

QUARTERLY INVESTMENT COMMITTEE MEETING



QUARTER ENDING
DECEMBER 31, 2022



Agenda

Quarterly Investment Committee Meeting

February 13, 2023 - 4:00 p.m.

1. Call meeting to order.
2. Approve minutes from November 30, 2022, meeting.
3. Review and Approve the Quarterly Investment Report for December 31, 2022.
4. Market update from David McElwain.
5. Adjourn Meeting.

Investment Committee Members:

Peter Zanoni, City Manager

Constance P. Sanchez, Chief Financial Officer*

Heather Hurlbert, Director of Finance and Procurement*

Alma I. Casas, Assistant Director of Finance – Accounting and Treasury*

Eddie Houlihan, Director of Management & Budget

Investment Officers:

Judy Villalon, City Treasurer

Rodolfo “Rudy” Pena, Jr., Investment Analyst

Investment Advisor:

David McElwain, Meeder Public Funds | Patterson Group

*Committee Member is also an Investment Officer

City of Corpus Christi Investment Committee
Meeting Minutes
Date: 11/30/2022 Time: 3:00 p.m.
Location: ACM Conference Room/Webex

Investment Committee

Present: Constance P. Sanchez, Chief Financial Officer
Heather Hurlbert, Director of Finance & Procurement
Alma Casas, Assistant Director of Finance – Accounting & Treasury
Eddie Houlihan, Director of Management & Budget
Peter Zaroni, City Manager

Investment Officers

Present: Judy Villalon, City Treasurer
Rudy Pena, Jr., Investment Analyst

Investment Advisor

Present: Linda Patterson (Webex)

- Meeting was called to order at 3:11 p.m.
- Minutes from the August 17, 2022, meeting were distributed and reviewed. A motion to approve the minutes was made by Heather Hurlbert and seconded by Constance Sanchez. The motion passed.
- Judy Villalon presented the Quarterly Investment Report for the period ending September 30, 2022. A motion was made by Heather Hurlbert and seconded by Eddie Houlihan to approve the Quarterly Investment Report for the period ending September 30, 2022. The motion passed.
- Linda Patterson presented the market update.
- A motion was made by Constance P. Sanchez and seconded by Eddie Houlihan to adjourn the meeting at 3:45 p.m. The motion passed.

**Pools and Money Market Accounts
and Approved Institutional Brokers
As of December 31, 2022**

Pools and Money Market Accounts:

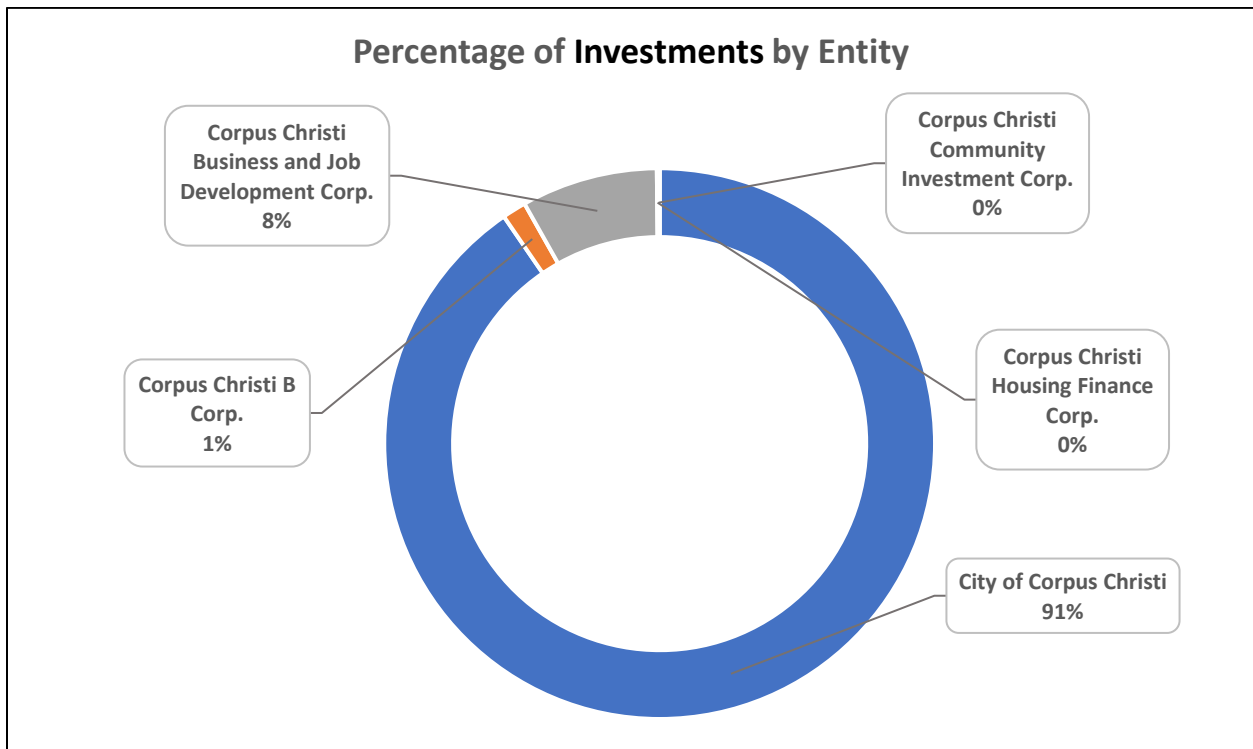
1. **Bank of New York Mellon**
919 Congress, 5th Floor
Austin, TX 78701
2. **TexPool**
1001 Texas Avenue, Suite 1400
Houston, TX 77002
3. **TexPool Prime**
1001 Texas Avenue, Suite 1400
Houston, TX 77002
4. **TexStar**
1201 Elm Street, Suite 3500
Dallas, TX 75270
5. **TexasCLASS**
717 17th Street, Suite 1850
Denver, Colorado 80202

Approved Institutional Brokers:

1. **Zions Bancorporation**
2. **SAMCO Capital Markets**
3. **Oppenheimer & Co. Inc.**
4. **Multi-Bank Securities**
5. **Raymond James**
6. **Hilltop Securities**
7. **Wells Fargo**
8. **FHN Financial**
9. **Piper Sandler**
10. **Stifel Nicolaus**
11. **RBC Capital Markets**
12. **Seibert Williams Shank & Co.**
13. **Cantor Fitzgerald & Co.**
14. **BOK Financial Securities, Inc.**
15. **Great Pacific Securities**

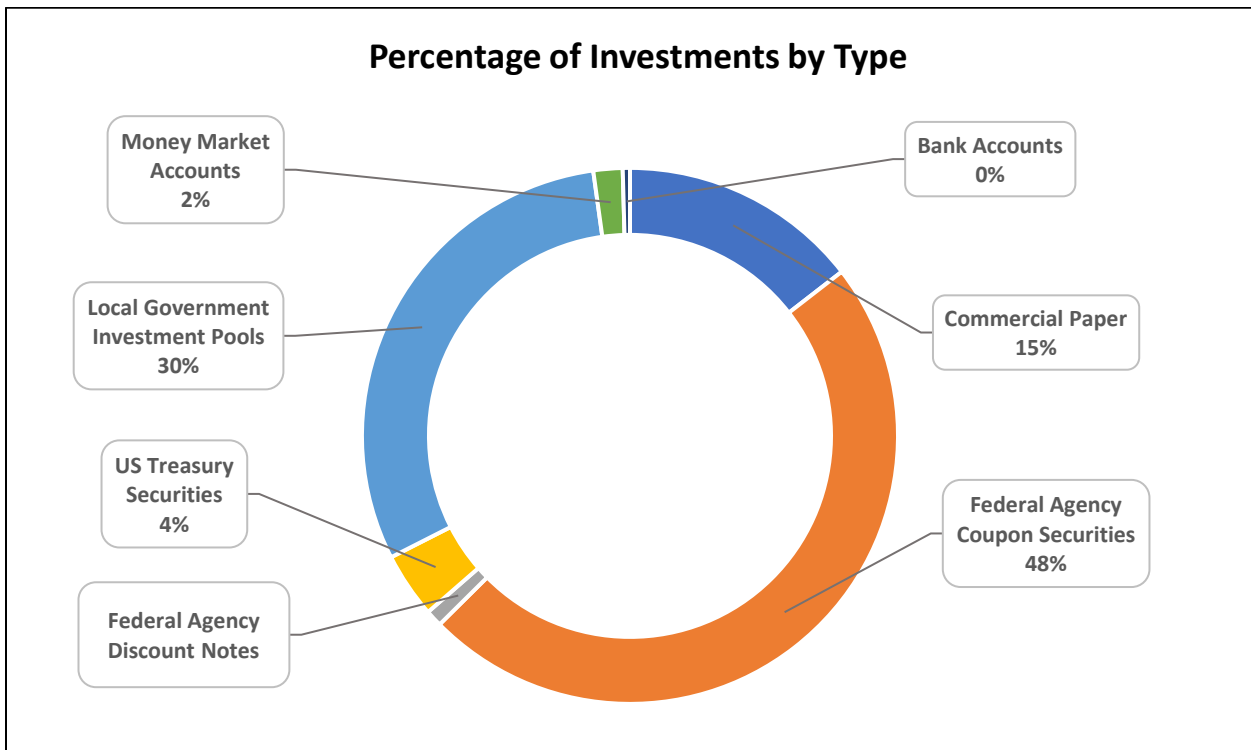
ENTITY DISTRIBUTION

| Investments By Entity | | |
|---|-------------|------------|
| Entity | Book Value | % of Total |
| City of Corpus Christi | 865,751,118 | 91% |
| Corpus Christi B Corp. | 12,627,966 | 1% |
| Corpus Christi Business and Job Development Corp. | 77,022,204 | 8% |
| Corpus Christi Housing Finance Corp. | 489,085 | 0% |
| Corpus Christi Community Investment Corp. | 1,034,966 | 0% |
| Total | 956,925,339 | |



TYPE DISTRIBUTION

| Portfolios by Investment Type | | |
|-----------------------------------|-------------|----------------|
| Investment Type | Book Value | % of Portfolio |
| Commercial Paper | 138,791,344 | 15% |
| Federal Agency Coupon Securities | 460,028,220 | 48% |
| Federal Agency Discount Notes | 9,655,942 | 1% |
| US Treasury Securities | 37,633,903 | 4% |
| Local Government Investment Pools | 289,817,710 | 30% |
| Money Market Accounts | 16,840,735 | 2% |
| Bank Accounts | 4,157,485 | 0% |
| Total | 956,925,339 | |





City of Corpus Christi

Quarterly Investment Report
 October 1, 2022 through December 31, 2022
 Portfolio Summary Management Report

This quarterly report is prepared in compliance with the City's Investment Policy and Investment Strategies and the Public Funds Investment Act (Texas Government Code, Chapter 2256).

| Portfolio as of September 30, 2022 | |
|------------------------------------|-----------------|
| Ending Book Value | \$ 827,011,748 |
| Ending Market Value | \$ 811,546,739 |
| Unrealized Gain/(Loss) | \$ (15,465,009) |
| WAM at Ending Period Date | 266 days |

| Portfolio as of December 31, 2022 | |
|-----------------------------------|-----------------|
| Ending Book Value | \$ 865,751,118 |
| Ending Market Value | \$ 851,765,397 |
| Unrealized Gain/(Loss) | \$ (13,985,721) |
| Investment Income for the Period | \$ 5,179,652 |
| WAM at Ending Period Date | 259 days |

Average Yield to Maturity for the period **2.520%**
Average Yield 1-year U.S. Treasury bill for the period **4.610%**

Prepared Jointly by:

Constance P. Sanchez, Chief Financial Officer

Heather Hurlbert, Director of Finance and Procurement

Alma Iris Casas, Assistant Director of Finance - Accounting and Treasury

Judy Villalon, City Treasurer

Rodolfo Pena, Jr. (Rudy), Investment Analyst

Investment Policy Requirements:

1. 15% or more in cash and equivalents¹
 December 31, 2022 - 29%
2. 40% or less in investments greater than one year
 December 31, 2022 - 30%
3. 365 days or less weighted average maturity (WAM)
 December 31, 2022 - 259 days
4. 102% or greater in excess collateral
 City of Corpus Christi at Frost Bank - 132%

¹ Interest-bearing bank accounts, money market funds, and Local Government Investment Pools

Corpus Christi B Corporation

Quarterly Investment Report
 October 1, 2022 through December 31, 2022
 Portfolio Summary Management Report

This quarterly report is prepared in compliance with the Corpus Christi B Corporation's Investment Policy and Investment Strategies and the Public Funds Investment Act (Texas Government Code, Chapter 2256).

| Portfolio as of September 30, 2022 | |
|------------------------------------|---------------|
| Ending Book Value | \$ 12,852,239 |
| Ending Market Value | \$ 12,710,643 |
| Unrealized Gain/(Loss) | \$ (141,596) |
| WAM at Ending Period Date | 112 days |

| Portfolio as of December 31, 2022 | |
|-----------------------------------|---------------|
| Ending Book Value | \$ 12,627,966 |
| Ending Market Value | \$ 12,514,873 |
| Unrealized Gain/(Loss) | \$ (113,093) |
| Investment Income for the Period | \$ 81,275 |
| WAM at Ending Period Date | 78 days |

Average Yield to Maturity for the period

2.472%

Average Yield 1-year U.S. Treasury bill for the period

4.610%

Prepared Jointly by:

Constance P. Sanchez, Chief Financial Officer

Heather Hurlbert, Director of Finance and Procurement

Alma Iris Casas, Assistant Director of Finance - Accounting and Treasury

Judy Villalon, City Treasurer

Rodolfo Pena, Jr. (Rudy), Investment Analyst

Investment Policy Requirements:

1. 15% or more in cash and equivalents¹
December 31, 2022 - 79%
2. 40% or less in investments greater than one year
December 31, 2022 - 0%
3. 365 days or less weighted average maturity (WAM)
December 31, 2022 - 78 days

¹ Interest-bearing bank accounts, money market funds, and Local Government Investment Pools

Corpus Christi Business and Job Development Corporation

"Type A"

Quarterly Investment Report
 October 1, 2022 through December 31, 2022
 Portfolio Summary Management Report

This quarterly report is prepared in compliance with the Corpus Christi Business and Job Development Corporation's Investment Policy and Investment Strategies and the Public Funds Investment Act (Texas Government Code, Chapter 2256).

| Portfolio as of September 30, 2022 | | |
|---|----|------------|
| Ending Book Value | \$ | 73,157,915 |
| Ending Market Value | \$ | 73,022,906 |
| Unrealized Gain/(Loss) | \$ | (135,009) |
| WAM at Ending Period Date | | 21 days |

| Portfolio as of December 31, 2022 | | |
|--|----|------------|
| Ending Book Value | \$ | 77,022,204 |
| Ending Market Value | \$ | 76,962,290 |
| Unrealized Gain/(Loss) | \$ | (59,914) |
| Investment Income for the Period | \$ | 589,943 |
| WAM at Ending Period Date | | 162 days |

Average Yield to Maturity for the period
Average Yield 1-year U.S. Treasury bill for the period

3.311%
4.610%

Prepared Jointly by:

Constance P. Sanchez, Chief Financial Officer

Heather Hurlbert, Director of Finance and Procurement

Alma Iris Casas, Assistant Director of Finance - Accounting and Treasury

Judy Villalon, City Treasurer

Rodolfo Pena, Jr. (Rudy), Investment Analyst

Investment Policy Requirements:

1. 15% or more in cash and equivalents¹
December 31, 2022 - 60%
2. 40% or less in investments greater than one year
December 31, 2022 - 24%
3. 365 days or less weighted average maturity (WAM)
December 31, 2022 - 162 days

¹ Interest-bearing bank accounts, money market funds, and Local Government Investment Pools

Corpus Christi Housing Finance Corporation

Quarterly Investment Report
 October 1, 2022 through December 31, 2022
 Portfolio Summary Management Report

This quarterly report is prepared in compliance with the Corpus Christi Housing Finance Corporation's Investment Policy and Investment Strategies and the Public Funds Investment Act (Texas Government Code, Chapter 2256).

| Portfolio as of September 30, 2022 | | |
|------------------------------------|----|---------|
| Ending Book Value | \$ | 484,787 |
| Ending Market Value | \$ | 484,787 |
| Unrealized Gain/(Loss) | \$ | - |
| WAM at Ending Period Date | | 1 day |

| Portfolio as of December 31, 2022 | | |
|-----------------------------------|----|---------|
| Ending Book Value | \$ | 489,085 |
| Ending Market Value | \$ | 489,085 |
| Unrealized Gain/(Loss) | \$ | - |
| Investment Income for the Period | \$ | 4,298 |
| WAM at Ending Period Date | | 1 day |

Average Yield to Maturity for the period

3.460%

Average Yield 1-year U.S. Treasury bill for the period

4.610%

Prepared Jointly by:

Constance P. Sanchez, Chief Financial Officer

Heather Hurlbert, Director of Finance and Procurement

Alma Iris Casas, Assistant Director of Finance - Accounting and Treasury

Judy Villalon, City Treasurer

Rodolfo Pena, Jr. (Rudy), Investment Analyst

Investment Policy Requirements:

1. 15% or more in cash and equivalents¹
December 31, 2022 - 100%
2. 40% or less in investments greater than one year
December 31, 2022 - 0%
3. 365 days or less weighted average maturity (WAM)
December 31, 2022 - 1 day

¹ Interest-bearing bank accounts, money market funds, and Local Government Investment Pools

Corpus Christi Community Improvement Corporation

Quarterly Investment Report
 October 1, 2022 through December 31, 2022
 Portfolio Summary Management Report

This quarterly report is prepared in compliance with the City of Corpus Christi's Investment Policy and Investment Strategies and the Public Funds Investment Act (Texas Government Code, Chapter 2256).

| Portfolio as of September 30, 2022 | | |
|------------------------------------|----|-----------|
| Ending Book Value | \$ | 1,008,518 |
| Ending Market Value | \$ | 1,008,518 |
| Unrealized Gain/(Loss) | \$ | - |
| WAM at Ending Period Date | | 1 day |

| Portfolio as of December 31, 2022 | | |
|-----------------------------------|----|-----------|
| Ending Book Value | \$ | 1,034,966 |
| Ending Market Value | \$ | 1,034,966 |
| Unrealized Gain/(Loss) | \$ | - |
| Investment Income for the Period | \$ | 212 |
| WAM at Ending Period Date | | 1 day |

Average Yield to Maturity for the period

0.082%

Average Yield 1-year U.S. Treasury bill for the period

4.610%

Prepared Jointly by:

Constance P. Sanchez, Chief Financial Officer

Heather Hurlbert, Director of Finance and Procurement

Alma Iris Casas, Assistant Director of Finance - Accounting and Treasury

Judy Villalon, City Treasurer

Rodolfo Pena, Jr. (Rudy), Investment Analyst

Investment Policy Requirements:

1. 15% or more in cash and equivalents¹
December 31, 2022 - 100%
2. 40% or less in investments greater than one year
December 31, 2022 - 0%
3. 365 days or less weighted average maturity (WAM)
December 31, 2022 - 1 day
4. 102% or greater in excess collateral
Frost Bank- 154%

¹ Interest-bearing bank accounts, money market funds, and Local Government Investment Pools

CITY OF CORPUS CHRISTI
QUARTERLY INVESTMENT
REPORT

QUARTER ENDING
DECEMBER 31, 2022



City of Corpus Christi

Quarterly Investment Report
 October 1, 2022 through December 31, 2022
 Portfolio Summary Management Report

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| Portfolio as of December 31, 2022 | |
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| Ending Book Value | \$ 865,751,118 |
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| Unrealized Gain/(Loss) | \$ (13,985,721) |
| Investment Income for the Period | \$ 5,179,652 |
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Average Yield to Maturity for the period

2.520%

Average Yield 1-year U.S. Treasury bill for the period

4.610%

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City of Corpus Christi at Frost Bank - 132%

¹ Interest-bearing bank accounts, money market funds, and Local Government Investment Pools

**City of CC Quarterly Investment Report
Portfolio Management
Portfolio Summary
December 31, 2022**

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. |
|------------------------------------|-----------------------|-----------------------|-----------------------|-----------------------|-------------|-------------------------|-----------------------|
| Commercial Paper Disc. -Amortizing | 140,000,000.00 | 138,791,344.46 | 138,791,344.46 | 16.03 | 239 | 78 | 3.572 |
| Federal Agency Coupon Securities | 426,367,000.00 | 412,487,211.12 | 426,331,739.48 | 49.24 | 822 | 481 | 1.893 |
| Federal Agency Disc. -Amortizing | 10,000,000.00 | 9,672,060.00 | 9,655,941.66 | 1.12 | 280 | 271 | 4.765 |
| Treasury Coupon Securities | 38,000,000.00 | 37,476,592.00 | 37,633,902.89 | 4.35 | 419 | 152 | 1.698 |
| LGIP | 233,374,935.94 | 233,374,935.94 | 233,374,935.94 | 26.96 | 1 | 1 | 4.055 |
| Money Market Accounts | 16,840,734.70 | 16,840,734.70 | 16,840,734.70 | 1.95 | 1 | 1 | 3.740 |
| Bank Accounts | 3,122,518.83 | 3,122,518.83 | 3,122,518.83 | 0.36 | 1 | 1 | 0.108 |
| Investments | 867,705,189.47 | 851,765,397.05 | 865,751,117.96 | 100.00% | 465 | 259 | 2.798 |

| Cash and Accrued Interest | | | | | | | |
|-----------------------------------|-----------------------|-----------------------|-----------------------|--|------------|------------|--------------|
| Accrued Interest at Purchase | | 37,752.94 | 37,752.94 | | | | |
| Subtotal | | 37,752.94 | 37,752.94 | | | | |
| Total Cash and Investments | 867,705,189.47 | 851,803,149.99 | 865,788,870.90 | | 465 | 259 | 2.798 |

| Total Earnings | December 31 Period Ending |
|---------------------------------|----------------------------------|
| Current Year | 5,179,651.77 |
| Average Daily Balance | 837,003,961.88 |
| Effective Rate of Return | 2.46% |

City of CC Quarterly Investment Report
Portfolio Management
Portfolio Details - Investments
December 31, 2022

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Days to Term Maturity | YTM 360 | Maturity Date |
|---|--------------|-------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|-----------------------|-----------|------------------|
| Commercial Paper Disc. -Amortizing | | | | | | | | | | | |
| 06744GFA5 | 10616 | Barclays US CCP | | 07/27/2022 | 10,000,000.00 | 9,982,372.22 | 9,982,372.22 | 3.340 | 177 | 19 | 3.396 01/20/2023 |
| 06744GFE7 | 10618 | Barclays US CCP | | 07/28/2022 | 10,000,000.00 | 9,976,527.78 | 9,976,527.78 | 3.250 | 183 | 26 | 3.378 01/27/2023 |
| 05970UQ35 | 10615 | Banco Santander | | 07/27/2022 | 10,000,000.00 | 9,940,355.56 | 9,940,355.56 | 3.520 | 219 | 61 | 3.661 03/03/2023 |
| 05970UND6 | 10619 | Banco Santander | | 07/28/2022 | 10,000,000.00 | 9,989,166.67 | 9,989,166.67 | 3.250 | 169 | 12 | 3.300 01/13/2023 |
| 05970UT99 | 10626 | Banco Santander | | 09/12/2022 | 10,000,000.00 | 9,820,241.67 | 9,820,241.67 | 4.070 | 270 | 159 | 4.223 06/09/2023 |
| 17327BN68 | 10602 | Citigroup Glo | | 04/14/2022 | 10,000,000.00 | 9,997,236.11 | 9,997,236.11 | 1.990 | 267 | 5 | 2.045 01/06/2023 |
| 53948BP37 | 10603 | Lloyds Bank Corp | | 05/13/2022 | 10,000,000.00 | 9,978,275.00 | 9,978,275.00 | 2.370 | 266 | 33 | 2.447 02/03/2023 |
| 53948BRU5 | 10622 | Lloyds Bank Corp | | 08/03/2022 | 10,000,000.00 | 9,881,375.00 | 9,881,375.00 | 3.650 | 268 | 117 | 3.799 04/28/2023 |
| 62455BU78 | 10636 | Mountcliff Fndg | | 11/16/2022 | 10,000,000.00 | 9,730,408.36 | 9,730,408.36 | 5.190 | 233 | 187 | 5.399 07/07/2023 |
| 63873KTP2 | 10633 | Natixis NY | | 09/27/2022 | 10,000,000.00 | 9,779,905.55 | 9,779,905.55 | 4.580 | 269 | 173 | 4.767 06/23/2023 |
| 78009BPH9 | 10608 | Royal BK Canada | | 06/17/2022 | 10,000,000.00 | 9,959,397.22 | 9,959,397.22 | 3.110 | 245 | 47 | 3.217 02/17/2023 |
| 78009BQH8 | 10609 | Royal BK Canada | | 06/30/2022 | 10,000,000.00 | 9,933,333.33 | 9,933,333.33 | 3.200 | 260 | 75 | 3.321 03/17/2023 |
| 78013WQQ6 | 10610 | Royal BK Canada | | 06/30/2022 | 10,000,000.00 | 9,924,605.55 | 9,924,605.55 | 3.310 | 267 | 82 | 3.437 03/24/2023 |
| 78009BRE4 | 10614 | Royal BK Canada | | 07/27/2022 | 10,000,000.00 | 9,898,144.44 | 9,898,144.44 | 3.560 | 261 | 103 | 3.703 04/14/2023 |
| Subtotal and Average | | | 157,466,125.49 | | 140,000,000.00 | 138,791,344.46 | 138,791,344.46 | | 239 | 78 | 3.572 |
| Federal Agency Coupon Securities | | | | | | | | | | | |
| 31422XLN0 | 10560 | Federal Agricultural Mtg Corp | | 08/23/2021 | 15,000,000.00 | 14,907,060.00 | 15,000,000.00 | 0.160 | 554 | 58 | 0.158 02/28/2023 |
| 31422XVP4 | 10589 | Federal Agricultural Mtg Corp | | 03/14/2022 | 10,000,000.00 | 9,831,630.00 | 10,000,000.00 | 1.310 | 487 | 194 | 1.292 07/14/2023 |
| 31422XQ39 | 10637 | Federal Agricultural Mtg Corp | | 11/23/2022 | 9,950,000.00 | 9,944,189.20 | 9,948,646.50 | 5.330 | 1,094 | 1,055 | 5.262 11/21/2025 |
| 3133EMS37 | 10561 | Federal Farm Credit Bank | | 08/19/2021 | 20,000,000.00 | 19,538,480.00 | 19,991,423.47 | 0.125 | 694 | 194 | 0.202 07/14/2023 |
| 3133EMH96 | 10569 | Federal Farm Credit Bank | | 09/24/2021 | 7,550,000.00 | 7,400,517.55 | 7,546,487.70 | 0.125 | 628 | 164 | 0.225 06/14/2023 |
| 3133ENXP0 | 10605 | Federal Farm Credit Bank | | 05/25/2022 | 10,000,000.00 | 9,900,780.00 | 9,998,000.00 | 2.100 | 365 | 144 | 2.121 05/25/2023 |
| 3133ENZE3 | 10606 | Federal Farm Credit Bank | | 06/22/2022 | 10,000,000.00 | 9,880,810.00 | 10,000,000.00 | 3.490 | 548 | 355 | 3.442 12/22/2023 |
| 3130AMNDO | 10540 | Federal Home Loan Bank | | 06/17/2021 | 10,000,000.00 | 9,370,950.00 | 10,000,000.00 | 0.430 | 1,096 | 533 | 0.424 06/17/2024 |
| 3130AMT85 | 10542 | Federal Home Loan Bank | | 06/28/2021 | 10,000,000.00 | 9,352,870.00 | 10,000,000.00 | 0.400 | 1,096 | 544 | 0.395 06/28/2024 |
| 3130AMZ88 | 10543 | Federal Home Loan Bank | | 07/12/2021 | 20,000,000.00 | 18,712,860.00 | 20,000,000.00 | 0.520 | 1,096 | 558 | 0.513 07/12/2024 |
| 3130ANC65 | 10546 | Federal Home Loan Bank | | 07/26/2021 | 10,000,000.00 | 9,342,140.00 | 10,000,000.00 | 0.510 | 1,096 | 572 | 0.503 07/26/2024 |
| 3130ANFX3 | 10552 | Federal Home Loan Bank | | 08/23/2021 | 20,000,000.00 | 18,623,320.00 | 20,000,000.00 | 0.520 | 1,096 | 600 | 0.513 08/23/2024 |
| 3130ANF88 | 10554 | Federal Home Loan Bank | | 08/19/2021 | 7,245,000.00 | 6,786,905.90 | 7,245,000.00 | 0.440 | 1,035 | 535 | 0.434 06/19/2024 |
| 3130ANLX6 | 10556 | Federal Home Loan Bank | | 08/26/2021 | 20,000,000.00 | 18,620,800.00 | 20,000,000.00 | 0.500 | 1,096 | 603 | 0.493 08/26/2024 |
| 3130ANHK9 | 10562 | Federal Home Loan Bank | | 08/26/2021 | 10,000,000.00 | 9,357,750.00 | 9,999,475.49 | 0.420 | 1,035 | 542 | 0.418 06/26/2024 |
| 3130ANX88 | 10565 | Federal Home Loan Bank | | 09/27/2021 | 10,000,000.00 | 9,281,070.00 | 9,997,043.89 | 0.500 | 1,096 | 635 | 0.510 09/27/2024 |
| 3130ANYM6 | 10566 | Federal Home Loan Bank | | 09/21/2021 | 15,000,000.00 | 14,549,010.00 | 14,990,840.60 | 0.125 | 706 | 239 | 0.215 08/28/2023 |
| 3130APDV4 | 10570 | Federal Home Loan Bank | | 10/07/2021 | 10,000,000.00 | 9,317,780.00 | 10,000,000.00 | 0.650 | 1,096 | 645 | 0.641 10/07/2024 |
| 3130APJ22 | 10572 | Federal Home Loan Bank | | 10/28/2021 | 10,000,000.00 | 9,296,660.00 | 10,000,000.00 | 0.660 | 1,096 | 666 | 0.651 10/28/2024 |
| 3130APLB9 | 10575 | Federal Home Loan Bank | | 10/28/2021 | 10,000,000.00 | 9,329,400.00 | 10,000,000.00 | 0.850 | 1,096 | 666 | 0.838 10/28/2024 |
| 3130AR5H0 | 10586 | Federal Home Loan Bank | | 02/28/2022 | 10,000,000.00 | 9,669,420.00 | 10,000,000.00 | 1.250 | 730 | 423 | 1.722 02/28/2024 |

Portfolio INVT
AP
PM (PRF_PM2) 7.3.11

City of CC Quarterly Investment Report
Portfolio Management
Portfolio Details - Investments
December 31, 2022

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Days to Term | Days to Maturity | YTM 360 | Maturity Date |
|---|--------------|----------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|--------------|------------------|--------------|---------------|
| Federal Agency Coupon Securities | | | | | | | | | | | | |
| 3130ARBNO | 10590 | Federal Home Loan Bank | | 03/21/2022 | 10,000,000.00 | 9,933,190.00 | 10,000,000.00 | 1.300 | 365 | 79 | 1.282 | 03/21/2023 |
| 3130ARJW2 | 10599 | Federal Home Loan Bank | | 04/22/2022 | 10,000,000.00 | 9,611,070.00 | 10,000,000.00 | 3.000 | 1,096 | 842 | 2.959 | 04/22/2025 |
| 3130AS5F2 | 10604 | Federal Home Loan Bank | | 06/08/2022 | 10,000,000.00 | 9,822,640.00 | 10,000,000.00 | 3.125 | 548 | 341 | 2.724 | 12/08/2023 |
| 3130ASHG7 | 10607 | Federal Home Loan Bank | | 06/29/2022 | 5,000,000.00 | 4,934,750.00 | 5,000,000.00 | 3.300 | 457 | 271 | 3.257 | 09/29/2023 |
| 3130ASPS2 | 10613 | Federal Home Loan Bank | | 07/27/2022 | 10,000,000.00 | 9,870,830.00 | 10,000,000.00 | 3.500 | 457 | 299 | 3.455 | 10/27/2023 |
| 3130ASTN9 | 10617 | Federal Home Loan Bank | | 07/29/2022 | 20,000,000.00 | 19,807,100.00 | 20,000,000.00 | 3.120 | 349 | 193 | 3.078 | 07/13/2023 |
| 3130ASV55 | 10620 | Federal Home Loan Bank | | 08/04/2022 | 10,000,000.00 | 9,903,590.00 | 9,994,000.50 | 3.000 | 365 | 215 | 3.061 | 08/04/2023 |
| 3130ATH26 | 10632 | Federal Home Loan Bank | | 10/21/2022 | 6,000,000.00 | 6,001,902.00 | 6,000,000.00 | 5.000 | 731 | 659 | 4.932 | 10/21/2024 |
| 3130AUCL6 | 10640 | Federal Home Loan Bank | | 12/30/2022 | 10,000,000.00 | 9,979,600.00 | 10,000,000.00 | 5.000 | 1,095 | 1,093 | 4.932 | 12/29/2025 |
| 3134GXT61 | 10624 | Federal Home Loan Mtg Corp | | 09/13/2022 | 10,000,000.00 | 9,886,330.00 | 10,000,000.00 | 4.000 | 731 | 621 | 3.945 | 09/13/2024 |
| 3134GXZ72 | 10628 | Federal Home Loan Mtg Corp | | 09/30/2022 | 5,477,000.00 | 5,405,793.52 | 5,477,000.00 | 4.300 | 1,096 | 1,003 | 4.241 | 09/30/2025 |
| 3134GX2M5 | 10631 | Federal Home Loan Mtg Corp | | 09/29/2022 | 10,000,000.00 | 9,871,650.00 | 10,000,000.00 | 4.125 | 1,096 | 1,002 | 4.068 | 09/29/2025 |
| 3134GY2Q4 | 10634 | Federal Home Loan Mtg Corp | | 11/28/2022 | 5,145,000.00 | 5,169,232.95 | 5,145,000.00 | 5.250 | 1,096 | 1,062 | 5.178 | 11/28/2025 |
| 3134GY3S9 | 10635 | Federal Home Loan Mtg Corp | | 11/22/2022 | 10,000,000.00 | 10,017,150.00 | 10,000,000.00 | 5.360 | 731 | 691 | 5.287 | 11/22/2024 |
| 3134GY7B2 | 10639 | Federal Home Loan Mtg Corp | | 12/29/2022 | 20,000,000.00 | 20,040,880.00 | 20,000,000.00 | 5.050 | 427 | 424 | 4.987 | 02/29/2024 |
| 3135G06F5 | 10522 | Federal National Mtg Assn | | 11/27/2020 | 20,000,000.00 | 19,217,100.00 | 19,998,821.33 | 0.310 | 1,084 | 319 | 0.312 | 11/16/2023 |
| Subtotal and Average | | | 381,263,001.87 | | 426,367,000.00 | 412,487,211.12 | 426,331,739.48 | | 822 | 481 | 1.893 | |
| Federal Agency Disc. -Amortizing | | | | | | | | | | | | |
| 313384LT4 | 10649 | Federal Home Loan Discount | | 12/23/2022 | 5,000,000.00 | 4,844,160.00 | 4,837,233.33 | 4.560 | 266 | 257 | 4.749 | 09/15/2023 |
| 313384MX4 | 10650 | Federal Home Loan Discount | | 12/23/2022 | 5,000,000.00 | 4,827,900.00 | 4,818,708.33 | 4.580 | 294 | 285 | 4.781 | 10/13/2023 |
| Subtotal and Average | | | 944,106.25 | | 10,000,000.00 | 9,672,060.00 | 9,655,941.66 | | 280 | 271 | 4.765 | |
| Treasury Coupon Securities | | | | | | | | | | | | |
| 91282CBNO | 10581 | U.S. Treasury | | 12/29/2021 | 18,000,000.00 | 17,879,922.00 | 17,991,012.08 | 0.125 | 426 | 58 | 0.434 | 02/28/2023 |
| 91282BP79 | 10587 | U.S. Treasury | | 02/28/2022 | 10,000,000.00 | 9,954,090.00 | 10,006,335.73 | 1.500 | 365 | 58 | 1.083 | 02/28/2023 |
| 91282CEA5 | 10638 | U.S. Treasury | | 11/23/2022 | 10,000,000.00 | 9,642,580.00 | 9,636,555.08 | 1.500 | 463 | 424 | 4.696 | 02/29/2024 |
| Subtotal and Average | | | 32,073,424.56 | | 38,000,000.00 | 37,476,592.00 | 37,633,902.89 | | 419 | 152 | 1.698 | |
| LGIP | | | | | | | | | | | | |
| TEXASCLASS GOVT | 10571 | TexasCLASS | | 09/28/2021 | 0.00 | 0.00 | 0.00 | 3.851 | 1 | 1 | 3.798 | |
| TEXASCLASS | 10601 | TexasCLASS | | 03/31/2022 | 29,132,948.04 | 29,132,948.04 | 29,132,948.04 | 4.317 | 1 | 1 | 4.258 | |
| TEXPOOL0035 | 10093 | Texpool | | 08/01/2013 | 124,446,716.49 | 124,446,716.49 | 124,446,716.49 | 3.980 | 1 | 1 | 3.925 | |
| TXPLPRIME | 10516 | Texpool | | 10/28/2020 | 68,769,427.79 | 68,769,427.79 | 68,769,427.79 | 4.285 | 1 | 1 | 4.226 | |
| TXPLBPCP | 10651 | Texpool | | 12/20/2022 | 650,891.25 | 650,891.25 | 650,891.25 | 3.980 | 1 | 1 | 3.925 | |
| TEXSTAR1111 | 10094 | Texstar | | 08/01/2013 | 10,374,952.37 | 10,374,952.37 | 10,374,952.37 | 3.968 | 1 | 1 | 3.914 | |
| Subtotal and Average | | | 245,480,814.23 | | 233,374,935.94 | 233,374,935.94 | 233,374,935.94 | | 1 | 1 | 4.055 | |

City of CC Quarterly Investment Report
Portfolio Management
Portfolio Details - Investments
December 31, 2022

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Days to Term Maturity | YTM 360 | Maturity Date |
|------------------------------|--------------|-------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|-----------------------|--------------|---------------|
| Money Market Accounts | | | | | | | | | | | |
| BNY1586 | 10109 | Bank of New York Mellon | | 08/01/2013 | 0.00 | 0.00 | 0.00 | | 1 1 | 0.000 | |
| BNY1608 | 10110 | Bank of New York Mellon | | 08/01/2013 | 0.00 | 0.00 | 0.00 | | 1 1 | 0.000 | |
| BNY1609 | 10111 | Bank of New York Mellon | | 08/01/2013 | 0.00 | 0.00 | 0.00 | | 1 1 | 0.000 | |
| BNY188410 | 10361 | Bank of New York Mellon | | 12/01/2017 | 669,016.67 | 669,016.67 | 669,016.67 | 4.080 | 1 1 | 4.024 | |
| BNY455800 | 10528 | Bank of New York Mellon | | 11/10/2020 | 11,445,787.64 | 11,445,787.64 | 11,445,787.64 | 4.080 | 1 1 | 4.024 | |
| BNY123087 | 10611 | Bank of New York Mellon | | 06/22/2022 | 1,190,000.00 | 1,190,000.00 | 1,190,000.00 | | 1 1 | 0.000 | |
| BNY123079 | 10612 | Bank of New York Mellon | | 06/22/2022 | 3,535,930.39 | 3,535,930.39 | 3,535,930.39 | 4.080 | 1 1 | 4.024 | |
| Subtotal and Average | | | 16,796,722.29 | | 16,840,734.70 | 16,840,734.70 | 16,840,734.70 | | 1 1 | 3.740 | |
| Bank Accounts | | | | | | | | | | | |
| AIRPORT-FB46 | 10339 | Frost Bank | | 10/01/2017 | 2,805,235.98 | 2,805,235.98 | 2,805,235.98 | 0.110 | 1 1 | 0.108 | |
| CCHFC-FB55 | 10340 | Frost Bank | | 10/01/2017 | 0.00 | 0.00 | 0.00 | 1.900 | 1 1 | 1.874 | |
| CCCIC-FB63 | 10341 | Frost Bank | | 10/01/2017 | 0.00 | 0.00 | 0.00 | 1.900 | 1 1 | 1.874 | |
| CCCIC SP FB79 | 10342 | Frost Bank | | 10/01/2017 | 0.00 | 0.00 | 0.00 | 1.770 | 1 1 | 1.746 | |
| HOME-FB05 | 10343 | Frost Bank | | 10/01/2017 | 0.00 | 0.00 | 0.00 | 1.900 | 1 1 | 1.874 | |
| LAWEN-FB60 | 10344 | Frost Bank | | 10/01/2017 | 317,282.85 | 317,282.85 | 317,282.85 | 0.110 | 1 1 | 0.108 | |
| Subtotal and Average | | | 2,979,767.19 | | 3,122,518.83 | 3,122,518.83 | 3,122,518.83 | | 1 1 | 0.108 | |
| Total and Average | | | 837,003,961.88 | | 867,705,189.47 | 851,765,397.05 | 865,751,117.96 | | 465 259 | 2.798 | |

City of CC Quarterly Investment Report
Portfolio Management
Portfolio Details - Cash
December 31, 2022

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Term | Days to Maturity | YTM 360 |
|-------|--------------|-----------------------------------|-----------------------|------------------------------|-----------------------|-----------------------|-----------------------|-------------|------------|------------------|--------------|
| | | Average Balance | 0.00 | Accrued Interest at Purchase | | 37,752.94 | 37,752.94 | | | 0 | 0 |
| | | | | Subtotal | | 37,752.94 | 37,752.94 | | | | |
| | | Total Cash and Investments | 837,003,961.88 | | 867,705,189.47 | 851,803,149.99 | 865,788,870.90 | | 465 | 259 | 2.798 |

**City of CC Quarterly Investment Report
Summary by Issuer
December 31, 2022**

| Issuer | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|-------------------------------|------------------------------|-----------------------|-----------------------|-----------------------|------------------------|---------------------------------|
| Barclays US CCP | 2 | 20,000,000.00 | 19,958,900.00 | 2.31 | 3.434 | 22 |
| Banco Santander | 3 | 30,000,000.00 | 29,749,763.90 | 3.44 | 3.777 | 77 |
| Bank of New York Mellon | 7 | 16,840,734.70 | 16,840,734.70 | 1.95 | 0.000 | 1 |
| Citigroup Glo | 1 | 10,000,000.00 | 9,997,236.11 | 1.15 | 2.074 | 5 |
| Federal Agricultural Mtg Corp | 3 | 34,950,000.00 | 34,948,646.50 | 4.04 | 1.962 | 381 |
| Federal Farm Credit Bank | 4 | 47,550,000.00 | 47,535,911.17 | 5.49 | 1.309 | 213 |
| Federal Home Loan Bank | 23 | 263,245,000.00 | 263,226,360.48 | 30.40 | 1.499 | 504 |
| Federal Home Loan Discount | 2 | 10,000,000.00 | 9,655,941.66 | 1.12 | 4.831 | 271 |
| Federal Home Loan Mtg Corp | 6 | 60,622,000.00 | 60,622,000.00 | 7.00 | 4.727 | 702 |
| Federal National Mtg Assn | 1 | 20,000,000.00 | 19,998,821.33 | 2.31 | 0.317 | 319 |
| Frost Bank | 6 | 3,122,518.83 | 3,122,518.83 | 0.36 | 0.000 | 1 |
| Lloyds Bank Corp | 2 | 20,000,000.00 | 19,859,650.00 | 2.29 | 3.163 | 75 |
| Mountcliff Fndg | 1 | 10,000,000.00 | 9,730,408.36 | 1.12 | 5.474 | 187 |
| Natixis NY | 1 | 10,000,000.00 | 9,779,905.55 | 1.13 | 4.833 | 173 |
| Royal BK Canada | 4 | 40,000,000.00 | 39,715,480.54 | 4.59 | 3.467 | 77 |
| TexasCLASS | 2 | 29,132,948.04 | 29,132,948.04 | 3.37 | 0.000 | 1 |
| Texpool | 3 | 193,867,035.53 | 193,867,035.53 | 22.39 | 0.028 | 1 |
| Texstar | 1 | 10,374,952.37 | 10,374,952.37 | 1.20 | 0.047 | 1 |
| U.S. Treasury | 3 | 38,000,000.00 | 37,633,902.89 | 4.35 | 1.721 | 152 |
| Total and Average | 75 | 867,705,189.47 | 865,751,117.96 | 100.00 | 1.661 | 259 |

City of CC Quarterly Investment Report
Interest Earnings
Sorted by Fund - Fund
October 1, 2022 - December 31, 2022
Yield on Beginning Book Value

| CUSIP | Investment # | Fund | Issuer | Ending Par Value | Beginning Book Value | Ending Book Value | Maturity Date | Current Rate | Annualized Yield | Adjusted Interest Earnings | | |
|----------------------------|--------------|------|--------|------------------|----------------------|-------------------|---------------|--------------|------------------|----------------------------|-------------------------|----------------------------|
| | | | | | | | | | | Interest Earned | Amortization/ Accretion | Adjusted Interest Earnings |
| Fund: Clearing Fund | | | | | | | | | | | | |
| TEXPOOL0035 | 10093 | 1000 | TXPL | 124,446,716.49 | 177,740,313.77 | 124,446,716.49 | | 3.980 | 3.251 | 1,456,402.72 | 0.00 | 1,456,402.72 |
| TEXSTAR1111 | 10094 | 1000 | TXST | 10,374,952.37 | 5,335,513.83 | 10,374,952.37 | | 3.968 | 2.933 | 39,438.54 | 0.00 | 39,438.54 |
| TXPLPRIME | 10516 | 1000 | TXPL | 68,769,427.79 | 40,765,034.58 | 68,769,427.79 | | 4.285 | 4.909 | 504,393.21 | 0.00 | 504,393.21 |
| 3135G06F5 | 10522 | 1000 | FNMA | 20,000,000.00 | 19,998,484.57 | 19,998,821.33 | 11/16/2023 | 0.310 | 0.314 | 15,500.00 | 336.76 | 15,836.76 |
| 3130AMND0 | 10540 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 06/17/2024 | 0.430 | 0.426 | 10,750.00 | 0.00 | 10,750.00 |
| 3130AMT85 | 10542 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 06/28/2024 | 0.400 | 0.397 | 10,000.00 | 0.00 | 10,000.00 |
| 3130AMZ88 | 10543 | 1000 | FHLB | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 07/12/2024 | 0.520 | 0.516 | 26,000.00 | 0.00 | 26,000.00 |
| 3130ANC65 | 10546 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 07/26/2024 | 0.510 | 0.506 | 12,750.00 | 0.00 | 12,750.00 |
| 3130ANFX3 | 10552 | 1000 | FHLB | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 08/23/2024 | 0.520 | 0.516 | 26,000.00 | 0.00 | 26,000.00 |
| 3130ANF88 | 10554 | 1000 | FHLB | 7,245,000.00 | 7,245,000.00 | 7,245,000.00 | 06/19/2024 | 0.440 | 0.436 | 7,969.50 | 0.00 | 7,969.50 |
| 3130ANLX6 | 10556 | 1000 | FHLB | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 08/26/2024 | 0.500 | 0.496 | 25,000.00 | 0.00 | 25,000.00 |
| 31422XLN0 | 10560 | 1000 | FAMC | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 02/28/2023 | 0.160 | 0.159 | 6,000.00 | 0.00 | 6,000.00 |
| 3133EMS37 | 10561 | 1000 | FFCB | 20,000,000.00 | 19,987,424.06 | 19,991,423.47 | 07/14/2023 | 0.125 | 0.203 | 6,250.00 | 3,999.41 | 10,249.41 |
| 3130ANHK9 | 10562 | 1000 | FHLB | 10,000,000.00 | 9,999,387.25 | 9,999,475.49 | 06/26/2024 | 0.420 | 0.420 | 10,500.00 | 88.24 | 10,588.24 |
| 3130ANX88 | 10565 | 1000 | FHLB | 10,000,000.00 | 9,996,618.89 | 9,997,043.89 | 09/27/2024 | 0.500 | 0.513 | 12,500.00 | 425.00 | 12,925.00 |
| 3130ANYM6 | 10566 | 1000 | FHLB | 15,000,000.00 | 14,987,362.34 | 14,990,840.60 | 08/28/2023 | 0.125 | 0.216 | 4,687.50 | 3,478.26 | 8,165.76 |
| 3133EMH96 | 10569 | 1000 | FFCB | 7,550,000.00 | 7,544,548.39 | 7,546,487.70 | 06/14/2023 | 0.125 | 0.226 | 2,359.38 | 1,939.31 | 4,298.69 |
| 3130APDV4 | 10570 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 10/07/2024 | 0.650 | 0.645 | 16,250.00 | 0.00 | 16,250.00 |
| TEXASCLASS GOVT | 10571 | 1000 | TXCL | 0.00 | 0.00 | 0.00 | | 3.851 | | 268.81 | 0.00 | 268.81 |
| 3130APJ22 | 10572 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 10/28/2024 | 0.660 | 0.655 | 16,500.00 | 0.00 | 16,500.00 |
| 3130APLB9 | 10575 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 10/28/2024 | 0.850 | 0.843 | 21,250.00 | 0.00 | 21,250.00 |
| 62455BLA1 | 10583 | 1000 | MNTCL | 0.00 | 9,987,666.67 | 0.00 | 11/10/2022 | 1.110 | 1.127 | 0.00 | 12,333.33 | 12,333.33 |
| 63873KLJ4 | 10584 | 1000 | NATIXI | 0.00 | 14,978,000.00 | 0.00 | 11/18/2022 | 1.100 | 1.117 | 0.00 | 22,000.00 | 22,000.00 |
| 63873KKU0 | 10585 | 1000 | NATIXI | 0.00 | 9,992,275.00 | 0.00 | 10/28/2022 | 1.030 | 1.045 | 0.00 | 7,725.00 | 7,725.00 |
| 3130AR5H0 | 10586 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 02/28/2024 | 1.250 | 1.240 | 31,250.00 | 0.00 | 31,250.00 |
| 31422XVP4 | 10589 | 1000 | FAMC | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 07/14/2023 | 1.310 | 1.299 | 32,750.00 | 0.00 | 32,750.00 |
| 3130ARBNO | 10590 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 03/21/2023 | 1.300 | 1.289 | 32,500.00 | 0.00 | 32,500.00 |
| 912828P79 | 10587 | 1000 | USTR | 10,000,000.00 | 10,016,385.51 | 10,006,335.73 | 02/28/2023 | 1.500 | 1.112 | 38,121.55 | -10,049.78 | 28,071.77 |
| 91282CBNO | 10581 | 1000 | USTR | 18,000,000.00 | 17,976,755.37 | 17,991,012.08 | 02/28/2023 | 0.125 | 0.441 | 5,718.23 | 14,256.71 | 19,974.94 |
| 3130ARJW2 | 10599 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 04/22/2025 | 3.000 | 2.976 | 75,000.00 | 0.00 | 75,000.00 |
| 17327BMP7 | 10600 | 1000 | CITIGP | 0.00 | 9,957,577.77 | 0.00 | 12/23/2022 | 1.840 | 1.874 | 0.00 | 42,422.23 | 42,422.23 |
| TEXASCLASS | 10601 | 1000 | TXCL | 29,132,948.04 | 17,392,027.37 | 29,132,948.04 | | 4.317 | 5.496 | 240,920.67 | 0.00 | 240,920.67 |

City of CC Quarterly Investment Report

Interest Earnings

October 1, 2022 - December 31, 2022

| CUSIP | Investment # | Fund | Issuer | Ending Par Value | Beginning Book Value | Ending Book Value | Maturity Date | Current Rate | Annualized Yield | Adjusted Interest Earnings | | |
|----------------------------|--------------|------|-----------------|-----------------------|-----------------------|-----------------------|---------------|--------------|------------------|----------------------------|-------------------------|----------------------------|
| | | | | | | | | | | Interest Earned | Amortization/ Accretion | Adjusted Interest Earnings |
| Fund: Clearing Fund | | | | | | | | | | | | |
| 17327BN68 | 10602 | 1000 | CITIGP | 10,000,000.00 | 9,946,380.54 | 9,997,236.11 | 01/06/2023 | 1.990 | 2.029 | 0.00 | 50,855.57 | 50,855.57 |
| 53948BP37 | 10603 | 1000 | LLOYDB | 10,000,000.00 | 9,917,708.33 | 9,978,275.00 | 02/03/2023 | 2.370 | 2.423 | 0.00 | 60,566.67 | 60,566.67 |
| 3130AS5F2 | 10604 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 12/08/2023 | 3.125 | 2.306 | 58,118.06 | 0.00 | 58,118.06 |
| 3133ENXP0 | 10605 | 1000 | FFCB | 10,000,000.00 | 9,996,750.00 | 9,998,000.00 | 05/25/2023 | 2.100 | 2.133 | 52,500.00 | 1,250.00 | 53,750.00 |
| 3133ENZE3 | 10606 | 1000 | FFCB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 12/22/2023 | 3.490 | 3.462 | 87,250.00 | 0.00 | 87,250.00 |
| 3130ASHG7 | 10607 | 1000 | FHLB | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 09/29/2023 | 3.300 | 3.273 | 41,250.00 | 0.00 | 41,250.00 |
| 78009BPH9 | 10608 | 1000 | ROYALB | 10,000,000.00 | 9,879,919.44 | 9,959,397.22 | 02/17/2023 | 3.110 | 3.192 | 0.00 | 79,477.78 | 79,477.78 |
| 78009BQH8 | 10609 | 1000 | ROYALB | 10,000,000.00 | 9,851,555.56 | 9,933,333.33 | 03/17/2023 | 3.200 | 3.293 | 0.00 | 81,777.77 | 81,777.77 |
| 78013WQQ6 | 10610 | 1000 | ROYALB | 10,000,000.00 | 9,840,016.66 | 9,924,605.55 | 03/24/2023 | 3.310 | 3.411 | 0.00 | 84,588.89 | 84,588.89 |
| 3130ASPS2 | 10613 | 1000 | FHLB | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 10/27/2023 | 3.500 | 3.471 | 87,500.00 | 0.00 | 87,500.00 |
| 78009BRE4 | 10614 | 1000 | ROYALB | 10,000,000.00 | 9,807,166.67 | 9,898,144.44 | 04/14/2023 | 3.560 | 3.680 | 0.00 | 90,977.77 | 90,977.77 |
| 05970UQ35 | 10615 | 1000 | BNCOSA | 10,000,000.00 | 9,850,400.00 | 9,940,355.56 | 03/03/2023 | 3.520 | 3.623 | 0.00 | 89,955.56 | 89,955.56 |
| 06744GFA5 | 10616 | 1000 | BARCYU | 10,000,000.00 | 9,897,016.65 | 9,982,372.22 | 01/20/2023 | 3.340 | 3.422 | 0.00 | 85,355.57 | 85,355.57 |
| 3130ASTN9 | 10617 | 1000 | FHLB | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 07/13/2023 | 3.120 | 3.095 | 156,000.00 | 0.00 | 156,000.00 |
| 06744GFE7 | 10618 | 1000 | BARCYU | 10,000,000.00 | 9,893,472.22 | 9,976,527.78 | 01/27/2023 | 3.250 | 3.331 | 0.00 | 83,055.56 | 83,055.56 |
| 05970UND6 | 10619 | 1000 | BNCOSA | 10,000,000.00 | 9,906,111.14 | 9,989,166.67 | 01/13/2023 | 3.250 | 3.326 | 0.00 | 83,055.53 | 83,055.53 |
| 3130ASV55 | 10620 | 1000 | FHLB | 10,000,000.00 | 9,991,465.50 | 9,994,000.50 | 08/04/2023 | 3.000 | 3.079 | 75,000.00 | 2,535.00 | 77,535.00 |
| 53948BRU5 | 10622 | 1000 | LLOYDB | 10,000,000.00 | 9,788,097.22 | 9,881,375.00 | 04/28/2023 | 3.650 | 3.781 | 0.00 | 93,277.78 | 93,277.78 |
| 3134GXT61 | 10624 | 1000 | FHLMC | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 09/13/2024 | 4.000 | 3.967 | 100,000.00 | 0.00 | 100,000.00 |
| 05970UT99 | 10626 | 1000 | BNCOSA | 10,000,000.00 | 9,716,230.56 | 9,820,241.67 | 06/09/2023 | 4.070 | 4.247 | 0.00 | 104,011.11 | 104,011.11 |
| 3134GXZ72 | 10628 | 1000 | FHLMC | 5,477,000.00 | 5,477,000.00 | 5,477,000.00 | 09/30/2025 | 4.300 | 4.265 | 58,877.75 | 0.00 | 58,877.75 |
| 3134GX2M5 | 10631 | 1000 | FHLMC | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 09/29/2025 | 4.125 | 4.091 | 103,125.00 | 0.00 | 103,125.00 |
| 3130ATH26 | 10632 | 1000 | FHLB | 6,000,000.00 | 0.00 | 6,000,000.00 | 10/21/2024 | 5.000 | 4.929 | 58,333.33 | 0.00 | 58,333.33 |
| 63873KTP2 | 10633 | 1000 | NATIXI | 10,000,000.00 | 9,662,861.11 | 9,779,905.55 | 06/23/2023 | 4.580 | 4.806 | 0.00 | 117,044.44 | 117,044.44 |
| 3134GY2Q4 | 10634 | 1000 | FHLMC | 5,145,000.00 | 0.00 | 5,145,000.00 | 11/28/2025 | 5.250 | 5.166 | 24,760.31 | 0.00 | 24,760.31 |
| 3134GY3S9 | 10635 | 1000 | FHLMC | 10,000,000.00 | 0.00 | 10,000,000.00 | 11/22/2024 | 5.360 | 5.299 | 58,066.67 | 0.00 | 58,066.67 |
| 62455BU78 | 10636 | 1000 | MNTCL | 10,000,000.00 | 0.00 | 9,730,408.36 | 07/07/2023 | 5.190 | 5.445 | 0.00 | 66,316.66 | 66,316.66 |
| 31422XQ39 | 10637 | 1000 | FAMC | 9,950,000.00 | 0.00 | 9,948,646.50 | 11/21/2025 | 5.330 | 5.271 | 55,979.80 | 49.45 | 56,029.25 |
| 91282CEA5 | 10638 | 1000 | USTR | 10,000,000.00 | 0.00 | 9,636,555.08 | 02/29/2024 | 1.500 | 4.833 | 16,160.22 | 33,430.08 | 49,590.30 |
| 3134GY7B2 | 10639 | 1000 | FHLMC | 20,000,000.00 | 0.00 | 20,000,000.00 | 02/29/2024 | 5.050 | 3.413 | 5,611.11 | 0.00 | 5,611.11 |
| 3130AUCL6 | 10640 | 1000 | FHLB | 10,000,000.00 | 0.00 | 10,000,000.00 | 12/29/2025 | 5.000 | 2.535 | 1,388.89 | 0.00 | 1,388.89 |
| 313384LT4 | 10649 | 1000 | FHLBDN | 5,000,000.00 | 0.00 | 4,837,233.33 | 09/15/2023 | 4.560 | 4.785 | 0.00 | 5,700.00 | 5,700.00 |
| 313384MX4 | 10650 | 1000 | FHLBDN | 5,000,000.00 | 0.00 | 4,818,708.33 | 10/13/2023 | 4.580 | 4.824 | 0.00 | 5,725.00 | 5,725.00 |
| | | | Subtotal | 847,091,044.69 | 807,322,526.97 | 845,136,973.18 | | | 2.464 | 3,726,951.25 | 1,317,960.66 | 5,044,911.91 |
| Fund: Water Grants | | | | | | | | | | | | |
| TXPLBPCP | 10651 | 1052 | TXPL | 650,891.25 | 0.00 | 650,891.25 | | 3.980 | 4.171 | 891.25 | 0.00 | 891.25 |
| | | | Subtotal | 650,891.25 | 0.00 | 650,891.25 | | | 4.171 | 891.25 | 0.00 | 891.25 |

City of CC Quarterly Investment Report
Interest Earnings
October 1, 2022 - December 31, 2022

| CUSIP | Investment # | Fund | Issuer | Ending Par Value | Beginning Book Value | Ending Book Value | Maturity Date | Current Rate | Adjusted Interest Earnings | | | |
|---|--------------|------|-----------------|-----------------------|-----------------------|-----------------------|---------------|--------------|----------------------------|---------------------|-------------------------|----------------------------|
| | | | | | | | | | Annualized Yield | Interest Earned | Amortization/ Accretion | Adjusted Interest Earnings |
| Fund: Law Enforcement Spcl FB60 | | | | | | | | | | | | |
| LAWEN-FB60 | 10344 | 1074 | FROSTB | 317,282.85 | 301,748.34 | 317,282.85 | | 0.110 | 0.069 | 52.84 | 0.00 | 52.84 |
| | | | Subtotal | 317,282.85 | 301,748.34 | 317,282.85 | | | 0.069 | 52.84 | 0.00 | 52.84 |
| Fund: WTRRW PL 2017 SWIFT | | | | | | | | | | | | |
| BNY188410 | 10361 | 4482 | BNYM | 669,016.67 | 664,252.74 | 669,016.67 | | 4.080 | 3.402 | 5,695.35 | 0.00 | 5,695.35 |
| | | | Subtotal | 669,016.67 | 664,252.74 | 669,016.67 | | | 3.402 | 5,695.35 | 0.00 | 5,695.35 |
| Fund: WTRRW 2020C SWIRFT Bds CIP | | | | | | | | | | | | |
| BNY455800 | 10528 | 4483 | BNYM | 11,445,787.64 | 11,364,284.70 | 11,445,787.64 | | 4.080 | 3.402 | 97,437.58 | 0.00 | 97,437.58 |
| | | | Subtotal | 11,445,787.64 | 11,364,284.70 | 11,445,787.64 | | | 3.402 | 97,437.58 | 0.00 | 97,437.58 |
| Fund: STWCP 2022A TWDB | | | | | | | | | | | | |
| BNY123087 | 10611 | 4535 | BNYM | 1,190,000.00 | 1,190,000.00 | 1,190,000.00 | | | | 0.00 | 0.00 | 0.00 |
| BNY123079 | 10612 | 4535 | BNYM | 3,535,930.39 | 3,510,751.84 | 3,535,930.39 | | 4.080 | 3.402 | 30,101.20 | 0.00 | 30,101.20 |
| | | | Subtotal | 4,725,930.39 | 4,700,751.84 | 4,725,930.39 | | | 2.541 | 30,101.20 | 0.00 | 30,101.20 |
| Fund: Airport PFC Account | | | | | | | | | | | | |
| AIRPORT-FB46 | 10339 | 4621 | FROSTB | 2,805,235.98 | 2,658,183.63 | 2,805,235.98 | | 0.110 | 0.084 | 561.64 | 0.00 | 561.64 |
| | | | Subtotal | 2,805,235.98 | 2,658,183.63 | 2,805,235.98 | | | 0.084 | 561.64 | 0.00 | 561.64 |
| | | | Total | 867,705,189.47 | 827,011,748.22 | 865,751,117.96 | | | 2.470 | 3,861,691.11 | 1,317,960.66 | 5,179,651.77 |

City of CC Quarterly Investment Report
Fund 1000 - Clearing Fund
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|---|--------------|-------------------------------|---------------|-----------------------|-----------------------|-----------------------|--------------|--------------|--------------|---------------|------------------|
| Commercial Paper Disc. -Amortizing | | | | | | | | | | | |
| 06744GFA5 | 10616 | Barclays US CCP | 07/27/2022 | 9,982,372.22 | 10,000,000.00 | 9,982,372.22 | 3.340 | 3.395 | 3.442 | 01/20/2023 | 19 |
| 06744GFE7 | 10618 | Barclays US CCP | 07/28/2022 | 9,976,527.78 | 10,000,000.00 | 9,976,527.78 | 3.250 | 3.378 | 3.425 | 01/27/2023 | 26 |
| 05970UQ35 | 10615 | Banco Santander | 07/27/2022 | 9,940,355.56 | 10,000,000.00 | 9,940,355.56 | 3.520 | 3.660 | 3.711 | 03/03/2023 | 61 |
| 05970UND6 | 10619 | Banco Santander | 07/28/2022 | 9,989,166.67 | 10,000,000.00 | 9,989,166.67 | 3.250 | 3.300 | 3.346 | 01/13/2023 | 12 |
| 05970UT99 | 10626 | Banco Santander | 09/12/2022 | 9,820,241.67 | 10,000,000.00 | 9,820,241.67 | 4.070 | 4.222 | 4.281 | 06/09/2023 | 159 |
| 17327BN68 | 10602 | Citigroup Glo | 04/14/2022 | 9,997,236.11 | 10,000,000.00 | 9,997,236.11 | 1.990 | 2.045 | 2.073 | 01/06/2023 | 5 |
| 53948BP37 | 10603 | Lloyds Bank Corp | 05/13/2022 | 9,978,275.00 | 10,000,000.00 | 9,978,275.00 | 2.370 | 2.446 | 2.480 | 02/03/2023 | 33 |
| 53948BRU5 | 10622 | Lloyds Bank Corp | 08/03/2022 | 9,881,375.00 | 10,000,000.00 | 9,881,375.00 | 3.650 | 3.798 | 3.851 | 04/28/2023 | 117 |
| 62455BU78 | 10636 | Mountcliff Fndg | 11/16/2022 | 9,730,408.36 | 10,000,000.00 | 9,730,408.36 | 5.190 | 5.399 | 5.474 | 07/07/2023 | 187 |
| 63873KTP2 | 10633 | Natixis NY | 09/27/2022 | 9,779,905.55 | 10,000,000.00 | 9,779,905.55 | 4.580 | 4.767 | 4.833 | 06/23/2023 | 173 |
| 78009BPH9 | 10608 | Royal BK Canada | 06/17/2022 | 9,959,397.22 | 10,000,000.00 | 9,959,397.22 | 3.110 | 3.216 | 3.261 | 02/17/2023 | 47 |
| 78009BQH8 | 10609 | Royal BK Canada | 06/30/2022 | 9,933,333.33 | 10,000,000.00 | 9,933,333.33 | 3.200 | 3.320 | 3.366 | 03/17/2023 | 75 |
| 78013WQQ6 | 10610 | Royal BK Canada | 06/30/2022 | 9,924,605.55 | 10,000,000.00 | 9,924,605.55 | 3.310 | 3.437 | 3.485 | 03/24/2023 | 82 |
| 78009BRE4 | 10614 | Royal BK Canada | 07/27/2022 | 9,898,144.44 | 10,000,000.00 | 9,898,144.44 | 3.560 | 3.702 | 3.754 | 04/14/2023 | 103 |
| Subtotal and Average | | | | 138,791,344.46 | 140,000,000.00 | 138,791,344.46 | | 3.572 | 3.622 | | 78 |
| Federal Agency Coupon Securities | | | | | | | | | | | |
| 31422XLN0 | 10560 | Federal Agricultural Mtg Corp | 08/23/2021 | 15,000,000.00 | 15,000,000.00 | 14,907,060.00 | 0.160 | 0.157 | 0.159 | 02/28/2023 | 58 |
| 31422XVP4 | 10589 | Federal Agricultural Mtg Corp | 03/14/2022 | 10,000,000.00 | 10,000,000.00 | 9,831,630.00 | 1.310 | 1.292 | 1.310 | 07/14/2023 | 194 |
| 31422XQ39 | 10637 | Federal Agricultural Mtg Corp | 11/23/2022 | 9,948,646.50 | 9,950,000.00 | 9,944,189.20 | 5.330 | 5.261 | 5.335 | 11/21/2025 | 1,055 |
| 3133EMS37 | 10561 | Federal Farm Credit Bank | 08/19/2021 | 19,991,423.47 | 20,000,000.00 | 19,538,480.00 | 0.125 | 0.202 | 0.205 | 07/14/2023 | 194 |
| 3133EMH96 | 10569 | Federal Farm Credit Bank | 09/24/2021 | 7,546,487.70 | 7,550,000.00 | 7,400,517.55 | 0.125 | 0.224 | 0.228 | 06/14/2023 | 164 |
| 3133ENXP0 | 10605 | Federal Farm Credit Bank | 05/25/2022 | 9,998,000.00 | 10,000,000.00 | 9,900,780.00 | 2.100 | 2.121 | 2.150 | 05/25/2023 | 144 |
| 3133ENZE3 | 10606 | Federal Farm Credit Bank | 06/22/2022 | 10,000,000.00 | 10,000,000.00 | 9,880,810.00 | 3.490 | 3.442 | 3.490 | 12/22/2023 | 355 |
| 3130AMND0 | 10540 | Federal Home Loan Bank | 06/17/2021 | 10,000,000.00 | 10,000,000.00 | 9,370,950.00 | 0.430 | 0.424 | 0.430 | 06/17/2024 | 533 |
| 3130AMT85 | 10542 | Federal Home Loan Bank | 06/28/2021 | 10,000,000.00 | 10,000,000.00 | 9,352,870.00 | 0.400 | 0.394 | 0.400 | 06/28/2024 | 544 |
| 3130AMZ88 | 10543 | Federal Home Loan Bank | 07/12/2021 | 20,000,000.00 | 20,000,000.00 | 18,712,860.00 | 0.520 | 0.512 | 0.520 | 07/12/2024 | 558 |
| 3130ANC65 | 10546 | Federal Home Loan Bank | 07/26/2021 | 10,000,000.00 | 10,000,000.00 | 9,342,140.00 | 0.510 | 0.503 | 0.510 | 07/26/2024 | 572 |
| 3130ANFX3 | 10552 | Federal Home Loan Bank | 08/23/2021 | 20,000,000.00 | 20,000,000.00 | 18,623,320.00 | 0.520 | 0.512 | 0.520 | 08/23/2024 | 600 |
| 3130ANF88 | 10554 | Federal Home Loan Bank | 08/19/2021 | 7,245,000.00 | 7,245,000.00 | 6,786,905.90 | 0.440 | 0.433 | 0.440 | 06/19/2024 | 535 |
| 3130ANLX6 | 10556 | Federal Home Loan Bank | 08/26/2021 | 20,000,000.00 | 20,000,000.00 | 18,620,800.00 | 0.500 | 0.493 | 0.500 | 08/26/2024 | 603 |
| 3130ANHK9 | 10562 | Federal Home Loan Bank | 08/26/2021 | 9,999,475.49 | 10,000,000.00 | 9,357,750.00 | 0.420 | 0.417 | 0.423 | 06/26/2024 | 542 |
| 3130ANX88 | 10565 | Federal Home Loan Bank | 09/27/2021 | 9,997,043.89 | 10,000,000.00 | 9,281,070.00 | 0.500 | 0.510 | 0.517 | 09/27/2024 | 635 |

Portfolio INVT
AP
FI (PRF_FI) 7.3.11
Report Ver. 7.3.11

**Fund 1000 - Clearing Fund
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Date | Days To Maturity |
|---|--------------|----------------------------|---------------|-----------------------|-----------------------|-----------------------|--------------|--------------|--------------|---------------|------------------|
| Federal Agency Coupon Securities | | | | | | | | | | | |
| 3130ANYM6 | 10566 | Federal Home Loan Bank | 09/21/2021 | 14,990,840.60 | 15,000,000.00 | 14,549,010.00 | 0.125 | 0.215 | 0.218 | 08/28/2023 | 239 |
| 3130APDV4 | 10570 | Federal Home Loan Bank | 10/07/2021 | 10,000,000.00 | 10,000,000.00 | 9,317,780.00 | 0.650 | 0.641 | 0.650 | 10/07/2024 | 645 |
| 3130APJ22 | 10572 | Federal Home Loan Bank | 10/28/2021 | 10,000,000.00 | 10,000,000.00 | 9,296,660.00 | 0.660 | 0.650 | 0.660 | 10/28/2024 | 666 |
| 3130APLB9 | 10575 | Federal Home Loan Bank | 10/28/2021 | 10,000,000.00 | 10,000,000.00 | 9,329,400.00 | 0.850 | 0.838 | 0.850 | 10/28/2024 | 666 |
| 3130AR5H0 | 10586 | Federal Home Loan Bank | 02/28/2022 | 10,000,000.00 | 10,000,000.00 | 9,669,420.00 | 1.250 | 1.721 | 1.745 | 02/28/2024 | 423 |
| 3130ARBN0 | 10590 | Federal Home Loan Bank | 03/21/2022 | 10,000,000.00 | 10,000,000.00 | 9,933,190.00 | 1.300 | 1.282 | 1.300 | 03/21/2023 | 79 |
| 3130ARJW2 | 10599 | Federal Home Loan Bank | 04/22/2022 | 10,000,000.00 | 10,000,000.00 | 9,611,070.00 | 3.000 | 2.958 | 3.000 | 04/22/2025 | 842 |
| 3130AS5F2 | 10604 | Federal Home Loan Bank | 06/08/2022 | 10,000,000.00 | 10,000,000.00 | 9,822,640.00 | 3.125 | 2.723 | 2.761 | 12/08/2023 | 341 |
| 3130ASHG7 | 10607 | Federal Home Loan Bank | 06/29/2022 | 5,000,000.00 | 5,000,000.00 | 4,934,750.00 | 3.300 | 3.257 | 3.302 | 09/29/2023 | 271 |
| 3130ASPS2 | 10613 | Federal Home Loan Bank | 07/27/2022 | 10,000,000.00 | 10,000,000.00 | 9,870,830.00 | 3.500 | 3.455 | 3.502 | 10/27/2023 | 299 |
| 3130ASTN9 | 10617 | Federal Home Loan Bank | 07/29/2022 | 20,000,000.00 | 20,000,000.00 | 19,807,100.00 | 3.120 | 3.077 | 3.120 | 07/13/2023 | 193 |
| 3130ASV55 | 10620 | Federal Home Loan Bank | 08/04/2022 | 9,994,000.50 | 10,000,000.00 | 9,903,590.00 | 3.000 | 3.061 | 3.103 | 08/04/2023 | 215 |
| 3130ATH26 | 10632 | Federal Home Loan Bank | 10/21/2022 | 6,000,000.00 | 6,000,000.00 | 6,001,902.00 | 5.000 | 4.931 | 5.000 | 10/21/2024 | 659 |
| 3130AUCL6 | 10640 | Federal Home Loan Bank | 12/30/2022 | 10,000,000.00 | 10,000,000.00 | 9,979,600.00 | 5.000 | 4.931 | 5.000 | 12/29/2025 | 1,093 |
| 3134GXT61 | 10624 | Federal Home Loan Mtg Corp | 09/13/2022 | 10,000,000.00 | 10,000,000.00 | 9,886,330.00 | 4.000 | 3.945 | 4.000 | 09/13/2024 | 621 |
| 3134GXZ72 | 10628 | Federal Home Loan Mtg Corp | 09/30/2022 | 5,477,000.00 | 5,477,000.00 | 5,405,793.52 | 4.300 | 4.241 | 4.300 | 09/30/2025 | 1,003 |
| 3134GX2M5 | 10631 | Federal Home Loan Mtg Corp | 09/29/2022 | 10,000,000.00 | 10,000,000.00 | 9,871,650.00 | 4.125 | 4.068 | 4.125 | 09/29/2025 | 1,002 |
| 3134GY2Q4 | 10634 | Federal Home Loan Mtg Corp | 11/28/2022 | 5,145,000.00 | 5,145,000.00 | 5,169,232.95 | 5.250 | 5.178 | 5.250 | 11/28/2025 | 1,062 |
| 3134GY3S9 | 10635 | Federal Home Loan Mtg Corp | 11/22/2022 | 10,000,000.00 | 10,000,000.00 | 10,017,150.00 | 5.360 | 5.286 | 5.360 | 11/22/2024 | 691 |
| 3134GY7B2 | 10639 | Federal Home Loan Mtg Corp | 12/29/2022 | 20,000,000.00 | 20,000,000.00 | 20,040,880.00 | 5.050 | 4.987 | 5.056 | 02/29/2024 | 424 |
| 3135G06F5 | 10522 | Federal National Mtg Assn | 11/27/2020 | 19,998,821.33 | 20,000,000.00 | 19,217,100.00 | 0.310 | 0.312 | 0.316 | 11/16/2023 | 319 |
| Subtotal and Average | | | | 426,331,739.48 | 426,367,000.00 | 412,487,211.12 | | 1.893 | 1.920 | | 481 |
| Federal Agency Disc. -Amortizing | | | | | | | | | | | |
| 313384LT4 | 10649 | Federal Home Loan Discount | 12/23/2022 | 4,837,233.33 | 5,000,000.00 | 4,844,160.00 | 4.560 | 4.749 | 4.815 | 09/15/2023 | 257 |
| 313384MX4 | 10650 | Federal Home Loan Discount | 12/23/2022 | 4,818,708.33 | 5,000,000.00 | 4,827,900.00 | 4.580 | 4.780 | 4.847 | 10/13/2023 | 285 |
| Subtotal and Average | | | | 9,655,941.66 | 10,000,000.00 | 9,672,060.00 | | 4.765 | 4.831 | | 270 |
| Treasury Coupon Securities | | | | | | | | | | | |
| 91282CBN0 | 10581 | U.S. Treasury | 12/29/2021 | 17,991,012.08 | 18,000,000.00 | 17,879,922.00 | 0.125 | 0.433 | 0.440 | 02/28/2023 | 58 |
| 91282BP79 | 10587 | U.S. Treasury | 02/28/2022 | 10,006,335.73 | 10,000,000.00 | 9,954,090.00 | 1.500 | 1.082 | 1.098 | 02/28/2023 | 58 |
| 91282CEA5 | 10638 | U.S. Treasury | 11/23/2022 | 9,636,555.08 | 10,000,000.00 | 9,642,580.00 | 1.500 | 4.695 | 4.760 | 02/29/2024 | 424 |
| Subtotal and Average | | | | 37,633,902.89 | 38,000,000.00 | 37,476,592.00 | | 1.698 | 1.721 | | 151 |

**Fund 1000 - Clearing Fund
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|------------|---------------|-----------------------|-----------------------|-----------------------|--------------|--------------|---------|--------------------------------|
| LGIP | | | | | | | | | | |
| TEXASCLASS GOVT | 10571 | TexasCLASS | 09/28/2021 | 0.00 | 0.00 | 0.00 | 3.851 | 3.797 | 3.850 | 1 |
| TEXASCLASS | 10601 | TexasCLASS | 03/31/2022 | 29,132,948.04 | 29,132,948.04 | 29,132,948.04 | 4.317 | 4.257 | 4.317 | 1 |
| TEXPOOL0035 | 10093 | Texpool | 08/01/2013 | 124,446,716.49 | 124,446,716.49 | 124,446,716.49 | 3.980 | 3.925 | 3.979 | 1 |
| TXPLPRIME | 10516 | Texpool | 10/28/2020 | 68,769,427.79 | 68,769,427.79 | 68,769,427.79 | 4.285 | 4.226 | 4.284 | 1 |
| TEXSTAR1111 | 10094 | Texstar | 08/01/2013 | 10,374,952.37 | 10,374,952.37 | 10,374,952.37 | 3.968 | 3.913 | 3.968 | 1 |
| Subtotal and Average | | | | 232,724,044.69 | 232,724,044.69 | 232,724,044.69 | 4.055 | 4.112 | | 1 |
| Total Investments and Average | | | | 845,136,973.18 | 847,091,044.69 | 831,151,252.27 | 2.788 | 2.827 | | 265 |

Fund 1074 - Law Enforcement Spcl FB60
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|------------|---------------|-------------------|-------------------|-------------------|--------------|--------------|---------|--------------------------------|
| Bank Accounts | | | | | | | | | | |
| LAWEN-FB60 | 10344 | Frost Bank | 10/01/2017 | 317,282.85 | 317,282.85 | 317,282.85 | 0.110 | 0.108 | 0.110 | 1 |
| Subtotal and Average | | | | 317,282.85 | 317,282.85 | 317,282.85 | 0.108 | 0.110 | | 1 |
| Total Investments and Average | | | | 317,282.85 | 317,282.85 | 317,282.85 | 0.108 | 0.110 | | 1 |

**Fund 4482 - WTRRW PL 2017 SWIFT
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|-------------------------|---------------|-------------------|-------------------|-------------------|--------------|--------------|--------------|--------------------------------|
| Money Market Accounts | | | | | | | | | | |
| BNY188410 | 10361 | Bank of New York Mellon | 12/01/2017 | 669,016.67 | 669,016.67 | 669,016.67 | 4.080 | 4.024 | 4.080 | 1 |
| Subtotal and Average | | | | 669,016.67 | 669,016.67 | 669,016.67 | | 4.024 | 4.080 | 1 |
| Total Investments and Average | | | | 669,016.67 | 669,016.67 | 669,016.67 | | 4.024 | 4.080 | 1 |

Fund 4483 - WTRRW 2020C SWIRFT Bds CIP
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|-------------------------|---------------|----------------------|----------------------|----------------------|--------------|--------------|--------------|--------------------------------|
| Money Market Accounts | | | | | | | | | | |
| BNY455800 | 10528 | Bank of New York Mellon | 11/10/2020 | 11,445,787.64 | 11,445,787.64 | 11,445,787.64 | 4.080 | 4.024 | 4.080 | 1 |
| Subtotal and Average | | | | 11,445,787.64 | 11,445,787.64 | 11,445,787.64 | | 4.024 | 4.080 | 1 |
| Total Investments and Average | | | | 11,445,787.64 | 11,445,787.64 | 11,445,787.64 | | 4.024 | 4.080 | 1 |

**Fund 4621 - Airport PFC Account
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|------------|---------------|---------------------|---------------------|---------------------|--------------|--------------|--------------|--------------------------------|
| Bank Accounts | | | | | | | | | | |
| AIRPORT-FB46 | 10339 | Frost Bank | 10/01/2017 | 2,805,235.98 | 2,805,235.98 | 2,805,235.98 | 0.110 | 0.108 | 0.110 | 1 |
| Subtotal and Average | | | | 2,805,235.98 | 2,805,235.98 | 2,805,235.98 | | 0.108 | 0.110 | 1 |
| Total Investments and Average | | | | 2,805,235.98 | 2,805,235.98 | 2,805,235.98 | | 0.108 | 0.110 | 1 |

**City of CC Quarterly Investment Report
Compliance Summary
Sorted by Fund
October 1, 2022 - December 31, 2022**

| Fund | | | Par Value | Market Value | Book Value | Accrued Interest |
|----------------------|-----------------|------------|----------------|----------------|----------------|------------------|
| Clearing Fund | Value beginning | 10/01/2022 | 809,504,889.55 | 791,857,517.31 | 807,322,526.97 | 921,241.39 |
| | Net Change | | 37,586,155.14 | 39,293,734.96 | 37,814,446.21 | 557,541.88 |
| | Value ending | 12/31/2022 | 847,091,044.69 | 831,151,252.27 | 845,136,973.18 | 1,478,783.27 |
| Water Grants | Value beginning | 10/01/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| | Net Change | | 650,891.25 | 650,891.25 | 650,891.25 | 0.00 |
| | Value ending | 12/31/2022 | 650,891.25 | 650,891.25 | 650,891.25 | 0.00 |
| Law Enforcement Spcl | Value beginning | 10/01/2022 | 301,748.34 | 301,748.34 | 301,748.34 | 0.00 |
| | Net Change | | 15,534.51 | 15,534.51 | 15,534.51 | 0.00 |
| | Value ending | 12/31/2022 | 317,282.85 | 317,282.85 | 317,282.85 | 0.00 |
| Reinvestment Zone NO | Value beginning | 10/01/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| | Net Change | | 0.00 | 0.00 | 0.00 | 0.00 |
| | Value ending | 12/31/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| WTRRW PL 2017 SWIFT | Value beginning | 10/01/2022 | 664,252.74 | 664,252.74 | 664,252.74 | 1,259.68 |
| | Net Change | | 4,763.93 | 4,763.93 | 4,763.93 | 931.42 |
| | Value ending | 12/31/2022 | 669,016.67 | 669,016.67 | 669,016.67 | 2,191.10 |
| WTRRW 2020C SWIRFT B | Value beginning | 10/01/2022 | 11,364,284.70 | 11,364,284.70 | 11,364,284.70 | 21,551.05 |
| | Net Change | | 81,502.94 | 81,502.94 | 81,502.94 | 15,934.64 |
| | Value ending | 12/31/2022 | 11,445,787.64 | 11,445,787.64 | 11,445,787.64 | 37,485.69 |

**City of CC Quarterly Investment Report
Compliance Summary
October 1, 2022 - December 31, 2022**

| Fund | | | Par Value | Market Value | Book Value | Accrued Interest |
|----------------------|-----------------|------------|-----------------------|-----------------------|-----------------------|---------------------|
| STWCP 2022A TWDB | Value beginning | 10/01/2022 | 4,700,751.84 | 4,700,751.84 | 4,700,751.84 | 6,657.71 |
| | Net Change | | 25,178.55 | 25,178.55 | 25,178.55 | 4,922.65 |
| | Value ending | 12/31/2022 | 4,725,930.39 | 4,725,930.39 | 4,725,930.39 | 11,580.36 |
| Airport PFC Account | Value beginning | 10/01/2022 | 2,658,183.63 | 2,658,183.63 | 2,658,183.63 | 0.00 |
| | Net Change | | 147,052.35 | 147,052.35 | 147,052.35 | 0.00 |
| | Value ending | 12/31/2022 | 2,805,235.98 | 2,805,235.98 | 2,805,235.98 | 0.00 |
| CC Housing Finance C | Value beginning | 10/01/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| | Net Change | | 0.00 | 0.00 | 0.00 | 0.00 |
| | Value ending | 12/31/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| CCCIC SPECIAL FB63 | Value beginning | 10/01/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| | Net Change | | 0.00 | 0.00 | 0.00 | 0.00 |
| | Value ending | 12/31/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| Home Projects FB05 | Value beginning | 10/01/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| | Net Change | | 0.00 | 0.00 | 0.00 | 0.00 |
| | Value ending | 12/31/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| CCCIC Special | Value beginning | 10/01/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| | Net Change | | 0.00 | 0.00 | 0.00 | 0.00 |
| | Value ending | 12/31/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | Value beginning | 10/01/2022 | 829,194,110.80 | 811,546,738.56 | 827,011,748.22 | 950,709.83 |
| | Net Change | | 38,511,078.67 | 40,218,658.49 | 38,739,369.74 | 579,330.59 |
| | Value ending | 12/31/2022 | 867,705,189.47 | 851,765,397.05 | 865,751,117.96 | 1,530,040.42 |

City of CC Quarterly Investment Report
Texas Compliance Change in Val Report
Sorted by Investment Class
October 1, 2022 - December 31, 2022

| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | | | | Ending Book Value |
|---|----------------|-------|------------|-------------------|------------------------|----------------------|----------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | Purchases/ Additions | Redemptions | Change in Value | Ending Market Value |
| Investment Class: Amortized Cost | | | | | | | | | |
| 10093 | TXPL | 1000 | 08/01/2013 | 1,456,402.72 | 177,740,313.77 | 50,956,402.72 | 104,250,000.00 | -53,293,597.28 | 124,446,716.49 |
| TEXPOOL0035 | 124,446,716.49 | 3.979 | // | 1,456,402.72 | 177,740,313.77 | 50,956,402.72 | 104,250,000.00 | -53,293,597.28 | 124,446,716.49 |
| 10094 | TXST | 1000 | 08/01/2013 | 39,438.54 | 5,335,513.83 | 8,539,438.54 | 3,500,000.00 | 5,039,438.54 | 10,374,952.37 |
| TEXSTAR1111 | 10,374,952.37 | 3.968 | // | 39,438.54 | 5,335,513.83 | 8,539,438.54 | 3,500,000.00 | 5,039,438.54 | 10,374,952.37 |
| 10109 | BNYM | 1111 | 08/01/2013 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| BNY1586 | 0.00 | 0.000 | // | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10110 | BNYM | 1111 | 08/01/2013 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| BNY1608 | 0.00 | 0.000 | // | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10111 | BNYM | 1111 | 08/01/2013 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| BNY1609 | 0.00 | 0.000 | // | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10339 | FROSTB | 4621 | 10/01/2017 | 561.64 | 2,658,183.63 | 217,319.08 | 70,266.73 | 147,052.35 | 2,805,235.98 |
| AIRPORT-FB46 | 2,805,235.98 | 0.110 | // | 561.64 | 2,658,183.63 | 217,319.08 | 70,266.73 | 147,052.35 | 2,805,235.98 |
| 10340 | FROSTB | 9030 | 10/01/2017 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CCHF-CFB55 | 0.00 | 1.900 | // | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10341 | FROSTB | 9040 | 10/01/2017 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CCCIC-FB63 | 0.00 | 1.900 | // | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10342 | FROSTB | 9046 | 10/01/2017 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CCCIC SP FB79 | 0.00 | 1.770 | // | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10343 | FROSTB | 9045 | 10/01/2017 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| HOME-FB05 | 0.00 | 1.900 | // | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10344 | FROSTB | 1074 | 10/01/2017 | 52.84 | 301,748.34 | 114,222.11 | 98,687.60 | 15,534.51 | 317,282.85 |
| LAWEN-FB60 | 317,282.85 | 0.110 | // | 52.84 | 301,748.34 | 114,222.11 | 98,687.60 | 15,534.51 | 317,282.85 |

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**City of CC Quarterly Investment Report
Texas Compliance Change in Val Report
October 1, 2022 - December 31, 2022**

| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | Purchases/ Additions | Redemptions | Change in Value | Ending Book Value |
|-----------------|---------------|-------|------------|-------------------|------------------------|----------------------|---------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | | | | Ending Market Value |
| 10361 | BNYM | 4482 | 12/01/2017 | 5,695.35 | 664,252.74 | 4,763.93 | 0.00 | 4,763.93 | 669,016.67 |
| BNY188410 | 669,016.67 | 4.080 | / / | 4,763.93 | 664,252.74 | 4,763.93 | 0.00 | 4,763.93 | 669,016.67 |
| 10516 | TXPL | 1000 | 10/28/2020 | 504,393.21 | 40,765,034.58 | 28,004,393.21 | 0.00 | 28,004,393.21 | 68,769,427.79 |
| TXPLPRIME | 68,769,427.79 | 4.284 | / / | 504,393.21 | 40,765,034.58 | 28,004,393.21 | 0.00 | 28,004,393.21 | 68,769,427.79 |
| 10528 | BNYM | 4483 | 11/10/2020 | 97,437.58 | 11,364,284.70 | 81,502.94 | 0.00 | 81,502.94 | 11,445,787.64 |
| BNY455800 | 11,445,787.64 | 4.080 | / / | 81,502.94 | 11,364,284.70 | 81,502.94 | 0.00 | 81,502.94 | 11,445,787.64 |
| 10571 | TXCL | 1000 | 09/28/2021 | 268.81 | 0.00 | 2,600,268.81 | 2,600,268.81 | 0.00 | 0.00 |
| TEXASCLASS GOVT | 0.00 | 3.850 | / / | 268.81 | 0.00 | 2,600,268.81 | 2,600,268.81 | 0.00 | 0.00 |
| 10583 | MNTCL | 1000 | 02/15/2022 | 0.00 | 9,987,666.67 | 0.00 | 10,000,000.00 | -9,987,666.67 | 0.00 |
| 62455BLA1 | 0.00 | 0.000 | 11/10/2022 | 0.00 | 9,987,666.67 | 0.00 | 10,000,000.00 | -9,987,666.67 | 0.00 |
| 10584 | NATIXI | 1000 | 02/24/2022 | 0.00 | 14,978,000.00 | 0.00 | 15,000,000.00 | -14,978,000.00 | 0.00 |
| 63873KLJ4 | 0.00 | 0.000 | 11/18/2022 | 0.00 | 14,978,000.00 | 0.00 | 15,000,000.00 | -14,978,000.00 | 0.00 |
| 10585 | NATIXI | 1000 | 02/24/2022 | 0.00 | 9,992,275.00 | 0.00 | 10,000,000.00 | -9,992,275.00 | 0.00 |
| 63873KKU0 | 0.00 | 0.000 | 10/28/2022 | 0.00 | 9,992,275.00 | 0.00 | 10,000,000.00 | -9,992,275.00 | 0.00 |
| 10600 | CITIGP | 1000 | 03/30/2022 | 0.00 | 9,957,577.77 | 0.00 | 10,000,000.00 | -9,957,577.77 | 0.00 |
| 17327BMP7 | 0.00 | 0.000 | 12/23/2022 | 0.00 | 9,957,577.77 | 0.00 | 10,000,000.00 | -9,957,577.77 | 0.00 |
| 10601 | TXCL | 1000 | 03/31/2022 | 240,920.67 | 17,392,027.37 | 49,740,920.67 | 38,000,000.00 | 11,740,920.67 | 29,132,948.04 |
| TEXASCLASS | 29,132,948.04 | 4.317 | / / | 240,920.67 | 17,392,027.37 | 49,740,920.67 | 38,000,000.00 | 11,740,920.67 | 29,132,948.04 |
| 10602 | CITIGP | 1000 | 04/14/2022 | 0.00 | 9,946,380.54 | 0.00 | 0.00 | 50,855.57 | 9,997,236.11 |
| 17327BN68 | 10,000,000.00 | 2.045 | 01/06/2023 | 0.00 | 9,946,380.54 | 0.00 | 0.00 | 50,855.57 | 9,997,236.11 |
| 10603 | LLOYDB | 1000 | 05/13/2022 | 0.00 | 9,917,708.33 | 0.00 | 0.00 | 60,566.67 | 9,978,275.00 |
| 53948BP37 | 10,000,000.00 | 2.446 | 02/03/2023 | 0.00 | 9,917,708.33 | 0.00 | 0.00 | 60,566.67 | 9,978,275.00 |
| 10608 | ROYALB | 1000 | 06/17/2022 | 0.00 | 9,879,919.44 | 0.00 | 0.00 | 79,477.78 | 9,959,397.22 |
| 78009BPH9 | 10,000,000.00 | 3.216 | 02/17/2023 | 0.00 | 9,879,919.44 | 0.00 | 0.00 | 79,477.78 | 9,959,397.22 |
| 10609 | ROYALB | 1000 | 06/30/2022 | 0.00 | 9,851,555.56 | 0.00 | 0.00 | 81,777.77 | 9,933,333.33 |
| 78009BQH8 | 10,000,000.00 | 3.320 | 03/17/2023 | 0.00 | 9,851,555.56 | 0.00 | 0.00 | 81,777.77 | 9,933,333.33 |

Portfolio INVT

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**City of CC Quarterly Investment Report
Texas Compliance Change in Val Report
October 1, 2022 - December 31, 2022**

| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | | | | Ending Book Value |
|-----------|---------------|-------|------------|-------------------|------------------------|----------------------|-------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | Purchases/ Additions | Redemptions | Change in Value | Ending Market Value |
| 10610 | ROYALB | 1000 | 06/30/2022 | 0.00 | 9,840,016.66 | 0.00 | 0.00 | 84,588.89 | 9,924,605.55 |
| 78013WQQ6 | 10,000,000.00 | 3.437 | 03/24/2023 | 0.00 | 9,840,016.66 | 0.00 | 0.00 | 84,588.89 | 9,924,605.55 |
| 10611 | BNYM | 4535 | 06/22/2022 | 0.00 | 1,190,000.00 | 0.00 | 0.00 | 0.00 | 1,190,000.00 |
| BNY123087 | 1,190,000.00 | 0.000 | / / | 0.00 | 1,190,000.00 | 0.00 | 0.00 | 0.00 | 1,190,000.00 |
| 10612 | BNYM | 4535 | 06/22/2022 | 30,101.20 | 3,510,751.84 | 25,178.55 | 0.00 | 25,178.55 | 3,535,930.39 |
| BNY123079 | 3,535,930.39 | 4.080 | / / | 25,178.55 | 3,510,751.84 | 25,178.55 | 0.00 | 25,178.55 | 3,535,930.39 |
| 10614 | ROYALB | 1000 | 07/27/2022 | 0.00 | 9,807,166.67 | 0.00 | 0.00 | 90,977.77 | 9,898,144.44 |
| 78009BRE4 | 10,000,000.00 | 3.702 | 04/14/2023 | 0.00 | 9,807,166.67 | 0.00 | 0.00 | 90,977.77 | 9,898,144.44 |
| 10615 | BNCOSA | 1000 | 07/27/2022 | 0.00 | 9,850,400.00 | 0.00 | 0.00 | 89,955.56 | 9,940,355.56 |
| 05970UQ35 | 10,000,000.00 | 3.660 | 03/03/2023 | 0.00 | 9,850,400.00 | 0.00 | 0.00 | 89,955.56 | 9,940,355.56 |
| 10616 | BARCYU | 1000 | 07/27/2022 | 0.00 | 9,897,016.65 | 0.00 | 0.00 | 85,355.57 | 9,982,372.22 |
| 06744GFA5 | 10,000,000.00 | 3.395 | 01/20/2023 | 0.00 | 9,897,016.65 | 0.00 | 0.00 | 85,355.57 | 9,982,372.22 |
| 10618 | BARCYU | 1000 | 07/28/2022 | 0.00 | 9,893,472.22 | 0.00 | 0.00 | 83,055.56 | 9,976,527.78 |
| 06744GFE7 | 10,000,000.00 | 3.378 | 01/27/2023 | 0.00 | 9,893,472.22 | 0.00 | 0.00 | 83,055.56 | 9,976,527.78 |
| 10619 | BNCOSA | 1000 | 07/28/2022 | 0.00 | 9,906,111.14 | 0.00 | 0.00 | 83,055.53 | 9,989,166.67 |
| 05970UND6 | 10,000,000.00 | 3.300 | 01/13/2023 | 0.00 | 9,906,111.14 | 0.00 | 0.00 | 83,055.53 | 9,989,166.67 |
| 10622 | LLOYDB | 1000 | 08/03/2022 | 0.00 | 9,788,097.22 | 0.00 | 0.00 | 93,277.78 | 9,881,375.00 |
| 53948BRU5 | 10,000,000.00 | 3.798 | 04/28/2023 | 0.00 | 9,788,097.22 | 0.00 | 0.00 | 93,277.78 | 9,881,375.00 |
| 10626 | BNCOSA | 1000 | 09/12/2022 | 0.00 | 9,716,230.56 | 0.00 | 0.00 | 104,011.11 | 9,820,241.67 |
| 05970UT99 | 10,000,000.00 | 4.222 | 06/09/2023 | 0.00 | 9,716,230.56 | 0.00 | 0.00 | 104,011.11 | 9,820,241.67 |
| 10633 | NATIXI | 1000 | 09/27/2022 | 0.00 | 9,662,861.11 | 0.00 | 0.00 | 117,044.44 | 9,779,905.55 |
| 63873KTP2 | 10,000,000.00 | 4.767 | 06/23/2023 | 0.00 | 9,662,861.11 | 0.00 | 0.00 | 117,044.44 | 9,779,905.55 |
| 10636 | MNTCL | 1000 | 11/16/2022 | 0.00 | 0.00 | 9,664,091.70 | 0.00 | 9,730,408.36 | 9,730,408.36 |
| 62455BU78 | 10,000,000.00 | 5.399 | 07/07/2023 | 0.00 | 0.00 | 9,664,091.70 | 0.00 | 9,730,408.36 | 9,730,408.36 |
| 10649 | FHLBDN | 1000 | 12/23/2022 | 0.00 | 0.00 | 4,831,533.33 | 0.00 | 4,837,233.33 | 4,837,233.33 |
| 313384LT4 | 5,000,000.00 | 4.749 | 09/15/2023 | 0.00 | 0.00 | 4,831,533.33 | 0.00 | 4,844,160.00 | 4,844,160.00 |

Portfolio INVT

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**City of CC Quarterly Investment Report
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| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | | | | Ending Book Value |
|---|---------------|-------|------------|-------------------|------------------------|----------------------|----------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | Purchases/ Additions | Redemptions | Change in Value | Ending Market Value |
| 10650 | FHLBDN | 1000 | 12/23/2022 | 0.00 | 0.00 | 4,812,983.33 | 0.00 | 4,818,708.33 | 4,818,708.33 |
| 313384MX4 | 5,000,000.00 | 4.780 | 10/13/2023 | 0.00 | 0.00 | 4,812,983.33 | 0.00 | 4,827,900.00 | 4,827,900.00 |
| 10651 | TXPL | 1052 | 12/20/2022 | 891.25 | 0.00 | 650,891.25 | 0.00 | 650,891.25 | 650,891.25 |
| TXPLBPCP | 650,891.25 | 3.979 | / / | 891.25 | 0.00 | 650,891.25 | 0.00 | 650,891.25 | 650,891.25 |
| Sub Totals For: Investment Class: Amortized Cost | | | | 2,376,163.81 | 433,794,566.34 | 160,243,910.17 | 193,519,223.14 | -32,009,090.75 | 401,785,475.59 |
| | | | | 2,354,375.10 | 433,794,566.34 | 160,243,910.17 | 193,519,223.14 | -31,992,972.41 | 401,801,593.93 |
| Investment Class: Fair Value | | | | | | | | | |
| 10522 | FNMA | 1000 | 11/27/2020 | 15,500.00 | 19,998,484.57 | 0.00 | 0.00 | 336.76 | 19,998,821.33 |
| 3135G06F5 | 20,000,000.00 | 0.316 | 11/16/2023 | 31,000.00 | 19,076,060.00 | 0.00 | 0.00 | 141,040.00 | 19,217,100.00 |
| 10540 | FHLB | 1000 | 06/17/2021 | 10,750.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130AMND0 | 10,000,000.00 | 0.430 | 06/17/2024 | 21,500.00 | 9,322,580.00 | 0.00 | 0.00 | 48,370.00 | 9,370,950.00 |
| 10542 | FHLB | 1000 | 06/28/2021 | 10,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130AMT85 | 10,000,000.00 | 0.400 | 06/28/2024 | 20,000.00 | 9,307,140.00 | 0.00 | 0.00 | 45,730.00 | 9,352,870.00 |
| 10543 | FHLB | 1000 | 07/12/2021 | 26,000.00 | 20,000,000.00 | 0.00 | 0.00 | 0.00 | 20,000,000.00 |
| 3130AMZ88 | 20,000,000.00 | 0.520 | 07/12/2024 | 0.00 | 18,624,960.00 | 0.00 | 0.00 | 87,900.00 | 18,712,860.00 |
| 10546 | FHLB | 1000 | 07/26/2021 | 12,750.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130ANC65 | 10,000,000.00 | 0.510 | 07/26/2024 | 0.00 | 9,296,940.00 | 0.00 | 0.00 | 45,200.00 | 9,342,140.00 |
| 10552 | FHLB | 1000 | 08/23/2021 | 26,000.00 | 20,000,000.00 | 0.00 | 0.00 | 0.00 | 20,000,000.00 |
| 3130ANFX3 | 20,000,000.00 | 0.520 | 08/23/2024 | 0.00 | 18,541,820.00 | 0.00 | 0.00 | 81,500.00 | 18,623,320.00 |
| 10554 | FHLB | 1000 | 08/19/2021 | 7,969.50 | 7,245,000.00 | 0.00 | 0.00 | 0.00 | 7,245,000.00 |
| 3130ANF88 | 7,245,000.00 | 0.440 | 06/19/2024 | 0.00 | 6,754,187.48 | 0.00 | 0.00 | 32,718.42 | 6,786,905.90 |
| 10556 | FHLB | 1000 | 08/26/2021 | 25,000.00 | 20,000,000.00 | 0.00 | 0.00 | 0.00 | 20,000,000.00 |
| 3130ANLX6 | 20,000,000.00 | 0.500 | 08/26/2024 | 0.00 | 18,528,580.00 | 0.00 | 0.00 | 92,220.00 | 18,620,800.00 |
| 10560 | FAMC | 1000 | 08/23/2021 | 6,000.00 | 15,000,000.00 | 0.00 | 0.00 | 0.00 | 15,000,000.00 |
| 31422XLN0 | 15,000,000.00 | 0.159 | 02/28/2023 | 0.00 | 14,788,575.00 | 0.00 | 0.00 | 118,485.00 | 14,907,060.00 |
| 10561 | FFCB | 1000 | 08/19/2021 | 6,250.00 | 19,987,424.06 | 0.00 | 0.00 | 3,999.41 | 19,991,423.47 |
| 3133EMS37 | 20,000,000.00 | 0.205 | 07/14/2023 | 0.00 | 19,345,880.00 | 0.00 | 0.00 | 192,600.00 | 19,538,480.00 |

Portfolio INVT

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| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | | | | Ending Book Value |
|-----------|---------------|-------|------------|-------------------|------------------------|----------------------|-------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | Purchases/ Additions | Redemptions | Change in Value | Ending Market Value |
| 10562 | FHLB | 1000 | 08/26/2021 | 10,500.00 | 9,999,387.25 | 0.00 | 0.00 | 88.24 | 9,999,475.49 |
| 3130ANHK9 | 10,000,000.00 | 0.423 | 06/26/2024 | 0.00 | 9,312,450.00 | 0.00 | 0.00 | 45,300.00 | 9,357,750.00 |
| 10565 | FHLB | 1000 | 09/27/2021 | 12,500.00 | 9,996,618.89 | 0.00 | 0.00 | 425.00 | 9,997,043.89 |
| 3130ANX88 | 10,000,000.00 | 0.517 | 09/27/2024 | 0.00 | 9,233,020.00 | 0.00 | 0.00 | 48,050.00 | 9,281,070.00 |
| 10566 | FHLB | 1000 | 09/21/2021 | 4,687.50 | 14,987,362.34 | 0.00 | 0.00 | 3,478.26 | 14,990,840.60 |
| 3130ANYM6 | 15,000,000.00 | 0.218 | 08/28/2023 | 0.00 | 14,444,595.00 | 0.00 | 0.00 | 104,415.00 | 14,549,010.00 |
| 10569 | FFCB | 1000 | 09/24/2021 | 2,359.38 | 7,544,548.39 | 0.00 | 0.00 | 1,939.31 | 7,546,487.70 |
| 3133EMH96 | 7,550,000.00 | 0.228 | 06/14/2023 | 4,718.75 | 7,336,055.65 | 0.00 | 0.00 | 64,461.90 | 7,400,517.55 |
| 10570 | FHLB | 1000 | 10/07/2021 | 16,250.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130APDV4 | 10,000,000.00 | 0.650 | 10/07/2024 | 32,500.00 | 9,251,350.00 | 0.00 | 0.00 | 66,430.00 | 9,317,780.00 |
| 10572 | FHLB | 1000 | 10/28/2021 | 16,500.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130APJ22 | 10,000,000.00 | 0.660 | 10/28/2024 | 33,000.00 | 9,258,530.00 | 0.00 | 0.00 | 38,130.00 | 9,296,660.00 |
| 10575 | FHLB | 1000 | 10/28/2021 | 21,250.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130APLB9 | 10,000,000.00 | 0.850 | 10/28/2024 | 42,500.00 | 9,270,180.00 | 0.00 | 0.00 | 59,220.00 | 9,329,400.00 |
| 10581 | USTR | 1000 | 12/29/2021 | 5,718.23 | 17,976,755.37 | 0.00 | 0.00 | 14,256.71 | 17,991,012.08 |
| 91282CBN0 | 18,000,000.00 | 0.440 | 02/28/2023 | 0.00 | 17,734,914.00 | 0.00 | 0.00 | 145,008.00 | 17,879,922.00 |
| 10586 | FHLB | 1000 | 02/28/2022 | 31,250.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130AR5H0 | 10,000,000.00 | 1.745 | 02/28/2024 | 0.00 | 9,641,690.00 | 0.00 | 0.00 | 27,730.00 | 9,669,420.00 |
| 10587 | USTR | 1000 | 02/28/2022 | 38,121.55 | 10,016,385.51 | 0.00 | 0.00 | -10,049.78 | 10,006,335.73 |
| 912828P79 | 10,000,000.00 | 1.098 | 02/28/2023 | 0.00 | 9,907,420.00 | 0.00 | 0.00 | 46,670.00 | 9,954,090.00 |
| 10589 | FAMC | 1000 | 03/14/2022 | 32,750.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 31422XVP4 | 10,000,000.00 | 1.310 | 07/14/2023 | 0.00 | 9,782,450.00 | 0.00 | 0.00 | 49,180.00 | 9,831,630.00 |
| 10590 | FHLB | 1000 | 03/21/2022 | 32,500.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130ARBNO | 10,000,000.00 | 1.300 | 03/21/2023 | 0.00 | 9,878,780.00 | 0.00 | 0.00 | 54,410.00 | 9,933,190.00 |
| 10599 | FHLB | 1000 | 04/22/2022 | 75,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130ARJW2 | 10,000,000.00 | 3.000 | 04/22/2025 | 150,000.00 | 9,602,700.00 | 0.00 | 0.00 | 8,370.00 | 9,611,070.00 |

Portfolio INVT

TC (PRF_TC) 7.0
Report Ver. 7.3.11

**City of CC Quarterly Investment Report
Texas Compliance Change in Val Report
October 1, 2022 - December 31, 2022**

| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | | | | Ending Book Value |
|-----------|---------------|-------|------------|-------------------|------------------------|----------------------|-------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | Purchases/ Additions | Redemptions | Change in Value | Ending Market Value |
| 10604 | FHLB | 1000 | 06/08/2022 | 58,118.06 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130AS5F2 | 10,000,000.00 | 2.761 | 12/08/2023 | 102,500.00 | 9,811,400.00 | 0.00 | 0.00 | 11,240.00 | 9,822,640.00 |
| 10605 | FFCB | 1000 | 05/25/2022 | 52,500.00 | 9,996,750.00 | 0.00 | 0.00 | 1,250.00 | 9,998,000.00 |
| 3133ENXP0 | 10,000,000.00 | 2.150 | 05/25/2023 | 105,000.00 | 9,869,000.00 | 0.00 | 0.00 | 31,780.00 | 9,900,780.00 |
| 10606 | FFCB | 1000 | 06/22/2022 | 87,250.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3133ENZE3 | 10,000,000.00 | 3.490 | 12/22/2023 | 174,500.00 | 9,881,610.00 | 0.00 | 0.00 | -800.00 | 9,880,810.00 |
| 10607 | FHLB | 1000 | 06/29/2022 | 41,250.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 | 5,000,000.00 |
| 3130ASHG7 | 5,000,000.00 | 3.302 | 09/29/2023 | 82,500.00 | 4,936,010.00 | 0.00 | 0.00 | -1,260.00 | 4,934,750.00 |
| 10613 | FHLB | 1000 | 07/27/2022 | 87,500.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3130ASPS2 | 10,000,000.00 | 3.502 | 10/27/2023 | 0.00 | 9,881,810.00 | 0.00 | 0.00 | -10,980.00 | 9,870,830.00 |
| 10617 | FHLB | 1000 | 07/29/2022 | 156,000.00 | 20,000,000.00 | 0.00 | 0.00 | 0.00 | 20,000,000.00 |
| 3130ASTN9 | 20,000,000.00 | 3.120 | 07/13/2023 | 128,266.67 | 19,781,360.00 | 0.00 | 0.00 | 25,740.00 | 19,807,100.00 |
| 10620 | FHLB | 1000 | 08/04/2022 | 75,000.00 | 9,991,465.50 | 0.00 | 0.00 | 2,535.00 | 9,994,000.50 |
| 3130ASV55 | 10,000,000.00 | 3.103 | 08/04/2023 | 0.00 | 9,902,150.00 | 0.00 | 0.00 | 1,440.00 | 9,903,590.00 |
| 10624 | FHLMC | 1000 | 09/13/2022 | 100,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3134GXT61 | 10,000,000.00 | 4.000 | 09/13/2024 | 0.00 | 9,932,190.00 | 0.00 | 0.00 | -45,860.00 | 9,886,330.00 |
| 10628 | FHLMC | 1000 | 09/30/2022 | 58,877.75 | 5,477,000.00 | 0.00 | 0.00 | 0.00 | 5,477,000.00 |
| 3134GXZ72 | 5,477,000.00 | 4.300 | 09/30/2025 | 0.00 | 5,488,885.09 | 0.00 | 0.00 | -83,091.57 | 5,405,793.52 |
| 10631 | FHLMC | 1000 | 09/29/2022 | 103,125.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 10,000,000.00 |
| 3134GX2M5 | 10,000,000.00 | 4.125 | 09/29/2025 | 0.00 | 10,026,900.00 | 0.00 | 0.00 | -155,250.00 | 9,871,650.00 |
| 10632 | FHLB | 1000 | 10/21/2022 | 58,333.33 | 0.00 | 6,000,000.00 | 0.00 | 6,000,000.00 | 6,000,000.00 |
| 3130ATH26 | 6,000,000.00 | 5.000 | 10/21/2024 | 0.00 | 0.00 | 6,000,000.00 | 0.00 | 6,001,902.00 | 6,001,902.00 |
| 10634 | FHLMC | 1000 | 11/28/2022 | 24,760.31 | 0.00 | 5,145,000.00 | 0.00 | 5,145,000.00 | 5,145,000.00 |
| 3134GY2Q4 | 5,145,000.00 | 5.250 | 11/28/2025 | 0.00 | 0.00 | 5,145,000.00 | 0.00 | 5,169,232.95 | 5,169,232.95 |
| 10635 | FHLMC | 1000 | 11/22/2022 | 58,066.67 | 0.00 | 10,000,000.00 | 0.00 | 10,000,000.00 | 10,000,000.00 |
| 3134GY3S9 | 10,000,000.00 | 5.360 | 11/22/2024 | 0.00 | 0.00 | 10,000,000.00 | 0.00 | 10,017,150.00 | 10,017,150.00 |

Portfolio INVT

TC (PRF_TC) 7.0
Report Ver. 7.3.11

**City of CC Quarterly Investment Report
Texas Compliance Change in Val Report
October 1, 2022 - December 31, 2022**

| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | | | | Ending Book Value |
|---|---------------|-------|------------|-------------------|------------------------|----------------------|----------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | Purchases/ Additions | Redemptions | Change in Value | Ending Market Value |
| 10637 | FAMC | 1000 | 11/23/2022 | 55,979.80 | 0.00 | 9,948,597.05 | 0.00 | 9,948,646.50 | 9,948,646.50 |
| 31422XQ39 | 9,950,000.00 | 5.335 | 11/21/2025 | 0.00 | 0.00 | 9,948,597.05 | 0.00 | 9,944,189.20 | 9,944,189.20 |
| 10638 | USTR | 1000 | 11/23/2022 | 16,160.22 | 0.00 | 9,603,125.00 | 0.00 | 9,636,555.08 | 9,636,555.08 |
| 91282CEA5 | 10,000,000.00 | 4.760 | 02/29/2024 | 0.00 | 0.00 | 9,603,125.00 | 0.00 | 9,642,580.00 | 9,642,580.00 |
| 10639 | FHLMC | 1000 | 12/29/2022 | 5,611.11 | 0.00 | 20,000,000.00 | 0.00 | 20,000,000.00 | 20,000,000.00 |
| 3134GY7B2 | 20,000,000.00 | 5.056 | 02/29/2024 | 0.00 | 0.00 | 20,000,000.00 | 0.00 | 20,040,880.00 | 20,040,880.00 |
| 10640 | FHLB | 1000 | 12/30/2022 | 1,388.89 | 0.00 | 10,000,000.00 | 0.00 | 10,000,000.00 | 10,000,000.00 |
| 3130AUCL6 | 10,000,000.00 | 5.000 | 12/29/2025 | 0.00 | 0.00 | 10,000,000.00 | 0.00 | 9,979,600.00 | 9,979,600.00 |
| Sub Totals For: Investment Class: Fair Value | | | | 1,485,527.30 | 393,217,181.88 | 70,696,722.05 | 0.00 | 70,748,460.49 | 463,965,642.37 |
| | | | | 927,985.42 | 377,752,172.22 | 70,696,722.05 | 0.00 | 72,211,630.90 | 449,963,803.12 |
| Report Grand Totals: | | | | 3,861,691.11 | 827,011,748.22 | 230,940,632.22 | 193,519,223.14 | 38,739,369.74 | 865,751,117.96 |
| | | | | 3,282,360.52 | 811,546,738.56 | 230,940,632.22 | 193,519,223.14 | 40,218,658.49 | 851,765,397.05 |

**Analysis of Excess Collateral Coverage
City of Corpus Christi
December 31, 2022**

| Frost Bank | F.D.I.C. | Market Value of Collateral | (A) Total Coverage | (B) Less Ledger Bal. | Excess/ (Deficit) Coverage | (A / B) Percentage of Excess Coverage |
|---|-------------------|----------------------------|-----------------------|-------------------------|----------------------------|--|
| 1. City Accounts | | | | | | |
| Tax ID 74-6000574 | | | | | | |
| Law Enforcement Special - XXXXX2860 | | | | 317,282.85 | | |
| City of Corpus Airport PFC - XXXXX9946 | | | | 2,805,235.98 | | |
| Combined Funds - XXXXX2798 | | | | 12,957,870.57 | | |
| City of CC Beach User Fees - XXXXX5482 | | | | 1,800,427.05 | | |
| City of Corpus Christi - Merchant Processing - XXXXX5046 | | | | 927.41 | | |
| City of Corpus Christi - EMS - XXXXX8428 | | | | 13,666.53 | | |
| City of Corpus Christi - Alarm Permits - XXXXX9866 | | | | 1,800.00 | | |
| City of Corpus Christi - Benefits - XXXXX3294 | | | | 132,685.69 | | |
| City of Corpus Christi - Arena Tickets/Events - XXXXX2765 | | | | 241,187.70 | | |
| City of Corpus Christi - Arena Operating - XXXXX3877 | | | | 293,986.77 | | |
| City of Corpus Christi - Convention Center Tickets/Events - XXXXX3834 | | | | 291,586.82 | | |
| City of Corpus Christi - Convention Center Operating - XXXXX3826 | | | | 523,419.06 | | |
| Total City Accounts | 250,000.00 | 25,199,237.20 | 25,449,237.20 | 19,380,076.43 | 5,681,559.24 | 131.73% |
| PLEGDED COLLATERAL | | | CUSIP # | | 12/31/2022 | Market Value |
| 1. City Accounts | | | | | | |
| Bexar CNTY TX REF-FLOOD CONTROL TAX | | | 088281RX0 | | | 2,578,875.00 |
| Cypress Fairbanks TX ISD REF-SER C | | | 2327606A1 | | | 509,655.00 |
| Lamar TX CISD REF | | | 513174UM2 | | | 1,862,226.50 |
| Laredo TX ISD GENERAL OBLIGATION UNLTD | | | 516840WQ4 | | | 4,958,053.65 |
| Mansfield TX ISD REF SER A | | | 564386MR8 | | | 5,440,217.75 |
| Arlington TX ISD SCH BLDG-SER A | | | 041826W87 | | | 5,193,385.20 |
| Conroe TX ISD REF SCH BLDG SER A | | | 208418B77 | | | 4,656,824.10 |
| Total City Accounts | | | | | | 25,199,237.20 |

**Budgeted Investment Revenue
As of December 31, 2022**

| FUND NO. | FUND NAME | ADOPTED ANNUAL BUDGET | BUDGET YTD | REVENUE YTD | OVER (UNDER) BUDGET |
|----------|--------------------------------------|-----------------------|------------|-------------|---------------------|
| 1020 | GENERAL FUND | 2,625,088 | 528,376 | 727,775 | 199,399 |
| 1030 | HOTEL OCCUPANCY TAX FD | 135,256 | 29,653 | 29,963 | 310 |
| 1031 | PUBLIC, EDUC & GOV CABLE | 68,095 | 16,665 | 26,863 | 10,198 |
| 1032 | STATE HOT BEACH | 221,101 | 54,707 | 51,539 | (3,168) |
| 1035 | MUNICIPAL CT SECURITY | - | - | 1,249 | 1,249 |
| 1036 | MUNICIPAL CT TECHNOLOGY | - | - | 722 | 722 |
| 1037 | MUNICIPAL CT JUVENILE CASE MGR | 5,115 | 1,232 | 2,078 | 846 |
| 1038 | MUNICIPAL CT JUVENILE CASE MGR OTHER | - | - | 933 | 933 |
| 1039 | MUNICIPAL JURY | - | - | 34 | 34 |
| 1040 | PARKING IMPROVEMENT FUND | 10,646 | 2,589 | 4,243 | 1,654 |
| 1041 | STREETS FUND | 467,087 | 114,359 | 139,528 | 25,169 |
| 1042 | RES/LOCAL STREET | 476,568 | 105,405 | 168,057 | 62,652 |
| 1046 | HEALTH 1115 WAIVER | - | - | 7,128 | 7,128 |
| 1047 | DOCKLESS VEHICLE FUND | 10,878 | 2,443 | 3,550 | 1,107 |
| 1048 | METRO COM | - | - | 6,415 | 6,415 |
| 1049 | HLTHDIST 1115WVR | - | - | 2,857 | 2,857 |
| 1111 | REINVESTMENT ZONE NO. 2 FUND | - | - | 54,112 | 54,112 |
| 1112 | TIF NO. 3 DOWNTOWN | 89,029 | 21,437 | 40,024 | 18,587 |
| 1114 | TIF NO. 4 North Beach | 1,600 | 399 | 1,972 | 1,573 |
| 1120 | SEAWALL IMPROVEMENT FUND | 15,316 | 4,781 | 125,758 | 120,977 |
| 1121 | SEAWALL IMPROVEMENT FUND DS | 16,023 | 6,648 | 14,525 | 7,877 |
| 1130 | ARENA FACILITY FUND | 13,836 | 4,781 | 69,856 | 65,075 |
| 1131 | ARENA FACILITY DS FUND | 63,113 | 13,744 | 30,388 | 16,644 |
| 1140 | BUSINESS & JOB DEVELOPMENT FUND | 12,627 | 5,491 | 16,982 | 11,491 |
| 1146 | TYPE B ECON DEV | 21,647 | 6,356 | 57,547 | 51,191 |
| 1147 | TYPE B HOUSING | 6,620 | 1,653 | 8,210 | 6,557 |
| 1148 | TYPE B STREETS | 4,927 | 1,230 | 224 | (1,006) |
| 2010 | DEBT SERVICE FUND | 76,377 | 19,092 | 161,616 | 142,524 |
| 4010 | WATER FUND | 658,127 | 158,456 | 265,928 | 107,472 |
| 4021 | CC AQUIFER ST & R | 10,324 | 2,469 | 4,031 | 1,562 |
| 4022 | WATER BACKFLOW PREVENTION | - | - | 3,162 | 3,162 |
| 4023 | DROUGHT SURCHARGE EXEMPT | 243,544 | 55,384 | 89,669 | 34,285 |
| 4030 | WATER SUPPLY MAIN TRUST FUND | - | - | 3,758 | 3,758 |
| 4041 | RAW WATER SUPPLY DEVELOPMENT | 278,208 | 67,630 | 111,851 | 44,221 |
| 4050 | CHOKE CANYON FUND | 71,677 | 18,161 | 29,961 | 11,800 |
| 4130 | GAS FUND | 210,574 | 51,313 | 35,752 | (15,561) |
| 4200 | WASTEWATER FUND | 426,463 | 92,901 | 133,786 | 40,885 |
| 4220 | SANITARY SEWER LINE TRUST FUND | - | - | 26,951 | 26,951 |
| 4230 | SEWER CONNECTION FUND | - | - | 605 | 605 |
| 4300 | STORM WATER FUND | 74,054 | 20,080 | 57,135 | 37,055 |
| 4400 | WATER SYSTEM REV DS FUND | 132,896 | 27,115 | 40,901 | 13,786 |
| 4410 | WASTEWATER SYSTEM REV DS FUND | 136,174 | 28,764 | 40,502 | 11,738 |
| 4420 | GAS DEBT SERVICE FUND | 17,566 | 4,113 | 6,242 | 2,129 |
| 4430 | STORM WATER DEBT SERVICE FUND | 80,844 | 16,610 | 26,536 | 9,926 |
| 4610 | AIRPORT FUND | 187,459 | 42,973 | 57,326 | 14,353 |
| 4612 | AIRPORT OPERATING RESERVE FUND | 7,223 | 1,810 | 2,973 | 1,163 |
| 4621 | AIRPORT PFC 2 FUND | - | - | 562 | 562 |
| 4632 | AIRPORT CFC FUND | 33,674 | 7,986 | 11,108 | 3,122 |
| 4640 | AIRPORT 2012A DEBT SERVICE FUND | - | - | 953 | 953 |
| 4641 | AIRPORT 2012B DEBT SERVICE FUND | - | - | 943 | 943 |
| 4642 | AIRPORT DEBT SERVICE | - | - | 648 | 648 |
| 4643 | AIRPORT CFC DEBT SVC FD | 5,333 | 1,931 | 3,873 | 1,942 |
| 4670 | DEVELOPMENT SERVICES FUND | 140,384 | 33,757 | 37,195 | 3,438 |
| 4690 | GOLF CENTER FUND | 7,641 | 970 | 3,364 | 2,394 |
| 4691 | GOLF CAPITAL RESERVE FUND | - | - | 62 | 62 |
| 4700 | MARINA FUND | 83,729 | 18,677 | 7,833 | (10,844) |
| 4701 | MARINA DEBT SERVICE | - | - | 1,293 | 1,293 |
| 4710 | VISITORS FACILITIES FUND | 137,109 | 34,529 | 46,948 | 12,419 |
| 4720 | COMMUNITY ENRICHMENT FUND | - | - | 22,992 | 22,992 |
| 4730 | INFRASTRUCTURE FUND | - | - | 14,402 | 14,402 |

**Budgeted Investment Revenue
As of December 31, 2022**

| FUND NO. | FUND NAME | ADOPTED ANNUAL BUDGET | BUDGET YTD | REVENUE YTD | OVER (UNDER) BUDGET |
|---------------------------|--|-----------------------|------------------|------------------|---------------------|
| 5010 | STORES FUND | - | - | 2,050 | 2,050 |
| 5110 | MAINTENANCE SERVICE FUND | - | - | 12,258 | 12,258 |
| 5111 | Equipment Replacement | 675,478 | 140,084 | 167,408 | 27,324 |
| 5115 | FACILITIES & PROPERTIES MGT | 27,474 | 11,619 | 23,460 | 11,841 |
| 5210 | MUNICIPAL INFORMATION SYSTEM FUND | - | - | 1,575 | 1,575 |
| 5310 | ENGINEERING SERVICES FUND | - | - | 143 | 143 |
| 5608 | EMP BENEFITS HEALTH - FIRE | 207,360 | 49,132 | 73,128 | 23,996 |
| 5609 | EMP BENEFITS HEALTH - POLICE | 163,467 | 39,032 | 57,043 | 18,011 |
| 5610 | GROUP LIFE/HEALTH SELF INSURANCE FUND | 207,584 | 51,525 | 79,200 | 27,675 |
| 5611 | LIAB/EMPLOYEE BENEFITS - LIAB FUND | 138,677 | 33,889 | 55,138 | 21,249 |
| 5612 | LIAB/EMPLOYEE BENEFITS - W.C. FUND | 92,171 | 23,146 | 38,667 | 15,521 |
| 5613 | LIAB/EMPLOYEE BENEFITS FUND | 1,224 | 306 | 1,146 | 840 |
| 5614 | OTHER EMPLOYEE BENEFITS | 28,416 | 6,924 | 9,910 | 2,986 |
| 5618 | HEALTH BENEFITS | 6,911 | 1,517 | 1,531 | 14 |
| 6010 | TRUST FUND | - | - | 155 | 155 |
| 6040 | TOURIST PUBLIC INFRASTRUCTURE DISTRICT | - | - | 1,474 | 1,474 |
| 6060 | LOCAL EMERG. PLANNING FUND | - | - | 466 | 466 |
| 9010 | CRIME CONTROL FUND | 84,846 | 20,213 | 32,022 | 11,809 |
| 9030 | CC HOUSING FINANCE CORP | - | - | 4,298 | 4,298 |
| 9040 | CC COMMUNITY IMPROVEMENT CORP | - | - | 22 | 22 |
| 9045 | CCCIC - HOME | - | - | 190 | 190 |
| SUBTOTAL OPERATING | | 8,917,560 | 2,004,057 | 3,404,675 | 1,400,618 |
| 1052 | WATER GRANTS | - | - | 891 | 891 |
| 1074 | LAW ENFORCEMENT TRUST | - | - | 53 | 53 |
| 1076 | AMERICAN RESCUE PLAN ACT | - | - | 348,766 | 348,766 |
| 3019 | AIRPORT CIP FD OTHER FUND | - | - | 483 | 483 |
| 3024 | AIRPORT 2000A CIP FUND | - | - | 550 | 550 |
| 3025 | AIRPORT 2000B REV/2012GO | - | - | 58 | 58 |
| 3026 | AIRPORT 2012 CIP FUND | - | - | 5,438 | 5,438 |
| 3126 | BAYFRONT DEV 09 GO CIP FUND | - | - | 984 | 984 |
| 3128 | BAYFRONT DEV 2020 BD18 | - | - | 3,016 | 3,016 |
| 3160 | CITY FACILITY CIP FUND | - | - | 24,751 | 24,751 |
| 3162 | PUBLIC FCLTY 2013 CIP FUND | - | - | 507 | 507 |
| 3163 | ENERGY EFFCNY CIP 2014 PPFCO | - | - | 773 | 773 |
| 3164 | 2016 CO FACMNT CIP | - | - | 381 | 381 |
| 3165 | FACCP PL 2018CO FAC MAINT CIP | - | - | 5,069 | 5,069 |
| 3166 | FACCP PL 2021CO FAC MAINT CIP | - | - | 36,850 | 36,850 |
| 3167 | FACCP PL 2022CO FAC MAINT CIP | - | - | 65,057 | 65,057 |
| 3182 | CONVENTION CTR 2010 CO CIP FUND | - | - | 171 | 171 |
| 3192 | FIRE IMPRV 2020 BD18 | - | - | 12,978 | 12,978 |
| 3193 | FIRE IMPRV 2021 BD20 | - | - | 3,315 | 3,315 |
| 3210 | LIBRARY CIP | - | - | 3,143 | 3,143 |
| 3227 | LIBRARY 2020 BD18 | - | - | 724 | 724 |
| 3250 | STREET B CORP CIP FUND | - | - | 17,393 | 17,393 |
| 3251 | PARKS B CORP | - | - | 2,965 | 2,965 |
| 3271 | SEAWALL SYSTEM CIP FUND | - | - | 337,482 | 337,482 |
| 3278 | PACKERY CHANNEL PROJECTS CIP FUND | - | - | 77,909 | 77,909 |
| 3280 | PARK CIP FUND | - | - | 26,028 | 26,028 |
| 3285 | SHOT CIP | - | - | 29,333 | 29,333 |
| 3293 | PARKS & REC 2013 GO CIP FUND | - | - | 469 | 469 |
| 3294 | PARK AND REC 2015 GO (BD 2014) | - | - | 19,542 | 19,542 |
| 3295 | PARK AND REC 2020 (BD 2018) | - | - | 7,612 | 7,612 |
| 3296 | PARK AND REC 2021 (BD 2020) | - | - | 13,403 | 13,403 |
| 3297 | PARK AND REC 2020B 2 CO | - | - | 10,971 | 10,971 |
| 3340 | POLCP PL POLICE BUILDING CIP | - | - | 5,441 | 5,441 |
| 3343 | POLICE 2020 BD18 | - | - | 16,583 | 16,583 |
| 3344 | POLICE 2021 BD20 | - | - | 1,908 | 1,908 |
| 3367 | LANDFILL 2015 Cos | - | - | 431 | 431 |
| 3368 | SWCCP PL LANDFILL 2017 CO | - | - | 314 | 314 |
| 3369 | SWCCP PL LANDFILL 2018TCO | - | - | 2,257 | 2,257 |

**Budgeted Investment Revenue
As of December 31, 2022**

| FUND NO. | FUND NAME | ADOPTED ANNUAL BUDGET | BUDGET YTD | REVENUE YTD | OVER (UNDER) BUDGET |
|---------------------------------------|--|------------------------------|-------------------|--------------------|----------------------------|
| 3372 | HEALTH BUILDING 2020 BD18 | - | - | 3,564 | 3,564 |
| 3373 | SOLID WASTE 2021 TCO | - | - | 28,609 | 28,609 |
| 3374 | SOLID WASTE 2022 TCO | - | - | 53,391 | 53,391 |
| 3430 | WASTEWATER CIP FUND | - | - | 165 | 165 |
| 3480 | STORMWATER CIP FUND | - | - | 8,533 | 8,533 |
| 3495 | STORMWATER 2012B CIP FUND | - | - | 3,783 | 3,783 |
| 3496 | STORMWATER 2012A CIP FUND | - | - | 576 | 576 |
| 3530 | STREET CIP FUND | - | - | 7,857 | 7,857 |
| 3542 | STREET 2007A-1 CIP FUND | - | - | 303 | 303 |
| 3543 | STREET 2007A-1 CIP FUND | - | - | 12,146 | 12,146 |
| 3549 | STREET 2013 GO CIP FUND | - | - | 6,496 | 6,496 |
| 3551 | STREETS 2015 GO BD 14 | - | - | 14,272 | 14,272 |
| 3552 | STREETS 2016 CO BD 14 | - | - | 26,960 | 26,960 |
| 3553 | STREETS 2017 CO16Proj | - | - | 15,850 | 15,850 |
| 3554 | STREETS 2018 GO Bd16 | - | - | 4,348 | 4,348 |
| 3556 | STREETS 2020 BD18 P1 | - | - | 139,070 | 139,070 |
| 3557 | STREETS 2020 BD18 P2 | - | - | 75,026 | 75,026 |
| 3558 | STREETS 2021 BD20 A | - | - | 140,040 | 140,040 |
| 3600 | GAS CIP FUND | - | - | 5 | 5 |
| 3701 | DEVELOPER PARTICIPATION 2012 CIP FUND | - | - | 3,781 | 3,781 |
| 3702 | DEVELOPER PARTICIPATION 2016 | - | - | 9,356 | 9,356 |
| 3703 | DEVELOPER PARTICIPATION 2020 BD2018 | - | - | 11,910 | 11,910 |
| 4080 | WATER CIP FUND | - | - | 13,628 | 13,628 |
| 4089 | WATER 2012A CIP FUND | - | - | 1,939 | 1,939 |
| 4091 | WATER 2012B CIP FUND | - | - | 356 | 356 |
| 4092 | WATER 2012A CIP FUND | - | - | 360 | 360 |
| 4095 | WATER 2015 MRP 2 | - | - | 75,108 | 75,108 |
| 4097 | WATER 2015 BND | - | - | 1,228 | 1,228 |
| 4098 | WATER 2019 CIP | - | - | 22,286 | 22,286 |
| 4099 | WATER 2020 CIP | - | - | 83,534 | 83,534 |
| 4248 | WASTEWATER 2012A CIP FUND | - | - | 990 | 990 |
| 4249 | WASTEWATER 2012B CIP FUND | - | - | 16,918 | 16,918 |
| 4254 | WASTEWATER 2015 | - | - | 11,442 | 11,442 |
| 4255 | WASTEWATER 2015 BND | - | - | 210 | 210 |
| 4256 | WWWCP 2017 PL WASTEWATER 2017 | - | - | 837 | 837 |
| 4257 | WWWCP 2020 WASTEWATER 2020 | - | - | 5,569 | 5,569 |
| 4258 | WW 2022 CIP | - | - | 60,641 | 60,641 |
| 4479 | WATER 2010B CIP FUND | - | - | 552 | 552 |
| 4480 | WTRCR PL WATER CAPITAL RESERVE | - | - | 11,696 | 11,696 |
| 4481 | RAW WATER SUPPLY DEVELOPMENT CHARGES CIP | - | - | 7,744 | 7,744 |
| 4482 | SWIFT BDS 2017 CIP | - | - | 5,695 | 5,695 |
| 4483 | 2020C SWIRFT BD | - | - | 97,438 | 97,438 |
| 4484 | WATER 2022 CIP | - | - | 67,203 | 67,203 |
| 4510 | WASTEWATER CAPITAL RESERVE CIP FUND | - | - | 41,229 | 41,229 |
| 4530 | STORMWATER 2015 | - | - | 6,887 | 6,887 |
| 4531 | STORMWATER 2015 | - | - | 2,051 | 2,051 |
| 4532 | STORM WATER 2020 CIP | - | - | 74,313 | 74,313 |
| 4533 | STORM WATER 2022 CI | - | - | 111,640 | 111,640 |
| 4535 | STWTR 2022A TWDB | - | - | 30,101 | 30,101 |
| 4540 | STORMWATER CAPITAL RESERVES | - | - | 12,800 | 12,800 |
| 4559 | GAS 2015 BND | - | - | 1,367 | 1,367 |
| 4560 | GAS CAPITAL RESERVES | - | - | 3,372 | 3,372 |
| 4561 | GAS 2015 BND | - | - | 1,746 | 1,746 |
| 4631 | AIRPORT CFC 2012 CO CIP FUND | - | - | 164 | 164 |
| 4705 | MARINA CIP | - | - | 29,618 | 29,618 |
| SUBTOTAL CAPITAL PROJECT FUNDS | | - | - | 2,450,704 | 2,450,704 |
| GRAND TOTAL | | 8,917,560 | 2,004,057 | 5,855,379 | 3,851,322 |

CCBC

QUARTERLY INVESTMENT
REPORT

QUARTER ENDING
DECEMBER 31, 2022

Corpus Christi B Corporation

Quarterly Investment Report
 October 1, 2022 through December 31, 2022
 Portfolio Summary Management Report

This quarterly report is prepared in compliance with the Corpus Christi B Corporation's Investment Policy and Investment Strategies and the Public Funds Investment Act (Texas Government Code, Chapter 2256).

| Portfolio as of September 30, 2022 | |
|------------------------------------|---------------|
| Ending Book Value | \$ 12,852,239 |
| Ending Market Value | \$ 12,710,643 |
| Unrealized Gain/(Loss) | \$ (141,596) |
| WAM at Ending Period Date | 112 days |

| Portfolio as of December 31, 2022 | |
|-----------------------------------|---------------|
| Ending Book Value | \$ 12,627,966 |
| Ending Market Value | \$ 12,514,873 |
| Unrealized Gain/(Loss) | \$ (113,093) |
| Investment Income for the Period | \$ 81,275 |
| WAM at Ending Period Date | 78 days |

Average Yield to Maturity for the period

2.472%

Average Yield 1-year U.S. Treasury bill for the period

4.610%

Prepared Jointly by:

Constance P. Sanchez, Chief Financial Officer

Heather Hurlbert, Director of Finance and Procurement

Alma Iris Casas, Assistant Director of Finance - Accounting and Treasury

Judy Villalon, City Treasurer

Rodolfo Pena, Jr. (Rudy), Investment Analyst

Investment Policy Requirements:

1. 15% or more in cash and equivalents¹
December 31, 2022 - 79%
2. 40% or less in investments greater than one year
December 31, 2022 - 0%
3. 365 days or less weighted average maturity (WAM)
December 31, 2022 - 78 days

¹ Interest-bearing bank accounts, money market funds, and Local Government Investment Pools

CCBC Quarterly Investment Report
Portfolio Management
Portfolio Summary
December 31, 2022

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. |
|----------------------------------|----------------------|----------------------|----------------------|-----------------------|-------------|-------------------------|-----------------------|
| Federal Agency Coupon Securities | 2,700,000.00 | 2,586,772.80 | 2,699,865.56 | 21.38 | 729 | 362 | 0.745 |
| LGIP | 9,928,100.23 | 9,928,100.23 | 9,928,100.23 | 78.62 | 1 | 1 | 3.925 |
| Investments | 12,628,100.23 | 12,514,873.03 | 12,627,965.79 | 100.00% | 157 | 78 | 3.245 |

| Total Earnings | December 31 Period Ending |
|---------------------------------|----------------------------------|
| Current Year | 81,275.34 |
| Average Daily Balance | 13,300,575.65 |
| Effective Rate of Return | 2.42% |

CCBC Quarterly Investment Report
Portfolio Management
Portfolio Details - Investments
December 31, 2022

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Days to Term | Days to Maturity | YTM 360 | Maturity Date |
|---|--------------|------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|--------------|------------------|--------------|---------------|
| Federal Agency Coupon Securities | | | | | | | | | | | | |
| 3130AQFL2 | 10449 | Federal Home Loan Bank | | 12/30/2021 | 2,700,000.00 | 2,586,772.80 | 2,699,865.56 | 0.750 | 729 | 362 | 0.745 | 12/29/2023 |
| Subtotal and Average | | | 2,699,848.97 | | 2,700,000.00 | 2,586,772.80 | 2,699,865.56 | | 729 | 362 | 0.745 | |
| Treasury Coupon Securities | | | | | | | | | | | | |
| Subtotal and Average | | | 2,274,257.01 | | | | | | | | | |
| LGIP | | | | | | | | | | | | |
| CCBC TEXPOOL | 10448 | Texpool | | 10/31/2019 | 9,928,100.23 | 9,928,100.23 | 9,928,100.23 | 3.980 | 1 | 1 | 3.925 | |
| Subtotal and Average | | | 8,326,469.66 | | 9,928,100.23 | 9,928,100.23 | 9,928,100.23 | | 1 | 1 | 3.925 | |
| Total and Average | | | 13,300,575.65 | | 12,628,100.23 | 12,514,873.03 | 12,627,965.79 | | 157 | 78 | 3.245 | |

**CCBC Quarterly Investment Report
Summary by Issuer
December 31, 2022**

| Issuer | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|--------------------------|------------------------------|----------------------|----------------------|-----------------------|------------------------|---------------------------------|
| Federal Home Loan Bank | 1 | 2,700,000.00 | 2,699,865.56 | 21.38 | 0.755 | 362 |
| Texpool | 1 | 9,928,100.23 | 9,928,100.23 | 78.62 | 0.000 | 1 |
| Total and Average | 2 | 12,628,100.23 | 12,627,965.79 | 100.00 | 0.161 | 78 |

CCBC Quarterly Investment Report
Interest Earnings
Sorted by Fund - Fund
October 1, 2022 - December 31, 2022
Yield on Beginning Book Value

| CUSIP | Investment # | Fund | Issuer | Ending Par Value | Beginning Book Value | Ending Book Value | Maturity Date | Current Rate | Annualized Yield | Adjusted Interest Earnings | | |
|---|--------------|-------|-----------------|----------------------|-------------------------|----------------------|------------------|-----------------|---------------------|----------------------------|----------------------------|-------------------------------|
| | | | | | | | | | | Interest Earned | Amortization/ Accretion | Adjusted Interest Earnings |
| Fund: BBSDV Type B Economic Developm | | | | | | | | | | | | |
| 3130AQFL2 | 10449 | 1146 | FHLB | 2,700,000.00 | 2,699,831.77 | 2,699,865.56 | 12/29/2023 | 0.750 | 0.749 | 5,062.50 | 33.79 | 5,096.29 |
| 91282CBD2 | 10453 | 1146 | USTR | 0.00 | 1,299,141.44 | 0.00 | 12/31/2022 | 0.125 | 0.389 | 401.83 | 858.56 | 1,260.39 |
| | | | Subtotal | 2,700,000.00 | 3,998,973.21 | 2,699,865.56 | | | 0.633 | 5,464.33 | 892.35 | 6,356.68 |
| Fund: BAHSG Type B Housing | | | | | | | | | | | | |
| 91282CBD2 | 10452 | 1147 | USTR | 0.00 | 999,339.57 | 0.00 | 12/31/2022 | 0.125 | 0.389 | 309.10 | 660.43 | 969.53 |
| | | | Subtotal | 0.00 | 999,339.57 | 0.00 | | | 0.389 | 309.10 | 660.43 | 969.53 |
| Fund: Multi Fund | | | | | | | | | | | | |
| CCBC TEXPOOL | 10448 | MULTI | TXPL | 9,928,100.23 | 7,853,926.30 | 9,928,100.23 | | 3.980 | 3.736 | 73,949.13 | 0.00 | 73,949.13 |
| | | | Subtotal | 9,928,100.23 | 7,853,926.30 | 9,928,100.23 | | | 3.736 | 73,949.13 | 0.00 | 73,949.13 |
| | | | Total | 12,628,100.23 | 12,852,239.08 | 12,627,965.79 | | | 2.514 | 79,722.56 | 1,552.78 | 81,275.34 |

CCBC Quarterly Investment Report
Fund 1146 - BBSDV Type B Economic Developm
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|---------------------|---------------|----------------------|---------------------|---------------------|---------------------|---------------------|----------------|----------------|---------------------------------------|
| Operating Pool Participant | | | | | | | | | | |
| 1146 | 1146 | Participant | 12/01/2020 | 6,640,759.48 | 6,640,759.48 | 6,640,759.48 | 4.025 | 3.969 | 4.024 | 1 |
| Subtotal and Average | | | | 6,640,759.48 | 6,640,759.48 | 6,640,759.48 | | 3.970 | 4.025 | 1 |
| Total Investments and Average | | | | 6,640,759.48 | 6,640,759.48 | 6,640,759.48 | | 3.970 | 4.025 | 1 |

**Fund 1147 - BAHSG Type B Housing
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|-------------|---------------|---------------------|---------------------|---------------------|--------------|--------------|--------------|--------------------------------|
| Operating Pool Participant | | | | | | | | | | |
| 1147 | 1147 | Participant | 12/01/2020 | 1,229,018.51 | 1,229,018.51 | 1,229,018.51 | 4.025 | 3.969 | 4.024 | 1 |
| Subtotal and Average | | | | 1,229,018.51 | 1,229,018.51 | 1,229,018.51 | | 3.970 | 4.025 | 1 |
| Total Investments and Average | | | | 1,229,018.51 | 1,229,018.51 | 1,229,018.51 | | 3.970 | 4.025 | 1 |

**Fund 1148 - BSTRT Type B Streets
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|-------------|---------------|------------------|------------------|------------------|--------------|--------------|--------------|--------------------------------|
| Operating Pool Participant | | | | | | | | | | |
| 1148 | 1148 | Participant | 01/29/2021 | 67,235.39 | 67,235.39 | 67,235.39 | 4.025 | 3.969 | 4.024 | 1 |
| Subtotal and Average | | | | 67,235.39 | 67,235.39 | 67,235.39 | | 3.970 | 4.025 | 1 |
| Total Investments and Average | | | | 67,235.39 | 67,235.39 | 67,235.39 | | 3.970 | 4.025 | 1 |

Fund 3250 - STRCP PL STREET B CORP CIP FUN
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|-------------|---------------|---------------------|---------------------|---------------------|--------------|--------------|--------------|--------------------------------|
| CIP Pool Participant | | | | | | | | | | |
| 3250 | 3250 | Participant | 12/02/2019 | 1,991,086.85 | 1,991,086.85 | 1,991,086.85 | 4.025 | 3.969 | 4.024 | 1 |
| Subtotal and Average | | | | 1,991,086.85 | 1,991,086.85 | 1,991,086.85 | | 3.970 | 4.025 | 1 |
| Total Investments and Average | | | | 1,991,086.85 | 1,991,086.85 | 1,991,086.85 | | 3.970 | 4.025 | 1 |

**CCBC Quarterly Investment Report
Compliance Summary
Sorted by Fund
October 1, 2022 - December 31, 2022**

| Fund | | | Par Value | Market Value | Book Value | Accrued Interest |
|----------------------|-----------------|------------|---------------|---------------|---------------|------------------|
| BBSDV Type B Economi | Value beginning | 10/01/2022 | 4,000,000.00 | 3,864,863.30 | 3,998,973.21 | 5,585.67 |
| | Net Change | | -1,300,000.00 | -1,278,090.50 | -1,299,107.65 | -5,473.17 |
| | Value ending | 12/31/2022 | 2,700,000.00 | 2,586,772.80 | 2,699,865.56 | 112.50 |
| BAHSG Type B Housing | Value beginning | 10/01/2022 | 1,000,000.00 | 991,853.00 | 999,339.57 | 315.90 |
| | Net Change | | -1,000,000.00 | -991,853.00 | -999,339.57 | -315.90 |
| | Value ending | 12/31/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| Multi Fund | Value beginning | 10/01/2022 | 7,853,926.30 | 7,853,926.30 | 7,853,926.30 | 0.00 |
| | Net Change | | 2,074,173.93 | 2,074,173.93 | 2,074,173.93 | 0.00 |
| | Value ending | 12/31/2022 | 9,928,100.23 | 9,928,100.23 | 9,928,100.23 | 0.00 |
| Total | Value beginning | 10/01/2022 | 12,853,926.30 | 12,710,642.60 | 12,852,239.08 | 5,901.57 |
| | Net Change | | -225,826.07 | -195,769.57 | -224,273.29 | -5,789.07 |
| | Value ending | 12/31/2022 | 12,628,100.23 | 12,514,873.03 | 12,627,965.79 | 112.50 |

CCBC Quarterly Investment Report
Texas Compliance Change in Val Report
Sorted by Investment Class
October 1, 2022 - December 31, 2022

| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | | | | Ending Book Value |
|---|--------------|-------|------------|-------------------|------------------------|----------------------|-------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | Purchases/ Additions | Redemptions | Change in Value | Ending Market Value |
| Investment Class: Amortized Cost | | | | | | | | | |
| 10448 | TXPL | MULTI | 10/31/2019 | 73,949.13 | 7,853,926.30 | 2,136,772.10 | 62,598.17 | 2,074,173.93 | 9,928,100.23 |
| CCBC TEXPOOL | 9,928,100.23 | 3.979 | / / | 73,949.13 | 7,853,926.30 | 2,136,772.10 | 62,598.17 | 2,074,173.93 | 9,928,100.23 |
| Sub Totals For: Investment Class: Amortized Cost | | | | 73,949.13 | 7,853,926.30 | 2,136,772.10 | 62,598.17 | 2,074,173.93 | 9,928,100.23 |
| | | | | 73,949.13 | 7,853,926.30 | 2,136,772.10 | 62,598.17 | 2,074,173.93 | 9,928,100.23 |
| Investment Class: Fair Value | | | | | | | | | |
| 10449 | FHLB | 1146 | 12/30/2021 | 5,062.50 | 2,699,831.77 | 0.00 | 0.00 | 33.79 | 2,699,865.56 |
| 3130AQFL2 | 2,700,000.00 | 0.755 | 12/29/2023 | 10,125.00 | 2,575,454.40 | 0.00 | 0.00 | 11,318.40 | 2,586,772.80 |
| 10452 | USTR | 1147 | 12/30/2021 | 309.10 | 999,339.57 | 0.00 | 0.00 | -999,339.57 | 0.00 |
| 91282CBD2 | 0.00 | 0.000 | 12/31/2022 | 0.00 | 991,853.00 | 0.00 | 0.00 | -991,853.00 | 0.00 |
| 10453 | USTR | 1146 | 12/30/2021 | 401.83 | 1,299,141.44 | 0.00 | 0.00 | -1,299,141.44 | 0.00 |
| 91282CBD2 | 0.00 | 0.000 | 12/31/2022 | 0.00 | 1,289,408.90 | 0.00 | 0.00 | -1,289,408.90 | 0.00 |
| Sub Totals For: Investment Class: Fair Value | | | | 5,773.43 | 4,998,312.78 | 0.00 | 0.00 | -2,298,447.22 | 2,699,865.56 |
| | | | | 10,125.00 | 4,856,716.30 | 0.00 | 0.00 | -2,269,943.50 | 2,586,772.80 |
| Report Grand Totals: | | | | 79,722.56 | 12,852,239.08 | 2,136,772.10 | 62,598.17 | -224,273.29 | 12,627,965.79 |
| | | | | 84,074.13 | 12,710,642.60 | 2,136,772.10 | 62,598.17 | -195,769.57 | 12,514,873.03 |

CCBJDC

QUARTERLY INVESTMENT
REPORT

QUARTER ENDING
DECEMBER 31, 2022

Corpus Christi Business and Job Development Corporation

"Type A"

Quarterly Investment Report
 October 1, 2022 through December 31, 2022
 Portfolio Summary Management Report

This quarterly report is prepared in compliance with the Corpus Christi Business and Job Development Corporation's Investment Policy and Investment Strategies and the Public Funds Investment Act (Texas Government Code, Chapter 2256).

| Portfolio as of September 30, 2022 | | |
|---|----|------------|
| Ending Book Value | \$ | 73,157,915 |
| Ending Market Value | \$ | 73,022,906 |
| Unrealized Gain/(Loss) | \$ | (135,009) |
| WAM at Ending Period Date | | 21 days |

| Portfolio as of December 31, 2022 | | |
|--|----|------------|
| Ending Book Value | \$ | 77,022,204 |
| Ending Market Value | \$ | 76,962,290 |
| Unrealized Gain/(Loss) | \$ | (59,914) |
| Investment Income for the Period | \$ | 589,943 |
| WAM at Ending Period Date | | 162 days |

Average Yield to Maturity for the period
Average Yield 1-year U.S. Treasury bill for the period

3.311%
4.610%

Prepared Jointly by:

Constance P. Sanchez, Chief Financial Officer

Heather Hurlbert, Director of Finance and Procurement

Alma Iris Casas, Assistant Director of Finance - Accounting and Treasury

Judy Villalon, City Treasurer

Rodolfo Pena, Jr. (Rudy), Investment Analyst

Investment Policy Requirements:

1. 15% or more in cash and equivalents¹
December 31, 2022 - 60%
2. 40% or less in investments greater than one year
December 31, 2022 - 24%
3. 365 days or less weighted average maturity (WAM)
December 31, 2022 - 162 days

¹ Interest-bearing bank accounts, money market funds, and Local Government Investment Pools

CCBJDC Quarterly Investment Report
Portfolio Management
Portfolio Summary
December 31, 2022

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. |
|----------------------------------|----------------------|----------------------|----------------------|-----------------------|-------------|-------------------------|-----------------------|
| Federal Agency Coupon Securities | 31,000,000.00 | 30,936,701.00 | 30,996,614.81 | 40.24 | 464 | 402 | 4.142 |
| LGIP | 46,025,588.90 | 46,025,588.90 | 46,025,588.90 | 59.76 | 1 | 1 | 3.925 |
| Investments | 77,025,588.90 | 76,962,289.90 | 77,022,203.71 | 100.00% | 187 | 162 | 4.013 |

| Total Earnings | December 31 Period Ending |
|---------------------------------|----------------------------------|
| Current Year | 589,943.06 |
| Average Daily Balance | 73,801,752.50 |
| Effective Rate of Return | 3.17% |

CCBJDC Quarterly Investment Report
Portfolio Management
Portfolio Details - Investments
December 31, 2022

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Days to Term | Days to Maturity | YTM 360 | Maturity Date |
|---|--------------|----------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|--------------|------------------|--------------|---------------|
| Federal Agency Coupon Securities | | | | | | | | | | | | |
| 3133ENEW6 | 10451 | Federal Farm Credit Bank | | 12/29/2021 | 2,500,000.00 | 2,460,665.00 | 2,498,307.41 | 0.375 | 510 | 142 | 0.540 | 05/23/2023 |
| 3133ENEW6 | 10452 | Federal Farm Credit Bank | | 12/29/2021 | 2,500,000.00 | 2,460,665.00 | 2,498,307.40 | 0.375 | 510 | 142 | 0.540 | 05/23/2023 |
| 3130AUDX9 | 10463 | Federal Home Loan Bank | | 12/29/2022 | 1,500,000.00 | 1,499,454.00 | 1,500,000.00 | 4.755 | 379 | 376 | 4.688 | 01/12/2024 |
| 3130AUDX9 | 10464 | Federal Home Loan Bank | | 12/29/2022 | 1,500,000.00 | 1,499,454.00 | 1,500,000.00 | 4.755 | 379 | 376 | 4.688 | 01/12/2024 |
| 3130AUDX9 | 10465 | Federal Home Loan Bank | | 12/29/2022 | 7,500,000.00 | 7,497,270.00 | 7,500,000.00 | 4.755 | 379 | 376 | 4.688 | 01/12/2024 |
| 3134GYA69 | 10460 | Federal Home Loan Mtg Corp | | 12/27/2022 | 2,000,000.00 | 2,002,132.00 | 2,000,000.00 | 5.000 | 640 | 635 | 4.936 | 09/27/2024 |
| 3134GYA69 | 10461 | Federal Home Loan Mtg Corp | | 12/27/2022 | 1,000,000.00 | 1,001,066.00 | 1,000,000.00 | 5.000 | 640 | 635 | 4.936 | 09/27/2024 |
| 3134GYA69 | 10462 | Federal Home Loan Mtg Corp | | 12/27/2022 | 5,000,000.00 | 5,005,330.00 | 5,000,000.00 | 5.000 | 640 | 635 | 4.936 | 09/27/2024 |
| 3135GADN8 | 10459 | Federal National Mtg Assn | | 12/29/2022 | 7,500,000.00 | 7,510,665.00 | 7,500,000.00 | 5.000 | 365 | 362 | 4.932 | 12/29/2023 |
| Subtotal and Average | | | 6,017,300.60 | | 31,000,000.00 | 30,936,701.00 | 30,996,614.81 | | 464 | 402 | 4.142 | |
| Treasury Coupon Securities | | | | | | | | | | | | |
| Subtotal and Average | | | 3,265,251.21 | | | | | | | | | |
| LGIP | | | | | | | | | | | | |
| CCBJD TEXPOOL | 10449 | Texpool | | 10/31/2019 | 46,025,588.90 | 46,025,588.90 | 46,025,588.90 | 3.980 | 1 | 1 | 3.925 | |
| Subtotal and Average | | | 64,519,200.69 | | 46,025,588.90 | 46,025,588.90 | 46,025,588.90 | | 1 | 1 | 3.925 | |
| Total and Average | | | 73,801,752.50 | | 77,025,588.90 | 76,962,289.90 | 77,022,203.71 | | 187 | 162 | 4.013 | |

**CCBJDC Quarterly Investment Report
Summary by Issuer
December 31, 2022**

| Issuer | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|----------------------------|------------------------------|----------------------|----------------------|-----------------------|------------------------|---------------------------------|
| Federal Farm Credit Bank | 2 | 5,000,000.00 | 4,996,614.81 | 6.49 | 0.548 | 142 |
| Federal Home Loan Bank | 3 | 10,500,000.00 | 10,500,000.00 | 13.63 | 4.753 | 376 |
| Federal Home Loan Mtg Corp | 3 | 8,000,000.00 | 8,000,000.00 | 10.39 | 5.005 | 635 |
| Federal National Mtg Assn | 1 | 7,500,000.00 | 7,500,000.00 | 9.74 | 5.000 | 362 |
| Texpool | 1 | 46,025,588.90 | 46,025,588.90 | 59.76 | 0.000 | 1 |
| Total and Average | 10 | 77,025,588.90 | 77,022,203.71 | 100.00 | 1.690 | 162 |

CCBJDC Quarterly Investment Report
Interest Earnings
Sorted by Fund - Fund
October 1, 2022 - December 31, 2022
Yield on Beginning Book Value

| CUSIP | Investment # | Fund | Issuer | Ending Par Value | Beginning Book Value | Ending Book Value | Maturity Date | Current Rate | Annualized Yield | Adjusted Interest Earnings | | |
|---|--------------|------|-----------------|----------------------|-------------------------|----------------------|------------------|-----------------|---------------------|----------------------------|----------------------------|-------------------------------|
| | | | | | | | | | | Interest Earned | Amortization/ Accretion | Adjusted Interest Earnings |
| Fund: BJDC Texpool | | | | | | | | | | | | |
| CCBJD TEXPOOL | 10449 | 1001 | TXPL | 46,025,588.90 | 63,149,780.98 | 46,025,588.90 | | 3.980 | 3.588 | 571,079.84 | 0.00 | 571,079.84 |
| | | | Subtotal | 46,025,588.90 | 63,149,780.98 | 46,025,588.90 | | | 3.588 | 571,079.84 | 0.00 | 571,079.84 |
| Fund: SEATA PL SEAWALL IMPROVEMENT F | | | | | | | | | | | | |
| 3134GYA69 | 10460 | 1120 | FHLMC | 2,000,000.00 | 0.00 | 2,000,000.00 | 09/27/2024 | 5.000 | 4.056 | 1,111.11 | 0.00 | 1,111.11 |
| 3133ENEW6 | 10452 | 1120 | FFCB | 2,500,000.00 | 2,497,234.63 | 2,498,307.40 | 05/23/2023 | 0.375 | 0.543 | 2,343.75 | 1,072.77 | 3,416.52 |
| 3130AUDX9 | 10463 | 1120 | FHLB | 1,500,000.00 | 0.00 | 1,500,000.00 | 01/12/2024 | 4.755 | 3.214 | 396.25 | 0.00 | 396.25 |
| 912828M80 | 10453 | 1120 | USTR | 0.00 | 2,506,832.40 | 0.00 | 11/30/2022 | 2.000 | 0.331 | 8,196.72 | -6,832.40 | 1,364.32 |
| | | | Subtotal | 6,000,000.00 | 5,004,067.03 | 5,998,307.40 | | | 0.582 | 12,047.83 | -5,759.63 | 6,288.20 |
| Fund: ARNTA PL ARENA FACILITY FUND | | | | | | | | | | | | |
| 3134GYA69 | 10461 | 1130 | FHLMC | 1,000,000.00 | 0.00 | 1,000,000.00 | 09/27/2024 | 5.000 | 4.056 | 555.56 | 0.00 | 555.56 |
| 3133ENEW6 | 10451 | 1130 | FFCB | 2,500,000.00 | 2,497,234.63 | 2,498,307.41 | 05/23/2023 | 0.375 | 0.543 | 2,343.75 | 1,072.78 | 3,416.53 |
| 3130AUDX9 | 10464 | 1130 | FHLB | 1,500,000.00 | 0.00 | 1,500,000.00 | 01/12/2024 | 4.755 | 3.214 | 396.25 | 0.00 | 396.25 |
| 912828M80 | 10450 | 1130 | USTR | 0.00 | 2,506,832.40 | 0.00 | 11/30/2022 | 2.000 | 0.331 | 8,196.72 | -6,832.40 | 1,364.32 |
| | | | Subtotal | 5,000,000.00 | 5,004,067.03 | 4,998,307.41 | | | 0.537 | 11,492.28 | -5,759.62 | 5,732.66 |
| Fund: SEACP PL Seawall System CIP Fu | | | | | | | | | | | | |
| 3135GADN8 | 10459 | 3271 | FNMA | 7,500,000.00 | 0.00 | 7,500,000.00 | 12/29/2023 | 5.000 | 3.380 | 2,083.33 | 0.00 | 2,083.33 |
| 3134GYA69 | 10462 | 3271 | FHLMC | 5,000,000.00 | 0.00 | 5,000,000.00 | 09/27/2024 | 5.000 | 4.056 | 2,777.78 | 0.00 | 2,777.78 |
| 3130AUDX9 | 10465 | 3271 | FHLB | 7,500,000.00 | 0.00 | 7,500,000.00 | 01/12/2024 | 4.755 | 3.214 | 1,981.25 | 0.00 | 1,981.25 |
| | | | Subtotal | 20,000,000.00 | 0.00 | 20,000,000.00 | | | 3.568 | 6,842.36 | 0.00 | 6,842.36 |
| | | | Total | 77,025,588.90 | 73,157,915.04 | 77,022,203.71 | | | 3.231 | 601,462.31 | -11,519.25 | 589,943.06 |

CCBJDC Quarterly Investment Report
Fund 1120 - Seawall Improvement FD
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|---------------------|---------------|----------------------|----------------------|----------------------|----------------------|---------------------|----------------|----------------|---------------------------------------|
| Operating Pool Participant | | | | | | | | | | |
| 1120 | 1120 | Participant | 10/30/2019 | 13,034,179.62 | 13,034,179.62 | 13,034,179.62 | 3.807 | 3.754 | 3.807 | 1 |
| Subtotal and Average | | | | 13,034,179.62 | 13,034,179.62 | 13,034,179.62 | | 3.755 | 3.807 | 1 |
| Total Investments and Average | | | | 13,034,179.62 | 13,034,179.62 | 13,034,179.62 | | 3.755 | 3.807 | 1 |

Fund 1121 - Seawall Improvement DS
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|-------------|---------------|---------------------|---------------------|---------------------|--------------|--------------|---------|--------------------------------|
| Operating Pool Participant | | | | | | | | | | |
| 1121 | 1121 | Participant | 10/30/2019 | 1,923,557.17 | 1,923,557.17 | 1,923,557.17 | 3.807 | 3.754 | 3.807 | 1 |
| Subtotal and Average | | | | 1,923,557.17 | 1,923,557.17 | 1,923,557.17 | 3.755 | 3.807 | | 1 |
| Total Investments and Average | | | | 1,923,557.17 | 1,923,557.17 | 1,923,557.17 | 3.755 | 3.807 | | 1 |

**Fund 1130 - Arena Facility Fund
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|-------------|---------------|---------------------|---------------------|---------------------|--------------|--------------|--------------|--------------------------------|
| Operating Pool Participant | | | | | | | | | | |
| 1130 | 1130 | Participant | 10/30/2019 | 7,491,346.47 | 7,491,346.47 | 7,491,346.47 | 3.807 | 3.754 | 3.807 | 1 |
| Subtotal and Average | | | | 7,491,346.47 | 7,491,346.47 | 7,491,346.47 | | 3.755 | 3.807 | 1 |
| Total Investments and Average | | | | 7,491,346.47 | 7,491,346.47 | 7,491,346.47 | | 3.755 | 3.807 | 1 |

**Fund 1131 - Arena Facility DS Fund
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|-------------|---------------|---------------------|---------------------|---------------------|--------------|--------------|--------------|--------------------------------|
| Operating Pool Participant | | | | | | | | | | |
| 1131 | 1131 | Participant | 10/30/2019 | 3,809,110.72 | 3,809,110.72 | 3,809,110.72 | 3.807 | 3.754 | 3.807 | 1 |
| Subtotal and Average | | | | 3,809,110.72 | 3,809,110.72 | 3,809,110.72 | | 3.755 | 3.807 | 1 |
| Total Investments and Average | | | | 3,809,110.72 | 3,809,110.72 | 3,809,110.72 | | 3.755 | 3.807 | 1 |

**Fund 1140 - Business/Job Development
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|-------------|---------------|---------------------|---------------------|---------------------|--------------|--------------|---------|--------------------------------|
| Operating Pool Participant | | | | | | | | | | |
| 1140 | 1140 | Participant | 10/30/2019 | 1,657,626.71 | 1,657,626.71 | 1,657,626.71 | 3.807 | 3.754 | 3.807 | 1 |
| Subtotal and Average | | | | 1,657,626.71 | 1,657,626.71 | 1,657,626.71 | 3.755 | 3.807 | | 1 |
| Total Investments and Average | | | | 1,657,626.71 | 1,657,626.71 | 1,657,626.71 | 3.755 | 3.807 | | 1 |

Fund 3271 - Seawall System CIP Fund
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|-------------|---------------|----------------------|----------------------|----------------------|--------------|--------------|--------------|--------------------------------|
| CIP Pool Participant | | | | | | | | | | |
| 3271 | 3271 | Participant | 12/02/2019 | 18,109,768.21 | 18,109,768.21 | 18,109,768.21 | 3.807 | 3.754 | 3.807 | 1 |
| Subtotal and Average | | | | 18,109,768.21 | 18,109,768.21 | 18,109,768.21 | | 3.755 | 3.807 | 1 |
| Total Investments and Average | | | | 18,109,768.21 | 18,109,768.21 | 18,109,768.21 | | 3.755 | 3.807 | 1 |

CCBJDC Quarterly Investment Report
Compliance Summary
Sorted by Fund
October 1, 2022 - December 31, 2022

| Fund | | | Par Value | Market Value | Book Value | Accrued Interest |
|----------------------|-----------------|------------|----------------|----------------|----------------|------------------|
| BJDC Texpool | Value beginning | 10/01/2022 | 63,149,780.98 | 63,149,780.98 | 63,149,780.98 | 0.00 |
| | Net Change | | -17,124,192.08 | -17,124,192.08 | -17,124,192.08 | 0.00 |
| | Value ending | 12/31/2022 | 46,025,588.90 | 46,025,588.90 | 46,025,588.90 | 0.00 |
| SEATA PL SEAWALL IMP | Value beginning | 10/01/2022 | 5,000,000.00 | 4,936,562.50 | 5,004,067.03 | 20,136.61 |
| | Net Change | | 1,000,000.00 | 1,025,688.50 | 994,240.37 | -17,639.67 |
| | Value ending | 12/31/2022 | 6,000,000.00 | 5,962,251.00 | 5,998,307.40 | 2,496.94 |
| ARNTA PL ARENA FACIL | Value beginning | 10/01/2022 | 5,000,000.00 | 4,936,562.50 | 5,004,067.03 | 20,136.61 |
| | Net Change | | 0.00 | 24,622.50 | -5,759.62 | -18,195.22 |
| | Value ending | 12/31/2022 | 5,000,000.00 | 4,961,185.00 | 4,998,307.41 | 1,941.39 |
| SEACP PL Seawall Sys | Value beginning | 10/01/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| | Net Change | | 20,000,000.00 | 20,013,265.00 | 20,000,000.00 | 6,842.36 |
| | Value ending | 12/31/2022 | 20,000,000.00 | 20,013,265.00 | 20,000,000.00 | 6,842.36 |
| Total | Value beginning | 10/01/2022 | 73,149,780.98 | 73,022,905.98 | 73,157,915.04 | 40,273.22 |
| | Net Change | | 3,875,807.92 | 3,939,383.92 | 3,864,288.67 | -28,992.53 |
| | Value ending | 12/31/2022 | 77,025,588.90 | 76,962,289.90 | 77,022,203.71 | 11,280.69 |

CCBJDC Quarterly Investment Report
Texas Compliance Change in Val Report
Sorted by Investment Class
October 1, 2022 - December 31, 2022

| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | | | | Ending Book Value |
|---|---------------|-------|------------|-------------------|------------------------|----------------------|---------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | Purchases/ Additions | Redemptions | Change in Value | Ending Market Value |
| Investment Class: Amortized Cost | | | | | | | | | |
| 10449 | TXPL | 1001 | 10/31/2019 | 571,079.84 | 63,149,780.98 | 9,104,213.45 | 26,228,405.53 | -17,124,192.08 | 46,025,588.90 |
| CCBJD TEXPOOL | 46,025,588.90 | 3.979 | / / | 571,079.84 | 63,149,780.98 | 9,104,213.45 | 26,228,405.53 | -17,124,192.08 | 46,025,588.90 |
| Sub Totals For: Investment Class: Amortized Cost | | | | 571,079.84 | 63,149,780.98 | 9,104,213.45 | 26,228,405.53 | -17,124,192.08 | 46,025,588.90 |
| | | | | 571,079.84 | 63,149,780.98 | 9,104,213.45 | 26,228,405.53 | -17,124,192.08 | 46,025,588.90 |
| Investment Class: Fair Value | | | | | | | | | |
| 10450 | USTR | 1130 | 12/29/2021 | 8,196.72 | 2,506,832.40 | 0.00 | 2,500,000.00 | -2,506,832.40 | 0.00 |
| 912828M80 | 0.00 | 0.000 | 11/30/2022 | 25,000.00 | 2,495,220.00 | 0.00 | 2,500,000.00 | -2,495,220.00 | 0.00 |
| 10451 | FFCB | 1130 | 12/29/2021 | 2,343.75 | 2,497,234.63 | 0.00 | 0.00 | 1,072.78 | 2,498,307.41 |
| 3133ENEW6 | 2,500,000.00 | 0.547 | 05/23/2023 | 4,687.50 | 2,441,342.50 | 0.00 | 0.00 | 19,322.50 | 2,460,665.00 |
| 10452 | FFCB | 1120 | 12/29/2021 | 2,343.75 | 2,497,234.63 | 0.00 | 0.00 | 1,072.77 | 2,498,307.40 |
| 3133ENEW6 | 2,500,000.00 | 0.547 | 05/23/2023 | 4,687.50 | 2,441,342.50 | 0.00 | 0.00 | 19,322.50 | 2,460,665.00 |
| 10453 | USTR | 1120 | 12/29/2021 | 8,196.72 | 2,506,832.40 | 0.00 | 2,500,000.00 | -2,506,832.40 | 0.00 |
| 912828M80 | 0.00 | 0.000 | 11/30/2022 | 25,000.00 | 2,495,220.00 | 0.00 | 2,500,000.00 | -2,495,220.00 | 0.00 |
| 10459 | FNMA | 3271 | 12/29/2022 | 2,083.33 | 0.00 | 7,500,000.00 | 0.00 | 7,500,000.00 | 7,500,000.00 |
| 3135GADN8 | 7,500,000.00 | 5.000 | 12/29/2023 | 0.00 | 0.00 | 7,500,000.00 | 0.00 | 7,510,665.00 | 7,510,665.00 |
| 10460 | FHLMC | 1120 | 12/27/2022 | 1,111.11 | 0.00 | 2,000,000.00 | 0.00 | 2,000,000.00 | 2,000,000.00 |
| 3134GYA69 | 2,000,000.00 | 5.004 | 09/27/2024 | 0.00 | 0.00 | 2,000,000.00 | 0.00 | 2,002,132.00 | 2,002,132.00 |
| 10461 | FHLMC | 1130 | 12/27/2022 | 555.56 | 0.00 | 1,000,000.00 | 0.00 | 1,000,000.00 | 1,000,000.00 |
| 3134GYA69 | 1,000,000.00 | 5.004 | 09/27/2024 | 0.00 | 0.00 | 1,000,000.00 | 0.00 | 1,001,066.00 | 1,001,066.00 |
| 10462 | FHLMC | 3271 | 12/27/2022 | 2,777.78 | 0.00 | 5,000,000.00 | 0.00 | 5,000,000.00 | 5,000,000.00 |
| 3134GYA69 | 5,000,000.00 | 5.004 | 09/27/2024 | 0.00 | 0.00 | 5,000,000.00 | 0.00 | 5,005,330.00 | 5,005,330.00 |
| 10463 | FHLB | 1120 | 12/29/2022 | 396.25 | 0.00 | 1,500,000.00 | 0.00 | 1,500,000.00 | 1,500,000.00 |
| 3130AUDX9 | 1,500,000.00 | 4.752 | 01/12/2024 | 0.00 | 0.00 | 1,500,000.00 | 0.00 | 1,499,454.00 | 1,499,454.00 |

Portfolio BJDC

TC (PRF_TC) 7.0
Report Ver. 7.3.11

**CCBJDC Quarterly Investment Report
Texas Compliance Change in Val Report
October 1, 2022 - December 31, 2022**

| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | | | | Ending Book Value |
|---|--------------|-------|------------|-------------------|------------------------|----------------------|---------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | Purchases/ Additions | Redemptions | Change in Value | Ending Market Value |
| 10464 | FHLB | 1130 | 12/29/2022 | 396.25 | 0.00 | 1,500,000.00 | 0.00 | 1,500,000.00 | 1,500,000.00 |
| 3130AUDX9 | 1,500,000.00 | 4.752 | 01/12/2024 | 0.00 | 0.00 | 1,500,000.00 | 0.00 | 1,499,454.00 | 1,499,454.00 |
| 10465 | FHLB | 3271 | 12/29/2022 | 1,981.25 | 0.00 | 7,500,000.00 | 0.00 | 7,500,000.00 | 7,500,000.00 |
| 3130AUDX9 | 7,500,000.00 | 4.752 | 01/12/2024 | 0.00 | 0.00 | 7,500,000.00 | 0.00 | 7,497,270.00 | 7,497,270.00 |
| Sub Totals For: Investment Class: Fair Value | | | | 30,382.47 | 10,008,134.06 | 26,000,000.00 | 5,000,000.00 | 20,988,480.75 | 30,996,614.81 |
| | | | | 59,375.00 | 9,873,125.00 | 26,000,000.00 | 5,000,000.00 | 21,063,576.00 | 30,936,701.00 |
| Report Grand Totals: | | | | 601,462.31 | 73,157,915.04 | 35,104,213.45 | 31,228,405.53 | 3,864,288.67 | 77,022,203.71 |
| | | | | 630,454.84 | 73,022,905.98 | 35,104,213.45 | 31,228,405.53 | 3,939,383.92 | 76,962,289.90 |

CCHFC

QUARTERLY INVESTMENT
REPORT

QUARTER ENDING
DECEMBER 31, 2022

Corpus Christi Housing Finance Corporation

Quarterly Investment Report
 October 1, 2022 through December 31, 2022
 Portfolio Summary Management Report

This quarterly report is prepared in compliance with the Corpus Christi Housing Finance Corporation's Investment Policy and Investment Strategies and the Public Funds Investment Act (Texas Government Code, Chapter 2256).

| Portfolio as of September 30, 2022 | | |
|------------------------------------|----|---------|
| Ending Book Value | \$ | 484,787 |
| Ending Market Value | \$ | 484,787 |
| Unrealized Gain/(Loss) | \$ | - |
| WAM at Ending Period Date | | 1 day |

| Portfolio as of December 31, 2022 | | |
|-----------------------------------|----|---------|
| Ending Book Value | \$ | 489,085 |
| Ending Market Value | \$ | 489,085 |
| Unrealized Gain/(Loss) | \$ | - |
| Investment Income for the Period | \$ | 4,298 |
| WAM at Ending Period Date | | 1 day |

Average Yield to Maturity for the period

3.460%

Average Yield 1-year U.S. Treasury bill for the period

4.610%

Prepared Jointly by:

Constance P. Sanchez, Chief Financial Officer

Heather Hurlbert, Director of Finance and Procurement

Alma Iris Casas, Assistant Director of Finance - Accounting and Treasury

Judy Villalon, City Treasurer

Rodolfo Pena, Jr. (Rudy), Investment Analyst

Investment Policy Requirements:

1. 15% or more in cash and equivalents¹
December 31, 2022 - 100%
2. 40% or less in investments greater than one year
December 31, 2022 - 0%
3. 365 days or less weighted average maturity (WAM)
December 31, 2022 - 1 day

¹ Interest-bearing bank accounts, money market funds, and Local Government Investment Pools

**CCHFC Quarterly Investment Report
Portfolio Management
Portfolio Summary
December 31, 2022**

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. |
|--------------------|-------------------|-------------------|-------------------|----------------|----------|------------------|----------------|
| LGIP | 489,084.82 | 489,084.82 | 489,084.82 | 100.00 | 1 | 1 | 3.925 |
| Investments | 489,084.82 | 489,084.82 | 489,084.82 | 100.00% | 1 | 1 | 3.925 |

| Total Earnings | December 31 Period Ending |
|---------------------------------|---------------------------|
| Current Year | 4,297.86 |
| Average Daily Balance | 486,138.47 |
| Effective Rate of Return | 3.51% |

CCHFC Quarterly Investment Report
Portfolio Management
Portfolio Details - Investments
December 31, 2022

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Term | Days to Maturity | YTM 360 | Maturity Date |
|----------------------|--------------|-----------------------------|-------------------|---------------|-------------------|-------------------|-------------------|-------------|----------|------------------|--------------|---------------|
| LGIP | | | | | | | | | | | | |
| CCHFC-TXP | 10383 | Texpool | | 07/08/2020 | 489,084.82 | 489,084.82 | 489,084.82 | 3.980 | 1 | 1 | 3.925 | |
| | | Subtotal and Average | 486,138.47 | | 489,084.82 | 489,084.82 | 489,084.82 | | 1 | 1 | 3.925 | |
| Bank Accounts | | | | | | | | | | | | |
| CCHFC-FB55 | 10382 | Frost Bank | | 10/01/2018 | 0.00 | 0.00 | 0.00 | 0.430 | 1 | 1 | 0.424 | |
| | | Subtotal and Average | 0.00 | | 0.00 | 0.00 | 0.00 | | 0 | 0 | 0.000 | |
| | | Total and Average | 486,138.47 | | 489,084.82 | 489,084.82 | 489,084.82 | | 1 | 1 | 3.925 | |

**CCHFC Quarterly Investment Report
Summary by Issuer
December 31, 2022**

| Issuer | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|--------------------------|------------------------------|-------------------|-------------------|-----------------------|------------------------|---------------------------------|
| Frost Bank | 1 | 0.00 | 0.00 | 0.00 | 0.000 | 0 |
| Texpool | 1 | 489,084.82 | 489,084.82 | 100.00 | 0.000 | 1 |
| Total and Average | 2 | 489,084.82 | 489,084.82 | 100.00 | 0.000 | 1 |

CCHFC Quarterly Investment Report
Interest Earnings
Sorted by Fund - Fund
October 1, 2022 - December 31, 2022
Yield on Beginning Book Value

| CUSIP | Investment # | Fund | Issuer | Ending Par Value | Beginning Book Value | Ending Book Value | Maturity Date | Current Rate | Annualized Yield | Adjusted Interest Earnings | | |
|--------------------------------------|--------------|------|-----------------|---------------------|-------------------------|----------------------|------------------|-----------------|---------------------|----------------------------|----------------------------|-------------------------------|
| | | | | | | | | | | Interest Earned | Amortization/ Accretion | Adjusted Interest Earnings |
| Fund: CC Housing Finance Corp | | | | | | | | | | | | |
| CCHFC-TXP | 10383 | 9030 | TXPL | 489,084.82 | 484,786.96 | 489,084.82 | | 3.980 | 3.517 | 4,297.86 | 0.00 | 4,297.86 |
| | | | Subtotal | 489,084.82 | 484,786.96 | 489,084.82 | | | 3.517 | 4,297.86 | 0.00 | 4,297.86 |
| | | | Total | 489,084.82 | 484,786.96 | 489,084.82 | | | 3.517 | 4,297.86 | 0.00 | 4,297.86 |

**CCHFC Quarterly Investment Report
Fund 9030 - CC Housing Finance Corp
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|---------------------|---------------|----------------------|-------------------|-------------------|---------------------|---------------------|----------------|----------------|---------------------------------------|
| LGIP | | | | | | | | | | |
| CCHFC-TXP | 10383 | Texpool | 07/08/2020 | 489,084.82 | 489,084.82 | 489,084.82 | 3.980 | 3.925 | 3.979 | 1 |
| Subtotal and Average | | | | 489,084.82 | 489,084.82 | 489,084.82 | | 3.925 | 3.980 | 1 |
| Bank Accounts | | | | | | | | | | |
| CCHFC-FB55 | 10382 | Frost Bank | 10/01/2018 | 0.00 | 0.00 | 0.00 | 0.430 | 0.424 | 0.430 | 1 |
| Subtotal and Average | | | | 0.00 | 0.00 | 0.00 | | 0.000 | 0.000 | 0 |
| Total Investments and Average | | | | 489,084.82 | 489,084.82 | 489,084.82 | | 3.925 | 3.980 | 1 |

**CCHFC Quarterly Investment Report
Compliance Summary
Sorted by Fund
October 1, 2022 - December 31, 2022**

| Fund | | | Par Value | Market Value | Book Value | Accrued Interest |
|----------------------|-----------------|------------|------------|--------------|------------|------------------|
| CC Housing Finance C | Value beginning | 10/01/2022 | 484,786.96 | 484,786.96 | 484,786.96 | 0.00 |
| | Net Change | | 4,297.86 | 4,297.86 | 4,297.86 | 0.00 |
| | Value ending | 12/31/2022 | 489,084.82 | 489,084.82 | 489,084.82 | 0.00 |
| Total | Value beginning | 10/01/2022 | 484,786.96 | 484,786.96 | 484,786.96 | 0.00 |
| | Net Change | | 4,297.86 | 4,297.86 | 4,297.86 | 0.00 |
| | Value ending | 12/31/2022 | 489,084.82 | 489,084.82 | 489,084.82 | 0.00 |

CCHFC Quarterly Investment Report
Texas Compliance Change in Val Report
Sorted by Investment Class
October 1, 2022 - December 31, 2022

| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | | | | Ending Book Value |
|---|------------|-------|------------|-------------------|------------------------|----------------------|-------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | Purchases/ Additions | Redemptions | Change in Value | Ending Market Value |
| Investment Class: Amortized Cost | | | | | | | | | |
| 10382 | FROSTB | 9030 | 10/01/2018 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CCHFC-FB55 | 0.00 | 0.430 | / / | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 10383 | TXPL | 9030 | 07/08/2020 | 4,297.86 | 484,786.96 | 4,297.86 | 0.00 | 4,297.86 | 489,084.82 |
| CCHFC-TXP | 489,084.82 | 3.979 | / / | 4,297.86 | 484,786.96 | 4,297.86 | 0.00 | 4,297.86 | 489,084.82 |
| Sub Totals For: Investment Class: Amortized Cost | | | | 4,297.86 | 484,786.96 | 4,297.86 | 0.00 | 4,297.86 | 489,084.82 |
| | | | | 4,297.86 | 484,786.96 | 4,297.86 | 0.00 | 4,297.86 | 489,084.82 |
| Report Grand Totals: | | | | 4,297.86 | 484,786.96 | 4,297.86 | 0.00 | 4,297.86 | 489,084.82 |
| | | | | 4,297.86 | 484,786.96 | 4,297.86 | 0.00 | 4,297.86 | 489,084.82 |

CCCIC

QUARTERLY INVESTMENT
REPORT

QUARTER ENDING
DECEMBER 31, 2022

Corpus Christi Community Improvement Corporation

Quarterly Investment Report
 October 1, 2022 through December 31, 2022
 Portfolio Summary Management Report

This quarterly report is prepared in compliance with the City of Corpus Christi's Investment Policy and Investment Strategies and the Public Funds Investment Act (Texas Government Code, Chapter 2256).

| Portfolio as of September 30, 2022 | | |
|------------------------------------|----|-----------|
| Ending Book Value | \$ | 1,008,518 |
| Ending Market Value | \$ | 1,008,518 |
| Unrealized Gain/(Loss) | \$ | - |
| WAM at Ending Period Date | | 1 day |

| Portfolio as of December 31, 2022 | | |
|-----------------------------------|----|-----------|
| Ending Book Value | \$ | 1,034,966 |
| Ending Market Value | \$ | 1,034,966 |
| Unrealized Gain/(Loss) | \$ | - |
| Investment Income for the Period | \$ | 212 |
| WAM at Ending Period Date | | 1 day |

Average Yield to Maturity for the period

0.082%

Average Yield 1-year U.S. Treasury bill for the period

4.610%

Prepared Jointly by:

Constance P. Sanchez, Chief Financial Officer

Heather Hurlbert, Director of Finance and Procurement

Alma Iris Casas, Assistant Director of Finance - Accounting and Treasury

Judy Villalon, City Treasurer

Rodolfo Pena, Jr. (Rudy), Investment Analyst

Investment Policy Requirements:

1. 15% or more in cash and equivalents¹
December 31, 2022 - 100%
2. 40% or less in investments greater than one year
December 31, 2022 - 0%
3. 365 days or less weighted average maturity (WAM)
December 31, 2022 - 1 day
4. 102% or greater in excess collateral
Frost Bank- 154%

¹ Interest-bearing bank accounts, money market funds, and Local Government Investment Pools

CCCIC Quarterly Investment Report
Portfolio Management
Portfolio Summary
December 31, 2022

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. |
|--------------------|---------------------|---------------------|---------------------|-----------------------|-------------|-------------------------|-----------------------|
| Bank Accounts | 1,034,966.46 | 1,034,966.46 | 1,034,966.46 | 100.00 | 1 | 1 | 0.108 |
| Investments | 1,034,966.46 | 1,034,966.46 | 1,034,966.46 | 100.00% | 1 | 1 | 0.108 |

| Total Earnings | December 31 Period Ending |
|---------------------------------|----------------------------------|
| Current Year | 211.60 |
| Average Daily Balance | 1,020,526.95 |
| Effective Rate of Return | 0.08% |

CCCIC Quarterly Investment Report
Portfolio Management
Portfolio Details - Investments
December 31, 2022

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Term | Days to Maturity | YTM 360 | Maturity Date |
|-----------------------------|--------------|------------|---------------------|---------------|---------------------|---------------------|---------------------|-------------|----------|------------------|--------------|---------------|
| Bank Accounts | | | | | | | | | | | | |
| HOME-FB05 | 10382 | Frost Bank | | 10/01/2018 | 917,506.11 | 917,506.11 | 917,506.11 | 0.110 | 1 | 1 | 0.108 | |
| CCCIC-FB63 | 10383 | Frost Bank | | 10/01/2018 | 117,460.35 | 117,460.35 | 117,460.35 | 0.110 | 1 | 1 | 0.108 | |
| CCCIC SP - FB79 | 10384 | Frost Bank | | 10/01/2018 | 0.00 | 0.00 | 0.00 | 1.180 | 1 | 1 | 1.164 | |
| Subtotal and Average | | | 1,020,526.95 | | 1,034,966.46 | 1,034,966.46 | 1,034,966.46 | | 1 | 1 | 0.108 | |
| Total and Average | | | 1,020,526.95 | | 1,034,966.46 | 1,034,966.46 | 1,034,966.46 | | 1 | 1 | 0.108 | |

**CCCIC Quarterly Investment Report
Summary by Issuer
December 31, 2022**

| Issuer | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|--------------------------|------------------------------|---------------------|---------------------|-----------------------|------------------------|---------------------------------|
| Frost Bank | 3 | 1,034,966.46 | 1,034,966.46 | 100.00 | 0.000 | 1 |
| Total and Average | 3 | 1,034,966.46 | 1,034,966.46 | 100.00 | 0.000 | 1 |

CCCIC Quarterly Investment Report
Interest Earnings
Sorted by Fund - Fund
October 1, 2022 - December 31, 2022
Yield on Beginning Book Value

| CUSIP | Investment # | Fund | Issuer | Ending Par Value | Beginning Book Value | Ending Book Value | Maturity Date | Current Rate | Annualized Yield | Adjusted Interest Earnings | | |
|---------------------------------|--------------|------|-----------------|---------------------|-------------------------|----------------------|------------------|-----------------|---------------------|----------------------------|----------------------------|-------------------------------|
| | | | | | | | | | | Interest Earned | Amortization/ Accretion | Adjusted Interest Earnings |
| Fund: CCCIC SPECIAL FB63 | | | | | | | | | | | | |
| CCCIC-FB63 | 10383 | 9040 | FROSTB | 117,460.35 | 63,250.26 | 117,460.35 | | 0.110 | 0.136 | 21.61 | 0.00 | 21.61 |
| | | | Subtotal | 117,460.35 | 63,250.26 | 117,460.35 | | | 0.136 | 21.61 | 0.00 | 21.61 |
| Fund: Home Projects FB05 | | | | | | | | | | | | |
| HOME-FB05 | 10382 | 9045 | FROSTB | 917,506.11 | 945,267.91 | 917,506.11 | | 0.110 | 0.080 | 189.99 | 0.00 | 189.99 |
| | | | Subtotal | 917,506.11 | 945,267.91 | 917,506.11 | | | 0.080 | 189.99 | 0.00 | 189.99 |
| | | | Total | 1,034,966.46 | 1,008,518.17 | 1,034,966.46 | | | 0.083 | 211.60 | 0.00 | 211.60 |

CCCIC Quarterly Investment Report
Fund 9040 - CCCIC SPECIAL FB63
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|---------------------|---------------|----------------------|-------------------|-------------------|---------------------|---------------------|----------------|----------------|---------------------------------------|
| Bank Accounts | | | | | | | | | | |
| CCCIC-FB63 | 10383 | Frost Bank | 10/01/2018 | 117,460.35 | 117,460.35 | 117,460.35 | 0.110 | 0.108 | 0.110 | 1 |
| Subtotal and Average | | | | 117,460.35 | 117,460.35 | 117,460.35 | | 0.108 | 0.110 | 1 |
| Total Investments and Average | | | | 117,460.35 | 117,460.35 | 117,460.35 | | 0.108 | 0.110 | 1 |

Fund 9045 - Home Projects FB05
Investments by Fund
December 31, 2022

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|------------|---------------|-------------------|-------------------|-------------------|--------------|--------------|---------|--------------------------------|
| Bank Accounts | | | | | | | | | | |
| HOME-FB05 | 10382 | Frost Bank | 10/01/2018 | 917,506.11 | 917,506.11 | 917,506.11 | 0.110 | 0.108 | 0.110 | 1 |
| Subtotal and Average | | | | 917,506.11 | 917,506.11 | 917,506.11 | 0.108 | 0.110 | | 1 |
| Total Investments and Average | | | | 917,506.11 | 917,506.11 | 917,506.11 | 0.108 | 0.110 | | 1 |

**Fund 9046 - CCCIC Special
Investments by Fund
December 31, 2022**

| CUSIP | Investment # | Issuer | Purchase Date | Book Value | Par Value | Market Value | Current Rate | YTM 360 | YTM 365 | Maturity Days To Date Maturity |
|--------------------------------------|--------------|------------|---------------|-------------|-------------|--------------|--------------|--------------|--------------|--------------------------------|
| Bank Accounts | | | | | | | | | | |
| CCCIC SP - FB79 | 10384 | Frost Bank | 10/01/2018 | 0.00 | 0.00 | 0.00 | 1.180 | 1.163 | 1.180 | 1 |
| Subtotal and Average | | | | 0.00 | 0.00 | 0.00 | 0.000 | 0.000 | 0.000 | 0 |
| Total Investments and Average | | | | 0.00 | 0.00 | 0.00 | 0.000 | 0.000 | 0.000 | 0 |

**CCCIC Quarterly Investment Report
Compliance Summary
Sorted by Fund
October 1, 2022 - December 31, 2022**

| Fund | | | Par Value | Market Value | Book Value | Accrued Interest |
|--------------------|-----------------|------------|--------------|--------------|--------------|------------------|
| CCCIC SPECIAL FB63 | Value beginning | 10/01/2022 | 63,250.26 | 63,250.26 | 63,250.26 | 0.00 |
| | Net Change | | 54,210.09 | 54,210.09 | 54,210.09 | 0.00 |
| | Value ending | 12/31/2022 | 117,460.35 | 117,460.35 | 117,460.35 | 0.00 |
| Home Projects FB05 | Value beginning | 10/01/2022 | 945,267.91 | 945,267.91 | 945,267.91 | 0.00 |
| | Net Change | | -27,761.80 | -27,761.80 | -27,761.80 | 0.00 |
| | Value ending | 12/31/2022 | 917,506.11 | 917,506.11 | 917,506.11 | 0.00 |
| CCCIC Special | Value beginning | 10/01/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| | Net Change | | 0.00 | 0.00 | 0.00 | 0.00 |
| | Value ending | 12/31/2022 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | Value beginning | 10/01/2022 | 1,008,518.17 | 1,008,518.17 | 1,008,518.17 | 0.00 |
| | Net Change | | 26,448.29 | 26,448.29 | 26,448.29 | 0.00 |
| | Value ending | 12/31/2022 | 1,034,966.46 | 1,034,966.46 | 1,034,966.46 | 0.00 |

**CCCIC Quarterly Investment Report
Texas Compliance Change in Val Report
Sorted by Investment Class
October 1, 2022 - December 31, 2022**

| Inv # | Issuer | Fund | Purch Date | Interest Accrual | Beginning Book Value | Purchases/ Additions | Redemptions | Change in Value | Ending Book Value |
|---|------------|-------|------------|-------------------|------------------------|----------------------|-------------|-----------------|---------------------|
| Cusip | Par Value | YTM | Mat Date | Interest Received | Beginning Market Value | | | | Ending Market Value |
| Investment Class: Amortized Cost | | | | | | | | | |
| 10382 | FROSTB | 9045 | 10/01/2018 | 189.99 | 945,267.91 | 17,170.16 | 44,931.96 | -27,761.80 | 917,506.11 |
| HOME-FB05 | 917,506.11 | 0.110 | / / | 189.99 | 945,267.91 | 17,170.16 | 44,931.96 | -27,761.80 | 917,506.11 |
| 10383 | FROSTB | 9040 | 10/01/2018 | 21.61 | 63,250.26 | 77,628.07 | 23,417.98 | 54,210.09 | 117,460.35 |
| CCCIC-FB63 | 117,460.35 | 0.110 | / / | 21.61 | 63,250.26 | 77,628.07 | 23,417.98 | 54,210.09 | 117,460.35 |
| 10384 | FROSTB | 9046 | 10/01/2018 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CCCIC SP - FB79 | 0.00 | 1.180 | / / | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Sub Totals For: Investment Class: Amortized Cost | | | | 211.60 | 1,008,518.17 | 94,798.23 | 68,349.94 | 26,448.29 | 1,034,966.46 |
| | | | | 211.60 | 1,008,518.17 | 94,798.23 | 68,349.94 | 26,448.29 | 1,034,966.46 |
| Report Grand Totals: | | | | 211.60 | 1,008,518.17 | 94,798.23 | 68,349.94 | 26,448.29 | 1,034,966.46 |
| | | | | 211.60 | 1,008,518.17 | 94,798.23 | 68,349.94 | 26,448.29 | 1,034,966.46 |

Analysis of Excess Collateral Coverage
Corpus Christi Community Improvement Corporation
December 31, 2022

| Frost Bank | F.D.I.C. | Market Value of Collateral | (A) Total Coverage | (B) Less Ledger Bal. | Excess/ (Deficit) Coverage | (A / B) Percentage of Excess Coverage |
|---|-------------------|----------------------------|-----------------------|-------------------------|----------------------------|--|
| Corpus Christi Community Improvement Corporation | | | | | | |
| Tax ID 74-2442464 | | | | | | |
| CC Community Improvement Corp. - XXXXX2763 | | | | 117,460.35 | | |
| Housing Improvement Home Project - XXXXX3905 | | | | 917,506.11 | | |
| CC Community Improvement Corp. Coll - XXXXX2887 | | | | 96,253.63 | | |
| Total Special Accounts | 250,000.00 | 1,354,564.35 | 1,604,564.35 | 1,131,220.09 | 450,719.86 | 153.71% |
| PLEGDED COLLATERAL | | | CUSIP # | Book Value | 12/31/2022 | Market Value |
| Corpus Christi Community Improvement Corporation | | | | | | |
| GNMA AD8899 I 30 Year Fixed 04/15/2043 Pledged 07/31/2013 | | | 36180M3G0 | | | 560,066.30 |
| GNMA 723227 30 Year Fixed 10/15/2039 Pledged 11/9/2018 | | | 3620A9PL9 | | | 703,776.35 |
| GNMA 726364 I 15 Year Fixed 10/15/2024 Pledged 10/10/2018 | | | 3620AC5Z3 | | | 34,408.14 |
| GNMA 726364 I 15 Year Fixed 10/15/2024 Pledged 12/09/2014 | | | 3620AC5Z3 | | | 56,313.56 |
| Total | | | | | | 1,354,564.35 |