HilltopSecurities Asset Management

# Investment Portfolio Summary

## City of Frisco

FRISCO TEXAS

### For the Quarter Ended

### March 31, 2022

Prepared by
HilltopSecurities Asset Management

# Table of Contents / Market Recap

## Report Name



**MARKET RECAP - MARCH 2022:**

The first quarter of 2022, capped by a dramatic March, brought substantial changes to the financial landscape. However, the change wasn't due to a shift in the economy's performance but rather a begrudging acknowledgement by policy makers that inflation has become a problem that must be dealt with. February's consumer price index, based entirely on conditions that predate Russia's actions in Ukraine, was up +7.9% year-over-year with the core rate up +6.4%. Both were 40-year highs that will track even higher in the months ahead as Russia's invasion of Ukraine has exacerbated inflationary pressures that were already boiling over. Russia is the world's second leading producer of oil behind the United States and the third leading wheat producer, with Ukraine checking in at #9. Ukraine is also a major corn producer, and the world's leader in sunflower production (Russian is #2). The war, together with sanctions against Russia, have taken much of that supply out of the market and sent prices skyward. The S&P GSCI, a global commodities price index, rose 29% in the first quarter and is up 55% over the last year.

Meanwhile, U.S. employment conditions show no signs of moderating. The economy added another 678k jobs during February, taking the six-month tally to 3.5 million and pulling the unemployment rate down to 3.8%. Initial claims for unemployment benefits set new record lows during March while the Job Openings and Labor Turnover survey logged a third straight month with job openings above the 11 million mark. There are now 1.8 job openings for every officially unemployed American actively seeking work.

On March 16th, the Federal Reserve's FOMC finally raised the fed funds target rate, though only by a modest 25 basis points, and also projected at least a 25 basis point rate hike at all six of the year's remaining meetings, while cracking open the door for larger increases if necessary. A few days later, Chair Powell blew the door open in a speech, saying, "The labor market is very strong, and inflation is much too high." He added, "There is an obvious need to move expeditiously to return the stance of monetary policy to a more neutral level, and then to move to more restrictive levels if that is what is required to restore price stability." Near the end of his speech, Powell was even more clear: "If the committee concludes that it is appropriate to move more aggressively by raising the federal funds rate by more than 25 bps at a meeting or meetings, we will do so." In the days that followed, Powell's hawkish message was repeated by a parade of Fed speakers, all indicating in one way or another that they were either in favor of, or open to, a series of larger 50 basis point hikes.

Bond markets, already worried about inflation, were sent reeling by the Fed's abrupt shift to inflation fighting hawks. When the year began, fed funds futures were calling for a mere 75 basis points of hikes this year. By the end of March, fed funds futures were pricing in another 200 basis points of rate hikes and an implied fed funds rate of 2.40% by year end. The yield on the two-year Treasury note, which is very sensitive to monetary policy, shot up 90 basis points from 1.43% at the end of February to 2.34% at the end of March. The 10-year note rose 51 basis points to close at 2.34%. The first quarter will go down as one of the worst bond market performances ever.

HilltopSecurities
Asset Management.

# City of Frisco
## Investment Officers' Certification

## For the Quarter Ended
## March 31, 2022

This report is prepared for the **City of Frisco** (the "Entity") in accordance with Chapter 2256 of the Texas Public Funds Investment Act ("PFIA"). Section 2256.023(a) of the PFIA states that: "Not less than quarterly, the investment officer shall prepare and submit to the governing body of the entity a written report of the investment transactions for all funds covered by this chapter for the preceding reporting period." This report is signed by the Entity's investment officers and includes the disclosures required in the PFIA. To the extent possible, market prices have been obtained from independent pricing sources.

The investment portfolio complied with the PFIA and the Entity's approved Investment Policy and Strategy throughout the period. All investment transactions made in the portfolio during this period were made on behalf of the Entity and were made in full compliance with the PFIA and the approved Investment Policy.

**Officer Names and Titles:**

Anita Cothran 5/4/2022

Name: Anita Cothran Title: Chief Financial Officer

Brett Peterson 5/4/2022

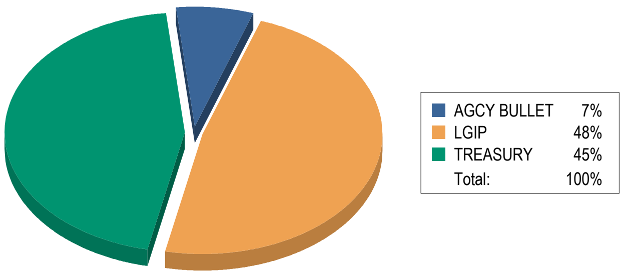
Name: Brett Peterson Title: Treasury Manager

# City of Frisco
## Executive Summary
*As of 03/31/22*

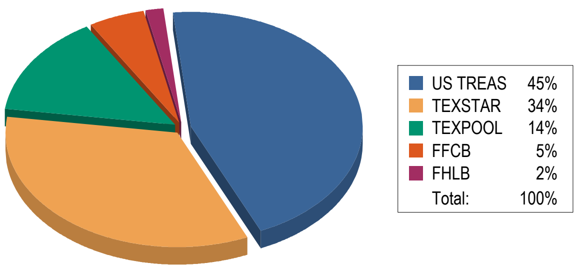
## Account Summary

| | Beginning Values as of 12/31/21 | Ending Values as of 03/31/22 |
|---|---|---|
| Par Value | 840,627,820.83 | 976,942,864.37 |
| Market Value | 842,048,448.92 | 975,569,590.27 |
| Book Value | 842,343,331.24 | 977,445,704.44 |
| Unrealized Gain /(Loss) | (294,882.32) | (1,876,114.17) |
| **Market Value %** | **99.96%** | **99.81%** |
| Weighted Avg. YTW | 0.075% | 0.261% |
| Weighted Avg. YTM | 0.075% | 0.261% |

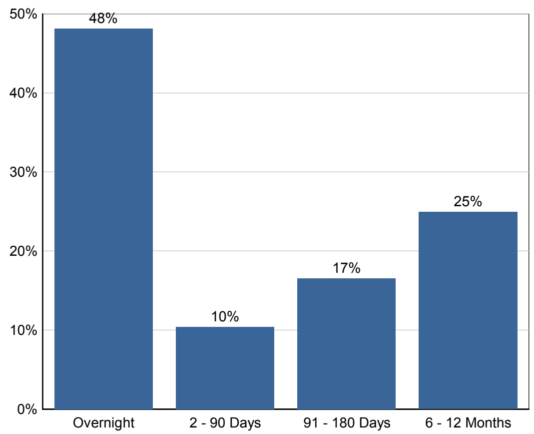
## Allocation by Security Type




## Allocation by Issuer

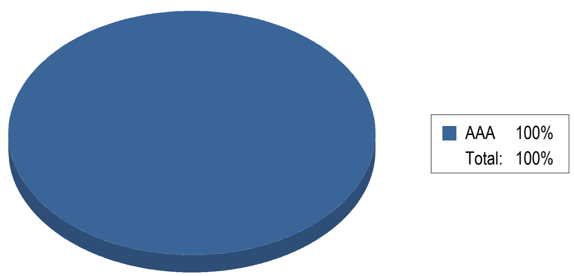



## Maturity Distribution %

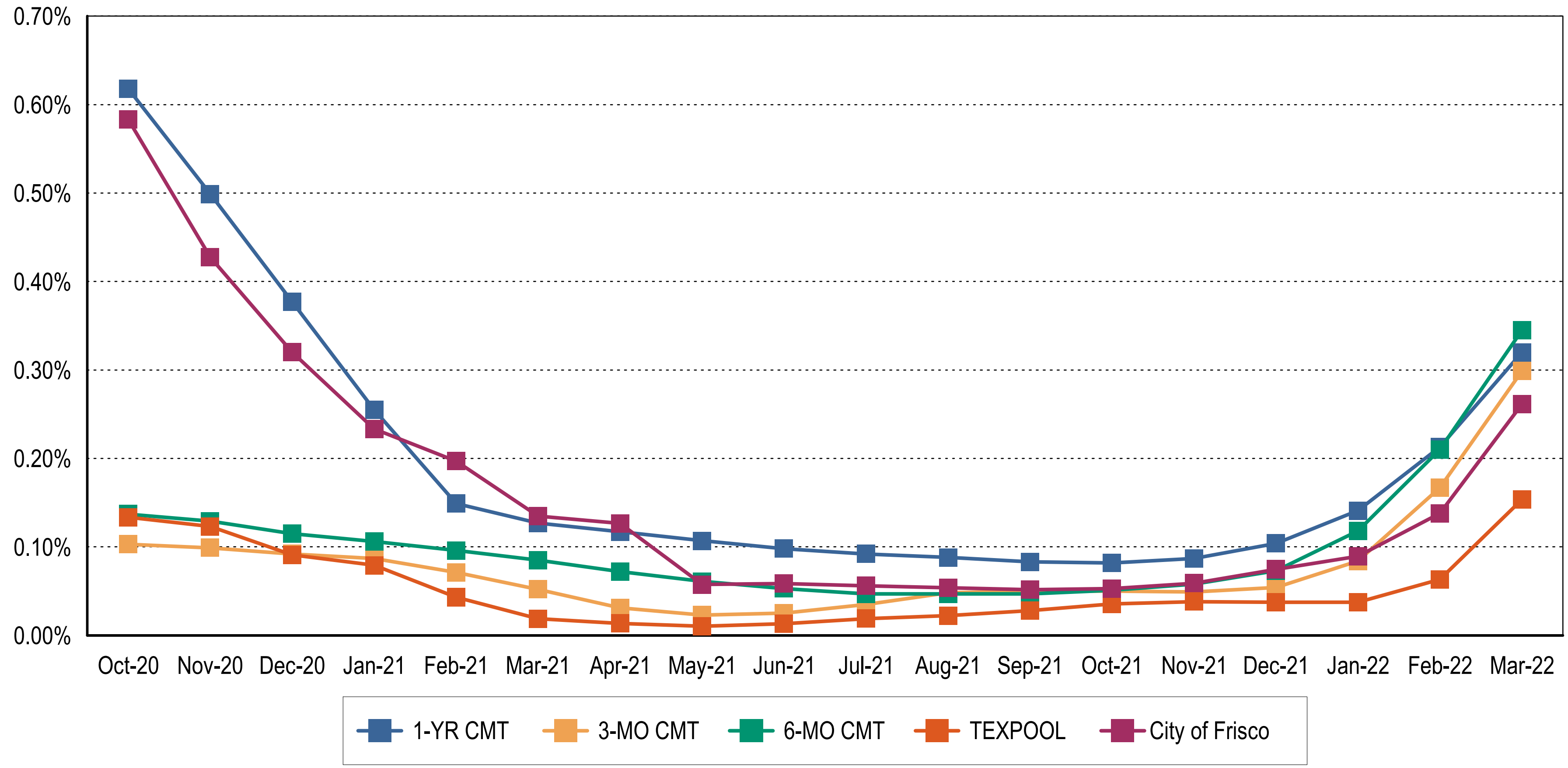



**Weighted Average Days to Maturity: 97**

## Credit Quality



# City of Frisco
## Benchmark Comparison
*As of 03/31/2022*




**Note 1:** CMT stands for Constant Maturity Treasury. This data is published in Federal Reserve Statistical Release H.15 and represents an average of all actively traded Treasury securities having that time remaining until maturity. This is a standard industry benchmark for Treasury securities. The CMT benchmarks are moving averages. The 3-month CMT is the daily average for the previous 3 months, the 6-month CMT is the daily average for the previous 6 months, and the 1-year and 2-year CMT's are the daily averages for the previous 12-months.

**Note 2:** Benchmark data for TexPool is the monthly average yield.

# City of Frisco
## Detail of Security Holdings
*As of 03/31/2022*

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **100 - General Operating Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 24,238,749.49 | 100.000 | 24,238,749.49 | 24,238,749.49 | 100.000 | 24,238,749.49 | 1 | | 0.154 | 0.154 |
| TEXSTAR | | LGIP | TexSTAR | | | | | 36,777,161.00 | 100.000 | 36,777,161.00 | 36,777,161.00 | 100.000 | 36,777,161.00 | 1 | | 0.107 | 0.107 |
| 9128286M7 | 04/09/21 | TREAS NOTE | U.S. Treasury | 2.250 | 04/15/22 | | | 10,000,000.00 | 102.215 | 10,221,484.38 | 10,008,382.00 | 100.075 | 10,007,487.00 | 15 | | 0.070 | 0.070 |
| 3130AMEE8 | 05/07/21 | AGCY BULET | FHLB | 0.050 | 05/04/22 | | | 10,000,000.00 | 99.989 | 9,998,900.00 | 9,999,898.30 | 99.947 | 9,994,727.00 | 34 | | 0.061 | 0.061 |
| 912828ZR4 | 02/24/22 | TREAS NOTE | U.S. Treasury | 0.125 | 05/31/22 | | | 5,000,000.00 | 99.926 | 4,996,289.06 | 4,997,680.65 | 99.956 | 4,997,816.00 | 61 | | 0.407 | 0.407 |
| 9128286Y1 | 06/15/21 | TREAS NOTE | U.S. Treasury | 1.750 | 06/15/22 | | | 10,000,000.00 | 101.672 | 10,167,187.50 | 10,034,454.60 | 100.250 | 10,025,000.00 | 76 | | 0.077 | 0.077 |
| 912796W21 | 02/24/22 | TREAS BILL | U.S. Treasury | | 06/21/22 | | | 5,000,000.00 | 99.834 | 4,991,699.50 | 4,994,253.50 | 99.899 | 4,994,937.50 | 82 | | 0.512 | 0.512 |
| 912796R43 | 03/22/22 | TREAS BILL | U.S. Treasury | | 06/23/22 | | | 5,000,000.00 | 99.889 | 4,994,439.38 | 4,995,037.30 | 99.893 | 4,994,625.00 | 84 | | 0.431 | 0.431 |
| 3133EMU42 | 07/27/21 | AGCY BULET | FFCB | 0.060 | 07/21/22 | | | 10,000,000.00 | 99.984 | 9,998,400.00 | 9,999,502.70 | 99.734 | 9,973,405.00 | 112 | | 0.076 | 0.076 |
| 912796S42 | 03/22/22 | TREAS BILL | U.S. Treasury | | 07/21/22 | | | 5,000,000.00 | 99.795 | 4,989,748.61 | 4,990,595.85 | 99.796 | 4,989,825.00 | 112 | | 0.611 | 0.611 |
| 912828TJ9 | 08/26/21 | TREAS NOTE | U.S. Treasury | 1.625 | 08/15/22 | | | 10,000,000.00 | 101.504 | 10,150,390.63 | 10,058,251.70 | 100.281 | 10,028,125.00 | 137 | | 0.074 | 0.074 |
| 912796T58 | 02/24/22 | TREAS BILL | U.S. Treasury | | 08/25/22 | | | 5,000,000.00 | 99.644 | 4,982,179.17 | 4,985,704.15 | 99.636 | 4,981,821.00 | 147 | | 0.708 | 0.708 |
| 912796U49 | 03/22/22 | TREAS BILL | U.S. Treasury | | 09/15/22 | | | 5,000,000.00 | 99.601 | 4,980,058.00 | 4,981,184.65 | 99.570 | 4,978,500.00 | 168 | | 0.814 | 0.814 |
| 91282CAN1 | 10/13/21 | TREAS NOTE | U.S. Treasury | 0.125 | 09/30/22 | | | 5,000,000.00 | 100.031 | 5,001,562.50 | 5,000,805.95 | 99.543 | 4,977,148.50 | 183 | | 0.093 | 0.093 |
| 91282CAR2 | 10/08/21 | TREAS NOTE | U.S. Treasury | 0.125 | 10/31/22 | | | 10,000,000.00 | 100.023 | 10,002,343.75 | 10,001,280.00 | 99.383 | 9,938,281.00 | 214 | | 0.103 | 0.103 |
| 912828TY6 | 11/18/21 | TREAS NOTE | U.S. Treasury | 1.625 | 11/15/22 | | | 10,000,000.00 | 101.430 | 10,142,968.75 | 10,089,628.80 | 100.211 | 10,021,094.00 | 229 | | 0.181 | 0.181 |
| **Total for 100 - General Operating Fund** | | | | | | | | **166,015,910.49** | **100.374** | **166,633,561.72** | **166,152,570.64** | **99.942** | **165,918,702.49** | **75** | | **0.192** | **0.192** |
| **110 - Insurance Reserve Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 3,323,553.60 | 100.000 | 3,323,553.60 | 3,323,553.60 | 100.000 | 3,323,553.60 | 1 | | 0.154 | 0.154 |
| 912828ZX1 | 06/22/21 | TREAS NOTE | U.S. Treasury | 0.125 | 06/30/22 | | | 1,000,000.00 | 100.027 | 1,000,273.44 | 1,000,066.53 | 99.887 | 998,867.20 | 91 | | 0.098 | 0.098 |
| 3133EMU42 | 07/27/21 | AGCY BULET | FFCB | 0.060 | 07/21/22 | | | 5,000,000.00 | 99.984 | 4,999,200.00 | 4,999,751.35 | 99.734 | 4,986,702.50 | 112 | | 0.076 | 0.076 |
| 9128282S8 | 08/26/21 | TREAS NOTE | U.S. Treasury | 1.625 | 08/31/22 | | | 500,000.00 | 101.563 | 507,812.50 | 503,184.33 | 100.273 | 501,367.20 | 153 | | 0.082 | 0.082 |
| 912828YF1 | 09/14/21 | TREAS NOTE | U.S. Treasury | 1.500 | 09/15/22 | | | 3,000,000.00 | 101.426 | 3,042,773.44 | 3,019,361.94 | 100.238 | 3,007,148.40 | 168 | | 0.077 | 0.077 |
| 912828YK0 | 10/26/21 | TREAS NOTE | U.S. Treasury | 1.375 | 10/15/22 | | | 3,500,000.00 | 101.219 | 3,542,656.25 | 3,523,690.24 | 100.121 | 3,504,238.15 | 198 | | 0.117 | 0.117 |
| 91282CAX9 | 11/30/21 | TREAS NOTE | U.S. Treasury | 0.125 | 11/30/22 | | | 2,100,000.00 | 99.914 | 2,098,195.31 | 2,098,799.87 | 99.207 | 2,083,347.63 | 244 | | 0.211 | 0.211 |
| 912796S34 | 01/31/22 | TREAS BILL | U.S. Treasury | | 01/26/23 | | | 3,500,000.00 | 99.268 | 3,474,362.50 | 3,478,635.41 | 98.872 | 3,460,508.45 | 301 | | 0.738 | 0.738 |
| **Total for 110 - Insurance Reserve Fund** | | | | | | | | **21,923,553.60** | **100.301** | **21,988,827.04** | **21,947,043.27** | **99.738** | **21,865,733.13** | **159** | | **0.214** | **0.214** |

Hilltop Securities Asset Management

# City of Frisco
## Detail of Security Holdings
*As of 03/31/2022*

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **120 - Capital Project Reserve Fund** | | | | | | | | | | | | | | | | | |
| 3130AMEE8 | 05/07/21 | AGCY BULET | FHLB | 0.050 | 05/04/22 | | | 2,000,000.00 | 99.989 | 1,999,780.00 | 1,999,979.66 | 99.947 | 1,998,945.40 | 34 | | 0.061 | 0.061 |
| 9128282S8 | 08/26/21 | TREAS NOTE | U.S. Treasury | 1.625 | 08/31/22 | | | 3,500,000.00 | 101.563 | 3,554,687.50 | 3,522,290.31 | 100.273 | 3,509,570.40 | 153 | | 0.082 | 0.082 |
| 912828YK0 | 10/26/21 | TREAS NOTE | U.S. Treasury | 1.375 | 10/15/22 | | | 4,000,000.00 | 101.219 | 4,048,750.00 | 4,027,074.56 | 100.121 | 4,004,843.60 | 198 | | 0.117 | 0.117 |
| 91282CAX9 | 11/30/21 | TREAS NOTE | U.S. Treasury | 0.125 | 11/30/22 | | | 1,000,000.00 | 99.914 | 999,140.63 | 999,428.51 | 99.207 | 992,070.30 | 244 | | 0.211 | 0.211 |
| **Total for 120 - Capital Project Reserve Fund** | | | | | | | | **10,500,000.00** | **100.977** | **10,602,358.13** | **10,548,773.04** | **100.052** | **10,505,429.70** | **156** | | **0.104** | **0.104** |
| **120 - Capital Reserve Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 1,652,377.68 | 100.000 | 1,652,377.68 | 1,652,377.68 | 100.000 | 1,652,377.68 | 1 | | 0.154 | 0.154 |
| 912828ZX1 | 06/22/21 | TREAS NOTE | U.S. Treasury | 0.125 | 06/30/22 | | | 500,000.00 | 100.027 | 500,136.72 | 500,033.27 | 99.887 | 499,433.60 | 91 | | 0.098 | 0.098 |
| 91282CBN0 | 02/28/22 | TREAS NOTE | U.S. Treasury | 0.125 | 02/28/23 | | | 1,700,000.00 | 98.996 | 1,682,933.59 | 1,684,413.41 | 98.656 | 1,677,156.25 | 334 | | 1.137 | 1.137 |
| **Total for 120 - Capital Reserve Fund** | | | | | | | | **3,852,377.68** | **99.563** | **3,835,447.99** | **3,836,824.36** | **99.395** | **3,828,967.53** | **159** | | **0.578** | **0.578** |
| **145 - Public Leased Facilities Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 652,101.79 | 100.000 | 652,101.79 | 652,101.79 | 100.000 | 652,101.79 | 1 | | 0.154 | 0.154 |
| **Total for 145 - Public Leased Facilities Fund** | | | | | | | | **652,101.79** | **100.000** | **652,101.79** | **652,101.79** | **100.000** | **652,101.79** | **1** | | **0.154** | **0.154** |
| **155 - Special Events Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 545,152.25 | 100.000 | 545,152.25 | 545,152.25 | 100.000 | 545,152.25 | 1 | | 0.154 | 0.154 |
| **Total for 155 - Special Events Fund** | | | | | | | | **545,152.25** | **100.000** | **545,152.25** | **545,152.25** | **100.000** | **545,152.25** | **1** | | **0.154** | **0.154** |
| **175 - Workforce Housing Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 246,716.94 | 100.000 | 246,716.94 | 246,716.94 | 100.000 | 246,716.94 | 1 | | 0.154 | 0.154 |
| **Total for 175 - Workforce Housing Fund** | | | | | | | | **246,716.94** | **100.000** | **246,716.94** | **246,716.94** | **100.000** | **246,716.94** | **1** | | **0.154** | **0.154** |

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **190 - Public Art Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 663,183.51 | 100.000 | 663,183.51 | 663,183.51 | 100.000 | 663,183.51 | 1 | | 0.154 | 0.154 |
| 912828YF1 | 09/14/21 | TREAS NOTE | U.S. Treasury | 1.500 | 09/15/22 | | | 100,000.00 | 101.426 | 101,425.78 | 100,645.40 | 100.238 | 100,238.28 | 168 | | 0.077 | 0.077 |
| **Total for 190 - Public Art Fund** | | | | | | | | **763,183.51** | **100.188** | **764,609.29** | **763,828.91** | **100.031** | **763,421.79** | **23** | | **0.144** | **0.144** |
| **220 - Court Fees Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 145,964.83 | 100.000 | 145,964.83 | 145,964.83 | 100.000 | 145,964.83 | 1 | | 0.154 | 0.154 |
| **Total for 220 - Court Fees Fund** | | | | | | | | **145,964.83** | **100.000** | **145,964.83** | **145,964.83** | **100.000** | **145,964.83** | **1** | | **0.154** | **0.154** |
| **225 - TIRZ #1 & #5** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 3,452,627.11 | 100.000 | 3,452,627.11 | 3,452,627.11 | 100.000 | 3,452,627.11 | 1 | | 0.154 | 0.154 |
| **Total for 225 - TIRZ #1 & #5** | | | | | | | | **3,452,627.11** | **100.000** | **3,452,627.11** | **3,452,627.11** | **100.000** | **3,452,627.11** | **1** | | **0.154** | **0.154** |
| **250 - Hotel / Motel Occupancy Tax Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 1,324,830.79 | 100.000 | 1,324,830.79 | 1,324,830.79 | 100.000 | 1,324,830.79 | 1 | | 0.154 | 0.154 |
| **Total for 250 - Hotel / Motel Occupancy Tax Fund** | | | | | | | | **1,324,830.79** | **100.000** | **1,324,830.79** | **1,324,830.79** | **100.000** | **1,324,830.79** | **1** | | **0.154** | **0.154** |
| **265 - Panther Creek-PID Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 9,320.06 | 100.000 | 9,320.06 | 9,320.06 | 100.000 | 9,320.06 | 1 | | 0.154 | 0.154 |
| **Total for 265 - Panther Creek-PID Fund** | | | | | | | | **9,320.06** | **100.000** | **9,320.06** | **9,320.06** | **100.000** | **9,320.06** | **1** | | **0.154** | **0.154** |
| **280 - CC20 CARES Home & Direct Esc Rev** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 9,738,424.74 | 100.000 | 9,738,424.74 | 9,738,424.74 | 100.000 | 9,738,424.74 | 1 | | 0.154 | 0.154 |
| **Total for 280 - CC20 CARES Home & Direct Esc Rev** | | | | | | | | **9,738,424.74** | **100.000** | **9,738,424.74** | **9,738,424.74** | **100.000** | **9,738,424.74** | **1** | | **0.154** | **0.154** |

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **295 - PEG Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 597,409.19 | 100.000 | 597,409.19 | 597,409.19 | 100.000 | 597,409.19 | 1 | | 0.154 | 0.154 |
| 3133EMF64 | 06/11/21 | AGCY BULET | FFCB | 0.060 | 06/09/22 | | | 300,000.00 | 99.997 | 299,991.00 | 299,998.29 | 99.866 | 299,599.05 | 70 | | 0.063 | 0.063 |
| 9128282S8 | 08/26/21 | TREAS NOTE | U.S. Treasury | 1.625 | 08/31/22 | | | 100,000.00 | 101.563 | 101,562.50 | 100,636.87 | 100.273 | 100,273.44 | 153 | | 0.082 | 0.082 |
| 912828YF1 | 09/14/21 | TREAS NOTE | U.S. Treasury | 1.500 | 09/15/22 | | | 300,000.00 | 101.426 | 304,277.34 | 301,936.19 | 100.238 | 300,714.84 | 168 | | 0.077 | 0.077 |
| **Total for 295 - PEG Fund** | | | | | | | | **1,297,409.19** | **100.451** | **1,303,240.03** | **1,299,980.54** | **100.046** | **1,297,996.52** | **67** | | **0.109** | **0.109** |
| **300 - Capital Proj/ Engineering Esc Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 16,059,370.39 | 100.000 | 16,059,370.39 | 16,059,370.39 | 100.000 | 16,059,370.39 | 1 | | 0.154 | 0.154 |
| 912828Z86 | 02/15/22 | TREAS NOTE | U.S. Treasury | 1.375 | 02/15/23 | | | 5,000,000.00 | 100.203 | 5,010,156.25 | 5,008,897.40 | 99.816 | 4,990,820.50 | 321 | | 1.170 | 1.170 |
| 91282CBU4 | 03/31/22 | TREAS NOTE | U.S. Treasury | 0.125 | 03/31/23 | | | 1,500,000.00 | 98.434 | 1,476,503.91 | 1,476,567.83 | 98.441 | 1,476,621.15 | 365 | | 1.712 | 1.712 |
| **Total for 300 - Capital Proj/ Engineering Esc Fund** | | | | | | | | **22,559,370.39** | **99.943** | **22,546,030.55** | **22,544,835.62** | **99.857** | **22,526,812.04** | **96** | | **0.481** | **0.481** |
| **300 - CIP Contributions Fund** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 5,715,377.67 | 100.000 | 5,715,377.67 | 5,715,377.67 | 100.000 | 5,715,377.67 | 1 | | 0.107 | 0.107 |
| **Total for 300 - CIP Contributions Fund** | | | | | | | | **5,715,377.67** | **100.000** | **5,715,377.67** | **5,715,377.67** | **100.000** | **5,715,377.67** | **1** | | **0.107** | **0.107** |
| **300 - CO Bonds 2022B** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 39,304,109.44 | 100.000 | 39,304,109.44 | 39,304,109.44 | 100.000 | 39,304,109.44 | 1 | | 0.107 | 0.107 |
| **Total for 300 - CO Bonds 2022B** | | | | | | | | **39,304,109.44** | **100.000** | **39,304,109.44** | **39,304,109.44** | **100.000** | **39,304,109.44** | **1** | | **0.107** | **0.107** |
| **300 - GO 2022 Refund & Improve** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 73,122,194.86 | 100.000 | 73,122,194.86 | 73,122,194.86 | 100.000 | 73,122,194.86 | 1 | | 0.107 | 0.107 |
| 912828ZD5 | 03/15/22 | TREAS NOTE | U.S. Treasury | 0.500 | 03/15/23 | | | 15,000,000.00 | 99.238 | 14,885,742.19 | 14,891,003.70 | 98.906 | 14,835,937.50 | 349 | | 1.269 | 1.269 |
| **Total for 300 - GO 2022 Refund & Improve** | | | | | | | | **88,122,194.86** | **99.871** | **88,007,937.05** | **88,013,198.56** | **99.815** | **87,958,132.36** | **60** | | **0.304** | **0.304** |

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **300 - GO Bonds 2022 Taxable** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 12,001,254.80 | 100.000 | 12,001,254.80 | 12,001,254.80 | 100.000 | 12,001,254.80 | 1 | | 0.107 | 0.107 |
| **Total for 300 - GO Bonds 2022 Taxable** | | | | | | | | **12,001,254.80** | **100.000** | **12,001,254.80** | **12,001,254.80** | **100.000** | **12,001,254.80** | **1** | | **0.107** | **0.107** |
| **300 - Series 2016 GO Bonds - Imp** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 4,462,445.58 | 100.000 | 4,462,445.58 | 4,462,445.58 | 100.000 | 4,462,445.58 | 1 | | 0.107 | 0.107 |
| **Total for 300 - Series 2016 GO Bonds - Imp** | | | | | | | | **4,462,445.58** | **100.000** | **4,462,445.58** | **4,462,445.58** | **100.000** | **4,462,445.58** | **1** | | **0.107** | **0.107** |
| **300 - Series 2017 GO Bonds** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 26,549,493.20 | 100.000 | 26,549,493.20 | 26,549,493.20 | 100.000 | 26,549,493.20 | 1 | | 0.107 | 0.107 |
| **Total for 300 - Series 2017 GO Bonds** | | | | | | | | **26,549,493.20** | **100.000** | **26,549,493.20** | **26,549,493.20** | **100.000** | **26,549,493.20** | **1** | | **0.107** | **0.107** |
| **300 - Series 2018 GO Bonds** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 28,931,573.68 | 100.000 | 28,931,573.68 | 28,931,573.68 | 100.000 | 28,931,573.68 | 1 | | 0.107 | 0.107 |
| 912796M71 | 03/10/22 | TREAS BILL | U.S. Treasury | | 09/08/22 | | | 10,000,000.00 | 99.636 | 9,963,600.00 | 9,968,000.00 | 99.593 | 9,959,267.00 | 161 | | 0.723 | 0.723 |
| **Total for 300 - Series 2018 GO Bonds** | | | | | | | | **38,931,573.68** | **99.907** | **38,895,173.68** | **38,899,573.68** | **99.896** | **38,890,840.68** | **42** | | **0.265** | **0.265** |
| **300 - Series 2019 CO Bonds** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 1,055,216.01 | 100.000 | 1,055,216.01 | 1,055,216.01 | 100.000 | 1,055,216.01 | 1 | | 0.107 | 0.107 |
| 91282CAX9 | 11/22/21 | TREAS NOTE | U.S. Treasury | 0.125 | 11/30/22 | | | 12,000,000.00 | 99.957 | 11,994,843.75 | 11,996,644.56 | 99.207 | 11,904,843.60 | 244 | | 0.167 | 0.167 |
| 912828YW4 | 12/06/21 | TREAS NOTE | U.S. Treasury | 1.625 | 12/15/22 | | | 12,000,000.00 | 101.336 | 12,160,312.50 | 12,110,514.48 | 100.191 | 12,022,969.20 | 259 | | 0.318 | 0.318 |
| 912828YW4 | 12/15/21 | TREAS NOTE | U.S. Treasury | 1.625 | 12/15/22 | | | 11,000,000.00 | 101.324 | 11,145,664.06 | 11,102,877.06 | 100.191 | 11,021,055.10 | 259 | | 0.298 | 0.298 |
| **Total for 300 - Series 2019 CO Bonds** | | | | | | | | **36,055,216.01** | **100.837** | **36,356,036.32** | **36,265,252.11** | **99.860** | **36,004,083.91** | **247** | | **0.256** | **0.256** |

City of Frisco

# Detail of Security Holdings

*As of 03/31/2022*

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **300 - Series 2019 GO Bonds** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 14,644,982.54 | 100.000 | 14,644,982.54 | 14,644,982.54 | 100.000 | 14,644,982.54 | 1 | | 0.107 | 0.107 |
| 912796K57 | 01/14/22 | TREAS BILL | U.S. Treasury | | 07/14/22 | | | 8,000,000.00 | 99.864 | 7,989,140.00 | 7,993,760.00 | 99.825 | 7,985,960.00 | 105 | | 0.270 | 0.270 |
| 912828TJ9 | 02/15/22 | TREAS NOTE | U.S. Treasury | 1.625 | 08/15/22 | | | 5,000,000.00 | 100.434 | 5,021,679.69 | 5,016,289.70 | 100.281 | 5,014,062.50 | 137 | | 0.755 | 0.755 |
| 912828YA2 | 08/20/21 | TREAS NOTE | U.S. Treasury | 1.500 | 08/15/22 | | | 11,000,000.00 | 101.410 | 11,155,117.19 | 11,059,088.92 | 100.227 | 11,024,921.60 | 137 | | 0.070 | 0.070 |
| 3133EM5T5 | 09/21/21 | AGCY BULET | FFCB | 0.070 | 09/21/22 | | | 9,000,000.00 | 99.991 | 8,999,229.96 | 8,999,636.31 | 99.610 | 8,964,909.90 | 174 | | 0.079 | 0.079 |
| **Total for 300 - Series 2019 GO Bonds** | | | | | | | | **47,644,982.54** | **100.348** | **47,810,149.38** | **47,713,757.47** | **99.979** | **47,634,836.54** | **97** | | **0.188** | **0.188** |
| **300 - Series 2020 GO Bonds** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 12,181,766.22 | 100.000 | 12,181,766.22 | 12,181,766.22 | 100.000 | 12,181,766.22 | 1 | | 0.107 | 0.107 |
| 91282CBD2 | 12/16/21 | TREAS NOTE | U.S. Treasury | 0.125 | 12/31/22 | | | 15,000,000.00 | 99.781 | 14,967,187.50 | 14,976,390.15 | 99.031 | 14,854,687.50 | 275 | | 0.336 | 0.336 |
| **Total for 300 - Series 2020 GO Bonds** | | | | | | | | **27,181,766.22** | **99.879** | **27,148,953.72** | **27,158,156.37** | **99.466** | **27,036,453.72** | **152** | | **0.233** | **0.233** |
| **300 - Series 2021 GO Bonds** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 10,772,275.42 | 100.000 | 10,772,275.42 | 10,772,275.42 | 100.000 | 10,772,275.42 | 1 | | 0.107 | 0.107 |
| 9128286M7 | 04/30/21 | TREAS NOTE | U.S. Treasury | 2.250 | 04/15/22 | | | 15,000,000.00 | 102.102 | 15,315,234.38 | 15,012,644.25 | 100.075 | 15,011,230.50 | 15 | | 0.058 | 0.058 |
| 912828ZR4 | 06/04/21 | TREAS NOTE | U.S. Treasury | 0.125 | 05/31/22 | | | 15,000,000.00 | 100.059 | 15,008,789.06 | 15,001,465.05 | 99.956 | 14,993,448.00 | 61 | | 0.066 | 0.066 |
| 912828ZX1 | 06/30/21 | TREAS NOTE | U.S. Treasury | 0.125 | 06/30/22 | | | 15,000,000.00 | 100.035 | 15,005,273.44 | 15,001,311.30 | 99.887 | 14,983,008.00 | 91 | | 0.090 | 0.090 |
| 912828Z29 | 01/14/22 | TREAS NOTE | U.S. Treasury | 1.500 | 01/15/23 | | | 8,000,000.00 | 100.988 | 8,079,062.50 | 8,062,316.32 | 99.988 | 7,999,062.40 | 290 | | 0.511 | 0.511 |
| **Total for 300 - Series 2021 GO Bonds** | | | | | | | | **63,772,275.42** | **100.641** | **64,180,634.80** | **63,850,012.34** | **99.979** | **63,759,024.32** | **76** | | **0.133** | **0.133** |

# City of Frisco

## Detail of Security Holdings

*As of 03/31/2022*

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **325 - Thoroughfare Impact Fees Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 9,586,544.11 | 100.000 | 9,586,544.11 | 9,586,544.11 | 100.000 | 9,586,544.11 | 1 | | 0.154 | 0.154 |
| TEXSTAR | | LGIP | TexSTAR | | | | | 258,719.38 | 100.000 | 258,719.38 | 258,719.38 | 100.000 | 258,719.38 | 1 | | 0.107 | 0.107 |
| 3133ELT95 | 08/26/21 | AGCY BULET | FFCB | 0.200 | 07/13/22 | | | 9,000,000.00 | 100.114 | 9,010,260.00 | 9,003,301.83 | 99.786 | 8,980,699.50 | 104 | | 0.070 | 0.070 |
| 91282CAG6 | 02/28/22 | TREAS NOTE | U.S. Treasury | 0.125 | 08/31/22 | | | 5,000,000.00 | 99.723 | 4,986,132.81 | 4,988,544.50 | 99.668 | 4,983,398.50 | 153 | | 0.682 | 0.682 |
| 912828TY6 | 11/18/21 | TREAS NOTE | U.S. Treasury | 1.625 | 11/15/22 | | | 4,000,000.00 | 101.430 | 4,057,187.50 | 4,035,851.52 | 100.211 | 4,008,437.60 | 229 | | 0.181 | 0.181 |
| 91282CAX9 | 11/30/21 | TREAS NOTE | U.S. Treasury | 0.125 | 11/30/22 | | | 4,000,000.00 | 99.914 | 3,996,562.50 | 3,997,714.04 | 99.207 | 3,968,281.20 | 244 | | 0.211 | 0.211 |
| 912796S34 | 01/31/22 | TREAS BILL | U.S. Treasury | | 01/26/23 | | | 5,000,000.00 | 99.268 | 4,963,375.00 | 4,969,479.15 | 98.872 | 4,943,583.50 | 301 | | 0.738 | 0.738 |
| **Total for 325 - Thoroughfare Impact Fees Fund** | | | | | | | | **36,845,263.49** | **100.039** | **36,858,781.30** | **36,840,154.53** | **99.687** | **36,729,663.79** | **139** | | **0.293** | **0.293** |
| **350 - Park Dedication Fees Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 5,016,094.20 | 100.000 | 5,016,094.20 | 5,016,094.20 | 100.000 | 5,016,094.20 | 1 | | 0.154 | 0.154 |
| TEXSTAR | | LGIP | TexSTAR | | | | | 5,465,637.94 | 100.000 | 5,465,637.94 | 5,465,637.94 | 100.000 | 5,465,637.94 | 1 | | 0.107 | 0.107 |
| 9128286M7 | 04/13/21 | TREAS NOTE | U.S. Treasury | 2.250 | 04/15/22 | | | 3,000,000.00 | 102.184 | 3,065,507.81 | 3,002,506.26 | 100.075 | 3,002,246.10 | 15 | | 0.077 | 0.077 |
| 91282CBG5 | 01/31/22 | TREAS NOTE | U.S. Treasury | 0.125 | 01/31/23 | | | 5,000,000.00 | 99.375 | 4,968,750.00 | 4,973,919.80 | 98.816 | 4,940,820.50 | 306 | | 0.754 | 0.754 |
| 91282CBU4 | 03/31/22 | TREAS NOTE | U.S. Treasury | 0.125 | 03/31/23 | | | 3,500,000.00 | 98.434 | 3,445,175.78 | 3,445,324.93 | 98.441 | 3,445,449.35 | 365 | | 1.712 | 1.712 |
| **Total for 350 - Park Dedication Fees Fund** | | | | | | | | **21,981,732.14** | **99.911** | **21,961,165.73** | **21,903,483.13** | **99.496** | **21,870,248.09** | **129** | | **0.513** | **0.513** |
| **400 - Interest & Sinking Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 174,104.84 | 100.000 | 174,104.84 | 174,104.84 | 100.000 | 174,104.84 | 1 | | 0.154 | 0.154 |
| TEXSTAR | | LGIP | TexSTAR | | | | | 7,331,986.63 | 100.000 | 7,331,986.63 | 7,331,986.63 | 100.000 | 7,331,986.63 | 1 | | 0.107 | 0.107 |
| **Total for 400 - Interest & Sinking Fund** | | | | | | | | **7,506,091.47** | **100.000** | **7,506,091.47** | **7,506,091.47** | **100.000** | **7,506,091.47** | **1** | | **0.108** | **0.108** |

HilltopSecurities Asset Management

# City of Frisco
## Detail of Security Holdings
*As of 03/31/2022*

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **600 - Water & Sewer Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 17,540,568.15 | 100.000 | 17,540,568.15 | 17,540,568.15 | 100.000 | 17,540,568.15 | 1 | | 0.154 | 0.154 |
| TEXSTAR | | LGIP | TexSTAR | | | | | 143,453.53 | 100.000 | 143,453.53 | 143,453.53 | 100.000 | 143,453.53 | 1 | | 0.107 | 0.107 |
| 912828ZR4 | 05/14/21 | TREAS NOTE | U.S. Treasury | 0.125 | 05/31/22 | | | 5,000,000.00 | 100.055 | 5,002,734.38 | 5,000,430.70 | 99.956 | 4,997,816.00 | 61 | | 0.073 | 0.073 |
| 3133EMF64 | 06/11/21 | AGCY BULET | FFCB | 0.060 | 06/09/22 | | | 1,000,000.00 | 99.997 | 999,970.00 | 999,994.30 | 99.866 | 998,663.50 | 70 | | 0.063 | 0.063 |
| 912828ZX1 | 06/22/21 | TREAS NOTE | U.S. Treasury | 0.125 | 06/30/22 | | | 4,000,000.00 | 100.027 | 4,001,093.75 | 4,000,266.12 | 99.887 | 3,995,468.80 | 91 | | 0.098 | 0.098 |
| 912828Z29 | 12/16/21 | TREAS NOTE | U.S. Treasury | 1.500 | 01/15/23 | | | 15,000,000.00 | 101.246 | 15,186,914.06 | 15,136,601.55 | 99.988 | 14,998,242.00 | 290 | | 0.345 | 0.345 |
| **Total for 600 - Water & Sewer Fund** | | | | | | | | **42,684,021.68** | **100.449** | **42,874,733.87** | **42,821,314.35** | **99.977** | **42,674,211.98** | **120** | | **0.204** | **0.204** |
| **625 - Series 2017 CO-W&S** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 3,182,147.24 | 100.000 | 3,182,147.24 | 3,182,147.24 | 100.000 | 3,182,147.24 | 1 | | 0.107 | 0.107 |
| **Total for 625 - Series 2017 CO-W&S** | | | | | | | | **3,182,147.24** | **100.000** | **3,182,147.24** | **3,182,147.24** | **100.000** | **3,182,147.24** | **1** | | **0.107** | **0.107** |
| **625 - Series 2018 CO-W&S** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 12,315,316.34 | 100.000 | 12,315,316.34 | 12,315,316.34 | 100.000 | 12,315,316.34 | 1 | | 0.107 | 0.107 |
| **Total for 625 - Series 2018 CO-W&S** | | | | | | | | **12,315,316.34** | **100.000** | **12,315,316.34** | **12,315,316.34** | **100.000** | **12,315,316.34** | **1** | | **0.107** | **0.107** |
| **625 - Series 2019 CO-W&S** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 9,538,624.58 | 100.000 | 9,538,624.58 | 9,538,624.58 | 100.000 | 9,538,624.58 | 1 | | 0.107 | 0.107 |
| **Total for 625 - Series 2019 CO-W&S** | | | | | | | | **9,538,624.58** | **100.000** | **9,538,624.58** | **9,538,624.58** | **100.000** | **9,538,624.58** | **1** | | **0.107** | **0.107** |
| **625 - Series 2020 CO-W&S** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 847,512.68 | 100.000 | 847,512.68 | 847,512.68 | 100.000 | 847,512.68 | 1 | | 0.107 | 0.107 |
| 91282CBG5 | 01/20/22 | TREAS NOTE | U.S. Treasury | 0.125 | 01/31/23 | | | 14,000,000.00 | 99.523 | 13,933,281.25 | 13,945,935.08 | 98.816 | 13,834,297.40 | 306 | | 0.590 | 0.590 |
| **Total for 625 - Series 2020 CO-W&S** | | | | | | | | **14,847,512.68** | **99.551** | **14,780,793.93** | **14,793,447.76** | **98.884** | **14,681,810.08** | **289** | | **0.562** | **0.562** |

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **625 - Series 2021 CO-W&S** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 9,380,919.59 | 100.000 | 9,380,919.59 | 9,380,919.59 | 100.000 | 9,380,919.59 | 1 | | 0.107 | 0.107 |
| 912828Z86 | 02/15/22 | TREAS NOTE | U.S. Treasury | 1.375 | 02/15/23 | | | 11,500,000.00 | 100.203 | 11,523,359.38 | 11,520,464.02 | 99.816 | 11,478,887.15 | 321 | | 1.170 | 1.170 |
| **Total for 625 - Series 2021 CO-W&S** | | | | | | | | **20,880,919.59** | **100.112** | **20,904,278.97** | **20,901,383.61** | **99.899** | **20,859,806.74** | **177** | | **0.693** | **0.693** |
| **625 - Series 2022 CO-W&S** | | | | | | | | | | | | | | | | | |
| TEXSTAR | | LGIP | TexSTAR | | | | | 9,827,221.43 | 100.000 | 9,827,221.43 | 9,827,221.43 | 100.000 | 9,827,221.43 | 1 | | 0.107 | 0.107 |
| 313382AX1 | 03/10/22 | AGCY BULET | FHLB | 2.125 | 03/10/23 | | | 4,750,000.00 | 100.924 | 4,793,890.00 | 4,791,337.35 | 100.401 | 4,769,044.18 | 344 | | 1.193 | 1.193 |
| **Total for 625 - Series 2022 CO-W&S** | | | | | | | | **14,577,221.43** | **100.303** | **14,621,111.43** | **14,618,558.78** | **100.131** | **14,596,265.61** | **113** | | **0.463** | **0.463** |
| **626 - Water & Sewer Impact Fees Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 8,775,953.46 | 100.000 | 8,775,953.46 | 8,775,953.46 | 100.000 | 8,775,953.46 | 1 | | 0.154 | 0.154 |
| TEXSTAR | | LGIP | TexSTAR | | | | | 739.03 | 100.000 | 739.03 | 739.03 | 100.000 | 739.03 | 1 | | 0.107 | 0.107 |
| 9128282S8 | 08/26/21 | TREAS NOTE | U.S. Treasury | 1.625 | 08/31/22 | | | 5,000,000.00 | 101.563 | 5,078,125.00 | 5,031,843.30 | 100.273 | 5,013,672.00 | 153 | | 0.082 | 0.082 |
| 912796M71 | 03/10/22 | TREAS BILL | U.S. Treasury | | 09/08/22 | | | 5,000,000.00 | 99.636 | 4,981,800.00 | 4,984,000.00 | 99.593 | 4,979,633.50 | 161 | | 0.723 | 0.723 |
| 912828YF1 | 09/14/21 | TREAS NOTE | U.S. Treasury | 1.500 | 09/15/22 | | | 8,000,000.00 | 101.426 | 8,114,062.50 | 8,051,631.84 | 100.238 | 8,019,062.40 | 168 | | 0.077 | 0.077 |
| 91282CAR2 | 10/08/21 | TREAS NOTE | U.S. Treasury | 0.125 | 10/31/22 | | | 5,000,000.00 | 100.023 | 5,001,171.88 | 5,000,640.00 | 99.383 | 4,969,140.50 | 214 | | 0.103 | 0.103 |
| 912828YW4 | 12/15/21 | TREAS NOTE | U.S. Treasury | 1.625 | 12/15/22 | | | 5,000,000.00 | 101.320 | 5,066,015.63 | 5,046,624.55 | 100.191 | 5,009,570.50 | 259 | | 0.302 | 0.302 |
| 3133EJSC4 | 01/14/22 | AGCY BULET | FFCB | 2.860 | 01/19/23 | | | 5,000,000.00 | 102.357 | 5,117,850.00 | 5,093,024.40 | 101.125 | 5,056,264.00 | 294 | | 0.526 | 0.526 |
| 91282CBG5 | 01/31/22 | TREAS NOTE | U.S. Treasury | 0.125 | 01/31/23 | | | 5,000,000.00 | 99.375 | 4,968,750.00 | 4,973,919.80 | 98.816 | 4,940,820.50 | 306 | | 0.754 | 0.754 |
| **Total for 626 - Water & Sewer Impact Fees Fund** | | | | | | | | **46,776,692.49** | **100.707** | **47,104,467.50** | **46,958,376.38** | **99.978** | **46,764,855.89** | **177** | | **0.308** | **0.308** |
| **640 - Stormwater Operating Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 674,764.74 | 100.000 | 674,764.74 | 674,764.74 | 100.000 | 674,764.74 | 1 | | 0.154 | 0.154 |
| 912828ZX1 | 06/22/21 | TREAS NOTE | U.S. Treasury | 0.125 | 06/30/22 | | | 500,000.00 | 100.027 | 500,136.72 | 500,033.27 | 99.887 | 499,433.60 | 91 | | 0.098 | 0.098 |
| **Total for 640 - Stormwater Operating Fund** | | | | | | | | **1,174,764.74** | **100.012** | **1,174,901.46** | **1,174,798.01** | **99.952** | **1,174,198.34** | **39** | | **0.130** | **0.130** |

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **660 - Environmental Services Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 3,354,558.08 | 100.000 | 3,354,558.08 | 3,354,558.08 | 100.000 | 3,354,558.08 | 1 | | 0.154 | 0.154 |
| **Total for 660 - Environmental Services Fund** | | | | | | | | **3,354,558.08** | **100.000** | **3,354,558.08** | **3,354,558.08** | **100.000** | **3,354,558.08** | **1** | | **0.154** | **0.154** |
| **700 - CDC Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 8,614,138.00 | 100.000 | 8,614,138.00 | 8,614,138.00 | 100.000 | 8,614,138.00 | 1 | | 0.154 | 0.154 |
| TEXSTAR | | LGIP | TexSTAR | | | | | 2,734,626.54 | 100.000 | 2,734,626.54 | 2,734,626.54 | 100.000 | 2,734,626.54 | 1 | | 0.107 | 0.107 |
| 9128286M7 | 04/09/21 | TREAS NOTE | U.S. Treasury | 2.250 | 04/15/22 | | | 2,000,000.00 | 102.215 | 2,044,296.88 | 2,001,676.40 | 100.075 | 2,001,497.40 | 15 | | 0.070 | 0.070 |
| 912828ZR4 | 05/14/21 | TREAS NOTE | U.S. Treasury | 0.125 | 05/31/22 | | | 4,000,000.00 | 100.055 | 4,002,187.50 | 4,000,344.56 | 99.956 | 3,998,252.80 | 61 | | 0.073 | 0.073 |
| 3133EMF64 | 06/11/21 | AGCY BULET | FFCB | 0.060 | 06/09/22 | | | 3,000,000.00 | 99.997 | 2,999,910.00 | 2,999,982.90 | 99.866 | 2,995,990.50 | 70 | | 0.063 | 0.063 |
| 3133EMF64 | 06/11/21 | AGCY BULET | FFCB | 0.060 | 06/09/22 | | | 2,000,000.00 | 99.997 | 1,999,940.00 | 1,999,988.60 | 99.866 | 1,997,327.00 | 70 | | 0.063 | 0.063 |
| 3133EMU42 | 07/22/21 | AGCY BULET | FFCB | 0.060 | 07/21/22 | | | 5,000,000.00 | 99.984 | 4,999,200.00 | 4,999,754.85 | 99.734 | 4,986,702.50 | 112 | | 0.076 | 0.076 |
| 912796L64 | 08/13/21 | TREAS BILL | U.S. Treasury | | 08/11/22 | | | 3,000,000.00 | 99.924 | 2,997,716.12 | 2,999,169.51 | 99.696 | 2,990,870.10 | 133 | | 0.076 | 0.076 |
| 912796U64 | 03/31/22 | TREAS BILL | U.S. Treasury | | 09/29/22 | | | 4,500,000.00 | 99.489 | 4,477,022.50 | 4,477,148.73 | 99.494 | 4,477,220.55 | 182 | | 1.015 | 1.015 |
| 91282CAR2 | 10/08/21 | TREAS NOTE | U.S. Treasury | 0.125 | 10/31/22 | | | 4,000,000.00 | 100.023 | 4,000,937.50 | 4,000,512.00 | 99.383 | 3,975,312.40 | 214 | | 0.103 | 0.103 |
| 91282CBN0 | 02/28/22 | TREAS NOTE | U.S. Treasury | 0.125 | 02/28/23 | | | 5,000,000.00 | 98.996 | 4,949,804.69 | 4,954,157.10 | 98.656 | 4,932,812.50 | 334 | | 1.137 | 1.137 |
| 91282CBU4 | 03/31/22 | TREAS NOTE | U.S. Treasury | 0.125 | 03/31/23 | | | 4,500,000.00 | 98.434 | 4,429,511.72 | 4,429,703.48 | 98.441 | 4,429,863.45 | 365 | | 1.712 | 1.712 |
| **Total for 700 - CDC Fund** | | | | | | | | **48,348,764.54** | **99.797** | **48,249,291.45** | **48,211,202.67** | **99.560** | **48,134,613.74** | **136** | | **0.439** | **0.439** |
| **720 - CDC Fund-Remediation** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 5,462,161.29 | 100.000 | 5,462,161.29 | 5,462,161.29 | 100.000 | 5,462,161.29 | 1 | | 0.154 | 0.154 |
| **Total for 720 - CDC Fund-Remediation** | | | | | | | | **5,462,161.29** | **100.000** | **5,462,161.29** | **5,462,161.29** | **100.000** | **5,462,161.29** | **1** | | **0.154** | **0.154** |

| CUSIP | Settle Date | Sec. Type | Sec. Description | CPN | Mty Date | Next Call | Call Type | Par Value | Purch Price | Orig Cost | Book Value | Mkt Price | Market Value | Days to Mty | Days to Call | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **800 - EDC Fund** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 17,284,287.28 | 100.000 | 17,284,287.28 | 17,284,287.28 | 100.000 | 17,284,287.28 | 1 | | 0.154 | 0.154 |
| TEXSTAR | | LGIP | TexSTAR | | | | | 3,850,298.54 | 100.000 | 3,850,298.54 | 3,850,298.54 | 100.000 | 3,850,298.54 | 1 | | 0.107 | 0.107 |
| 912828ZR4 | 05/14/21 | TREAS NOTE | U.S. Treasury | 0.125 | 05/31/22 | | | 1,000,000.00 | 100.055 | 1,000,546.88 | 1,000,086.14 | 99.956 | 999,563.20 | 61 | | 0.073 | 0.073 |
| 9128286Y1 | 06/15/21 | TREAS NOTE | U.S. Treasury | 1.750 | 06/15/22 | | | 2,000,000.00 | 101.672 | 2,033,437.50 | 2,006,890.92 | 100.250 | 2,005,000.00 | 76 | | 0.077 | 0.077 |
| 9128286Y1 | 06/15/21 | TREAS NOTE | U.S. Treasury | 1.750 | 06/15/22 | | | 1,000,000.00 | 101.672 | 1,016,718.75 | 1,003,445.46 | 100.250 | 1,002,500.00 | 76 | | 0.077 | 0.077 |
| 3133EMU42 | 07/22/21 | AGCY BULET | FFCB | 0.060 | 07/21/22 | | | 2,000,000.00 | 99.984 | 1,999,680.00 | 1,999,901.94 | 99.734 | 1,994,681.00 | 112 | | 0.076 | 0.076 |
| 912796L64 | 08/13/21 | TREAS BILL | U.S. Treasury | | 08/11/22 | | | 3,000,000.00 | 99.924 | 2,997,716.13 | 2,999,169.51 | 99.696 | 2,990,870.10 | 133 | | 0.076 | 0.076 |
| 912828YF1 | 03/15/22 | TREAS NOTE | U.S. Treasury | 1.500 | 09/15/22 | | | 5,000,000.00 | 100.348 | 5,017,382.81 | 5,015,776.80 | 100.238 | 5,011,914.00 | 168 | | 0.802 | 0.802 |
| 91282CAX9 | 11/30/21 | TREAS NOTE | U.S. Treasury | 0.125 | 11/30/22 | | | 5,000,000.00 | 99.914 | 4,995,703.13 | 4,997,142.55 | 99.207 | 4,960,351.50 | 244 | | 0.211 | 0.211 |
| 912828YW4 | 12/15/21 | TREAS NOTE | U.S. Treasury | 1.625 | 12/15/22 | | | 3,000,000.00 | 101.324 | 3,039,726.56 | 3,028,057.38 | 100.191 | 3,005,742.30 | 259 | | 0.298 | 0.298 |
| 912828Z29 | 01/14/22 | TREAS NOTE | U.S. Treasury | 1.500 | 01/15/23 | | | 4,750,000.00 | 100.988 | 4,796,943.36 | 4,787,000.32 | 99.988 | 4,749,443.30 | 290 | | 0.511 | 0.511 |
| 912828ZD5 | 03/15/22 | TREAS NOTE | U.S. Treasury | 0.500 | 03/15/23 | | | 5,000,000.00 | 99.238 | 4,961,914.06 | 4,963,667.90 | 98.906 | 4,945,312.50 | 349 | | 1.269 | 1.269 |
| 91282CBU4 | 03/31/22 | TREAS NOTE | U.S. Treasury | 0.125 | 03/31/23 | | | 1,800,000.00 | 98.434 | 1,771,804.69 | 1,771,881.39 | 98.441 | 1,771,945.38 | 365 | | 1.712 | 1.712 |
| **Total for 800 - EDC Fund** | | | | | | | | **54,684,585.82** | **100.152** | **54,766,159.69** | **54,707,606.13** | **99.796** | **54,571,909.10** | **138** | | **0.393** | **0.393** |
| **850 - Charitable Foundation** | | | | | | | | | | | | | | | | | |
| TEXPOOL | | LGIP | TexPool | | | | | 14,853.98 | 100.000 | 14,853.98 | 14,853.98 | 100.000 | 14,853.98 | 1 | | 0.154 | 0.154 |
| **Total for 850 - Charitable Foundation** | | | | | | | | **14,853.98** | **100.000** | **14,853.98** | **14,853.98** | **100.000** | **14,853.98** | **1** | | **0.154** | **0.154** |
| **Total for City of Frisco** | | | | | | | | **976,942,864.37** | **100.202** | **978,890,217.21** | **977,445,704.44** | **99.861** | **975,569,590.27** | **97** | | **0.261** | **0.261** |

# City of Frisco
## Change in Value
*From 12/31/2021 to 03/31/2022*

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **100 - General Operating Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 11,182,876.95 | 15,080,392.94 | (2,024,520.40) | 0.00 | 0.00 | 24,238,749.49 | 11,182,876.95 | 24,238,749.49 | 13,055,872.54 |
| TEXSTAR | LGIP | TexSTAR | 52,591,229.40 | 22,896,822.55 | (38,710,890.95) | 0.00 | 0.00 | 36,777,161.00 | 52,591,229.40 | 36,777,161.00 | (15,814,068.40) |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 10,062,266.50 | 0.00 | 0.00 | (53,884.50) | 0.00 | 10,008,382.00 | 10,059,680.00 | 10,007,487.00 | (52,193.00) |
| 3130AMEE8 | AGCY BULET | FHLB 0.050 05/04/22 | 9,999,621.00 | 0.00 | 0.00 | 277.30 | 0.00 | 9,999,898.30 | 9,994,722.00 | 9,994,727.00 | 5.00 |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 0.00 | 4,996,289.06 | 0.00 | 1,391.59 | 0.00 | 4,997,680.65 | 0.00 | 4,997,816.00 | 4,997,816.00 |
| 9128286Y1 | TREAS NOTE | U.S. Treasury 1.750 06/15/22 | 10,075,800.20 | 0.00 | 0.00 | (41,345.60) | 0.00 | 10,034,454.60 | 10,072,270.00 | 10,025,000.00 | (47,270.00) |
| 912796W21 | TREAS BILL | U.S. Treasury 0.000 06/21/22 | 0.00 | 4,991,699.50 | 0.00 | 2,554.00 | 0.00 | 4,994,253.50 | 0.00 | 4,994,937.50 | 4,994,937.50 |
| 912796R43 | TREAS BILL | U.S. Treasury 0.000 06/23/22 | 0.00 | 4,994,439.38 | 0.00 | 597.92 | 0.00 | 4,995,037.30 | 0.00 | 4,994,625.00 | 4,994,625.00 |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 9,999,095.90 | 0.00 | 0.00 | 406.80 | 0.00 | 9,999,502.70 | 9,997,266.00 | 9,973,405.00 | (23,861.00) |
| 912796S42 | TREAS BILL | U.S. Treasury 0.000 07/21/22 | 0.00 | 4,989,748.61 | 0.00 | 847.24 | 0.00 | 4,990,595.85 | 0.00 | 4,989,825.00 | 4,989,825.00 |
| 912828TJ9 | TREAS NOTE | U.S. Treasury 1.625 08/15/22 | 10,096,479.30 | 0.00 | 0.00 | (38,227.60) | 0.00 | 10,058,251.70 | 10,085,550.00 | 10,028,125.00 | (57,425.00) |
| 912796T58 | TREAS BILL | U.S. Treasury 0.000 08/25/22 | 0.00 | 4,982,179.17 | 0.00 | 3,524.98 | 0.00 | 4,985,704.15 | 0.00 | 4,981,821.00 | 4,981,821.00 |
| 912796U49 | TREAS BILL | U.S. Treasury 0.000 09/15/22 | 0.00 | 4,980,058.00 | 0.00 | 1,126.65 | 0.00 | 4,981,184.65 | 0.00 | 4,978,500.00 | 4,978,500.00 |
| 91282CAN1 | TREAS NOTE | U.S. Treasury 0.125 09/30/22 | 5,001,206.45 | 0.00 | 0.00 | (400.50) | 0.00 | 5,000,805.95 | 4,993,360.00 | 4,977,148.50 | (16,211.50) |
| 91282CAR2 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | 10,001,828.40 | 0.00 | 0.00 | (548.40) | 0.00 | 10,001,280.00 | 9,983,200.00 | 9,938,281.00 | (44,919.00) |
| 912828TY6 | TREAS NOTE | U.S. Treasury 1.625 11/15/22 | 10,125,454.10 | 0.00 | 0.00 | (35,825.30) | 0.00 | 10,089,628.80 | 10,107,030.00 | 10,021,094.00 | (85,936.00) |
| **Total for 100 - General Operating Fund** | | | **139,135,858.20** | **67,911,629.21** | **(40,735,411.35)** | **(159,505.42)** | **0.00** | **166,152,570.64** | **139,067,184.35** | **165,918,702.49** | **26,851,518.14** |
| **110 - Insurance Reserve Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 3,242,907.24 | 80,646.36 | 0.00 | 0.00 | 0.00 | 3,323,553.60 | 3,242,907.24 | 3,323,553.60 | 80,646.36 |
| 912828H86 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | 3,503,985.21 | 0.00 | (3,500,000.00) | (3,985.21) | 0.00 | 0.00 | 3,503,846.50 | 0.00 | (3,503,846.50) |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 1,000,133.06 | 0.00 | 0.00 | (66.53) | 0.00 | 1,000,066.53 | 999,609.00 | 998,867.20 | (741.80) |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 4,999,547.95 | 0.00 | 0.00 | 203.40 | 0.00 | 4,999,751.35 | 4,998,633.00 | 4,986,702.50 | (11,930.50) |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 505,089.42 | 0.00 | 0.00 | (1,905.09) | 0.00 | 503,184.33 | 504,511.50 | 501,367.20 | (3,144.30) |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 3,029,933.46 | 0.00 | 0.00 | (10,571.52) | 0.00 | 3,019,361.94 | 3,025,665.00 | 3,007,148.40 | (18,516.60) |
| 912828YK0 | TREAS NOTE | U.S. Treasury 1.375 10/15/22 | 3,534,562.47 | 0.00 | 0.00 | (10,872.23) | 0.00 | 3,523,690.24 | 3,528,164.50 | 3,504,238.15 | (23,926.35) |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 2,098,353.87 | 0.00 | 0.00 | 446.00 | 0.00 | 2,098,799.87 | 2,095,241.40 | 2,083,347.63 | (11,893.77) |
| 912796S34 | TREAS BILL | U.S. Treasury 0.000 01/26/23 | 0.00 | 3,474,362.50 | 0.00 | 4,272.91 | 0.00 | 3,478,635.41 | 0.00 | 3,460,508.45 | 3,460,508.45 |
| **Total for 110 - Insurance Reserve Fund** | | | **21,914,512.68** | **3,555,008.86** | **(3,500,000.00)** | **(22,478.27)** | **0.00** | **21,947,043.27** | **21,898,578.14** | **21,865,733.13** | **(32,845.01)** |

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **120 - Capital Project Reserve Fund** | | | | | | | | | | | |
| 3130AMEE8 | AGCY BULET | FHLB 0.050 05/04/22 | 1,999,924.20 | 0.00 | 0.00 | 55.46 | 0.00 | 1,999,979.66 | 1,998,944.40 | 1,998,945.40 | 1.00 |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 3,535,625.94 | 0.00 | 0.00 | (13,335.63) | 0.00 | 3,522,290.31 | 3,531,580.50 | 3,509,570.40 | (22,010.10) |
| 912828YK0 | TREAS NOTE | U.S. Treasury 1.375 10/15/22 | 4,039,499.96 | 0.00 | 0.00 | (12,425.40) | 0.00 | 4,027,074.56 | 4,032,188.00 | 4,004,843.60 | (27,344.40) |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 999,216.13 | 0.00 | 0.00 | 212.38 | 0.00 | 999,428.51 | 997,734.00 | 992,070.30 | (5,663.70) |
| **Total for 120 - Capital Project Reserve Fund** | | | **10,574,266.23** | **0.00** | **0.00** | **(25,493.19)** | **0.00** | **10,548,773.04** | **10,560,446.90** | **10,505,429.70** | **(55,017.20)** |
| **120 - Capital Reserve Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 454,202.07 | 1,461,323.50 | (263,147.89) | 0.00 | 0.00 | 1,652,377.68 | 454,202.07 | 1,652,377.68 | 1,198,175.61 |
| 912828ZA1 | TREAS NOTE | U.S. Treasury 1.125 02/28/22 | 1,702,842.96 | 0.00 | (1,700,000.00) | (2,842.96) | 0.00 | 0.00 | 1,702,813.50 | 0.00 | (1,702,813.50) |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 500,066.53 | 0.00 | 0.00 | (33.26) | 0.00 | 500,033.27 | 499,804.50 | 499,433.60 | (370.90) |
| 91282CBN0 | TREAS NOTE | U.S. Treasury 0.125 02/28/23 | 0.00 | 1,682,933.59 | 0.00 | 1,479.82 | 0.00 | 1,684,413.41 | 0.00 | 1,677,156.25 | 1,677,156.25 |
| **Total for 120 - Capital Reserve Fund** | | | **2,657,111.56** | **3,144,257.09** | **(1,963,147.89)** | **(1,396.40)** | **0.00** | **3,836,824.36** | **2,656,820.07** | **3,828,967.53** | **1,172,147.46** |
| **145 - Public Leased Facilities Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 651,964.34 | 137.45 | 0.00 | 0.00 | 0.00 | 652,101.79 | 651,964.34 | 652,101.79 | 137.45 |
| **Total for 145 - Public Leased Facilities Fund** | | | **651,964.34** | **137.45** | **0.00** | **0.00** | **0.00** | **652,101.79** | **651,964.34** | **652,101.79** | **137.45** |
| **155 - Special Events Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 569,426.09 | 23,722.19 | (47,996.03) | 0.00 | 0.00 | 545,152.25 | 569,426.09 | 545,152.25 | (24,273.84) |
| **Total for 155 - Special Events Fund** | | | **569,426.09** | **23,722.19** | **(47,996.03)** | **0.00** | **0.00** | **545,152.25** | **569,426.09** | **545,152.25** | **(24,273.84)** |
| **175 - Workforce Housing Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 240,666.12 | 6,050.82 | 0.00 | 0.00 | 0.00 | 246,716.94 | 240,666.12 | 246,716.94 | 6,050.82 |
| **Total for 175 - Workforce Housing Fund** | | | **240,666.12** | **6,050.82** | **0.00** | **0.00** | **0.00** | **246,716.94** | **240,666.12** | **246,716.94** | **6,050.82** |

HilltopSecurities Asset Management

# City of Frisco
## Change in Value
*From 12/31/2021 to 03/31/2022*

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **190 - Public Art Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 327,928.34 | 353,629.41 | (18,374.24) | 0.00 | 0.00 | 663,183.51 | 327,928.34 | 663,183.51 | 335,255.17 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 100,997.78 | 0.00 | 0.00 | (352.38) | 0.00 | 100,645.40 | 100,855.50 | 100,238.28 | (617.22) |
| **Total for 190 - Public Art Fund** | | | **428,926.12** | **353,629.41** | **(18,374.24)** | **(352.38)** | **0.00** | **763,828.91** | **428,783.84** | **763,421.79** | **334,637.95** |
| **220 - Court Fees Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 125,128.06 | 20,836.77 | 0.00 | 0.00 | 0.00 | 145,964.83 | 125,128.06 | 145,964.83 | 20,836.77 |
| **Total for 220 - Court Fees Fund** | | | **125,128.06** | **20,836.77** | **0.00** | **0.00** | **0.00** | **145,964.83** | **125,128.06** | **145,964.83** | **20,836.77** |
| **225 - TIRZ #1 & #5** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 11,496,955.12 | 488,945.22 | (8,533,273.23) | 0.00 | 0.00 | 3,452,627.11 | 11,496,955.12 | 3,452,627.11 | (8,044,328.01) |
| **Total for 225 - TIRZ #1 & #5** | | | **11,496,955.12** | **488,945.22** | **(8,533,273.23)** | **0.00** | **0.00** | **3,452,627.11** | **11,496,955.12** | **3,452,627.11** | **(8,044,328.01)** |
| **240 - Traffic Control Enforcement Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Total for 240 - Traffic Control Enforcement Fund** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **250 - Hotel / Motel Occupancy Tax Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 3,236,654.40 | 267,883.31 | (2,179,706.92) | 0.00 | 0.00 | 1,324,830.79 | 3,236,654.40 | 1,324,830.79 | (1,911,823.61) |
| **Total for 250 - Hotel / Motel Occupancy Tax Fund** | | | **3,236,654.40** | **267,883.31** | **(2,179,706.92)** | **0.00** | **0.00** | **1,324,830.79** | **3,236,654.40** | **1,324,830.79** | **(1,911,823.61)** |
| **265 - Panther Creek-PID Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 9,318.10 | 1.96 | 0.00 | 0.00 | 0.00 | 9,320.06 | 9,318.10 | 9,320.06 | 1.96 |
| **Total for 265 - Panther Creek-PID Fund** | | | **9,318.10** | **1.96** | **0.00** | **0.00** | **0.00** | **9,320.06** | **9,318.10** | **9,320.06** | **1.96** |

# City of Frisco
## Change in Value
### *From 12/31/2021 to 03/31/2022*

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **270 - Superdrome Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Total for 270 - Superdrome Fund** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **280 - CC20 CARES Home & Direct Esc Rev** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 9,737,481.29 | 959.99 | (16.54) | 0.00 | 0.00 | 9,738,424.74 | 9,737,481.29 | 9,738,424.74 | 943.45 |
| **Total for 280 - CC20 CARES Home & Direct Esc Rev** | | | **9,737,481.29** | **959.99** | **(16.54)** | **0.00** | **0.00** | **9,738,424.74** | **9,737,481.29** | **9,738,424.74** | **943.45** |
| **295 - PEG Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 528,823.68 | 68,585.51 | 0.00 | 0.00 | 0.00 | 597,409.19 | 528,823.68 | 597,409.19 | 68,585.51 |
| 3133EMF64 | AGCY BULET | FFCB 0.060 06/09/22 | 299,996.03 | 0.00 | 0.00 | 2.26 | 0.00 | 299,998.29 | 299,918.79 | 299,599.05 | (319.74) |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 101,017.88 | 0.00 | 0.00 | (381.01) | 0.00 | 100,636.87 | 100,902.30 | 100,273.44 | (628.86) |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 302,993.35 | 0.00 | 0.00 | (1,057.16) | 0.00 | 301,936.19 | 302,566.50 | 300,714.84 | (1,851.66) |
| **Total for 295 - PEG Fund** | | | **1,232,830.94** | **68,585.51** | **0.00** | **(1,435.91)** | **0.00** | **1,299,980.54** | **1,232,211.27** | **1,297,996.52** | **65,785.25** |
| **300 - Capital Proj/ Engineering Esc Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 15,829,747.02 | 264,673.85 | (35,050.48) | 0.00 | 0.00 | 16,059,370.39 | 15,829,747.02 | 16,059,370.39 | 229,623.37 |
| 912828SF8 | TREAS NOTE | U.S. Treasury 2.000 02/15/22 | 5,011,736.90 | 0.00 | (5,000,000.00) | (11,736.90) | 0.00 | 0.00 | 5,011,330.00 | 0.00 | (5,011,330.00) |
| 912828W89 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | 1,506,605.73 | 0.00 | (1,500,000.00) | (6,605.73) | 0.00 | 0.00 | 1,506,393.00 | 0.00 | (1,506,393.00) |
| 912828Z86 | TREAS NOTE | U.S. Treasury 1.375 02/15/23 | 0.00 | 5,010,156.25 | 0.00 | (1,258.85) | 0.00 | 5,008,897.40 | 0.00 | 4,990,820.50 | 4,990,820.50 |
| 91282CBU4 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | 0.00 | 1,476,503.91 | 0.00 | 63.92 | 0.00 | 1,476,567.83 | 0.00 | 1,476,621.15 | 1,476,621.15 |
| **Total for 300 - Capital Proj/ Engineering Esc Fund** | | | **22,348,089.65** | **6,751,334.01** | **(6,535,050.48)** | **(19,537.56)** | **0.00** | **22,544,835.62** | **22,347,470.02** | **22,526,812.04** | **179,342.02** |
| **300 - CIP Contributions Fund** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 5,714,764.31 | 613.36 | 0.00 | 0.00 | 0.00 | 5,715,377.67 | 5,714,764.31 | 5,715,377.67 | 613.36 |
| **Total for 300 - CIP Contributions Fund** | | | **5,714,764.31** | **613.36** | **0.00** | **0.00** | **0.00** | **5,715,377.67** | **5,714,764.31** | **5,715,377.67** | **613.36** |

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **300 - CO Bonds 2022B** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 39,304,109.46 | 0.00 | 0.00 | 0.00 | 39,304,109.44 | 0.00 | 39,304,109.44 | 39,304,109.44 |
| **Total for 300 - CO Bonds 2022B** | | | **0.00** | **39,304,109.46** | **0.00** | **0.00** | **0.00** | **39,304,109.44** | **0.00** | **39,304,109.44** | **39,304,109.44** |
| **300 - GO 2022 Refund & Improve** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 88,001,207.54 | (14,879,012.66) | 0.00 | 0.00 | 73,122,194.86 | 0.00 | 73,122,194.86 | 73,122,194.86 |
| 912828ZD5 | TREAS NOTE | U.S. Treasury 0.500 03/15/23 | 0.00 | 14,885,742.19 | 0.00 | 5,261.51 | 0.00 | 14,891,003.70 | 0.00 | 14,835,937.50 | 14,835,937.50 |
| **Total for 300 - GO 2022 Refund & Improve** | | | **0.00** | **102,886,949.73** | **(14,879,012.66)** | **5,261.51** | **0.00** | **88,013,198.56** | **0.00** | **87,958,132.36** | **87,958,132.36** |
| **300 - GO Bonds 2022 Taxable** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 12,001,254.82 | 0.00 | 0.00 | 0.00 | 12,001,254.80 | 0.00 | 12,001,254.80 | 12,001,254.80 |
| **Total for 300 - GO Bonds 2022 Taxable** | | | **0.00** | **12,001,254.82** | **0.00** | **0.00** | **0.00** | **12,001,254.80** | **0.00** | **12,001,254.80** | **12,001,254.80** |
| **300 - Series 2006 GO Bonds** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Total for 300 - Series 2006 GO Bonds** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **300 - Series 2015A GO Bonds** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Total for 300 - Series 2015A GO Bonds** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **300 - Series 2016 GO Bonds - Imp** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 6,600,109.42 | 0.00 | (2,137,663.84) | 0.00 | 0.00 | 4,462,445.58 | 6,600,109.42 | 4,462,445.58 | (2,137,663.84) |
| **Total for 300 - Series 2016 GO Bonds - Imp** | | | **6,600,109.42** | **0.00** | **(2,137,663.84)** | **0.00** | **0.00** | **4,462,445.58** | **6,600,109.42** | **4,462,445.58** | **(2,137,663.84)** |

# City of Frisco
## Change in Value
*From 12/31/2021 to 03/31/2022*

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **300 - Series 2017 GO Bonds** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 27,068,744.46 | 0.00 | (519,251.26) | 0.00 | 0.00 | 26,549,493.20 | 27,068,744.46 | 26,549,493.20 | (519,251.26) |
| **Total for 300 - Series 2017 GO Bonds** | | | **27,068,744.46** | **0.00** | **(519,251.26)** | **0.00** | **0.00** | **26,549,493.20** | **27,068,744.46** | **26,549,493.20** | **(519,251.26)** |
| **300 - Series 2018 GO Bonds** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 39,114,176.65 | 0.00 | (10,182,602.97) | 0.00 | 0.00 | 28,931,573.68 | 39,114,176.65 | 28,931,573.68 | (10,182,602.97) |
| 912796M71 | TREAS BILL | U.S. Treasury 0.000 09/08/22 | 0.00 | 9,963,600.00 | 0.00 | 4,400.00 | 0.00 | 9,968,000.00 | 0.00 | 9,959,267.00 | 9,959,267.00 |
| **Total for 300 - Series 2018 GO Bonds** | | | **39,114,176.65** | **9,963,600.00** | **(10,182,602.97)** | **4,400.00** | **0.00** | **38,899,573.68** | **39,114,176.65** | **38,890,840.68** | **(223,335.97)** |
| **300 - Series 2019 B CO Bonds** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Total for 300 - Series 2019 B CO Bonds** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **300 - Series 2019 CO Bonds** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 1,055,102.76 | 113.25 | 0.00 | 0.00 | 0.00 | 1,055,216.01 | 1,055,102.76 | 1,055,216.01 | 113.25 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 11,995,397.52 | 0.00 | 0.00 | 1,247.04 | 0.00 | 11,996,644.56 | 11,972,808.00 | 11,904,843.60 | (67,964.40) |
| 912828YW4 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | 23,288,038.69 | 0.00 | 0.00 | (74,647.15) | 0.00 | 23,213,391.54 | 23,271,331.00 | 23,044,024.30 | (227,306.70) |
| **Total for 300 - Series 2019 CO Bonds** | | | **36,338,538.97** | **113.25** | **0.00** | **(73,400.11)** | **0.00** | **36,265,252.11** | **36,299,241.76** | **36,004,083.91** | **(295,157.85)** |
| **300 - Series 2019 GO Bonds** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 27,913,426.24 | 0.00 | (13,268,443.70) | 0.00 | 0.00 | 14,644,982.54 | 27,913,426.24 | 14,644,982.54 | (13,268,443.70) |
| 912796K57 | TREAS BILL | U.S. Treasury 0.000 07/14/22 | 0.00 | 7,989,140.00 | 0.00 | 4,620.00 | 0.00 | 7,993,760.00 | 0.00 | 7,985,960.00 | 7,985,960.00 |
| 912828TJ9 | TREAS NOTE | U.S. Treasury 1.625 08/15/22 | 0.00 | 5,021,679.69 | 0.00 | (5,389.99) | 0.00 | 5,016,289.70 | 0.00 | 5,014,062.50 | 5,014,062.50 |
| 912828YA2 | TREAS NOTE | U.S. Treasury 1.500 08/15/22 | 11,097,866.45 | 0.00 | 0.00 | (38,777.53) | 0.00 | 11,059,088.92 | 11,084,645.00 | 11,024,921.60 | (59,723.40) |
| 3133EM5T5 | AGCY BULET | FFCB 0.070 09/21/22 | 8,999,443.80 | 0.00 | 0.00 | 192.51 | 0.00 | 8,999,636.31 | 8,997,437.70 | 8,964,909.90 | (32,527.80) |
| **Total for 300 - Series 2019 GO Bonds** | | | **48,010,736.49** | **13,010,819.69** | **(13,268,443.70)** | **(39,355.01)** | **0.00** | **47,713,757.47** | **47,995,508.94** | **47,634,836.54** | **(360,672.40)** |

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **300 - Series 2020 GO Bonds** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 12,182,058.97 | 200.59 | (493.34) | 0.00 | 0.00 | 12,181,766.22 | 12,182,058.97 | 12,181,766.22 | (292.75) |
| 91282CBD2 | TREAS NOTE | U.S. Treasury 0.125 12/31/22 | 14,968,558.05 | 0.00 | 0.00 | 7,832.10 | 0.00 | 14,976,390.15 | 14,953,710.00 | 14,854,687.50 | (99,022.50) |
| **Total for 300 - Series 2020 GO Bonds** | | | **27,150,617.02** | **200.59** | **(493.34)** | **7,832.10** | **0.00** | **27,158,156.37** | **27,135,768.97** | **27,036,453.72** | **(99,315.25)** |
| **300 - Series 2021 GO Bonds** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 25,227,743.67 | 0.00 | (14,455,468.25) | 0.00 | 0.00 | 10,772,275.42 | 25,227,743.67 | 10,772,275.42 | (14,455,468.25) |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 15,093,928.95 | 0.00 | 0.00 | (81,284.70) | 0.00 | 15,012,644.25 | 15,089,520.00 | 15,011,230.50 | (78,289.50) |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 15,003,662.55 | 0.00 | 0.00 | (2,197.50) | 0.00 | 15,001,465.05 | 14,997,660.00 | 14,993,448.00 | (4,212.00) |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 15,002,622.75 | 0.00 | 0.00 | (1,311.45) | 0.00 | 15,001,311.30 | 14,994,135.00 | 14,983,008.00 | (11,127.00) |
| 912828Z29 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | 0.00 | 8,079,062.50 | 0.00 | (16,746.18) | 0.00 | 8,062,316.32 | 0.00 | 7,999,062.40 | 7,999,062.40 |
| **Total for 300 - Series 2021 GO Bonds** | | | **70,327,957.92** | **8,079,062.50** | **(14,455,468.25)** | **(101,539.83)** | **0.00** | **63,850,012.34** | **70,309,058.67** | **63,759,024.32** | **(6,550,034.35)** |
| **325 - Thoroughfare Impact Fees Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 13,504,688.50 | 1,058,370.42 | (4,976,514.81) | 0.00 | 0.00 | 9,586,544.11 | 13,504,688.50 | 9,586,544.11 | (3,918,144.39) |
| TEXSTAR | LGIP | TexSTAR | 258,691.67 | 27.70 | 0.00 | 0.00 | 0.00 | 258,719.37 | 258,691.67 | 258,719.37 | 27.70 |
| 912828H86 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | 5,005,693.15 | 0.00 | (5,000,000.00) | (5,693.15) | 0.00 | 0.00 | 5,005,495.00 | 0.00 | (5,005,495.00) |
| 3133ELT95 | AGCY BULET | FFCB 0.200 07/13/22 | 9,006,215.13 | 0.00 | 0.00 | (2,913.30) | 0.00 | 9,003,301.83 | 8,999,579.70 | 8,980,699.50 | (18,880.20) |
| 91282CAG6 | TREAS NOTE | U.S. Treasury 0.125 08/31/22 | 0.00 | 4,986,132.81 | 0.00 | 2,411.69 | 0.00 | 4,988,544.50 | 0.00 | 4,983,398.50 | 4,983,398.50 |
| 912828TY6 | TREAS NOTE | U.S. Treasury 1.625 11/15/22 | 4,050,181.64 | 0.00 | 0.00 | (14,330.12) | 0.00 | 4,035,851.52 | 4,042,812.00 | 4,008,437.60 | (34,374.40) |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 3,996,864.52 | 0.00 | 0.00 | 849.52 | 0.00 | 3,997,714.04 | 3,990,936.00 | 3,968,281.20 | (22,654.80) |
| 912796S34 | TREAS BILL | U.S. Treasury 0.000 01/26/23 | 0.00 | 4,963,375.00 | 0.00 | 6,104.15 | 0.00 | 4,969,479.15 | 0.00 | 4,943,583.50 | 4,943,583.50 |
| **Total for 325 - Thoroughfare Impact Fees Fund** | | | **35,822,334.61** | **11,007,905.93** | **(9,976,514.81)** | **(13,571.21)** | **0.00** | **36,840,154.52** | **35,802,202.87** | **36,729,663.78** | **927,460.91** |

# City of Frisco
## Change in Value
*From 12/31/2021 to 03/31/2022*

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **350 - Park Dedication Fees Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 4,547,385.93 | 1,256,846.41 | (788,138.14) | 0.00 | 0.00 | 5,016,094.20 | 4,547,385.93 | 5,016,094.20 | 468,708.27 |
| TEXSTAR | LGIP | TexSTAR | 5,465,051.45 | 586.49 | 0.00 | 0.00 | 0.00 | 5,465,637.94 | 5,465,051.45 | 5,465,637.94 | 586.49 |
| 912828H86 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | 5,005,693.15 | 0.00 | (5,000,000.00) | (5,693.15) | 0.00 | 0.00 | 5,005,495.00 | 0.00 | (5,005,495.00) |
| 912828W89 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | 3,515,413.37 | 0.00 | (3,500,000.00) | (15,413.37) | 0.00 | 0.00 | 3,514,917.00 | 0.00 | (3,514,917.00) |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 3,018,617.88 | 0.00 | 0.00 | (16,111.62) | 0.00 | 3,002,506.26 | 3,017,904.00 | 3,002,246.10 | (15,657.90) |
| 91282CBG5 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | 0.00 | 4,968,750.00 | 0.00 | 5,169.80 | 0.00 | 4,973,919.80 | 0.00 | 4,940,820.50 | 4,940,820.50 |
| 91282CBU4 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | 0.00 | 3,445,175.78 | 0.00 | 149.15 | 0.00 | 3,445,324.93 | 0.00 | 3,445,449.35 | 3,445,449.35 |
| **Total for 350 - Park Dedication Fees Fund** | | | **21,552,161.78** | **9,671,358.68** | **(9,288,138.14)** | **(31,899.19)** | **0.00** | **21,903,483.13** | **21,550,753.38** | **21,870,248.09** | **319,494.71** |
| **400 - Interest & Sinking Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 2,244,428.51 | 94.28 | (2,070,417.95) | 0.00 | 0.00 | 174,104.84 | 2,244,428.51 | 174,104.84 | (2,070,323.67) |
| TEXSTAR | LGIP | TexSTAR | 26,554,581.04 | 15,995,802.57 | (35,218,396.98) | 0.00 | 0.00 | 7,331,986.63 | 26,554,581.04 | 7,331,986.63 | (19,222,594.41) |
| **Total for 400 - Interest & Sinking Fund** | | | **28,799,009.55** | **15,995,896.85** | **(37,288,814.93)** | **0.00** | **0.00** | **7,506,091.47** | **28,799,009.55** | **7,506,091.47** | **(21,292,918.08)** |
| **600 - Water & Sewer Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 23,226,516.89 | 115,531.52 | (5,801,480.26) | 0.00 | 0.00 | 17,540,568.15 | 23,226,516.89 | 17,540,568.15 | (5,685,948.74) |
| TEXSTAR | LGIP | TexSTAR | 143,438.12 | 15.41 | 0.00 | 0.00 | 0.00 | 143,453.53 | 143,438.12 | 143,453.53 | 15.41 |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 5,001,076.75 | 0.00 | 0.00 | (646.05) | 0.00 | 5,000,430.70 | 4,999,220.00 | 4,997,816.00 | (1,404.00) |
| 3133EMF64 | AGCY BULET | FFCB 0.060 06/09/22 | 999,986.76 | 0.00 | 0.00 | 7.54 | 0.00 | 999,994.30 | 999,729.30 | 998,663.50 | (1,065.80) |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 4,000,532.24 | 0.00 | 0.00 | (266.12) | 0.00 | 4,000,266.12 | 3,998,436.00 | 3,995,468.80 | (2,967.20) |
| 912828Z29 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | 15,179,419.50 | 0.00 | 0.00 | (42,817.95) | 0.00 | 15,136,601.55 | 15,163,470.00 | 14,998,242.00 | (165,228.00) |
| **Total for 600 - Water & Sewer Fund** | | | **48,550,970.26** | **115,546.93** | **(5,801,480.26)** | **(43,722.58)** | **0.00** | **42,821,314.35** | **48,530,810.31** | **42,674,211.98** | **(5,856,598.33)** |
| **625 - Series 2016A CO-W&S** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Total for 625 - Series 2016A CO-W&S** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **625 - Series 2017 CO-W&S** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 4,362,722.84 | 0.00 | (1,180,575.60) | 0.00 | 0.00 | 3,182,147.24 | 4,362,722.84 | 3,182,147.24 | (1,180,575.60) |
| **Total for 625 - Series 2017 CO-W&S** | | | **4,362,722.84** | **0.00** | **(1,180,575.60)** | **0.00** | **0.00** | **3,182,147.24** | **4,362,722.84** | **3,182,147.24** | **(1,180,575.60)** |
| **625 - Series 2018 CO-W&S** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 12,980,314.68 | 0.00 | (664,998.34) | 0.00 | 0.00 | 12,315,316.34 | 12,980,314.68 | 12,315,316.34 | (664,998.34) |
| **Total for 625 - Series 2018 CO-W&S** | | | **12,980,314.68** | **0.00** | **(664,998.34)** | **0.00** | **0.00** | **12,315,316.34** | **12,980,314.68** | **12,315,316.34** | **(664,998.34)** |
| **625 - Series 2019 CO-W&S** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 9,559,441.71 | 866.43 | (21,683.56) | 0.00 | 0.00 | 9,538,624.58 | 9,559,441.71 | 9,538,624.58 | (20,817.13) |
| **Total for 625 - Series 2019 CO-W&S** | | | **9,559,441.71** | **866.43** | **(21,683.56)** | **0.00** | **0.00** | **9,538,624.58** | **9,559,441.71** | **9,538,624.58** | **(20,817.13)** |
| **625 - Series 2020 CO-W&S** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 511,290.02 | 336,222.66 | 0.00 | 0.00 | 0.00 | 847,512.68 | 511,290.02 | 847,512.68 | 336,222.66 |
| 3130AKT63 | AGCY BULET | FHLB 0.090 01/20/22 | 14,499,961.72 | 0.00 | (14,500,000.00) | 38.28 | 0.00 | 0.00 | 14,498,635.55 | 0.00 | (14,498,635.55) |
| 91282CBG5 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | 0.00 | 13,933,281.25 | 0.00 | 12,653.83 | 0.00 | 13,945,935.08 | 0.00 | 13,834,297.40 | 13,834,297.40 |
| **Total for 625 - Series 2020 CO-W&S** | | | **15,011,251.74** | **14,269,503.91** | **(14,500,000.00)** | **12,692.11** | **0.00** | **14,793,447.76** | **15,009,925.57** | **14,681,810.08** | **(328,115.49)** |
| **625 - Series 2021 CO-W&S** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 282,435.35 | 9,098,484.24 | 0.00 | 0.00 | 0.00 | 9,380,919.59 | 282,435.35 | 9,380,919.59 | 9,098,484.24 |
| 912828SF8 | TREAS NOTE | U.S. Treasury 2.000 02/15/22 | 11,526,994.87 | 0.00 | (11,500,000.00) | (26,994.87) | 0.00 | 0.00 | 11,526,059.00 | 0.00 | (11,526,059.00) |
| 9128286H8 | TREAS NOTE | U.S. Treasury 2.375 03/15/22 | 10,950,240.39 | 0.00 | (10,900,000.00) | (50,240.39) | 0.00 | 0.00 | 10,949,169.90 | 0.00 | (10,949,169.90) |
| 912828Z86 | TREAS NOTE | U.S. Treasury 1.375 02/15/23 | 0.00 | 11,523,359.38 | 0.00 | (2,895.36) | 0.00 | 11,520,464.02 | 0.00 | 11,478,887.15 | 11,478,887.15 |
| **Total for 625 - Series 2021 CO-W&S** | | | **22,759,670.61** | **20,621,843.62** | **(22,400,000.00)** | **(80,130.62)** | **0.00** | **20,901,383.61** | **22,757,664.25** | **20,859,806.74** | **(1,897,857.51)** |

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **625 - Series 2022 CO-W&S** | | | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 14,620,200.74 | (4,792,979.29) | 0.00 | 0.00 | 9,827,221.43 | 0.00 | 9,827,221.43 | 9,827,221.43 |
| 313382AX1 | AGCY BULET | FHLB 2.125 03/10/23 | 0.00 | 4,793,890.00 | 0.00 | (2,552.65) | 0.00 | 4,791,337.35 | 0.00 | 4,769,044.18 | 4,769,044.18 |
| **Total for 625 - Series 2022 CO-W&S** | | | **0.00** | **19,414,090.74** | **(4,792,979.29)** | **(2,552.65)** | **0.00** | **14,618,558.78** | **0.00** | **14,596,265.61** | **14,596,265.61** |
| **625 - Water & Sewer Arb Rebate Acct Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **Total for 625 - Water & Sewer Arb Rebate Acct Fund** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **626 - Water & Sewer Impact Fees Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 18,999,797.38 | 389,634.90 | (10,613,478.82) | 0.00 | 0.00 | 8,775,953.46 | 18,999,797.38 | 8,775,953.46 | (10,223,843.92) |
| TEXSTAR | LGIP | TexSTAR | 738.99 | 0.03 | 0.00 | 0.00 | 0.00 | 739.02 | 738.99 | 739.02 | 0.03 |
| 912828H86 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | 5,005,693.15 | 0.00 | (5,000,000.00) | (5,693.15) | 0.00 | 0.00 | 5,005,495.00 | 0.00 | (5,005,495.00) |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 5,050,894.20 | 0.00 | 0.00 | (19,050.90) | 0.00 | 5,031,843.30 | 5,045,115.00 | 5,013,672.00 | (31,443.00) |
| 912796M71 | TREAS BILL | U.S. Treasury 0.000 09/08/22 | 0.00 | 4,981,800.00 | 0.00 | 2,200.00 | 0.00 | 4,984,000.00 | 0.00 | 4,979,633.50 | 4,979,633.50 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 8,079,822.56 | 0.00 | 0.00 | (28,190.72) | 0.00 | 8,051,631.84 | 8,068,440.00 | 8,019,062.40 | (49,377.60) |
| 91282CAR2 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | 5,000,914.20 | 0.00 | 0.00 | (274.20) | 0.00 | 5,000,640.00 | 4,991,600.00 | 4,969,140.50 | (22,459.50) |
| 912828YW4 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | 5,062,934.80 | 0.00 | 0.00 | (16,310.25) | 0.00 | 5,046,624.55 | 5,058,985.00 | 5,009,570.50 | (49,414.50) |
| 3133EJSC4 | AGCY BULET | FFCB 2.860 01/19/23 | 0.00 | 5,117,850.00 | 0.00 | (24,825.60) | 0.00 | 5,093,024.40 | 0.00 | 5,056,264.00 | 5,056,264.00 |
| 91282CBG5 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | 0.00 | 4,968,750.00 | 0.00 | 5,169.80 | 0.00 | 4,973,919.80 | 0.00 | 4,940,820.50 | 4,940,820.50 |
| **Total for 626 - Water & Sewer Impact Fees Fund** | | | **47,200,795.28** | **15,458,034.93** | **(15,613,478.82)** | **(86,975.02)** | **0.00** | **46,958,376.37** | **47,170,171.37** | **46,764,855.88** | **(405,315.49)** |
| **640 - Stormwater Operating Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 674,622.48 | 142.26 | 0.00 | 0.00 | 0.00 | 674,764.74 | 674,622.48 | 674,764.74 | 142.26 |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 500,066.53 | 0.00 | 0.00 | (33.26) | 0.00 | 500,033.27 | 499,804.50 | 499,433.60 | (370.90) |
| **Total for 640 - Stormwater Operating Fund** | | | **1,174,689.01** | **142.26** | **0.00** | **(33.26)** | **0.00** | **1,174,798.01** | **1,174,426.98** | **1,174,198.34** | **(228.64)** |

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **660 - Environmental Services Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 3,353,850.77 | 707.31 | 0.00 | 0.00 | 0.00 | 3,354,558.08 | 3,353,850.77 | 3,354,558.08 | 707.31 |
| **Total for 660 - Environmental Services Fund** | | | **3,353,850.77** | **707.31** | **0.00** | **0.00** | **0.00** | **3,354,558.08** | **3,353,850.77** | **3,354,558.08** | **707.31** |
| **700 - CDC Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 11,888,829.46 | 6,009,913.29 | (9,284,604.75) | 0.00 | 0.00 | 8,614,138.00 | 11,888,829.46 | 8,614,138.00 | (3,274,691.46) |
| TEXSTAR | LGIP | TexSTAR | 1,007,671.17 | 1,726,955.37 | 0.00 | 0.00 | 0.00 | 2,734,626.54 | 1,007,671.17 | 2,734,626.54 | 1,726,955.37 |
| 912828ZA1 | TREAS NOTE | U.S. Treasury 1.125 02/28/22 | 5,008,361.65 | 0.00 | (5,000,000.00) | (8,361.65) | 0.00 | 0.00 | 5,008,275.00 | 0.00 | (5,008,275.00) |
| 912828W89 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | 9,039,634.38 | 0.00 | (9,000,000.00) | (39,634.38) | 0.00 | 0.00 | 9,038,358.00 | 0.00 | (9,038,358.00) |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 2,012,453.30 | 0.00 | 0.00 | (10,776.90) | 0.00 | 2,001,676.40 | 2,011,936.00 | 2,001,497.40 | (10,438.60) |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 4,000,861.40 | 0.00 | 0.00 | (516.84) | 0.00 | 4,000,344.56 | 3,999,376.00 | 3,998,252.80 | (1,123.20) |
| 3133EMF64 | AGCY BULET | FFCB 0.060 06/09/22 | 4,999,933.80 | 0.00 | 0.00 | 37.70 | 0.00 | 4,999,971.50 | 4,998,646.50 | 4,993,317.50 | (5,329.00) |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 4,999,554.25 | 0.00 | 0.00 | 200.60 | 0.00 | 4,999,754.85 | 4,998,633.00 | 4,986,702.50 | (11,930.50) |
| 912796L64 | TREAS BILL | U.S. Treasury 0.000 08/11/22 | 2,998,603.26 | 0.00 | 0.00 | 566.25 | 0.00 | 2,999,169.51 | 2,996,379.00 | 2,990,870.10 | (5,508.90) |
| 912796U64 | TREAS BILL | U.S. Treasury 0.000 09/29/22 | 0.00 | 4,477,022.50 | 0.00 | 126.23 | 0.00 | 4,477,148.73 | 0.00 | 4,477,220.55 | 4,477,220.55 |
| 91282CAR2 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | 4,000,731.36 | 0.00 | 0.00 | (219.36) | 0.00 | 4,000,512.00 | 3,993,280.00 | 3,975,312.40 | (17,967.60) |
| 91282CBN0 | TREAS NOTE | U.S. Treasury 0.125 02/28/23 | 0.00 | 4,949,804.69 | 0.00 | 4,352.41 | 0.00 | 4,954,157.10 | 0.00 | 4,932,812.50 | 4,932,812.50 |
| 91282CBU4 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | 0.00 | 4,429,511.72 | 0.00 | 191.76 | 0.00 | 4,429,703.48 | 0.00 | 4,429,863.45 | 4,429,863.45 |
| **Total for 700 - CDC Fund** | | | **49,956,634.03** | **21,593,207.57** | **(23,284,604.75)** | **(54,034.18)** | **0.00** | **48,211,202.67** | **49,941,384.13** | **48,134,613.74** | **(1,806,770.39)** |
| **720 - CDC Fund-Remediation** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 4,223,822.94 | 1,338,910.71 | (100,572.36) | 0.00 | 0.00 | 5,462,161.29 | 4,223,822.94 | 5,462,161.29 | 1,238,338.35 |
| **Total for 720 - CDC Fund-Remediation** | | | **4,223,822.94** | **1,338,910.71** | **(100,572.36)** | **0.00** | **0.00** | **5,462,161.29** | **4,223,822.94** | **5,462,161.29** | **1,238,338.35** |

# City of Frisco
## Change in Value
*From 12/31/2021 to 03/31/2022*

| CUSIP | Security Type | Security Description | 12/31/21 Book Value | Cost of Purchases | Maturities / Calls / Sales | Amortization / Accretion | Realized Gain/(Loss) | 03/31/22 Book Value | 12/31/21 Market Value | 03/31/22 Market Value | Change in Mkt Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **800 - EDC Fund** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 16,842,132.91 | 3,803,144.65 | (3,360,990.28) | 0.00 | 0.00 | 17,284,287.28 | 16,842,132.91 | 17,284,287.28 | 442,154.37 |
| TEXSTAR | LGIP | TexSTAR | 1,830,662.41 | 2,019,636.13 | 0.00 | 0.00 | 0.00 | 3,850,298.54 | 1,830,662.41 | 3,850,298.54 | 2,019,636.13 |
| 912828H86 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | 4,755,408.49 | 0.00 | (4,750,000.00) | (5,408.49) | 0.00 | 0.00 | 4,755,220.25 | 0.00 | (4,755,220.25) |
| 9128286H8 | TREAS NOTE | U.S. Treasury 2.375 03/15/22 | 10,046,092.10 | 0.00 | (10,000,000.00) | (46,092.10) | 0.00 | 0.00 | 10,045,110.00 | 0.00 | (10,045,110.00) |
| 912828W89 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | 1,807,926.88 | 0.00 | (1,800,000.00) | (7,926.88) | 0.00 | 0.00 | 1,807,671.60 | 0.00 | (1,807,671.60) |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 1,000,215.35 | 0.00 | 0.00 | (129.21) | 0.00 | 1,000,086.14 | 999,844.00 | 999,563.20 | (280.80) |
| 9128286Y1 | TREAS NOTE | U.S. Treasury 1.750 06/15/22 | 3,022,740.06 | 0.00 | 0.00 | (12,403.68) | 0.00 | 3,010,336.38 | 3,021,681.00 | 3,007,500.00 | (14,181.00) |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 1,999,821.70 | 0.00 | 0.00 | 80.24 | 0.00 | 1,999,901.94 | 1,999,453.20 | 1,994,681.00 | (4,772.20) |
| 912796L64 | TREAS BILL | U.S. Treasury 0.000 08/11/22 | 2,998,603.26 | 0.00 | 0.00 | 566.25 | 0.00 | 2,999,169.51 | 2,996,379.00 | 2,990,870.10 | (5,508.90) |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 0.00 | 5,017,382.81 | 0.00 | (1,606.01) | 0.00 | 5,015,776.80 | 0.00 | 5,011,914.00 | 5,011,914.00 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 4,996,080.65 | 0.00 | 0.00 | 1,061.90 | 0.00 | 4,997,142.55 | 4,988,670.00 | 4,960,351.50 | (28,318.50) |
| 912828YW4 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | 3,037,872.57 | 0.00 | 0.00 | (9,815.19) | 0.00 | 3,028,057.38 | 3,035,391.00 | 3,005,742.30 | (29,648.70) |
| 912828Z29 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | 0.00 | 4,796,943.36 | 0.00 | (9,943.04) | 0.00 | 4,787,000.32 | 0.00 | 4,749,443.30 | 4,749,443.30 |
| 912828ZD5 | TREAS NOTE | U.S. Treasury 0.500 03/15/23 | 0.00 | 4,961,914.06 | 0.00 | 1,753.84 | 0.00 | 4,963,667.90 | 0.00 | 4,945,312.50 | 4,945,312.50 |
| 91282CBU4 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | 0.00 | 1,771,804.69 | 0.00 | 76.70 | 0.00 | 1,771,881.39 | 0.00 | 1,771,945.38 | 1,771,945.38 |
| **Total for 800 - EDC Fund** | | | **52,337,556.38** | **22,370,825.70** | **(19,910,990.28)** | **(89,785.67)** | **0.00** | **54,707,606.13** | **52,322,215.37** | **54,571,909.10** | **2,249,693.73** |
| **850 - Charitable Foundation** | | | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 13,270.91 | 1,583.07 | 0.00 | 0.00 | 0.00 | 14,853.98 | 13,270.91 | 14,853.98 | 1,583.07 |
| **Total for 850 - Charitable Foundation** | | | **13,270.91** | **1,583.07** | **0.00** | **0.00** | **0.00** | **14,853.98** | **13,270.91** | **14,853.98** | **1,583.07** |
| **Total for City of Frisco** | | | **842,343,331.24** | **419,700,129.84** | **(283,780,743.84)** | **(817,012.74)** | **0.00** | **977,445,704.44** | **842,048,448.92** | **975,569,590.27** | **133,521,141.33** |

# City of Frisco
## Earned Income
*From 12/31/2021 to 03/31/2022*

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **100 - General Operating Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 6,686.83 | 6,686.83 | 0.00 | 0.00 | 0.00 | 6,686.83 |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 4,539.68 | 4,539.68 | 0.00 | 0.00 | 0.00 | 4,539.68 |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 48,214.29 | 55,631.86 | 0.00 | 0.00 | 103,846.15 | (53,884.50) | 1,747.36 |
| 3130AMEE8 | AGCY BULET | FHLB 0.050 05/04/22 | 791.67 | 1,250.00 | 0.00 | 0.00 | 2,041.67 | 277.30 | 1,527.30 |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 0.00 | 618.13 | 0.00 | (1,476.65) | 2,094.78 | 1,391.59 | 2,009.72 |
| 9128286Y1 | TREAS NOTE | U.S. Treasury 1.750 06/15/22 | 8,173.08 | 43,269.23 | 0.00 | 0.00 | 51,442.31 | (41,345.60) | 1,923.63 |
| 912796W21 | TREAS BILL | U.S. Treasury 0.000 06/21/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 2,554.00 | 2,554.00 |
| 912796R43 | TREAS BILL | U.S. Treasury 0.000 06/23/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 597.92 | 597.92 |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 2,666.67 | 1,500.00 | 3,000.00 | 0.00 | 1,166.67 | 406.80 | 1,906.80 |
| 912796S42 | TREAS BILL | U.S. Treasury 0.000 07/21/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 847.24 | 847.24 |
| 912828TJ9 | TREAS NOTE | U.S. Treasury 1.625 08/15/22 | 61,379.08 | 40,071.20 | 81,250.00 | 0.00 | 20,200.28 | (38,227.60) | 1,843.60 |
| 912796T58 | TREAS BILL | U.S. Treasury 0.000 08/25/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 3,524.98 | 3,524.98 |
| 912796U49 | TREAS BILL | U.S. Treasury 0.000 09/15/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,126.65 | 1,126.65 |
| 91282CAN1 | TREAS NOTE | U.S. Treasury 0.125 09/30/22 | 1,596.84 | 1,545.24 | 3,125.00 | 0.00 | 17.08 | (400.50) | 1,144.74 |
| 91282CAR2 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | 2,140.88 | 3,107.74 | 0.00 | 0.00 | 5,248.62 | (548.40) | 2,559.34 |
| 912828TY6 | TREAS NOTE | U.S. Treasury 1.625 11/15/22 | 21,098.07 | 40,400.55 | 0.00 | 0.00 | 61,498.62 | (35,825.30) | 4,575.25 |
| **Total for 100 - General Operating Fund** | | | **146,060.58** | **198,620.46** | **98,601.51** | **(1,476.65)** | **247,556.18** | **(159,505.42)** | **39,115.04** |
| **110 - Insurance Reserve Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 696.36 | 696.36 | 0.00 | 0.00 | 0.00 | 696.36 |
| 912828H86 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | 21,970.11 | 4,279.89 | 26,250.00 | 0.00 | 0.00 | (3,985.21) | 294.68 |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 3.45 | 310.78 | 0.00 | 0.00 | 314.23 | (66.53) | 244.25 |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 1,333.33 | 750.00 | 1,500.00 | 0.00 | 583.33 | 203.40 | 953.40 |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 2,760.70 | 2,008.32 | 4,062.50 | 0.00 | 706.52 | (1,905.09) | 103.23 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 13,425.41 | 11,153.39 | 22,500.00 | 0.00 | 2,078.80 | (10,571.52) | 581.87 |
| 912828YK0 | TREAS NOTE | U.S. Treasury 1.375 10/15/22 | 10,312.50 | 11,899.04 | 0.00 | 0.00 | 22,211.54 | (10,872.23) | 1,026.81 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 230.77 | 649.04 | 0.00 | 0.00 | 879.81 | 446.00 | 1,095.04 |
| 912796S34 | TREAS BILL | U.S. Treasury 0.000 01/26/23 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 4,272.91 | 4,272.91 |
| **Total for 110 - Insurance Reserve Fund** | | | **50,036.27** | **31,746.82** | **55,008.86** | **0.00** | **26,774.23** | **(22,478.27)** | **9,268.55** |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **120 - Capital Project Reserve Fund** | | | | | | | | | |
| 3130AMEE8 | AGCY BULET | FHLB 0.050 05/04/22 | 158.33 | 250.00 | 0.00 | 0.00 | 408.33 | 55.46 | 305.46 |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 19,324.93 | 14,058.22 | 28,437.50 | 0.00 | 4,945.65 | (13,335.63) | 722.59 |
| 912828YK0 | TREAS NOTE | U.S. Treasury 1.375 10/15/22 | 11,785.71 | 13,598.91 | 0.00 | 0.00 | 25,384.62 | (12,425.40) | 1,173.51 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 109.89 | 309.07 | 0.00 | 0.00 | 418.96 | 212.38 | 521.45 |
| **Total for 120 - Capital Project Reserve Fund** | | | **31,378.86** | **28,216.20** | **28,437.50** | **0.00** | **31,157.56** | **(25,493.19)** | **2,723.01** |
| **120 - Capital Reserve Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 250.91 | 250.91 | 0.00 | 0.00 | 0.00 | 250.91 |
| 912828ZA1 | TREAS NOTE | U.S. Treasury 1.125 02/28/22 | 6,498.27 | 3,064.23 | 9,562.50 | 0.00 | 0.00 | (2,842.96) | 221.27 |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 1.73 | 155.38 | 0.00 | 0.00 | 157.11 | (33.26) | 122.12 |
| 91282CBN0 | TREAS NOTE | U.S. Treasury 0.125 02/28/23 | 0.00 | 184.78 | 0.00 | 0.00 | 184.78 | 1,479.82 | 1,664.60 |
| **Total for 120 - Capital Reserve Fund** | | | **6,500.00** | **3,655.30** | **9,813.41** | **0.00** | **341.89** | **(1,396.40)** | **2,258.90** |
| **145 - Public Leased Facilities Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 137.45 | 137.45 | 0.00 | 0.00 | 0.00 | 137.45 |
| **Total for 145 - Public Leased Facilities Fund** | | | **0.00** | **137.45** | **137.45** | **0.00** | **0.00** | **0.00** | **137.45** |
| **155 - Special Events Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 112.84 | 112.84 | 0.00 | 0.00 | 0.00 | 112.84 |
| **Total for 155 - Special Events Fund** | | | **0.00** | **112.84** | **112.84** | **0.00** | **0.00** | **0.00** | **112.84** |
| **175 - Workforce Housing Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 50.82 | 50.82 | 0.00 | 0.00 | 0.00 | 50.82 |
| **Total for 175 - Workforce Housing Fund** | | | **0.00** | **50.82** | **50.82** | **0.00** | **0.00** | **0.00** | **50.82** |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **190 - Public Art Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 68.81 | 68.81 | 0.00 | 0.00 | 0.00 | 68.81 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 447.51 | 371.78 | 750.00 | 0.00 | 69.29 | (352.38) | 19.40 |
| **Total for 190 - Public Art Fund** | | | **447.51** | **440.59** | **818.81** | **0.00** | **69.29** | **(352.38)** | **88.21** |
| **220 - Court Fees Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 28.40 | 28.40 | 0.00 | 0.00 | 0.00 | 28.40 |
| **Total for 220 - Court Fees Fund** | | | **0.00** | **28.40** | **28.40** | **0.00** | **0.00** | **0.00** | **28.40** |
| **225 - TIRZ #1 & #5** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 1,016.78 | 1,016.78 | 0.00 | 0.00 | 0.00 | 1,016.78 |
| **Total for 225 - TIRZ #1 & #5** | | | **0.00** | **1,016.78** | **1,016.78** | **0.00** | **0.00** | **0.00** | **1,016.78** |
| **240 - Traffic Control Enforcement Fund** | | | | | | | | | |
| **Total for 240 - Traffic Control Enforcement Fund** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **250 - Hotel / Motel Occupancy Tax Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 448.20 | 448.20 | 0.00 | 0.00 | 0.00 | 448.20 |
| **Total for 250 - Hotel / Motel Occupancy Tax Fund** | | | **0.00** | **448.20** | **448.20** | **0.00** | **0.00** | **0.00** | **448.20** |
| **265 - Panther Creek-PID Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 1.96 | 1.96 | 0.00 | 0.00 | 0.00 | 1.96 |
| **Total for 265 - Panther Creek-PID Fund** | | | **0.00** | **1.96** | **1.96** | **0.00** | **0.00** | **0.00** | **1.96** |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **270 - Superdrome Fund** | | | | | | | | | |
| **Total for 270 - Superdrome Fund** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **280 - CC20 CARES Home & Direct Esc Rev** | | | | | | | | | |
| **Total for 280 - CC20 CARES Home & Direct Esc Rev** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **295 - PEG Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 121.76 | 121.76 | 0.00 | 0.00 | 0.00 | 121.76 |
| 3133EMF64 | AGCY BULET | FFCB 0.060 06/09/22 | 11.00 | 45.00 | 0.00 | 0.00 | 56.00 | 2.26 | 47.26 |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 552.14 | 401.66 | 812.50 | 0.00 | 141.30 | (381.01) | 20.65 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 1,342.54 | 1,115.34 | 2,250.00 | 0.00 | 207.88 | (1,057.16) | 58.18 |
| **Total for 295 - PEG Fund** | | | **1,905.68** | **1,683.76** | **3,184.26** | **0.00** | **405.18** | **(1,435.91)** | **247.85** |
| **300 - Capital Proj/ Engineering Esc Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 3,377.32 | 3,377.32 | 0.00 | 0.00 | 0.00 | 3,377.32 |
| 912828SF8 | TREAS NOTE | U.S. Treasury 2.000 02/15/22 | 37,771.74 | 12,228.26 | 50,000.00 | 0.00 | 0.00 | (11,736.90) | 491.36 |
| 912828W89 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | 7,185.78 | 6,876.72 | 14,062.50 | 0.00 | 0.00 | (6,605.73) | 270.99 |
| 912828Z86 | TREAS NOTE | U.S. Treasury 1.375 02/15/23 | 0.00 | 8,546.27 | 0.00 | 0.00 | 8,546.27 | (1,258.85) | 7,287.42 |
| 91282CBU4 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | 0.00 | 5.12 | 0.00 | 0.00 | 5.12 | 63.92 | 69.04 |
| **Total for 300 - Capital Proj/ Engineering Esc Fund** | | | **44,957.52** | **31,033.69** | **67,439.82** | **0.00** | **8,551.39** | **(19,537.56)** | **11,496.13** |
| **300 - CIP Contributions Fund** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 613.36 | 613.36 | 0.00 | 0.00 | 0.00 | 613.36 |
| **Total for 300 - CIP Contributions Fund** | | | **0.00** | **613.36** | **613.36** | **0.00** | **0.00** | **0.00** | **613.36** |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **300 - CO Bonds 2022B** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 4,109.44 | 4,109.44 | 0.00 | 0.00 | 0.00 | 4,109.44 |
| **Total for 300 - CO Bonds 2022B** | | | **0.00** | **4,109.44** | **4,109.44** | **0.00** | **0.00** | **0.00** | **4,109.44** |
| **300 - GO 2022 Refund & Improve** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 7,937.35 | 7,937.35 | 0.00 | 0.00 | 0.00 | 7,937.35 |
| 912828ZD5 | TREAS NOTE | U.S. Treasury 0.500 03/15/23 | 0.00 | 3,464.67 | 0.00 | 0.00 | 3,464.67 | 5,261.51 | 8,726.18 |
| **Total for 300 - GO 2022 Refund & Improve** | | | **0.00** | **11,402.02** | **7,937.35** | **0.00** | **3,464.67** | **5,261.51** | **16,663.53** |
| **300 - GO Bonds 2022 Taxable** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 1,254.80 | 1,254.80 | 0.00 | 0.00 | 0.00 | 1,254.80 |
| **Total for 300 - GO Bonds 2022 Taxable** | | | **0.00** | **1,254.80** | **1,254.80** | **0.00** | **0.00** | **0.00** | **1,254.80** |
| **300 - Series 2006 GO Bonds** | | | | | | | | | |
| **Total for 300 - Series 2006 GO Bonds** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **300 - Series 2015A GO Bonds** | | | | | | | | | |
| **Total for 300 - Series 2015A GO Bonds** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **300 - Series 2016 GO Bonds - Imp** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 557.95 | 557.95 | 0.00 | 0.00 | 0.00 | 557.95 |
| **Total for 300 - Series 2016 GO Bonds - Imp** | | | **0.00** | **557.95** | **557.95** | **0.00** | **0.00** | **0.00** | **557.95** |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **300 - Series 2017 GO Bonds** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 2,864.34 | 2,864.34 | 0.00 | 0.00 | 0.00 | 2,864.34 |
| **Total for 300 - Series 2017 GO Bonds** | | | **0.00** | **2,864.34** | **2,864.34** | **0.00** | **0.00** | **0.00** | **2,864.34** |
| **300 - Series 2018 GO Bonds** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 3,308.47 | 3,308.47 | 0.00 | 0.00 | 0.00 | 3,308.47 |
| 912796M71 | TREAS BILL | U.S. Treasury 0.000 09/08/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 4,400.00 | 4,400.00 |
| **Total for 300 - Series 2018 GO Bonds** | | | **0.00** | **3,308.47** | **3,308.47** | **0.00** | **0.00** | **4,400.00** | **7,708.47** |
| **300 - Series 2019 B CO Bonds** | | | | | | | | | |
| **Total for 300 - Series 2019 B CO Bonds** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |
| **300 - Series 2019 CO Bonds** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 113.25 | 113.25 | 0.00 | 0.00 | 0.00 | 113.25 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 1,318.68 | 3,708.79 | 0.00 | 0.00 | 5,027.47 | 1,247.04 | 4,955.83 |
| 912828YW4 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | 17,455.35 | 92,410.72 | 0.00 | 0.00 | 109,866.07 | (74,647.15) | 17,763.57 |
| **Total for 300 - Series 2019 CO Bonds** | | | **18,774.03** | **96,232.76** | **113.25** | **0.00** | **114,893.54** | **(73,400.11)** | **22,832.65** |
| **300 - Series 2019 GO Bonds** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 1,688.87 | 1,688.87 | 0.00 | 0.00 | 0.00 | 1,688.87 |
| 912796K57 | TREAS BILL | U.S. Treasury 0.000 07/14/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 4,620.00 | 4,620.00 |
| 912828TJ9 | TREAS NOTE | U.S. Treasury 1.625 08/15/22 | 0.00 | 10,100.14 | 0.00 | 0.00 | 10,100.14 | (5,389.99) | 4,710.15 |
| 912828YA2 | TREAS NOTE | U.S. Treasury 1.500 08/15/22 | 62,323.37 | 40,687.68 | 82,500.00 | 0.00 | 20,511.05 | (38,777.53) | 1,910.15 |
| 3133EM5T5 | AGCY BULET | FFCB 0.070 09/21/22 | 1,750.00 | 1,575.00 | 3,150.00 | 0.00 | 175.00 | 192.51 | 1,767.51 |
| **Total for 300 - Series 2019 GO Bonds** | | | **64,073.37** | **54,051.69** | **87,338.87** | **0.00** | **30,786.19** | **(39,355.01)** | **14,696.68** |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **300 - Series 2020 GO Bonds** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 1,307.25 | 1,307.25 | 0.00 | 0.00 | 0.00 | 1,307.25 |
| 91282CBD2 | TREAS NOTE | U.S. Treasury 0.125 12/31/22 | 51.80 | 4,661.60 | 0.00 | 0.00 | 4,713.40 | 7,832.10 | 12,493.70 |
| **Total for 300 - Series 2020 GO Bonds** | | | **51.80** | **5,968.85** | **1,307.25** | **0.00** | **4,713.40** | **7,832.10** | **13,800.95** |
| **300 - Series 2021 GO Bonds** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 1,522.67 | 1,522.67 | 0.00 | 0.00 | 0.00 | 1,522.67 |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 72,321.43 | 83,447.80 | 0.00 | 0.00 | 155,769.23 | (81,284.70) | 2,163.10 |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 1,648.35 | 4,635.99 | 0.00 | 0.00 | 6,284.34 | (2,197.50) | 2,438.49 |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 51.80 | 4,661.60 | 0.00 | 0.00 | 4,713.40 | (1,311.45) | 3,350.15 |
| 912828Z29 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | 0.00 | 25,519.46 | 60,000.00 | (59,673.91) | 25,193.37 | (16,746.18) | 8,773.28 |
| **Total for 300 - Series 2021 GO Bonds** | | | **74,021.58** | **119,787.52** | **61,522.67** | **(59,673.91)** | **191,960.34** | **(101,539.83)** | **18,247.69** |
| **325 - Thoroughfare Impact Fees Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 2,390.57 | 2,390.57 | 0.00 | 0.00 | 0.00 | 2,390.57 |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 27.70 | 27.70 | 0.00 | 0.00 | 0.00 | 27.70 |
| 912828H86 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | 31,385.87 | 6,114.13 | 37,500.00 | 0.00 | 0.00 | (5,693.15) | 420.98 |
| 3133ELT95 | AGCY BULET | FFCB 0.200 07/13/22 | 8,400.00 | 4,500.00 | 9,000.00 | 0.00 | 3,900.00 | (2,913.30) | 1,586.70 |
| 91282CAG6 | TREAS NOTE | U.S. Treasury 0.125 08/31/22 | 0.00 | 543.48 | 0.00 | 0.00 | 543.48 | 2,411.69 | 2,955.17 |
| 912828TY6 | TREAS NOTE | U.S. Treasury 1.625 11/15/22 | 8,439.23 | 16,160.22 | 0.00 | 0.00 | 24,599.45 | (14,330.12) | 1,830.10 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 439.56 | 1,236.26 | 0.00 | 0.00 | 1,675.82 | 849.52 | 2,085.78 |
| 912796S34 | TREAS BILL | U.S. Treasury 0.000 01/26/23 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 6,104.15 | 6,104.15 |
| **Total for 325 - Thoroughfare Impact Fees Fund** | | | **48,664.66** | **30,972.36** | **48,918.27** | **0.00** | **30,718.75** | **(13,571.21)** | **17,401.15** |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **350 - Park Dedication Fees Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 1,092.26 | 1,092.26 | 0.00 | 0.00 | 0.00 | 1,092.26 |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 586.49 | 586.49 | 0.00 | 0.00 | 0.00 | 586.49 |
| 912828H86 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | 31,385.87 | 6,114.13 | 37,500.00 | 0.00 | 0.00 | (5,693.15) | 420.98 |
| 912828W89 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | 16,766.83 | 16,045.67 | 32,812.50 | 0.00 | 0.00 | (15,413.37) | 632.30 |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 14,464.29 | 16,689.56 | 0.00 | 0.00 | 31,153.85 | (16,111.62) | 577.94 |
| 91282CBG5 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | 0.00 | 1,035.91 | 0.00 | 0.00 | 1,035.91 | 5,169.80 | 6,205.71 |
| 91282CBU4 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | 0.00 | 11.95 | 0.00 | 0.00 | 11.95 | 149.15 | 161.10 |
| **Total for 350 - Park Dedication Fees Fund** | | | **62,616.99** | **41,575.97** | **71,991.25** | **0.00** | **32,201.71** | **(31,899.19)** | **9,676.78** |
| **400 - Interest & Sinking Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 152.10 | 152.10 | 0.00 | 0.00 | 0.00 | 152.10 |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 1,077.29 | 1,077.29 | 0.00 | 0.00 | 0.00 | 1,077.29 |
| **Total for 400 - Interest & Sinking Fund** | | | **0.00** | **1,229.39** | **1,229.39** | **0.00** | **0.00** | **0.00** | **1,229.39** |
| **600 - Water & Sewer Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 3,621.59 | 3,621.59 | 0.00 | 0.00 | 0.00 | 3,621.59 |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 15.41 | 15.41 | 0.00 | 0.00 | 0.00 | 15.41 |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 549.45 | 1,545.33 | 0.00 | 0.00 | 2,094.78 | (646.05) | 899.28 |
| 3133EMF64 | AGCY BULET | FFCB 0.060 06/09/22 | 36.67 | 150.00 | 0.00 | 0.00 | 186.67 | 7.54 | 157.54 |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 13.81 | 1,243.10 | 0.00 | 0.00 | 1,256.91 | (266.12) | 976.98 |
| 912828Z29 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | 103,940.22 | 55,797.35 | 112,500.00 | 0.00 | 47,237.57 | (42,817.95) | 12,979.40 |
| **Total for 600 - Water & Sewer Fund** | | | **104,540.15** | **62,372.78** | **116,137.00** | **0.00** | **50,775.93** | **(43,722.58)** | **18,650.20** |
| **625 - Series 2016A CO-W&S** | | | | | | | | | |
| **Total for 625 - Series 2016A CO-W&S** | | | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** | **0.00** |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **625 - Series 2017 CO-W&S** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 389.32 | 389.32 | 0.00 | 0.00 | 0.00 | 389.32 |
| **Total for 625 - Series 2017 CO-W&S** | | | **0.00** | **389.32** | **389.32** | **0.00** | **0.00** | **0.00** | **389.32** |
| **625 - Series 2018 CO-W&S** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 1,331.53 | 1,331.53 | 0.00 | 0.00 | 0.00 | 1,331.53 |
| **Total for 625 - Series 2018 CO-W&S** | | | **0.00** | **1,331.53** | **1,331.53** | **0.00** | **0.00** | **0.00** | **1,331.53** |
| **625 - Series 2019 CO-W&S** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 1,023.81 | 1,023.81 | 0.00 | 0.00 | 0.00 | 1,023.81 |
| **Total for 625 - Series 2019 CO-W&S** | | | **0.00** | **1,023.81** | **1,023.81** | **0.00** | **0.00** | **0.00** | **1,023.81** |
| **625 - Series 2020 CO-W&S** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 89.81 | 89.81 | 0.00 | 0.00 | 0.00 | 89.81 |
| 3130AKT63 | AGCY BULET | FHLB 0.090 01/20/22 | 5,836.25 | 688.75 | 6,525.00 | 0.00 | 0.00 | 38.28 | 727.03 |
| 91282CBG5 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | 0.00 | 3,423.65 | 8,750.00 | (8,226.90) | 2,900.55 | 12,653.83 | 16,077.48 |
| **Total for 625 - Series 2020 CO-W&S** | | | **5,836.25** | **4,202.21** | **15,364.81** | **(8,226.90)** | **2,900.55** | **12,692.11** | **16,894.32** |
| **625 - Series 2021 CO-W&S** | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 962.03 | 962.03 | 0.00 | 0.00 | 0.00 | 962.03 |
| 912828SF8 | TREAS NOTE | U.S. Treasury 2.000 02/15/22 | 86,875.00 | 28,125.00 | 115,000.00 | 0.00 | 0.00 | (26,994.87) | 1,130.13 |
| 9128286H8 | TREAS NOTE | U.S. Treasury 2.375 03/15/22 | 77,233.43 | 52,204.07 | 129,437.50 | 0.00 | 0.00 | (50,240.39) | 1,963.68 |
| 912828Z86 | TREAS NOTE | U.S. Treasury 1.375 02/15/23 | 0.00 | 19,656.42 | 0.00 | 0.00 | 19,656.42 | (2,895.36) | 16,761.06 |
| **Total for 625 - Series 2021 CO-W&S** | | | **164,108.43** | **100,947.52** | **245,399.53** | **0.00** | **19,656.42** | **(80,130.62)** | **20,816.90** |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| 625 - Series 2022 CO-W&S | | | | | | | | | |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 1,111.43 | 1,111.43 | 0.00 | 0.00 | 0.00 | 1,111.43 |
| 313382AX1 | AGCY BULET | FHLB 2.125 03/10/23 | 0.00 | 5,888.02 | 0.00 | 0.00 | 5,888.02 | (2,552.65) | 3,335.37 |
| Total for 625 - Series 2022 CO-W&S | | | 0.00 | 6,999.45 | 1,111.43 | 0.00 | 5,888.02 | (2,552.65) | 4,446.80 |
| 625 - Water & Sewer Arb Rebate Acct Fund | | | | | | | | | |
| Total for 625 - Water & Sewer Arb Rebate Acct Fund | | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 626 - Water & Sewer Impact Fees Fund | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 2,748.71 | 2,748.71 | 0.00 | 0.00 | 0.00 | 2,748.71 |
| 912828H86 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | 31,385.87 | 6,114.13 | 37,500.00 | 0.00 | 0.00 | (5,693.15) | 420.98 |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 27,607.04 | 20,083.18 | 40,625.00 | 0.00 | 7,065.22 | (19,050.90) | 1,032.28 |
| 912796M71 | TREAS BILL | U.S. Treasury 0.000 09/08/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 2,200.00 | 2,200.00 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 35,801.10 | 29,742.38 | 60,000.00 | 0.00 | 5,543.48 | (28,190.72) | 1,551.66 |
| 91282CAR2 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | 1,070.44 | 1,553.87 | 0.00 | 0.00 | 2,624.31 | (274.20) | 1,279.67 |
| 912828YW4 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | 3,794.64 | 20,089.29 | 0.00 | 0.00 | 23,883.93 | (16,310.25) | 3,779.04 |
| 3133EJSC4 | AGCY BULET | FFCB 2.860 01/19/23 | 0.00 | 30,586.11 | 71,500.00 | (69,513.89) | 28,600.00 | (24,825.60) | 5,760.51 |
| 91282CBG5 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | 0.00 | 1,035.91 | 0.00 | 0.00 | 1,035.91 | 5,169.80 | 6,205.71 |
| Total for 626 - Water & Sewer Impact Fees Fund | | | 99,659.09 | 111,953.58 | 212,373.71 | (69,513.89) | 68,752.85 | (86,975.02) | 24,978.56 |
| 640 - Stormwater Operating Fund | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 142.26 | 142.26 | 0.00 | 0.00 | 0.00 | 142.26 |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 1.73 | 155.38 | 0.00 | 0.00 | 157.11 | (33.26) | 122.12 |
| Total for 640 - Stormwater Operating Fund | | | 1.73 | 297.64 | 142.26 | 0.00 | 157.11 | (33.26) | 264.38 |
| 660 - Environmental Services Fund | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 707.31 | 707.31 | 0.00 | 0.00 | 0.00 | 707.31 |
| Total for 660 - Environmental Services Fund | | | 0.00 | 707.31 | 707.31 | 0.00 | 0.00 | 0.00 | 707.31 |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **700 - CDC Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 1,730.77 | 1,730.77 | 0.00 | 0.00 | 0.00 | 1,730.77 |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 265.10 | 265.10 | 0.00 | 0.00 | 0.00 | 265.10 |
| 912828ZA1 | TREAS NOTE | U.S. Treasury 1.125 02/28/22 | 19,112.57 | 9,012.43 | 28,125.00 | 0.00 | 0.00 | (8,361.65) | 650.78 |
| 912828W89 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | 43,114.70 | 41,260.30 | 84,375.00 | 0.00 | 0.00 | (39,634.38) | 1,625.92 |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 9,642.86 | 11,126.37 | 0.00 | 0.00 | 20,769.23 | (10,776.90) | 349.47 |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 439.56 | 1,236.26 | 0.00 | 0.00 | 1,675.82 | (516.84) | 719.42 |
| 3133EMF64 | AGCY BULET | FFCB 0.060 06/09/22 | 183.33 | 750.00 | 0.00 | 0.00 | 933.33 | 37.70 | 787.70 |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 1,333.33 | 750.00 | 1,500.00 | 0.00 | 583.33 | 200.60 | 950.60 |
| 912796L64 | TREAS BILL | U.S. Treasury 0.000 08/11/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 566.25 | 566.25 |
| 912796U64 | TREAS BILL | U.S. Treasury 0.000 09/29/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 126.23 | 126.23 |
| 91282CAR2 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | 856.35 | 1,243.10 | 0.00 | 0.00 | 2,099.45 | (219.36) | 1,023.74 |
| 91282CBN0 | TREAS NOTE | U.S. Treasury 0.125 02/28/23 | 0.00 | 543.48 | 0.00 | 0.00 | 543.48 | 4,352.41 | 4,895.89 |
| 91282CBU4 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | 0.00 | 15.37 | 0.00 | 0.00 | 15.37 | 191.76 | 207.13 |
| **Total for 700 - CDC Fund** | | | **74,682.70** | **67,933.18** | **115,995.87** | **0.00** | **26,620.01** | **(54,034.18)** | **13,899.00** |
| **720 - CDC Fund-Remediation** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 883.75 | 883.75 | 0.00 | 0.00 | 0.00 | 883.75 |
| **Total for 720 - CDC Fund-Remediation** | | | **0.00** | **883.75** | **883.75** | **0.00** | **0.00** | **0.00** | **883.75** |

| CUSIP | Security Type | Security Description | Beg. Accrued | Interest Earned | Interest Rec'd / Sold / Matured | Interest Purchased | Ending Accrued | Disc Accr / Prem Amort | Net Income |
|---|---|---|---|---|---|---|---|---|---|
| **800 - EDC Fund** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 3,645.47 | 3,645.47 | 0.00 | 0.00 | 0.00 | 3,645.47 |
| TEXSTAR | LGIP | TexSTAR | 0.00 | 375.19 | 375.19 | 0.00 | 0.00 | 0.00 | 375.19 |
| 912828H86 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | 29,816.58 | 5,808.42 | 35,625.00 | 0.00 | 0.00 | (5,408.49) | 399.93 |
| 9128286H8 | TREAS NOTE | U.S. Treasury 2.375 03/15/22 | 70,856.35 | 47,893.65 | 118,750.00 | 0.00 | 0.00 | (46,092.10) | 1,801.55 |
| 912828W89 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | 8,622.94 | 8,252.06 | 16,875.00 | 0.00 | 0.00 | (7,926.88) | 325.18 |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 109.89 | 309.07 | 0.00 | 0.00 | 418.96 | (129.21) | 179.86 |
| 9128286Y1 | TREAS NOTE | U.S. Treasury 1.750 06/15/22 | 2,451.93 | 12,980.76 | 0.00 | 0.00 | 15,432.69 | (12,403.68) | 577.08 |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 533.33 | 300.00 | 600.00 | 0.00 | 233.33 | 80.24 | 380.24 |
| 912796L64 | TREAS BILL | U.S. Treasury 0.000 08/11/22 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 566.25 | 566.25 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 0.00 | 3,464.67 | 0.00 | 0.00 | 3,464.67 | (1,606.01) | 1,858.66 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 549.45 | 1,545.33 | 0.00 | 0.00 | 2,094.78 | 1,061.90 | 2,607.23 |
| 912828YW4 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | 2,276.79 | 12,053.57 | 0.00 | 0.00 | 14,330.36 | (9,815.19) | 2,238.38 |
| 912828Z29 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | 0.00 | 15,152.17 | 35,625.00 | (35,431.39) | 14,958.56 | (9,943.04) | 5,209.13 |
| 912828ZD5 | TREAS NOTE | U.S. Treasury 0.500 03/15/23 | 0.00 | 1,154.89 | 0.00 | 0.00 | 1,154.89 | 1,753.84 | 2,908.73 |
| 91282CBU4 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | 0.00 | 6.15 | 0.00 | 0.00 | 6.15 | 76.70 | 82.85 |
| **Total for 800 - EDC Fund** | | | **115,217.26** | **112,941.40** | **211,495.66** | **(35,431.39)** | **52,094.39** | **(89,785.67)** | **23,155.73** |
| **850 - Charitable Foundation** | | | | | | | | | |
| TEXPOOL | LGIP | TexPool | 0.00 | 3.07 | 3.07 | 0.00 | 0.00 | 0.00 | 3.07 |
| **Total for 850 - Charitable Foundation** | | | **0.00** | **3.07** | **3.07** | **0.00** | **0.00** | **0.00** | **3.07** |
| **Total for City of Frisco** | | | **1,113,534.46** | **1,143,108.74** | **1,480,526.34** | **(174,322.74)** | **950,439.60** | **(817,012.74)** | **326,096.00** |

# City of Frisco

## Investment Transactions

***From 01/01/2022 to 03/31/2022***

Hilltop Securities Asset Management.

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **100 - General Operating Fund** | | | | | | | | | | | | | | | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 02/23/22 | 02/24/22 | 912828ZR4 | TREAS NOTE | U.S. Treasury | 0.125 | 05/31/22 | | 5,000,000.00 | 99.926 | 4,996,289.06 | 1,476.65 | 4,997,765.71 | | 0.407 | 0.407 |
| 02/23/22 | 02/24/22 | 912796W21 | TREAS BILL | U.S. Treasury | | 06/21/22 | | 5,000,000.00 | 99.834 | 4,991,699.50 | 0.00 | 4,991,699.50 | | 0.512 | 0.512 |
| 02/23/22 | 02/24/22 | 912796T58 | TREAS BILL | U.S. Treasury | | 08/25/22 | | 5,000,000.00 | 99.644 | 4,982,179.17 | 0.00 | 4,982,179.17 | | 0.708 | 0.708 |
| 03/21/22 | 03/22/22 | 912796U49 | TREAS BILL | U.S. Treasury | | 09/15/22 | | 5,000,000.00 | 99.601 | 4,980,058.00 | 0.00 | 4,980,058.00 | | 0.814 | 0.814 |
| 03/21/22 | 03/22/22 | 912796R43 | TREAS BILL | U.S. Treasury | | 06/23/22 | | 5,000,000.00 | 99.889 | 4,994,439.38 | 0.00 | 4,994,439.38 | | 0.431 | 0.431 |
| 03/21/22 | 03/22/22 | 912796S42 | TREAS BILL | U.S. Treasury | | 07/21/22 | | 5,000,000.00 | 99.795 | 4,989,748.61 | 0.00 | 4,989,748.61 | | 0.611 | 0.611 |
| **Total for: Purchases** | | | | | | | | **30,000,000.00** | | **29,934,413.72** | **1,476.65** | **29,935,890.37** | | **0.580** | **0.580** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 01/21/22 | 01/21/22 | 3133EMU42 | AGCY BULET | FFCB | 0.060 | 07/21/22 | | | | 0.00 | 3,000.00 | 3,000.00 | | | |
| 02/15/22 | 02/15/22 | 912828TJ9 | TREAS NOTE | U.S. Treasury | 1.625 | 08/15/22 | | | | 0.00 | 81,250.00 | 81,250.00 | | | |
| 03/31/22 | 03/31/22 | 91282CAN1 | TREAS NOTE | U.S. Treasury | 0.125 | 09/30/22 | | | | 0.00 | 3,125.00 | 3,125.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **87,375.00** | **87,375.00** | | | |

HilltopSecurities Asset Management

# City of Frisco
## Investment Transactions
*From 01/01/2022 to 03/31/2022*

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **110 - Insurance Reserve Fund** | | | | | | | | | | | | | | | |
| ***Maturities*** | | | | | | | | | | | | | | | |
| 01/31/22 | 01/31/22 | 912828H86 | TREAS NOTE | U.S. Treasury | 1.500 | 01/31/22 | | 3,500,000.00 | 100.000 | 3,500,000.00 | 0.00 | 3,500,000.00 | | 0.103 | |
| **Total for: Maturities** | | | | | | | | **3,500,000.00** | | **3,500,000.00** | **0.00** | **3,500,000.00** | | **0.103** | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 01/27/22 | 01/31/22 | 912796S34 | TREAS BILL | U.S. Treasury | | 01/26/23 | | 3,500,000.00 | 99.268 | 3,474,362.50 | 0.00 | 3,474,362.50 | | 0.738 | 0.738 |
| **Total for: Purchases** | | | | | | | | **3,500,000.00** | | **3,474,362.50** | **0.00** | **3,474,362.50** | | **0.738** | **0.738** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 01/21/22 | 01/21/22 | 3133EMU42 | AGCY BULET | FFCB | 0.060 | 07/21/22 | | | | 0.00 | 1,500.00 | 1,500.00 | | | |
| 01/31/22 | 01/31/22 | 912828H86 | TREAS NOTE | U.S. Treasury | 1.500 | 01/31/22 | | | | 0.00 | 26,250.00 | 26,250.00 | | | |
| 02/28/22 | 02/28/22 | 9128282S8 | TREAS NOTE | U.S. Treasury | 1.625 | 08/31/22 | | | | 0.00 | 4,062.50 | 4,062.50 | | | |
| 03/15/22 | 03/15/22 | 912828YF1 | TREAS NOTE | U.S. Treasury | 1.500 | 09/15/22 | | | | 0.00 | 22,500.00 | 22,500.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **54,312.50** | **54,312.50** | | | |
| **120 - Capital Project Reserve Fund** | | | | | | | | | | | | | | | |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 02/28/22 | 02/28/22 | 9128282S8 | TREAS NOTE | U.S. Treasury | 1.625 | 08/31/22 | | | | 0.00 | 28,437.50 | 28,437.50 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **28,437.50** | **28,437.50** | | | |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **120 - Capital Reserve Fund** | | | | | | | | | | | | | | | |
| ***Maturities*** | | | | | | | | | | | | | | | |
| 02/28/22 | 02/28/22 | 912828ZA1 | TREAS NOTE | U.S. Treasury | 1.125 | 02/28/22 | | 1,700,000.00 | 100.000 | 1,700,000.00 | 0.00 | 1,700,000.00 | | 0.081 | |
| **Total for: Maturities** | | | | | | | | **1,700,000.00** | | **1,700,000.00** | **0.00** | **1,700,000.00** | | **0.081** | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 02/25/22 | 02/28/22 | 91282CBN0 | TREAS NOTE | U.S. Treasury | 0.125 | 02/28/23 | | 1,700,000.00 | 98.996 | 1,682,933.59 | 0.00 | 1,682,933.59 | | 1.137 | 1.137 |
| **Total for: Purchases** | | | | | | | | **1,700,000.00** | | **1,682,933.59** | **0.00** | **1,682,933.59** | | **1.137** | **1.137** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 02/28/22 | 02/28/22 | 912828ZA1 | TREAS NOTE | U.S. Treasury | 1.125 | 02/28/22 | | | | 0.00 | 9,562.50 | 9,562.50 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **9,562.50** | **9,562.50** | | | |
| **190 - Public Art Fund** | | | | | | | | | | | | | | | |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 03/15/22 | 03/15/22 | 912828YF1 | TREAS NOTE | U.S. Treasury | 1.500 | 09/15/22 | | | | 0.00 | 750.00 | 750.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **750.00** | **750.00** | | | |
| **295 - PEG Fund** | | | | | | | | | | | | | | | |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 02/28/22 | 02/28/22 | 9128282S8 | TREAS NOTE | U.S. Treasury | 1.625 | 08/31/22 | | | | 0.00 | 812.50 | 812.50 | | | |
| 03/15/22 | 03/15/22 | 912828YF1 | TREAS NOTE | U.S. Treasury | 1.500 | 09/15/22 | | | | 0.00 | 2,250.00 | 2,250.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **3,062.50** | **3,062.50** | | | |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **300 - Capital Proj/ Engineering Esc Fund** | | | | | | | | | | | | | | | |
| ***Maturities*** | | | | | | | | | | | | | | | |
| 02/15/22 | 02/15/22 | 912828SF8 | TREAS NOTE | U.S. Treasury | 2.000 | 02/15/22 | | 5,000,000.00 | 100.000 | 5,000,000.00 | 0.00 | 5,000,000.00 | | 0.080 | |
| 03/31/22 | 03/31/22 | 912828W89 | TREAS NOTE | U.S. Treasury | 1.875 | 03/31/22 | | 1,500,000.00 | 100.000 | 1,500,000.00 | 0.00 | 1,500,000.00 | | 0.073 | |
| **Total for: Maturities** | | | | | | | | **6,500,000.00** | | **6,500,000.00** | **0.00** | **6,500,000.00** | | **0.078** | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 02/14/22 | 02/15/22 | 912828Z86 | TREAS NOTE | U.S. Treasury | 1.375 | 02/15/23 | | 5,000,000.00 | 100.203 | 5,010,156.25 | 0.00 | 5,010,156.25 | | 1.170 | 1.170 |
| 03/30/22 | 03/31/22 | 91282CBU4 | TREAS NOTE | U.S. Treasury | 0.125 | 03/31/23 | | 1,500,000.00 | 98.434 | 1,476,503.91 | 0.00 | 1,476,503.91 | | 1.712 | 1.712 |
| **Total for: Purchases** | | | | | | | | **6,500,000.00** | | **6,486,660.16** | **0.00** | **6,486,660.16** | | **1.295** | **1.295** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 02/15/22 | 02/15/22 | 912828SF8 | TREAS NOTE | U.S. Treasury | 2.000 | 02/15/22 | | | | 0.00 | 50,000.00 | 50,000.00 | | | |
| 03/31/22 | 03/31/22 | 912828W89 | TREAS NOTE | U.S. Treasury | 1.875 | 03/31/22 | | | | 0.00 | 14,062.50 | 14,062.50 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **64,062.50** | **64,062.50** | | | |
| **300 - GO 2022 Refund & Improve** | | | | | | | | | | | | | | | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 03/14/22 | 03/15/22 | 912828ZD5 | TREAS NOTE | U.S. Treasury | 0.500 | 03/15/23 | | 15,000,000.00 | 99.238 | 14,885,742.19 | 0.00 | 14,885,742.19 | | 1.269 | 1.269 |
| **Total for: Purchases** | | | | | | | | **15,000,000.00** | | **14,885,742.19** | **0.00** | **14,885,742.19** | | **1.269** | **1.269** |
| **300 - Series 2018 GO Bonds** | | | | | | | | | | | | | | | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 03/09/22 | 03/10/22 | 912796M71 | TREAS BILL | U.S. Treasury | | 09/08/22 | | 10,000,000.00 | 99.636 | 9,963,600.00 | 0.00 | 9,963,600.00 | | 0.723 | 0.723 |
| **Total for: Purchases** | | | | | | | | **10,000,000.00** | | **9,963,600.00** | **0.00** | **9,963,600.00** | | **0.723** | **0.723** |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **300 - Series 2019 GO Bonds** | | | | | | | | | | | | | | | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 01/13/22 | 01/14/22 | 912796K57 | TREAS BILL | U.S. Treasury | | 07/14/22 | | 8,000,000.00 | 99.864 | 7,989,140.00 | 0.00 | 7,989,140.00 | | 0.270 | 0.270 |
| 02/14/22 | 02/15/22 | 912828TJ9 | TREAS NOTE | U.S. Treasury | 1.625 | 08/15/22 | | 5,000,000.00 | 100.434 | 5,021,679.69 | 0.00 | 5,021,679.69 | | 0.755 | 0.755 |
| **Total for: Purchases** | | | | | | | | **13,000,000.00** | | **13,010,819.69** | **0.00** | **13,010,819.69** | | **0.457** | **0.457** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 02/15/22 | 02/15/22 | 912828YA2 | TREAS NOTE | U.S. Treasury | 1.500 | 08/15/22 | | | | 0.00 | 82,500.00 | 82,500.00 | | | |
| 03/21/22 | 03/21/22 | 3133EM5T5 | AGCY BULET | FFCB | 0.070 | 09/21/22 | | | | 0.00 | 3,150.00 | 3,150.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **85,650.00** | **85,650.00** | | | |
| **300 - Series 2021 GO Bonds** | | | | | | | | | | | | | | | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 01/13/22 | 01/14/22 | 912828Z29 | TREAS NOTE | U.S. Treasury | 1.500 | 01/15/23 | | 8,000,000.00 | 100.988 | 8,079,062.50 | 59,673.91 | 8,138,736.41 | | 0.511 | 0.511 |
| **Total for: Purchases** | | | | | | | | **8,000,000.00** | | **8,079,062.50** | **59,673.91** | **8,138,736.41** | | **0.511** | **0.511** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 01/18/22 | 01/15/22 | 912828Z29 | TREAS NOTE | U.S. Treasury | 1.500 | 01/15/23 | | | | 0.00 | 60,000.00 | 60,000.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **60,000.00** | **60,000.00** | | | |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **325 - Thoroughfare Impact Fees Fund** | | | | | | | | | | | | | | | |
| ***Maturities*** | | | | | | | | | | | | | | | |
| 01/31/22 | 01/31/22 | 912828H86 | TREAS NOTE | U.S. Treasury | 1.500 | 01/31/22 | | 5,000,000.00 | 100.000 | 5,000,000.00 | 0.00 | 5,000,000.00 | | 0.103 | |
| **Total for: Maturities** | | | | | | | | **5,000,000.00** | | **5,000,000.00** | **0.00** | **5,000,000.00** | | **0.103** | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 01/27/22 | 01/31/22 | 912796S34 | TREAS BILL | U.S. Treasury | | 01/26/23 | | 5,000,000.00 | 99.268 | 4,963,375.00 | 0.00 | 4,963,375.00 | | 0.738 | 0.738 |
| 02/25/22 | 02/28/22 | 91282CAG6 | TREAS NOTE | U.S. Treasury | 0.125 | 08/31/22 | | 5,000,000.00 | 99.723 | 4,986,132.81 | 0.00 | 4,986,132.81 | | 0.682 | 0.682 |
| **Total for: Purchases** | | | | | | | | **10,000,000.00** | | **9,949,507.81** | **0.00** | **9,949,507.81** | | **0.710** | **0.710** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 01/13/22 | 01/13/22 | 3133ELT95 | AGCY BULET | FFCB | 0.200 | 07/13/22 | | | | 0.00 | 9,000.00 | 9,000.00 | | | |
| 01/31/22 | 01/31/22 | 912828H86 | TREAS NOTE | U.S. Treasury | 1.500 | 01/31/22 | | | | 0.00 | 37,500.00 | 37,500.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **46,500.00** | **46,500.00** | | | |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **350 - Park Dedication Fees Fund** | | | | | | | | | | | | | | | |
| ***Maturities*** | | | | | | | | | | | | | | | |
| 01/31/22 | 01/31/22 | 912828H86 | TREAS NOTE | U.S. Treasury | 1.500 | 01/31/22 | | 5,000,000.00 | 100.000 | 5,000,000.00 | 0.00 | 5,000,000.00 | | 0.103 | |
| 03/31/22 | 03/31/22 | 912828W89 | TREAS NOTE | U.S. Treasury | 1.875 | 03/31/22 | | 3,500,000.00 | 100.000 | 3,500,000.00 | 0.00 | 3,500,000.00 | | 0.073 | |
| **Total for: Maturities** | | | | | | | | **8,500,000.00** | | **8,500,000.00** | **0.00** | **8,500,000.00** | | **0.090** | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 01/27/22 | 01/31/22 | 91282CBG5 | TREAS NOTE | U.S. Treasury | 0.125 | 01/31/23 | | 5,000,000.00 | 99.375 | 4,968,750.00 | 0.00 | 4,968,750.00 | | 0.754 | 0.754 |
| 03/30/22 | 03/31/22 | 91282CBU4 | TREAS NOTE | U.S. Treasury | 0.125 | 03/31/23 | | 3,500,000.00 | 98.434 | 3,445,175.78 | 0.00 | 3,445,175.78 | | 1.712 | 1.712 |
| **Total for: Purchases** | | | | | | | | **8,500,000.00** | | **8,413,925.78** | **0.00** | **8,413,925.78** | | **1.148** | **1.148** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 01/31/22 | 01/31/22 | 912828H86 | TREAS NOTE | U.S. Treasury | 1.500 | 01/31/22 | | | | 0.00 | 37,500.00 | 37,500.00 | | | |
| 03/31/22 | 03/31/22 | 912828W89 | TREAS NOTE | U.S. Treasury | 1.875 | 03/31/22 | | | | 0.00 | 32,812.50 | 32,812.50 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **70,312.50** | **70,312.50** | | | |
| **600 - Water & Sewer Fund** | | | | | | | | | | | | | | | |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 01/18/22 | 01/15/22 | 912828Z29 | TREAS NOTE | U.S. Treasury | 1.500 | 01/15/23 | | | | 0.00 | 112,500.00 | 112,500.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **112,500.00** | **112,500.00** | | | |

HilltopSecurities Asset Management.

# City of Frisco
## Investment Transactions
### *From 01/01/2022 to 03/31/2022*

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **625 - Series 2020 CO-W&S** | | | | | | | | | | | | | | | |
| ***Maturities*** | | | | | | | | | | | | | | | |
| 01/20/22 | 01/20/22 | 3130AKT63 | AGCY BULET | FHLB | 0.090 | 01/20/22 | | 14,500,000.00 | 100.000 | 14,500,000.00 | 0.00 | 14,500,000.00 | | 0.095 | |
| **Total for: Maturities** | | | | | | | | **14,500,000.00** | | **14,500,000.00** | **0.00** | **14,500,000.00** | | **0.095** | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 01/19/22 | 01/20/22 | 91282CBG5 | TREAS NOTE | U.S. Treasury | 0.125 | 01/31/23 | | 14,000,000.00 | 99.523 | 13,933,281.25 | 8,226.90 | 13,941,508.15 | | 0.590 | 0.590 |
| **Total for: Purchases** | | | | | | | | **14,000,000.00** | | **13,933,281.25** | **8,226.90** | **13,941,508.15** | | **0.590** | **0.590** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 01/20/22 | 01/20/22 | 3130AKT63 | AGCY BULET | FHLB | 0.090 | 01/20/22 | | | | 0.00 | 6,525.00 | 6,525.00 | | | |
| 01/31/22 | 01/31/22 | 91282CBG5 | TREAS NOTE | U.S. Treasury | 0.125 | 01/31/23 | | | | 0.00 | 8,750.00 | 8,750.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **15,275.00** | **15,275.00** | | | |
| **625 - Series 2021 CO-W&S** | | | | | | | | | | | | | | | |
| ***Maturities*** | | | | | | | | | | | | | | | |
| 02/15/22 | 02/15/22 | 912828SF8 | TREAS NOTE | U.S. Treasury | 2.000 | 02/15/22 | | 11,500,000.00 | 100.000 | 11,500,000.00 | 0.00 | 11,500,000.00 | | 0.080 | |
| 03/15/22 | 03/15/22 | 9128286H8 | TREAS NOTE | U.S. Treasury | 2.375 | 03/15/22 | | 10,900,000.00 | 100.000 | 10,900,000.00 | 0.00 | 10,900,000.00 | | 0.088 | |
| **Total for: Maturities** | | | | | | | | **22,400,000.00** | | **22,400,000.00** | **0.00** | **22,400,000.00** | | **0.084** | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 02/14/22 | 02/15/22 | 912828Z86 | TREAS NOTE | U.S. Treasury | 1.375 | 02/15/23 | | 11,500,000.00 | 100.203 | 11,523,359.38 | 0.00 | 11,523,359.38 | | 1.170 | 1.170 |
| **Total for: Purchases** | | | | | | | | **11,500,000.00** | | **11,523,359.38** | **0.00** | **11,523,359.38** | | **1.170** | **1.170** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 02/15/22 | 02/15/22 | 912828SF8 | TREAS NOTE | U.S. Treasury | 2.000 | 02/15/22 | | | | 0.00 | 115,000.00 | 115,000.00 | | | |
| 03/15/22 | 03/15/22 | 9128286H8 | TREAS NOTE | U.S. Treasury | 2.375 | 03/15/22 | | | | 0.00 | 129,437.50 | 129,437.50 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **244,437.50** | **244,437.50** | | | |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **625 - Series 2022 CO-W&S** | | | | | | | | | | | | | | | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 03/09/22 | 03/10/22 | 313382AX1 | AGCY BULET | FHLB | 2.125 | 03/10/23 | | 4,750,000.00 | 100.924 | 4,793,890.00 | 0.00 | 4,793,890.00 | | 1.193 | 1.193 |
| **Total for: Purchases** | | | | | | | | **4,750,000.00** | | **4,793,890.00** | **0.00** | **4,793,890.00** | | **1.193** | **1.193** |
| **626 - Water & Sewer Impact Fees Fund** | | | | | | | | | | | | | | | |
| ***Maturities*** | | | | | | | | | | | | | | | |
| 01/31/22 | 01/31/22 | 912828H86 | TREAS NOTE | U.S. Treasury | 1.500 | 01/31/22 | | 5,000,000.00 | 100.000 | 5,000,000.00 | 0.00 | 5,000,000.00 | | 0.103 | |
| **Total for: Maturities** | | | | | | | | **5,000,000.00** | | **5,000,000.00** | **0.00** | **5,000,000.00** | | **0.103** | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 01/13/22 | 01/14/22 | 3133EJSC4 | AGCY BULET | FFCB | 2.860 | 01/19/23 | | 5,000,000.00 | 102.357 | 5,117,850.00 | 69,513.89 | 5,187,363.89 | | 0.526 | 0.526 |
| 01/27/22 | 01/31/22 | 91282CBG5 | TREAS NOTE | U.S. Treasury | 0.125 | 01/31/23 | | 5,000,000.00 | 99.375 | 4,968,750.00 | 0.00 | 4,968,750.00 | | 0.754 | 0.754 |
| 03/09/22 | 03/10/22 | 912796M71 | TREAS BILL | U.S. Treasury | | 09/08/22 | | 5,000,000.00 | 99.636 | 4,981,800.00 | 0.00 | 4,981,800.00 | | 0.723 | 0.723 |
| **Total for: Purchases** | | | | | | | | **15,000,000.00** | | **15,068,400.00** | **69,513.89** | **15,137,913.89** | | **0.667** | **0.667** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 01/19/22 | 01/19/22 | 3133EJSC4 | AGCY BULET | FFCB | 2.860 | 01/19/23 | | | | 0.00 | 71,500.00 | 71,500.00 | | | |
| 01/31/22 | 01/31/22 | 912828H86 | TREAS NOTE | U.S. Treasury | 1.500 | 01/31/22 | | | | 0.00 | 37,500.00 | 37,500.00 | | | |
| 02/28/22 | 02/28/22 | 9128282S8 | TREAS NOTE | U.S. Treasury | 1.625 | 08/31/22 | | | | 0.00 | 40,625.00 | 40,625.00 | | | |
| 03/15/22 | 03/15/22 | 912828YF1 | TREAS NOTE | U.S. Treasury | 1.500 | 09/15/22 | | | | 0.00 | 60,000.00 | 60,000.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **209,625.00** | **209,625.00** | | | |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **700 - CDC Fund** | | | | | | | | | | | | | | | |
| ***Maturities*** | | | | | | | | | | | | | | | |
| 02/28/22 | 02/28/22 | 912828ZA1 | TREAS NOTE | U.S. Treasury | 1.125 | 02/28/22 | | 5,000,000.00 | 100.000 | 5,000,000.00 | 0.00 | 5,000,000.00 | | 0.081 | |
| 03/31/22 | 03/31/22 | 912828W89 | TREAS NOTE | U.S. Treasury | 1.875 | 03/31/22 | | 9,000,000.00 | 100.000 | 9,000,000.00 | 0.00 | 9,000,000.00 | | 0.073 | |
| **Total for: Maturities** | | | | | | | | **14,000,000.00** | | **14,000,000.00** | **0.00** | **14,000,000.00** | | **0.076** | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 02/25/22 | 02/28/22 | 91282CBN0 | TREAS NOTE | U.S. Treasury | 0.125 | 02/28/23 | | 5,000,000.00 | 98.996 | 4,949,804.69 | 0.00 | 4,949,804.69 | | 1.137 | 1.137 |
| 03/30/22 | 03/31/22 | 912796U64 | TREAS BILL | U.S. Treasury | | 09/29/22 | | 4,500,000.00 | 99.489 | 4,477,022.50 | 0.00 | 4,477,022.50 | | 1.015 | 1.015 |
| 03/30/22 | 03/31/22 | 91282CBU4 | TREAS NOTE | U.S. Treasury | 0.125 | 03/31/23 | | 4,500,000.00 | 98.434 | 4,429,511.72 | 0.00 | 4,429,511.72 | | 1.712 | 1.712 |
| **Total for: Purchases** | | | | | | | | **14,000,000.00** | | **13,856,338.91** | **0.00** | **13,856,338.91** | | **1.283** | **1.283** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 01/21/22 | 01/21/22 | 3133EMU42 | AGCY BULET | FFCB | 0.060 | 07/21/22 | | | | 0.00 | 1,500.00 | 1,500.00 | | | |
| 02/28/22 | 02/28/22 | 912828ZA1 | TREAS NOTE | U.S. Treasury | 1.125 | 02/28/22 | | | | 0.00 | 28,125.00 | 28,125.00 | | | |
| 03/31/22 | 03/31/22 | 912828W89 | TREAS NOTE | U.S. Treasury | 1.875 | 03/31/22 | | | | 0.00 | 84,375.00 | 84,375.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **114,000.00** | **114,000.00** | | | |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **800 - EDC Fund** | | | | | | | | | | | | | | | |
| ***Maturities*** | | | | | | | | | | | | | | | |
| 01/31/22 | 01/31/22 | 912828H86 | TREAS NOTE | U.S. Treasury | 1.500 | 01/31/22 | | 4,750,000.00 | 100.000 | 4,750,000.00 | 0.00 | 4,750,000.00 | | 0.103 | |
| 03/15/22 | 03/15/22 | 9128286H8 | TREAS NOTE | U.S. Treasury | 2.375 | 03/15/22 | | 10,000,000.00 | 100.000 | 10,000,000.00 | 0.00 | 10,000,000.00 | | 0.088 | |
| 03/31/22 | 03/31/22 | 912828W89 | TREAS NOTE | U.S. Treasury | 1.875 | 03/31/22 | | 1,800,000.00 | 100.000 | 1,800,000.00 | 0.00 | 1,800,000.00 | | 0.073 | |
| **Total for: Maturities** | | | | | | | | **16,550,000.00** | | **16,550,000.00** | **0.00** | **16,550,000.00** | | **0.091** | |
| ***Purchases*** | | | | | | | | | | | | | | | |
| 01/13/22 | 01/14/22 | 912828Z29 | TREAS NOTE | U.S. Treasury | 1.500 | 01/15/23 | | 4,750,000.00 | 100.988 | 4,796,943.36 | 35,431.39 | 4,832,374.75 | | 0.511 | 0.511 |
| 03/14/22 | 03/15/22 | 912828YF1 | TREAS NOTE | U.S. Treasury | 1.500 | 09/15/22 | | 5,000,000.00 | 100.348 | 5,017,382.81 | 0.00 | 5,017,382.81 | | 0.802 | 0.802 |
| 03/14/22 | 03/15/22 | 912828ZD5 | TREAS NOTE | U.S. Treasury | 0.500 | 03/15/23 | | 5,000,000.00 | 99.238 | 4,961,914.06 | 0.00 | 4,961,914.06 | | 1.269 | 1.269 |
| 03/30/22 | 03/31/22 | 91282CBU4 | TREAS NOTE | U.S. Treasury | 0.125 | 03/31/23 | | 1,800,000.00 | 98.434 | 1,771,804.69 | 0.00 | 1,771,804.69 | | 1.712 | 1.712 |
| **Total for: Purchases** | | | | | | | | **16,550,000.00** | | **16,548,044.92** | **35,431.39** | **16,583,476.31** | | **0.958** | **0.958** |
| ***Income Payments*** | | | | | | | | | | | | | | | |
| 01/18/22 | 01/15/22 | 912828Z29 | TREAS NOTE | U.S. Treasury | 1.500 | 01/15/23 | | | | 0.00 | 35,625.00 | 35,625.00 | | | |
| 01/21/22 | 01/21/22 | 3133EMU42 | AGCY BULET | FFCB | 0.060 | 07/21/22 | | | | 0.00 | 600.00 | 600.00 | | | |
| 01/31/22 | 01/31/22 | 912828H86 | TREAS NOTE | U.S. Treasury | 1.500 | 01/31/22 | | | | 0.00 | 35,625.00 | 35,625.00 | | | |
| 03/15/22 | 03/15/22 | 9128286H8 | TREAS NOTE | U.S. Treasury | 2.375 | 03/15/22 | | | | 0.00 | 118,750.00 | 118,750.00 | | | |
| 03/31/22 | 03/31/22 | 912828W89 | TREAS NOTE | U.S. Treasury | 1.875 | 03/31/22 | | | | 0.00 | 16,875.00 | 16,875.00 | | | |
| **Total for: Income Payments** | | | | | | | | | | **0.00** | **207,475.00** | **207,475.00** | | | |

| Trade Date | Settle Date | CUSIP | Security Type | Security Description | Coupon | Mty Date | Call Date | Par Value | Price | Principal Amount | Int Purchased / Received | Total Amount | Realized Gain / Loss | YTM | YTW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|

## Total for All Portfolios

| Transaction Type | Quantity | Total Amount | Realized G/L | YTM | YTW |
|---|---|---|---|---|---|
| Total Maturities | 97,650,000.00 | 97,650,000.00 | | 0.088 | |
| Total Purchases | 182,000,000.00 | 181,778,665.14 | | 0.850 | 0.850 |
| Total Income Payments | 0.00 | 1,413,337.50 | | | |

# City of Frisco
## Amortization and Accretion
### *From 12/31/2021 to 03/31/2022*

| CUSIP | Settle Date | Security Type | Security Description | Next Call Date | Purchase Qty | Orig Price | Original Cost | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **100 - General Operating Fund** | | | | | | | | | | | |
| 9128286M7 | 04/09/21 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | | 10,000,000.00 | 102.215 | 10,221,484.38 | (53,884.50) | (213,102.38) | (8,382.00) | 10,008,382.00 |
| 3130AMEE8 | 05/07/21 | AGCY BULET | FHLB 0.050 05/04/22 | | 10,000,000.00 | 99.989 | 9,998,900.00 | 277.30 | 998.30 | 101.70 | 9,999,898.30 |
| 912828ZR4 | 02/24/22 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | | 5,000,000.00 | 99.926 | 4,996,289.06 | 1,391.59 | 1,391.59 | 2,319.35 | 4,997,680.65 |
| 9128286Y1 | 06/15/21 | TREAS NOTE | U.S. Treasury 1.750 06/15/22 | | 10,000,000.00 | 101.672 | 10,167,187.50 | (41,345.60) | (132,732.90) | (34,454.60) | 10,034,454.60 |
| 912796W21 | 02/24/22 | TREAS BILL | U.S. Treasury 0.000 06/21/22 | | 5,000,000.00 | 99.834 | 4,991,699.50 | 2,554.00 | 2,554.00 | 5,746.50 | 4,994,253.50 |
| 912796R43 | 03/22/22 | TREAS BILL | U.S. Treasury 0.000 06/23/22 | | 5,000,000.00 | 99.889 | 4,994,439.38 | 597.92 | 597.92 | 4,962.70 | 4,995,037.30 |
| 3133EMU42 | 07/27/21 | AGCY BULET | FFCB 0.060 07/21/22 | | 10,000,000.00 | 99.984 | 9,998,400.00 | 406.80 | 1,102.70 | 497.30 | 9,999,502.70 |
| 912796S42 | 03/22/22 | TREAS BILL | U.S. Treasury 0.000 07/21/22 | | 5,000,000.00 | 99.795 | 4,989,748.61 | 847.24 | 847.24 | 9,404.15 | 4,990,595.85 |
| 912828TJ9 | 08/26/21 | TREAS NOTE | U.S. Treasury 1.625 08/15/22 | | 10,000,000.00 | 101.504 | 10,150,390.63 | (38,227.60) | (92,138.93) | (58,251.70) | 10,058,251.70 |
| 912796T58 | 02/24/22 | TREAS BILL | U.S. Treasury 0.000 08/25/22 | | 5,000,000.00 | 99.644 | 4,982,179.17 | 3,524.98 | 3,524.98 | 14,295.85 | 4,985,704.15 |
| 912796U49 | 03/22/22 | TREAS BILL | U.S. Treasury 0.000 09/15/22 | | 5,000,000.00 | 99.601 | 4,980,058.00 | 1,126.65 | 1,126.65 | 18,815.35 | 4,981,184.65 |
| 91282CAN1 | 10/13/21 | TREAS NOTE | U.S. Treasury 0.125 09/30/22 | | 5,000,000.00 | 100.031 | 5,001,562.50 | (400.50) | (756.55) | (805.95) | 5,000,805.95 |
| 91282CAR2 | 10/08/21 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | | 10,000,000.00 | 100.023 | 10,002,343.75 | (548.40) | (1,063.75) | (1,280.00) | 10,001,280.00 |
| 912828TY6 | 11/18/21 | TREAS NOTE | U.S. Treasury 1.625 11/15/22 | | 10,000,000.00 | 101.430 | 10,142,968.75 | (35,825.30) | (53,339.95) | (89,628.80) | 10,089,628.80 |
| **Total for 100 - General Operating Fund** | | | | | **105,000,000.00** | | **105,617,651.23** | **(159,505.42)** | **(480,991.08)** | **(136,660.15)** | **105,136,660.15** |
| **110 - Insurance Reserve Fund** | | | | | | | | | | | |
| 912828H86 | 01/15/21 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | | 0.00 | 101.457 | 0.00 | (3,985.21) | 0.00 | 0.00 | 0.00 |
| 912828ZX1 | 06/22/21 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | | 1,000,000.00 | 100.027 | 1,000,273.44 | (66.53) | (206.91) | (66.53) | 1,000,066.53 |
| 3133EMU42 | 07/27/21 | AGCY BULET | FFCB 0.060 07/21/22 | | 5,000,000.00 | 99.984 | 4,999,200.00 | 203.40 | 551.35 | 248.65 | 4,999,751.35 |
| 9128282S8 | 08/26/21 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | | 500,000.00 | 101.563 | 507,812.50 | (1,905.09) | (4,628.17) | (3,184.33) | 503,184.33 |
| 912828YF1 | 09/14/21 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | | 3,000,000.00 | 101.426 | 3,042,773.44 | (10,571.52) | (23,411.50) | (19,361.94) | 3,019,361.94 |
| 912828YK0 | 10/26/21 | TREAS NOTE | U.S. Treasury 1.375 10/15/22 | | 3,500,000.00 | 101.219 | 3,542,656.25 | (10,872.23) | (18,966.01) | (23,690.24) | 3,523,690.24 |
| 91282CAX9 | 11/30/21 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | | 2,100,000.00 | 99.914 | 2,098,195.31 | 446.00 | 604.56 | 1,200.13 | 2,098,799.87 |
| 912796S34 | 01/31/22 | TREAS BILL | U.S. Treasury 0.000 01/26/23 | | 3,500,000.00 | 99.268 | 3,474,362.50 | 4,272.91 | 4,272.91 | 21,364.59 | 3,478,635.41 |
| **Total for 110 - Insurance Reserve Fund** | | | | | **18,600,000.00** | | **18,665,273.44** | **(22,478.27)** | **(41,783.77)** | **(23,489.67)** | **18,623,489.67** |

| CUSIP | Settle Date | Security Type | Security Description | Next Call Date | Purchase Qty | Orig Price | Original Cost | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **120 - Capital Project Reserve Fund** | | | | | | | | | | | |
| 3130AMEE8 | 05/07/21 | AGCY BULET | FHLB 0.050 05/04/22 | | 2,000,000.00 | 99.989 | 1,999,780.00 | 55.46 | 199.66 | 20.34 | 1,999,979.66 |
| 9128282S8 | 08/26/21 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | | 3,500,000.00 | 101.563 | 3,554,687.50 | (13,335.63) | (32,397.19) | (22,290.31) | 3,522,290.31 |
| 912828YK0 | 10/26/21 | TREAS NOTE | U.S. Treasury 1.375 10/15/22 | | 4,000,000.00 | 101.219 | 4,048,750.00 | (12,425.40) | (21,675.44) | (27,074.56) | 4,027,074.56 |
| 91282CAX9 | 11/30/21 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | | 1,000,000.00 | 99.914 | 999,140.63 | 212.38 | 287.88 | 571.49 | 999,428.51 |
| **Total for 120 - Capital Project Reserve Fund** | | | | | **10,500,000.00** | | **10,602,358.13** | **(25,493.19)** | **(53,585.09)** | **(48,773.04)** | **10,548,773.04** |
| **120 - Capital Reserve Fund** | | | | | | | | | | | |
| 912828ZA1 | 02/16/21 | TREAS NOTE | U.S. Treasury 1.125 02/28/22 | | 0.00 | 101.078 | 0.00 | (2,842.96) | 0.00 | 0.00 | 0.00 |
| 912828ZX1 | 06/22/21 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | | 500,000.00 | 100.027 | 500,136.72 | (33.26) | (103.45) | (33.27) | 500,033.27 |
| 91282CBN0 | 02/28/22 | TREAS NOTE | U.S. Treasury 0.125 02/28/23 | | 1,700,000.00 | 98.996 | 1,682,933.59 | 1,479.82 | 1,479.82 | 15,586.59 | 1,684,413.41 |
| **Total for 120 - Capital Reserve Fund** | | | | | **2,200,000.00** | | **2,183,070.31** | **(1,396.40)** | **1,376.37** | **15,553.32** | **2,184,446.68** |
| **190 - Public Art Fund** | | | | | | | | | | | |
| 912828YF1 | 09/14/21 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | | 100,000.00 | 101.426 | 101,425.78 | (352.38) | (780.38) | (645.40) | 100,645.40 |
| **Total for 190 - Public Art Fund** | | | | | **100,000.00** | | **101,425.78** | **(352.38)** | **(780.38)** | **(645.40)** | **100,645.40** |
| **295 - PEG Fund** | | | | | | | | | | | |
| 3133EMF64 | 06/11/21 | AGCY BULET | FFCB 0.060 06/09/22 | | 300,000.00 | 99.997 | 299,991.00 | 2.26 | 7.29 | 1.71 | 299,998.29 |
| 9128282S8 | 08/26/21 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | | 100,000.00 | 101.563 | 101,562.50 | (381.01) | (925.63) | (636.87) | 100,636.87 |
| 912828YF1 | 09/14/21 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | | 300,000.00 | 101.426 | 304,277.34 | (1,057.16) | (2,341.15) | (1,936.19) | 301,936.19 |
| **Total for 295 - PEG Fund** | | | | | **700,000.00** | | **705,830.84** | **(1,435.91)** | **(3,259.49)** | **(2,571.35)** | **702,571.35** |

| CUSIP | Settle Date | Security Type | Security Description | Next Call Date | Purchase Qty | Orig Price | Original Cost | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **300 - Capital Proj/ Engineering Esc Fund** | | | | | | | | | | | |
| 912828SF8 | 02/10/21 | TREAS NOTE | U.S. Treasury 2.000 02/15/22 | | 0.00 | 101.945 | 0.00 | (11,736.90) | 0.00 | 0.00 | 0.00 |
| 912828W89 | 03/31/21 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | | 0.00 | 101.801 | 0.00 | (6,605.73) | 0.00 | 0.00 | 0.00 |
| 912828Z86 | 02/15/22 | TREAS NOTE | U.S. Treasury 1.375 02/15/23 | | 5,000,000.00 | 100.203 | 5,010,156.25 | (1,258.85) | (1,258.85) | (8,897.40) | 5,008,897.40 |
| 91282CBU4 | 03/31/22 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | | 1,500,000.00 | 98.434 | 1,476,503.91 | 63.92 | 63.92 | 23,432.17 | 1,476,567.83 |
| **Total for 300 - Capital Proj/ Engineering Esc Fund** | | | | | **6,500,000.00** | | **6,486,660.16** | **(19,537.56)** | **(1,194.93)** | **14,534.77** | **6,485,465.23** |
| **300 - GO 2022 Refund & Improve** | | | | | | | | | | | |
| 912828ZD5 | 03/15/22 | TREAS NOTE | U.S. Treasury 0.500 03/15/23 | | 15,000,000.00 | 99.238 | 14,885,742.19 | 5,261.51 | 5,261.51 | 108,996.30 | 14,891,003.70 |
| **Total for 300 - GO 2022 Refund & Improve** | | | | | **15,000,000.00** | | **14,885,742.19** | **5,261.51** | **5,261.51** | **108,996.30** | **14,891,003.70** |
| **300 - Series 2018 GO Bonds** | | | | | | | | | | | |
| 912796M71 | 03/10/22 | TREAS BILL | U.S. Treasury 0.000 09/08/22 | | 10,000,000.00 | 99.636 | 9,963,600.00 | 4,400.00 | 4,400.00 | 32,000.00 | 9,968,000.00 |
| **Total for 300 - Series 2018 GO Bonds** | | | | | **10,000,000.00** | | **9,963,600.00** | **4,400.00** | **4,400.00** | **32,000.00** | **9,968,000.00** |
| **300 - Series 2019 CO Bonds** | | | | | | | | | | | |
| 91282CAX9 | 11/22/21 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | | 12,000,000.00 | 99.957 | 11,994,843.75 | 1,247.04 | 1,800.81 | 3,355.44 | 11,996,644.56 |
| 912828YW4 | 12/06/21 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | | 23,000,000.00 | 101.324 | 23,305,976.56 | (74,647.15) | (92,585.02) | (213,391.54) | 23,213,391.54 |
| **Total for 300 - Series 2019 CO Bonds** | | | | | **35,000,000.00** | | **35,300,820.31** | **(73,400.11)** | **(90,784.21)** | **(210,036.10)** | **35,210,036.10** |
| **300 - Series 2019 GO Bonds** | | | | | | | | | | | |
| 912796K57 | 01/14/22 | TREAS BILL | U.S. Treasury 0.000 07/14/22 | | 8,000,000.00 | 99.864 | 7,989,140.00 | 4,620.00 | 4,620.00 | 6,240.00 | 7,993,760.00 |
| 912828TJ9 | 02/15/22 | TREAS NOTE | U.S. Treasury 1.625 08/15/22 | | 5,000,000.00 | 100.434 | 5,021,679.69 | (5,389.99) | (5,389.99) | (16,289.70) | 5,016,289.70 |
| 912828YA2 | 08/20/21 | TREAS NOTE | U.S. Treasury 1.500 08/15/22 | | 11,000,000.00 | 101.410 | 11,155,117.19 | (38,777.53) | (96,028.27) | (59,088.92) | 11,059,088.92 |
| 3133EM5T5 | 09/21/21 | AGCY BULET | FFCB 0.070 09/21/22 | | 9,000,000.00 | 99.991 | 8,999,229.96 | 192.51 | 406.35 | 363.69 | 8,999,636.31 |
| **Total for 300 - Series 2019 GO Bonds** | | | | | **33,000,000.00** | | **33,165,166.84** | **(39,355.01)** | **(96,391.91)** | **(68,774.93)** | **33,068,774.93** |

| CUSIP | Settle Date | Security Type | Security Description | Next Call Date | Purchase Qty | Orig Price | Original Cost | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **300 - Series 2020 GO Bonds** | | | | | | | | | | | |
| 91282CBD2 | 12/16/21 | TREAS NOTE | U.S. Treasury 0.125 12/31/22 | | 15,000,000.00 | 99.781 | 14,967,187.50 | 7,832.10 | 9,202.65 | 23,609.85 | 14,976,390.15 |
| **Total for 300 - Series 2020 GO Bonds** | | | | | **15,000,000.00** | | **14,967,187.50** | **7,832.10** | **9,202.65** | **23,609.85** | **14,976,390.15** |
| **300 - Series 2021 GO Bonds** | | | | | | | | | | | |
| 9128286M7 | 04/30/21 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | | 15,000,000.00 | 102.102 | 15,315,234.38 | (81,284.70) | (302,590.13) | (12,644.25) | 15,012,644.25 |
| 912828ZR4 | 06/04/21 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | | 15,000,000.00 | 100.059 | 15,008,789.06 | (2,197.50) | (7,324.01) | (1,465.05) | 15,001,465.05 |
| 912828ZX1 | 06/30/21 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | | 15,000,000.00 | 100.035 | 15,005,273.44 | (1,311.45) | (3,962.14) | (1,311.30) | 15,001,311.30 |
| 912828Z29 | 01/14/22 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | | 8,000,000.00 | 100.988 | 8,079,062.50 | (16,746.18) | (16,746.18) | (62,316.32) | 8,062,316.32 |
| **Total for 300 - Series 2021 GO Bonds** | | | | | **53,000,000.00** | | **53,408,359.38** | **(101,539.83)** | **(330,622.46)** | **(77,736.92)** | **53,077,736.92** |
| **325 - Thoroughfare Impact Fees Fund** | | | | | | | | | | | |
| 912828H86 | 01/15/21 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | | 0.00 | 101.457 | 0.00 | (5,693.15) | 0.00 | 0.00 | 0.00 |
| 3133ELT95 | 08/26/21 | AGCY BULET | FFCB 0.200 07/13/22 | | 9,000,000.00 | 100.114 | 9,010,260.00 | (2,913.30) | (6,958.17) | (3,301.83) | 9,003,301.83 |
| 91282CAG6 | 02/28/22 | TREAS NOTE | U.S. Treasury 0.125 08/31/22 | | 5,000,000.00 | 99.723 | 4,986,132.81 | 2,411.69 | 2,411.69 | 11,455.50 | 4,988,544.50 |
| 912828TY6 | 11/18/21 | TREAS NOTE | U.S. Treasury 1.625 11/15/22 | | 4,000,000.00 | 101.430 | 4,057,187.50 | (14,330.12) | (21,335.98) | (35,851.52) | 4,035,851.52 |
| 91282CAX9 | 11/30/21 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | | 4,000,000.00 | 99.914 | 3,996,562.50 | 849.52 | 1,151.54 | 2,285.96 | 3,997,714.04 |
| 912796S34 | 01/31/22 | TREAS BILL | U.S. Treasury 0.000 01/26/23 | | 5,000,000.00 | 99.268 | 4,963,375.00 | 6,104.15 | 6,104.15 | 30,520.85 | 4,969,479.15 |
| **Total for 325 - Thoroughfare Impact Fees Fund** | | | | | **27,000,000.00** | | **27,013,517.81** | **(13,571.21)** | **(18,626.77)** | **5,108.96** | **26,994,891.04** |
| **350 - Park Dedication Fees Fund** | | | | | | | | | | | |
| 912828H86 | 01/15/21 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | | 0.00 | 101.457 | 0.00 | (5,693.15) | 0.00 | 0.00 | 0.00 |
| 912828W89 | 03/31/21 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | | 0.00 | 101.801 | 0.00 | (15,413.37) | 0.00 | 0.00 | 0.00 |
| 9128286M7 | 04/13/21 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | | 3,000,000.00 | 102.184 | 3,065,507.81 | (16,111.62) | (63,001.55) | (2,506.26) | 3,002,506.26 |
| 91282CBG5 | 01/31/22 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | | 5,000,000.00 | 99.375 | 4,968,750.00 | 5,169.80 | 5,169.80 | 26,080.20 | 4,973,919.80 |
| 91282CBU4 | 03/31/22 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | | 3,500,000.00 | 98.434 | 3,445,175.78 | 149.15 | 149.15 | 54,675.07 | 3,445,324.93 |
| **Total for 350 - Park Dedication Fees Fund** | | | | | **11,500,000.00** | | **11,479,433.59** | **(31,899.19)** | **(57,682.60)** | **78,249.01** | **11,421,750.99** |

| CUSIP | Settle Date | Security Type | Security Description | Next Call Date | Purchase Qty | Orig Price | Original Cost | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **600 - Water & Sewer Fund** | | | | | | | | | | | |
| 912828ZR4 | 05/14/21 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | | 5,000,000.00 | 100.055 | 5,002,734.38 | (646.05) | (2,303.68) | (430.70) | 5,000,430.70 |
| 3133EMF64 | 06/11/21 | AGCY BULET | FFCB 0.060 06/09/22 | | 1,000,000.00 | 99.997 | 999,970.00 | 7.54 | 24.30 | 5.70 | 999,994.30 |
| 912828ZX1 | 06/22/21 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | | 4,000,000.00 | 100.027 | 4,001,093.75 | (266.12) | (827.63) | (266.12) | 4,000,266.12 |
| 912828Z29 | 12/16/21 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | | 15,000,000.00 | 101.246 | 15,186,914.06 | (42,817.95) | (50,312.51) | (136,601.55) | 15,136,601.55 |
| **Total for 600 - Water & Sewer Fund** | | | | | **25,000,000.00** | | **25,190,712.19** | **(43,722.58)** | **(53,419.52)** | **(137,292.67)** | **25,137,292.67** |
| **625 - Series 2020 CO-W&S** | | | | | | | | | | | |
| 3130AKT63 | 01/27/21 | AGCY BULET | FHLB 0.090 01/20/22 | | 0.00 | 99.995 | 0.00 | 38.28 | 0.00 | 0.00 | 0.00 |
| 91282CBG5 | 01/20/22 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | | 14,000,000.00 | 99.523 | 13,933,281.25 | 12,653.83 | 12,653.83 | 54,064.92 | 13,945,935.08 |
| **Total for 625 - Series 2020 CO-W&S** | | | | | **14,000,000.00** | | **13,933,281.25** | **12,692.11** | **12,653.83** | **54,064.92** | **13,945,935.08** |
| **625 - Series 2021 CO-W&S** | | | | | | | | | | | |
| 912828SF8 | 02/10/21 | TREAS NOTE | U.S. Treasury 2.000 02/15/22 | | 0.00 | 101.945 | 0.00 | (26,994.87) | 0.00 | 0.00 | 0.00 |
| 9128286H8 | 03/15/21 | TREAS NOTE | U.S. Treasury 2.375 03/15/22 | | 0.00 | 102.285 | 0.00 | (50,240.39) | 0.00 | 0.00 | 0.00 |
| 912828Z86 | 02/15/22 | TREAS NOTE | U.S. Treasury 1.375 02/15/23 | | 11,500,000.00 | 100.203 | 11,523,359.38 | (2,895.36) | (2,895.36) | (20,464.02) | 11,520,464.02 |
| **Total for 625 - Series 2021 CO-W&S** | | | | | **11,500,000.00** | | **11,523,359.38** | **(80,130.62)** | **(2,895.36)** | **(20,464.02)** | **11,520,464.02** |
| **625 - Series 2022 CO-W&S** | | | | | | | | | | | |
| 313382AX1 | 03/10/22 | AGCY BULET | FHLB 2.125 03/10/23 | | 4,750,000.00 | 100.924 | 4,793,890.00 | (2,552.65) | (2,552.65) | (41,337.35) | 4,791,337.35 |
| **Total for 625 - Series 2022 CO-W&S** | | | | | **4,750,000.00** | | **4,793,890.00** | **(2,552.65)** | **(2,552.65)** | **(41,337.35)** | **4,791,337.35** |

| CUSIP | Settle Date | Security Type | Security Description | Next Call Date | Purchase Qty | Orig Price | Original Cost | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **626 - Water & Sewer Impact Fees Fund** | | | | | | | | | | | |
| 912828H86 | 01/15/21 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | | 0.00 | 101.457 | 0.00 | (5,693.15) | 0.00 | 0.00 | 0.00 |
| 9128282S8 | 08/26/21 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | | 5,000,000.00 | 101.563 | 5,078,125.00 | (19,050.90) | (46,281.70) | (31,843.30) | 5,031,843.30 |
| 912796M71 | 03/10/22 | TREAS BILL | U.S. Treasury 0.000 09/08/22 | | 5,000,000.00 | 99.636 | 4,981,800.00 | 2,200.00 | 2,200.00 | 16,000.00 | 4,984,000.00 |
| 912828YF1 | 09/14/21 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | | 8,000,000.00 | 101.426 | 8,114,062.50 | (28,190.72) | (62,430.66) | (51,631.84) | 8,051,631.84 |
| 91282CAR2 | 10/08/21 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | | 5,000,000.00 | 100.023 | 5,001,171.88 | (274.20) | (531.88) | (640.00) | 5,000,640.00 |
| 912828YW4 | 12/15/21 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | | 5,000,000.00 | 101.320 | 5,066,015.63 | (16,310.25) | (19,391.08) | (46,624.55) | 5,046,624.55 |
| 3133EJSC4 | 01/14/22 | AGCY BULET | FFCB 2.860 01/19/23 | | 5,000,000.00 | 102.357 | 5,117,850.00 | (24,825.60) | (24,825.60) | (93,024.40) | 5,093,024.40 |
| 91282CBG5 | 01/31/22 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | | 5,000,000.00 | 99.375 | 4,968,750.00 | 5,169.80 | 5,169.80 | 26,080.20 | 4,973,919.80 |
| **Total for 626 - Water & Sewer Impact Fees Fund** | | | | | **38,000,000.00** | | **38,327,775.01** | **(86,975.02)** | **(146,091.12)** | **(181,683.89)** | **38,181,683.89** |
| **640 - Stormwater Operating Fund** | | | | | | | | | | | |
| 912828ZX1 | 06/22/21 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | | 500,000.00 | 100.027 | 500,136.72 | (33.26) | (103.45) | (33.27) | 500,033.27 |
| **Total for 640 - Stormwater Operating Fund** | | | | | **500,000.00** | | **500,136.72** | **(33.26)** | **(103.45)** | **(33.27)** | **500,033.27** |
| **700 - CDC Fund** | | | | | | | | | | | |
| 912828ZA1 | 02/16/21 | TREAS NOTE | U.S. Treasury 1.125 02/28/22 | | 0.00 | 101.078 | 0.00 | (8,361.65) | 0.00 | 0.00 | 0.00 |
| 912828W89 | 03/31/21 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | | 0.00 | 101.801 | 0.00 | (39,634.38) | 0.00 | 0.00 | 0.00 |
| 9128286M7 | 04/09/21 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | | 2,000,000.00 | 102.215 | 2,044,296.88 | (10,776.90) | (42,620.48) | (1,676.40) | 2,001,676.40 |
| 912828ZR4 | 05/14/21 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | | 4,000,000.00 | 100.055 | 4,002,187.50 | (516.84) | (1,842.94) | (344.56) | 4,000,344.56 |
| 3133EMF64 | 06/11/21 | AGCY BULET | FFCB 0.060 06/09/22 | | 5,000,000.00 | 99.997 | 4,999,850.00 | 37.70 | 121.50 | 28.50 | 4,999,971.50 |
| 3133EMU42 | 07/22/21 | AGCY BULET | FFCB 0.060 07/21/22 | | 5,000,000.00 | 99.984 | 4,999,200.00 | 200.60 | 554.85 | 245.15 | 4,999,754.85 |
| 912796L64 | 08/13/21 | TREAS BILL | U.S. Treasury 0.000 08/11/22 | | 3,000,000.00 | 99.924 | 2,997,716.12 | 566.25 | 1,453.39 | 830.49 | 2,999,169.51 |
| 912796U64 | 03/31/22 | TREAS BILL | U.S. Treasury 0.000 09/29/22 | | 4,500,000.00 | 99.489 | 4,477,022.50 | 126.23 | 126.23 | 22,851.27 | 4,477,148.73 |
| 91282CAR2 | 10/08/21 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | | 4,000,000.00 | 100.023 | 4,000,937.50 | (219.36) | (425.50) | (512.00) | 4,000,512.00 |
| 91282CBN0 | 02/28/22 | TREAS NOTE | U.S. Treasury 0.125 02/28/23 | | 5,000,000.00 | 98.996 | 4,949,804.69 | 4,352.41 | 4,352.41 | 45,842.90 | 4,954,157.10 |
| 91282CBU4 | 03/31/22 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | | 4,500,000.00 | 98.434 | 4,429,511.72 | 191.76 | 191.76 | 70,296.52 | 4,429,703.48 |
| **Total for 700 - CDC Fund** | | | | | **37,000,000.00** | | **36,900,526.91** | **(54,034.18)** | **(38,088.78)** | **137,561.87** | **36,862,438.13** |

# City of Frisco
## Amortization and Accretion
*From 12/31/2021 to 03/31/2022*

| CUSIP | Settle Date | Security Type | Security Description | Next Call Date | Purchase Qty | Orig Price | Original Cost | Amrt/Accr for Period | Total Amrt/Accr Since Purch | Remaining Disc / Prem | Book Value |
|---|---|---|---|---|---|---|---|---|---|---|---|
| **800 - EDC Fund** | | | | | | | | | | | |
| 912828H86 | 01/15/21 | TREAS NOTE | U.S. Treasury 1.500 01/31/22 | | 0.00 | 101.457 | 0.00 | (5,408.49) | 0.00 | 0.00 | 0.00 |
| 9128286H8 | 03/15/21 | TREAS NOTE | U.S. Treasury 2.375 03/15/22 | | 0.00 | 102.285 | 0.00 | (46,092.10) | 0.00 | 0.00 | 0.00 |
| 912828W89 | 03/31/21 | TREAS NOTE | U.S. Treasury 1.875 03/31/22 | | 0.00 | 101.801 | 0.00 | (7,926.88) | 0.00 | 0.00 | 0.00 |
| 912828ZR4 | 05/14/21 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | | 1,000,000.00 | 100.055 | 1,000,546.88 | (129.21) | (460.74) | (86.14) | 1,000,086.14 |
| 9128286Y1 | 06/15/21 | TREAS NOTE | U.S. Treasury 1.750 06/15/22 | | 3,000,000.00 | 101.672 | 3,050,156.25 | (12,403.68) | (39,819.87) | (10,336.38) | 3,010,336.38 |
| 3133EMU42 | 07/22/21 | AGCY BULET | FFCB 0.060 07/21/22 | | 2,000,000.00 | 99.984 | 1,999,680.00 | 80.24 | 221.94 | 98.06 | 1,999,901.94 |
| 912796L64 | 08/13/21 | TREAS BILL | U.S. Treasury 0.000 08/11/22 | | 3,000,000.00 | 99.924 | 2,997,716.13 | 566.25 | 1,453.38 | 830.49 | 2,999,169.51 |
| 912828YF1 | 03/15/22 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | | 5,000,000.00 | 100.348 | 5,017,382.81 | (1,606.01) | (1,606.01) | (15,776.80) | 5,015,776.80 |
| 91282CAX9 | 11/30/21 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | | 5,000,000.00 | 99.914 | 4,995,703.13 | 1,061.90 | 1,439.42 | 2,857.45 | 4,997,142.55 |
| 912828YW4 | 12/15/21 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | | 3,000,000.00 | 101.324 | 3,039,726.56 | (9,815.19) | (11,669.18) | (28,057.38) | 3,028,057.38 |
| 912828Z29 | 01/14/22 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | | 4,750,000.00 | 100.988 | 4,796,943.36 | (9,943.04) | (9,943.04) | (37,000.32) | 4,787,000.32 |
| 912828ZD5 | 03/15/22 | TREAS NOTE | U.S. Treasury 0.500 03/15/23 | | 5,000,000.00 | 99.238 | 4,961,914.06 | 1,753.84 | 1,753.84 | 36,332.10 | 4,963,667.90 |
| 91282CBU4 | 03/31/22 | TREAS NOTE | U.S. Treasury 0.125 03/31/23 | | 1,800,000.00 | 98.434 | 1,771,804.69 | 76.70 | 76.70 | 28,118.61 | 1,771,881.39 |
| **Total for 800 - EDC Fund** | | | | | **33,550,000.00** | | **33,631,573.87** | **(89,785.67)** | **(58,553.56)** | **(23,020.31)** | **33,573,020.31** |
| **Total for City of Frisco** | | | | | **507,400,000.00** | | **509,347,352.84** | **(817,012.74)** | **(1,444,512.77)** | **(502,840.07)** | **507,902,840.07** |

HilltopSecurities Asset Management

# City of Frisco

## Projected Cash Flows

*Cash Flows for next 180 days from 03/31/2022*

| CUSIP | Security Type | Security Description | Pay Date | Interest | Principal | Total Amount |
|---|---|---|---|---|---|---|
| **100 - General Operating Fund** | | | | | | |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 04/15/22 | 112,500.00 | 10,000,000.00 | 10,112,500.00 |
| 91282CAR2 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | 04/30/22 | 6,250.00 | 0.00 | 6,250.00 |
| 3130AMEE8 | AGCY BULET | FHLB 0.050 05/04/22 | 05/04/22 | 2,500.00 | 10,000,000.00 | 10,002,500.00 |
| 912828TY6 | TREAS NOTE | U.S. Treasury 1.625 11/15/22 | 05/15/22 | 81,250.00 | 0.00 | 81,250.00 |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 05/31/22 | 3,125.00 | 5,000,000.00 | 5,003,125.00 |
| 9128286Y1 | TREAS NOTE | U.S. Treasury 1.750 06/15/22 | 06/15/22 | 87,500.00 | 10,000,000.00 | 10,087,500.00 |
| 912796W21 | TREAS BILL | U.S. Treasury 0.000 06/21/22 | 06/21/22 | 0.00 | 5,000,000.00 | 5,000,000.00 |
| 912796R43 | TREAS BILL | U.S. Treasury 0.000 06/23/22 | 06/23/22 | 0.00 | 5,000,000.00 | 5,000,000.00 |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 07/21/22 | 3,000.00 | 10,000,000.00 | 10,003,000.00 |
| 912796S42 | TREAS BILL | U.S. Treasury 0.000 07/21/22 | 07/21/22 | 0.00 | 5,000,000.00 | 5,000,000.00 |
| 912828TJ9 | TREAS NOTE | U.S. Treasury 1.625 08/15/22 | 08/15/22 | 81,250.00 | 10,000,000.00 | 10,081,250.00 |
| 912796T58 | TREAS BILL | U.S. Treasury 0.000 08/25/22 | 08/25/22 | 0.00 | 5,000,000.00 | 5,000,000.00 |
| 912796U49 | TREAS BILL | U.S. Treasury 0.000 09/15/22 | 09/15/22 | 0.00 | 5,000,000.00 | 5,000,000.00 |
| **Total for 100 - General Operating Fund** | | | | **377,375.00** | **80,000,000.00** | **80,377,375.00** |
| **110 - Insurance Reserve Fund** | | | | | | |
| 912828YK0 | TREAS NOTE | U.S. Treasury 1.375 10/15/22 | 04/15/22 | 24,062.50 | 0.00 | 24,062.50 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 05/31/22 | 1,312.50 | 0.00 | 1,312.50 |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 06/30/22 | 625.00 | 1,000,000.00 | 1,000,625.00 |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 07/21/22 | 1,500.00 | 5,000,000.00 | 5,001,500.00 |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 08/31/22 | 4,062.50 | 500,000.00 | 504,062.50 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 09/15/22 | 22,500.00 | 3,000,000.00 | 3,022,500.00 |
| **Total for 110 - Insurance Reserve Fund** | | | | **54,062.50** | **9,500,000.00** | **9,554,062.50** |
| **120 - Capital Project Reserve Fund** | | | | | | |
| 912828YK0 | TREAS NOTE | U.S. Treasury 1.375 10/15/22 | 04/15/22 | 27,500.00 | 0.00 | 27,500.00 |
| 3130AMEE8 | AGCY BULET | FHLB 0.050 05/04/22 | 05/04/22 | 500.00 | 2,000,000.00 | 2,000,500.00 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 05/31/22 | 625.00 | 0.00 | 625.00 |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 08/31/22 | 28,437.50 | 3,500,000.00 | 3,528,437.50 |
| **Total for 120 - Capital Project Reserve Fund** | | | | **57,062.50** | **5,500,000.00** | **5,557,062.50** |

| CUSIP | Security Type | Security Description | Pay Date | Interest | Principal | Total Amount |
|---|---|---|---|---|---|---|
| **120 - Capital Reserve Fund** | | | | | | |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 06/30/22 | 312.50 | 500,000.00 | 500,312.50 |
| 91282CBN0 | TREAS NOTE | U.S. Treasury 0.125 02/28/23 | 08/31/22 | 1,062.50 | 0.00 | 1,062.50 |
| **Total for 120 - Capital Reserve Fund** | | | | **1,375.00** | **500,000.00** | **501,375.00** |
| **190 - Public Art Fund** | | | | | | |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 09/15/22 | 750.00 | 100,000.00 | 100,750.00 |
| **Total for 190 - Public Art Fund** | | | | **750.00** | **100,000.00** | **100,750.00** |
| **295 - PEG Fund** | | | | | | |
| 3133EMF64 | AGCY BULET | FFCB 0.060 06/09/22 | 06/09/22 | 90.00 | 300,000.00 | 300,090.00 |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 08/31/22 | 812.50 | 100,000.00 | 100,812.50 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 09/15/22 | 2,250.00 | 300,000.00 | 302,250.00 |
| **Total for 295 - PEG Fund** | | | | **3,152.50** | **700,000.00** | **703,152.50** |
| **300 - Capital Proj/ Engineering Esc Fund** | | | | | | |
| 912828Z86 | TREAS NOTE | U.S. Treasury 1.375 02/15/23 | 08/15/22 | 34,375.00 | 0.00 | 34,375.00 |
| **Total for 300 - Capital Proj/ Engineering Esc Fund** | | | | **34,375.00** | **0.00** | **34,375.00** |
| **300 - GO 2022 Refund & Improve** | | | | | | |
| 912828ZD5 | TREAS NOTE | U.S. Treasury 0.500 03/15/23 | 09/15/22 | 37,500.00 | 0.00 | 37,500.00 |
| **Total for 300 - GO 2022 Refund & Improve** | | | | **37,500.00** | **0.00** | **37,500.00** |
| **300 - Series 2018 GO Bonds** | | | | | | |
| 912796M71 | TREAS BILL | U.S. Treasury 0.000 09/08/22 | 09/08/22 | 0.00 | 10,000,000.00 | 10,000,000.00 |
| **Total for 300 - Series 2018 GO Bonds** | | | | **0.00** | **10,000,000.00** | **10,000,000.00** |

| CUSIP | Security Type | Security Description | Pay Date | Interest | Principal | Total Amount |
|---|---|---|---|---|---|---|
| **300 - Series 2019 CO Bonds** | | | | | | |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 05/31/22 | 7,500.00 | 0.00 | 7,500.00 |
| 912828YW4 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | 06/15/22 | 186,875.00 | 0.00 | 186,875.00 |
| **Total for 300 - Series 2019 CO Bonds** | | | | **194,375.00** | **0.00** | **194,375.00** |
| **300 - Series 2019 GO Bonds** | | | | | | |
| 912796K57 | TREAS BILL | U.S. Treasury 0.000 07/14/22 | 07/14/22 | 0.00 | 8,000,000.00 | 8,000,000.00 |
| 912828TJ9 | TREAS NOTE | U.S. Treasury 1.625 08/15/22 | 08/15/22 | 40,625.00 | 5,000,000.00 | 5,040,625.00 |
| 912828YA2 | TREAS NOTE | U.S. Treasury 1.500 08/15/22 | 08/15/22 | 82,500.00 | 11,000,000.00 | 11,082,500.00 |
| 3133EM5T5 | AGCY BULET | FFCB 0.070 09/21/22 | 09/21/22 | 3,150.00 | 9,000,000.00 | 9,003,150.00 |
| **Total for 300 - Series 2019 GO Bonds** | | | | **126,275.00** | **33,000,000.00** | **33,126,275.00** |
| **300 - Series 2020 GO Bonds** | | | | | | |
| 91282CBD2 | TREAS NOTE | U.S. Treasury 0.125 12/31/22 | 06/30/22 | 9,375.00 | 0.00 | 9,375.00 |
| **Total for 300 - Series 2020 GO Bonds** | | | | **9,375.00** | **0.00** | **9,375.00** |
| **300 - Series 2021 GO Bonds** | | | | | | |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 04/15/22 | 168,750.00 | 15,000,000.00 | 15,168,750.00 |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 05/31/22 | 9,375.00 | 15,000,000.00 | 15,009,375.00 |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 06/30/22 | 9,375.00 | 15,000,000.00 | 15,009,375.00 |
| 912828Z29 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | 07/15/22 | 60,000.00 | 0.00 | 60,000.00 |
| **Total for 300 - Series 2021 GO Bonds** | | | | **247,500.00** | **45,000,000.00** | **45,247,500.00** |
| **325 - Thoroughfare Impact Fees Fund** | | | | | | |
| 912828TY6 | TREAS NOTE | U.S. Treasury 1.625 11/15/22 | 05/15/22 | 32,500.00 | 0.00 | 32,500.00 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 05/31/22 | 2,500.00 | 0.00 | 2,500.00 |
| 3133ELT95 | AGCY BULET | FFCB 0.200 07/13/22 | 07/13/22 | 9,000.00 | 9,000,000.00 | 9,009,000.00 |
| 91282CAG6 | TREAS NOTE | U.S. Treasury 0.125 08/31/22 | 08/31/22 | 3,125.00 | 5,000,000.00 | 5,003,125.00 |
| **Total for 325 - Thoroughfare Impact Fees Fund** | | | | **47,125.00** | **14,000,000.00** | **14,047,125.00** |

| CUSIP | Security Type | Security Description | Pay Date | Interest | Principal | Total Amount |
|---|---|---|---|---|---|---|
| **350 - Park Dedication Fees Fund** | | | | | | |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 04/15/22 | 33,750.00 | 3,000,000.00 | 3,033,750.00 |
| 91282CBG5 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | 07/31/22 | 3,125.00 | 0.00 | 3,125.00 |
| **Total for 350 - Park Dedication Fees Fund** | | | | **36,875.00** | **3,000,000.00** | **3,036,875.00** |
| **600 - Water & Sewer Fund** | | | | | | |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 05/31/22 | 3,125.00 | 5,000,000.00 | 5,003,125.00 |
| 3133EMF64 | AGCY BULET | FFCB 0.060 06/09/22 | 06/09/22 | 300.00 | 1,000,000.00 | 1,000,300.00 |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 06/30/22 | 2,500.00 | 4,000,000.00 | 4,002,500.00 |
| 912828Z29 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | 07/15/22 | 112,500.00 | 0.00 | 112,500.00 |
| **Total for 600 - Water & Sewer Fund** | | | | **118,425.00** | **10,000,000.00** | **10,118,425.00** |
| **625 - Series 2020 CO-W&S** | | | | | | |
| 91282CBG5 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | 07/31/22 | 8,750.00 | 0.00 | 8,750.00 |
| **Total for 625 - Series 2020 CO-W&S** | | | | **8,750.00** | **0.00** | **8,750.00** |
| **625 - Series 2021 CO-W&S** | | | | | | |
| 912828Z86 | TREAS NOTE | U.S. Treasury 1.375 02/15/23 | 08/15/22 | 79,062.50 | 0.00 | 79,062.50 |
| **Total for 625 - Series 2021 CO-W&S** | | | | **79,062.50** | **0.00** | **79,062.50** |
| **625 - Series 2022 CO-W&S** | | | | | | |
| 313382AX1 | AGCY BULET | FHLB 2.125 03/10/23 | 09/10/22 | 50,468.75 | 0.00 | 50,468.75 |
| **Total for 625 - Series 2022 CO-W&S** | | | | **50,468.75** | **0.00** | **50,468.75** |

| CUSIP | Security Type | Security Description | Pay Date | Interest | Principal | Total Amount |
|---|---|---|---|---|---|---|
| **626 - Water & Sewer Impact Fees Fund** | | | | | | |
| 91282CAR2 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | 04/30/22 | 3,125.00 | 0.00 | 3,125.00 |
| 912828YW4 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | 06/15/22 | 40,625.00 | 0.00 | 40,625.00 |
| 3133EJSC4 | AGCY BULET | FFCB 2.860 01/19/23 | 07/19/22 | 71,500.00 | 0.00 | 71,500.00 |
| 91282CBG5 | TREAS NOTE | U.S. Treasury 0.125 01/31/23 | 07/31/22 | 3,125.00 | 0.00 | 3,125.00 |
| 9128282S8 | TREAS NOTE | U.S. Treasury 1.625 08/31/22 | 08/31/22 | 40,625.00 | 5,000,000.00 | 5,040,625.00 |
| 912796M71 | TREAS BILL | U.S. Treasury 0.000 09/08/22 | 09/08/22 | 0.00 | 5,000,000.00 | 5,000,000.00 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 09/15/22 | 60,000.00 | 8,000,000.00 | 8,060,000.00 |
| **Total for 626 - Water & Sewer Impact Fees Fund** | | | | **219,000.00** | **18,000,000.00** | **18,219,000.00** |
| **640 - Stormwater Operating Fund** | | | | | | |
| 912828ZX1 | TREAS NOTE | U.S. Treasury 0.125 06/30/22 | 06/30/22 | 312.50 | 500,000.00 | 500,312.50 |
| **Total for 640 - Stormwater Operating Fund** | | | | **312.50** | **500,000.00** | **500,312.50** |
| **700 - CDC Fund** | | | | | | |
| 9128286M7 | TREAS NOTE | U.S. Treasury 2.250 04/15/22 | 04/15/22 | 22,500.00 | 2,000,000.00 | 2,022,500.00 |
| 91282CAR2 | TREAS NOTE | U.S. Treasury 0.125 10/31/22 | 04/30/22 | 2,500.00 | 0.00 | 2,500.00 |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 05/31/22 | 2,500.00 | 4,000,000.00 | 4,002,500.00 |
| 3133EMF64 | AGCY BULET | FFCB 0.060 06/09/22 | 06/09/22 | 1,500.00 | 5,000,000.00 | 5,001,500.00 |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 07/21/22 | 1,500.00 | 5,000,000.00 | 5,001,500.00 |
| 912796L64 | TREAS BILL | U.S. Treasury 0.000 08/11/22 | 08/11/22 | 0.00 | 3,000,000.00 | 3,000,000.00 |
| 91282CBN0 | TREAS NOTE | U.S. Treasury 0.125 02/28/23 | 08/31/22 | 3,125.00 | 0.00 | 3,125.00 |
| **Total for 700 - CDC Fund** | | | | **33,625.00** | **19,000,000.00** | **19,033,625.00** |

# City of Frisco

## Projected Cash Flows

***Cash Flows for next 180 days from 03/31/2022***

| CUSIP | Security Type | Security Description | Pay Date | Interest | Principal | Total Amount |
|---|---|---|---|---|---|---|
| **800 - EDC Fund** | | | | | | |
| 912828ZR4 | TREAS NOTE | U.S. Treasury 0.125 05/31/22 | 05/31/22 | 625.00 | 1,000,000.00 | 1,000,625.00 |
| 91282CAX9 | TREAS NOTE | U.S. Treasury 0.125 11/30/22 | 05/31/22 | 3,125.00 | 0.00 | 3,125.00 |
| 9128286Y1 | TREAS NOTE | U.S. Treasury 1.750 06/15/22 | 06/15/22 | 26,250.00 | 3,000,000.00 | 3,026,250.00 |
| 912828YW4 | TREAS NOTE | U.S. Treasury 1.625 12/15/22 | 06/15/22 | 24,375.00 | 0.00 | 24,375.00 |
| 912828Z29 | TREAS NOTE | U.S. Treasury 1.500 01/15/23 | 07/15/22 | 35,625.00 | 0.00 | 35,625.00 |
| 3133EMU42 | AGCY BULET | FFCB 0.060 07/21/22 | 07/21/22 | 600.00 | 2,000,000.00 | 2,000,600.00 |
| 912796L64 | TREAS BILL | U.S. Treasury 0.000 08/11/22 | 08/11/22 | 0.00 | 3,000,000.00 | 3,000,000.00 |
| 912828YF1 | TREAS NOTE | U.S. Treasury 1.500 09/15/22 | 09/15/22 | 37,500.00 | 5,000,000.00 | 5,037,500.00 |
| 912828ZD5 | TREAS NOTE | U.S. Treasury 0.500 03/15/23 | 09/15/22 | 12,500.00 | 0.00 | 12,500.00 |
| **Total for 800 - EDC Fund** | | | | **140,600.00** | **14,000,000.00** | **14,140,600.00** |

| CUSIP | Security Type | Security Description | Pay Date | Interest | Principal | Total Amount |
|---|---|---|---|---|---|---|

## Total for All Portfolios

| Pay Date | Interest | Principal | Total Amount |
|---|---|---|---|
| April 2022 | 400,937.50 | 30,000,000.00 | 30,400,937.50 |
| May 2022 | 150,562.50 | 42,000,000.00 | 42,150,562.50 |
| June 2022 | 390,015.00 | 50,300,000.00 | 50,690,015.00 |
| July 2022 | 310,225.00 | 44,000,000.00 | 44,310,225.00 |
| August 2022 | 399,062.50 | 51,100,000.00 | 51,499,062.50 |
| September 2022 | 226,618.75 | 45,400,000.00 | 45,626,618.75 |
| **Total Projected Cash Flows for City of Frisco** | **1,877,421.25** | **262,800,000.00** | **264,677,421.25** |