

Quarterly Investment Report

As of October 31, 2024

Jessica Coleman, Finance & Risk Manager



Investment Portfolio Summary

	Ending Invested Value	Percentage of Portfolio	Weighted Average Maturity (in days)	Weighted Average Days to Call
Daily Liquidity Funds				
Money Markets	\$ -	0.0%	1	1
Pooled Funds	11,151,397	5.0%	1	1
Total Money Markets & Pooled	\$ 11,151,397	5.0%	1	1
Federally Insured Cash Account	\$ 70,120,176	31.2%	1	1
Demand Deposits	49,955,621	22.2%	1	1
Daily Liquidity Funds Total	\$ 131,227,194	58.3%	1	1
Escrow Funds Total	\$ 39,549,308	17.6%	1	1
U.S. Agencies	\$ 37,982,126	16.9%	36	36
U.S. Treasuries *	16,278,116	7.2%	7	7
Certificates of Deposit	-	0.0%	0	0
Obligations of The State of Texas, Agencies & Instrumentalities	-	0.0%	0	0
Total Invested Funds	\$ 225,036,744	100.0%	47	47
			Max = 450	Max = 300

* WAM and WAM to Call exclude a \$5 Million investment in the Community Assistance Fund having a remaining maturity of 5.0 years.

Liquidity Requirement	
Total Daily Liquid Funds	\$ 131,227,194
Average Monthly Operating Expense (FY 2025 Budgeted Operating Expenses ÷ 12)	\$ 19,515,241
Operating Expense Liquidity Coverage Ratio	\$ 6.72
Number of Days Coverage of Operating Expenses	202
	Min = 30

Rolling Four Quarter Annualized Yield By Investment Type

Investment Type	10/31/2024	Rolling Four Quarter Average
U.S. Govt. Securities*	4.465%	4.402%
Federally Insured Cash Account	4.933%	5.105%
Pooled Funds	5.118%	5.275%
Money Markets	0.000%	0.000%
Certificates of Deposit	0.000%	0.000%
Obligations of The State of Texas, Agencies & Instrumentalities	0.000%	0.000%
Demand Deposits**	1.000%	1.000%
Escrow Funds	2.173%	2.173%
Total NBU Yield	3.780%	3.852%
90 Day T-Bill	4.865%	5.150%

* U.S. Govt. Securities includes a \$5 million 10 year Community Assistance maturity at 1.79%

** The Demand Deposits interest rate reflects NBU's earnings credit rate with Frost Bank. Earnings are solely used to offset Frost Bank fees for the month.

Mission

Strengthening our community by providing resilient essential services

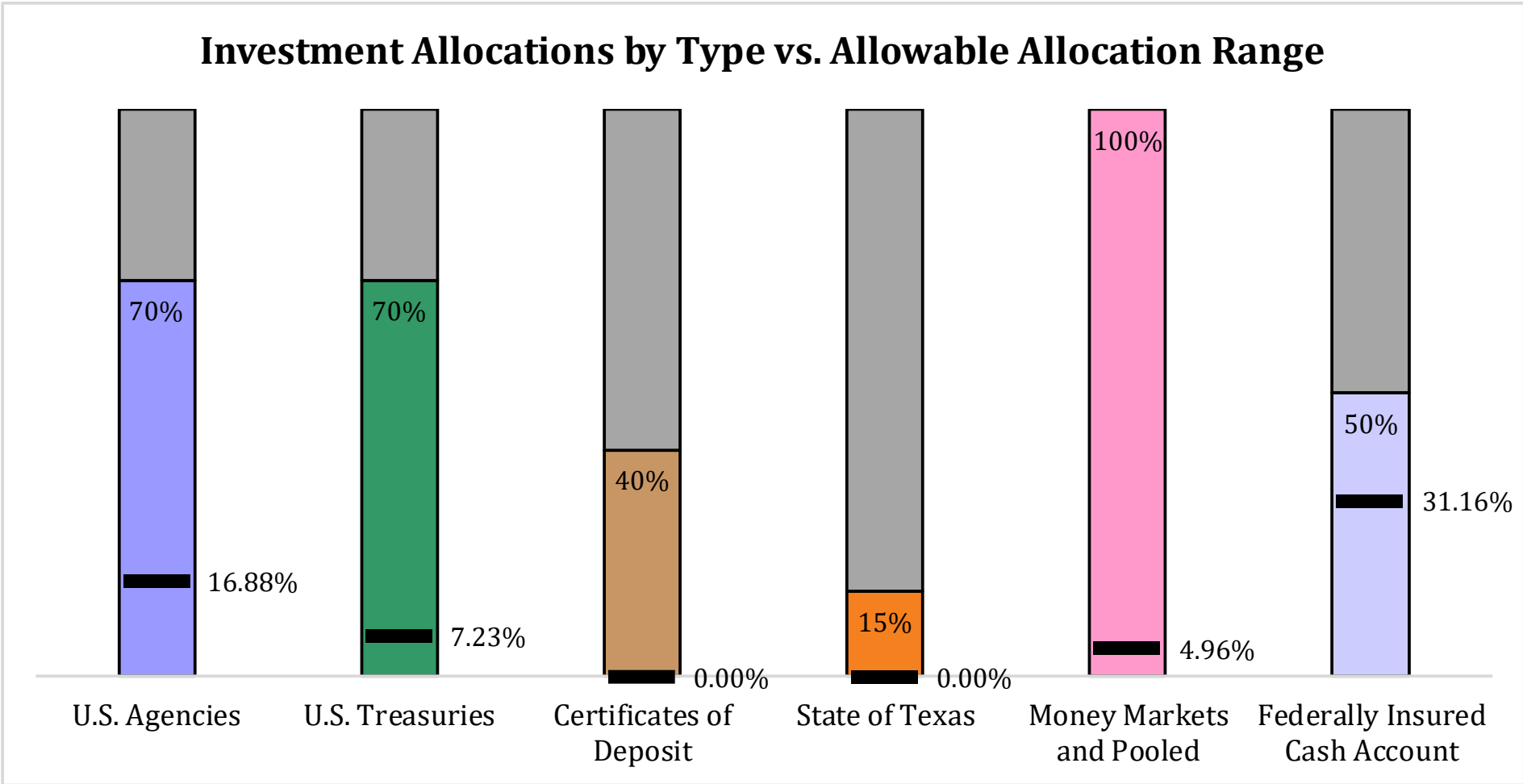
+ Vision

Be a trusted community partner dedicated to excellence in service

+ Core Values

Safety, Team, Integrity, Culture, and Stewardship

Investment Allocations vs. Investment Allowable Ranges



Note: Colored area in bar represents allowable allocation range

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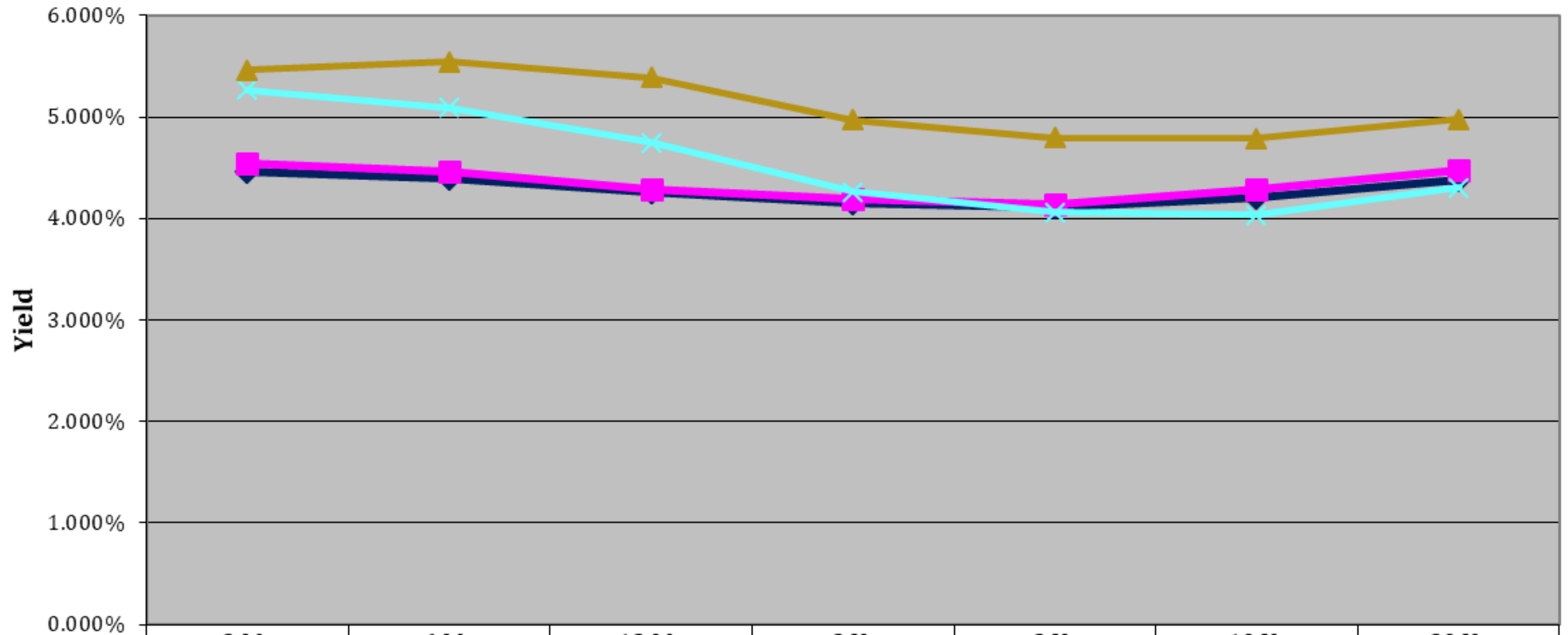
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U.S. Treasury Yield Curve



	3 Mo	6 Mo	12 Mo	2 Yr	3 Yr	10 Yr	30 Yr
◆ Current (12/04/2024)	4.460%	4.400%	4.260%	4.146%	4.110%	4.210%	4.380%
■ Quarter End (10/31/2024)	4.547%	4.467%	4.285%	4.189%	4.144%	4.290%	4.477%
✕ Last Quarter (07/31/2024)	5.264%	5.089%	4.749%	4.266%	4.061%	4.035%	4.306%
▲ Four Quarters Ago (10/31/2023)	5.464%	5.545%	5.389%	4.971%	4.793%	4.791%	4.974%

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Commercial Paper Update

CUSIP	Par Amount	Nominal Rate	Issue Date	Maturity Date	Total Days	Total Interest
64257PBV1	10,400,000.00	3.75%	7/23/2024	9/17/2024	56	59,672.13
64257PBW9	4,600,000.00	3.95%	7/23/2024	9/17/2024	56	27,801.09
64257PBX7	9,700,000.00	3.40%	9/17/2024	11/12/2024	56	50,461.20
64257PBY5	5,300,000.00	3.60%	9/17/2024	11/12/2024	56	29,193.44
64257PBZ2	9,285,000.00	3.90%	10/23/2024	12/17/2024	55	54,416.19
64257PB25	10,715,000.00	3.40%	10/23/2024	1/14/2025	83	82,652.20
64257PB33	8,500,000.00	3.50%	11/12/2024	11/14/2024	2	1,625.68
64257PB41	6,500,000.00	3.40%	11/12/2024	2/4/2025	84	32,007.70
64257PB58	8,500,000.00	4.00%	11/14/2024	1/14/2025	61	56,699.75

Note: The table above shows the commercial paper notes with an issue date and/or maturity date that occurred during the reporting period and any currently outstanding commercial paper notes.

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