



Quarterly Investment Report As of October 31, 2023

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Finance Manager

Investment Portfolio Summary as of October 31, 2023

	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	84,158,079	41.2%	1	1
Total Money Markets & Pooled	\$ 84,158,079	41.2%	1	1
Federally Insured Cash Account	\$ 10,596,107	5.2%	1	1
Demand Deposits	25,163,183	12.3%	1	1
Daily Liquidity Funds Total	\$ 119,917,368	58.7%	1	1
Escrow Funds Total				
U.S. Agencies	\$ 23,781,428	11.6%	105	38
U.S. Treasuries *	22,970,449	11.2%	68	68
Certificates of Deposit	-	0.0%	0	0
Obligations of The State of Texas, Agencies & Instrumentalities	-	0.0%	0	0
Total Invested Funds	\$ 204,339,808	100.0%	30	16
			Max = 450	Max = 300

* WAM and WAM to Call exclude a \$5 Million investment in the Community Assistance Fund having a remaining maturity of 6.0 years.

Liquidity Requirement	
Total Daily Liquid Funds	\$ 119,917,368
Average Monthly Operating Expense (FY 2024 Budgeted Operating Expenses ÷ 12)	\$ 15,943,333
Operating Expense Liquidity Coverage Ratio	\$ 7.52
Number of Days Coverage of Operating Expenses	226
	Min = 30

Rolling Four Quarter
Annualized Yield
By Investment Type
For the
Fiscal Quarter
Ended
October 31, 2023

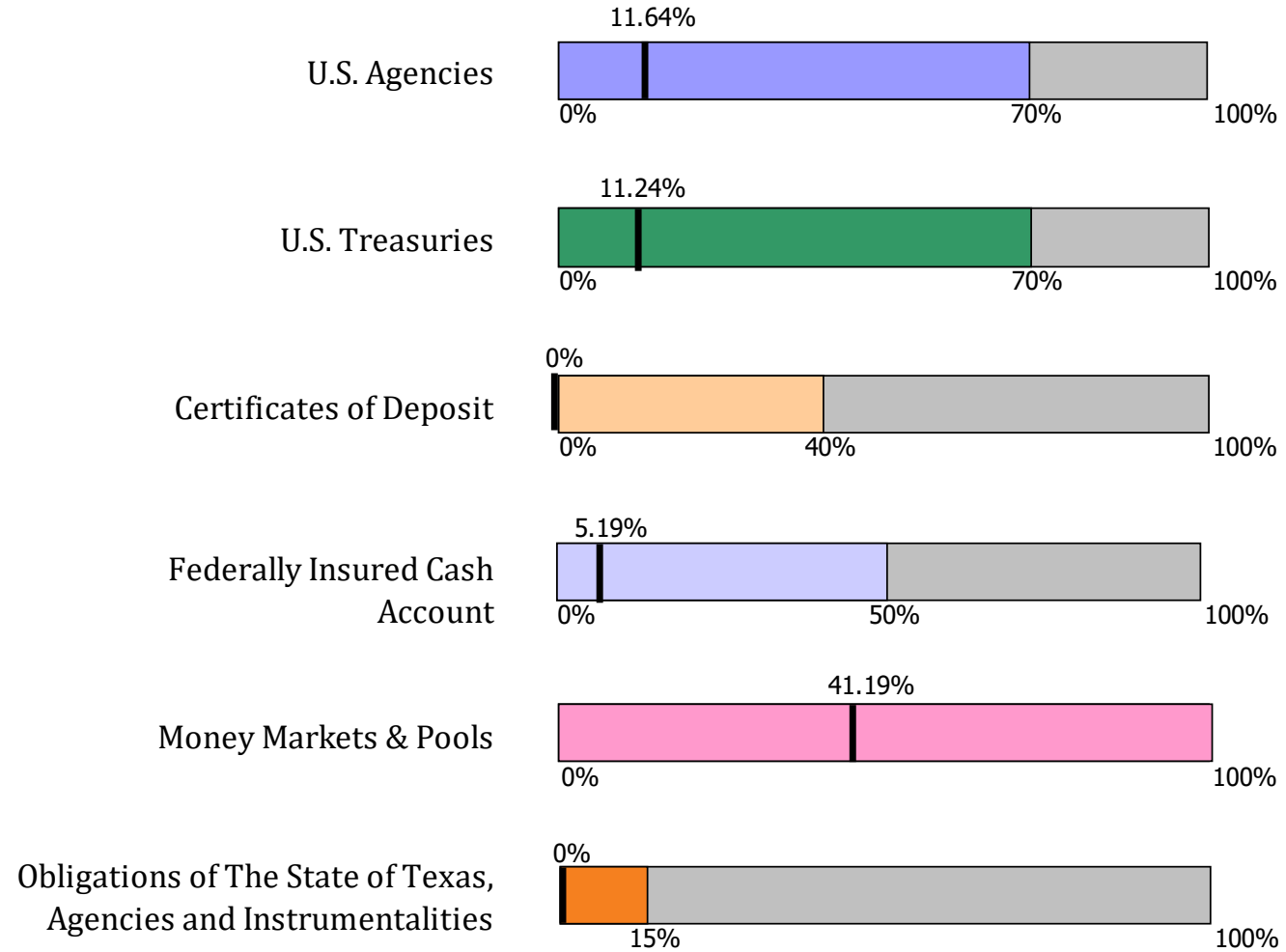
Rolling Four Quarter Annualized Yield By Investment Type For The Fiscal Quarter Ended		
	10/31/2023	Rolling Four Quarter Average
U.S. Govt. Securities*	3.537%	3.105%
Federally Insured Cash Account	5.193%	4.641%
Pooled Funds	5.335%	4.770%
Money Markets	0.000%	0.000%
Certificates of Deposit	0.000%	0.000%
Obligations of The State of Texas, Agencies & Instrumentalities	0.000%	0.000%
Demand Deposits**	1.590%	1.073%
Escrow Funds	2.173%	2.173%
Total NBU Yield	3.808%	3.244%
90 Day T-Bill	5.328%	4.986%

* 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.

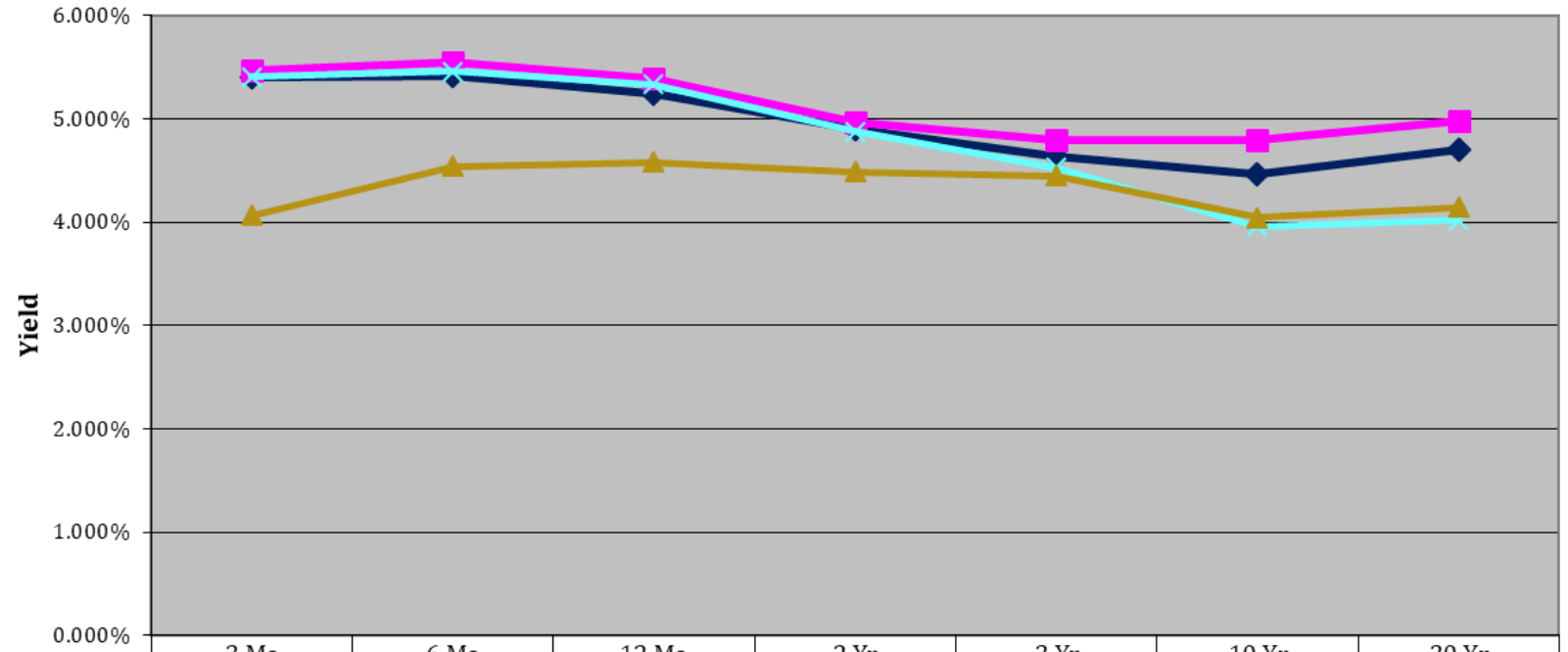
Investment Allocations
 VS.
 Investment Allowable Ranges
 at
 October 31, 2023

Investment Allocations by Type
 vs. Allowable Allocation Range



Note: Colored area in bar represents allowable allocation range

U. S. Treasury Yield Curve as of November 17, 2023



	3 Mo	6 Mo	12 Mo	2 Yr	3 Yr	10 Yr	30 Yr
◆ Current (11/17/2023)	5.400%	5.420%	5.250%	4.894%	4.630%	4.460%	4.700%
■ Quarter End (10/31/2023)	5.464%	5.545%	5.389%	4.971%	4.793%	4.791%	4.974%
✕ Last Quarter (07/31/2023)	5.408%	5.461%	5.331%	4.877%	4.525%	3.957%	4.016%
▲ Four Quarters Ago (10/31/2022)	4.064%	4.541%	4.583%	4.489%	4.449%	4.048%	4.146%

Commercial Paper

CUSIP	Par Amount	Nominal Rate	Issue Date	Maturity Date	Total Days	Total Interest
64257PBH2	50,000,000.00	3.65%	5/9/2023	8/8/2023	91	455,000.00
64257PBJ8	50,000,000.00	3.75%	8/8/2023	10/4/2023	57	292,808.22
64257PBK5	15,000,000.00	3.80%	9/12/2023	11/8/2023	57	89,013.70
64257PBL3	25,000,000.00	4.40%	10/4/2023	11/8/2023	35	105,479.45
64257PBM1	25,000,000.00	4.30%	10/4/2023	12/12/2023	69	203,219.18
64257PBN9	1,500,000.00	4.00%	11/8/2023	11/14/2023	6	986.30
64257PBP4	5,000,000.00	4.00%	11/8/2023	12/12/2023	34	18,630.14
64257PBQ2	33,500,000.00	3.85%	11/8/2023	2/6/2024	90	317,672.99
64257PBR0	1,500,000.00	3.95%	11/14/2023	12/12/2023	28	4,545.21

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.



Questions?

