



Quarterly Investment Report As of January 31, 2024

John Warren
Finance Manager

Investment Portfolio Summary as of January 31, 2024

	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	63,054,738	30.9%	1	1
Total Money Markets & Pooled	\$ 63,054,738	30.9%	1	1
Federally Insured Cash Account	\$ 10,735,596	5.3%	1	1
Demand Deposits	47,020,214	23.1%	1	1
Daily Liquidity Funds Total	\$ 120,810,548	59.2%	1	1
Escrow Funds Total				
U.S. Agencies	\$ 21,789,998	10.7%	217	23
U.S. Treasuries *	23,328,685	11.4%	41	5
Certificates of Deposit	-	0.0%	0	0
Obligations of The State of Texas, Agencies & Instrumentalities	-	0.0%	0	0
Total Invested Funds	\$ 203,984,306	100.0%	33	21

Max = 450

Max = 300

* WAM and WAM to Call exclude a \$5 Million investment in the Community Assistance Fund having a remaining maturity of 5.8 years.

Liquidity Requirement	
Total Daily Liquid Funds	\$ 120,810,548
Average Monthly Operating Expense (FY 2024 Budgeted Operating Expenses ÷ 12)	\$ 15,943,333
Operating Expense Liquidity Coverage Ratio	\$ 7.58
Number of Days Coverage of Operating Expenses	227

Min = 30

Rolling Four Quarter
Annualized Yield
By Investment
Type For the
Fiscal Quarter Ended
January 31, 2024

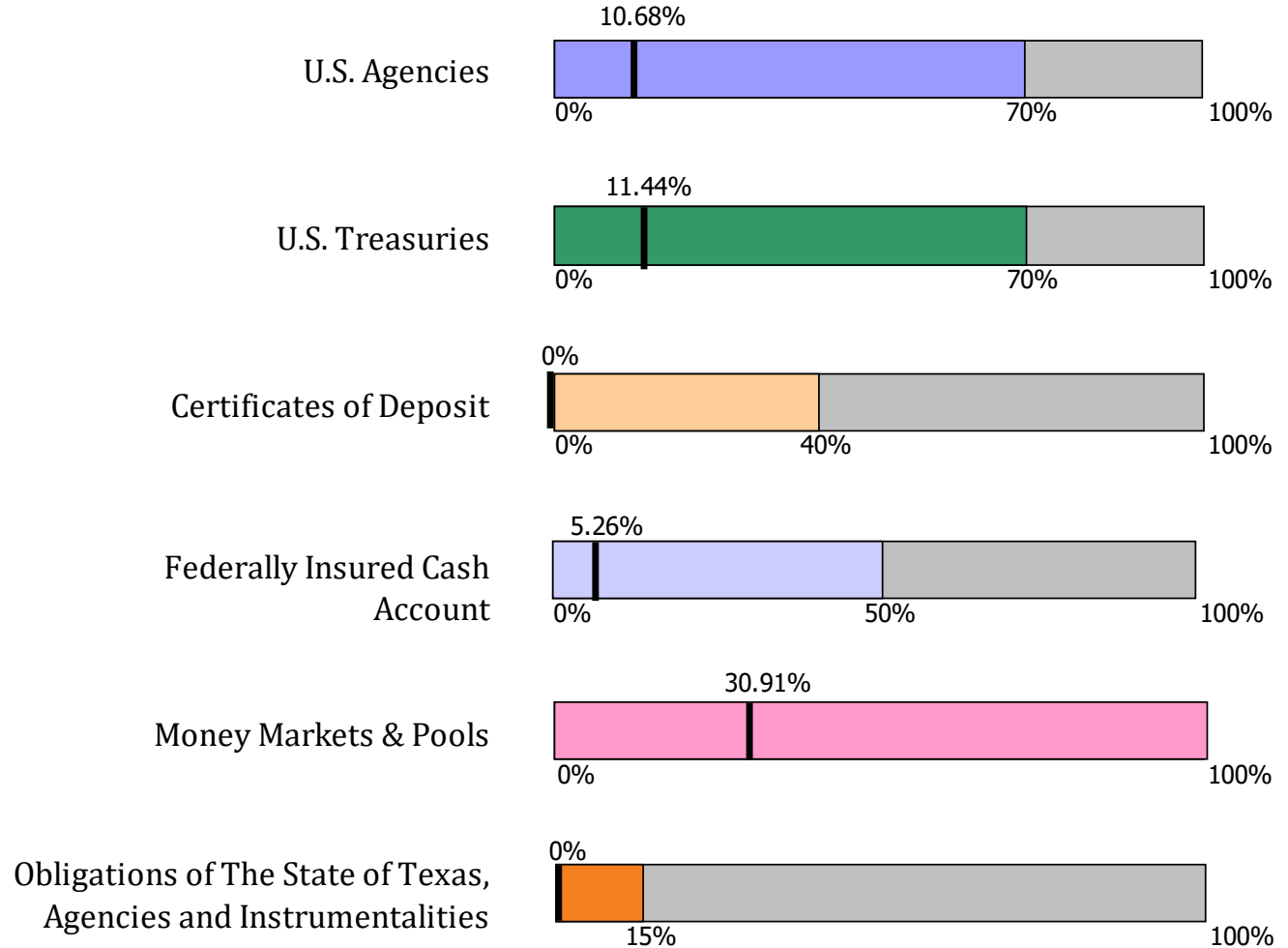
Rolling Four Quarter Annualized Yield By Investment Type For The Fiscal Quarter Ended		
	1/31/2024	Rolling Four Quarter Average
U.S. Govt. Securities*	4.019%	3.389%
Federally Insured Cash Account	5.200%	4.965%
Pooled Funds	5.364%	5.115%
Money Markets	0.000%	0.000%
Certificates of Deposit	0.000%	0.000%
Obligations of The State of Texas, Agencies & Instrumentalities	0.000%	0.000%
Demand Deposits**	1.000%	0.975%
Escrow Funds	2.173%	2.173%
Total NBU Yield	3.648%	3.437%
90 Day T-Bill	5.253%	5.168%

* 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.

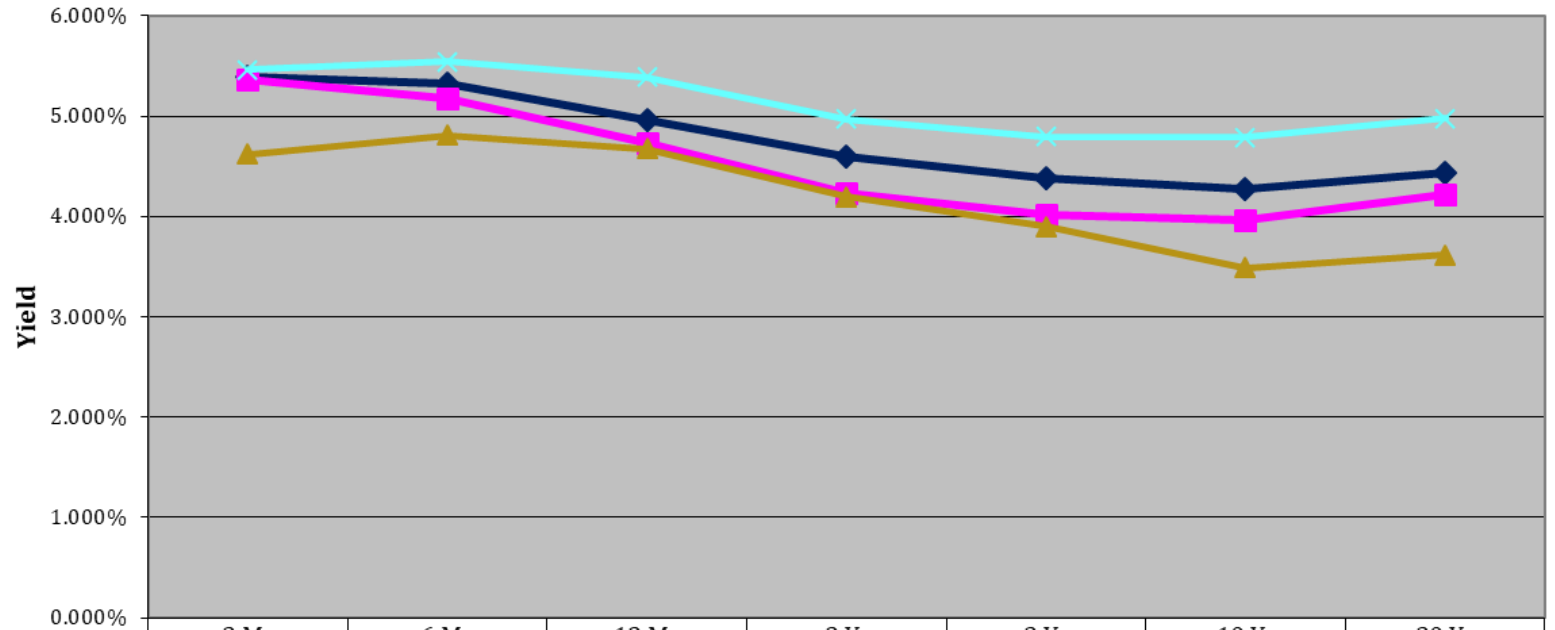
Investment Allocations
vs.
Investment Allowable Ranges
at
January 31, 2024

Investment Allocations by Type
vs. Allowable Allocation Range



Note: Colored area in bar represents allowable allocation range

U. S. Treasury Yield Curve as of February 21, 2024



	3 Mo	6 Mo	12 Mo	2 Yr	3 Yr	10 Yr	30 Yr
◆ Current (02/21/2024)	5.390%	5.330%	4.960%	4.598%	4.380%	4.270%	4.440%
◆ Quarter End (01/31/2024)	5.365%	5.175%	4.726%	4.229%	4.019%	3.965%	4.215%
◆ Last Quarter (10/31/2023)	5.464%	5.545%	5.389%	4.971%	4.793%	4.791%	4.974%
◆ Four Quarters Ago (01/31/2023)	4.623%	4.809%	4.673%	4.193%	3.897%	3.488%	3.619%

Commercial Paper

CUSIP	Par Amount	Nominal Rate	Issue Date	Maturity Date	Total Days	Total Interest
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
64257PBS8	7,000,000.00	3.70%	12/12/2023	2/6/2024	56	39,667.19
64257PBT6	24,500,000.00	4.00%	12/12/2023	2/6/2024	56	150,092.07
64257PBU3	10,000,000.00	3.70%	12/20/2023	2/6/2024	48	48,557.82

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?

