

Quarterly Investment Report

As of July 31, 2024

John Warren, Director of Finance



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	67,435,562	33.3%	1	1
Total Money Markets & Pooled	\$ 67,435,562	33.3%	1	1
Federally Insured Cash Account	\$ 11,013,889	5.4%	1	1
Demand Deposits	33,260,461	16.4%	1	1
Daily Liquidity Funds Total	\$ 111,709,911	55.1%	1	1
Escrow Funds Total				
U.S. Agencies	\$ 30,923,976	15.2%	45	36
U.S. Treasuries *	21,107,667	10.4%	13	13
Certificates of Deposit	-	0.0%	0	0
Obligations of The State of Texas, Agencies & Instrumentalities	-	0.0%	0	0
Total Invested Funds	\$ 202,803,231	100.0%	62	53

Max = 450

Max = 300

* WAM and WAM to Call exclude a \$5 Million investment in the Community Assistance Fund having a remaining maturity of 5.3 years.

Liquidity Requirement	
Total Daily Liquid Funds	\$ 111,709,911
Average Monthly Operating Expense (FY 2024 Budgeted Operating Expenses ÷ 12)	\$ 15,943,333
Operating Expense Liquidity Coverage Ratio	\$ 7.01
Number of Days Coverage of Operating Expenses	210

Min = 30

Rolling Four Quarter Annualized Yield By Investment Type

Investment Type	7/31/2024	Rolling Four Quarter Average
U.S. Govt. Securities*	4.689%	4.170%
Federally Insured Cash Account	5.110%	5.170%
Pooled Funds	5.310%	5.329%
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	4.013%	3.837%
90 Day T-Bill	5.243%	5.266%

* 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

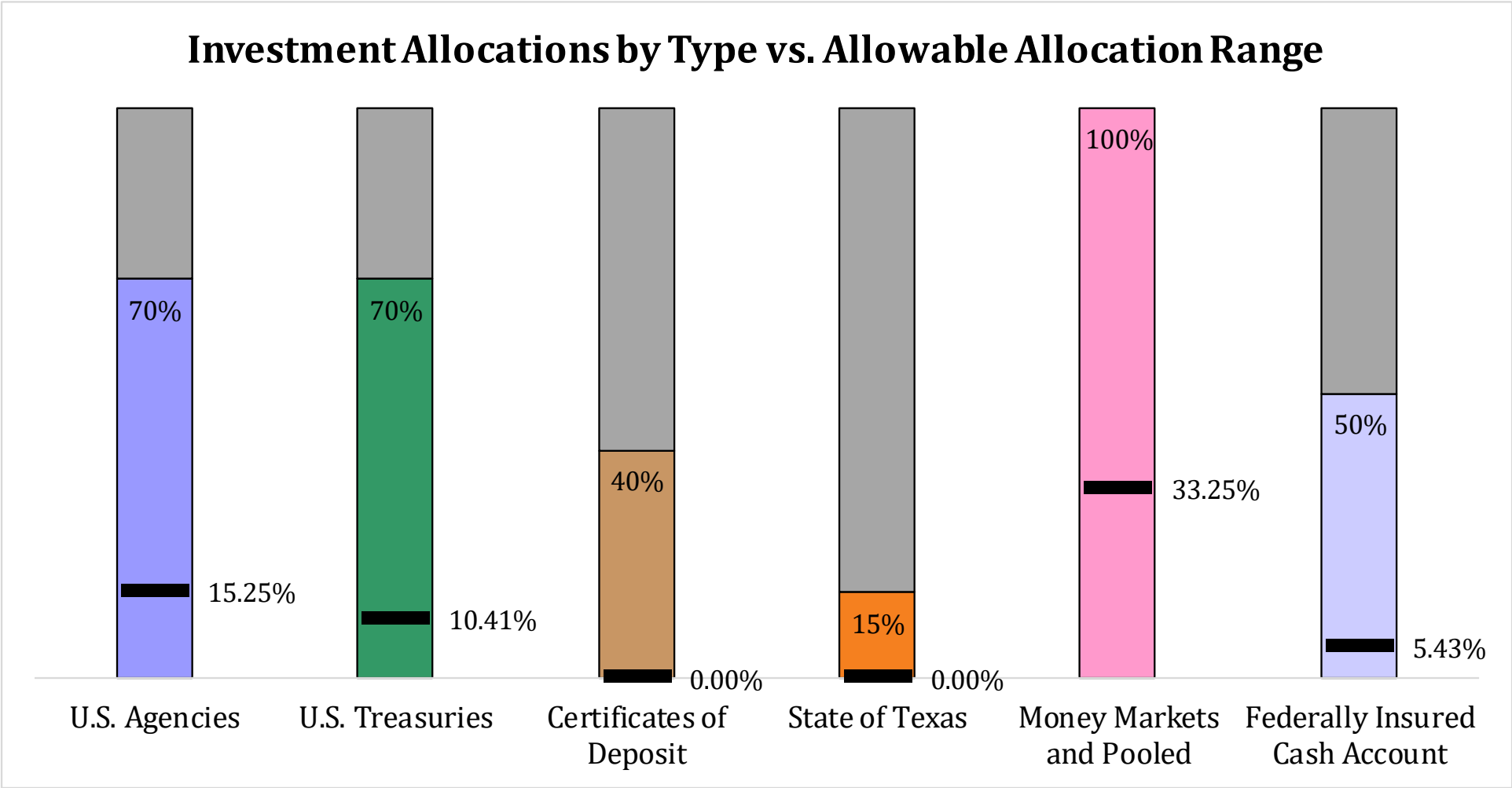
+ Vision

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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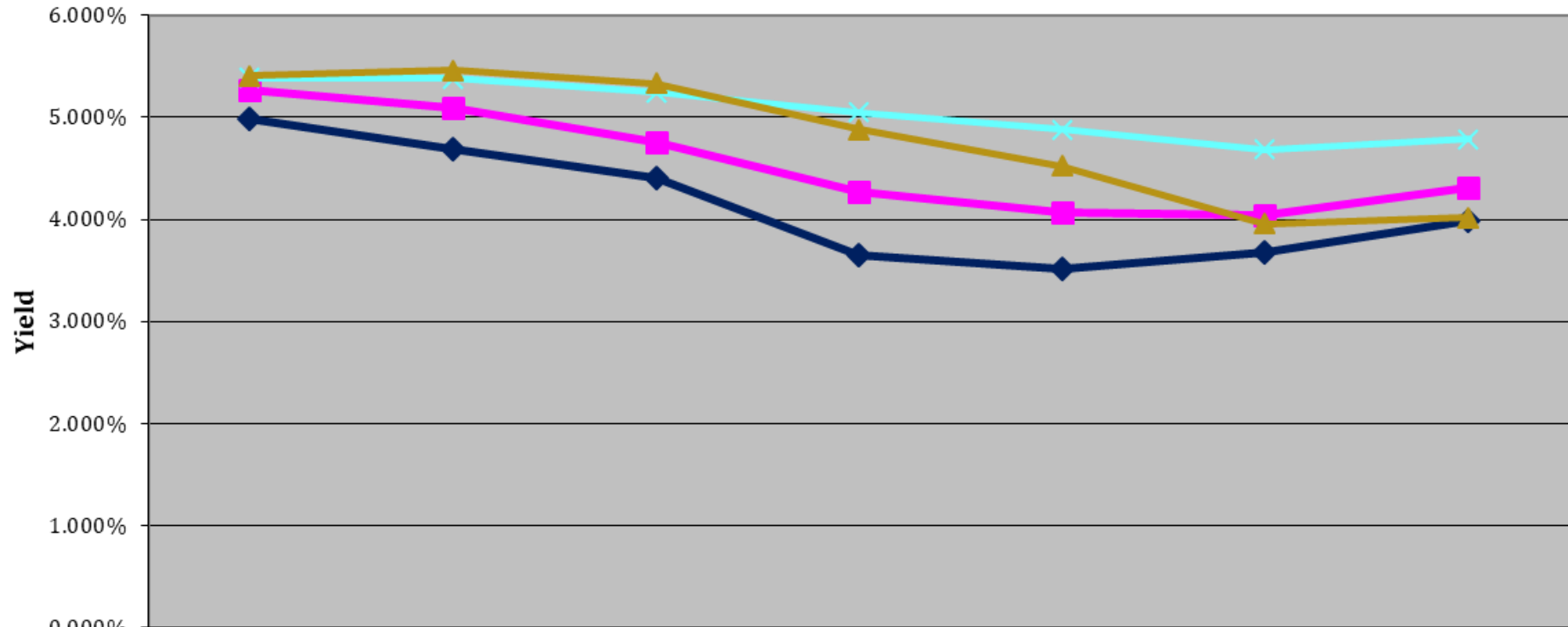
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U.S. Treasury Yield Curve



	3 Mo	6 Mo	12 Mo	2 Yr	3 Yr	10 Yr	30 Yr
◆ Current (09/10/2024)	4.990%	4.690%	4.400%	3.648%	3.510%	3.680%	3.980%
■ Quarter End (07/31/2024)	5.264%	5.089%	4.749%	4.266%	4.061%	4.035%	4.306%
✕ Last Quarter (04/30/2024)	5.384%	5.377%	5.244%	5.050%	4.882%	4.682%	4.786%
▲ Four Quarters Ago (07/31/2023)	5.408%	5.461%	5.331%	4.877%	4.525%	3.957%	4.016%

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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

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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