



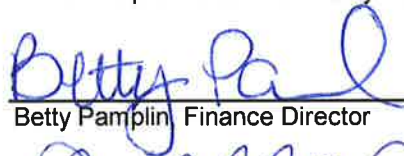
INVESTMENT PORTFOLIO SUMMARY

For the Quarter Ended

June 30, 2022

Prepared by
Valley View Consulting, L.L.C.

The investment portfolio of the Town of Prosper is in compliance with the Public Funds Investment Act and the Town of Prosper Investment Policy and Strategies.


Betty Pamplin, Finance Director


Elizabeth McDonald, Accounting Manager

Disclaimer: These reports were compiled using information provided by the Town of Prosper. No procedures were performed to test the accuracy or completeness of this information. The market values included in these reports were obtained by Valley View Consulting, L.L.C. from sources believed to be accurate and represent proprietary valuation. Due to market fluctuations these levels are not necessarily reflective of current liquidation values. Yield calculations are not determined using standard performance formulas, are not representative of total return yields and do not account for investment advisor fees.

Summary

Quarter End Results by Investment Category:

Asset Type	March 31, 2022			June 30, 2022		
	Ave. Yield	Book Value	Market Value	Ave. Yield	Book Value	Market Value
MMA/NOW	0.37%	\$ 40,940,147	\$ 40,940,147	0.94%	\$ 41,402,493	\$ 41,402,493
Pools	0.14%	17,335,762	17,335,762	0.99%	17,083,198	17,083,198
Securities	1.48%	23,200,101	22,830,400	1.48%	23,172,844	22,609,670
Certificates of Deposit	0.23%	64,573,247	64,573,247	0.23%	64,606,165	64,606,165
Total	0.46%	\$ 146,049,257	\$ 145,679,556	0.72%	\$ 146,264,700	\$ 145,701,526

Average Yield - Current Quarter (1)

Total Portfolio	0.72%
Rolling Three Month Treasury	1.13%
Rolling Six Month Treasury	1.15%
TexPool	1.00%

Fiscal Year-to-Date Average Yield (2)

Total Portfolio	0.47%
Rolling Three Month Treasury	0.50%
Rolling Six Month Treasury	0.53%
TexPool	0.40%

Interest Earnings (Approximate)

Quarter	\$ 205,785
Fiscal Year-to-date	\$ 407,317

(1) **Quarter End Average Yield** - based on adjusted book value, realized and unrealized gains/losses and investment advisory fees are not considered. The yield for the reporting month is used for bank, pool, and money market balances.

(2) **Fiscal Year-to-Date Average Yield** - calculated using quarter end report yields and adjusted book values and does not reflect a total return analysis or account for advisory fees.

Investment Holdings

June 30, 2022

Description	Ratings	Coupon/ Discount	Maturity Date	Settlement Date	Par Value	Book Value	Market Price	Market Value	Life (Days)	Yield
Independent Bank DDA		1.00%	07/01/22	06/30/22	\$ 28,253,663	\$ 28,253,663	1.00	\$ 28,253,663	1	1.00%
Independent Bank DDA #2		0.35%	07/01/22	06/30/22	7,978,516	7,978,516	1.00	7,978,516	1	0.35%
NexBank MMA		1.60%	07/01/22	06/30/22	5,033,852	5,033,852	1.00	5,033,852	1	1.60%
PlainsCapital Bank MMA		0.00%	07/01/22	06/30/22	136,462	136,462	1.00	136,462	1	0.00%
TexSTAR	AAAm	0.99%	07/01/22	06/30/22	12,583,931	12,583,931	1.00	12,583,931	1	0.99%
TexPool	AAAm	1.00%	07/01/22	06/30/22	4,499,268	4,499,268	1.00	4,499,268	1	1.00%
East West Bank CD		0.17%	08/24/22	11/24/21	10,010,205	10,010,205	100.00	10,010,205	55	0.17%
Prosperity Bank CD		0.20%	09/01/22	09/01/21	5,007,484	5,007,484	100.00	5,007,484	63	0.20%
East West Bank CD		0.12%	09/27/22	09/27/21	10,009,111	10,009,111	100.00	10,009,111	89	0.12%
The American Nat'l Bank CD		0.37%	12/01/22	06/01/21	5,018,531	5,018,531	100.00	5,018,531	154	0.37%
Prosperity Bank CD		0.15%	12/27/22	09/27/21	10,011,225	10,011,225	100.00	10,011,225	180	0.15%
Legend Bank IntraFi CD		0.35%	03/23/23	03/25/21	1,500,000	1,500,000	100.00	1,500,000	266	0.35%
CapTex Bank IntraFi CD		0.40%	03/23/23	03/25/21	3,000,000	3,000,000	100.00	3,000,000	266	0.40%
The American Nat'l Bank CD		0.43%	06/01/23	06/01/21	5,021,542	5,021,542	100.00	5,021,542	336	0.43%
T-Note	Aaa/AAA	0.13%	07/31/23	10/20/21	1,500,000	1,496,210	97.04	1,455,585	396	0.36%
Veritex Community Bank CD		0.25%	08/23/23	08/23/21	10,018,710	10,018,710	100.00	10,018,710	419	0.25%
Veritex Community Bank CD		0.25%	09/15/23	09/17/21	5,009,355	5,009,355	100.00	5,009,355	442	0.25%
T-Note	Aaa/AAA	2.88%	10/31/23	10/20/21	1,500,000	1,548,852	99.95	1,499,235	488	0.43%
T-Note	Aaa/AAA	2.38%	02/29/24	02/09/22	5,000,000	5,084,196	99.13	4,956,250	609	1.35%
T-Note	Aaa/AAA	2.25%	04/30/24	03/16/22	10,000,000	10,068,128	98.77	9,877,300	670	1.87%
T-Note	Aaa/AAA	1.25%	08/31/24	02/09/22	5,000,000	4,975,458	96.43	4,821,300	793	1.48%
Total Portfolio					\$ 146,091,856	\$ 146,264,700		\$ 145,701,526	197	0.72%

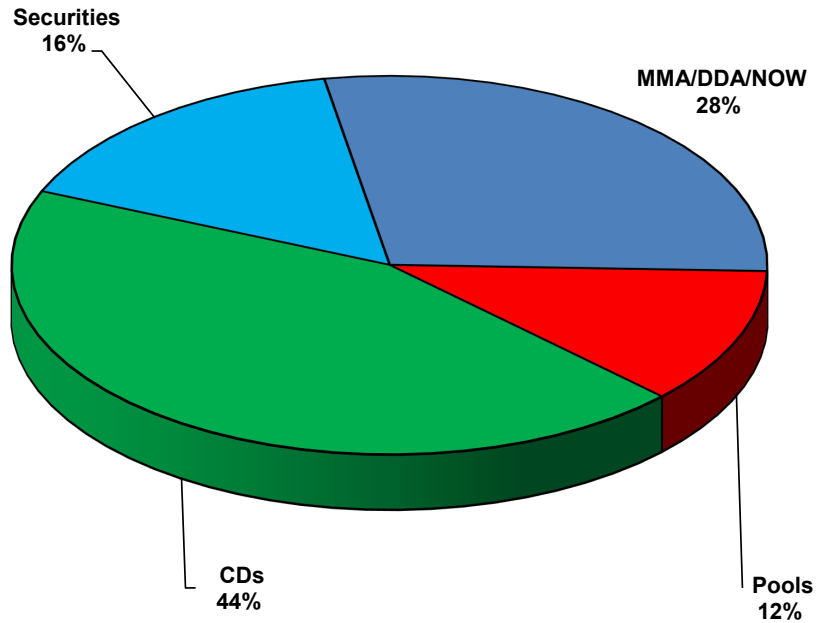
(1)

(2)

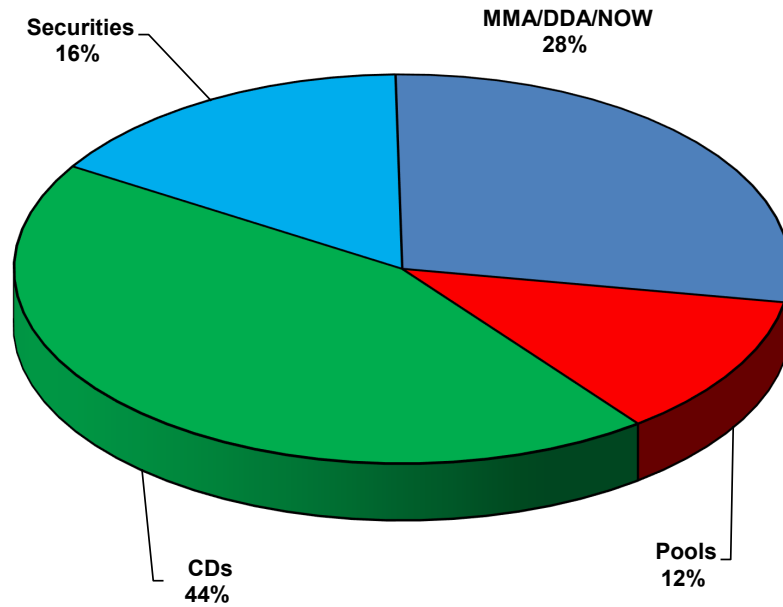
(1) **Weighted average life** - For purposes of calculating weighted average life, overnight bank and pool balances are assumed to have a one day maturity.

(2) **Weighted average yield to maturity** - The weighted average yield to maturity is based on Book Value, realized and unrealized gains/losses and investment advisory fees are not included. The yield for the reporting month is used for overnight bank and pool balances.

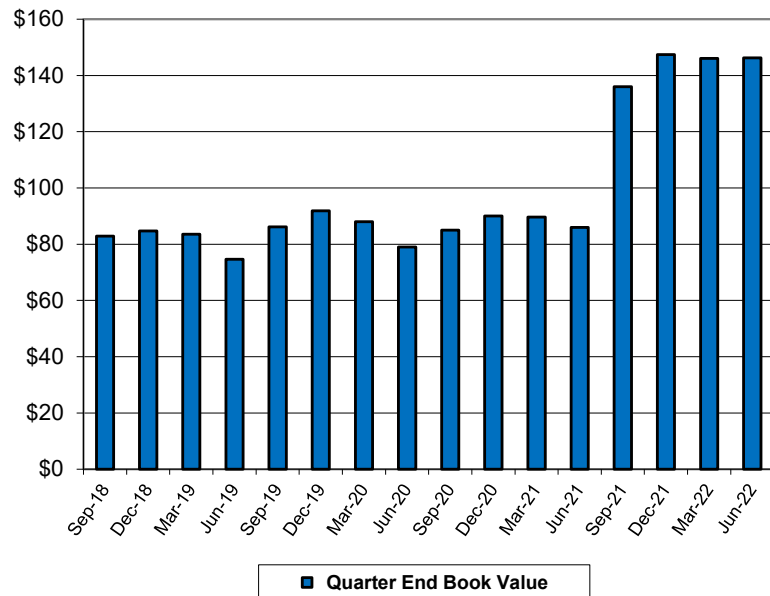
Composition - Current Quarter



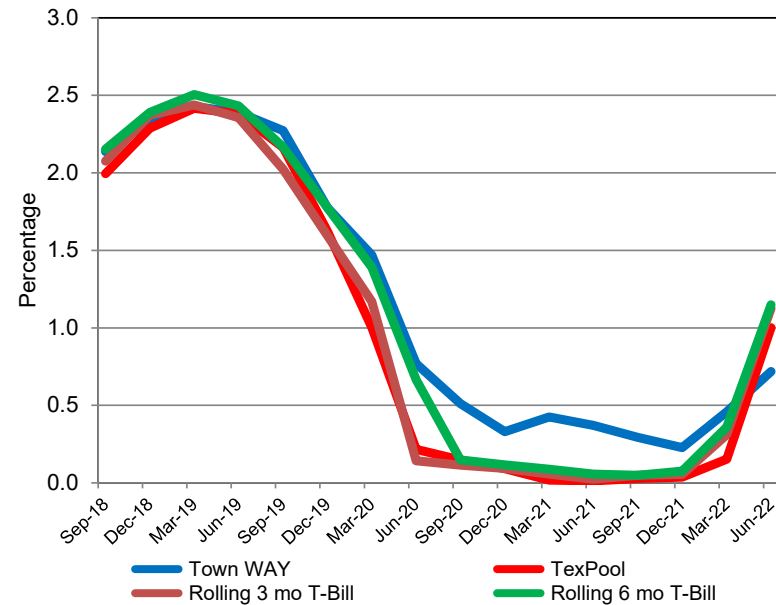
Composition - Prior Quarter



Total Portfolio (Millions)



Town Portfolio Performance



Book and Market Value Comparison

Issuer/Description	Yield	Maturity Date	Book Value 03/31/22	Increases	Decreases	Book Value 06/30/22	Market Value 03/31/22	Change in Market Value	Market Value 06/30/22
Independent Bank DDA	1.00%	07/01/22	\$ 35,914,484	\$ —	\$ (7,660,821)	\$ 28,253,663	\$ 35,914,484	\$ (7,660,821)	\$ 28,253,663
Independent Bank DDA #2	0.35%	07/01/22	—	7,978,516	—	7,978,516	—	7,978,516	7,978,516
NexBank MMA	1.60%	07/01/22	5,023,099	10,752	—	5,033,852	5,023,099	10,752	5,033,852
PlainsCapital Bank MMA	0.00%	07/01/22	2,563	133,899	—	136,462	2,563	133,899	136,462
TexSTAR	0.99%	07/01/22	5,196,996	7,386,935	—	12,583,931	5,196,996	7,386,935	12,583,931
TexPool	1.00%	07/01/22	12,138,766	—	(7,639,498)	4,499,268	12,138,766	(7,639,498)	4,499,268
East West Bank CD	0.17%	08/24/22	10,005,963	4,242	—	10,010,205	10,005,963	4,242	10,010,205
Prosperity Bank CD	0.20%	09/01/22	5,004,961	2,523	—	5,007,484	5,004,961	2,523	5,007,484
East West Bank CD	0.12%	09/27/22	10,006,117	2,994	—	10,009,111	10,006,117	2,994	10,009,111
The American Nat'l Bank CD	0.37%	12/01/22	5,013,854	4,677	—	5,018,531	5,013,854	4,677	5,018,531
Prosperity Bank CD	0.15%	12/27/22	10,007,441	3,784	—	10,011,225	10,007,441	3,784	10,011,225
Legend Bank IntraFi CD	0.35%	03/23/23	1,500,000	—	—	1,500,000	1,500,000	—	1,500,000
CapTex Bank IntraFi CD	0.40%	03/23/23	3,000,000	—	—	3,000,000	3,000,000	—	3,000,000
The American Nat'l Bank CD	0.43%	06/01/23	5,016,104	5,439	—	5,021,542	5,016,104	5,439	5,021,542
T-Note	0.36%	07/31/23	1,495,339	871	—	1,496,210	1,462,845	(7,260)	1,455,585
Veritex Community Bank CD	0.25%	08/23/23	10,012,607	6,104	—	10,018,710	10,012,607	6,104	10,018,710
Veritex Community Bank CD	0.25%	09/15/23	5,006,201	3,155	—	5,009,355	5,006,201	3,155	5,009,355
T-Note	0.43%	10/31/23	1,557,962	—	(9,110)	1,548,852	1,516,755	(17,520)	1,499,235
T-Note	1.35%	02/29/24	5,096,777	—	(12,581)	5,084,196	5,008,600	(52,350)	4,956,250
T-Note	1.87%	04/30/24	10,077,381	—	(9,253)	10,068,128	9,980,100	(102,800)	9,877,300
T-Note	1.48%	08/31/24	4,972,641	2,816	—	4,975,458	4,862,100	(40,800)	4,821,300
TOTAL / AVERAGE	0.72%		\$ 146,049,257	\$ 15,546,706	\$(15,331,263)	\$ 146,264,700	\$ 145,679,556	\$ 21,970	\$ 145,701,526

Allocation

June 30, 2022

Book Value	Yield	Maturity Date	Total	Cash Positions - Bank Investments	Cash Positions - Pool Investments	Certificates of Deposit / CDARS	US Treasury
Independent Bank MMA	1.00%		\$ 28,253,663	\$ 28,253,663	\$ —	\$ —	\$ —
Independent Bank MMA #2	0.35%		7,978,516	7,978,516	—	—	—
NexBank MMA	1.60%		5,033,852	5,033,852	—	—	—
PlainsCapital Bank MMA	0.00%		136,462	136,462	—	—	—
TexSTAR	0.99%		12,583,931	—	12,583,931	—	—
TexPool	1.00%		4,499,268	—	4,499,268	—	—
East West Bank CD	0.17%	08/24/22	10,010,205	—	—	10,010,205	—
Prosperity Bank CD	0.20%	09/01/22	5,007,484	—	—	5,007,484	—
East West Bank CD	0.12%	09/27/22	10,009,111	—	—	10,009,111	—
The American Nat'l Bank CD	0.37%	12/01/22	5,018,531	—	—	5,018,531	—
Prosperity Bank CD	0.15%	12/27/22	10,011,225	—	—	10,011,225	—
Legend Bank IntraFi CD	0.35%	03/23/23	1,500,000	—	—	1,500,000	—
CapTex Bank IntraFi CD	0.40%	03/23/23	3,000,000	—	—	3,000,000	—
The American Nat'l Bank CD	0.43%	06/01/23	5,021,542	—	—	5,021,542	—
T-Note	0.36%	07/31/23	1,496,210	—	—	—	1,496,210
Veritex Community Bank CD	0.25%	08/23/23	10,018,710	—	—	10,018,710	—
Veritex Community Bank CD	0.25%	09/15/23	5,009,355	—	—	5,009,355	—
T-Note	0.43%	10/31/23	1,548,852	—	—	—	1,548,852
T-Note	1.35%	02/29/24	5,084,196	—	—	—	5,084,196
T-Note	1.87%	04/30/24	10,068,128	—	—	—	10,068,128
T-Note	1.48%	08/31/24	4,975,458	—	—	—	4,975,458
Totals			\$146,264,700	\$ 41,402,493	\$ 17,083,198	\$ 64,606,165	\$ 23,172,844

Allocation

June 30, 2022

Market Value	Yield	Maturity Date	Total	Cash Positions - Bank Investments	Cash Positions - Pool Investments	Certificates of Deposit / CDARS	US Treasury
Independent Bank MMA	1.00%		\$ 28,253,663	\$ 28,253,663	\$ -	\$ -	\$ -
Independent Bank MMA #2	0.35%		7,978,516	7,978,516	-	-	-
NexBank MMA	1.60%		5,033,852	5,033,852	-	-	-
PlainsCapital Bank MMA	0.00%		136,462	136,462	-	-	-
TexSTAR	0.99%		12,583,931	-	12,583,931	-	-
TexPool	1.00%		4,499,268	-	4,499,268	-	-
East West Bank CD	0.17%	08/24/22	10,010,205	-	-	10,010,205	-
Prosperity Bank CD	0.20%	09/01/22	5,007,484	-	-	5,007,484	-
East West Bank CD	0.12%	09/27/22	10,009,111	-	-	10,009,111	-
The American Nat'l Bank CD	0.37%	12/01/22	5,018,531	-	-	5,018,531	-
Prosperity Bank CD	0.15%	12/27/22	10,011,225	-	-	10,011,225	-
Legend Bank IntraFi CD	0.35%	03/23/23	1,500,000	-	-	1,500,000	-
CapTex Bank IntraFi CD	0.40%	03/23/23	3,000,000	-	-	3,000,000	-
The American Nat'l Bank CD	0.43%	06/01/23	5,021,542	-	-	5,021,542	-
T-Note	0.36%	07/31/23	1,455,585	-	-	-	1,455,585
Veritex Community Bank CD	0.25%	08/23/23	10,018,710	-	-	10,018,710	-
Veritex Community Bank CD	0.25%	09/15/23	5,009,355	-	-	5,009,355	-
T-Note	0.43%	10/31/23	1,499,235	-	-	-	1,499,235
T-Note	1.35%	02/29/24	4,956,250	-	-	-	4,956,250
T-Note	1.87%	04/30/24	9,877,300	-	-	-	9,877,300
T-Note	1.48%	08/31/24	4,821,300	-	-	-	4,821,300
Totals			\$145,701,526	\$ 41,402,493	\$ 17,083,198	\$ 64,606,165	\$ 22,609,670

Allocation

March 31, 2022

Book Value	Yield	Maturity Date	Total	Cash Positions - Bank Investments	Cash Positions - Pool Investments	Certificates of Deposit / CDARS	US Treasury
Independent Bank MMA	0.35%		\$ 35,914,484	\$ 35,914,484	\$ -	\$ -	\$ -
NexBank MMA	0.55%		5,023,099	5,023,099	-	-	-
PlainsCapital Bank MMA	0.00%		2,563	2,563	-	-	-
TexSTAR	0.11%		5,196,996	-	5,196,996	-	-
TexPool	0.15%		12,138,766	-	12,138,766	-	-
East West Bank CD	0.17%	08/24/22	10,005,963	-	-	10,005,963	-
Prosperity Bank CD	0.20%	09/01/22	5,004,961	-	-	5,004,961	-
East West Bank CD	0.12%	09/27/22	10,006,117	-	-	10,006,117	-
The American Nat'l Bank CD	0.37%	12/01/22	5,013,854	-	-	5,013,854	-
Prosperity Bank CD	0.15%	12/27/22	10,007,441	-	-	10,007,441	-
Legend Bank IntraFi CD	0.35%	03/23/23	1,500,000	-	-	1,500,000	-
CapTex Bank IntraFi CD	0.40%	03/23/23	3,000,000	-	-	3,000,000	-
The American Nat'l Bank CD	0.43%	06/01/23	5,016,104	-	-	5,016,104	-
T-Note	0.36%	07/31/23	1,495,339	-	-	-	1,495,339
Veritex Community Bank CD	0.25%	08/23/23	10,012,607	-	-	10,012,607	-
Veritex Community Bank CD	0.25%	09/15/23	5,006,201	-	-	5,006,201	-
T-Note	0.43%	10/31/23	1,557,962	-	-	-	1,557,962
T-Note	1.35%	02/29/24	5,096,777	-	-	-	5,096,777
T-Note	1.87%	04/30/24	10,077,381	-	-	-	10,077,381
T-Note	1.48%	08/31/24	4,972,641	-	-	-	4,972,641
Totals			\$146,049,257	\$ 40,940,147	\$ 17,335,762	\$ 64,573,247	\$ 23,200,101

Allocation

March 31, 2022

Market Value	Yield	Maturity Date	Total	Cash Positions - Bank Investments	Cash Positions - Pool Investments	Certificates of Deposit / CDARS	US Treasury
Independent Bank MMA	0.35%		\$ 35,914,484	\$ 35,914,484	\$ -	\$ -	\$ -
NexBank MMA	0.55%		5,023,099	5,023,099	-	-	-
PlainsCapital Bank MMA	0.00%		2,563	2,563	-	-	-
TexSTAR	0.11%		5,196,996	-	5,196,996	-	-
TexPool	0.15%		12,138,766	-	12,138,766	-	-
East West Bank CD	0.17%	08/24/22	10,005,963			10,005,963	
Prosperity Bank CD	0.20%	09/01/22	5,004,961	-	-	5,004,961	-
East West Bank CD	0.12%	09/27/22	10,006,117	-	-	10,006,117	-
The American Nat'l Bank CD	0.37%	12/01/22	5,013,854	-	-	5,013,854	-
Prosperity Bank CD	0.15%	12/27/22	10,007,441	-	-	10,007,441	-
Legend Bank IntraFi CD	0.35%	03/23/23	1,500,000	-	-	1,500,000	-
CapTex Bank IntraFi CD	0.40%	03/23/23	3,000,000	-	-	3,000,000	-
The American Nat'l Bank CD	0.43%	06/01/23	5,016,104	-	-	5,016,104	-
T-Note	0.36%	07/31/23	1,462,845	-	-	-	1,462,845
Veritex Community Bank CD	0.25%	08/23/23	10,012,607	-	-	10,012,607	-
Veritex Community Bank CD	0.25%	09/15/23	5,006,201	-	-	5,006,201	-
T-Note	0.43%	10/31/23	1,516,755	-	-	-	1,516,755
T-Note	1.35%	02/29/24	5,008,600	-	-	-	5,008,600
T-Note	1.87%	04/30/24	9,980,100	-	-	-	9,980,100
T-Note	1.48%	08/31/24	4,862,100	-	-	-	4,862,100
Totals			\$145,679,556	\$ 40,940,147	\$ 17,335,762	\$ 64,573,247	\$ 22,830,400