

INVESTMENT REPORT

Northwest ISD

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April 1 to June 30, 2023



Portfolio Overview

Portfolio Summary

	Prior 31 Mar-23	Current 30 Jun-23
Par Value	632,914,994.26	483,546,479.98
Original Cost	626,528,879.73	477,020,371.08
Book Value	628,586,163.02	480,946,775.39
Market Value	628,415,098.90	480,575,982.48
Accrued Interest	806,238.22	623,028.31
Book Value Plus Accrued	629,392,401.24	481,569,803.69
Market Value Plus Accrued	629,221,337.12	481,199,010.79
Net Unrealized Gain/(Loss)	(171,064.12)	(370,792.91)

Income Summary

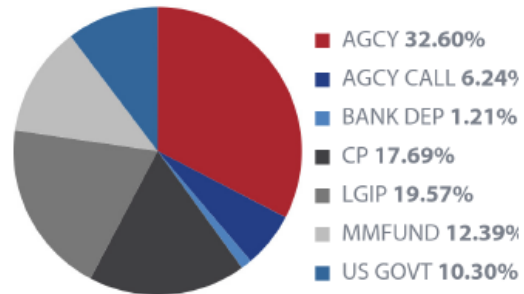
Current Period	1 Apr-23 to 30 Jun-23
Interest Income	3,371,642.12
Net Amortization/Accretion	3,356,518.24
Realized Gain/(Loss)	0.00
Net Income	6,728,160.36

Fiscal Year-to-Date	1 Jul-22 to 30 Jun-23
Net Income	20,916,157.17

Portfolio Characteristics

	Prior 31 Mar-23	Current 30 Jun-23
Yield to Maturity	4.687%	4.914%
Yield to Worst	4.687%	4.914%
Days to Final Maturity	79	58
Days to Effective Maturity	79	58
Duration	0.42	0.23

Asset Allocation



Transaction Summary

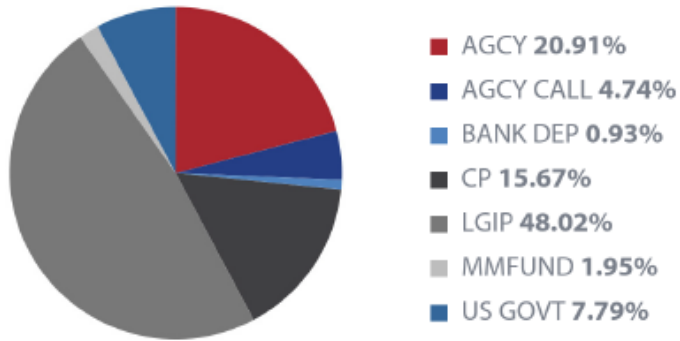
Transaction Type	Quantity	Principal	Interest	Total Amount	Realized Gain/Loss
Buy	86,000,000.00	(84,372,608.41)	0.00	(84,372,608.41)	0.00
Maturity	(75,000,000.00)	75,000,000.00	0.00	75,000,000.00	0.00
Coupon	0.00	0.00	1,258,368.05	1,258,368.05	0.00

Fund Overview

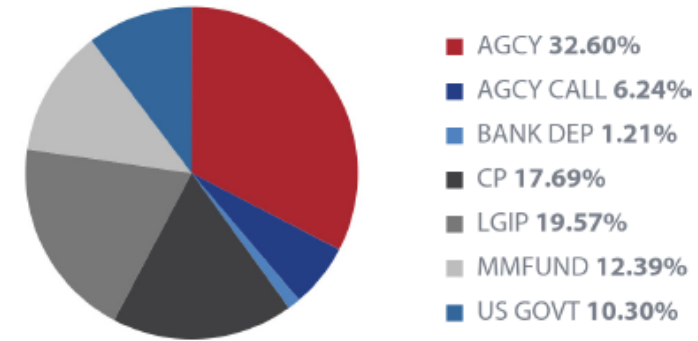
Fund Name	Prior Book Value	Prior Market Value	Changes to Market Value	Current Book Value	Current Market Value	Net Income	Days to Final Mty	YTM	YTW
Activity Account	176,893.74	176,893.74	2,193.18	179,086.92	179,086.92	2,193.18	1	5.054%	5.054%
Capital Project	329,411,027.07	329,345,071.49	(95,179,672.47)	234,367,649.98	234,165,399.02	3,424,487.89	69	5.006%	5.006%
Capital Project AFB	424,964.47	424,964.47	5,269.05	430,233.52	430,233.52	5,269.05	1	5.054%	5.054%
General Operating Fund	222,637,676.56	222,572,910.63	(54,344,535.44)	168,246,252.71	168,228,375.19	2,426,316.34	19	4.933%	4.933%
Interest & Sinking	70,299,599.16	70,259,256.56	1,583,719.96	71,993,640.94	71,842,976.52	860,707.55	119	4.884%	4.884%
Payroll Fund	5,636,002.01	5,636,002.01	93,909.30	5,729,911.31	5,729,911.31	9,186.35	1	1.000%	1.000%
Total	628,586,163.02	628,415,098.90	(147,839,116.42)	480,946,775.39	480,575,982.48	6,728,160.36	58	4.914%	4.914%

Asset Allocation

Asset Allocation by Security Type as of
31-Mar-2023



Asset Allocation by Security Type as of
30-Jun-2023

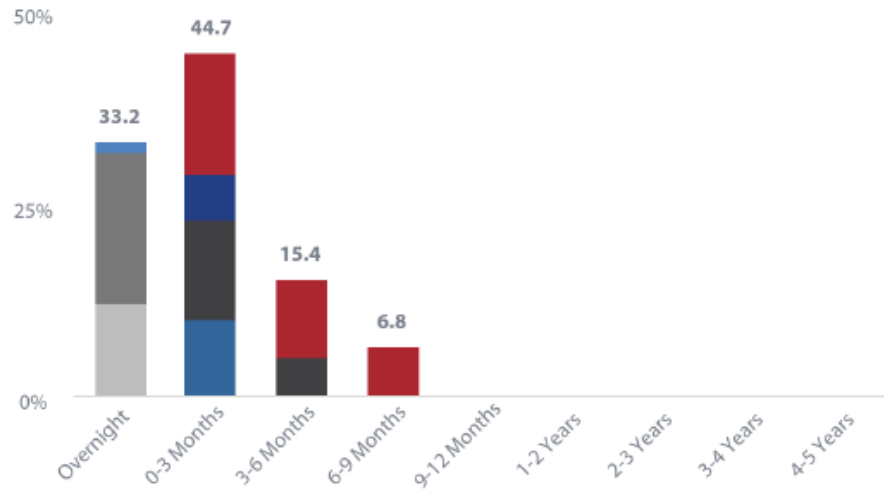


Book Value Basis Security Distribution

Security Type	Prior Balance 31-Mar-23	Prior Allocation 31-Mar-23	Change in Allocation	Current Balance 30-Jun-23	Current Allocation 30-Jun-23	Yield to Maturity
AGCY	131,440,534.00	20.91%	11.69%	156,799,628.79	32.60%	4.840%
AGCY CALL	29,803,201.77	4.74%	1.49%	29,991,443.30	6.24%	4.928%
BANK DEP	5,835,146.20	0.93%	0.28%	5,827,402.71	1.21%	1.000%
CP	98,475,341.67	15.67%	2.02%	85,084,001.42	17.69%	5.205%
LGIP	301,834,945.70	48.02%	(28.45%)	94,134,208.43	19.57%	5.054%
MMFUND	12,244,902.36	1.95%	10.44%	59,584,868.84	12.39%	4.948%
US GOVT	48,952,091.32	7.79%	2.51%	49,525,221.90	10.30%	4.795%
Portfolio Total	628,586,163.02	100.00%		480,946,775.39	100.00%	4.914%

Portfolio Overview

Maturity Distribution by Security Type



Top Ten Holdings

Issuer	Allocation
Federal Home Loan Banks	33.64%
TEXPOOL	19.57%
WF	13.60%
United States Department of The Treasury	10.30%
Federal Farm Credit Banks Funding Corporation	5.20%
J.P. Morgan Securities LLC	5.19%
Royal Bank of Canada New York Branch	5.08%
Yale University	4.33%
Toyota Motor Credit Corporation	3.10%

Maturity Distribution by Security Type

Security Type	Overnight	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Portfolio Total
AGCY	–	74,651,676.78	49,585,911.81	32,562,040.20	–	–	–	–	–	156,799,628.79
AGCY CALL	–	29,991,443.30	–	–	–	–	–	–	–	29,991,443.30
BANK DEP	5,827,402.71	–	–	–	–	–	–	–	–	5,827,402.71
CP	–	60,666,084.75	24,417,916.67	–	–	–	–	–	–	85,084,001.42
LGIP	94,134,208.43	–	–	–	–	–	–	–	–	94,134,208.43
MMFUND	59,584,868.84	–	–	–	–	–	–	–	–	59,584,868.84
US GOVT	–	49,525,221.90	–	–	–	–	–	–	–	49,525,221.90
Total	159,546,479.98	214,834,426.73	74,003,828.48	32,562,040.20	–	–	–	–	–	480,946,775.39

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