

County of Hidalgo, Texas

Quarterly Investment Report

For the quarter ending March 31, 2020

This report is made in accordance with provisions of Government Code 2256, The Public Funds Investment Act, which requires quarterly reporting of investment transactions for county funds to the Commissioners' Court. The investments held in Hidalgo County's portfolio comply with the Public Funds Investment Act and with the County's investment policy and strategies.

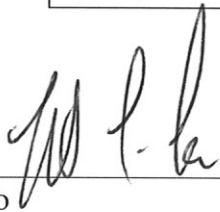
Cash Availability

Cash balances are monitored with Lone Star National Bank on a daily basis, in which available cash is determined for investments to be made by 9:30 a.m. of the next working day.

Summary

The total interest accrued for the quarter ending March 31, 2019 - \$ **904,954.18**

First Quarter (01/01/2020 – 03/31/2020)	\$ 904,954.18
Second Quarter (04/01/2020 – 06/30/2020)	
Third Quarter (07/01/2020 – 09/30/2020)	
Fourth Quarter (10/01/2020 – 12/31/2020)	
Grand Total	\$ 904,954.18



Lita L. Leo
Hidalgo County Treasurer

County of Hidalgo, Texas
Office of the County Treasurer
Summary Report on Investments
For the quarter ending March 31, 2020

	FUND	BOOK VALUE	MARKET VALUE
Ending Values			
	General	193,735,000.00	194,305,927.12
	Special Revenue	27,800,000.00	27,847,516.16
	Debt Service	-	4,443.02
	Capital Projects	125,800,000.00	126,822,977.56
	Proprietary	5,000,000.00	5,006,215.90
	Total Ending Values	<u>352,335,000.00</u>	<u>353,987,079.76</u>
Beginning Values			
	General	103,593,000.00	103,754,164.38
	Special Revenue	27,800,000.00	27,859,000.33
	Debt Service	7,730,000.00	7,779,991.89
	Capital Projects	146,200,000.00	142,037,848.05
	Proprietary	5,000,000.00	5,009,071.01
	Total Beginning Values	<u>290,323,000.00</u>	<u>286,440,075.66</u>
Change in Values			
	General	90,142,000.00	90,551,762.74
	Special Revenue	-	(11,484.17)
	Debt Service	(7,730,000.00)	(7,775,548.87)
	Capital Projects	(20,400,000.00)	(15,214,870.49)
	Proprietary	-	(2,855.11)
	Total Change in Values	<u>62,012,000.00</u>	<u>67,547,004.10</u>
Weighted Average Maturity in Days			<u>91.39</u>
Overall Yield of Portfolio			<u>1.86%</u>
Accrued Interest at the End of Quarter			<u>904,954.18</u>

County of Hidalgo, Texas
Office of the County Treasurer
Recap - Outstanding Investments
For the quarter ending March 31, 2020

Investment Type	%	Principal Amount	Accrued Interest
Certificate of Deposit	10%	35,000,000.00	190,102.74
Discount Note	0%	-	-
US Treasury Note	6%	19,900,000.00	75,376.51
Money Market Fund	0%	-	-
Pool	78%	273,800,000.00	535,857.33
Agencies / Broker CDs	7%	23,635,000.00	103,617.60
Total		352,335,000.00	904,954.18

Fund Name	%	Principal Amount	Accrued Interest
General Fund	55%	193,735,000.00	493,590.82
Special Revenue	8%	27,800,000.00	47,516.16
Debt Service	0%	-	4,443.02
Capital Projects	36%	125,800,000.00	353,188.28
Proprietary Funds	1%	5,000,000.00	6,215.90
Total		352,335,000.00	904,954.18

Institutions Name	%	Principal Amount	Accrued Interest
Lone Star National Bank	10%	35,000,000.00	190,102.74
Multi-Bank Securities	12%	43,535,000.00	178,994.11
Texas Class	55%	193,800,000.00	244,776.98
Lone Star Investment Pool	17%	60,000,000.00	209,481.98
Texas Term	6%	20,000,000.00	81,598.37
Total		352,335,000.00	904,954.18

County of Hidalgo, Texas
Office of the County Treasurer
Investment Report (Accrued Interest)
For the quarter ending March 31, 2020

Type	Fund Name	Fund	Investment Number	Purchase Date	Maturity Date	Term	1/1/2020	3/31/2020	Par	Ledger Value	WAM	Interest Rate	Accrued Int in qtr	Book Value	Market Value	Institution
							Days in Term	Days till Mat.								
Pool	Capital Project	---	TXT11600893	01/17/20	04/01/20	75	75	1	76,000,000.00	76,000,000.00	76,000,000.00	1.47%	94,481.29	76,000,000.00	76,094,481.29	Texas Class
FHLM	Capital Project	1352	3137EAEM7	12/07/18	04/23/20	503	481	23	4,900,000.00	4,887,848.00	112,700,000.00	2.50%	30,625.00	4,900,000.00	4,906,370.00	Federal Home Loan Mortgage
USTN	Capital Project	1352	9128282J8	12/07/18	07/15/20	586	481	106	5,000,000.00	4,905,800.00	530,000,000.00	1.50%	16,227.47	5,000,000.00	5,021,100.00	US Treasury Note
USTN	Capital Project	1352	912828NT3	12/07/18	08/15/20	617	481	137	4,900,000.00	4,893,042.00	671,300,000.00	2.63%	16,961.54	4,900,000.00	4,948,216.00	US Treasury Note
USTN	Capital Project	1352	912828VJ6	12/07/18	06/30/20	571	481	91	5,000,000.00	4,937,050.00	455,000,000.00	1.88%	23,437.50	5,000,000.00	5,022,050.00	US Treasury Note
USTN	Capital Project	1352	912828X96	12/07/18	05/15/20	525	481	45	5,000,000.00	4,916,720.00	225,000,000.00	1.50%	18,750.00	5,000,000.00	5,008,500.00	US Treasury Note
CD	Capital Project	1352	45220685	11/28/18	09/01/20	643	490	154	5,000,000.00	5,000,000.00	770,000,000.00	2.40%	29,917.81	5,000,000.00	5,161,095.89	Lone Star National
CD	Capital Project	1352	45220686	11/28/18	10/01/20	673	490	184	5,000,000.00	5,000,000.00	920,000,000.00	2.40%	29,917.81	5,000,000.00	5,161,095.89	Lone Star National
CD	Capital Project	1352	45220688	11/28/18	11/02/20	705	490	216	5,000,000.00	5,000,000.00	1,080,000,000.00	2.45%	30,541.10	5,000,000.00	5,164,452.05	Lone Star National
CD	Capital Project	1352	45220689	11/28/18	12/01/20	734	490	245	5,000,000.00	5,000,000.00	1,225,000,000.00	2.50%	31,164.38	5,000,000.00	5,167,808.22	Lone Star National
CD	Capital Project	1352	45220690	11/28/18	01/02/21	766	490	277	5,000,000.00	5,000,000.00	1,385,000,000.00	2.50%	31,164.38	5,000,000.00	5,167,808.22	Lone Star National
Pool	Debt Service Fund	---	1716910	09/04/19	04/01/20	210	210	1	No principal only interest remained at quarters end			1.49%	4,443.02		4,443.02	First Pulic Lone Star Pool
Pool	General Fund	1100	TXT11809877	02/13/20	04/01/20	48	48	1	30,000,000.00	30,000,000.00	30,000,000.00	1.47%	37,294.39	30,000,000.00	30,037,294.39	Texas Class
Pool	General Fund	1100	TXT12012227	03/11/20	04/01/20	21	21	1	20,000,000.00	20,000,000.00	20,000,000.00	1.47%	15,757.44	20,000,000.00	20,015,757.44	Texas Class
Pool	General Fund	1100	TXT09052947	02/15/19	04/01/20	411	411	1	35,000,000.00	35,000,000.00	35,000,000.00	1.47%	43,511.80	35,000,000.00	35,043,511.80	Texas Class
Pool	General Fund	1100	3015935	01/30/20	10/23/20	267	62	206	5,000,000.00	5,000,000.00	1,030,000,000.00	1.62%	13,721.31	5,000,000.00	5,013,721.31	Texas Term
Pool	General Fund	1100	2970568	11/20/19	08/14/20	268	133	136	5,000,000.00	5,000,000.00	680,000,000.00	1.82%	22,625.69	5,000,000.00	5,033,068.31	Texas Term
Pool	General Fund	1100	2986282	12/11/19	09/04/20	268	112	157	10,000,000.00	10,000,000.00	1,570,000,000.00	1.82%	45,251.37	10,000,000.00	10,055,693.99	Texas Term
Pool	General Fund	1100	1766192	01/16/20	04/01/20	76	76	1	60,000,000.00	60,000,000.00	60,000,000.00	1.49%	205,038.96	60,000,000.00	60,205,038.96	First Pulic Lone Star Pool
CD	General Fund	1100	45222853	12/10/19	12/10/21	731	113	619	10,000,000.00	10,000,000.00	6,190,000,000.00	1.50%	37,397.26	10,000,000.00	10,046,438.36	Lone Star National
FFCB	General Fund	1100	3133EKH66	9/3/2019	03/03/22	912	211	702	4,000,000.00	4,000,000.00	2,808,000,000.00	1.85%	18,500.00	4,000,000.00	4,017,680.00	Federal Farm Credit Bank
FFCB	General Fund	1100	3133EKNA0	5/29/2019	05/28/21	730	308	423	3,000,000.00	3,000,000.00	1,269,000,000.00	2.36%	5,900.00	3,000,000.00	3,008,880.00	Federal Farm Credit Bank
FFCB	General Fund	1100	3133EK4N3	11/4/2019	11/04/22	1096	149	948	10,000,000.00	10,000,000.00	9,480,000,000.00	1.80%	45,000.00	10,000,000.00	10,074,400.00	Federal Farm Credit Bank
BCD	General Fund	1100	02007GLJ0	8/28/2019	08/29/22	1097	217	881	247,000.00	247,000.00	217,607,000.00	1.85%	400.61	247,000.00	249,689.83	Ally Bank
BCD	General Fund	1100	38149MFB4	8/27/2019	08/29/22	1098	218	881	247,000.00	247,000.00	217,607,000.00	1.90%	424.30	247,000.00	249,978.82	Goldman Sachs
BCD	General Fund	1100	61760A6V6	1/30/2020	01/31/22	732	62	671	247,000.00	247,000.00	165,737,000.00	1.75%	734.23	247,000.00	248,859.91	Morgan Stanley Priv.
BCD	General Fund	1100	61690USW1	1/30/2020	01/30/23	1096	62	1035	247,000.00	247,000.00	255,645,000.00	1.85%	776.19	247,000.00	249,847.91	Morgan Stanley Bank
BCD	General Fund	1100	949763S64	1/29/2020	01/30/23	1097	63	1035	249,000.00	249,000.00	257,715,000.00	1.90%	414.77	249,000.00	252,222.06	Wells Fargo Bank NA
BCD	General Fund	1100	949495AT2	1/29/2020	01/30/23	1097	63	1035	249,000.00	249,000.00	257,715,000.00	1.90%	414.77	249,000.00	252,222.06	Wells Fargo Natl. Bank
BCD	General Fund	1100	39573LAH1	8/29/2019	02/28/22	914	216	699	249,000.00	249,000.00	174,051,000.00	1.90%	427.73	249,000.00	251,621.97	Green State CU
Pool	Special Revenue	---	TXT09446312	04/10/19	04/01/20	357	357	1	23,500,000.00	23,500,000.00	23,500,000.00	1.47%	29,214.65	23,500,000.00	23,529,214.65	Texas Class
Pool	Special Revenue	---	TXT10568564	09/04/19	04/01/20	210	210	1	4,300,000.00	4,300,000.00	4,300,000.00	1.47%	18,301.51	4,300,000.00	4,318,301.51	Texas Class
Pool	Proprietary Fund	---	TXT09403349	04/04/19	04/01/20	363	363	1	5,000,000.00	5,000,000.00	5,000,000.00	1.47%	6,215.90	5,000,000.00	5,006,215.90	Texas Class
TOTALS									352,335,000.00	352,075,460.00	32,200,877,000.00		904,954.18	352,335,000.00	353,987,079.76	

* Investment rates change daily on Pool investments
 --- indicates more than one account number for that fund

Avg. yield
1.86%

WAM
91.39