

County of Hidalgo, Texas

Quarterly Investment Report

For the quarter ending September 30, 2022

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 September 30, 2022 - **\$ 2,168,169.28**

First Quarter (01/01/2022 – 03/31/2022)	\$ 278,596.53
Second Quarter (04/01/2022 – 06/30/2022)	\$ 697,441.96
Third Quarter (07/01/2022 – 09/30/2022)	\$ 2,168,169.28
Fourth Quarter (10/01/2022 – 12/31/2022)	
Grand Total	\$ 3,144,207.77



Lita L. Leo
Hidalgo County Treasurer

County of Hidalgo, Texas
Office of the County Treasurer
Summary Report on Investments
For the quarter ending September 30, 2022

	FUND	BOOK VALUE	MARKET VALUE
Ending Values			
	General	153,130,000.00	146,899,412.12
	Special Revenue	207,473,405.00	208,714,695.73
	Debt Service	9,000,000.00	9,030,563.01
	Capital Projects	55,500,000.00	55,788,218.03
	Proprietary	10,000,000.00	10,055,538.09
Total Ending Values		<u>435,103,405.00</u>	<u>430,488,426.98</u>
Beginning Values			
	General	194,624,000.00	190,922,834.05
	Special Revenue	110,486,702.50	110,709,285.69
	Debt Service	29,200,000.00	29,246,549.60
	Capital Projects	60,500,000.00	60,613,139.37
	Proprietary	10,000,000.00	10,020,319.44
Total Beginning Values		<u>404,810,702.50</u>	<u>401,512,128.15</u>
Change in Values			
	General	(41,494,000.00)	(44,023,421.93)
	Special Revenue	96,986,702.50	98,005,410.04
	Debt Service	(20,200,000.00)	(20,215,986.59)
	Capital Projects	(5,000,000.00)	(4,824,921.34)
	Proprietary	-	35,218.65
Total Change in Values		<u>30,292,702.50</u>	<u>28,976,298.83</u>
Weighted Average Maturity in Days			<u>270.94</u>
Overall Yield of Portfolio			<u>2.40%</u>
Accrued Interest at the End of Quarter			<u>2,168,169.28</u>

County of Hidalgo, Texas
Office of the County Treasurer
Recap - Outstanding Investments
For the quarter ending September 30, 2022

Investment Type	%	Principal Amount	Accrued Interest
Certificate of Deposit	0%	-	-
Discount Note	0%	-	-
US Treasury Note	0%	-	-
Money Market Fund	0%	-	-
Pool	76%	329,973,405.00	1,887,985.04
Agencies / Broker CDs	24%	105,130,000.00	280,184.24
Total		435,103,405.00	2,168,169.28

Fund Name	%	Principal Amount	Accrued Interest
General Fund	35%	153,130,000.00	552,559.42
Special Revenue	48%	207,473,405.00	1,241,290.73
Debt Service	2%	9,000,000.00	30,563.01
Capital Projects	13%	55,500,000.00	288,218.03
Proprietary Funds	2%	10,000,000.00	55,538.09
Total		435,103,405.00	2,168,169.28

Institutions Name	%	Principal Amount	Accrued Interest
Lone Star National Bank	0%	-	-
Multi-Bank Securities	24%	105,130,000.00	280,184.24
Texas Class	19%	82,973,405.00	715,648.54
Lone Star Investment Pool	12%	51,000,000.00	291,103.39
Texas Range	36%	157,000,000.00	632,453.42
Texas Fit	9%	39,000,000.00	248,779.69
Total		435,103,405.00	2,168,169.28

County of Hidalgo, Texas
Office of the County Treasurer
Investment Report (Accrued Interest)
For the quarter ending September 30, 2022

7/1/2022 9/30/2022

Type	Fund Name	Fund	Investment Number	Purchase Date	Maturity Date	Term	Days in Term	Days till Mat.	Par	Ledger Value	Interest Rate	Accrued Int. in qtr	Book Value	Market Value	Institution
Pool	Capital Projects	---	TXT11600893	01/17/20	10/01/22	988	988	1	19,500,000.00	19,500,000.00	2.19%	108,492.22	19,500,000.00	19,608,492.22	Texas Class
Pool	Capital Projects	1357	1855585	10/22/20	10/01/22	709	709	1	11,000,000.00	11,000,000.00	2.26%	62,787.93	11,000,000.00	11,062,787.93	First Public Lone Star
Pool	Capital Projects	1358	7000693	11/22/21	10/01/22	313	313	1	15,000,000.00	15,000,000.00	2.07%	82,269.39	15,000,000.00	15,082,269.39	Texas Fit
Pool	Capital Projects	1358	3554068	08/25/22	01/25/23	153	37	117	10,000,000.00	10,000,000.00	3.42%	34,668.49	10,000,000.00	10,034,668.49	Texas Range
Pool	Debt Service	---	3553813	08/25/22	02/06/23	165	37	129	9,000,000.00	9,000,000.00	3.35%	30,563.01	9,000,000.00	9,030,563.01	Texas Range
Pool	General Fund	1100	3570632	09/26/22	02/21/23	148	5	144	8,000,000.00	8,000,000.00	4.17%	4,569.86	8,000,000.00	8,004,569.86	Texas Range
Pool	General Fund	1100	2004554	02/04/22	10/01/22	239	239	1	40,000,000.00	40,000,000.00	2.26%	228,315.46	40,000,000.00	40,228,315.46	First Public Lone Star
FHLB	General Fund	1100	3130AMKSO	05/25/21	05/24/24	1095	494	602	24,000,000.00	24,000,000.00	0.40%	24,000.00	24,000,000.00	22,422,480.00	Federal Home Loan Bank
FFCB	General Fund	1100	3133EMH62	06/14/21	06/14/24	1096	474	623	10,000,000.00	10,000,000.00	0.32%	8,000.00	10,000,000.00	9,315,800.00	Federal Farm Credit Bank
FHLB	General Fund	1100	3130AN7K0	07/30/21	07/29/24	1095	428	668	10,150,000.00	10,150,000.00	0.40%	6,992.22	10,150,000.00	9,498,370.00	Federal Home Loan Bank
FHLB	General Fund	1100	3130ANB16	07/27/21	07/26/24	1095	431	665	15,000,000.00	15,000,000.00	0.50%	13,541.67	15,000,000.00	13,942,800.00	Federal Home Loan Bank
FHLB	General Fund	1100	3130APJW6	10/29/2021	10/28/24	1095	337	759	8,000,000.00	8,000,000.00	0.60%	12,000.00	8,000,000.00	7,376,960.00	Federal Home Loan Bank
FHLB	General Fund	1100	3130AQOCW1	12/31/2021	12/30/24	1095	274	822	10,000,000.00	10,000,000.00	1.00%	25,000.00	10,000,000.00	9,244,700.00	Federal Home Loan Bank
FHLB	General Fund	1100	3130AR3T6	3/12/2022	03/11/25	1095	203	893	10,000,000.00	10,000,000.00	1.80%	45,000.00	10,000,000.00	9,363,800.00	Federal Home Loan Bank
FHLB	General Fund	1100	3130ART24	4/28/2022	04/28/25	1096	156	941	3,385,000.00	3,385,000.00	3.00%	25,387.50	3,385,000.00	3,249,633.85	Federal Home Loan Bank
FHLB	General Fund	1100	3130ARUS8	4/29/2022	04/28/25	1095	155	941	3,850,000.00	3,850,000.00	3.05%	29,356.25	3,850,000.00	3,700,158.00	Federal Home Loan Bank
BCD	General Fund	1100	3130ASJD2	7/12/2022	07/11/25	1095	81	1015	10,000,000.00	10,000,000.00	4.00%	88,888.89	10,000,000.00	9,771,400.00	Federal Home Loan Bank
BCD	General Fund	1100	61690JUSW1	1/30/2020	01/30/23	1096	975	122	247,000.00	247,000.00	1.85%	1,162.25	247,000.00	245,614.33	Morgan Stanley Bank
BCD	General Fund	1100	949763SS4	1/29/2020	01/30/23	1097	976	122	249,000.00	249,000.00	1.90%	427.73	249,000.00	247,660.38	Wells Fargo Bank NA
BCD	General Fund	1100	949495AT2	1/29/2020	01/30/23	1097	976	122	249,000.00	249,000.00	1.90%	427.73	249,000.00	247,660.38	Wells Fargo Natl. Bank
Pool	Special Revenue	1290	TXT16012636	07/18/22	10/01/22	75	75	1	53,473,405.00	53,473,405.00	2.19%	352,758.58	53,473,405.00	53,826,163.58	Texas Class
Pool	Sp Rev. American Rescue	1290	TXT15000854	06/01/21	10/01/22	487	487	1	-	Final Int. Withdrawal		198,859.65	-	198,859.65	Texas Class
Pool	Special Revenue	---	70005288	09/02/21	10/01/22	394	394	1	24,000,000.00	24,000,000.00	2.07%	127,020.44	24,000,000.00	24,127,020.44	Texas Fit
Pool	Special Revenue	1290	3551342	08/19/22	12/19/22	122	43	80	10,000,000.00	10,000,000.00	3.02%	35,578.08	10,000,000.00	10,035,578.08	Texas Range
Pool	Special Revenue	1290	3551342	08/19/22	02/17/23	182	43	140	10,000,000.00	10,000,000.00	3.37%	39,701.37	10,000,000.00	10,039,701.37	Texas Range
Pool	Special Revenue	1290	3551342	08/19/22	05/16/23	270	43	228	10,000,000.00	10,000,000.00	3.67%	43,235.62	10,000,000.00	10,043,235.62	Texas Range
Pool	Special Revenue	1290	3551342	08/19/22	08/15/23	361	43	319	25,500,000.00	25,500,000.00	3.77%	113,254.93	25,500,000.00	25,613,254.93	Texas Range
Pool	Special Revenue	1290	3551339	08/19/22	08/16/23	362	43	320	30,000,000.00	30,000,000.00	3.77%	133,241.10	30,000,000.00	30,133,241.10	Texas Range
Pool	Special Revenue	1290	3551339	08/19/22	08/17/23	363	43	321	15,000,000.00	15,000,000.00	3.77%	66,620.55	15,000,000.00	15,066,620.55	Texas Range
Pool	Special Revenue	1290	3551339	08/19/22	08/18/23	364	43	322	29,500,000.00	29,500,000.00	3.77%	131,020.41	29,500,000.00	29,631,020.41	Texas Range
Pool	Proprietary Fund	---	TXT4982754	05/24/21	10/01/22	495	495	1	10,000,000.00	10,000,000.00	2.19%	55,538.09	10,000,000.00	10,055,538.09	Texas Class
Pool	General Fund	1100	7000784	01/10/22	10/01/22	264	264	1	-	Final Int. Withdrawal		39,489.86	-	39,489.86	Texas Fit
TOTALS															
											2,168,169.28	435,103,405.00	430,488,426.98		

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

WAM
270.94

Avg. yield
2.40%