

County of Hidalgo, Texas

Quarterly Investment Report

For the quarter ending December 31, 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.

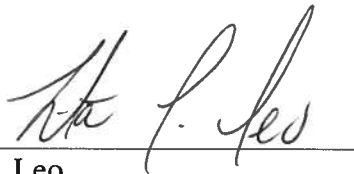
Cash Availability

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 December 31, 2022 - **\$ 3,029,803.32**

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)	\$ 3,029,803.32
Grand Total	\$ 6,174,011.09



Lita L. Leo
Hidalgo County Treasurer

County of Hidalgo, Texas
Office of the County Treasurer
Summary Report on Investments
For the quarter ending December 31, 2022

	FUND	BOOK VALUE	MARKET VALUE
Ending Values			
	General	130,874,000.00	124,997,982.38
	Special Revenue	179,473,405.00	181,259,985.30
	Debt Service	9,000,000.00	9,030,563.01
	Capital Projects	53,500,000.00	53,956,220.68
	Proprietary	10,000,000.00	10,096,237.45
	Total Ending Values	<u>382,847,405.00</u>	<u>379,340,988.82</u>
Beginning 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 Beginning Values	<u>435,103,405.00</u>	<u>430,488,426.98</u>
Change in Values			
	General	(22,256,000.00)	(21,901,429.74)
	Special Revenue	(28,000,000.00)	(27,454,710.43)
	Debt Service	-	-
	Capital Projects	(2,000,000.00)	(1,831,997.35)
	Proprietary	-	40,699.36
	Total Change in Values	<u>(52,256,000.00)</u>	<u>(51,147,438.16)</u>
Weighted Average Maturity in Days			<u>246.19</u>
Overall Yield of Portfolio			<u>2.99%</u>
Accrued Interest at the End of Quarter			<u>3,029,803.32</u>

County of Hidalgo, Texas
Office of the County Treasurer
Summary Report on Investments
For the quarter ending December 31, 2022

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	General	(22,256,000.00)	(21,901,429.74)
	Special Revenue	(28,000,000.00)	(27,454,710.43)
	Debt Service	-	-
	Capital Projects	(2,000,000.00)	(1,831,997.35)
	Proprietary	-	40,699.36
	Total Change in Values	<u>(52,256,000.00)</u>	<u>(51,147,438.16)</u>
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Overall Yield of Portfolio			<u>2.99%</u>
Accrued Interest at the End of Quarter			<u>3,029,803.32</u>

County of Hidalgo, Texas
Office of the County Treasurer
Recap - Outstanding Investments
For the quarter ending December 31, 2022

Investment Type	%	Principal Amount	Accrued Interest
Certificate of Deposit	0%	-	-
Discount Note	0%	-	-
US Treasury Note	0%	-	-
Money Market Fund	0%	-	-
Pool	72%	276,973,405.00	2,770,083.25
Agencies / Broker CDs	28%	105,874,000.00	259,720.07
Total		382,847,405.00	3,029,803.32

Fund Name	%	Principal Amount	Accrued Interest
General Fund	34%	130,874,000.00	563,236.12
Special Revenue	47%	179,473,405.00	1,786,580.30
Debt Service	2%	9,000,000.00	75,994.52
Capital Projects	14%	53,500,000.00	507,754.93
Proprietary Funds	3%	10,000,000.00	96,237.45
Total		382,847,405.00	3,029,803.32

Institutions Name	%	Principal Amount	Accrued Interest
Lone Star National Bank	0%	-	-
Multi-Bank Securities	28%	105,874,000.00	259,720.07
Texas Class	17%	64,973,405.00	710,030.74
Lone Star Investment Pool	7%	26,000,000.00	307,845.21
Texas Range	38%	147,000,000.00	1,373,975.90
Texas Fit	10%	39,000,000.00	378,231.40
Total		382,847,405.00	3,029,803.32

County of Hidalgo, Texas
Office of the County Treasurer
Investment Report (Accrued Interest)
For the quarter ending December 31, 2022

10/1/2022 12/31/2022

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	---	TX11600893	01/17/20	01/01/23	1080	1080	1	19,500,000.00	19,500,000.00	3.79%	187,663.12	19,500,000.00	19,687,663.12	Texas Class
Pool	Capital Projects	1357	1855585	10/22/20	01/01/23	801	801	1	9,000,000.00	9,000,000.00	3.84%	88,414.64	9,000,000.00	9,088,414.64	First Public Lone Star
Pool	Capital Projects	1358	7000693	11/22/21	01/01/23	405	405	1	15,000,000.00	15,000,000.00	3.88%	145,474.43	15,000,000.00	15,145,474.43	Texas Fit
Pool	Capital Projects	1358	3554068	08/25/22	01/25/23	153	129	25	10,000,000.00	10,000,000.00	3.42%	86,202.74	10,000,000.00	10,034,668.49	Texas Range
Pool	Debt Service	---	3553813	08/25/22	02/06/23	165	129	37	9,000,000.00	9,000,000.00	3.35%	75,994.52	9,000,000.00	9,030,563.01	Texas Range
Pool	General Fund	1100	3570632	09/26/22	02/21/23	148	97	52	8,000,000.00	8,000,000.00	4.17%	84,085.48	8,000,000.00	8,004,569.86	Texas Range
Pool	General Fund	1100	2004554	02/04/22	01/01/23	331	331	1	17,000,000.00	17,000,000.00	3.84%	219,430.57	17,000,000.00	17,219,430.57	First Public Lone Star
FHLB	General Fund	1100	3130AMK50	05/25/21	05/24/24	1095	586	510	24,000,000.00	24,000,000.00	0.40%	9,866.67	24,000,000.00	22,532,640.00	Federal Home Loan Bank
FFCB	General Fund	1100	3133EMH62	06/14/21	06/14/24	1096	566	531	10,000,000.00	10,000,000.00	0.32%	1,511.11	10,000,000.00	9,363,600.00	Federal Farm Credit Bank
FHLB	General Fund	1100	3130AN7K0	07/29/21	07/29/24	1095	520	576	10,150,000.00	10,150,000.00	0.40%	10,150.00	10,150,000.00	9,537,447.50	Federal Home Loan Bank
FHLB	General Fund	1100	3130ANBT6	07/27/21	07/26/24	1095	523	573	15,000,000.00	15,000,000.00	0.50%	18,750.00	15,000,000.00	14,071,050.00	Federal Home Loan Bank
FHLB	General Fund	1100	3130APJW6	10/29/2021	10/28/24	1095	429	667	8,000,000.00	8,000,000.00	0.60%	8,400.00	8,000,000.00	7,415,600.00	Federal Home Loan Bank
FHLB	General Fund	1100	3130AQCW1	12/31/2021	12/30/24	1095	366	730	10,000,000.00	10,000,000.00	1.00%	25,000.00	10,000,000.00	9,290,800.00	Federal Home Loan Bank
FHLB	General Fund	1100	3130AR3T6	3/12/2022	03/11/25	1095	295	801	10,000,000.00	10,000,000.00	1.80%	45,000.00	10,000,000.00	9,398,100.00	Federal Home Loan Bank
FHLB	General Fund	1100	3130ARTZ4	4/28/2022	04/28/25	1096	248	849	3,385,000.00	3,385,000.00	3.00%	17,771.25	3,385,000.00	3,257,822.45	Federal Home Loan Bank
FHLB	General Fund	1100	3130ARJUS8	4/29/2022	04/28/25	1095	247	849	3,850,000.00	3,850,000.00	3.05%	20,549.38	3,850,000.00	3,704,277.50	Federal Home Loan Bank
BCD	General Fund	1100	26948GAF1	12/23/2022	12/26/23	368	9	360	248,000.00	248,000.00	5.00%	305.75	248,000.00	248,882.88	Federal Home Loan Bank
BCD	General Fund	1100	41166MAA3	12/29/2022	07/01/24	550	3	548	248,000.00	248,000.00	5.05%	102.94	248,000.00	249,554.96	Eagle Cmnty Cr Union
BCD	General Fund	1100	66303MAAA4	12/29/2022	12/23/24	731	9	723	248,000.00	248,000.00	5.00%	305.75	248,000.00	249,872.40	Harborstone Cr Union
BCD	General Fund	1100	61690USW1	1/30/2020	01/30/23	1096	1067	30	247,000.00	247,000.00	1.85%	1,151.76	247,000.00	246,535.64	North Towns Fed Cr Union
BCD	General Fund	1100	949763S64	1/29/2020	01/30/23	1097	1068	30	249,000.00	249,000.00	1.90%	427.73	249,000.00	248,549.31	Merjan Stanley Bank
BCD	General Fund	1100	949495AT2	1/29/2020	01/30/23	1097	1068	30	249,000.00	249,000.00	1.90%	427.73	249,000.00	248,549.31	Wells Fargo Bank NA
Pool	Special Revenue	1290	TX16012636	07/18/22	01/01/23	167	167	1	35,473,405.00	35,473,405.00	3.79%	426,130.17	35,473,405.00	35,899,535.17	Wells Fargo Natl. Bank
Pool	Special Revenue	---	70005288	09/02/21	01/01/23	486	486	1	24,000,000.00	24,000,000.00	3.88%	232,756.97	24,000,000.00	24,232,756.97	Texas Class
Pool	Special Revenue	1290	3551342	08/19/22	02/17/23	182	135	48	10,000,000.00	10,000,000.00	3.37%	84,942.47	10,000,000.00	10,084,942.47	Texas Range
Pool	Special Revenue	1290	3551342	08/19/22	05/16/23	270	135	136	10,000,000.00	10,000,000.00	3.67%	92,504.11	10,000,000.00	10,092,504.11	Texas Range
Pool	Special Revenue	1290	3551342	08/19/22	08/15/23	361	135	227	25,500,000.00	25,500,000.00	3.77%	242,312.88	25,500,000.00	25,742,312.88	Texas Range
Pool	Special Revenue	1290	3551339	08/19/22	08/16/23	362	135	228	30,000,000.00	30,000,000.00	3.77%	285,073.97	30,000,000.00	30,285,073.97	Texas Range
Pool	Special Revenue	1290	3551339	08/19/22	08/17/23	363	135	229	15,000,000.00	15,000,000.00	3.77%	142,536.99	15,000,000.00	15,142,536.99	Texas Range
Pool	Special Revenue	1290	3551339	08/19/22	08/18/23	364	135	230	29,500,000.00	29,500,000.00	3.77%	280,322.74	29,500,000.00	29,780,322.74	Texas Range
Pool	Proprietary Fund	---	TX14982754	05/24/21	01/01/23	587	587	1	10,000,000.00	10,000,000.00	3.79%	96,237.45	10,000,000.00	10,096,237.45	Texas Class
TOTALS															
										382,847,405.00		3,029,803.32	382,847,405.00	379,340,988.82	

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

Avg. yield
2.99%

WAM
246.19