

County of Hidalgo, Texas

Quarterly Investment Report

For the quarter ending September 30, 2023

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, 2023 - **\$ 3,767,154.39**

First Quarter (01/01/2023 – 03/31/2023)	4,297,638.95
Second Quarter (04/01/2023 – 06/30/2023)	5,144,412.53
Third Quarter (07/01/2023 – 09/30/2023)	3,767,154.59
Fourth Quarter (10/01/2023 – 12/31/2023)	
Grand Total	13,209,206.07



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, 2023

	FUND	BOOK VALUE	MARKET VALUE
Ending Values			
	General	203,845,000.00	201,654,609.09
	Special Revenue	180,000,000.00	181,381,423.77
	Debt Service	8,160,000.00	8,190,936.25
	Capital Projects	36,500,000.00	36,961,211.72
	Proprietary	8,000,000.00	8,111,051.46
Total Ending Values		<u>436,505,000.00</u>	<u>436,299,232.29</u>
Beginning Values			
	General	240,845,000.00	238,051,670.55
	Special Revenue	181,000,000.00	184,845,788.56
	Debt Service	13,870,000.00	14,100,462.40
	Capital Projects	40,500,000.00	40,953,508.14
	Proprietary	10,000,000.00	10,129,756.65
Total Beginning Values		<u>486,215,000.00</u>	<u>488,081,186.30</u>
Change in Values			
	General	(37,000,000.00)	(36,397,061.46)
	Special Revenue	(1,000,000.00)	(3,464,364.79)
	Debt Service	(5,710,000.00)	(5,909,526.15)
	Capital Projects	(4,000,000.00)	(3,992,296.42)
	Proprietary	(2,000,000.00)	(2,018,705.19)
Total Change in Values		<u>(49,710,000.00)</u>	<u>(51,781,954.01)</u>
Weighted Average Maturity in Days			<u>113.53</u>
Overall Yield of Portfolio			<u>4.39%</u>
Accrued Interest at the End of Quarter			<u>3,767,154.59</u>

County of Hidalgo, Texas
Office of the County Treasurer
Recap - Outstanding Investments
For the quarter ending September 30, 2023

Investment Type	%	Principal Amount	Accrued Interest
Certificate of Deposit	0%	-	-
Discount Note	0%	-	-
US Treasury Note	0%	-	-
Money Market Fund	0%	-	-
Pool	74%	323,660,000.00	3,463,178.03
Agencies / Broker CDs	26%	112,845,000.00	303,976.56
Total		436,505,000.00	3,767,154.59

Fund Name	%	Principal Amount	Accrued Interest
General Fund	47%	203,845,000.00	1,697,534.13
Special Revenue	41%	180,000,000.00	1,381,423.77
Debt Service	2%	8,160,000.00	30,936.25
Capital Projects	8%	36,500,000.00	546,208.98
Proprietary Funds	2%	8,000,000.00	111,051.46
Total		436,505,000.00	3,767,154.59

Institutions Name	%	Principal Amount	Accrued Interest
Lone Star National Bank	0%	-	-
Multi-Bank Securities	26%	112,845,000.00	303,976.56
Texas Class	55%	240,500,000.00	2,280,382.83
Lone Star Investment Pool	2%	8,000,000.00	110,478.31
Texas Range	14%	63,160,000.00	774,480.68
Texas Fit	3%	12,000,000.00	297,836.21
Total		436,505,000.00	3,767,154.59

County of Hidalgo, Texas
Office of the County Treasurer
Investment Report (Accrued Interest)
For the quarter ending September 30, 2023

Type	Fund Name	Fund	Investment Number	Purchase Date	Maturity Date	7/1/2023		9/30/2023		Par	Ledger Value	Interest Rate	Accrued Int in qtr	Book Value	Market Value	Institution
						Term	Days in Term	Term	Days till Mat.							
Pool	Capital Projects	---	TXT11600893	01/17/20	10/01/23	1353	1353	1	8,500,000.00	8,500,000.00	5.50%	117,600.76	8,500,000.00	8,617,600.76	Texas Class	
Pool	Capital Projects	1357	1855585	10/22/20	10/01/23	1074	1074	1	8,000,000.00	8,000,000.00	5.25%	110,478.31	8,000,000.00	8,110,478.31	First Pulic Lone Star	
Pool	Capital Projects	1358	7000693	11/22/21	10/01/23	678	678	1	10,000,000.00	10,000,000.00	5.40%	178,491.55	10,000,000.00	10,178,491.55	Texas Fit	
Pool	Capital Projects	1358	3722682	05/26/23	11/20/23	178	128	51	10,000,000.00	10,000,000.00	5.54%	139,638.36	10,000,000.00	10,054,641.10	Texas Range	
Pool	Debt Service	---	TXT7633650	09/06/23	10/01/23	25	25	1	8,160,000.00	8,160,000.00	5.50%	30,936.25	8,160,000.00	8,190,936.25	Texas Class	
Pool	General Fund	1100	3624243	01/05/23	10/02/23	270	269	2	20,000,000.00	20,000,000.00	5.02%	253,063.01	20,000,000.00	20,739,934.25	Texas Range	
Pool	General Fund	1100	3689191	04/06/23	10/05/23	182	178	5	5,000,000.00	5,000,000.00	5.31%	66,920.55	5,000,000.00	5,129,476.71	Texas Range	
Pool	General Fund	1100	3721597	05/25/23	11/27/23	186	129	58	10,000,000.00	10,000,000.00	5.54%	139,638.36	10,000,000.00	10,195,797.26	Texas Range	
Pool	General Fund	1100	3731333	06/09/23	06/05/24	362	114	249	10,000,000.00	10,000,000.00	5.74%	144,284.15	10,000,000.00	10,178,786.89	Texas Range	
Pool	General Fund	1100	TXT6646261	01/06/23	10/01/23	268	268	1	44,000,000.00	44,000,000.00	5.50%	670,306.84	44,000,000.00	44,670,306.84	Texas Class	
Pool	General Fund	1100	4382	02/17/23	10/01/23	226	226	1	2,000,000.00	2,000,000.00	5.40%	119,344.66	2,000,000.00	2,119,344.66	Texas Fit	
BCD	General Fund	1100	00833JAP6	03/17/23	03/17/25	731	198	534	248,000.00	248,000.00	5.25%	1,605.21	248,000.00	246,626.08	Affinity Bank	
BCD	General Fund	1100	20825WBW9	06/29/23	06/30/25	732	94	639	248,000.00	248,000.00	5.20%	1,165.94	248,000.00	246,306.16	Connexus Cr Union	
BCD	General Fund	1100	56948GAF1	12/23/22	12/26/23	368	282	87	248,000.00	248,000.00	5.00%	1,324.93	248,000.00	247,734.64	Eagle Cmnty Cr Union	
FHLB	General Fund	1100	3130AMKS0	05/25/21	05/24/24	1095	859	237	24,000,000.00	24,000,000.00	0.40%	24,000.00	24,000,000.00	23,212,560.00	Federal Home Loan Bank	
FFCB	General Fund	1100	3133EMH62	06/14/21	06/14/24	1096	839	258	10,000,000.00	10,000,000.00	0.32%	8,000.00	10,000,000.00	9,637,600.00	Federal Farm Credit Bank	
FHLB	General Fund	1100	3130AN7K0	07/30/21	07/29/24	1095	793	303	10,150,000.00	10,150,000.00	0.40%	6,992.22	10,150,000.00	9,737,707.00	Federal Home Loan Bank	
FHLB	General Fund	1100	3130ANBT6	07/27/21	07/26/24	1095	796	300	15,000,000.00	15,000,000.00	0.50%	13,541.67	15,000,000.00	14,393,250.00	Federal Home Loan Bank	
FHLB	General Fund	1100	3130APJW6	10/29/2021	10/28/24	1095	702	394	8,000,000.00	8,000,000.00	0.60%	12,000.00	8,000,000.00	7,590,080.00	Federal Home Loan Bank	
FHLB	General Fund	1100	3130AQCW1	12/31/2021	12/30/24	1095	639	457	10,000,000.00	10,000,000.00	1.00%	25,000.00	10,000,000.00	9,461,000.00	Federal Home Loan Bank	
FHLB	General Fund	1100	3130AR3T6	3/12/2022	03/11/25	1095	568	528	10,000,000.00	10,000,000.00	1.80%	10,000.00	10,000,000.00	9,492,000.00	Federal Home Loan Bank	
FHLB	General Fund	1100	3130ARTZ4	4/28/2022	04/28/25	1096	521	576	3,385,000.00	3,385,000.00	3.00%	25,387.50	3,385,000.00	3,261,075.15	Federal Home Loan Bank	
FHLB	General Fund	1100	3130ARUS8	4/29/2022	04/28/25	1095	520	576	3,850,000.00	3,850,000.00	3.05%	29,356.24	3,850,000.00	3,711,785.00	Federal Home Loan Bank	
FHLB	General Fund	1100	3130ASJD2	7/12/2022	07/11/25	1095	446	650	10,000,000.00	10,000,000.00	4.00%	88,888.89	10,000,000.00	9,752,000.00	Federal Home Loan Bank	
BCD	General Fund	1100	3130AUTK0	2/7/2023	02/07/26	1096	236	861	5,000,000.00	5,000,000.00	5.15%	37,194.44	5,000,000.00	4,932,450.00	Federal Home Loan Bank	
BCD	General Fund	1100	33715LEU0	3/24/2023	03/25/24	367	191	177	248,000.00	248,000.00	5.40%	1,394.23	248,000.00	247,940.48	First Technology Fed CU	
BCD	General Fund	1100	37892MAH7	5/30/2023	05/30/25	731	124	608	248,000.00	248,000.00	5.20%	1,130.61	248,000.00	246,343.36	Global Fed CU	
BCD	General Fund	1100	41166MAA3	12/29/2022	07/01/24	550	276	275	248,000.00	248,000.00	5.05%	1,132.30	248,000.00	246,983.20	Harborstone Cr Union	
BCD	General Fund	1100	444425AA0	6/29/2023	06/30/25	732	94	639	248,000.00	248,000.00	5.25%	1,105.81	248,000.00	246,514.48	Hughes Fed CU	
BCD	General Fund	1100	66303MAA4	12/23/2022	12/23/24	731	282	450	248,000.00	248,000.00	5.00%	1,324.93	248,000.00	246,018.48	North Towns Fed Cr Union	
BCD	General Fund	1100	66736ACE7	3/17/2023	03/17/26	1096	198	899	248,000.00	248,000.00	5.00%	1,528.77	248,000.00	245,187.68	Northwest Bank	
BCD	General Fund	1100	69506YXS3	3/24/2023	09/24/24	550	191	360	243,000.00	243,000.00	5.50%	3,368.71	243,000.00	242,545.59	Pacific Westin Bank	
BCD	General Fund	1100	87868YAL7	3/23/2023	03/23/26	1096	192	905	248,000.00	248,000.00	5.00%	1,053.18	248,000.00	245,187.68	Technology CU	
BCD	General Fund	1100	89677DJE7	3/30/2023	03/30/26	1096	185	912	243,000.00	243,000.00	5.00%	3,062.47	243,000.00	240,273.54	Tristate Cap Bank	
BCD	General Fund	1100	91334AAN3	3/29/2023	09/30/24	551	186	366	248,000.00	248,000.00	5.35%	1,163.22	248,000.00	247,156.80	United Heritage CU	
BCD	General Fund	1100	960576AB2	3/17/2023	03/17/25	731	198	534	246,000.00	246,000.00	5.25%	3,255.29	246,000.00	244,637.16	Westmark CU	
Pool	Sp Rev. American Rescue	1290	TXT6012636	07/18/22	10/01/23	440	440	1	31,000,000.00	31,000,000.00	5.50%	428,933.48	31,000,000.00	31,428,933.48	Texas Class	
Pool	Sp Rev. American Rescue	1290	TXT6817409	02/23/23	10/01/23	220	220	1	9,000,000.00	9,000,000.00	5.50%	140,374.19	9,000,000.00	9,140,374.19	Texas Class	
Pool	Sp Rev. American Rescue	1290	TXT7566066	08/18/23	10/01/23	44	44	1	100,000,000.00	100,000,000.00	5.50%	666,223.20	100,000,000.00	100,666,223.20	Texas Class	
Pool	Special Revenue	---	TXT7639650	09/07/23	10/01/23	24	24	1	40,000,000.00	40,000,000.00	5.50%	145,892.90	40,000,000.00	40,145,892.90	Texas Class	
Pool	Proprietary Fund	---	TXT4982754	05/24/21	10/01/23	860	860	1	8,000,000.00	8,000,000.00	5.50%	111,051.46	8,000,000.00	8,111,051.46	Texas Class	
TOTALS										436,505,000.00	436,505,000.00		3,767,154.59	436,505,000.00	436,299,232.29	

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

Avg. yield
4.39%

WAM
113.53