

Nueces County Hospital District
Quarterly Investment Report
July 1, 2020 - September 30, 2020

Summary Holdings Statistics:

<u>Portfolio as of June 30, 2020</u>		<u>Portfolio as of September 30, 2020</u>	
Beginning Book Value	\$130,819,632	Ending Book Value	\$122,651,113
Beginning Market Value	\$130,839,834	Ending Market Value	\$122,655,359
Unrealized Gain/Loss	\$20,202	Unrealized Gain/Loss	\$4,245
Beginning WAM	68 Days	Ending WAM	109 Days
Beginning WAY	0.402%	Ending WAY	0.188%
Change in Market Value	(\$8,184,475) ¹		
Investment Income for Period	\$84,086		
Quarter Average Yield - NCHD	0.273%		
Quarter Average Yield - 6 Mth T-Bill	0.130%		

This report is in compliance with Nueces County Hospital District's investment policy and strategies and in accordance with the Public Funds Investment Act.

INVESTMENT OFFICERS:


JONNY F. HIPPI, ADMINISTRATOR


BELINDA CHISM, ASSISTANT ADMINISTRATOR


DONNA LITTLEFIELD, DIRECTOR OF ACCOUNTING & FINANCE

Notes

1. Change in Market Value is required data, but will primarily reflect the receipt and expenditure of the District's funds from quarter to quarter.

Nueces County Hospital District
Inventory Report - Holdings by Fund
As of: 09/30/2020

Settle Date	Maturity Date	Location	Security	CUSIP	Avg Yield/ Coupon	Purchase Price	PAR	Beginning Book Value 06/30/2020	Beginning Market Value 06/30/2020	Ending Book Value 09/30/2020	Ending Market Value 09/30/2020	Gain/Loss	Accrued Interest	Yield Y-T-M	Days to Maturity
Indigent Care Fund															
09/30/2020	10/01/2020	TexPool	Investment Pool	#00002	0.147%	7,876,864	7,876,864	5,855,870	5,855,870	7,876,864	7,876,864	0	0	0.147%	1
09/30/2020	10/01/2020	LOGIC	Investment Pool		0.257%	23,736,581	23,736,581	22,521,843	22,521,843	23,736,581	23,736,581	0	0	0.257%	1
09/30/2020	10/01/2020	TexSTAR	Investment Pool		0.134%	11,729,878	11,729,878	14,722,836	14,722,836	11,729,878	11,729,878	0	0	0.134%	1
03/25/2020	08/27/2020	Safekeeping	State of Texas Tax Note	882724P7	4.000%	0	0	5,009,299	5,029,300	(0)	0	0	0	2.750%	0
05/13/2020	05/12/2023	Safekeeping	FHLMC - Qrtly Call	3134GVUB2	0.600%	0	0	4,000,000	3,999,832	0	0	0	0	0.600%	0
06/25/2020	06/01/2023	Safekeeping	FHLMC - Qrtly Call	3134GVA65	0.550%	0	0	4,000,259	4,000,628	(0)	0	0	0	0.548%	0
08/12/2020	08/25/2023	Safekeeping	FNMA - Qrtly Call	3135G05R0	0.300%	3,993,300	4,000,000	0	0	3,993,471	3,995,272	1,801	1,667	0.359%	1,044
08/26/2020	08/25/2023	Safekeeping	FNMA - Qrtly Call	3136G4Y31	0.340%	3,998,800	4,000,000	0	0	3,998,915	3,998,508	(407)	1,322	0.350%	1,059
08/28/2020	08/18/2023	Safekeeping	FNMA - Call Note	3135G05V1	0.360%	4,000,000	4,000,000	0	0	4,000,000	4,002,352	2,352	1,680	0.360%	1,052
09/22/2020	08/15/2022	Safekeeping	Arlington TX GO	041796XH1	0.306%	1,000,000	1,000,000	0	0	1,000,000	1,000,500	500	68	0.306%	684
		Subtotal				56,335,123	56,343,323	56,110,107	56,130,309	56,335,710	56,339,955	4,245	4,737	0.238%	237

Tobacco Settlement Fund

[illegible]

Employee Health Benefits Trust Fund

[illegible]

General Fund

[illegible][illegible]

Nueces County Hospital District
Investment Transaction Activity
July 1, 2020 - September 30, 2020

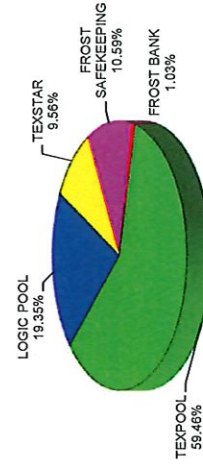
Settle Date	Maturity	Call Date	Type	CUSIP	Coupon	Price	Par	Principal	Acc'd Interest	Total Settlement	Yield to Mat/Call	Broker
Purchases												
08/12/2020	08/10/2023	08/10/2022	FNMA - Qtrly Call	3135G05R0	0.300%	99.8250	4,000,000.00	3,993,000.00	66.67	3,993,066.67	0.359%/0.388%	BOK Financial
08/26/2020	08/25/2023	08/25/2021	FNMA - Qtrly Call	3136G4Y31	0.340%	99.9700	4,000,000.00	3,998,800.00	37.78	3,998,837.78	0.35%/0.37%	Morgan Stanley
08/28/2020	08/18/2023	02/18/2022	FNMA - Call Note	3135G05V1	0.360%	100.0000	4,000,000.00	4,000,000.00	400.00	4,000,400.00	0.360%	Piper Jaffray
09/22/2020	08/15/2022	n/a	Arlington, TX GO	041796XH1	0.306%	100.0000	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.306%	Morgan Stanley
Total Purchases:								13,000,000.00	504.45	12,992,304.45		
Maturities/Calls												
05/13/2020	05/12/2023	08/12/2020	FHLMC - Qtrly Call	3134GVUB2	0.600%	100.0000	4,000,000.00	4,000,000.00	5,933.33	4,005,933.33	0.600%	BOK Financial
03/25/2020	08/27/2020	n/a	State of Texas Tax Note	882724PY7	4.000%	100.4970	5,000,000.00	5,024,850.00	195,628.42	5,195,628.42	2.750%	Oppenheimer
06/25/2020	06/01/2023	09/01/2020	FHLMC - Qtrly Call	3134GVA65	0.550%	100.0070	4,000,000.00	4,000,280.00	5,622.22	4,005,902.22	0.548%/0.51%	BOK Financial
Total Maturities/Calls:								13,025,130.00	207,183.97	13,207,463.97		

**NUECES COUNTY HOSPITAL DISTRICT
INVESTMENTS SUMMARY BY LOCATION & TYPE
FY 2020 4TH QUARTER (JULY 1 - SEPTEMBER 30, 2020)**

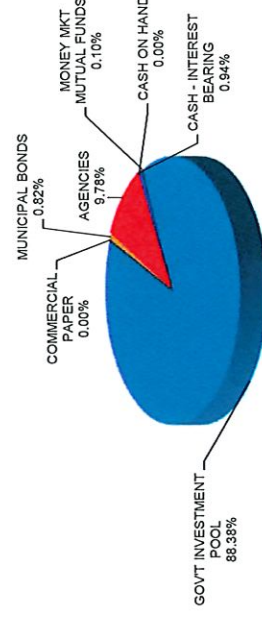
	FROST BANK	TEXPOOL	LOGIC	TEXSTAR	FROST SAFEKEEPING	TOTAL	PERCENT BY TYPE OF INVESTMENT
CASH ON HAND	\$150	\$0	\$0	\$0	\$0	\$150	0.00%
CASH - INTEREST BEARING	\$1,147,218	\$0	\$0	\$0	\$0	\$1,147,218	0.94%
MONEY MKT MUTUAL FUNDS	\$117,584	\$0	\$0	\$0	\$0	\$117,584	0.10%
GOV'T INVESTMENT POOLS	\$0	\$72,927,316	\$23,736,581	\$11,729,878	\$0	\$108,393,775	88.38%
COMMERCIAL PAPER	\$0	\$0	\$0	\$0	\$0	\$0	0.00%
MUNICIPAL BONDS	\$0	\$0	\$0	\$0	\$1,000,000	\$1,000,000	0.82%
TREASURY NOTES AND BONDS	\$0	\$0	\$0	\$0	\$0	\$0	0.00%
AGENCIES	\$0	\$0	\$0	\$0	\$11,992,387	\$11,992,387	9.78%
TOTAL INVESTMENTS	\$1,264,952	\$72,927,316	\$23,736,581	\$11,729,878	\$12,992,387	\$122,651,113	100.00%

PERCENT BY HOLDER OF INVESTMENTS	1.03%	59.46%	19.35%	9.56%	10.59%	100.00%
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INVESTMENTS BY LOCATION



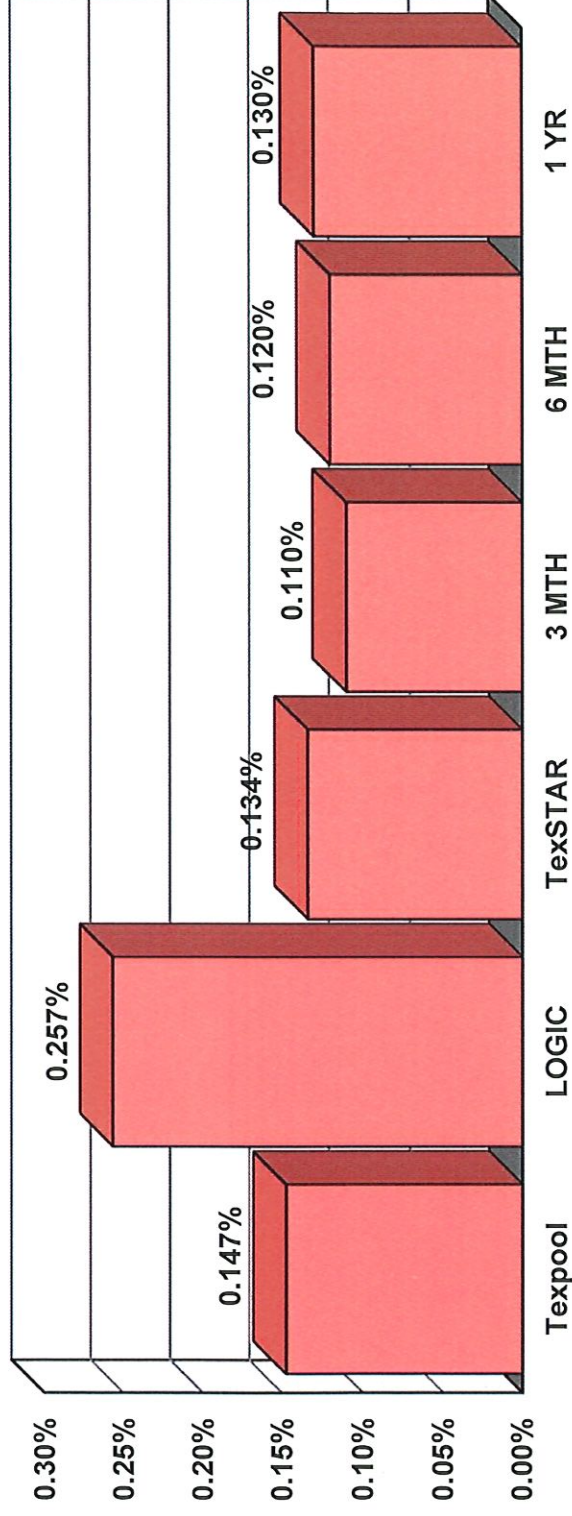
INVESTMENTS BY TYPE



NUECES COUNTY HOSPITAL DISTRICT

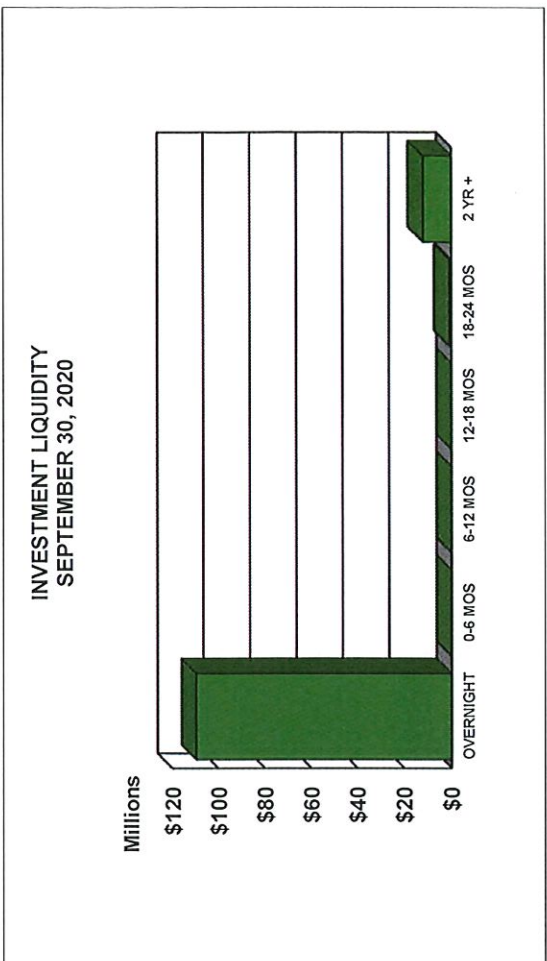
POOL RATES V. TREASURIES

SEPTEMBER 30, 2020



**NUECES COUNTY HOSPITAL DISTRICT
INVESTMENT SUMMARY BY LIQUIDITY
FY 2020 4TH QUARTER (JULY 1 - SEPTEMBER 30, 2020)**

<u>INVESTMENT-YRS TO MATURITY</u>	<u>AMOUNT</u>	
CASH & CASH EQUIVALENTS	\$109,658,727	89.4%
MATURES IN 0-6 MONTHS	\$0	0.0%
MATURES IN 6-12 MONTHS	\$0	0.0%
MATURES IN 12-18 MONTHS	\$0	0.0%
MATURES IN 18-24 MONTHS	\$1,000,000	0.8%
MATURES IN OVER 2 YEARS	\$11,992,386	9.8%
TOTAL	\$122,651,113	100.0%



NUECES COUNTY HOSPITAL DISTRICT

QUARTERLY BENCHMARK COMPARISON

SEPTEMBER 30, 2020

