

CITY OF EL PASO
OFFICE OF THE COMPTROLLER
INVESTMENT REPORT



Fiscal Year 2022 – 3rd Quarter
May 31, 2022



The City of El Paso Texas
Table of Contents

Investment Report for FY 2022 3rd Quarter Ending May 31, 2022

	Page
Summary	
Management Letter	1
Investment Position and Yield Summary	3
Quarter Changes in Security Type Balances	4
Analysis	
Portfolio Composition Review	5
Yield Analysis for Quarter	6
Reports	
Portfolio Holdings	7
Transactions	12



Office of the Comptroller

MAYOR

Oscar Leeser

To: Mr. Tommy Gonzalez, City Manager

From: Investment Committee Members

Date: July 11, 2022

Subject: Third Quarter Investment Report for period ending May 31, 2022

CITY COUNCIL**District 1**

Peter Svarzbein

District 2

Alexsandra Anello

District 3

Cassandra Hernandez

District 4

Joe Molinar

District 5

Isabel Salcido

District 6

Claudia L. Rodriguez

District 7

Henry Rivera

District 8

Cissy Lizarraga

CITY MANAGER

Tommy Gonzalez

Submitted for your review and acceptance is the City's Investment Report. The Investment Officers have conformed to all state laws and statutes that govern the investment of public funds including, but not limited to, the Public Funds Investment Act, Chapter 2256, Government Code, the City's Investment Policy and adopted investment strategies. All funds were invested to meet cash flow requirements for operations, capital projects, and debt service payments.

In fiscal year 2022, the Investment Committee will continue the oversight of the City's investments and maintain a proactive role to promote an active trading position of excess funds as allowed by the Investment Policy. In adherence with the Investment Policy, the Investment Officers' primary goal will continue to be the preservation and security of principal while returns remain commensurate with the City's Investment Policy constraints.

The face value of the portfolio at May 31, 2022, was approximately \$1.152 billion as compared to \$1.141 billion at February 28, 2022. The investment earnings for the quarter were \$1,512,456 and year to date were \$2,660,905.

Margarita M. Muñoz – Comptroller

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Office of the Comptroller

Investment Committee Members:

Handwritten signature of Robert Cortinas in blue ink.

Robert Cortinas, Chief Financial Officer

Handwritten signature of Margarita M. Muñoz in blue ink.

Margarita M. Muñoz, Comptroller

Handwritten signature of Edmundo S. Calderon in blue ink.

Edmundo S. Calderon, Chief Internal Auditor

Handwritten signature of Katherine N. Cote in blue ink.

Katherine N. Cote, Director Office of Management and Budget

Handwritten signature of Luis Mier in blue ink.

Luis Mier, Treasury Services Coordinator

Investment Position and Yield Summary

The following is a summary comparison of selected information for the last two quarters

		May 31, 2022		February 28, 2022
Par value invested	\$	1,151,919,426	\$	1,141,143,273
Portfolio book value	\$	1,149,735,954	\$	1,142,501,044
Portfolio market value	\$	1,130,060,820	\$	1,131,779,277
Weighted average maturity		451		435

The yield on portfolio investments and market securities is shown as follows:

	May 31, 2022	February 28, 2022
Certificates of Deposit	1.227%	1.170%
Yield Pools	0.703%	0.075%
Yield Money Market	0.720%	0.030%
Yield Fixed Term Securities	0.543%	0.350%
City's Average Portfolio Yield	0.704%	0.354%

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments:

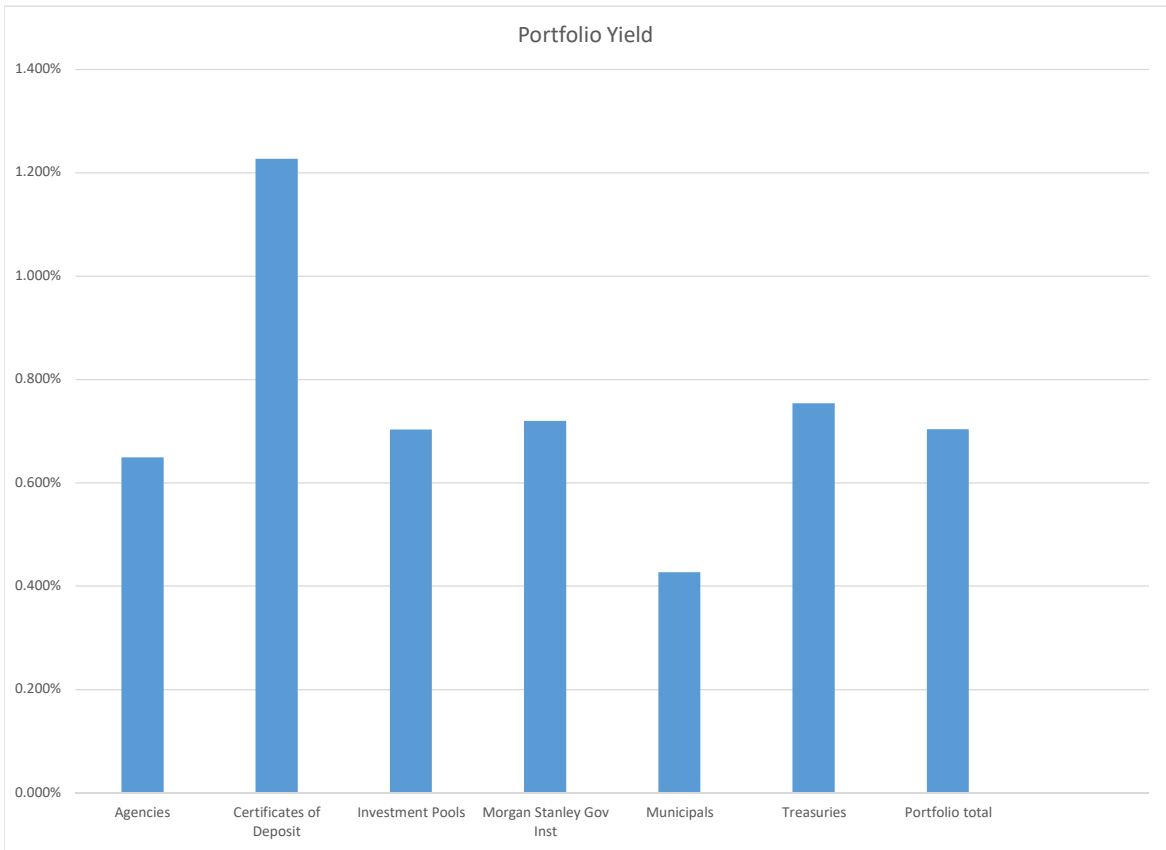
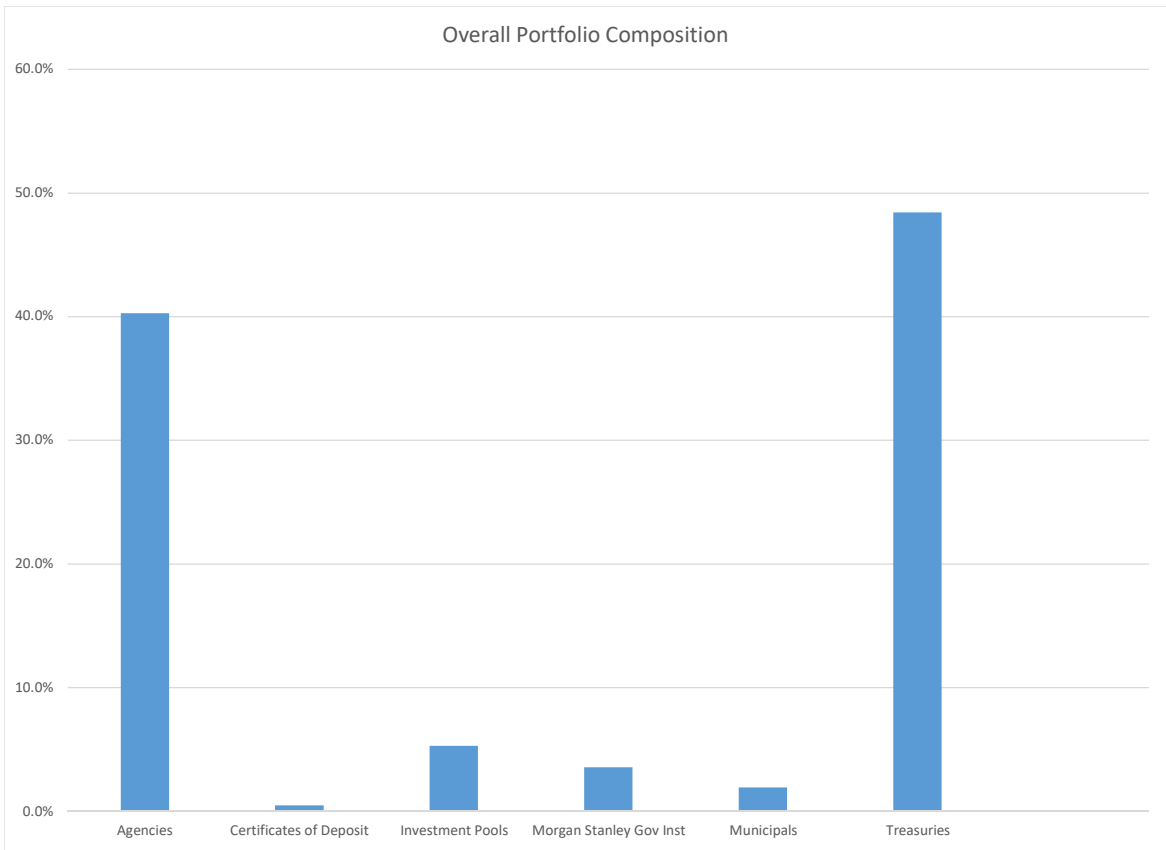
	May 31, 2022	February 28, 2022	Increase (Decrease)
Certificates of Deposit	\$ 5,390,000	\$ 6,615,000	\$ (1,225,000)
TexPool	60,087,615	60,033,001	54,614
TexSTAR	77,894	77,824	70
TexasDAILY	944,638	943,750	888
Money Market	40,984,279	105,538,698	(64,554,419)
Municipals	22,285,000	22,285,000	-
Agencies	464,150,000	470,650,000	(6,500,000)
Treasuries	558,000,000	475,000,000	83,000,000
	\$ 1,151,919,426	\$ 1,141,143,273	\$ 10,776,153

FY Changes in Yield, Activity & Interest Earned Balances

	3rd Qtr. FY 2022	3rd Qtr. FY 2021	Increase (Decrease)
Interest Earnings	\$ 1,512,456	\$ 304,237	\$ 1,208,219
Portfolio Ending Balance (FMV)	\$ 1,130,060,820	\$ 516,906,858	613,153,962
Yield to Maturity	0.704%	0.257%	0.447%
Purchases/Deposits	\$ 392,700,000	\$ 245,000,000	147,700,000
Maturities/Withdrawals	\$ 382,025,000	\$ 123,205,000	258,820,000

Portfolio Composition Review as of May 31, 2022

	<u>Face Amount</u>	<u>Yield</u>	<u>Weighted Maturity (days)</u>	<u>% Portfolio</u>
Pools				
TexSTAR	\$ 77,894	0.803%	1	0.0%
TexasDAILY	944,638	0.770%	1	0.1%
TexPool	60,087,615	0.702%	1	5.2%
Investment Pools	<u>61,110,147</u>	0.703%		<u>5.3%</u>
Money Market Funds				
Morgan Stanley Gov Inst	<u>40,984,279</u>	0.720%	1	<u>3.6%</u>
Securities				
Certificates of Deposit	5,390,000	1.227%	238	0.5%
Agencies	464,150,000	0.649%	595	40.3%
Municipals	22,285,000	0.427%	116	1.9%
Treasuries	558,000,000	0.754%	430	48.4%
Securities	<u>1,049,825,000</u>			<u>91.1%</u>
Portfolio total	<u><u>\$ 1,151,919,426</u></u>	0.704%	451	<u><u>100.0%</u></u>



**City of El Paso
Schedule of Portfolio Holdings
As of 5/31/2022**

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Certificates of Deposit									
Ally Bank / 02007GLD3	8/15/2019	245,000.00	245,000.00	245,000.00	245,467.95	2.000	2.000	8/15/2022	76
Alma Bank / 020080BQ9	2/12/2020	245,000.00	245,000.00	245,000.00	245,274.40	1.650	1.650	8/12/2022	73
Amerant Bank / 02357QAF4	12/20/2019	245,000.00	245,000.00	245,000.00	245,564.97	1.850	1.850	12/20/2022	203
Bank of New England / 06426KBS6	4/2/2020	245,000.00	245,000.00	245,000.00	242,954.99	0.850	0.850	4/3/2023	307
Bank of Oak Ridge / 064180AS1	5/29/2020	245,000.00	245,000.00	245,000.00	241,317.90	0.600	0.600	5/30/2023	364
Bank of Santa Clarita / 06424KBD1	5/8/2020	245,000.00	245,000.00	245,000.00	241,548.20	0.500	0.500	5/8/2023	342
BMW Bank North America / 05580AVP6	3/26/2020	245,000.00	245,000.00	245,000.00	243,657.16	1.150	1.150	3/27/2023	300
Capital One National Assoc. / 14042RNX5	3/25/2020	245,000.00	245,000.00	245,000.00	243,355.81	1.000	1.000	3/27/2023	300
CenterState Bank / 15201QCK1	3/30/2020	245,000.00	245,000.00	245,000.00	243,107.87	0.900	0.900	3/30/2023	303
Central Bank / 152577AU6	3/27/2020	245,000.00	245,000.00	245,000.00	243,401.13	0.900	0.900	3/27/2023	300
Choice Financial Group / 17037TEQ6	3/20/2020	245,000.00	244,999.90	244,999.97	243,558.67	1.000	1.000	3/13/2023	286
EagleBank / 27002YET9	1/17/2020	245,000.00	245,000.00	245,000.00	245,254.80	1.700	1.700	1/17/2023	231
EnerBank USA / 29278TNM8	4/23/2020	245,000.00	244,651.68	244,905.48	243,564.79	1.000	1.050	3/13/2023	286
Goldman Sachs Bank / 38149MBK8	6/19/2019	245,000.00	245,000.00	245,000.00	245,175.67	2.400	2.400	6/20/2022	20
Live Oak Banking Co. / 538036HL1	1/24/2020	245,000.00	245,000.00	245,000.00	245,217.81	1.700	1.700	1/25/2023	239
Marlin Business Bank / 57116ATL2	1/15/2020	245,000.00	245,000.00	245,000.00	245,177.87	1.650	1.650	1/17/2023	231
Morgan Stanley Bank / 61690UMW7	10/31/2019	245,000.00	245,000.00	245,000.00	245,652.93	1.900	1.900	10/31/2022	153
Morgan Stanley Private Bank / 61768ECB7	3/26/2020	245,000.00	245,000.00	245,000.00	243,255.36	0.950	0.950	3/27/2023	300
Pinnacle Bank / 72345SKU4	5/8/2020	245,000.00	245,000.00	245,000.00	241,989.20	0.700	0.700	5/8/2023	342
PrimeBank / 74163LAQ4	5/13/2020	245,000.00	245,000.00	245,000.00	244,098.89	0.500	0.500	11/14/2022	167
Security State Bank of Oklahoma / 815101AL4	5/21/2020	245,000.00	245,000.00	245,000.00	243,919.80	0.400	0.400	11/21/2022	174
Unity Bank / 91330ABX4	1/22/2020	245,000.00	245,000.00	245,000.00	245,148.47	1.650	1.650	1/23/2023	237
Subtotal, Average		5,390,000.00	5,389,651.58	5,389,905.45	5,367,664.58	1.225	1.227		238
Certificates of Deposit									
Local Government Investment Pool									
TexasDAILY		944,637.65	944,637.65	944,637.65	944,637.65	0.770	0.770	N/A	1
TexPool		60,087,615.12	60,087,615.12	60,087,615.12	60,087,615.12	0.702	0.702	N/A	1

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
TexSTAR		77,894.24	77,894.24	77,894.24	77,894.24	0.803	0.803	N/A	1
Subtotal, Average		61,110,147.01	61,110,147.01	61,110,147.01	61,110,147.01	0.703	0.703		1
Local Government Investment Pool									
Money Market									
Morgan Stanley Gov Inst 8302		40,984,278.96	40,984,278.96	40,984,278.96	40,984,278.96	0.720	0.720	N/A	1
Subtotal, Average		40,984,278.96	40,984,278.96	40,984,278.96	40,984,278.96	0.720	0.720		1
Money Market									
Municipal Securities									
City of New York / 64966JAN6	1/30/2020	650,000.00	717,476.50	661,984.24	661,043.50	5.487	1.720	12/1/2022	184
Oakland Unified School District / 672325J57	1/16/2020	1,700,000.00	1,717,323.00	1,701,157.36	1,701,099.90	2.142	1.730	8/1/2022	62
State of Maryland / 574193UG1	3/10/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,881,266.00	0.270	0.270	3/1/2024	640
State of Washington / 93974EKQ8	7/29/2020	6,935,000.00	6,935,000.00	6,935,000.00	6,922,808.27	0.310	0.310	8/1/2022	62
University of Texas / 91512DF14	1/21/2022	10,000,000.00	9,990,902.78	9,999,930.56	10,000,000.00		0.250	6/1/2022	1
Subtotal, Average		22,285,000.00	22,360,702.28	22,298,072.16	22,166,217.67	0.456	0.427		116
Municipal Securities									
US Agencies & Instrumentalities									
Farmer Mac / 31422XMV1	10/4/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,478,180.00	0.500	0.500	10/4/2024	857
Farmer Mac / 31422XPP1	11/2/2021	15,000,000.00	15,000,000.00	15,000,000.00	14,647,050.00	0.550	0.550	11/2/2023	520
Farmer Mac / 31422XTV4	2/18/2022	15,000,000.00	15,000,000.00	15,000,000.00	14,985,195.00	0.500	0.500	8/18/2022	79
Federal Farm Credit Bank / 3133EEV23	12/13/2019	25,000.00	25,241.25	25,002.13	25,006.15	2.180	1.781	6/8/2022	8
Federal Farm Credit Bank / 3133EM6N7	10/5/2021	10,000,000.00	9,982,256.95	9,988,105.80	9,734,350.00	0.170	0.260	9/27/2023	484
Federal Farm Credit Bank / 3133EMD66	7/19/2021	5,000,000.00	4,998,290.00	4,999,567.45	4,983,640.00	0.080	0.110	9/15/2022	107
Federal Farm Credit Bank / 3133EMDA7	10/26/2020	5,000,000.00	4,997,942.39	4,999,612.58	4,975,540.00	0.160	0.181	10/13/2022	135
Federal Farm Credit Bank / 3133EMDA7	10/30/2020	15,000,000.00	14,995,152.61	14,999,082.19	14,926,620.00	0.160	0.177	10/13/2022	135
Federal Farm Credit Bank / 3133EMML3	2/1/2021	5,000,000.00	4,999,300.00	4,999,777.18	4,948,830.00	0.120	0.127	1/12/2023	226
Federal Farm Credit Bank / 3133EMMX7	1/13/2021	25,000,000.00	25,000,000.00	25,000,000.00	24,413,725.00	0.180	0.180	7/13/2023	408
Federal Farm Credit Bank / 3133EMP30	6/30/2021	5,000,000.00	4,998,150.00	4,999,280.93	4,960,530.00	0.150	0.175	12/30/2022	213
Federal Farm Credit Bank / 3133EMPB2	2/3/2021	10,000,000.00	9,997,000.00	9,998,441.67	9,728,440.00	0.170	0.181	11/3/2023	521
Federal Farm Credit Bank / 3133EMPH9	2/3/2021	5,000,000.00	4,999,800.00	4,999,932.05	4,941,075.00	0.125	0.127	2/3/2023	248
Federal Farm Credit Bank / 3133EMQM7	2/16/2021	5,000,000.00	4,996,500.00	4,997,999.09	4,816,350.00	0.200	0.223	2/16/2024	626

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Farm Credit Bank / 3133EMU42	7/21/2021	5,000,000.00	4,999,700.00	4,999,995.81	4,992,600.00	0.060	0.066	7/21/2022	51
Federal Farm Credit Bank / 3133EMUU4	4/9/2021	3,000,000.00	2,999,190.00	2,999,753.89	2,978,880.00	0.120	0.137	11/29/2022	182
Federal Farm Credit Bank / 3133EMVP4	4/13/2021	6,000,000.00	5,996,220.00	5,998,358.55	5,898,912.00	0.125	0.157	4/13/2023	317
Federal Farm Credit Bank / 3133ENCVO	11/2/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,685,840.00	0.670	0.670	5/2/2024	702
Federal Farm Credit Bank / 3133ENKRO	1/11/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,913,030.00	0.420	0.420	1/11/2023	225
Federal Farm Credit Bank / 3133ENMY3	2/3/2022	5,000,000.00	4,997,367.50	4,998,093.92	4,952,290.00	0.800	0.846	4/3/2023	307
Federal Farm Credit Bank / 3133ENTK6	4/5/2022	20,000,000.00	19,914,000.00	19,918,410.26	19,884,080.00	2.510	2.661	4/1/2025	1,036
Federal Home Loan Bank / 3130A3DL5	10/26/2020	5,000,000.00	5,303,446.27	5,134,768.40	5,005,240.00	2.375	0.249	9/8/2023	465
Federal Home Loan Bank / 3130AJPU7	7/19/2021	5,000,000.00	5,007,800.00	5,000,073.35	4,999,860.00	0.250	0.071	6/3/2022	3
Federal Home Loan Bank / 3130AJQG7	6/29/2020	5,000,000.00	5,000,000.00	5,000,000.00	4,961,385.00	0.350	0.350	12/29/2022	212
Federal Home Loan Bank / 3130AKKP0	1/11/2021	3,410,000.00	3,405,055.50	3,407,378.27	3,291,748.02	0.190	0.239	12/22/2023	570
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	4,997,000.00	4,998,209.85	4,824,160.00	0.250	0.270	3/15/2024	654
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,824,160.00	0.250	0.250	3/15/2024	654
Federal Home Loan Bank / 3130ALH98	2/26/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,830,775.00	0.250	0.250	2/26/2024	636
Federal Home Loan Bank / 3130ALJ70	3/12/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,813,880.00	0.400	0.400	3/12/2024	651
Federal Home Loan Bank / 3130ALRG1	7/19/2021	1,000,000.00	999,054.96	999,547.75	985,523.00	0.125	0.182	3/17/2023	290
Federal Home Loan Bank / 3130ALXQ2	4/29/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,618,300.00	0.500	0.500	4/29/2024	699
Federal Home Loan Bank / 3130AM5C2	5/6/2021	8,000,000.00	8,000,000.00	8,000,000.00	7,713,776.00	0.420	0.420	5/6/2024	706
Federal Home Loan Bank / 3130AMRY0	6/25/2021	5,285,000.00	5,272,336.82	5,278,426.61	5,178,227.15	0.125	0.249	6/2/2023	367
Federal Home Loan Bank / 3130AN2W9	7/22/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,617,780.00	0.550	0.550	7/22/2024	783
Federal Home Loan Bank / 3130AN3E8	7/12/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,618,880.00	0.520	0.520	7/12/2024	773
Federal Home Loan Bank / 3130AN4S6	7/19/2021	4,490,000.00	4,489,717.13	4,489,974.73	4,486,991.70	0.070	0.077	7/1/2022	31
Federal Home Loan Bank / 3130ANUH1	9/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,506,900.00	0.550	0.550	9/27/2024	850
Federal Home Loan Bank / 3130APA62	10/15/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,536,060.00	0.550	0.550	10/15/2024	868
Federal Home Loan Bank / 3130APAA3	10/21/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,534,890.00	0.555	0.555	10/21/2024	874
Federal Home Loan Bank / 3130APDA0	10/25/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,562,210.00	0.650	0.650	10/25/2024	878
Federal Home Loan Bank / 3130APKF1	11/8/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,569,250.00	0.750	0.750	11/8/2024	892
Federal Home Loan Bank / 3130APM77	11/24/2021	5,500,000.00	5,497,250.00	5,497,958.22	5,367,274.00	0.500	0.525	11/24/2023	542

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Home Loan Bank / 3130APNE1	11/18/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,563,580.00	0.900	0.900	11/18/2024	902
Federal Home Loan Bank / 3130APVH5	11/30/2021	20,000,000.00	20,000,000.00	20,000,000.00	19,291,540.00	1.000	1.000	11/25/2024	909
Federal Home Loan Bank / 3130APX67	12/6/2021	7,940,000.00	7,940,000.00	7,940,000.00	7,634,738.76	1.150	1.150	12/6/2024	920
Federal Home Loan Bank / 3130AQ5X7	12/30/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,660,150.00	1.150	1.150	12/30/2024	944
Federal Home Loan Bank / 3130AQ6J7	12/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,679,590.00	1.170	1.170	12/27/2024	941
Federal Home Loan Bank / 3130AQAK9	12/30/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,912,844.00	1.250	1.250	12/20/2024	934
Federal Home Loan Bank / 3130AQJ79	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,689,950.00	1.250	1.250	1/28/2025	973
Federal Home Loan Bank / 3130AQL92	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,713,250.00	1.360	1.360	1/28/2025	973
Federal Home Loan Bank / 3130AQSN4	2/25/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,740,740.00	1.625	1.625	2/25/2025	1,001
Federal Home Loan Bank / 3130AQT78	2/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,724,270.00	1.750	1.750	2/28/2025	1,004
Federal Home Loan Bank / 313379Q69	10/26/2020	1,500,000.00	1,547,707.95	1,500,805.88	1,500,495.00	2.125	0.161	6/10/2022	10
Federal Home Loan Bank / 313379Q69	7/19/2021	5,000,000.00	5,091,525.00	5,002,807.52	5,001,650.00	2.125	0.071	6/10/2022	10
Federal Home Loan Bank / 313380GJ0	10/26/2020	5,000,000.00	5,170,134.19	5,025,158.94	5,010,095.00	2.000	0.176	9/9/2022	101
Federal Home Loan Bank / 313380GJ0	10/30/2020	15,000,000.00	15,508,628.67	15,075,657.58	15,030,285.00	2.000	0.172	9/9/2022	101
Federal Home Loan Bank / 313381BR5	1/11/2021	5,000,000.00	5,165,700.00	5,045,644.76	5,005,570.00	1.875	0.138	12/9/2022	192

Subtotal, Average		464,150,000.00	465,291,467.19	464,317,825.36	452,876,180.78	0.786	0.649		595
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US Agencies & Instrumentalities

US Treasuries

US Treasury / 912796S67	3/31/2022	30,000,000.00	29,921,250.00	29,959,375.00	29,948,100.00		0.762	8/4/2022	65
US Treasury / 9128282P4	1/6/2022	70,000,000.00	70,656,250.00	70,196,557.97	70,097,720.00	1.875	0.222	8/1/2022	62
US Treasury / 9128282S8	4/5/2022	10,000,000.00	10,027,000.00	10,016,783.78	10,011,770.00	1.625	0.950	8/31/2022	92
US Treasury / 9128283C2	4/5/2022	10,000,000.00	10,044,500.00	10,032,576.56	10,020,310.00	2.000	1.212	10/31/2022	153
US Treasury / 912828M80	4/5/2022	10,000,000.00	10,043,000.00	10,032,924.69	10,019,140.00	2.000	1.336	11/30/2022	183
US Treasury / 912828R28	4/19/2021	15,000,000.00	15,441,868.05	15,199,495.68	14,936,130.00	1.625	0.171	5/1/2023	335
US Treasury / 912828R69	5/23/2022	10,000,000.00	9,953,125.00	9,954,130.36	9,948,830.00	1.625	2.091	5/31/2023	365
US Treasury / 912828T91	9/23/2021	20,000,000.00	20,580,771.80	20,391,718.48	19,810,160.00	1.625	0.240	10/31/2023	518
US Treasury / 912828TY6	2/3/2022	10,000,000.00	10,076,171.88	10,044,901.32	10,005,080.00	1.625	0.643	11/15/2022	168
US Treasury / 912828XB1	5/23/2022	20,000,000.00	19,664,843.75	19,667,308.13	19,665,620.00	2.125	2.714	5/15/2025	1,080
US Treasury / 912828XW5	4/5/2022	10,000,000.00	10,028,100.00	10,009,802.33	10,006,790.00	1.750	0.563	6/30/2022	30

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
US Treasury / 912828XW5	7/22/2021	20,000,000.00	20,317,187.50	20,027,963.74	20,013,580.00	1.750	0.062	6/30/2022	30
US Treasury / 912828ZF0	4/27/2022	13,000,000.00	12,192,070.31	12,217,766.86	12,218,986.00	0.500	2.724	3/31/2025	1,035
US Treasury / 912828ZF0	4/5/2022	20,000,000.00	18,782,000.00	18,844,518.79	18,798,440.00	0.500	2.634	3/31/2025	1,035
US Treasury / 912828ZP8	4/19/2021	15,000,000.00	14,984,765.63	14,992,967.20	14,718,750.00	0.125	0.174	5/15/2023	349
US Treasury / 91282CAC5	11/12/2021	25,000,000.00	25,006,835.94	25,001,597.67	24,963,575.00	0.125	0.087	7/31/2022	61
US Treasury / 91282CAC5	4/5/2022	10,000,000.00	9,979,700.00	9,989,333.90	9,985,430.00	0.125	0.754	8/1/2022	62
US Treasury / 91282CAK7	9/23/2021	30,000,000.00	29,949,694.07	29,967,113.11	29,199,600.00	0.125	0.210	9/15/2023	472
US Treasury / 91282CAN1	2/3/2022	20,000,000.00	19,950,000.00	19,974,476.99	19,918,760.00	0.125	0.508	9/30/2022	122
US Treasury / 91282CAN1	4/5/2022	10,000,000.00	9,953,900.00	9,968,403.37	9,959,380.00	0.125	1.078	9/30/2022	122
US Treasury / 91282CAP6	10/5/2021	20,000,000.00	19,937,500.00	19,957,601.35	19,418,760.00	0.125	0.280	10/15/2023	502
US Treasury / 91282CAR2	2/3/2022	20,000,000.00	19,935,937.50	19,963,697.92	19,889,060.00	0.125	0.561	10/31/2022	153
US Treasury / 91282CCC3	10/5/2021	10,000,000.00	9,955,859.38	9,966,882.95	9,571,480.00	0.250	0.420	5/15/2024	715
US Treasury / 91282CCC3	9/23/2021	10,000,000.00	9,968,453.09	9,976,625.87	9,571,480.00	0.250	0.370	5/15/2024	715
US Treasury / 91282CCG4	10/5/2021	20,000,000.00	19,900,781.25	19,924,779.28	19,095,320.00	0.250	0.435	6/15/2024	746
US Treasury / 91282CCL3	10/5/2021	20,000,000.00	19,955,468.75	19,965,920.86	19,104,680.00	0.375	0.456	7/15/2024	776
US Treasury / 91282CCT6	10/5/2021	40,000,000.00	39,884,375.00	39,910,708.73	38,115,640.00	0.375	0.477	8/15/2024	807
US Treasury / 91282CCT6	9/10/2021	20,000,000.00	19,985,448.65	19,989,025.25	19,057,820.00	0.375	0.400	8/15/2024	807
US Treasury / 91282CED9	4/6/2022	20,000,000.00	19,463,281.25	19,490,766.85	19,485,940.00	1.750	2.705	3/15/2025	1,019
Subtotal, Average		558,000,000.00	556,540,138.80	555,635,724.99	547,556,331.00	0.864	0.754		430
US Treasuries									
Portfolio Total, Average		1,151,919,425.97	1,151,676,385.82	1,149,735,953.93	1,130,060,819.99	0.813	0.704		451

City of El Paso
Schedule of Securities Purchased
For the quarter ending 5/31/2022

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
Federal Farm Credit Bank	3133ENTK6	4/4/2022	4/5/2022	2.6606%	20,000,000.00	19,914,000.00	99.5700
US Treasury	912796S67	3/30/2022	3/31/2022	0.7624%	30,000,000.00	29,921,250.00	99.7375
US Treasury	9128282S8	4/4/2022	4/5/2022	0.9496%	10,000,000.00	10,027,000.00	100.2700
US Treasury	9128283C2	4/4/2022	4/5/2022	1.2123%	10,000,000.00	10,044,500.00	100.4450
US Treasury	912828M80	4/4/2022	4/5/2022	1.3362%	10,000,000.00	10,043,000.00	100.4300
US Treasury	912828XW5	4/4/2022	4/5/2022	0.5630%	10,000,000.00	10,028,100.00	100.2810
US Treasury	912828ZF0	4/4/2022	4/5/2022	2.6339%	20,000,000.00	18,782,000.00	93.9100
US Treasury	91282CAC5	4/4/2022	4/5/2022	0.7545%	10,000,000.00	9,979,700.00	99.7970
US Treasury	91282CAN1	4/4/2022	4/5/2022	1.0778%	10,000,000.00	9,953,900.00	99.5390
US Treasury	91282CED9	4/5/2022	4/6/2022	2.7054%	20,000,000.00	19,463,281.25	97.3164
US Treasury	912828ZF0	4/26/2022	4/27/2022	2.7240%	13,000,000.00	12,192,070.31	93.7852
US Treasury	912828R69	5/20/2022	5/23/2022	2.0908%	10,000,000.00	9,953,125.00	99.5313
US Treasury	912828XB1	5/20/2022	5/23/2022	2.7144%	20,000,000.00	19,664,843.75	98.3242
					193,000,000.00	189,966,770.31	

City of El Paso
Schedule of Securities Called
For the quarter ending 5/31/2022

Issuer	CUSIP	Call Date	Face Amount
			0.00

City of El Paso
Schedule of Deposits

For the quarter ending 5/31/2022

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	3/28/2022	Deposit	40,000,000.00
Morgan Stanley Gov Inst 8302	3/29/2022	Deposit	5,400,000.00
Morgan Stanley Gov Inst 8302	3/30/2022	Deposit	1,100,000.00
Morgan Stanley Gov Inst 8302	3/31/2022	Interest reinvested	12,124.17
Morgan Stanley Gov Inst 8302	4/5/2022	Deposit	900,000.00
Morgan Stanley Gov Inst 8302	4/6/2022	Deposit	700,000.00
Morgan Stanley Gov Inst 8302	4/8/2022	Deposit	15,600,000.00
Morgan Stanley Gov Inst 8302	4/12/2022	Deposit	600,000.00
Morgan Stanley Gov Inst 8302	4/13/2022	Deposit	2,000,000.00
Morgan Stanley Gov Inst 8302	4/18/2022	Deposit	20,200,000.00
Morgan Stanley Gov Inst 8302	4/19/2022	Deposit	700,000.00
Morgan Stanley Gov Inst 8302	4/21/2022	Deposit	9,000,000.00
Morgan Stanley Gov Inst 8302	4/22/2022	Deposit	1,100,000.00
Morgan Stanley Gov Inst 8302	4/27/2022	Deposit	100,000.00
Morgan Stanley Gov Inst 8302	4/30/2022	Interest reinvested	7,834.80
Morgan Stanley Gov Inst 8302	5/2/2022	Deposit	31,000,000.00
Morgan Stanley Gov Inst 8302	5/9/2022	Deposit	7,400,000.00
Morgan Stanley Gov Inst 8302	5/10/2022	Deposit	6,800,000.00
Morgan Stanley Gov Inst 8302	5/17/2022	Deposit	16,200,000.00
Morgan Stanley Gov Inst 8302	5/18/2022	Deposit	8,100,000.00
Morgan Stanley Gov Inst 8302	5/20/2022	Deposit	32,000,000.00
Morgan Stanley Gov Inst 8302	5/31/2022	Interest reinvested	25,621.88
Morgan Stanley Gov Inst 8302	5/31/2022	Deposit	800,000.00
TexasDAILY	3/31/2022	Interest reinvested	110.82
TexasDAILY	4/30/2022	Interest reinvested	229.30
TexasDAILY	5/31/2022	Interest reinvested	547.54
TexPool	3/31/2022	Interest reinvested	7,833.94
TexPool	4/30/2022	Interest reinvested	15,014.55
TexPool	5/31/2022	Interest reinvested	31,765.91
TexSTAR	3/31/2022	Interest reinvested	7.06
TexSTAR	4/30/2022	Interest reinvested	20.65
TexSTAR	5/31/2022	Interest reinvested	42.70

Deposited into	Deposit Date	Deposit Type	Amount
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			199,801,153.32
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City of El Paso
Schedule of Interest Earned
For the quarter ending 5/31/2022

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Ally Bank / 02007GLD3	3/31/2022	0.00	416.16	0.00	0.00	416.16
Ally Bank / 02007GLD3	4/30/2022	0.00	402.74	0.00	0.00	402.74
Ally Bank / 02007GLD3	5/31/2022	0.00	416.16	0.00	0.00	416.16
Alma Bank / 020080BQ9	3/31/2022	0.00	343.34	0.00	0.00	343.34
Alma Bank / 020080BQ9	4/30/2022	0.00	332.26	0.00	0.00	332.26
Alma Bank / 020080BQ9	5/31/2022	0.00	343.34	0.00	0.00	343.34
Amerant Bank / 02357QAF4	3/31/2022	0.00	384.95	0.00	0.00	384.95
Amerant Bank / 02357QAF4	4/30/2022	0.00	372.53	0.00	0.00	372.53
Amerant Bank / 02357QAF4	5/31/2022	0.00	384.95	0.00	0.00	384.95
American Express National Bank / 02589AA85	3/31/2022	0.00	153.04	0.00	0.00	153.04
American Express National Bank / 02589AA85	4/30/2022	0.00	0.00	0.00	0.00	0.00
Bank of New England / 06426KBS6	3/31/2022	0.00	176.87	0.00	0.00	176.87
Bank of New England / 06426KBS6	4/30/2022	0.00	171.16	0.00	0.00	171.16
Bank of New England / 06426KBS6	5/31/2022	0.00	176.87	0.00	0.00	176.87
Bank of Oak Ridge / 064180AS1	3/31/2022	0.00	124.85	0.00	0.00	124.85
Bank of Oak Ridge / 064180AS1	4/30/2022	0.00	120.82	0.00	0.00	120.82
Bank of Oak Ridge / 064180AS1	5/31/2022	0.00	124.85	0.00	0.00	124.85
Bank of Santa Clarita / 06424KBD1	3/31/2022	0.00	104.04	0.00	0.00	104.04
Bank of Santa Clarita / 06424KBD1	4/30/2022	0.00	100.68	0.00	0.00	100.68
Bank of Santa Clarita / 06424KBD1	5/31/2022	0.00	104.04	0.00	0.00	104.04
BMW Bank North America / 05580AVP6	3/31/2022	0.00	239.29	0.00	0.00	239.29
BMW Bank North America / 05580AVP6	4/30/2022	0.00	231.58	0.00	0.00	231.58

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
BMW Bank North America / 05580AVP6	5/31/2022	0.00	239.29	0.00	0.00	239.29
Capital Community Bank / 14005LAQ2	3/31/2022	0.00	156.06	0.00	0.00	156.06
Capital Community Bank / 14005LAQ2	4/30/2022	0.00	151.03	0.00	0.00	151.03
Capital Community Bank / 14005LAQ2	5/31/2022	0.00	40.27	0.00	0.00	40.27
Capital One Bank / 14042TCW5	3/31/2022	0.00	159.42	0.00	0.00	159.42
Capital One Bank / 14042TCW5	4/30/2022	0.00	0.00	0.00	0.00	0.00
Capital One National Assoc. / 14042RNX5	3/31/2022	0.00	208.08	0.00	0.00	208.08
Capital One National Assoc. / 14042RNX5	4/30/2022	0.00	201.37	0.00	0.00	201.37
Capital One National Assoc. / 14042RNX5	5/31/2022	0.00	208.08	0.00	0.00	208.08
CenterState Bank / 15201QCK1	3/31/2022	0.00	187.27	0.00	0.00	187.27
CenterState Bank / 15201QCK1	4/30/2022	0.00	181.23	0.00	0.00	181.23
CenterState Bank / 15201QCK1	5/31/2022	0.00	187.27	0.00	0.00	187.27
Central Bank / 152577AU6	3/31/2022	0.00	187.27	0.00	0.00	187.27
Central Bank / 152577AU6	4/30/2022	0.00	181.23	0.00	0.00	181.23
Central Bank / 152577AU6	5/31/2022	0.00	187.27	0.00	0.00	187.27
Choice Financial Group / 17037TEQ6	3/31/2022	0.00	208.08	0.00	0.00	208.08
Choice Financial Group / 17037TEQ6	4/30/2022	0.00	201.37	0.00	0.00	201.37
Choice Financial Group / 17037TEQ6	5/31/2022	0.00	208.08	0.00	0.00	208.08
City of New York / 64966JAN6	3/31/2022	0.00	3,029.12	-2,017.14	0.00	1,011.99
City of New York / 64966JAN6	4/30/2022	0.00	2,931.41	-1,952.07	0.00	979.34
City of New York / 64966JAN6	5/31/2022	0.00	3,029.12	-2,017.14	0.00	1,011.99
EagleBank / 27002YET9	3/31/2022	0.00	353.74	0.00	0.00	353.74
EagleBank / 27002YET9	4/30/2022	0.00	342.33	0.00	0.00	342.33
EagleBank / 27002YET9	5/31/2022	0.00	353.74	0.00	0.00	353.74

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
EnerBank USA / 29278TNM8	3/31/2022	0.00	208.08	10.23	0.00	218.32
EnerBank USA / 29278TNM8	4/30/2022	0.00	201.37	9.90	0.00	211.27
EnerBank USA / 29278TNM8	5/31/2022	0.00	208.08	10.23	0.00	218.32
Farmer Mac / 31422XMV1	3/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XMV1	4/30/2022	0.00	4,109.59	0.00	0.00	4,109.59
Farmer Mac / 31422XMV1	5/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XPP1	3/31/2022	0.00	7,006.85	0.00	0.00	7,006.85
Farmer Mac / 31422XPP1	4/30/2022	0.00	6,780.82	0.00	0.00	6,780.82
Farmer Mac / 31422XPP1	5/31/2022	0.00	7,006.85	0.00	0.00	7,006.85
Farmer Mac / 31422XTV4	3/31/2022	0.00	6,369.86	0.00	0.00	6,369.86
Farmer Mac / 31422XTV4	4/30/2022	0.00	6,164.38	0.00	0.00	6,164.38
Farmer Mac / 31422XTV4	5/31/2022	0.00	6,369.86	0.00	0.00	6,369.86
Federal Farm Credit Bank / 3133EEV23	3/31/2022	0.00	46.29	-8.23	0.00	38.06
Federal Farm Credit Bank / 3133EEV23	4/30/2022	0.00	44.79	-7.96	0.00	36.83
Federal Farm Credit Bank / 3133EEV23	5/31/2022	0.00	46.29	-8.23	0.00	38.06
Federal Farm Credit Bank / 3133ELYR9	3/31/2022	0.00	318.49	-168.21	0.00	150.28
Federal Farm Credit Bank / 3133ELYR9	4/30/2022	0.00	308.22	-162.79	0.00	145.43
Federal Farm Credit Bank / 3133ELYR9	5/31/2022	0.00	78.06	-32.56	0.00	45.50
Federal Farm Credit Bank / 3133EM6N7	3/31/2022	0.00	1,443.84	760.77	0.00	2,204.60
Federal Farm Credit Bank / 3133EM6N7	4/30/2022	0.00	1,397.26	736.23	0.00	2,133.49
Federal Farm Credit Bank / 3133EM6N7	5/31/2022	0.00	1,443.84	760.77	0.00	2,204.60
Federal Farm Credit Bank / 3133EMD66	3/31/2022	0.00	339.73	125.02	0.00	464.75
Federal Farm Credit Bank / 3133EMD66	4/30/2022	0.00	328.77	120.99	0.00	449.76
Federal Farm Credit Bank / 3133EMD66	5/31/2022	0.00	339.73	125.02	0.00	464.75

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133EMDA7	3/31/2022	0.00	679.45	88.84	0.00	768.29
Federal Farm Credit Bank / 3133EMDA7	3/31/2022	0.00	2,038.36	210.46	0.00	2,248.82
Federal Farm Credit Bank / 3133EMDA7	4/30/2022	0.00	1,972.60	203.67	0.00	2,176.27
Federal Farm Credit Bank / 3133EMDA7	4/30/2022	0.00	657.53	85.97	0.00	743.51
Federal Farm Credit Bank / 3133EMDA7	5/31/2022	0.00	679.45	88.84	0.00	768.29
Federal Farm Credit Bank / 3133EMDA7	5/31/2022	0.00	2,038.36	210.46	0.00	2,248.82
Federal Farm Credit Bank / 3133EMML3	3/31/2022	0.00	509.59	30.52	0.00	540.11
Federal Farm Credit Bank / 3133EMML3	4/30/2022	0.00	493.15	29.54	0.00	522.69
Federal Farm Credit Bank / 3133EMML3	5/31/2022	0.00	509.59	30.52	0.00	540.11
Federal Farm Credit Bank / 3133EMMX7	3/31/2022	0.00	3,821.92	0.00	0.00	3,821.92
Federal Farm Credit Bank / 3133EMMX7	4/30/2022	0.00	3,698.63	0.00	0.00	3,698.63
Federal Farm Credit Bank / 3133EMMX7	5/31/2022	0.00	3,821.92	0.00	0.00	3,821.92
Federal Farm Credit Bank / 3133EMP30	3/31/2022	0.00	636.99	104.46	0.00	741.45
Federal Farm Credit Bank / 3133EMP30	4/30/2022	0.00	616.44	101.09	0.00	717.53
Federal Farm Credit Bank / 3133EMP30	5/31/2022	0.00	636.99	104.46	0.00	741.45
Federal Farm Credit Bank / 3133EMPB2	3/31/2022	0.00	1,443.84	92.63	0.00	1,536.47
Federal Farm Credit Bank / 3133EMPB2	4/30/2022	0.00	1,397.26	89.64	0.00	1,486.90
Federal Farm Credit Bank / 3133EMPB2	5/31/2022	0.00	1,443.84	92.63	0.00	1,536.47
Federal Farm Credit Bank / 3133EMPH9	3/31/2022	0.00	530.82	8.48	0.00	539.30
Federal Farm Credit Bank / 3133EMPH9	4/30/2022	0.00	513.70	8.21	0.00	521.91
Federal Farm Credit Bank / 3133EMPH9	5/31/2022	0.00	530.82	8.48	0.00	539.30
Federal Farm Credit Bank / 3133EMQM7	3/31/2022	0.00	849.32	99.00	0.00	948.31
Federal Farm Credit Bank / 3133EMQM7	4/30/2022	0.00	821.92	95.80	0.00	917.72
Federal Farm Credit Bank / 3133EMQM7	5/31/2022	0.00	849.32	99.00	0.00	948.31

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133EMU42	3/31/2022	0.00	254.79	25.41	0.00	280.20
Federal Farm Credit Bank / 3133EMU42	4/30/2022	0.00	246.58	24.59	0.00	271.17
Federal Farm Credit Bank / 3133EMU42	5/31/2022	0.00	254.79	25.41	0.00	280.20
Federal Farm Credit Bank / 3133EMUU4	3/31/2022	0.00	305.75	41.85	0.00	347.60
Federal Farm Credit Bank / 3133EMUU4	4/30/2022	0.00	295.89	40.50	0.00	336.39
Federal Farm Credit Bank / 3133EMUU4	5/31/2022	0.00	305.75	41.85	0.00	347.60
Federal Farm Credit Bank / 3133EMVP4	3/31/2022	0.00	636.99	160.30	0.00	797.29
Federal Farm Credit Bank / 3133EMVP4	4/30/2022	0.00	616.44	155.13	0.00	771.57
Federal Farm Credit Bank / 3133EMVP4	5/31/2022	0.00	636.99	160.30	0.00	797.29
Federal Farm Credit Bank / 3133ENCVO	3/31/2022	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENCVO	4/30/2022	0.00	5,506.85	0.00	0.00	5,506.85
Federal Farm Credit Bank / 3133ENCVO	5/31/2022	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENKRO	3/31/2022	0.00	3,567.12	0.00	0.00	3,567.12
Federal Farm Credit Bank / 3133ENKRO	4/30/2022	0.00	3,452.05	0.00	0.00	3,452.05
Federal Farm Credit Bank / 3133ENKRO	5/31/2022	0.00	3,567.12	0.00	0.00	3,567.12
Federal Farm Credit Bank / 3133ENMY3	3/31/2022	0.00	3,397.26	192.02	0.00	3,589.28
Federal Farm Credit Bank / 3133ENMY3	4/30/2022	0.00	3,287.67	185.82	0.00	3,473.49
Federal Farm Credit Bank / 3133ENMY3	5/31/2022	0.00	3,397.26	192.02	0.00	3,589.28
Federal Farm Credit Bank / 3133ENTK6	4/30/2022	0.00	34,383.56	2,045.75	0.00	36,429.31
Federal Farm Credit Bank / 3133ENTK6	5/31/2022	0.00	42,635.62	2,439.16	0.00	45,074.77
Federal Home Loan Bank / 3130A3DL5	3/31/2022	0.00	10,085.62	-8,975.99	0.00	1,109.63
Federal Home Loan Bank / 3130A3DL5	4/30/2022	0.00	9,760.27	-8,686.44	0.00	1,073.83
Federal Home Loan Bank / 3130A3DL5	5/31/2022	0.00	10,085.62	-8,975.99	0.00	1,109.63
Federal Home Loan Bank / 3130AJPU7	3/31/2022	0.00	1,061.64	-755.63	0.00	306.02

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AJPU7	4/30/2022	0.00	1,027.40	-731.25	0.00	296.15
Federal Home Loan Bank / 3130AJPU7	5/31/2022	0.00	1,061.64	-755.63	0.00	306.02
Federal Home Loan Bank / 3130AJQG7	3/31/2022	0.00	1,486.30	0.00	0.00	1,486.30
Federal Home Loan Bank / 3130AJQG7	4/30/2022	0.00	1,438.36	0.00	0.00	1,438.36
Federal Home Loan Bank / 3130AJQG7	5/31/2022	0.00	1,486.30	0.00	0.00	1,486.30
Federal Home Loan Bank / 3130AKKPO	3/31/2022	0.00	550.27	142.45	0.00	692.72
Federal Home Loan Bank / 3130AKKPO	4/30/2022	0.00	532.52	137.86	0.00	670.38
Federal Home Loan Bank / 3130AKKPO	5/31/2022	0.00	550.27	142.45	0.00	692.72
Federal Home Loan Bank / 3130ALD92	3/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	3/31/2022	0.00	1,061.64	84.78	0.00	1,146.42
Federal Home Loan Bank / 3130ALD92	4/30/2022	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALD92	4/30/2022	0.00	1,027.40	82.04	0.00	1,109.44
Federal Home Loan Bank / 3130ALD92	5/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	5/31/2022	0.00	1,061.64	84.78	0.00	1,146.42
Federal Home Loan Bank / 3130ALH98	3/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	4/30/2022	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALH98	5/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALJ70	3/31/2022	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALJ70	4/30/2022	0.00	1,643.84	0.00	0.00	1,643.84
Federal Home Loan Bank / 3130ALJ70	5/31/2022	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALRG1	3/31/2022	0.00	106.16	48.26	0.00	154.43
Federal Home Loan Bank / 3130ALRG1	4/30/2022	0.00	102.74	46.71	0.00	149.45
Federal Home Loan Bank / 3130ALRG1	5/31/2022	0.00	106.16	48.26	0.00	154.43
Federal Home Loan Bank / 3130ALXQ2	3/31/2022	0.00	4,246.58	0.00	0.00	4,246.58

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130ALXQ2	4/30/2022	0.00	4,109.59	0.00	0.00	4,109.59
Federal Home Loan Bank / 3130ALXQ2	5/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130AM5C2	3/31/2022	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AM5C2	4/30/2022	0.00	2,761.64	0.00	0.00	2,761.64
Federal Home Loan Bank / 3130AM5C2	5/31/2022	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AMRY0	3/31/2022	0.00	561.08	554.46	0.00	1,115.54
Federal Home Loan Bank / 3130AMRY0	4/30/2022	0.00	542.98	536.58	0.00	1,079.55
Federal Home Loan Bank / 3130AMRY0	5/31/2022	0.00	561.08	554.46	0.00	1,115.54
Federal Home Loan Bank / 3130AN2W9	3/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN2W9	4/30/2022	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130AN2W9	5/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN3E8	3/31/2022	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN3E8	4/30/2022	0.00	4,273.97	0.00	0.00	4,273.97
Federal Home Loan Bank / 3130AN3E8	5/31/2022	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN4S6	3/31/2022	0.00	266.94	25.20	0.00	292.14
Federal Home Loan Bank / 3130AN4S6	4/30/2022	0.00	258.33	24.39	0.00	282.71
Federal Home Loan Bank / 3130AN4S6	5/31/2022	0.00	266.94	25.20	0.00	292.14
Federal Home Loan Bank / 3130ANUH1	3/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130ANUH1	4/30/2022	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130ANUH1	5/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	3/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	4/30/2022	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130APA62	5/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APAA3	3/31/2022	0.00	4,713.70	0.00	0.00	4,713.70

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130APAA3	4/30/2022	0.00	4,561.64	0.00	0.00	4,561.64
Federal Home Loan Bank / 3130APAA3	5/31/2022	0.00	4,713.70	0.00	0.00	4,713.70
Federal Home Loan Bank / 3130APDA0	3/31/2022	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APDA0	4/30/2022	0.00	5,342.47	0.00	0.00	5,342.47
Federal Home Loan Bank / 3130APDA0	5/31/2022	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APKF1	3/31/2022	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APKF1	4/30/2022	0.00	6,164.38	0.00	0.00	6,164.38
Federal Home Loan Bank / 3130APKF1	5/31/2022	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APM77	3/31/2022	0.00	2,335.62	116.62	0.00	2,452.24
Federal Home Loan Bank / 3130APM77	4/30/2022	0.00	2,260.27	112.86	0.00	2,373.13
Federal Home Loan Bank / 3130APM77	5/31/2022	0.00	2,335.62	116.62	0.00	2,452.24
Federal Home Loan Bank / 3130APNE1	3/31/2022	0.00	7,643.84	0.00	0.00	7,643.84
Federal Home Loan Bank / 3130APNE1	4/30/2022	0.00	7,397.26	0.00	0.00	7,397.26
Federal Home Loan Bank / 3130APNE1	5/31/2022	0.00	7,643.84	0.00	0.00	7,643.84
Federal Home Loan Bank / 3130APVH5	3/31/2022	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APVH5	4/30/2022	0.00	16,438.36	0.00	0.00	16,438.36
Federal Home Loan Bank / 3130APVH5	5/31/2022	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APX67	3/31/2022	0.00	7,755.10	0.00	0.00	7,755.10
Federal Home Loan Bank / 3130APX67	4/30/2022	0.00	7,504.93	0.00	0.00	7,504.93
Federal Home Loan Bank / 3130APX67	5/31/2022	0.00	7,755.10	0.00	0.00	7,755.10
Federal Home Loan Bank / 3130AQ5X7	3/31/2022	0.00	9,767.12	0.00	0.00	9,767.12
Federal Home Loan Bank / 3130AQ5X7	4/30/2022	0.00	9,452.05	0.00	0.00	9,452.05
Federal Home Loan Bank / 3130AQ5X7	5/31/2022	0.00	9,767.12	0.00	0.00	9,767.12
Federal Home Loan Bank / 3130AQ6J7	3/31/2022	0.00	9,936.99	0.00	0.00	9,936.99

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AQ6J7	4/30/2022	0.00	9,616.44	0.00	0.00	9,616.44
Federal Home Loan Bank / 3130AQ6J7	5/31/2022	0.00	9,936.99	0.00	0.00	9,936.99
Federal Home Loan Bank / 3130AQAK9	3/31/2022	0.00	3,184.93	0.00	0.00	3,184.93
Federal Home Loan Bank / 3130AQAK9	4/30/2022	0.00	3,082.19	0.00	0.00	3,082.19
Federal Home Loan Bank / 3130AQAK9	5/31/2022	0.00	3,184.93	0.00	0.00	3,184.93
Federal Home Loan Bank / 3130AQJ79	3/31/2022	0.00	10,616.44	0.00	0.00	10,616.44
Federal Home Loan Bank / 3130AQJ79	4/30/2022	0.00	10,273.97	0.00	0.00	10,273.97
Federal Home Loan Bank / 3130AQJ79	5/31/2022	0.00	10,616.44	0.00	0.00	10,616.44
Federal Home Loan Bank / 3130AQL8	3/31/2022	0.00	2,547.95	213.58	0.00	2,761.53
Federal Home Loan Bank / 3130AQL8	4/30/2022	0.00	2,465.75	206.69	0.00	2,672.44
Federal Home Loan Bank / 3130AQL8	5/31/2022	0.00	1,797.95	137.79	0.00	1,935.74
Federal Home Loan Bank / 3130AQL92	3/31/2022	0.00	11,550.68	0.00	0.00	11,550.68
Federal Home Loan Bank / 3130AQL92	4/30/2022	0.00	11,178.08	0.00	0.00	11,178.08
Federal Home Loan Bank / 3130AQL92	5/31/2022	0.00	11,550.68	0.00	0.00	11,550.68
Federal Home Loan Bank / 3130AQS4	3/31/2022	0.00	13,801.37	0.00	0.00	13,801.37
Federal Home Loan Bank / 3130AQS4	4/30/2022	0.00	13,356.16	0.00	0.00	13,356.16
Federal Home Loan Bank / 3130AQS4	5/31/2022	0.00	13,801.37	0.00	0.00	13,801.37
Federal Home Loan Bank / 3130AQT78	3/31/2022	0.00	14,863.01	0.00	0.00	14,863.01
Federal Home Loan Bank / 3130AQT78	4/30/2022	0.00	14,383.56	0.00	0.00	14,383.56
Federal Home Loan Bank / 3130AQT78	5/31/2022	0.00	14,863.01	0.00	0.00	14,863.01
Federal Home Loan Bank / 313379Q69	3/31/2022	0.00	9,023.97	-8,722.24	0.00	301.73
Federal Home Loan Bank / 313379Q69	3/31/2022	0.00	2,707.19	-2,494.01	0.00	213.18
Federal Home Loan Bank / 313379Q69	4/30/2022	0.00	8,732.88	-8,440.88	0.00	292.00
Federal Home Loan Bank / 313379Q69	4/30/2022	0.00	2,619.86	-2,413.56	0.00	206.31

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 313379Q69	5/31/2022	0.00	9,023.97	-8,722.24	0.00	301.73
Federal Home Loan Bank / 313379Q69	5/31/2022	0.00	2,707.19	-2,494.01	0.00	213.18
Federal Home Loan Bank / 313380GJ0	3/31/2022	0.00	8,493.15	-7,710.76	0.00	782.39
Federal Home Loan Bank / 313380GJ0	3/31/2022	0.00	25,479.45	-23,187.48	0.00	2,291.97
Federal Home Loan Bank / 313380GJ0	4/30/2022	0.00	24,657.53	-22,439.50	0.00	2,218.03
Federal Home Loan Bank / 313380GJ0	4/30/2022	0.00	8,219.18	-7,462.03	0.00	757.15
Federal Home Loan Bank / 313380GJ0	5/31/2022	0.00	8,493.15	-7,710.76	0.00	782.39
Federal Home Loan Bank / 313380GJ0	5/31/2022	0.00	25,479.45	-23,187.48	0.00	2,291.97
Federal Home Loan Bank / 313381BR5	3/31/2022	0.00	7,962.33	-7,359.17	0.00	603.16
Federal Home Loan Bank / 313381BR5	4/30/2022	0.00	7,705.48	-7,121.78	0.00	583.70
Federal Home Loan Bank / 313381BR5	5/31/2022	0.00	7,962.33	-7,359.17	0.00	603.16
Goldman Sachs Bank / 38149MBK8	3/31/2022	0.00	499.40	0.00	0.00	499.40
Goldman Sachs Bank / 38149MBK8	4/30/2022	0.00	483.29	0.00	0.00	483.29
Goldman Sachs Bank / 38149MBK8	5/31/2022	0.00	499.40	0.00	0.00	499.40
Live Oak Banking Co. / 538036HL1	3/31/2022	0.00	353.74	0.00	0.00	353.74
Live Oak Banking Co. / 538036HL1	4/30/2022	0.00	342.33	0.00	0.00	342.33
Live Oak Banking Co. / 538036HL1	5/31/2022	0.00	353.74	0.00	0.00	353.74
Marlin Business Bank / 57116ATL2	3/31/2022	0.00	343.34	0.00	0.00	343.34
Marlin Business Bank / 57116ATL2	4/30/2022	0.00	332.26	0.00	0.00	332.26
Marlin Business Bank / 57116ATL2	5/31/2022	0.00	343.34	0.00	0.00	343.34
Morgan Stanley Bank / 61690UMW7	3/31/2022	0.00	395.36	0.00	0.00	395.36
Morgan Stanley Bank / 61690UMW7	4/30/2022	0.00	382.60	0.00	0.00	382.60
Morgan Stanley Bank / 61690UMW7	5/31/2022	0.00	395.36	0.00	0.00	395.36
Morgan Stanley Gov Inst 8302	3/31/2022	12,124.17	0.00	0.00	0.00	12,124.17

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Morgan Stanley Gov Inst 8302	4/30/2022	7,834.80	0.00	0.00	0.00	7,834.80
Morgan Stanley Gov Inst 8302	5/31/2022	25,621.88	0.00	0.00	0.00	25,621.88
Morgan Stanley Private Bank / 61768ECB7	3/31/2022	0.00	197.68	0.00	0.00	197.68
Morgan Stanley Private Bank / 61768ECB7	4/30/2022	0.00	191.30	0.00	0.00	191.30
Morgan Stanley Private Bank / 61768ECB7	5/31/2022	0.00	197.68	0.00	0.00	197.68
Oakland Unified School District / 672325J57	3/31/2022	0.00	3,092.70	-578.05	0.00	2,514.64
Oakland Unified School District / 672325J57	4/30/2022	0.00	2,992.93	-559.41	0.00	2,433.52
Oakland Unified School District / 672325J57	5/31/2022	0.00	3,092.70	-578.05	0.00	2,514.64
Pinnacle Bank / 72345SKU4	3/31/2022	0.00	145.66	0.00	0.00	145.66
Pinnacle Bank / 72345SKU4	4/30/2022	0.00	140.96	0.00	0.00	140.96
Pinnacle Bank / 72345SKU4	5/31/2022	0.00	145.66	0.00	0.00	145.66
PrimeBank / 74163LAQ4	3/31/2022	0.00	104.04	0.00	0.00	104.04
PrimeBank / 74163LAQ4	4/30/2022	0.00	100.68	0.00	0.00	100.68
PrimeBank / 74163LAQ4	5/31/2022	0.00	104.04	0.00	0.00	104.04
Security State Bank of Oklahoma / 815101AL4	3/31/2022	0.00	83.23	0.00	0.00	83.23
Security State Bank of Oklahoma / 815101AL4	4/30/2022	0.00	80.55	0.00	0.00	80.55
Security State Bank of Oklahoma / 815101AL4	5/31/2022	0.00	83.23	0.00	0.00	83.23
State Bank of Texas / 856528DF8	3/31/2022	0.00	172.17	0.00	0.00	172.17
State Bank of Texas / 856528DF8	4/30/2022	0.00	0.00	0.00	0.00	0.00
State of Maryland / 574193UG1	3/31/2022	0.00	687.95	0.00	0.00	687.95
State of Maryland / 574193UG1	4/30/2022	0.00	665.75	0.00	0.00	665.75
State of Maryland / 574193UG1	5/31/2022	0.00	687.95	0.00	0.00	687.95

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
State of Washington / 93974EKQ8	3/31/2022	0.00	1,825.90	0.00	0.00	1,825.90
State of Washington / 93974EKQ8	4/30/2022	0.00	1,767.00	0.00	0.00	1,767.00
State of Washington / 93974EKQ8	5/31/2022	0.00	1,825.90	0.00	0.00	1,825.90
TexasDAILY	3/31/2022	110.82	0.00	0.00	0.00	110.82
TexasDAILY	4/30/2022	229.30	0.00	0.00	0.00	229.30
TexasDAILY	5/31/2022	547.54	0.00	0.00	0.00	547.54
TexPool	3/31/2022	7,833.94	0.00	0.00	0.00	7,833.94
TexPool	4/30/2022	15,014.55	0.00	0.00	0.00	15,014.55
TexPool	5/31/2022	31,765.91	0.00	0.00	0.00	31,765.91
TexSTAR	3/31/2022	7.06	0.00	0.00	0.00	7.06
TexSTAR	4/30/2022	20.65	0.00	0.00	0.00	20.65
TexSTAR	5/31/2022	42.70	0.00	0.00	0.00	42.70
UBS Bank / 90348JSW1	3/31/2022	0.00	73.84	0.00	0.00	73.84
UBS Bank / 90348JSW1	4/30/2022	0.00	0.00	0.00	0.00	0.00
Unity Bank / 91330ABX4	3/31/2022	0.00	343.34	0.00	0.00	343.34
Unity Bank / 91330ABX4	4/30/2022	0.00	332.26	0.00	0.00	332.26
Unity Bank / 91330ABX4	5/31/2022	0.00	343.34	0.00	0.00	343.34
University of Texas / 91512DF14	3/31/2022	0.00	0.00	2,136.47	0.00	2,136.47
University of Texas / 91512DF14	4/30/2022	0.00	0.00	2,067.55	0.00	2,067.55
University of Texas / 91512DF14	5/31/2022	0.00	0.00	2,136.47	0.00	2,136.47
US Treasury / 912796G45	3/31/2022	0.00	0.00	511.79	0.00	511.79
US Treasury / 912796G45	4/30/2022	0.00	0.00	346.70	0.00	346.70
US Treasury / 912796S67	3/31/2022	0.00	0.00	620.08	0.00	620.08
US Treasury / 912796S67	4/30/2022	0.00	0.00	18,602.36	0.00	18,602.36
US Treasury / 912796S67	5/31/2022	0.00	0.00	19,222.44	0.00	19,222.44
US Treasury / 912796U80	3/31/2022	0.00	0.00	1,024.72	0.00	1,024.72
US Treasury / 912796U80	4/30/2022	0.00	0.00	991.67	0.00	991.67

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 912796U80	5/31/2022	0.00	0.00	330.56	0.00	330.56
US Treasury / 9128282P4	3/31/2022	0.00	111,472.60	-97,806.49	0.00	13,666.11
US Treasury / 9128282P4	4/30/2022	0.00	107,876.71	-94,651.44	0.00	13,225.27
US Treasury / 9128282P4	5/31/2022	0.00	111,472.60	-97,806.49	0.00	13,666.11
US Treasury / 9128282S8	4/30/2022	0.00	11,130.14	-4,711.41	0.00	6,418.73
US Treasury / 9128282S8	5/31/2022	0.00	13,801.37	-5,617.45	0.00	8,183.92
US Treasury / 9128283C2	4/30/2022	0.00	13,698.63	-5,509.52	0.00	8,189.11
US Treasury / 9128283C2	5/31/2022	0.00	16,986.30	-6,569.05	0.00	10,417.25
US Treasury / 9128286M7	3/31/2022	0.00	19,109.59	-18,714.39	0.00	395.20
US Treasury / 9128286M7	4/30/2022	0.00	9,414.23	-9,055.35	0.00	358.88
US Treasury / 912828M80	4/30/2022	0.00	13,698.63	-4,658.33	0.00	9,040.30
US Treasury / 912828M80	5/31/2022	0.00	16,986.30	-5,554.17	0.00	11,432.13
US Treasury / 912828R28	3/31/2022	0.00	20,702.05	-18,460.79	0.00	2,241.26
US Treasury / 912828R28	4/30/2022	0.00	20,034.25	-17,865.29	0.00	2,168.96
US Treasury / 912828R28	5/31/2022	0.00	20,702.05	-18,460.79	0.00	2,241.26
US Treasury / 912828R69	5/31/2022	0.00	3,561.64	1,128.01	0.00	4,689.65
US Treasury / 912828T91	3/31/2022	0.00	27,602.74	-23,412.13	0.00	4,190.61
US Treasury / 912828T91	4/30/2022	0.00	26,712.33	-22,656.90	0.00	4,055.43
US Treasury / 912828T91	5/31/2022	0.00	27,602.74	-23,412.13	0.00	4,190.61
US Treasury / 912828TY6	3/31/2022	0.00	13,801.37	-8,256.39	0.00	5,544.98
US Treasury / 912828TY6	4/30/2022	0.00	13,356.16	-7,990.06	0.00	5,366.11
US Treasury / 912828TY6	5/31/2022	0.00	13,801.37	-8,256.39	0.00	5,544.98
US Treasury / 912828XB1	5/31/2022	0.00	9,315.07	2,769.89	0.00	12,084.95
US Treasury / 912828XW5	3/31/2022	0.00	29,726.03	-28,583.76	0.00	1,142.27

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 912828XW5	4/30/2022	0.00	11,986.30	-8,397.70	0.00	3,588.60
US Treasury / 912828XW5	4/30/2022	0.00	28,767.12	-27,661.70	0.00	1,105.42
US Treasury / 912828XW5	5/31/2022	0.00	14,863.01	-10,012.64	0.00	4,850.37
US Treasury / 912828XW5	5/31/2022	0.00	29,726.03	-28,583.76	0.00	1,142.27
US Treasury / 912828ZF0	4/30/2022	0.00	6,849.32	29,000.00	0.00	35,849.32
US Treasury / 912828ZF0	4/30/2022	0.00	534.25	3,020.30	0.00	3,554.54
US Treasury / 912828ZF0	5/31/2022	0.00	8,493.15	34,576.92	0.00	43,070.07
US Treasury / 912828ZF0	5/31/2022	0.00	5,520.55	23,407.31	0.00	28,927.86
US Treasury / 912828ZG8	3/31/2022	0.00	9,625.92	-8,120.41	0.00	1,505.52
US Treasury / 912828ZG8	4/30/2022	0.00	0.00	0.00	0.00	0.00
US Treasury / 912828ZM5	3/31/2022	0.00	3,184.93	-1,241.99	0.00	1,942.94
US Treasury / 912828ZM5	4/30/2022	0.00	3,082.19	-1,201.92	0.00	1,880.27
US Treasury / 912828ZM5	5/31/2022	0.00	97.06	-80.13	0.00	16.93
US Treasury / 912828ZP8	3/31/2022	0.00	1,592.47	623.86	0.00	2,216.33
US Treasury / 912828ZP8	4/30/2022	0.00	1,541.10	603.74	0.00	2,144.84
US Treasury / 912828ZP8	5/31/2022	0.00	1,592.47	623.86	0.00	2,216.33
US Treasury / 91282CAC5	3/31/2022	0.00	2,654.11	-808.83	0.00	1,845.28
US Treasury / 91282CAC5	4/30/2022	0.00	2,568.49	-782.74	0.00	1,785.75
US Treasury / 91282CAC5	4/30/2022	0.00	856.16	4,435.29	0.00	5,291.46
US Treasury / 91282CAC5	5/31/2022	0.00	1,061.64	5,288.24	0.00	6,349.88
US Treasury / 91282CAC5	5/31/2022	0.00	2,654.11	-808.83	0.00	1,845.28
US Treasury / 91282CAK7	3/31/2022	0.00	3,184.93	2,156.96	0.00	5,341.89
US Treasury / 91282CAK7	4/30/2022	0.00	3,082.19	2,087.38	0.00	5,169.57
US Treasury / 91282CAK7	5/31/2022	0.00	3,184.93	2,156.96	0.00	5,341.89

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CAN1	3/31/2022	0.00	2,123.29	6,458.33	0.00	8,581.62
US Treasury / 91282CAN1	4/30/2022	0.00	2,054.79	6,250.00	0.00	8,304.79
US Treasury / 91282CAN1	4/30/2022	0.00	856.16	6,696.09	0.00	7,552.25
US Treasury / 91282CAN1	5/31/2022	0.00	1,061.64	7,983.80	0.00	9,045.44
US Treasury / 91282CAN1	5/31/2022	0.00	2,123.29	6,458.33	0.00	8,581.62
US Treasury / 91282CAP6	3/31/2022	0.00	2,123.29	2,614.71	0.00	4,738.00
US Treasury / 91282CAP6	4/30/2022	0.00	2,054.79	2,530.36	0.00	4,585.16
US Treasury / 91282CAP6	5/31/2022	0.00	2,123.29	2,614.71	0.00	4,738.00
US Treasury / 91282CAR2	3/31/2022	0.00	2,123.29	7,328.18	0.00	9,451.47
US Treasury / 91282CAR2	4/30/2022	0.00	2,054.79	7,091.79	0.00	9,146.58
US Treasury / 91282CAR2	5/31/2022	0.00	2,123.29	7,328.18	0.00	9,451.47
US Treasury / 91282CCC3	3/31/2022	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCC3	3/31/2022	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	4/30/2022	0.00	2,054.79	979.72	0.00	3,034.51
US Treasury / 91282CCC3	4/30/2022	0.00	2,054.79	1,388.07	0.00	3,442.86
US Treasury / 91282CCC3	5/31/2022	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCC3	5/31/2022	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCG4	3/31/2022	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCG4	4/30/2022	0.00	4,109.59	3,021.89	0.00	7,131.48
US Treasury / 91282CCG4	5/31/2022	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCL3	3/31/2022	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCL3	4/30/2022	0.00	6,164.38	1,316.19	0.00	7,480.58
US Treasury / 91282CCL3	5/31/2022	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCT6	3/31/2022	0.00	6,369.86	421.19	0.00	6,791.05

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CCT6	3/31/2022	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CCT6	4/30/2022	0.00	6,164.38	407.60	0.00	6,571.98
US Treasury / 91282CCT6	4/30/2022	0.00	12,328.77	3,316.20	0.00	15,644.97
US Treasury / 91282CCT6	5/31/2022	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CCT6	5/31/2022	0.00	6,369.86	421.19	0.00	6,791.05
US Treasury / 91282CED9	4/30/2022	0.00	23,013.70	12,481.83	0.00	35,495.53
US Treasury / 91282CED9	5/31/2022	0.00	29,726.03	15,477.47	0.00	45,203.50
		101,153.32	1,913,926.47	-502,623.46	0.00	1,512,456.33

Accrued interest, premiums to par, and discounts to par are all recorded on a straight line basis. Amounts paid in excess of par are amortized against earnings and discounts to par are accreted to earnings. Any over or under accruals of interest are recorded as an adjustment to earnings upon maturity of the corresponding security.

City of El Paso
 Schedule of Matured Securities
 For the quarter ending 5/31/2022

Issuer	CUSIP	Maturity Date	Face Amount
American Express National Bank	02589AA85	3/24/2022	245,000.00
Capital Community Bank	14005LAQ2	5/9/2022	245,000.00
Capital One Bank	14042TCW5	3/25/2022	245,000.00
Federal Farm Credit Bank	3133ELYR9	5/6/2022	1,500,000.00
Federal Home Loan Bank	3130AQJL8	5/20/2022	25,000,000.00
State Bank of Texas	856528DF8	3/28/2022	245,000.00
UBS Bank	90348JSW1	3/11/2022	245,000.00
US Treasury	912828ZG8	3/31/2022	30,000,000.00
US Treasury	9128286M7	4/18/2022	10,000,000.00
US Treasury	912796G45	4/21/2022	10,000,000.00
US Treasury	912828ZM5	5/2/2022	30,000,000.00
US Treasury	912796U80	5/10/2022	10,000,000.00
			117,725,000.00

City of El Paso
Schedule of Securities Sold
For the quarter ending 5/31/2022

Issuer	CUSIP	Sale Date	Face Amount	Gain (Loss)	Total
			0.00	0.00	0.00

City of El Paso
 Schedule of Withdrawals
 For the quarter ending 5/31/2022

Issuer	Withdrawal Date	Amount
Morgan Stanley Gov Inst 8302	3/30/2022	3,600,000.00
Morgan Stanley Gov Inst 8302	3/31/2022	2,800,000.00
Morgan Stanley Gov Inst 8302	4/1/2022	11,000,000.00
Morgan Stanley Gov Inst 8302	4/4/2022	4,400,000.00
Morgan Stanley Gov Inst 8302	4/5/2022	101,000,000.00
Morgan Stanley Gov Inst 8302	4/6/2022	19,500,000.00
Morgan Stanley Gov Inst 8302	4/7/2022	800,000.00
Morgan Stanley Gov Inst 8302	4/11/2022	400,000.00
Morgan Stanley Gov Inst 8302	4/14/2022	20,000,000.00
Morgan Stanley Gov Inst 8302	4/19/2022	3,500,000.00
Morgan Stanley Gov Inst 8302	4/20/2022	900,000.00
Morgan Stanley Gov Inst 8302	4/25/2022	200,000.00
Morgan Stanley Gov Inst 8302	4/26/2022	600,000.00
Morgan Stanley Gov Inst 8302	4/27/2022	12,200,000.00
Morgan Stanley Gov Inst 8302	4/28/2022	8,500,000.00
Morgan Stanley Gov Inst 8302	4/29/2022	8,600,000.00
Morgan Stanley Gov Inst 8302	5/3/2022	800,000.00
Morgan Stanley Gov Inst 8302	5/4/2022	900,000.00
Morgan Stanley Gov Inst 8302	5/5/2022	2,400,000.00
Morgan Stanley Gov Inst 8302	5/12/2022	1,700,000.00
Morgan Stanley Gov Inst 8302	5/13/2022	11,200,000.00
Morgan Stanley Gov Inst 8302	5/19/2022	1,300,000.00
Morgan Stanley Gov Inst 8302	5/23/2022	31,100,000.00
Morgan Stanley Gov Inst 8302	5/24/2022	400,000.00
Morgan Stanley Gov Inst 8302	5/25/2022	1,000,000.00
Morgan Stanley Gov Inst 8302	5/26/2022	3,200,000.00
Morgan Stanley Gov Inst 8302	5/27/2022	800,000.00
Morgan Stanley Gov Inst 8302	5/27/2022	11,500,000.00
		264,300,000.00