

CITY OF EL PASO
OFFICE OF THE COMPTROLLER
INVESTMENT REPORT



Fiscal Year 2020 – 3rd Quarter
May 31, 2020



The City of El Paso Texas
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Investment Report for FY2020 3rd Quarter Ending May 31, 2020

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Office of the Comptroller

MAYOR

Dee Margo

To: Mr. Tommy Gonzalez, City Manager

From: Investment Committee Members

Date: July 9, 2020

Subject: Third Quarter Investment Report for Period Ending May 31, 2020

CITY COUNCIL**District 1**

Peter Svarzbein

District 2

Alexsandra Annelo

District 3

Cassandra Hernandez

District 4

Dr. Sam Morgan

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 2020, 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, 2020, was approximately \$790 million as compared to \$583 million at February 29, 2020. The increase, in part, was the result of bond issuance. The investment earnings for the quarter were \$2,256,971 and \$6,538,981 for the nine months ended.

The Federal Reserve cut rates in March to between 0% and 0.25% as a result of the onset of the COVID-19 pandemic. Consequently, we continue to anticipate a significant reduction in earnings in the coming quarters.

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, 2020	February 29, 2020
Par value invested	\$ 790,393,229	\$ 582,558,960
Portfolio book value	\$ 792,264,820	\$ 581,922,017
Portfolio market value	\$ 793,584,901	\$ 582,616,150
Weighted average maturity	148 days	79 days

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

	May 31, 2020	February 29, 2020
Certificates of Deposit	1.256%	1.792%
Yield Pools	0.278%	1.579%
Yield Money Market	0.061%	1.480%
Yield Fixed Term Securities	1.280%	1.749%
City's Average Portfolio Yield	0.844%	1.642%
T-Bill 3 Month	0.130%	1.497%
T-Bill 6 Month	0.155%	1.477%
T-Bill 1 Year	0.160%	1.415%
T-Bill 2 Year	0.165%	1.359%

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments for the 3rd Quarter:

	May 31, 2020	February 29, 2020	Increase (Decrease)
Certificates of Deposit	\$ 19,845,000	\$ 12,495,000	\$ 7,350,000
TexPool	70,943,580	73,978,845	(3,035,265)
TexStar	92,210,208	66,748,504	25,461,704
TexasDaily	74,844,902	71,763,935	3,080,967
Wells Fargo - City	23,014,539	38,657,836	(15,643,297)
Municipals	12,175,000	9,145,000	3,030,000
Agencies	105,760,000	58,769,840	46,990,160
Treasuries	391,600,000	251,000,000	140,600,000
	\$ 790,393,229	\$ 582,558,960	\$ 207,834,269

FY Changes in Yield, Activity & Interest Earned Balances

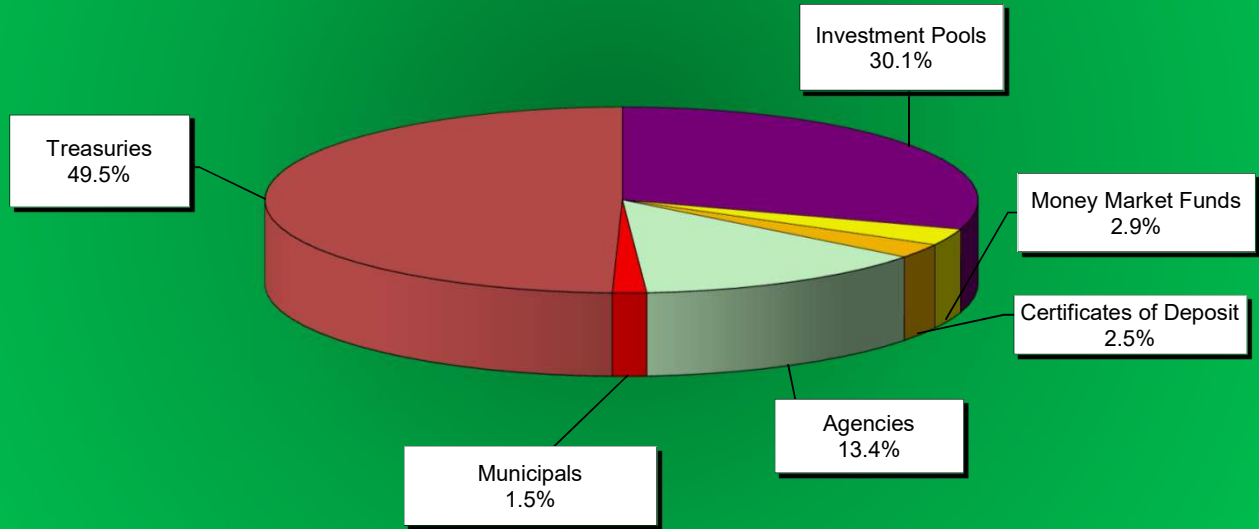
	3rd Qtr. FY 2020	3rd Qtr. FY 2019	Increase (Decrease)
Interest Earnings	\$ 2,256,971	\$ 3,754,182	\$ (1,497,211)
Portfolio Ending Balance (FMV)	\$ 793,584,901	\$ 612,924,425	180,660,476
Yield to Maturity @ Cost	0.844%	2.331%	-1.487%
Purchases/Deposits	\$ 760,878,000	\$ 698,160,000	62,718,000
Maturities/Withdrawals	\$ 553,307,840	\$ 593,515,000	(40,207,160)

Portfolio Composition Review as of May 31, 2020

	<u>Face Amount</u>	<u>Weighted Yield</u>	<u>Weighted Maturity (days)</u>	<u>% Portfolio</u>
Pools				
TexStar	\$ 92,210,208	0.204%	1	11.7%
TexasDaily	74,844,902	0.410%	1	9.5%
TexPool	70,943,580	0.233%	1	9.0%
Investment Pools	<u>237,998,690</u>			<u>30.1%</u>
Money Market Funds				
Wells Fargo - City	<u>23,014,539</u>	0.061%	1	<u>2.9%</u>
Securities				
Certificates of Deposit	19,845,000	1.256%	507	2.5%
Agencies	105,760,000	0.939%	418	13.4%
Municipals	12,175,000	1.744%	440	1.5%
Treasuries	<u>391,600,000</u>	1.161%	146	49.5%
Securities				<u>67.0%</u>
Portfolio total	<u>\$ 790,393,229</u>		148	<u>100.0%</u>

Portfolio Composition	Face Amount
Investment Pools	237,998,690
Money Market Funds	23,014,539
Certificates of Deposit	19,845,000
Agencies	105,760,000
Municipals	12,175,000
Treasuries	391,600,000

Overall Portfolio Composition



Portfolio Yield



**City of El Paso
Schedule of Portfolio Holdings
As of 5/31/2020**

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	254,346.02	2.000	2.000	8/15/2022	806
Alma Bank / 020080BQ9	2/12/2020	245,000.00	245,000.00	245,000.00	252,426.93	1.650	1.650	8/12/2022	803
Amerant Bank / 02357QAF4	12/20/2019	245,000.00	245,000.00	245,000.00	254,502.57	1.850	1.850	12/20/2022	933
American Express National Bank / 02589AA85	3/24/2020	245,000.00	245,000.00	245,000.00	248,229.84	0.950	0.950	3/24/2022	662
Banc of California / 05961SNL4	3/27/2020	245,000.00	245,000.00	245,000.00	246,254.16	1.000	1.000	12/28/2020	211
Bank of America / 06051VH58	6/20/2019	245,000.00	245,000.00	245,000.00	245,305.52	2.250	2.250	6/19/2020	19
Bank of New England / 06426KBS6	4/2/2020	245,000.00	245,000.00	245,000.00	248,294.27	0.850	0.850	4/3/2023	1,037
Bank of Oak Ridge / 064180AS1	5/29/2020	245,000.00	245,000.00	245,000.00	245,000.00	0.600	0.600	5/30/2023	1,094
Bank of Santa Clarita / 06424KBD1	5/8/2020	245,000.00	245,000.00	245,000.00	245,784.00	0.500	0.500	5/8/2023	1,072
Bank of the West / 065680QC7	2/5/2020	245,000.00	245,000.00	245,000.00	247,500.72	1.650	1.650	2/4/2021	249
Bank OZK / 06417NTP8	4/21/2020	245,000.00	244,816.25	244,832.58	247,396.10	1.050	1.111	7/15/2021	410
Bank United / 066519LW7	1/23/2020	245,000.00	245,000.00	245,000.00	247,442.16	1.650	1.650	1/22/2021	236
Barclays Bank Delaware / 06740KNL7	3/25/2020	245,000.00	245,000.00	245,000.00	245,629.65	0.900	0.900	9/25/2020	117
Beal Bank SSB / 07370XL69	6/19/2019	245,000.00	245,000.00	245,000.00	245,276.36	2.250	2.250	6/17/2020	17
BMO Harris Bank / 05581W3B9	10/31/2019	245,000.00	245,000.00	245,000.00	246,735.83	1.750	1.750	11/2/2020	155
BMW Bank North America / 05580AVP6	3/26/2020	245,000.00	245,000.00	245,000.00	250,371.87	1.150	1.150	3/27/2023	1,030
Bryn Mawr Trust Company / 117673DE0	11/5/2019	245,000.00	245,000.00	245,000.00	246,702.51	1.700	1.700	11/4/2020	157
Capital Community Bank / 14005LAQ2	5/8/2020	245,000.00	245,000.00	245,000.00	247,452.94	0.750	0.750	5/9/2022	708
Capital One Bank / 14042TCW5	3/25/2020	245,000.00	245,000.00	245,000.00	248,234.00	0.950	0.950	3/25/2022	663
Capital One National Assoc. / 14042RNX5	3/25/2020	245,000.00	245,000.00	245,000.00	249,336.26	1.000	1.000	3/27/2023	1,030
Cathay Bank / 149159PT6	3/18/2020	245,000.00	245,000.00	245,000.00	246,583.19	0.950	0.950	3/18/2021	291

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
CenterState Bank / 15201QCK1	3/30/2020	245,000.00	245,000.00	245,000.00	248,647.07	0.900	0.900	3/30/2023	1,033
Central Bank / 152577AU6	3/27/2020	245,000.00	245,000.00	245,000.00	249,477.13	0.900	0.900	3/27/2023	1,030
Choice Financial Group / 17037TEQ6	3/20/2020	245,000.00	244,999.90	244,999.91	249,319.84	1.000	1.000	3/13/2023	1,016
Community Bankers' Bank / 20361LCF9	1/30/2020	245,000.00	245,000.00	245,000.00	248,345.72	1.650	1.650	4/30/2021	334
ConnectOne Bank / 20786ABX2	12/13/2017	245,000.00	245,000.00	245,000.00	245,212.91	1.950	1.950	6/15/2020	15
Cumberland Federal Bank / 23062KBL5	1/2/2018	245,000.00	245,000.00	245,000.00	246,499.65	1.900	1.900	10/2/2020	124
Customers Bank / 23204HHS0	12/16/2019	245,000.00	245,000.00	245,000.00	246,143.17	1.650	1.650	9/16/2020	108
Discover Bank / 254673ZT6	3/25/2020	245,000.00	245,000.00	245,000.00	246,412.92	0.850	0.850	3/25/2021	298
EagleBank / 27002YET9	1/17/2020	245,000.00	245,000.00	245,000.00	253,733.76	1.700	1.700	1/17/2023	961
Emprise Bank / 292457AL2	3/16/2020	245,000.00	245,000.00	245,000.00	245,115.15	1.050	1.050	6/16/2020	16
Encore Bank / 29260MBB0	4/27/2020	245,000.00	245,000.00	245,000.00	246,640.77	0.900	0.900	4/27/2021	331
EnerBank USA / 29278TNM8	4/23/2020	245,000.00	244,651.68	244,664.24	249,314.70	1.000	1.050	3/13/2023	1,016
Exchange Bank / 301074DP2	3/20/2020	245,000.00	245,000.00	245,000.00	246,562.37	0.950	0.950	3/19/2021	292
Farmers and Merchants Bank (MD) / 30810NBC9	12/21/2017	245,000.00	245,000.00	245,000.00	245,300.62	1.950	1.950	6/22/2020	22
Fifth Third Bank / 316777XD8	3/25/2020	245,000.00	245,000.00	245,000.00	246,616.76	0.950	0.950	3/25/2021	298
First Choice Bank (CA) / 319461CS6	5/22/2020	245,000.00	245,000.00	245,000.00	245,277.10	0.600	0.600	5/22/2023	1,086
First Financial Bank / 32021SHB5	3/25/2020	245,000.00	245,000.00	245,000.00	246,036.84	0.850	0.850	12/28/2020	211
First Foundation Bank / 32026UTQ9	2/5/2020	245,000.00	245,000.00	245,000.00	247,484.79	1.600	1.600	2/4/2021	249
First Republic Bank / 33616CHJ2	1/31/2020	245,000.00	245,000.00	245,000.00	246,475.39	1.600	1.600	10/23/2020	145
First United Bank and Trust Company / 33742CBF3	5/15/2020	245,000.00	245,000.00	245,000.00	245,342.27	0.750	0.750	8/17/2020	78
Florida Capital Bank / 340569GZ9	5/15/2020	245,000.00	245,000.00	245,000.00	245,198.45	0.500	0.500	5/16/2022	715
Frontier Bank / 359067DG7	3/31/2020	245,000.00	245,000.00	245,000.00	245,199.68	1.050	1.050	3/31/2023	1,034
Goldman Sachs Bank / 38149MBK8	6/19/2019	245,000.00	245,000.00	245,000.00	255,833.66	2.400	2.400	6/20/2022	750
Gorham Savings Bank / 383052EY9	3/18/2020	245,000.00	245,000.00	245,000.00	245,809.73	1.200	1.200	3/17/2023	1,020

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Hanmi Bank / 410493EQ9	1/17/2020	245,000.00	245,000.00	245,000.00	250,748.19	1.650	1.650	1/18/2022	597
Hardin County Bank / 411822CM9	2/5/2020	245,000.00	245,000.00	245,000.00	247,447.06	1.600	1.600	2/5/2021	250
JP Morgan Chase Bank / 48128UBU2	5/12/2020	245,000.00	245,000.00	245,000.00	245,533.12	0.600	0.600	5/12/2022	711
Liberty National Bank / 530880AM5	3/27/2020	245,000.00	245,000.00	245,000.00	245,147.00	0.900	0.900	3/27/2023	1,030
Live Oak Banking Co. / 538036HL1	1/24/2020	245,000.00	245,000.00	245,000.00	253,783.74	1.700	1.700	1/25/2023	969
Marlin Business Bank / 57116ATL2	1/15/2020	245,000.00	245,000.00	245,000.00	253,412.32	1.650	1.650	1/17/2023	961
Merchants Bank of Indiana / 588493MA1	3/26/2020	245,000.00	245,000.00	245,000.00	245,372.16	1.050	1.050	7/27/2020	57
Meridian Bank / 58958PGZ1	3/31/2020	245,000.00	245,000.00	245,000.00	245,179.59	0.950	0.950	3/31/2022	669
Mizuho Bank / 60688ML36	4/22/2020	245,000.00	245,000.00	245,000.00	245,231.28	0.750	0.750	7/22/2020	52
Morgan Stanley Bank / 61690UMW7	10/31/2019	245,000.00	245,000.00	245,000.00	254,444.51	1.900	1.900	10/31/2022	883
Morgan Stanley Private Bank / 61768ECB7	3/26/2020	245,000.00	245,000.00	245,000.00	248,990.81	0.950	0.950	3/27/2023	1,030
Northern Bank & Trust / 66476QCD8	12/18/2019	245,000.00	245,000.00	245,000.00	248,797.75	1.650	1.650	6/18/2021	383
Pacific City Bank / 69406PDC0	12/20/2019	245,000.00	245,000.00	245,000.00	247,133.95	1.700	1.700	12/18/2020	201
Pinnacle Bank / 72345SKU4	5/8/2020	245,000.00	245,000.00	245,000.00	247,222.64	0.700	0.700	5/8/2023	1,072
PrimeBank / 74163LAQ4	5/13/2020	245,000.00	245,000.00	245,000.00	246,123.08	0.500	0.500	11/14/2022	897
Safra National Bank / 78658RBX8	1/16/2020	245,000.00	245,000.00	245,000.00	245,490.00	1.650	1.650	7/15/2020	45
Savoy Bank / 80534VAE8	5/13/2020	245,000.00	245,000.00	245,000.00	246,054.73	0.500	0.500	11/12/2021	530
Security State Bank of Oklahoma / 815101AL4	5/21/2020	245,000.00	245,000.00	245,000.00	245,507.64	0.400	0.400	11/21/2022	904
Signature Bank of New York / 82669GCH5	3/11/2020	245,000.00	245,000.00	245,000.00	246,743.67	1.050	1.050	3/11/2021	284
State Bank of Texas / 856528DF8	3/27/2020	245,000.00	245,000.00	245,000.00	248,238.41	0.950	0.950	3/28/2022	666
Stearns Bank / 857894E70	12/20/2019	245,000.00	245,000.00	245,000.00	249,241.93	1.700	1.700	7/20/2021	415
Stephenson National Bank / 859094AY0	12/23/2019	245,000.00	245,000.00	245,000.00	245,261.91	1.650	1.650	6/23/2020	23
Sunflower Bank / 867352AG1	3/20/2020	245,000.00	245,000.00	245,000.00	245,675.22	1.000	1.000	9/21/2020	113
Synchrony Bank / 36159CG59	3/12/2020	245,000.00	252,065.80	250,842.28	252,985.29	3.300	1.000	6/17/2021	382

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Synovus Bank / 87164DPV6	12/19/2019	245,000.00	245,000.00	245,000.00	247,095.00	1.650	1.650	12/18/2020	201
TCF National Bank / 87227RPA6	3/25/2020	245,000.00	245,000.00	245,000.00	245,629.65	0.900	0.900	9/25/2020	117
TriState Capital Bank / 89677DGZ3	3/13/2020	245,000.00	245,000.00	245,000.00	246,651.79	1.000	1.000	3/12/2021	285
UBS Bank / 90348JSW1	3/11/2020	245,000.00	245,000.00	245,000.00	248,386.15	1.000	1.000	3/11/2022	649
Union Bank / 905265AG9	2/7/2020	245,000.00	245,000.00	245,000.00	245,693.84	1.600	1.600	8/7/2020	68
Unity Bank / 91330ABX4	1/22/2020	245,000.00	245,000.00	245,000.00	253,447.85	1.650	1.650	1/23/2023	967
US Bank National Association / 90333V2B5	2/5/2020	245,000.00	245,000.00	245,000.00	245,683.55	1.600	1.600	8/5/2020	66
Veritex Community Bank / 923450BX7	2/4/2020	245,000.00	245,000.00	245,000.00	246,618.96	1.650	1.650	11/4/2020	157
Village Bank / 92705YAQ3	3/25/2020	245,000.00	245,000.00	245,000.00	245,136.22	0.900	0.900	3/24/2023	1,027
Washington Trust Company of Westerly / 940637ME8	4/1/2020	245,000.00	245,000.00	245,000.00	246,292.87	1.000	1.000	1/4/2021	218
Western Alliance Bancorp / 95763PDR9	12/18/2019	245,000.00	245,000.00	245,000.00	245,209.48	1.650	1.650	6/18/2020	18
Zions Bancorporation (ZB) / 98970LAL7	12/17/2019	245,000.00	245,000.00	245,000.00	247,938.53	1.650	1.650	3/17/2021	290
Subtotal, Average Certificates of Deposit		19,845,000.00	19,851,533.63	19,850,339.01	20,058,355.07	1.283	1.256		507
Local Government Investment Pool									
TexasDAILY		74,844,902.43	74,844,902.43	74,844,902.43	74,844,902.43	0.410	0.410	N/A	1
TexPool		70,943,579.79	70,943,579.79	70,943,579.79	70,943,579.79	0.233	0.233	N/A	1
TexSTAR		92,210,207.97	92,210,207.97	92,210,207.97	92,210,207.97	0.204	0.204	N/A	1
Subtotal, Average Local Government Investment Pool		237,998,690.19	237,998,690.19	237,998,690.19	237,998,690.19	0.278	0.278		1
Money Market									
Morgan Stanley Gov Inst 8302		23,014,539.09	23,014,539.09	23,014,539.09	23,014,539.09	0.061	0.061	N/A	1
Subtotal, Average Money Market		23,014,539.09	23,014,539.09	23,014,539.09	23,014,539.09	0.061	0.061		1
Municipal Securities									
City of New York / 64966JAN6	1/30/2020	650,000.00	717,476.50	709,530.43	717,223.00	5.487	1.720	12/1/2022	914
Katy Independent School District / 486063A91	11/20/2019	1,250,000.00	1,220,937.50	1,233,319.54	1,238,637.50		1.912	2/15/2021	260

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Katy Independent School District / 486063B25	11/20/2019	1,000,000.00	956,720.00	966,931.54	977,700.00		1.988	2/15/2022	625
Oakland Unified School District / 672325J57	1/16/2020	1,700,000.00	1,717,323.00	1,714,784.28	1,735,377.00	2.142	1.730	8/1/2022	792
State of California / 13063DDE5	12/5/2017	1,000,000.00	1,008,720.00	1,001,040.31	1,004,850.00	2.300	1.980	10/1/2020	123
State of Maryland / 574193GU6	3/23/2020	3,000,000.00	3,091,770.00	3,073,308.98	3,109,080.00	5.000	1.700	3/1/2021	274
University of Texas / 9151157L7	3/20/2020	1,300,000.00	1,355,770.00	1,347,190.00	1,367,899.00	5.000	1.600	7/1/2021	396
University of Texas / 9151374C4	3/20/2020	705,000.00	738,106.80	733,460.23	746,073.30	5.000	1.600	8/15/2021	441
University of Texas / 91514ADK8	3/23/2020	1,570,000.00	1,643,287.60	1,633,372.22	1,661,468.20	5.000	1.600	8/15/2021	441
Subtotal, Average Municipal Securities		12,175,000.00	12,450,111.40	12,412,937.53	12,558,308.00	3.481	1.744		440
US Agencies & Instrumentalities									
Farmer Mac / 3132X0NU1	11/15/2017	800,000.00	796,764.64	799,812.78	802,486.40	1.750	1.904	7/27/2020	57
Federal Farm Credit Bank / 31331XQG0	12/13/2019	60,000.00	64,442.40	63,500.74	65,163.24	5.220	1.760	2/22/2022	632
Federal Farm Credit Bank / 3133EEV23	12/13/2019	25,000.00	25,241.25	25,196.08	25,973.38	2.180	1.781	6/8/2022	738
Federal Farm Credit Bank / 3133EKC20	3/10/2020	5,890,000.00	5,915,385.90	5,913,052.22	5,905,337.56	1.820	0.840	8/19/2022	810
Federal Farm Credit Bank / 3133EKC20	3/10/2020	5,000,000.00	5,021,550.00	5,019,568.95	5,013,020.00	1.820	0.840	8/19/2022	810
Federal Farm Credit Bank / 3133EKC20	3/10/2020	5,000,000.00	5,021,550.00	5,019,568.95	5,013,020.00	1.820	0.840	8/19/2022	810
Federal Farm Credit Bank / 3133EKC20	3/10/2020	5,000,000.00	5,021,550.00	5,019,568.95	5,013,020.00	1.820	0.840	8/19/2022	810
Federal Farm Credit Bank / 3133EKP8	3/10/2020	5,000,000.00	5,023,150.00	5,020,952.89	5,010,780.00	2.110	0.841	7/22/2022	782
Federal Farm Credit Bank / 3133EKP8	3/10/2020	5,000,000.00	5,023,150.00	5,020,952.89	5,010,780.00	2.110	0.841	7/22/2022	782
Federal Farm Credit Bank / 3133EKP8	3/10/2020	5,000,000.00	5,023,150.00	5,020,952.89	5,010,780.00	2.110	0.841	7/22/2022	782
Federal Farm Credit Bank / 3133EKP8	3/10/2020	5,000,000.00	5,023,150.00	5,020,952.89	5,010,780.00	2.110	0.841	7/22/2022	782
Federal Farm Credit Bank / 3133EKP8	3/10/2020	5,000,000.00	5,023,150.00	5,020,952.89	5,010,780.00	2.110	0.841	7/22/2022	782

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Farm Credit Bank / 3133EKVP8	3/10/2020	5,500,000.00	5,525,465.00	5,523,048.18	5,511,858.00	2.110	0.841	7/22/2022	782
Federal Farm Credit Bank / 3133ELSS4	3/11/2020	10,000,000.00	10,005,000.00	10,000,597.83	10,001,130.00	1.000	0.800	6/11/2020	11
Federal Home Loan Bank /	12/13/2019	585,000.00	586,257.75	585,670.34	590,104.71	1.875	1.656	12/11/2020	194
Federal Home Loan Bank /	4/2/2019	1,000,000.00	999,554.29	999,957.33	1,002,837.00	2.400	2.434	7/15/2020	45
Federal Home Loan Bank /	3/24/2020	10,000,000.00	10,005,000.00	10,001,304.35	10,002,250.00	1.020	0.820	6/24/2020	24
Federal Home Loan Bank /	3/24/2020	25,000,000.00	25,011,500.00	25,003,000.00	25,005,625.00	1.020	0.836	6/24/2020	24
Federal Home Loan Bank /	3/30/2020	2,000,000.00	2,001,000.00	2,000,943.38	2,002,862.00	1.040	0.940	3/30/2023	1,033
Federal Home Loan Bank /	4/2/2019	2,000,000.00	2,021,786.62	2,000,598.26	2,001,858.00	3.375	2.442	6/12/2020	12
Federal Home Loan Bank /	4/2/2019	1,500,000.00	1,509,514.44	1,501,856.04	1,511,148.00	2.875	2.424	9/11/2020	103
Federal Home Loan Bank /	3/1/2019	1,400,000.00	1,379,354.26	1,399,471.75	1,400,557.20	1.375	2.552	6/12/2020	12
Subtotal, Average		105,760,000.00	106,026,666.55	105,981,480.58	105,922,150.49	1.592	0.939		418
US Agencies & Instrumentalities									
US Treasuries									
US Treasury / 912796WY1	1/30/2020	100,000,000.00	99,234,083.33	99,747,499.89	99,977,500.00		1.552	7/30/2020	60
US Treasury / 9128282J8	12/8/2017	500,000.00	495,443.55	499,784.17	500,833.50	1.500	1.860	7/15/2020	45
US Treasury / 9128285Q9	3/13/2020	10,000,000.00	10,174,965.30	10,122,208.59	10,127,730.00	2.750	0.301	11/30/2020	183
US Treasury / 9128285S5	3/13/2020	10,000,000.00	10,172,760.90	10,126,180.32	10,134,380.00	2.500	0.334	12/31/2020	214
US Treasury / 9128285X4	3/13/2020	10,000,000.00	10,189,981.90	10,143,659.15	10,153,910.00	2.500	0.347	1/31/2021	245
US Treasury / 9128286D7	3/4/2020	8,000,000.00	8,126,250.00	8,095,474.38	8,137,816.00	2.500	0.894	2/28/2021	273
US Treasury / 9128287A2	3/4/2020	17,300,000.00	17,485,164.06	17,451,428.17	17,564,914.90	1.625	0.810	6/30/2021	395
US Treasury / 9128287F1	3/4/2020	37,300,000.00	37,792,476.56	37,708,161.51	37,973,153.10	1.750	0.806	7/31/2021	426
US Treasury / 912828A42	3/4/2020	23,000,000.00	23,185,308.24	23,125,134.35	23,207,529.00	2.000	0.905	11/30/2020	183
US Treasury / 912828B90	3/13/2020	10,000,000.00	10,158,076.70	10,122,599.26	10,134,380.00	2.000	0.357	2/28/2021	273
US Treasury / 912828C57	3/13/2020	10,000,000.00	10,196,354.30	10,155,853.02	10,169,920.00	2.250	0.373	3/31/2021	304
US Treasury / 912828L32	12/8/2017	500,000.00	493,512.49	499,401.35	501,538.50	1.375	1.865	8/31/2020	92
US Treasury / 912828L65	12/8/2017	500,000.00	493,250.69	499,198.23	501,953.00	1.375	1.870	9/30/2020	122

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
US Treasury / 912828L99	12/8/2017	500,000.00	492,776.04	498,955.33	502,441.50	1.375	1.890	10/31/2020	153
US Treasury / 912828L99	3/4/2020	32,000,000.00	32,092,500.00	32,058,724.07	32,156,256.00	1.375	0.932	10/31/2020	153
US Treasury / 912828M98	12/8/2017	500,000.00	496,036.37	499,333.32	503,594.00	1.625	1.900	11/30/2020	183
US Treasury / 912828NT3	3/13/2020	10,000,000.00	10,098,078.50	10,048,090.10	10,051,370.00	2.625	0.318	8/15/2020	76
US Treasury / 912828VF4	10/25/2019	23,000,000.00	22,967,656.25	22,999,836.65	23,000,000.00	1.375	1.611	6/1/2020	1
US Treasury / 912828XE5	12/8/2017	500,000.00	495,779.68	499,995.34	500,000.00	1.500	1.850	6/1/2020	1
US Treasury / 912828XE5	8/1/2019	8,000,000.00	7,967,799.83	7,999,894.43	8,000,000.00	1.500	1.990	6/1/2020	1
US Treasury / 912828XE5	8/1/2019	7,000,000.00	6,971,824.85	6,999,907.62	7,000,000.00	1.500	1.990	6/1/2020	1
US Treasury / 912828XM7	3/13/2020	10,000,000.00	10,050,781.25	10,022,126.12	10,024,790.00	1.625	0.303	7/31/2020	61
US Treasury / 912828XY1	10/25/2019	23,000,000.00	23,138,359.38	23,016,669.80	23,043,769.00	2.500	1.608	6/30/2020	30
US Treasury / 912828Y46	10/25/2019	40,000,000.00	40,306,250.00	40,066,718.75	40,165,080.00	2.625	1.614	7/31/2020	61
Subtotal, Average US Treasuries		391,600,000.00	393,275,470.17	393,006,833.92	394,032,858.50	1.499	1.161		146
Portfolio Total, Average		790,393,229.28	792,617,011.03	792,264,820.32	793,584,901.33	1.127	0.844		148

City of El Paso
Schedule of Securities Purchased
For the quarter ending 5/31/2020

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
American Express National Bank	02589AA85	3/18/2020	3/24/2020	0.9500%	245,000.00	245,000.00	100.0000
Banc of California	05961SNL4	3/18/2020	3/27/2020	1.0000%	245,000.00	245,000.00	100.0000
Bank of New England	06426KBS6	3/18/2020	4/2/2020	0.8500%	245,000.00	245,000.00	100.0000
Bank of Oak Ridge	064180AS1	5/12/2020	5/29/2020	0.6000%	245,000.00	245,000.00	100.0000
Bank of Santa Clarita	06424KBD1	4/24/2020	5/8/2020	0.5000%	245,000.00	245,000.00	100.0000
Bank OZK	06417NTP8	4/17/2020	4/21/2020	1.1113%	245,000.00	244,816.25	99.9250
Barclays Bank Delaware	06740KNL7	3/18/2020	3/25/2020	0.9000%	245,000.00	245,000.00	100.0000
BMW Bank North America	05580AVP6	3/18/2020	3/26/2020	1.1500%	245,000.00	245,000.00	100.0000
Capital Community Bank	14005LAQ2	4/17/2020	5/8/2020	0.7500%	245,000.00	245,000.00	100.0000
Capital One Bank	14042TCW5	3/18/2020	3/25/2020	0.9500%	245,000.00	245,000.00	100.0000
Capital One National Assoc.	14042RNX5	3/18/2020	3/25/2020	1.0000%	245,000.00	245,000.00	100.0000
Cathay Bank	149159PT6	3/4/2020	3/18/2020	0.9500%	245,000.00	245,000.00	100.0000
CenterState Bank	15201QCK1	3/18/2020	3/30/2020	0.9000%	245,000.00	245,000.00	100.0000
Central Bank	152577AU6	3/4/2020	3/27/2020	0.9000%	245,000.00	245,000.00	100.0000
Choice Financial Group	17037TEQ6	3/18/2020	3/20/2020	1.0000%	245,000.00	244,999.90	100.0000
Discover Bank	254673ZT6	3/18/2020	3/25/2020	0.8500%	245,000.00	245,000.00	100.0000
Emprise Bank	292457AL2	3/4/2020	3/16/2020	1.0500%	245,000.00	245,000.00	100.0000
Encore Bank	29260MBB0	4/17/2020	4/27/2020	0.9000%	245,000.00	245,000.00	100.0000
EnerBank USA	29278TNM8	4/21/2020	4/23/2020	1.0500%	245,000.00	244,651.68	99.8578
Exchange Bank	301074DP2	3/4/2020	3/20/2020	0.9500%	245,000.00	245,000.00	100.0000
Federal Farm Credit Bank	3133ELKM5	3/4/2020	3/5/2020	1.3474%	643,000.00	643,263.63	100.0410
Federal Farm Credit Bank	3133EKC20	3/9/2020	3/10/2020	0.8396%	5,890,000.00	5,915,385.90	100.4310
Federal Farm Credit Bank	3133EKC20	3/9/2020	3/10/2020	0.8396%	5,000,000.00	5,021,550.00	100.4310
Federal Farm Credit Bank	3133EKC20	3/9/2020	3/10/2020	0.8396%	5,000,000.00	5,021,550.00	100.4310
Federal Farm Credit Bank	3133EKC20	3/9/2020	3/10/2020	0.8396%	5,000,000.00	5,021,550.00	100.4310
Federal Farm Credit Bank	3133EKVP8	3/9/2020	3/10/2020	0.8410%	5,000,000.00	5,023,150.00	100.4630
Federal Farm Credit Bank	3133EKVP8	3/9/2020	3/10/2020	0.8410%	5,000,000.00	5,023,150.00	100.4630

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
Federal Farm Credit Bank	3133EKVP8	3/9/2020	3/10/2020	0.8410%	5,000,000.00	5,023,150.00	100.4630
Federal Farm Credit Bank	3133EKVP8	3/9/2020	3/10/2020	0.8410%	5,000,000.00	5,023,150.00	100.4630
Federal Farm Credit Bank	3133EKVP8	3/9/2020	3/10/2020	0.8410%	5,500,000.00	5,525,465.00	100.4630
Federal Farm Credit Bank	3133EKVP8	3/9/2020	3/10/2020	0.8410%	5,000,000.00	5,023,150.00	100.4630
Federal Farm Credit Bank	3133ELSS4	3/9/2020	3/11/2020	0.7996%	10,000,000.00	10,005,000.00	100.0500
Federal Home Loan Bank	3130AJDB2	3/9/2020	3/24/2020	0.8196%	10,000,000.00	10,005,000.00	100.0500
Federal Home Loan Bank	3130AJDB2	3/9/2020	3/24/2020	0.8356%	25,000,000.00	25,011,500.00	100.0460
Federal Home Loan Bank	3130AJDC0	3/9/2020	3/30/2020	0.9395%	2,000,000.00	2,001,000.00	100.0500
Fifth Third Bank	316777XD8	3/18/2020	3/25/2020	0.9500%	245,000.00	245,000.00	100.0000
First Choice Bank (CA)	319461CS6	4/24/2020	5/22/2020	0.6000%	245,000.00	245,000.00	100.0000
First Financial Bank	32021SHB5	3/18/2020	3/25/2020	0.8500%	245,000.00	245,000.00	100.0000
First United Bank and Trust Company	33742CBF3	4/17/2020	5/15/2020	0.7500%	245,000.00	245,000.00	100.0000
Florida Capital Bank	340569GZ9	5/5/2020	5/15/2020	0.5000%	245,000.00	245,000.00	100.0000
Frontier Bank	359067DG7	3/18/2020	3/31/2020	1.0500%	245,000.00	245,000.00	100.0000
Gorham Savings Bank	383052EY9	3/4/2020	3/18/2020	1.2000%	245,000.00	245,000.00	100.0000
JP Morgan Chase Bank	48128UBU2	5/5/2020	5/12/2020	0.6000%	245,000.00	245,000.00	100.0000
Liberty National Bank	530880AM5	3/18/2020	3/27/2020	0.9000%	245,000.00	245,000.00	100.0000
Merchants Bank of Indiana	588493MA1	3/18/2020	3/26/2020	1.0500%	245,000.00	245,000.00	100.0000
Meridian Bank	58958PGZ1	3/18/2020	3/31/2020	0.9500%	245,000.00	245,000.00	100.0000
Mizuho Bank	60688ML36	4/17/2020	4/22/2020	0.7500%	245,000.00	245,000.00	100.0000
Morgan Stanley Private Bank	61768ECB7	3/18/2020	3/26/2020	0.9500%	245,000.00	245,000.00	100.0000
Pinnacle Bank	72345SKU4	5/5/2020	5/8/2020	0.7000%	245,000.00	245,000.00	100.0000
PrimeBank	74163LAQ4	5/5/2020	5/13/2020	0.5000%	245,000.00	245,000.00	100.0000
Savoy Bank	80534VAE8	4/24/2020	5/13/2020	0.5000%	245,000.00	245,000.00	100.0000
Security State Bank of Oklahoma	815101AL4	5/12/2020	5/21/2020	0.4000%	245,000.00	245,000.00	100.0000
Signature Bank of New York	82669GCH5	3/4/2020	3/11/2020	1.0500%	245,000.00	245,000.00	100.0000
State Bank of Texas	856528DF8	3/4/2020	3/27/2020	0.9500%	245,000.00	245,000.00	100.0000
State of Maryland	574193GU6	3/19/2020	3/23/2020	1.7000%	3,000,000.00	3,091,770.00	103.0590
Sunflower Bank	867352AG1	3/4/2020	3/20/2020	1.0000%	245,000.00	245,000.00	100.0000

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
Synchrony Bank	36159CG59	3/10/2020	3/12/2020	1.0003%	245,000.00	252,065.80	102.8840
TCF National Bank	87227RPA6	3/18/2020	3/25/2020	0.9000%	245,000.00	245,000.00	100.0000
TriState Capital Bank	89677DGZ3	3/4/2020	3/13/2020	1.0000%	245,000.00	245,000.00	100.0000
UBS Bank	90348JSW1	3/4/2020	3/11/2020	1.0000%	245,000.00	245,000.00	100.0000
University of Texas	9151157L7	3/18/2020	3/20/2020	1.6000%	1,300,000.00	1,355,770.00	104.2900
University of Texas	9151374C4	3/18/2020	3/20/2020	1.6000%	705,000.00	738,106.80	104.6960
University of Texas	91514ADK8	3/19/2020	3/23/2020	1.6000%	1,570,000.00	1,643,287.60	104.6680
US Treasury	9128286D7	3/3/2020	3/4/2020	0.8938%	8,000,000.00	8,126,250.00	101.5781
US Treasury	9128287A2	3/3/2020	3/4/2020	0.8104%	17,300,000.00	17,485,164.06	101.0703
US Treasury	9128287F1	3/3/2020	3/4/2020	0.8058%	37,300,000.00	37,792,476.56	101.3203
US Treasury	912828A42	3/3/2020	3/4/2020	0.9050%	23,000,000.00	23,185,308.24	100.8057
US Treasury	912828L99	3/3/2020	3/4/2020	0.9319%	32,000,000.00	32,092,500.00	100.2891
US Treasury	912828XH8	3/3/2020	3/4/2020	0.9334%	17,300,000.00	17,338,519.53	100.2227
US Treasury	9128285Q9	3/12/2020	3/13/2020	0.3010%	10,000,000.00	10,174,965.30	101.7497
US Treasury	9128285S5	3/12/2020	3/13/2020	0.3340%	10,000,000.00	10,172,760.90	101.7276
US Treasury	9128285X4	3/12/2020	3/13/2020	0.3470%	10,000,000.00	10,189,981.90	101.8998
US Treasury	912828B90	3/12/2020	3/13/2020	0.3570%	10,000,000.00	10,158,076.70	101.5808
US Treasury	912828C57	3/12/2020	3/13/2020	0.3730%	10,000,000.00	10,196,354.30	101.9635
US Treasury	912828ND8	3/12/2020	3/13/2020	0.3240%	10,000,000.00	10,054,874.30	100.5487
US Treasury	912828NT3	3/12/2020	3/13/2020	0.3180%	10,000,000.00	10,098,078.50	100.9808
US Treasury	912828VA5	3/12/2020	3/13/2020	0.3420%	10,000,000.00	10,010,302.00	100.1030
US Treasury	912828XM7	3/12/2020	3/13/2020	0.3026%	10,000,000.00	10,050,781.25	100.5078
Village Bank	92705YAQ3	3/18/2020	3/25/2020	0.9000%	245,000.00	245,000.00	100.0000
Washington Trust Company of Westerly	940637ME8	3/18/2020	4/1/2020	1.0000%	245,000.00	245,000.00	100.0000
					341,778,000.00	344,518,876.10	

City of El Paso
Schedule of Securities Called

For the quarter ending 5/31/2020

Issuer	CUSIP	Trade Date	Settlement Date
Federal Farm Credit Bank	3133ELKM5	5/4/2020	643,000.00
Franklin Synergy Bank	35471TFQ0	4/20/2020	245,000.00
JP Morgan Chase Bank	48128LHK8	4/30/2020	245,000.00
SB One Bank	78414TBH4	4/30/2020	245,000.00
			1,378,000.00

City of El Paso
Schedule of Deposits

For the quarter ending 5/31/2020

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	3/3/2020	Deposit	1,300,000.00
Morgan Stanley Gov Inst 8302	3/10/2020	Deposit	29,700,000.00
Morgan Stanley Gov Inst 8302	3/13/2020	Deposit	10,300,000.00
Morgan Stanley Gov Inst 8302	3/30/2020	Deposit	100,000.00
Morgan Stanley Gov Inst 8302	3/31/2020	Deposit	10,800,000.00
Morgan Stanley Gov Inst 8302	3/31/2020	Interest reinvested	12,896.41
Morgan Stanley Gov Inst 8302	4/1/2020	Deposit	2,100,000.00
Morgan Stanley Gov Inst 8302	4/7/2020	Deposit	4,300,000.00
Morgan Stanley Gov Inst 8302	4/9/2020	Deposit	2,700,000.00
Morgan Stanley Gov Inst 8302	4/13/2020	Deposit	21,000,000.00
Morgan Stanley Gov Inst 8302	4/15/2020	Deposit	11,000,000.00
Morgan Stanley Gov Inst 8302	4/22/2020	Deposit	300,000.00
Morgan Stanley Gov Inst 8302	4/30/2020	Interest reinvested	1,647.75
Morgan Stanley Gov Inst 8302	5/8/2020	Deposit	20,100,000.00
Morgan Stanley Gov Inst 8302	5/12/2020	Deposit	200,000.00
Morgan Stanley Gov Inst 8302	5/15/2020	Deposit	10,800,000.00
Morgan Stanley Gov Inst 8302	5/19/2020	Deposit	5,100,000.00
Morgan Stanley Gov Inst 8302	5/20/2020	Deposit	300,000.00
Morgan Stanley Gov Inst 8302	5/31/2020	Interest reinvested	1,474.89
TexasDAILY	3/31/2020	Interest reinvested	33,665.53
TexasDAILY	4/17/2020	Deposit	20,000,000.00
TexasDAILY	4/23/2020	Deposit	40,000,000.00
TexasDAILY	4/30/2020	Interest reinvested	21,602.53
TexasDAILY	5/31/2020	Interest reinvested	25,699.06
TexPool	3/10/2020	Deposit	45,000,000.00
TexPool	3/31/2020	Interest reinvested	36,155.42
TexPool	4/17/2020	Deposit	20,000,000.00
TexPool	4/23/2020	Deposit	39,000,000.00
TexPool	4/30/2020	Interest reinvested	12,324.34
TexPool	5/31/2020	Interest reinvested	16,255.38
TexSTAR	3/10/2020	Deposit	45,000,000.00
TexSTAR	3/31/2020	Interest reinvested	29,874.80

Deposited into	Deposit Date	Deposit Type	Amount
TexSTAR	4/17/2020	Deposit	20,000,000.00
TexSTAR	4/23/2020	Deposit	40,000,000.00
TexSTAR	4/29/2020	Deposit	20,000,000.00
TexSTAR	4/30/2020	Interest reinvested	12,611.48
TexSTAR	5/31/2020	Interest reinvested	19,217.73
			<u>419,323,425.32</u>

City of El Paso
Schedule of Interest Earned
For the quarter ending 5/31/2020

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Ally Bank / 02007GLD3	3/31/2020	0.00	416.16	0.00	0.00	416.16
Ally Bank / 02007GLD3	4/30/2020	0.00	402.74	0.00	0.00	402.74
Ally Bank / 02007GLD3	5/31/2020	0.00	416.16	0.00	0.00	416.16
Alma Bank / 020080BQ9	3/31/2020	0.00	343.34	0.00	0.00	343.34
Alma Bank / 020080BQ9	4/30/2020	0.00	332.26	0.00	0.00	332.26
Alma Bank / 020080BQ9	5/31/2020	0.00	343.34	0.00	0.00	343.34
Amerant Bank / 02357QAF4	3/31/2020	0.00	384.95	0.00	0.00	384.95
Amerant Bank / 02357QAF4	4/30/2020	0.00	372.53	0.00	0.00	372.53
Amerant Bank / 02357QAF4	5/31/2020	0.00	384.95	0.00	0.00	384.95
American Express National Bank / 02589AA85	3/31/2020	0.00	44.64	0.00	0.00	44.64
American Express National Bank / 02589AA85	4/30/2020	0.00	191.30	0.00	0.00	191.30
American Express National Bank / 02589AA85	5/31/2020	0.00	197.68	0.00	0.00	197.68
Banc of California / 05961SNL4	3/31/2020	0.00	26.85	0.00	0.00	26.85
Banc of California / 05961SNL4	4/30/2020	0.00	201.37	0.00	0.00	201.37
Banc of California / 05961SNL4	5/31/2020	0.00	208.08	0.00	0.00	208.08
Bank of America / 06051VH58	3/31/2020	0.00	468.18	0.00	0.00	468.18
Bank of America / 06051VH58	4/30/2020	0.00	453.08	0.00	0.00	453.08
Bank of America / 06051VH58	5/31/2020	0.00	468.18	0.00	0.00	468.18
Bank of New England / 06426KBS6	4/30/2020	0.00	159.75	0.00	0.00	159.75
Bank of New England / 06426KBS6	5/31/2020	0.00	176.87	0.00	0.00	176.87
Bank of Oak Ridge / 064180AS1	5/31/2020	0.00	8.05	0.00	0.00	8.05
Bank of Santa Clarita / 06424KBD1	5/31/2020	0.00	77.19	0.00	0.00	77.19

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Bank of Tennessee / 065284FW6	3/31/2020	0.00	283.76	0.00	0.00	283.76
Bank of the West / 065680QC7	3/31/2020	0.00	343.34	0.00	0.00	343.34
Bank of the West / 065680QC7	4/30/2020	0.00	332.26	0.00	0.00	332.26
Bank of the West / 065680QC7	5/31/2020	0.00	343.34	0.00	0.00	343.34
Bank OZK / 06417NTP8	4/30/2020	0.00	63.43	4.07	0.00	67.50
Bank OZK / 06417NTP8	5/31/2020	0.00	218.49	12.63	0.00	231.12
Bank United / 066519LW7	3/31/2020	0.00	343.34	0.00	0.00	343.34
Bank United / 066519LW7	4/30/2020	0.00	332.26	0.00	0.00	332.26
Bank United / 066519LW7	5/31/2020	0.00	343.34	0.00	0.00	343.34
Barclays Bank Delaware / 06740KNL7	3/31/2020	0.00	36.25	0.00	0.00	36.25
Barclays Bank Delaware / 06740KNL7	4/30/2020	0.00	181.23	0.00	0.00	181.23
Barclays Bank Delaware / 06740KNL7	5/31/2020	0.00	187.27	0.00	0.00	187.27
Beal Bank SSB / 07370XL69	3/31/2020	0.00	468.18	0.00	0.00	468.18
Beal Bank SSB / 07370XL69	4/30/2020	0.00	453.08	0.00	0.00	453.08
Beal Bank SSB / 07370XL69	5/31/2020	0.00	468.18	0.00	0.00	468.18
BMO Harris Bank / 05581W3B9	3/31/2020	0.00	364.14	0.00	0.00	364.14
BMO Harris Bank / 05581W3B9	4/30/2020	0.00	352.40	0.00	0.00	352.40
BMO Harris Bank / 05581W3B9	5/31/2020	0.00	364.14	0.00	0.00	364.14
BMW Bank North America / 05580AKH6	3/31/2020	0.00	192.48	0.00	0.00	192.48
BMW Bank North America / 05580AVP6	3/31/2020	0.00	38.60	0.00	0.00	38.60
BMW Bank North America / 05580AVP6	4/30/2020	0.00	231.58	0.00	0.00	231.58
BMW Bank North America / 05580AVP6	5/31/2020	0.00	239.29	0.00	0.00	239.29
Bridgewater Bank / 108622GB1	3/31/2020	0.00	364.14	0.00	0.00	364.14
Bridgewater Bank / 108622GB1	4/30/2020	0.00	352.40	0.00	0.00	352.40

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Bridgewater Bank / 108622GB1	5/31/2020	0.00	182.07	0.00	0.00	182.07
Bryn Mawr Trust Company / 117673DE0	3/31/2020	0.00	353.74	0.00	0.00	353.74
Bryn Mawr Trust Company / 117673DE0	4/30/2020	0.00	342.33	0.00	0.00	342.33
Bryn Mawr Trust Company / 117673DE0	5/31/2020	0.00	353.74	0.00	0.00	353.74
Capital Community Bank / 14005LAQ2	5/31/2020	0.00	115.79	0.00	0.00	115.79
Capital One Bank / 14042TCW5	3/31/2020	0.00	38.26	0.00	0.00	38.26
Capital One Bank / 14042TCW5	4/30/2020	0.00	191.30	0.00	0.00	191.30
Capital One Bank / 14042TCW5	5/31/2020	0.00	197.68	0.00	0.00	197.68
Capital One National Assoc. / 14042RNX5	3/31/2020	0.00	40.27	0.00	0.00	40.27
Capital One National Assoc. / 14042RNX5	4/30/2020	0.00	201.37	0.00	0.00	201.37
Capital One National Assoc. / 14042RNX5	5/31/2020	0.00	208.08	0.00	0.00	208.08
Cathay Bank / 149159PT6	3/31/2020	0.00	82.90	0.00	0.00	82.90
Cathay Bank / 149159PT6	4/30/2020	0.00	191.30	0.00	0.00	191.30
Cathay Bank / 149159PT6	5/31/2020	0.00	197.68	0.00	0.00	197.68
CenterState Bank / 15201QCK1	3/31/2020	0.00	6.04	0.00	0.00	6.04
CenterState Bank / 15201QCK1	4/30/2020	0.00	181.23	0.00	0.00	181.23
CenterState Bank / 15201QCK1	5/31/2020	0.00	187.27	0.00	0.00	187.27
Central Bank / 152577AU6	3/31/2020	0.00	24.16	0.00	0.00	24.16
Central Bank / 152577AU6	4/30/2020	0.00	181.23	0.00	0.00	181.23
Central Bank / 152577AU6	5/31/2020	0.00	187.27	0.00	0.00	187.27
Choice Financial Group / 17037TEQ6	3/31/2020	0.00	73.83	0.00	0.00	73.83
Choice Financial Group / 17037TEQ6	4/30/2020	0.00	201.37	0.00	0.00	201.37
Choice Financial Group / 17037TEQ6	5/31/2020	0.00	208.08	0.00	0.00	208.08
Citizens Bank NA (RI) / 75524KMR2	3/31/2020	0.00	353.74	0.00	0.00	353.74

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Citizens Bank NA (RI) / 75524KMR2	4/30/2020	0.00	342.33	0.00	0.00	342.33
City of New York / 64966JAN6	3/31/2020	0.00	3,029.12	-2,017.14	0.00	1,011.98
City of New York / 64966JAN6	4/30/2020	0.00	2,931.41	-1,952.07	0.00	979.34
City of New York / 64966JAN6	5/31/2020	0.00	3,029.12	-2,017.14	0.00	1,011.99
Community Bankers' Bank / 20361LCF9	3/31/2020	0.00	343.34	0.00	0.00	343.34
Community Bankers' Bank / 20361LCF9	4/30/2020	0.00	332.26	0.00	0.00	332.26
Community Bankers' Bank / 20361LCF9	5/31/2020	0.00	343.34	0.00	0.00	343.34
ConnectOne Bank / 20786ABX2	3/31/2020	0.00	405.76	0.00	0.00	405.76
ConnectOne Bank / 20786ABX2	4/30/2020	0.00	392.67	0.00	0.00	392.67
ConnectOne Bank / 20786ABX2	5/31/2020	0.00	405.76	0.00	0.00	405.76
Cumberland Federal Bank / 23062KBL5	3/31/2020	0.00	395.36	0.00	0.00	395.36
Cumberland Federal Bank / 23062KBL5	4/30/2020	0.00	382.60	0.00	0.00	382.60
Cumberland Federal Bank / 23062KBL5	5/31/2020	0.00	395.36	0.00	0.00	395.36
Customers Bank / 23204HHS0	3/31/2020	0.00	343.34	0.00	0.00	343.34
Customers Bank / 23204HHS0	4/30/2020	0.00	332.26	0.00	0.00	332.26
Customers Bank / 23204HHS0	5/31/2020	0.00	343.34	0.00	0.00	343.34
Discover Bank / 254673ZT6	3/31/2020	0.00	34.23	0.00	0.00	34.23
Discover Bank / 254673ZT6	4/30/2020	0.00	171.16	0.00	0.00	171.16
Discover Bank / 254673ZT6	5/31/2020	0.00	176.87	0.00	0.00	176.87
EagleBank / 27002YET9	3/31/2020	0.00	353.74	0.00	0.00	353.74
EagleBank / 27002YET9	4/30/2020	0.00	342.33	0.00	0.00	342.33
EagleBank / 27002YET9	5/31/2020	0.00	353.74	0.00	0.00	353.74
Emprise Bank / 292457AL2	3/31/2020	0.00	105.72	0.00	0.00	105.72
Emprise Bank / 292457AL2	4/30/2020	0.00	211.44	0.00	0.00	211.44
Emprise Bank / 292457AL2	5/31/2020	0.00	218.49	0.00	0.00	218.49

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Encore Bank / 29260MBB0	4/30/2020	0.00	18.12	0.00	0.00	18.12
Encore Bank / 29260MBB0	5/31/2020	0.00	187.27	0.00	0.00	187.27
EnerBank USA / 29278TNM8	4/30/2020	0.00	46.99	2.64	0.00	49.63
EnerBank USA / 29278TNM8	5/31/2020	0.00	208.08	10.23	0.00	218.32
Exchange Bank / 301074DP2	3/31/2020	0.00	70.14	0.00	0.00	70.14
Exchange Bank / 301074DP2	4/30/2020	0.00	191.30	0.00	0.00	191.30
Exchange Bank / 301074DP2	5/31/2020	0.00	197.68	0.00	0.00	197.68
Farmer Mac / 3132XONU1	3/31/2020	0.00	1,189.04	101.72	0.00	1,290.76
Farmer Mac / 3132XONU1	4/30/2020	0.00	1,150.68	98.44	0.00	1,249.12
Farmer Mac / 3132XONU1	5/31/2020	0.00	1,189.04	101.72	0.00	1,290.76
Farmers and Merchants Bank (MD) / 30810NBC9	3/31/2020	0.00	405.76	0.00	0.00	405.76
Farmers and Merchants Bank (MD) / 30810NBC9	4/30/2020	0.00	392.67	0.00	0.00	392.67
Farmers and Merchants Bank (MD) / 30810NBC9	5/31/2020	0.00	405.76	0.00	0.00	405.76
Federal Farm Credit Bank / 31331XQG0	3/31/2020	0.00	266.01	-171.50	0.00	94.51
Federal Farm Credit Bank / 31331XQG0	4/30/2020	0.00	257.42	-165.97	0.00	91.45
Federal Farm Credit Bank / 31331XQG0	5/31/2020	0.00	266.01	-171.50	0.00	94.51
Federal Farm Credit Bank / 3133EEV23	3/31/2020	0.00	46.29	-8.23	0.00	38.06
Federal Farm Credit Bank / 3133EEV23	4/30/2020	0.00	44.79	-7.96	0.00	36.83
Federal Farm Credit Bank / 3133EEV23	5/31/2020	0.00	46.29	-8.23	0.00	38.06
Federal Farm Credit Bank / 3133EKC20	3/31/2020	0.00	5,235.62	-530.91	0.00	4,704.71
Federal Farm Credit Bank / 3133EKC20	3/31/2020	0.00	6,167.56	-625.41	0.00	5,542.15
Federal Farm Credit Bank / 3133EKC20	3/31/2020	0.00	5,235.62	-530.91	0.00	4,704.71
Federal Farm Credit Bank / 3133EKC20	3/31/2020	0.00	5,235.62	-530.91	0.00	4,704.71

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133EKC20	4/30/2020	0.00	7,479.45	-723.96	0.00	6,755.49
Federal Farm Credit Bank / 3133EKC20	4/30/2020	0.00	7,479.45	-723.96	0.00	6,755.49
Federal Farm Credit Bank / 3133EKC20	4/30/2020	0.00	7,479.45	-723.96	0.00	6,755.49
Federal Farm Credit Bank / 3133EKC20	4/30/2020	0.00	8,810.79	-852.83	0.00	7,957.96
Federal Farm Credit Bank / 3133EKC20	5/31/2020	0.00	7,728.77	-748.10	0.00	6,980.67
Federal Farm Credit Bank / 3133EKC20	5/31/2020	0.00	9,104.49	-881.26	0.00	8,223.23
Federal Farm Credit Bank / 3133EKC20	5/31/2020	0.00	7,728.77	-748.10	0.00	6,980.67
Federal Farm Credit Bank / 3133EKC20	5/31/2020	0.00	7,728.77	-748.10	0.00	6,980.67
Federal Farm Credit Bank / 3133EKKW5	3/31/2020	0.00	2,678.32	-814.20	0.00	1,864.12
Federal Farm Credit Bank / 3133EKKW5	4/30/2020	0.00	2,591.92	-787.94	0.00	1,803.98
Federal Farm Credit Bank / 3133EKKW5	5/31/2020	0.00	663.58	-210.12	0.00	453.46
Federal Farm Credit Bank / 3133EKVP8	3/31/2020	0.00	6,069.86	-588.79	0.00	5,481.07
Federal Farm Credit Bank / 3133EKVP8	3/31/2020	0.00	6,676.85	-647.66	0.00	6,029.19
Federal Farm Credit Bank / 3133EKVP8	3/31/2020	0.00	6,069.86	-588.79	0.00	5,481.07
Federal Farm Credit Bank / 3133EKVP8	3/31/2020	0.00	6,069.86	-588.79	0.00	5,481.07
Federal Farm Credit Bank / 3133EKVP8	3/31/2020	0.00	6,069.86	-588.79	0.00	5,481.07
Federal Farm Credit Bank / 3133EKVP8	3/31/2020	0.00	6,069.86	-588.79	0.00	5,481.07
Federal Farm Credit Bank / 3133EKVP8	3/31/2020	0.00	6,069.86	-588.79	0.00	5,481.07
Federal Farm Credit Bank / 3133EKVP8	4/30/2020	0.00	9,538.36	-883.18	0.00	8,655.18
Federal Farm Credit Bank / 3133EKVP8	4/30/2020	0.00	8,671.23	-802.89	0.00	7,868.34
Federal Farm Credit Bank / 3133EKVP8	4/30/2020	0.00	8,671.23	-802.89	0.00	7,868.34
Federal Farm Credit Bank / 3133EKVP8	4/30/2020	0.00	8,671.23	-802.89	0.00	7,868.34
Federal Farm Credit Bank / 3133EKVP8	4/30/2020	0.00	8,671.23	-802.89	0.00	7,868.34
Federal Farm Credit Bank / 3133EKVP8	4/30/2020	0.00	8,671.23	-802.89	0.00	7,868.34
Federal Farm Credit Bank / 3133EKVP8	5/31/2020	0.00	8,960.27	-829.65	0.00	8,130.62

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133EKVP8	5/31/2020	0.00	9,856.30	-912.62	0.00	8,943.68
Federal Farm Credit Bank / 3133EKVP8	5/31/2020	0.00	8,960.27	-829.65	0.00	8,130.62
Federal Farm Credit Bank / 3133EKVP8	5/31/2020	0.00	8,960.27	-829.65	0.00	8,130.62
Federal Farm Credit Bank / 3133EKVP8	5/31/2020	0.00	8,960.27	-829.65	0.00	8,130.62
Federal Farm Credit Bank / 3133EKVP8	5/31/2020	0.00	8,960.27	-829.65	0.00	8,130.62
Federal Farm Credit Bank / 3133ELKM5	3/31/2020	0.00	732.84	-10.14	0.00	722.70
Federal Farm Credit Bank / 3133ELKM5	4/30/2020	0.00	845.59	-236.20	0.00	609.39
Federal Farm Credit Bank / 3133ELKM5	5/31/2020	0.00	72.42	-17.29	0.00	55.13
Federal Farm Credit Bank / 3133ELSS4	3/31/2020	0.00	5,479.45	-143.64	0.00	5,335.81
Federal Farm Credit Bank / 3133ELSS4	4/30/2020	0.00	8,219.18	-205.20	0.00	8,013.98
Federal Farm Credit Bank / 3133ELSS4	5/31/2020	0.00	8,493.15	-212.04	0.00	8,281.11
Federal Home Loan Bank / 3130A3UQ5	3/31/2020	0.00	931.59	-106.82	0.00	824.77
Federal Home Loan Bank / 3130A3UQ5	4/30/2020	0.00	901.54	-103.38	0.00	798.16
Federal Home Loan Bank / 3130A3UQ5	5/31/2020	0.00	931.59	-106.82	0.00	824.77
Federal Home Loan Bank / 3130ADYY2	3/31/2020	0.00	2,038.36	29.34	0.00	2,067.70
Federal Home Loan Bank / 3130ADYY2	4/30/2020	0.00	1,972.60	28.39	0.00	2,000.99
Federal Home Loan Bank / 3130ADYY2	5/31/2020	0.00	2,038.36	29.34	0.00	2,067.69
Federal Home Loan Bank / 3130AJDB2	3/31/2020	0.00	1,956.16	-48.60	0.00	1,907.56
Federal Home Loan Bank / 3130AJDB2	3/31/2020	0.00	4,890.41	-111.79	0.00	4,778.62
Federal Home Loan Bank / 3130AJDB2	4/30/2020	0.00	8,383.56	-182.26	0.00	8,201.30
Federal Home Loan Bank / 3130AJDB2	4/30/2020	0.00	20,958.90	-419.20	0.00	20,539.70
Federal Home Loan Bank / 3130AJDB2	5/31/2020	0.00	21,657.53	-433.17	0.00	21,224.36
Federal Home Loan Bank / 3130AJDB2	5/31/2020	0.00	8,663.01	-188.34	0.00	8,474.68
Federal Home Loan Bank / 3130AJDC0	3/31/2020	0.00	56.99	-1.82	0.00	55.17

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AJDC0	4/30/2020	0.00	1,709.59	-27.37	0.00	1,682.22
Federal Home Loan Bank / 3130AJDC0	5/31/2020	0.00	1,766.58	-28.28	0.00	1,738.29
Federal Home Loan Bank / 313370E38	3/31/2020	0.00	5,732.88	-1,541.98	0.00	4,190.90
Federal Home Loan Bank / 313370E38	4/30/2020	0.00	5,547.95	-1,492.23	0.00	4,055.72
Federal Home Loan Bank / 313370E38	5/31/2020	0.00	5,732.88	-1,541.98	0.00	4,190.90
Federal Home Loan Bank / 313370US5	3/31/2020	0.00	3,662.67	-557.56	0.00	3,105.11
Federal Home Loan Bank / 313370US5	4/30/2020	0.00	3,544.52	-539.57	0.00	3,004.95
Federal Home Loan Bank / 313370US5	5/31/2020	0.00	3,662.67	-557.56	0.00	3,105.11
Federal Home Loan Bank / 3133834H1	3/31/2020	0.00	1,634.93	1,361.74	0.00	2,996.67
Federal Home Loan Bank / 3133834H1	4/30/2020	0.00	1,582.19	1,317.81	0.00	2,900.00
Federal Home Loan Bank / 3133834H1	5/31/2020	0.00	1,634.93	1,361.74	0.00	2,996.67
Federal Home Loan Bank / 313384WE5	3/31/2020	0.00	0.00	20,323.74	0.00	20,323.74
Federal Home Loan Bank / 313384WE5	4/30/2020	0.00	0.00	19,012.53	0.00	19,012.53
Federal Home Loan Bank / 313384WW5	3/31/2020	0.00	0.00	8,973.37	0.00	8,973.37
Federal Home Loan Bank / 313384WW5	4/30/2020	0.00	0.00	8,683.91	0.00	8,683.91
Federal Home Loan Bank / 313384WW5	5/31/2020	0.00	0.00	4,341.95	0.00	4,341.95
Federal Home Loan Bank / 313384XD6	3/31/2020	0.00	0.00	10,988.70	0.00	10,988.70
Federal Home Loan Bank / 313384XD6	4/30/2020	0.00	0.00	10,634.23	0.00	10,634.23
Federal Home Loan Bank / 313384XD6	5/31/2020	0.00	0.00	7,798.43	0.00	7,798.43
Federal Home Loan Bank / 313384XL8	3/31/2020	0.00	0.00	23,865.73	0.00	23,865.73
Federal Home Loan Bank / 313384XL8	4/30/2020	0.00	0.00	23,095.87	0.00	23,095.87
Federal Home Loan Bank / 313384XL8	5/31/2020	0.00	0.00	22,326.00	0.00	22,326.00
Fifth Third Bank / 316777XD8	3/31/2020	0.00	38.26	0.00	0.00	38.26
Fifth Third Bank / 316777XD8	4/30/2020	0.00	191.30	0.00	0.00	191.30

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Fifth Third Bank / 316777XD8	5/31/2020	0.00	197.68	0.00	0.00	197.68
First Choice Bank (CA) / 319461CS6	5/31/2020	0.00	36.25	0.00	0.00	36.25
First Financial Bank / 32021SHB5	3/31/2020	0.00	34.23	0.00	0.00	34.23
First Financial Bank / 32021SHB5	4/30/2020	0.00	171.16	0.00	0.00	171.16
First Financial Bank / 32021SHB5	5/31/2020	0.00	176.87	0.00	0.00	176.87
First Foundation Bank / 32026UTQ9	3/31/2020	0.00	332.93	0.00	0.00	332.93
First Foundation Bank / 32026UTQ9	4/30/2020	0.00	322.19	0.00	0.00	322.19
First Foundation Bank / 32026UTQ9	5/31/2020	0.00	332.93	0.00	0.00	332.93
First Republic Bank / 33616CHJ2	3/31/2020	0.00	332.93	0.00	0.00	332.93
First Republic Bank / 33616CHJ2	4/30/2020	0.00	322.19	0.00	0.00	322.19
First Republic Bank / 33616CHJ2	5/31/2020	0.00	332.93	0.00	0.00	332.93
First United Bank and Trust Company / 33742CBF3	5/31/2020	0.00	80.55	0.00	0.00	80.55
Florida Capital Bank / 340569GZ9	5/31/2020	0.00	53.70	0.00	0.00	53.70
Franklin Synergy Bank / 35471TFQ0	3/31/2020	0.00	374.55	0.00	0.00	374.55
Franklin Synergy Bank / 35471TFQ0	4/30/2020	0.00	237.62	0.00	0.00	237.62
Frontier Bank / 359067DG7	4/30/2020	0.00	211.44	0.00	0.00	211.44
Frontier Bank / 359067DG7	5/31/2020	0.00	218.49	0.00	0.00	218.49
Goldman Sachs Bank / 38149MBK8	3/31/2020	0.00	499.40	0.00	0.00	499.40
Goldman Sachs Bank / 38149MBK8	4/30/2020	0.00	483.29	0.00	0.00	483.29
Goldman Sachs Bank / 38149MBK8	5/31/2020	0.00	499.40	0.00	0.00	499.40
Gorham Savings Bank / 383052EY9	3/31/2020	0.00	104.71	0.00	0.00	104.71
Gorham Savings Bank / 383052EY9	4/30/2020	0.00	241.64	0.00	0.00	241.64
Gorham Savings Bank / 383052EY9	5/31/2020	0.00	249.70	0.00	0.00	249.70

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Hanmi Bank / 410493EQ9	3/31/2020	0.00	343.34	0.00	0.00	343.34
Hanmi Bank / 410493EQ9	4/30/2020	0.00	332.26	0.00	0.00	332.26
Hanmi Bank / 410493EQ9	5/31/2020	0.00	343.34	0.00	0.00	343.34
Hardin County Bank / 411822CM9	3/31/2020	0.00	332.93	0.00	0.00	332.93
Hardin County Bank / 411822CM9	4/30/2020	0.00	322.19	0.00	0.00	322.19
Hardin County Bank / 411822CM9	5/31/2020	0.00	332.93	0.00	0.00	332.93
Independent Bank of Memphis / 45383USR7	3/31/2020	0.00	353.74	0.00	0.00	353.74
Independent Bank of Memphis / 45383USR7	4/30/2020	0.00	342.33	0.00	0.00	342.33
Independent Bank of Memphis / 45383USR7	5/31/2020	0.00	188.28	0.00	0.00	188.28
Jefferson Bank and Trust / 472376AC6	3/31/2020	0.00	364.14	0.00	0.00	364.14
Jefferson Bank and Trust / 472376AC6	4/30/2020	0.00	352.40	0.00	0.00	352.40
Jefferson Bank and Trust / 472376AC6	5/31/2020	0.00	111.59	0.00	0.00	111.59
JP Morgan Chase Bank / 48128LHK8	3/31/2020	0.00	405.76	0.00	0.00	405.76
JP Morgan Chase Bank / 48128LHK8	4/30/2020	0.00	399.22	0.00	0.00	399.22
JP Morgan Chase Bank / 48128UBU2	5/31/2020	0.00	76.52	0.00	0.00	76.52
Katy Independent School District / 486063A91	3/31/2020	0.00	0.00	1,984.44	0.00	1,984.44
Katy Independent School District / 486063A91	4/30/2020	0.00	0.00	1,920.43	0.00	1,920.43
Katy Independent School District / 486063A91	5/31/2020	0.00	0.00	1,984.44	0.00	1,984.44
Katy Independent School District / 486063B25	3/31/2020	0.00	0.00	1,638.19	0.00	1,638.19
Katy Independent School District / 486063B25	4/30/2020	0.00	0.00	1,585.35	0.00	1,585.35
Katy Independent School District / 486063B25	5/31/2020	0.00	0.00	1,638.19	0.00	1,638.19
Liberty National Bank / 530880AM5	3/31/2020	0.00	24.16	0.00	0.00	24.16

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Liberty National Bank / 530880AM5	4/30/2020	0.00	181.23	0.00	0.00	181.23
Liberty National Bank / 530880AM5	5/31/2020	0.00	187.27	0.00	0.00	187.27
Live Oak Banking Co. / 538036HL1	3/31/2020	0.00	353.74	0.00	0.00	353.74
Live Oak Banking Co. / 538036HL1	4/30/2020	0.00	342.33	0.00	0.00	342.33
Live Oak Banking Co. / 538036HL1	5/31/2020	0.00	353.74	0.00	0.00	353.74
Marlin Business Bank / 57116ATL2	3/31/2020	0.00	343.34	0.00	0.00	343.34
Marlin Business Bank / 57116ATL2	4/30/2020	0.00	332.26	0.00	0.00	332.26
Marlin Business Bank / 57116ATL2	5/31/2020	0.00	343.34	0.00	0.00	343.34
Merchants Bank of Indiana / 588493MA1	3/31/2020	0.00	35.24	0.00	0.00	35.24
Merchants Bank of Indiana / 588493MA1	4/30/2020	0.00	211.44	0.00	0.00	211.44
Merchants Bank of Indiana / 588493MA1	5/31/2020	0.00	218.49	0.00	0.00	218.49
Meridian Bank / 58958PGZ1	4/30/2020	0.00	191.30	0.00	0.00	191.30
Meridian Bank / 58958PGZ1	5/31/2020	0.00	197.68	0.00	0.00	197.68
Mizuho Bank / 60688MB78	3/31/2020	0.00	293.33	0.00	0.00	293.33
Mizuho Bank / 60688ML36	4/30/2020	0.00	40.27	0.00	0.00	40.27
Mizuho Bank / 60688ML36	5/31/2020	0.00	156.06	0.00	0.00	156.06
Morgan Stanley Bank / 61690UMW7	3/31/2020	0.00	395.36	0.00	0.00	395.36
Morgan Stanley Bank / 61690UMW7	4/30/2020	0.00	382.60	0.00	0.00	382.60
Morgan Stanley Bank / 61690UMW7	5/31/2020	0.00	395.36	0.00	0.00	395.36
Morgan Stanley Gov Inst 8302	3/31/2020	12,896.41	0.00	0.00	0.00	12,896.41
Morgan Stanley Gov Inst 8302	4/30/2020	1,647.75	0.00	0.00	0.00	1,647.75
Morgan Stanley Gov Inst 8302	5/31/2020	1,474.89	0.00	0.00	0.00	1,474.89
Morgan Stanley Private Bank / 61768ECB7	3/31/2020	0.00	31.88	0.00	0.00	31.88
Morgan Stanley Private Bank / 61768ECB7	4/30/2020	0.00	191.30	0.00	0.00	191.30

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Morgan Stanley Private Bank / 61768ECB7	5/31/2020	0.00	197.68	0.00	0.00	197.68
New York State Dormitory Authority / 64990EEK9	3/31/2020	0.00	527.54	-42.35	0.00	485.19
Northern Bank & Trust / 66476QCD8	3/31/2020	0.00	343.34	0.00	0.00	343.34
Northern Bank & Trust / 66476QCD8	4/30/2020	0.00	332.26	0.00	0.00	332.26
Northern Bank & Trust / 66476QCD8	5/31/2020	0.00	343.34	0.00	0.00	343.34
Oakland Unified School District / 672325J57	3/31/2020	0.00	3,092.70	-578.05	0.00	2,514.65
Oakland Unified School District / 672325J57	4/30/2020	0.00	2,992.93	-559.41	0.00	2,433.52
Oakland Unified School District / 672325J57	5/31/2020	0.00	3,092.70	-578.05	0.00	2,514.64
Oklahoma State Water Resources Board / 67919PKX0	3/31/2020	0.00	7,576.40	-2,941.90	0.00	4,634.50
Oklahoma State Water Resources Board / 67919PKX0	4/30/2020	0.00	200.27	-94.90	0.00	105.37
Overseas Private Investment Corporation / 690353L39	3/31/2020	0.00	0.00	3,120.13	0.00	3,120.13
Overseas Private Investment Corporation / 690353L39	4/30/2020	0.00	0.00	0.00	-7.18	-7.18
Overseas Private Investment Corporation / 690353L39	4/30/2020	0.00	0.00	905.84	0.00	905.84
Pacific City Bank / 69406PDC0	3/31/2020	0.00	353.74	0.00	0.00	353.74
Pacific City Bank / 69406PDC0	4/30/2020	0.00	342.33	0.00	0.00	342.33
Pacific City Bank / 69406PDC0	5/31/2020	0.00	353.74	0.00	0.00	353.74
Pinnacle Bank / 72345SJN2	3/31/2020	0.00	405.76	0.00	0.00	405.76
Pinnacle Bank / 72345SJN2	4/30/2020	0.00	266.14	0.00	0.00	266.14
Pinnacle Bank / 72345SKU4	5/31/2020	0.00	108.07	0.00	0.00	108.07
Plus International Bank / 72940UJA4	3/31/2020	0.00	164.54	0.00	0.00	164.54

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Preferred Bank (CA) / 740367HG5	3/31/2020	0.00	428.41	0.00	0.00	428.41
PrimeBank / 74163LAQ4	5/31/2020	0.00	60.41	0.00	0.00	60.41
Safra National Bank / 78658RBX8	3/31/2020	0.00	343.34	0.00	0.00	343.34
Safra National Bank / 78658RBX8	4/30/2020	0.00	332.26	0.00	0.00	332.26
Safra National Bank / 78658RBX8	5/31/2020	0.00	343.34	0.00	0.00	343.34
Savoy Bank / 80534VAE8	5/31/2020	0.00	60.41	0.00	0.00	60.41
SB One Bank / 78414TBH4	3/31/2020	0.00	364.14	0.00	0.00	364.14
SB One Bank / 78414TBH4	4/30/2020	0.00	346.52	0.00	0.00	346.52
Security State Bank of Oklahoma / 815101AL4	5/31/2020	0.00	26.85	0.00	0.00	26.85
Signature Bank of New York / 82669GCH5	3/31/2020	0.00	140.96	0.00	0.00	140.96
Signature Bank of New York / 82669GCH5	4/30/2020	0.00	211.44	0.00	0.00	211.44
Signature Bank of New York / 82669GCH5	5/31/2020	0.00	218.49	0.00	0.00	218.49
State Bank of Texas / 856528DF8	3/31/2020	0.00	25.51	0.00	0.00	25.51
State Bank of Texas / 856528DF8	4/30/2020	0.00	191.30	0.00	0.00	191.30
State Bank of Texas / 856528DF8	5/31/2020	0.00	197.68	0.00	0.00	197.68
State of California / 13063DDE5	3/31/2020	0.00	1,953.42	-261.94	0.00	1,691.48
State of California / 13063DDE5	4/30/2020	0.00	1,890.41	-253.49	0.00	1,636.92
State of California / 13063DDE5	5/31/2020	0.00	1,953.42	-261.94	0.00	1,691.49
State of Maryland / 574193GU6	3/31/2020	0.00	3,287.67	-2,400.96	0.00	886.71
State of Maryland / 574193GU6	4/30/2020	0.00	12,328.77	-8,003.20	0.00	4,325.57
State of Maryland / 574193GU6	5/31/2020	0.00	12,739.73	-8,269.97	0.00	4,469.76
Stearns Bank / 857894E70	3/31/2020	0.00	353.74	0.00	0.00	353.74
Stearns Bank / 857894E70	4/30/2020	0.00	342.33	0.00	0.00	342.33
Stearns Bank / 857894E70	5/31/2020	0.00	353.74	0.00	0.00	353.74

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Stephenson National Bank / 859094AY0	3/31/2020	0.00	343.34	0.00	0.00	343.34
Stephenson National Bank / 859094AY0	4/30/2020	0.00	332.26	0.00	0.00	332.26
Stephenson National Bank / 859094AY0	5/31/2020	0.00	343.34	0.00	0.00	343.34
Sunflower Bank / 867352AG1	3/31/2020	0.00	73.84	0.00	0.00	73.84
Sunflower Bank / 867352AG1	4/30/2020	0.00	201.37	0.00	0.00	201.37
Sunflower Bank / 867352AG1	5/31/2020	0.00	208.08	0.00	0.00	208.08
Synchrony Bank / 36159CG59	3/31/2020	0.00	420.86	-305.22	0.00	115.64
Synchrony Bank / 36159CG59	4/30/2020	0.00	664.52	-457.83	0.00	206.69
Synchrony Bank / 36159CG59	5/31/2020	0.00	686.67	-473.09	0.00	213.58
Synovus Bank / 87164DPV6	3/31/2020	0.00	343.34	0.00	0.00	343.34
Synovus Bank / 87164DPV6	4/30/2020	0.00	332.26	0.00	0.00	332.26
Synovus Bank / 87164DPV6	5/31/2020	0.00	343.34	0.00	0.00	343.34
TCF National Bank / 87227RPA6	3/31/2020	0.00	36.25	0.00	0.00	36.25
TCF National Bank / 87227RPA6	4/30/2020	0.00	181.23	0.00	0.00	181.23
TCF National Bank / 87227RPA6	5/31/2020	0.00	187.27	0.00	0.00	187.27
TexasDAILY	3/31/2020	33,665.53	0.00	0.00	0.00	33,665.53
TexasDAILY	4/30/2020	21,602.53	0.00	0.00	0.00	21,602.53
TexasDAILY	5/31/2020	25,699.06	0.00	0.00	0.00	25,699.06
TexPool	3/31/2020	36,155.42	0.00	0.00	0.00	36,155.42
TexPool	4/30/2020	12,324.34	0.00	0.00	0.00	12,324.34
TexPool	5/31/2020	16,255.38	0.00	0.00	0.00	16,255.38
TexSTAR	3/31/2020	29,874.80	0.00	0.00	0.00	29,874.80
TexSTAR	4/30/2020	12,611.48	0.00	0.00	0.00	12,611.48
TexSTAR	5/31/2020	19,217.73	0.00	0.00	0.00	19,217.73
TriState Capital Bank / 89677DGZ3	3/31/2020	0.00	120.82	0.00	0.00	120.82
TriState Capital Bank / 89677DGZ3	4/30/2020	0.00	201.37	0.00	0.00	201.37

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
TriState Capital Bank / 89677DGZ3	5/31/2020	0.00	208.08	0.00	0.00	208.08
UBS Bank / 90348JSW1	3/31/2020	0.00	134.25	0.00	0.00	134.25
UBS Bank / 90348JSW1	4/30/2020	0.00	201.37	0.00	0.00	201.37
UBS Bank / 90348JSW1	5/31/2020	0.00	208.08	0.00	0.00	208.08
Umpqua Bank / 90421MDD2	3/31/2020	0.00	405.76	0.00	0.00	405.76
Umpqua Bank / 90421MDD2	4/30/2020	0.00	392.67	0.00	0.00	392.67
Umpqua Bank / 90421MDD2	5/31/2020	0.00	196.34	0.00	0.00	196.34
Union Bank / 905265AG9	3/31/2020	0.00	332.93	0.00	0.00	332.93
Union Bank / 905265AG9	4/30/2020	0.00	322.19	0.00	0.00	322.19
Union Bank / 905265AG9	5/31/2020	0.00	332.93	0.00	0.00	332.93
Unity Bank / 91330ABX4	3/31/2020	0.00	343.34	0.00	0.00	343.34
Unity Bank / 91330ABX4	4/30/2020	0.00	332.26	0.00	0.00	332.26
Unity Bank / 91330ABX4	5/31/2020	0.00	343.34	0.00	0.00	343.34
University of Texas / 9151157L7	3/31/2020	0.00	1,958.90	-1,426.95	0.00	531.95
University of Texas / 9151157L7	4/30/2020	0.00	5,342.47	-3,567.38	0.00	1,775.09
University of Texas / 9151157L7	5/31/2020	0.00	5,520.55	-3,686.29	0.00	1,834.26
University of Texas / 9151374C4	3/31/2020	0.00	1,062.33	-772.92	0.00	289.41
University of Texas / 9151374C4	4/30/2020	0.00	2,897.26	-1,932.30	0.00	964.96
University of Texas / 9151374C4	5/31/2020	0.00	2,993.84	-1,996.71	0.00	997.12
University of Texas / 91514ADK8	3/31/2020	0.00	1,720.55	-1,290.78	0.00	429.77
University of Texas / 91514ADK8	4/30/2020	0.00	6,452.05	-4,302.60	0.00	2,149.45
University of Texas / 91514ADK8	5/31/2020	0.00	6,667.12	-4,446.02	0.00	2,221.10
US Bank National Association / 90333V2B5	3/31/2020	0.00	332.93	0.00	0.00	332.93
US Bank National Association / 90333V2B5	4/30/2020	0.00	322.19	0.00	0.00	322.19

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Bank National Association / 90333V2B5	5/31/2020	0.00	332.93	0.00	0.00	332.93
US Treasury / 912796WY1	3/31/2020	0.00	0.00	129,745.45	0.00	129,745.45
US Treasury / 912796WY1	4/30/2020	0.00	0.00	125,560.11	0.00	125,560.11
US Treasury / 912796WY1	5/31/2020	0.00	0.00	129,745.45	0.00	129,745.45
US Treasury / 9128282J8	3/31/2020	0.00	636.99	148.53	0.00	785.52
US Treasury / 9128282J8	4/30/2020	0.00	616.44	143.74	0.00	760.18
US Treasury / 9128282J8	5/31/2020	0.00	636.99	148.53	0.00	785.51
US Treasury / 9128285Q9	3/31/2020	0.00	13,561.64	-12,640.08	0.00	921.56
US Treasury / 9128285Q9	4/30/2020	0.00	22,602.74	-19,958.02	0.00	2,644.72
US Treasury / 9128285Q9	5/31/2020	0.00	23,356.16	-20,623.29	0.00	2,732.88
US Treasury / 9128285S5	3/31/2020	0.00	12,328.77	-11,164.82	0.00	1,163.95
US Treasury / 9128285S5	4/30/2020	0.00	20,547.95	-17,628.66	0.00	2,919.29
US Treasury / 9128285S5	5/31/2020	0.00	21,232.88	-18,216.29	0.00	3,016.59
US Treasury / 9128285X4	3/31/2020	0.00	12,328.77	-11,106.63	0.00	1,222.14
US Treasury / 9128285X4	4/30/2020	0.00	20,547.95	-17,536.79	0.00	3,011.16
US Treasury / 9128285X4	5/31/2020	0.00	21,232.88	-18,121.35	0.00	3,111.53
US Treasury / 9128286D7	3/31/2020	0.00	14,794.52	-9,738.29	0.00	5,056.23
US Treasury / 9128286D7	4/30/2020	0.00	16,438.36	-10,433.88	0.00	6,004.48
US Treasury / 9128286D7	5/31/2020	0.00	16,986.30	-10,781.68	0.00	6,204.62
US Treasury / 9128287A2	3/31/2020	0.00	20,795.55	-10,711.97	0.00	10,083.58
US Treasury / 9128287A2	4/30/2020	0.00	23,106.16	-11,477.11	0.00	11,629.05
US Treasury / 9128287A2	5/31/2020	0.00	23,876.37	-11,859.68	0.00	12,016.69
US Treasury / 9128287F1	3/31/2020	0.00	48,285.62	-26,671.84	0.00	21,613.78

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 9128287F1	4/30/2020	0.00	53,650.68	-28,576.98	0.00	25,073.70
US Treasury / 9128287F1	5/31/2020	0.00	55,439.04	-29,529.54	0.00	25,909.50
US Treasury / 912828A42	3/31/2020	0.00	34,027.40	-19,075.85	0.00	14,951.55
US Treasury / 912828A42	4/30/2020	0.00	37,808.22	-20,438.41	0.00	17,369.81
US Treasury / 912828A42	5/31/2020	0.00	39,068.49	-21,119.69	0.00	17,948.80
US Treasury / 912828B90	3/31/2020	0.00	9,863.01	-8,508.38	0.00	1,354.63
US Treasury / 912828B90	4/30/2020	0.00	16,438.36	-13,434.28	0.00	3,004.08
US Treasury / 912828B90	5/31/2020	0.00	16,986.30	-13,882.09	0.00	3,104.21
US Treasury / 912828C57	3/31/2020	0.00	11,095.89	-9,715.45	0.00	1,380.44
US Treasury / 912828C57	4/30/2020	0.00	18,493.15	-15,340.18	0.00	3,152.97
US Treasury / 912828C57	5/31/2020	0.00	19,109.59	-15,851.52	0.00	3,258.07
US Treasury / 912828J50	3/31/2020	0.00	-6.04	0.00	0.00	-6.04
US Treasury / 912828J84	3/31/2020	0.00	11,339.66	9,681.50	0.00	21,021.16
US Treasury / 912828J84	3/31/2020	0.00	570.91	186.05	0.00	756.96
US Treasury / 912828K58	3/31/2020	0.00	583.90	186.07	0.00	769.97
US Treasury / 912828K58	4/30/2020	0.00	568.55	180.07	0.00	748.62
US Treasury / 912828L32	3/31/2020	0.00	583.90	201.52	0.00	785.42
US Treasury / 912828L32	4/30/2020	0.00	565.07	195.02	0.00	760.09
US Treasury / 912828L32	5/31/2020	0.00	583.90	201.52	0.00	785.42
US Treasury / 912828L65	3/31/2020	0.00	583.90	203.53	0.00	787.43
US Treasury / 912828L65	4/30/2020	0.00	565.07	196.96	0.00	762.03
US Treasury / 912828L65	5/31/2020	0.00	583.90	203.53	0.00	787.43
US Treasury / 912828L99	3/31/2020	0.00	32,547.95	-10,614.75	0.00	21,933.20
US Treasury / 912828L99	3/31/2020	0.00	583.90	211.47	0.00	795.37

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 912828L99	4/30/2020	0.00	565.07	204.64	0.00	769.71
US Treasury / 912828L99	4/30/2020	0.00	36,164.38	-11,372.95	0.00	24,791.43
US Treasury / 912828L99	5/31/2020	0.00	583.90	211.47	0.00	795.37
US Treasury / 912828L99	5/31/2020	0.00	37,369.86	-11,752.05	0.00	25,617.81
US Treasury / 912828M98	3/31/2020	0.00	690.07	112.83	0.00	802.90
US Treasury / 912828M98	4/30/2020	0.00	667.81	109.19	0.00	777.00
US Treasury / 912828M98	5/31/2020	0.00	690.07	112.83	0.00	802.90
US Treasury / 912828ND8	3/31/2020	0.00	17,260.27	-16,290.81	0.00	969.46
US Treasury / 912828ND8	4/30/2020	0.00	28,767.12	-25,722.33	0.00	3,044.79
US Treasury / 912828ND8	5/31/2020	0.00	14,549.52	-12,861.16	0.00	1,688.36
US Treasury / 912828NT3	3/31/2020	0.00	12,945.21	-11,945.46	0.00	999.75
US Treasury / 912828NT3	4/30/2020	0.00	21,575.34	-18,861.25	0.00	2,714.09
US Treasury / 912828NT3	5/31/2020	0.00	22,294.52	-19,489.96	0.00	2,804.56
US Treasury / 912828VA5	3/31/2020	0.00	5,547.95	-3,994.65	0.00	1,553.30
US Treasury / 912828VA5	4/30/2020	0.00	9,287.21	-6,307.35	0.00	2,979.86
US Treasury / 912828VF4	3/31/2020	0.00	26,859.59	4,536.91	0.00	31,396.50
US Treasury / 912828VF4	4/30/2020	0.00	25,993.15	4,390.55	0.00	30,383.70
US Treasury / 912828VF4	5/31/2020	0.00	26,859.59	4,536.91	0.00	31,396.50
US Treasury / 912828X21	3/31/2020	0.00	6,369.86	2,048.00	0.00	8,417.86
US Treasury / 912828X21	4/30/2020	0.00	2,937.34	990.97	0.00	3,928.31
US Treasury / 912828XE5	3/31/2020	0.00	8,917.81	2,854.35	0.00	11,772.16
US Treasury / 912828XE5	3/31/2020	0.00	10,191.78	3,262.11	0.00	13,453.89
US Treasury / 912828XE5	3/31/2020	0.00	636.99	144.40	0.00	781.39
US Treasury / 912828XE5	4/30/2020	0.00	616.44	139.75	0.00	756.19

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 912828XE5	4/30/2020	0.00	8,630.14	2,762.27	0.00	11,392.41
US Treasury / 912828XE5	4/30/2020	0.00	9,863.01	3,156.88	0.00	13,019.89
US Treasury / 912828XE5	5/31/2020	0.00	10,191.78	3,262.11	0.00	13,453.89
US Treasury / 912828XE5	5/31/2020	0.00	8,917.81	2,854.35	0.00	11,772.15
US Treasury / 912828XE5	5/31/2020	0.00	636.99	144.42	0.00	781.41
US Treasury / 912828XH8	3/31/2020	0.00	690.07	94.96	0.00	785.03
US Treasury / 912828XH8	3/31/2020	0.00	41,404.11	8,765.17	0.00	50,169.28
US Treasury / 912828XH8	3/31/2020	0.00	20,795.55	-9,063.42	0.00	11,732.13
US Treasury / 912828XH8	4/30/2020	0.00	22,705.48	25,729.98	0.00	48,435.46
US Treasury / 912828XH8	4/30/2020	0.00	0.00	0.00	1,772.19	1,772.19
US Treasury / 912828XH8	4/30/2020	0.00	0.00	0.00	113,794.38	113,794.38
US Treasury / 912828XH8	4/30/2020	0.00	0.00	0.00	28,910.87	28,910.87
US Treasury / 912828XH8	4/30/2020	0.00	13,093.49	-29,456.11	0.00	-16,362.62
US Treasury / 912828XH8	4/30/2020	0.00	378.43	278.67	0.00	657.10
US Treasury / 912828XM7	3/31/2020	0.00	8,013.70	-6,842.86	0.00	1,170.84
US Treasury / 912828XM7	4/30/2020	0.00	13,356.16	-10,804.52	0.00	2,551.64
US Treasury / 912828XM7	5/31/2020	0.00	13,801.37	-11,164.67	0.00	2,636.70
US Treasury / 912828XY1	3/31/2020	0.00	48,835.62	-17,156.56	0.00	31,679.06
US Treasury / 912828XY1	4/30/2020	0.00	47,260.27	-16,603.13	0.00	30,657.14
US Treasury / 912828XY1	5/31/2020	0.00	48,835.62	-17,156.56	0.00	31,679.05
US Treasury / 912828Y46	3/31/2020	0.00	89,178.08	-33,785.59	0.00	55,392.49
US Treasury / 912828Y46	4/30/2020	0.00	86,301.37	-32,695.73	0.00	53,605.64
US Treasury / 912828Y46	5/31/2020	0.00	89,178.08	-33,785.59	0.00	55,392.50
Valley National Bank / 919853EW7	3/31/2020	0.00	353.74	0.00	0.00	353.74

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Valley National Bank / 919853EW7	4/30/2020	0.00	342.33	0.00	0.00	342.33
Veritex Community Bank / 923450BX7	3/31/2020	0.00	343.34	0.00	0.00	343.34
Veritex Community Bank / 923450BX7	4/30/2020	0.00	332.26	0.00	0.00	332.26
Veritex Community Bank / 923450BX7	5/31/2020	0.00	343.34	0.00	0.00	343.34
Village Bank / 92705YAQ3	3/31/2020	0.00	36.25	0.00	0.00	36.25
Village Bank / 92705YAQ3	4/30/2020	0.00	181.23	0.00	0.00	181.23
Village Bank / 92705YAQ3	5/31/2020	0.00	187.27	0.00	0.00	187.27
Washington Savings Bank / 939693AG2	3/31/2020	0.00	364.14	0.00	0.00	364.14
Washington Savings Bank / 939693AG2	4/30/2020	0.00	352.40	0.00	0.00	352.40
Washington Savings Bank / 939693AG2	5/31/2020	0.00	182.07	0.00	0.00	182.07
Washington Trust Company of Westerly / 940637ME8	4/30/2020	0.00	194.66	0.00	0.00	194.66
Washington Trust Company of Westerly / 940637ME8	5/31/2020	0.00	208.08	0.00	0.00	208.08
Western Alliance Bancorp / 95763PDR9	3/31/2020	0.00	343.34	0.00	0.00	343.34
Western Alliance Bancorp / 95763PDR9	4/30/2020	0.00	332.26	0.00	0.00	332.26
Western Alliance Bancorp / 95763PDR9	5/31/2020	0.00	343.34	0.00	0.00	343.34
Zions Bancorporation (ZB) / 98970LAL7	3/31/2020	0.00	343.34	0.00	0.00	343.34
Zions Bancorporation (ZB) / 98970LAL7	4/30/2020	0.00	332.26	0.00	0.00	332.26
Zions Bancorporation (ZB) / 98970LAL7	5/31/2020	0.00	343.34	0.00	0.00	343.34
		223,425.32	2,131,789.55	-242,714.16	144,470.26	2,256,970.97

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 5/31/2020

Issuer	CUSIP	Maturity Date	Face Amount
Bank of Tennessee	065284FW6	3/23/2020	245,000.00
BMW Bank North America	05580AKH6	3/16/2020	245,000.00
Bridgewater Bank	108622GB1	5/15/2020	245,000.00
Citizens Bank NA (RI)	75524KMR2	4/30/2020	245,000.00
Federal Farm Credit Bank	3133EKKW5	5/8/2020	1,325,000.00
Federal Home Loan Bank	313384WE5	4/29/2020	15,200,000.00
Federal Home Loan Bank	313384WW5	5/15/2020	6,700,000.00
Federal Home Loan Bank	313384XD6	5/22/2020	8,200,000.00
Federal Home Loan Bank	313384XL8	5/29/2020	17,800,000.00
Independent Bank of Memphis	45383USR7	5/18/2020	245,000.00
Jefferson Bank and Trust	472376AC6	5/12/2020	245,000.00
Mizuho Bank	60688MB78	3/19/2020	245,000.00
New York State Dormitory Authority	64990EEK9	3/16/2020	625,000.00
Oklahoma State Water Resources Board	67919PKX0	4/1/2020	2,920,000.00
Overseas Private Investment Corporation	690353L39	4/9/2020	2,174,840.00
Pinnacle Bank	72345SIN2	4/21/2020	245,000.00
Plus International Bank	72940UJA4	3/13/2020	245,000.00
Preferred Bank (CA)	740367HG5	3/30/2020	245,000.00
Umpqua Bank	90421MDD2	5/15/2020	245,000.00
US Treasury	912828J50	3/2/2020	500,000.00
US Treasury	912828J84	3/31/2020	10,000,000.00
US Treasury	912828J84	3/31/2020	500,000.00
US Treasury	912828X21	4/15/2020	5,000,000.00
US Treasury	912828K58	4/30/2020	500,000.00
US Treasury	912828VA5	4/30/2020	10,000,000.00
US Treasury	912828ND8	5/15/2020	10,000,000.00
Valley National Bank	919853EW7	4/30/2020	245,000.00
Washington Savings Bank	939693AG2	5/15/2020	245,000.00
			94,629,840.00

City of El Paso
Schedule of Securities Sold
For the quarter ending 5/31/2020

Issuer	CUSIP	Sale Date	Face Amount	Gain (Loss)	Total
US Treasury	912828XH8	4/17/2020	47,800,000.00	144,477.44	47,944,477.44
			47,800,000.00	144,477.44	47,944,477.44

City of El Paso
 Schedule of Withdrawals
 For the quarter ending 5/31/2020

Issuer	Withdrawal Date	Amount
Morgan Stanley Gov Inst 8302	3/2/2020	1,300,000.00
Morgan Stanley Gov Inst 8302	3/4/2020	24,000,000.00
Morgan Stanley Gov Inst 8302	3/5/2020	1,800,000.00
Morgan Stanley Gov Inst 8302	3/6/2020	12,800,000.00
Morgan Stanley Gov Inst 8302	3/11/2020	12,000,000.00
Morgan Stanley Gov Inst 8302	3/12/2020	1,400,000.00
Morgan Stanley Gov Inst 8302	3/24/2020	20,000,000.00
Morgan Stanley Gov Inst 8302	3/26/2020	1,800,000.00
Morgan Stanley Gov Inst 8302	3/27/2020	1,200,000.00
Morgan Stanley Gov Inst 8302	4/2/2020	2,900,000.00
Morgan Stanley Gov Inst 8302	4/3/2020	10,100,000.00
Morgan Stanley Gov Inst 8302	4/6/2020	3,700,000.00
Morgan Stanley Gov Inst 8302	4/14/2020	1,300,000.00
Morgan Stanley Gov Inst 8302	4/16/2020	4,800,000.00
Morgan Stanley Gov Inst 8302	4/17/2020	21,300,000.00
Morgan Stanley Gov Inst 8302	4/20/2020	3,900,000.00
Morgan Stanley Gov Inst 8302	4/21/2020	700,000.00
Morgan Stanley Gov Inst 8302	4/23/2020	2,200,000.00
Morgan Stanley Gov Inst 8302	4/24/2020	300,000.00
Morgan Stanley Gov Inst 8302	4/27/2020	1,200,000.00
Morgan Stanley Gov Inst 8302	4/28/2020	3,600,000.00
Morgan Stanley Gov Inst 8302	5/11/2020	2,300,000.00
Morgan Stanley Gov Inst 8302	5/14/2020	2,100,000.00
Morgan Stanley Gov Inst 8302	5/18/2020	7,300,000.00
Morgan Stanley Gov Inst 8302	5/21/2020	1,800,000.00
TexasDAILY	3/4/2020	37,000,000.00
TexasDAILY	3/16/2020	15,000,000.00
TexasDAILY	4/9/2020	5,000,000.00
TexPool	3/4/2020	37,000,000.00
TexPool	3/13/2020	45,000,000.00
TexPool	3/16/2020	17,000,000.00
TexPool	4/7/2020	5,000,000.00

Issuer	Withdrawal Date	Amount
TexPool	5/4/2020	3,100,000.00
TexSTAR	3/4/2020	37,000,000.00
TexSTAR	3/6/2020	500,000.00
TexSTAR	3/9/2020	3,600,000.00
TexSTAR	3/13/2020	45,000,000.00
TexSTAR	3/16/2020	5,000,000.00
TexSTAR	3/30/2020	5,000,000.00
TexSTAR	5/1/2020	400,000.00
TexSTAR	5/4/2020	3,100,000.00
		<hr/>
		409,500,000.00
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