

CITY OF EL PASO
Office of the Comptroller
Quarterly Investment Report



Fiscal Year 2024 – 1st Quarter
November 30, 2023

The City of El Paso Texas
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Investment Report for FY 2024 1st Quarter Ending November 30, 2023

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Office of the Comptroller

MAYOR
Oscar Leoser

To: Mr. Cary Westin, Interim City Manager
From: Investment Committee Members
Date: January 11, 2024
Subject: First Quarter Investment Report for period ending November 30, 2023

CITY COUNCIL

District 1
Brian Kennedy

District 2
Alexandra Anello

District 3
Cassandra Hernandez

District 4
Joe Molinar

District 5
Isabel Salcido

District 6
Art Fierro

District 7
Henry Rivera

District 8
Chris Canales

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 2024, 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 November 30, 2023, was approximately \$1.096 billion as compared to \$1.141 billion at August 31, 2023. The investment earnings for the quarter were \$7,881,477.

**INTERIM
CITY MANAGER**
Cary Westin

Margarita M. Marin – Comptroller
Office of the Comptroller | 300 N. Campbell | El Paso, TX 79901
(915) 212-1174 | MarinMM@elpasotexas.gov





Office of the Comptroller

Investment Committee Members:

Handwritten signature of Robert Cortinas in black ink.

Robert Cortinas
Chief Financial Officer

Handwritten signature of Margarita M. Marin in blue ink.

Margarita M. Marin
Comptroller

Handwritten signature of Edmundo S. Calderon in blue ink.

Edmundo S. Calderon, CIA, CGAP, CRMA
Chief Internal Auditor

Handwritten signature of K. Nicole Cote in black ink.

K. Nicole Cote, Managing Director
Office of Management and Budget | Purchasing and Strategic Sourcing

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

	November 30, 2023	August 31, 2023
Par value invested	\$ 1,095,704,694	\$ 1,140,964,756
Portfolio book value	\$ 1,088,810,545	\$ 1,132,516,170
Portfolio market value	\$ 1,069,454,804	\$ 1,106,353,904
Weighted average maturity	373	433

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

	November 30, 2023	August 31, 2023
Yield Pools	5.372%	5.332%
Yield Money Market	5.260%	5.250%
Yield Fixed Term Securities	2.449%	2.479%
City's Average Portfolio Yield	3.112%	2.681%

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments:

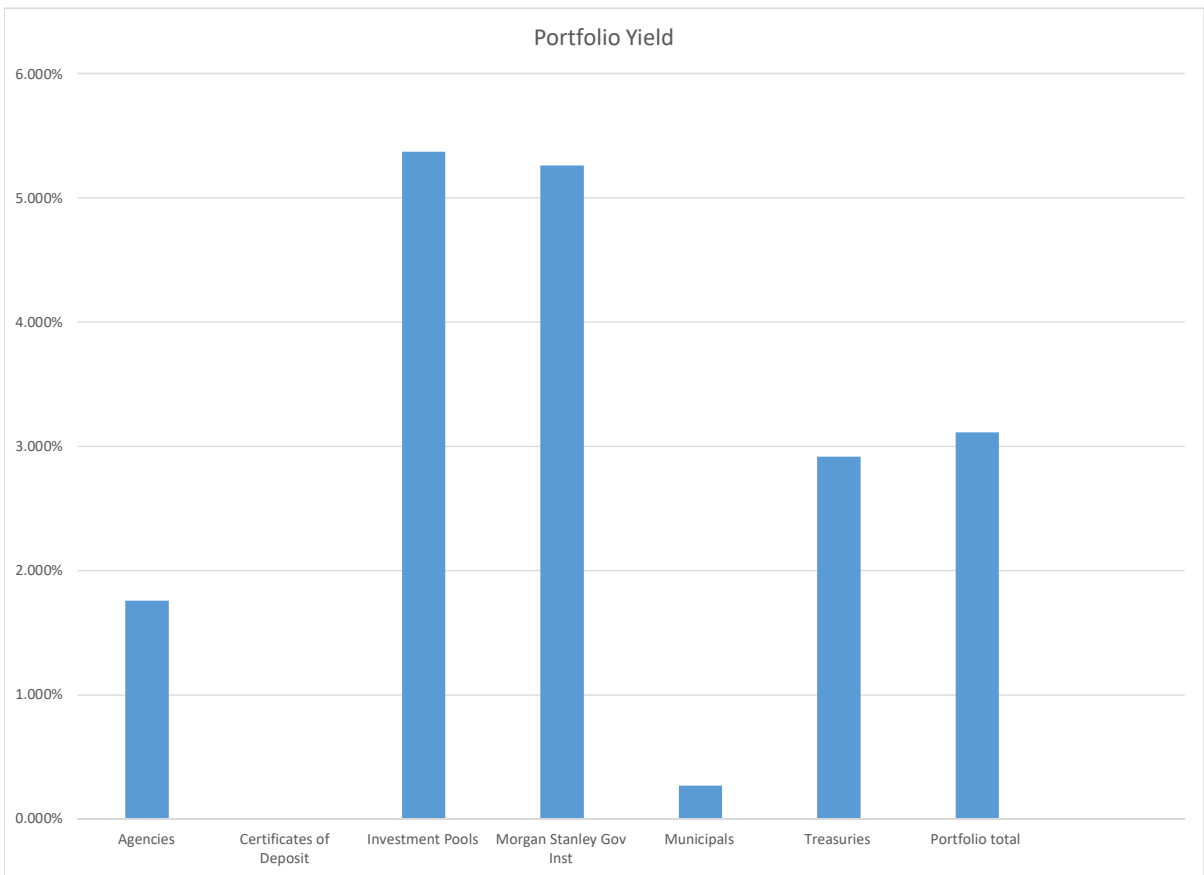
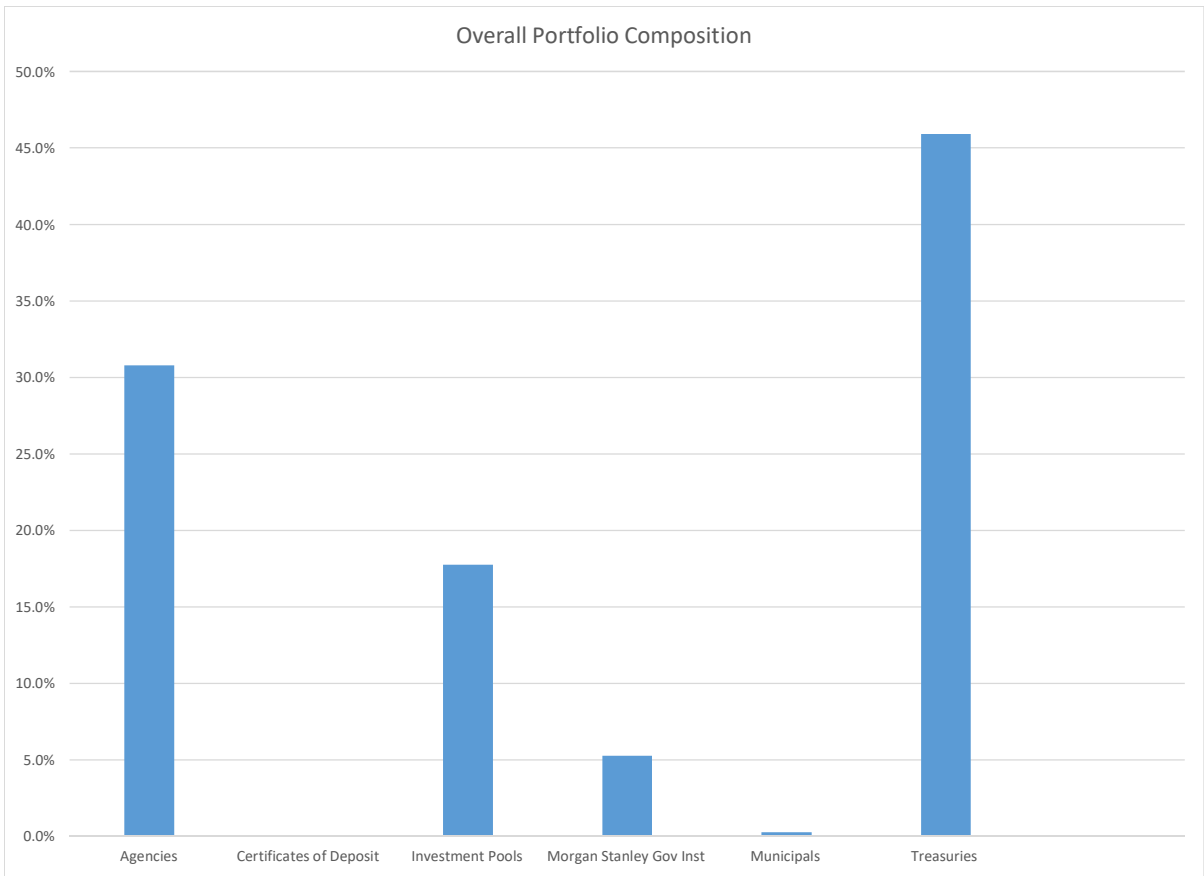
	November 30, 2023	August 31, 2023	Increase (Decrease)
TexPool	\$ 65,678,023	\$ 27,306,499	38,371,524
TexSTAR	64,757,881	25,413,520	39,344,361
TexasDAILY	64,269,769	24,929,594	39,340,175
Money Market	57,649,021	24,465,143	33,183,878
Municipals	3,000,000	3,000,000	-
Agencies	337,350,000	412,850,000	(75,500,000)
Treasuries	503,000,000	623,000,000	(120,000,000)
	\$ 1,095,704,694	\$ 1,140,964,756	\$ (45,260,062)

FY Changes in Yield, Activity & Interest Earned Balances

	1st Qtr. FY 2024	1st Qtr. FY 2023	Increase (Decrease)
Interest Earnings	\$ 7,881,477	\$ 3,920,101	\$ 3,961,376
Portfolio Ending Balance (FMV)	\$ 1,069,454,804	\$ 1,016,914,467	52,540,337
Yield to Maturity	3.112%	1.811%	1.301%
Purchases/Deposits	\$ 402,500,000	\$ 384,900,000	17,600,000
Maturities/Withdrawals	\$ 449,900,000	\$ 413,535,000	36,365,000

Portfolio Composition Review as of November 30, 2023

	<u>Face Amount</u>	<u>Yield</u>	<u>Weighted Maturity (days)</u>	<u>% Portfolio</u>
Pools				
TexSTAR	\$ 64,757,881	5.353%	1	5.9%
TexasDAILY	64,269,769	5.380%	1	5.9%
TexPool	65,678,023	5.382%	1	6.0%
Investment Pools	<u>194,705,673</u>	5.372%		<u>17.8%</u>
Money Market Funds				
Morgan Stanley Gov Inst	<u>57,649,021</u>	5.260%	1	<u>5.3%</u>
Securities				
Agencies	337,350,000	1.759%	361	30.8%
Municipals	3,000,000	0.270%	92	0.3%
Treasuries	503,000,000	2.916%	569	45.9%
Securities	<u>843,350,000</u>			<u>77.0%</u>
Portfolio total	<u><u>\$ 1,095,704,694</u></u>	3.112%	373	<u><u>100.0%</u></u>



**City of El Paso
Schedule of Portfolio Holdings
As of 11/30/2023**

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Local Government Investment Pool									
TexasDAILY		64,269,769.38	64,269,769.38	64,269,769.38	64,269,769.38	5.380	5.380	N/A	1
TexPool		65,678,022.41	65,678,022.41	65,678,022.41	65,678,022.41	5.382	5.382	N/A	1
TexSTAR		64,757,880.75	64,757,880.75	64,757,880.75	64,757,880.75	5.353	5.353	N/A	1
Subtotal, Average		194,705,672.54	194,705,672.54	194,705,672.54	194,705,672.54	5.372	5.372		1
Local Government Investment Pool									
Money Market									
Morgan Stanley Gov Inst 8302		57,649,021.20	57,649,021.20	57,649,021.20	57,649,021.20	5.260	5.260	N/A	1
Subtotal, Average		57,649,021.20	57,649,021.20	57,649,021.20	57,649,021.20	5.260	5.260		1
Money Market									
Municipal Securities									
State of Maryland / 574193UG1	3/10/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,963,271.00	0.270	0.270	3/1/2024	92
Subtotal, Average		3,000,000.00	3,000,000.00	3,000,000.00	2,963,271.00	0.270	0.270		92
Municipal Securities									
US Agencies & Instrumentalities									
Farmer Mac / 31422XMV1	10/4/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,603,250.00	0.500	0.500	10/4/2024	309
Federal Farm Credit Bank / 3133EMQM7	2/16/2021	5,000,000.00	4,996,500.00	4,999,750.68	4,945,850.00	0.200	0.223	2/16/2024	78
Federal Farm Credit Bank / 3133ENCVO	11/2/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,808,990.00	0.670	0.670	5/2/2024	154
Federal Farm Credit Bank / 3133ENKS8	3/28/2023	5,000,000.00	4,738,033.65	4,837,580.86	4,787,325.00	1.125	4.224	1/6/2025	403
Federal Farm Credit Bank / 3133ENTK6	4/5/2022	20,000,000.00	19,914,000.00	19,961,567.77	19,358,800.00	2.510	2.661	4/1/2025	488
Federal Farm Credit Bank / 3133ENZ94	11/18/2022	5,000,000.00	4,989,160.40	4,994,750.73	4,966,755.00	4.500	4.615	11/18/2024	354
Federal Home Loan Bank / 3130AKKPO	1/11/2021	3,410,000.00	3,405,055.50	3,409,898.81	3,399,739.31	0.190	0.239	12/22/2023	22
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,925,470.00	0.250	0.250	3/15/2024	106
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	4,997,000.00	4,999,709.85	4,925,470.00	0.250	0.270	3/15/2024	106
Federal Home Loan Bank / 3130ALH98	2/26/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,939,275.00	0.250	0.250	2/26/2024	88
Federal Home Loan Bank / 3130ALJ70	3/12/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,931,280.00	0.400	0.400	3/12/2024	103
Federal Home Loan Bank / 3130ALXQ2	4/29/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,805,210.00	0.500	0.500	4/29/2024	151
Federal Home Loan Bank / 3130AM5C2	5/6/2021	8,000,000.00	8,000,000.00	8,000,000.00	7,832,872.00	0.420	0.420	5/6/2024	158
Federal Home Loan Bank / 3130AN2W9	7/22/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,674,710.00	0.550	0.550	7/22/2024	235
Federal Home Loan Bank / 3130AN3E8	7/12/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,711,070.00	0.520	0.520	7/12/2024	225

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Home Loan Bank / 3130ANUH1	9/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,623,990.00	0.550	0.550	9/27/2024	302
Federal Home Loan Bank / 3130APA62	10/15/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,595,080.00	0.550	0.550	10/15/2024	320
Federal Home Loan Bank / 3130APAA3	10/21/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,588,840.00	0.555	0.555	10/21/2024	326
Federal Home Loan Bank / 3130APDA0	10/25/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,591,710.00	0.650	0.650	10/25/2024	330
Federal Home Loan Bank / 3130APKF1	11/8/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,582,880.00	0.750	0.750	11/8/2024	344
Federal Home Loan Bank / 3130APNE1	11/18/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,585,920.00	0.900	0.900	11/18/2024	354
Federal Home Loan Bank / 3130APVH5	11/30/2021	20,000,000.00	20,000,000.00	20,000,000.00	19,176,360.00	1.000	1.000	11/25/2024	361
Federal Home Loan Bank / 3130APX67	12/6/2021	7,940,000.00	7,940,000.00	7,940,000.00	7,614,849.06	1.150	1.150	12/6/2024	372
Federal Home Loan Bank / 3130AQ5X7	12/30/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,567,880.00	1.150	1.150	12/30/2024	396
Federal Home Loan Bank / 3130AQ6J7	12/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,572,700.00	1.170	1.170	12/27/2024	393
Federal Home Loan Bank / 3130AQAK9	12/30/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,872,290.00	1.250	1.250	12/20/2024	386
Federal Home Loan Bank / 3130AQJ79	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,548,680.00	1.250	1.250	1/28/2025	425
Federal Home Loan Bank / 3130AQL92	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,560,890.00	1.360	1.360	1/28/2025	425
Federal Home Loan Bank / 3130AQS4	2/25/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,571,040.00	1.625	1.625	2/25/2025	453
Federal Home Loan Bank / 3130AQT78	2/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,583,990.00	1.750	1.750	2/28/2025	456
Federal Home Loan Bank / 3130ATUC9	1/24/2023	10,000,000.00	10,137,600.30	10,097,091.19	9,947,010.00	4.500	3.986	12/12/2025	743
Federal Home Loan Bank / 3130AU2Q6	12/19/2022	20,000,000.00	20,000,000.00	20,000,000.00	19,995,740.00	5.000	5.000	12/19/2023	19
Federal Home Loan Bank / 3130AUT95	3/28/2023	10,000,000.00	10,020,080.20	10,012,764.85	9,906,640.00	4.300	4.184	2/3/2025	431
Federal Home Loan Bank / 3130AUU36	3/28/2023	30,000,000.00	30,090,695.70	30,069,972.45	29,707,470.00	4.125	4.012	3/13/2026	834
Subtotal, Average		337,350,000.00	337,228,125.75	337,323,087.19	327,810,025.37	1.730	1.759		361
US Agencies & Instrumentalities									
US Treasuries									
US Treasury / 912828XB1	5/23/2022	20,000,000.00	19,664,843.75	19,836,118.45	19,211,720.00	2.125	2.714	5/15/2025	532
US Treasury / 912828ZF0	4/27/2022	13,000,000.00	12,192,070.31	12,631,934.74	12,248,444.00	0.500	2.724	3/31/2025	487
US Treasury / 912828ZF0	4/5/2022	20,000,000.00	18,782,000.00	19,456,309.81	18,843,760.00	0.500	2.634	3/31/2025	487
US Treasury / 91282CBQ3	3/28/2023	30,000,000.00	27,267,187.50	27,898,033.00	27,392,580.00	0.500	3.822	3/2/2026	823
US Treasury / 91282CCC3	10/5/2021	10,000,000.00	9,955,859.38	9,992,264.97	9,772,660.00	0.250	0.420	5/15/2024	167
US Treasury / 91282CCC3	9/23/2021	10,000,000.00	9,968,453.09	9,994,540.59	9,772,660.00	0.250	0.370	5/15/2024	167
US Treasury / 91282CCF6	6/27/2023	25,000,000.00	22,578,125.00	22,931,220.79	22,778,325.00	0.750	4.309	6/1/2026	914

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
US Treasury / 91282CCG4	10/5/2021	20,000,000.00	19,900,781.25	19,980,035.25	19,469,540.00	0.250	0.435	6/15/2024	198
US Treasury / 91282CCG4	6/15/2022	20,000,000.00	18,776,562.50	19,668,617.48	19,469,540.00	0.250	3.441	6/15/2024	198
US Treasury / 91282CCL3	10/5/2021	20,000,000.00	19,955,468.75	19,989,987.06	19,406,260.00	0.375	0.456	7/15/2024	228
US Treasury / 91282CCT6	10/5/2021	40,000,000.00	39,884,375.00	39,971,342.70	38,653,120.00	0.375	0.477	8/15/2024	259
US Treasury / 91282CCT6	9/10/2021	20,000,000.00	19,985,448.65	19,996,477.75	19,326,560.00	0.375	0.400	8/15/2024	259
US Treasury / 91282CED9	4/6/2022	20,000,000.00	19,463,281.25	19,764,623.34	19,189,060.00	1.750	2.705	3/15/2025	471
US Treasury / 91282CEU1	6/15/2022	20,000,000.00	19,593,750.00	19,791,315.01	19,403,900.00	2.875	3.595	6/15/2025	563
US Treasury / 91282CEY3	8/8/2022	20,000,000.00	19,891,406.25	19,939,929.02	19,423,440.00	3.000	3.195	7/15/2025	593
US Treasury / 91282CFE6	8/24/2022	20,000,000.00	19,875,000.00	19,928,242.87	19,445,320.00	3.125	3.347	8/15/2025	624
US Treasury / 91282CFE6	8/30/2022	10,000,000.00	9,912,890.63	9,949,716.70	9,722,660.00	3.125	3.437	8/15/2025	624
US Treasury / 91282CFK2	10/11/2022	20,000,000.00	19,556,250.00	19,728,358.64	19,556,260.00	3.500	4.314	9/15/2025	655
US Treasury / 91282CFP1	11/18/2022	20,000,000.00	20,010,937.50	20,007,054.79	19,816,400.00	4.250	4.229	10/15/2025	685
US Treasury / 91282CFW6	11/18/2022	20,000,000.00	20,150,000.00	20,098,261.67	19,916,400.00	4.500	4.230	11/15/2025	716
US Treasury / 91282CGA3	12/21/2022	10,000,000.00	9,992,968.75	9,995,187.79	9,865,630.00	4.000	4.025	12/15/2025	746
US Treasury / 91282CGE5	1/24/2023	20,000,000.00	19,992,968.75	19,994,973.98	19,691,400.00	3.875	3.887	1/15/2026	777
US Treasury / 91282CGL9	6/27/2023	25,000,000.00	24,742,187.50	24,783,908.20	24,667,975.00	4.000	4.417	2/15/2026	808
US Treasury / 91282CGV7	4/19/2023	25,000,000.00	24,879,882.81	24,904,632.23	24,534,175.00	3.750	3.922	4/15/2026	867
US Treasury / 91282CHH7	6/27/2023	25,000,000.00	24,882,812.50	24,899,677.12	24,749,025.00	4.125	4.294	6/15/2026	928
Subtotal, Average		503,000,000.00	491,855,511.12	496,132,763.95	486,326,814.00	2.074	2.916		569
US Treasuries									
Portfolio Total, Average		1,095,704,693.74	1,084,438,330.61	1,088,810,544.88	1,069,454,804.11	2.717	3.112		373

City of El Paso
Schedule of Securities Purchased
For the quarter ending 11/30/2023

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
					0.00	0.00	

City of El Paso
Schedule of Securities Called
For the quarter ending 11/30/2023

Issuer	CUSIP	Call Date	Face Amount
<hr/>			0.00
<hr/>			<hr/>

City of El Paso
Schedule of Deposits

For the quarter ending 11/30/2023

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	9/6/2023	Deposit	100,000.00
Morgan Stanley Gov Inst 8302	9/8/2023	Deposit	5,700,000.00
Morgan Stanley Gov Inst 8302	9/11/2023	Deposit	18,400,000.00
Morgan Stanley Gov Inst 8302	9/13/2023	Deposit	500,000.00
Morgan Stanley Gov Inst 8302	9/15/2023	Deposit	21,400,000.00
Morgan Stanley Gov Inst 8302	9/21/2023	Deposit	1,400,000.00
Morgan Stanley Gov Inst 8302	9/25/2023	Deposit	1,300,000.00
Morgan Stanley Gov Inst 8302	9/26/2023	Deposit	21,400,000.00
Morgan Stanley Gov Inst 8302	9/27/2023	Deposit	10,700,000.00
Morgan Stanley Gov Inst 8302	9/29/2023	Deposit	4,900,000.00
Morgan Stanley Gov Inst 8302	9/30/2023	Interest reinvested	175,761.78
Morgan Stanley Gov Inst 8302	10/2/2023	Deposit	700,000.00
Morgan Stanley Gov Inst 8302	10/4/2023	Deposit	300,000.00
Morgan Stanley Gov Inst 8302	10/10/2023	Deposit	600,000.00
Morgan Stanley Gov Inst 8302	10/11/2023	Deposit	7,400,000.00
Morgan Stanley Gov Inst 8302	10/16/2023	Deposit	26,300,000.00
Morgan Stanley Gov Inst 8302	10/18/2023	Deposit	200,000.00
Morgan Stanley Gov Inst 8302	10/23/2023	Deposit	700,000.00
Morgan Stanley Gov Inst 8302	10/24/2023	Deposit	25,400,000.00
Morgan Stanley Gov Inst 8302	10/25/2023	Deposit	1,100,000.00
Morgan Stanley Gov Inst 8302	10/31/2023	Deposit	19,300,000.00
Morgan Stanley Gov Inst 8302	10/31/2023	Interest reinvested	306,743.15
Morgan Stanley Gov Inst 8302	11/1/2023	Deposit	500,000.00
Morgan Stanley Gov Inst 8302	11/2/2023	Deposit	22,800,000.00
Morgan Stanley Gov Inst 8302	11/3/2023	Deposit	5,900,000.00
Morgan Stanley Gov Inst 8302	11/6/2023	Deposit	800,000.00
Morgan Stanley Gov Inst 8302	11/8/2023	Deposit	600,000.00
Morgan Stanley Gov Inst 8302	11/9/2023	Deposit	400,000.00
Morgan Stanley Gov Inst 8302	11/10/2023	Deposit	17,800,000.00
Morgan Stanley Gov Inst 8302	11/14/2023	Deposit	6,200,000.00
Morgan Stanley Gov Inst 8302	11/15/2023	Deposit	14,100,000.00
Morgan Stanley Gov Inst 8302	11/16/2023	Deposit	8,500,000.00

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	11/20/2023	Deposit	27,500,000.00
Morgan Stanley Gov Inst 8302	11/22/2023	Deposit	1,400,000.00
Morgan Stanley Gov Inst 8302	11/24/2023	Deposit	2,500,000.00
Morgan Stanley Gov Inst 8302	11/27/2023	Deposit	7,600,000.00
Morgan Stanley Gov Inst 8302	11/29/2023	Deposit	2,100,000.00
Morgan Stanley Gov Inst 8302	11/30/2023	Interest reinvested	601,372.80
TexasDAILY	9/30/2023	Interest reinvested	109,630.93
TexasDAILY	10/31/2023	Interest reinvested	113,831.63
TexasDAILY	11/30/2023	Interest reinvested	116,713.32
TexasDAILY	11/30/2023	Deposit	39,000,000.00
TexPool	9/30/2023	Interest reinvested	119,440.59
TexPool	10/31/2023	Interest reinvested	124,825.13
TexPool	11/30/2023	Deposit	38,000,000.00
TexPool	11/30/2023	Interest reinvested	127,258.11
TexSTAR	9/30/2023	Interest reinvested	110,923.98
TexSTAR	10/31/2023	Interest reinvested	115,379.24
TexSTAR	11/30/2023	Deposit	39,000,000.00
TexSTAR	11/30/2023	Interest reinvested	118,057.23
			404,639,937.89

City of El Paso
Schedule of Interest Earned
For the quarter ending 11/30/2023

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Farmer Mac / 31422XMV1	9/30/2023	0.00	4,109.59	0.00	0.00	4,109.59
Farmer Mac / 31422XMV1	10/31/2023	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XMV1	11/30/2023	0.00	4,109.59	0.00	0.00	4,109.59
Farmer Mac / 31422XPP1	9/30/2023	0.00	6,780.82	0.00	0.00	6,780.82
Farmer Mac / 31422XPP1	10/31/2023	0.00	7,006.85	0.00	0.00	7,006.85
Farmer Mac / 31422XPP1	11/30/2023	0.00	452.05	0.00	0.00	452.05
Federal Farm Credit Bank / 3133EM6N7	9/30/2023	0.00	1,252.36	662.60	0.00	1,914.96
Federal Farm Credit Bank / 3133EMPB2	9/30/2023	0.00	1,397.26	89.64	0.00	1,486.90
Federal Farm Credit Bank / 3133EMPB2	10/31/2023	0.00	1,443.84	92.63	0.00	1,536.47
Federal Farm Credit Bank / 3133EMPB2	11/30/2023	0.00	174.66	8.96	0.00	183.62
Federal Farm Credit Bank / 3133EMQM7	9/30/2023	0.00	821.92	95.80	0.00	917.72
Federal Farm Credit Bank / 3133EMQM7	10/31/2023	0.00	849.32	99.00	0.00	948.31
Federal Farm Credit Bank / 3133EMQM7	11/30/2023	0.00	821.92	95.80	0.00	917.72
Federal Farm Credit Bank / 3133ENCVO	9/30/2023	0.00	5,506.85	0.00	0.00	5,506.85
Federal Farm Credit Bank / 3133ENCVO	10/31/2023	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENCVO	11/30/2023	0.00	5,506.85	0.00	0.00	5,506.85
Federal Farm Credit Bank / 3133ENKS8	9/30/2023	0.00	4,623.29	12,072.18	0.00	16,695.47
Federal Farm Credit Bank / 3133ENKS8	10/31/2023	0.00	4,777.40	12,474.59	0.00	17,251.99
Federal Farm Credit Bank / 3133ENKS8	11/30/2023	0.00	4,623.29	12,072.18	0.00	16,695.47
Federal Farm Credit Bank / 3133ENTK6	9/30/2023	0.00	41,260.27	2,360.48	0.00	43,620.75
Federal Farm Credit Bank / 3133ENTK6	10/31/2023	0.00	42,635.62	2,439.16	0.00	45,074.77
Federal Farm Credit Bank / 3133ENTK6	11/30/2023	0.00	41,260.27	2,360.48	0.00	43,620.75

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133ENZ94	9/30/2023	0.00	18,493.15	444.25	0.00	18,937.40
Federal Farm Credit Bank / 3133ENZ94	10/31/2023	0.00	19,109.59	459.05	0.00	19,568.64
Federal Farm Credit Bank / 3133ENZ94	11/30/2023	0.00	18,493.15	444.25	0.00	18,937.40
Federal Home Loan Bank / 3130A3DL5	9/30/2023	0.00	2,385.85	-2,316.38	0.00	69.46
Federal Home Loan Bank / 3130AKKPO	9/30/2023	0.00	532.52	137.86	0.00	670.38
Federal Home Loan Bank / 3130AKKPO	10/31/2023	0.00	550.27	142.45	0.00	692.72
Federal Home Loan Bank / 3130AKKPO	11/30/2023	0.00	532.52	137.86	0.00	670.38
Federal Home Loan Bank / 3130ALD92	9/30/2023	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALD92	9/30/2023	0.00	1,027.40	82.04	0.00	1,109.44
Federal Home Loan Bank / 3130ALD92	10/31/2023	0.00	1,061.64	84.78	0.00	1,146.42
Federal Home Loan Bank / 3130ALD92	10/31/2023	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	11/30/2023	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALD92	11/30/2023	0.00	1,027.40	82.04	0.00	1,109.44
Federal Home Loan Bank / 3130ALH98	9/30/2023	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALH98	10/31/2023	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	11/30/2023	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALJ70	9/30/2023	0.00	1,643.84	0.00	0.00	1,643.84
Federal Home Loan Bank / 3130ALJ70	10/31/2023	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALJ70	11/30/2023	0.00	1,643.84	0.00	0.00	1,643.84
Federal Home Loan Bank / 3130ALXQ2	9/30/2023	0.00	4,109.59	0.00	0.00	4,109.59
Federal Home Loan Bank / 3130ALXQ2	10/31/2023	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130ALXQ2	11/30/2023	0.00	4,109.59	0.00	0.00	4,109.59
Federal Home Loan Bank / 3130AM5C2	9/30/2023	0.00	2,761.64	0.00	0.00	2,761.64
Federal Home Loan Bank / 3130AM5C2	10/31/2023	0.00	2,853.70	0.00	0.00	2,853.70

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AM5C2	11/30/2023	0.00	2,761.64	0.00	0.00	2,761.64
Federal Home Loan Bank / 3130AN2W9	9/30/2023	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130AN2W9	10/31/2023	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN2W9	11/30/2023	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130AN3E8	9/30/2023	0.00	4,273.97	0.00	0.00	4,273.97
Federal Home Loan Bank / 3130AN3E8	10/31/2023	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN3E8	11/30/2023	0.00	4,273.97	0.00	0.00	4,273.97
Federal Home Loan Bank / 3130ANUH1	9/30/2023	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130ANUH1	10/31/2023	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130ANUH1	11/30/2023	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130APA62	9/30/2023	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130APA62	10/31/2023	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	11/30/2023	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130APAA3	9/30/2023	0.00	4,561.64	0.00	0.00	4,561.64
Federal Home Loan Bank / 3130APAA3	10/31/2023	0.00	4,713.70	0.00	0.00	4,713.70
Federal Home Loan Bank / 3130APAA3	11/30/2023	0.00	4,561.64	0.00	0.00	4,561.64
Federal Home Loan Bank / 3130APDA0	9/30/2023	0.00	5,342.47	0.00	0.00	5,342.47
Federal Home Loan Bank / 3130APDA0	10/31/2023	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APDA0	11/30/2023	0.00	5,342.47	0.00	0.00	5,342.47
Federal Home Loan Bank / 3130APKF1	9/30/2023	0.00	6,164.38	0.00	0.00	6,164.38
Federal Home Loan Bank / 3130APKF1	10/31/2023	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APKF1	11/30/2023	0.00	6,164.38	0.00	0.00	6,164.38
Federal Home Loan Bank / 3130APM77	9/30/2023	0.00	2,260.27	112.86	0.00	2,373.13
Federal Home Loan Bank / 3130APM77	10/31/2023	0.00	2,335.62	116.62	0.00	2,452.24

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130APM77	11/30/2023	0.00	1,808.22	90.29	0.00	1,898.51
Federal Home Loan Bank / 3130APNE1	9/30/2023	0.00	7,397.26	0.00	0.00	7,397.26
Federal Home Loan Bank / 3130APNE1	10/31/2023	0.00	7,643.84	0.00	0.00	7,643.84
Federal Home Loan Bank / 3130APNE1	11/30/2023	0.00	7,397.26	0.00	0.00	7,397.26
Federal Home Loan Bank / 3130APVH5	9/30/2023	0.00	16,438.36	0.00	0.00	16,438.36
Federal Home Loan Bank / 3130APVH5	10/31/2023	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APVH5	11/30/2023	0.00	16,438.36	0.00	0.00	16,438.36
Federal Home Loan Bank / 3130APX67	9/30/2023	0.00	7,504.93	0.00	0.00	7,504.93
Federal Home Loan Bank / 3130APX67	10/31/2023	0.00	7,755.10	0.00	0.00	7,755.10
Federal Home Loan Bank / 3130APX67	11/30/2023	0.00	7,504.93	0.00	0.00	7,504.93
Federal Home Loan Bank / 3130AQ5X7	9/30/2023	0.00	9,452.05	0.00	0.00	9,452.05
Federal Home Loan Bank / 3130AQ5X7	10/31/2023	0.00	9,767.12	0.00	0.00	9,767.12
Federal Home Loan Bank / 3130AQ5X7	11/30/2023	0.00	9,452.05	0.00	0.00	9,452.05
Federal Home Loan Bank / 3130AQ6J7	9/30/2023	0.00	9,616.44	0.00	0.00	9,616.44
Federal Home Loan Bank / 3130AQ6J7	10/31/2023	0.00	9,936.99	0.00	0.00	9,936.99
Federal Home Loan Bank / 3130AQ6J7	11/30/2023	0.00	9,616.44	0.00	0.00	9,616.44
Federal Home Loan Bank / 3130AQAK9	9/30/2023	0.00	3,082.19	0.00	0.00	3,082.19
Federal Home Loan Bank / 3130AQAK9	10/31/2023	0.00	3,184.93	0.00	0.00	3,184.93
Federal Home Loan Bank / 3130AQAK9	11/30/2023	0.00	3,082.19	0.00	0.00	3,082.19
Federal Home Loan Bank / 3130AQJ79	9/30/2023	0.00	10,273.97	0.00	0.00	10,273.97
Federal Home Loan Bank / 3130AQJ79	10/31/2023	0.00	10,616.44	0.00	0.00	10,616.44
Federal Home Loan Bank / 3130AQJ79	11/30/2023	0.00	10,273.97	0.00	0.00	10,273.97
Federal Home Loan Bank / 3130AQL92	9/30/2023	0.00	11,178.08	0.00	0.00	11,178.08
Federal Home Loan Bank / 3130AQL92	10/31/2023	0.00	11,550.68	0.00	0.00	11,550.68

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AQL92	11/30/2023	0.00	11,178.08	0.00	0.00	11,178.08
Federal Home Loan Bank / 3130AQS4	9/30/2023	0.00	13,356.16	0.00	0.00	13,356.16
Federal Home Loan Bank / 3130AQS4	10/31/2023	0.00	13,801.37	0.00	0.00	13,801.37
Federal Home Loan Bank / 3130AQS4	11/30/2023	0.00	13,356.16	0.00	0.00	13,356.16
Federal Home Loan Bank / 3130AQT78	9/30/2023	0.00	14,383.56	0.00	0.00	14,383.56
Federal Home Loan Bank / 3130AQT78	10/31/2023	0.00	14,863.01	0.00	0.00	14,863.01
Federal Home Loan Bank / 3130AQT78	11/30/2023	0.00	14,383.56	0.00	0.00	14,383.56
Federal Home Loan Bank / 3130ATUC9	9/30/2023	0.00	36,986.30	-3,916.52	0.00	33,069.78
Federal Home Loan Bank / 3130ATUC9	10/31/2023	0.00	38,219.18	-4,047.07	0.00	34,172.11
Federal Home Loan Bank / 3130ATUC9	11/30/2023	0.00	36,986.30	-3,916.52	0.00	33,069.78
Federal Home Loan Bank / 3130ATWD5	9/30/2023	0.00	19,006.85	691.46	0.00	19,698.31
Federal Home Loan Bank / 3130ATWD5	10/31/2023	0.00	19,640.41	714.51	0.00	20,354.92
Federal Home Loan Bank / 3130ATWD5	11/30/2023	0.00	9,477.03	345.73	0.00	9,822.76
Federal Home Loan Bank / 3130AU2Q6	9/30/2023	0.00	82,191.78	0.00	0.00	82,191.78
Federal Home Loan Bank / 3130AU2Q6	10/31/2023	0.00	84,931.51	0.00	0.00	84,931.51
Federal Home Loan Bank / 3130AU2Q6	11/30/2023	0.00	82,191.78	0.00	0.00	82,191.78
Federal Home Loan Bank / 3130AUT95	9/30/2023	0.00	35,342.47	-887.20	0.00	34,455.27
Federal Home Loan Bank / 3130AUT95	10/31/2023	0.00	36,520.55	-916.77	0.00	35,603.78
Federal Home Loan Bank / 3130AUT95	11/30/2023	0.00	35,342.47	-887.20	0.00	34,455.27
Federal Home Loan Bank / 3130AUU36	9/30/2023	0.00	101,712.33	-2,514.67	0.00	99,197.66
Federal Home Loan Bank / 3130AUU36	10/31/2023	0.00	105,102.74	-2,598.49	0.00	102,504.25
Federal Home Loan Bank / 3130AUU36	11/30/2023	0.00	101,712.33	-2,514.67	0.00	99,197.66
Federal Home Loan Bank / 313384PM5	9/30/2023	0.00	0.00	106,147.96	0.00	106,147.96
Federal Home Loan Bank / 313384PM5	10/31/2023	0.00	0.00	109,686.22	0.00	109,686.22

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 313384PM5	11/30/2023	0.00	0.00	70,765.31	0.00	70,765.31
Morgan Stanley Gov Inst 8302	9/30/2023	175,761.78	0.00	0.00	0.00	175,761.78
Morgan Stanley Gov Inst 8302	10/31/2023	306,743.15	0.00	0.00	0.00	306,743.15
Morgan Stanley Gov Inst 8302	11/30/2023	601,372.80	0.00	0.00	0.00	601,372.80
State of Maryland / 574193UG1	9/30/2023	0.00	665.75	0.00	0.00	665.75
State of Maryland / 574193UG1	10/31/2023	0.00	687.95	0.00	0.00	687.95
State of Maryland / 574193UG1	11/30/2023	0.00	665.75	0.00	0.00	665.75
TexasDAILY	9/30/2023	109,630.93	0.00	0.00	0.00	109,630.93
TexasDAILY	10/31/2023	113,831.63	0.00	0.00	0.00	113,831.63
TexasDAILY	11/30/2023	116,713.32	0.00	0.00	0.00	116,713.32
TexPool	9/30/2023	119,440.59	0.00	0.00	0.00	119,440.59
TexPool	10/31/2023	124,825.13	0.00	0.00	0.00	124,825.13
TexPool	11/30/2023	127,258.11	0.00	0.00	0.00	127,258.11
TexSTAR	9/30/2023	110,923.98	0.00	0.00	0.00	110,923.98
TexSTAR	10/31/2023	115,379.24	0.00	0.00	0.00	115,379.24
TexSTAR	11/30/2023	118,057.23	0.00	0.00	0.00	118,057.23
US Treasury / 912797GU5	9/30/2023	0.00	0.00	91,082.43	0.00	91,082.43
US Treasury / 912797HC4	9/30/2023	0.00	0.00	106,810.76	0.00	106,810.76
US Treasury / 912797HC4	10/31/2023	0.00	0.00	85,448.61	0.00	85,448.61
US Treasury / 912828T91	9/30/2023	0.00	26,712.33	-22,656.90	0.00	4,055.43
US Treasury / 912828T91	10/31/2023	0.00	27,326.90	-23,412.13	0.00	3,914.78
US Treasury / 912828XB1	9/30/2023	0.00	34,931.51	9,232.95	0.00	44,164.46
US Treasury / 912828XB1	10/31/2023	0.00	36,095.89	9,540.72	0.00	45,636.61
US Treasury / 912828XB1	11/30/2023	0.00	34,931.51	9,232.95	0.00	44,164.46
US Treasury / 912828ZF0	9/30/2023	0.00	8,219.18	33,461.54	0.00	41,680.72
US Treasury / 912828ZF0	9/30/2023	0.00	5,342.47	22,652.23	0.00	27,994.70

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 912828ZF0	10/31/2023	0.00	8,493.15	34,576.92	0.00	43,070.07
US Treasury / 912828ZF0	10/31/2023	0.00	5,520.55	23,407.31	0.00	28,927.86
US Treasury / 912828ZF0	11/30/2023	0.00	8,219.18	33,461.54	0.00	41,680.72
US Treasury / 912828ZF0	11/30/2023	0.00	5,342.47	22,652.23	0.00	27,994.70
US Treasury / 91282CAK7	9/30/2023	0.00	1,534.28	1,043.69	0.00	2,577.98
US Treasury / 91282CAP6	9/30/2023	0.00	2,054.79	2,530.36	0.00	4,585.16
US Treasury / 91282CAP6	10/31/2023	0.00	1,025.53	1,265.18	0.00	2,290.71
US Treasury / 91282CBQ3	9/30/2023	0.00	12,328.77	76,549.37	0.00	88,878.14
US Treasury / 91282CBQ3	10/31/2023	0.00	12,739.73	79,101.02	0.00	91,840.74
US Treasury / 91282CBQ3	11/30/2023	0.00	12,328.77	76,549.37	0.00	88,878.14
US Treasury / 91282CCC3	9/30/2023	0.00	2,054.79	979.72	0.00	3,034.51
US Treasury / 91282CCC3	9/30/2023	0.00	2,054.79	1,388.07	0.00	3,442.86
US Treasury / 91282CCC3	10/31/2023	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCC3	10/31/2023	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	11/30/2023	0.00	2,054.79	1,388.07	0.00	3,442.86
US Treasury / 91282CCC3	11/30/2023	0.00	2,054.79	979.72	0.00	3,034.51
US Treasury / 91282CCF6	9/30/2023	0.00	15,410.96	67,839.64	0.00	83,250.59
US Treasury / 91282CCF6	10/31/2023	0.00	15,924.66	70,100.96	0.00	86,025.61
US Treasury / 91282CCF6	11/30/2023	0.00	15,410.96	67,839.64	0.00	83,250.59
US Treasury / 91282CCG4	9/30/2023	0.00	4,109.59	50,140.88	0.00	54,250.47
US Treasury / 91282CCG4	9/30/2023	0.00	4,109.59	3,021.89	0.00	7,131.48
US Treasury / 91282CCG4	10/31/2023	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCG4	10/31/2023	0.00	4,246.58	51,812.24	0.00	56,058.82
US Treasury / 91282CCG4	11/30/2023	0.00	4,109.59	50,140.88	0.00	54,250.47

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CCG4	11/30/2023	0.00	4,109.59	3,021.89	0.00	7,131.48
US Treasury / 91282CCL3	9/30/2023	0.00	6,164.38	1,316.19	0.00	7,480.58
US Treasury / 91282CCL3	10/31/2023	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCL3	11/30/2023	0.00	6,164.38	1,316.19	0.00	7,480.58
US Treasury / 91282CCT6	9/30/2023	0.00	6,164.38	407.60	0.00	6,571.98
US Treasury / 91282CCT6	9/30/2023	0.00	12,328.77	3,316.20	0.00	15,644.97
US Treasury / 91282CCT6	10/31/2023	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CCT6	10/31/2023	0.00	6,369.86	421.19	0.00	6,791.05
US Treasury / 91282CCT6	11/30/2023	0.00	6,164.38	407.60	0.00	6,571.98
US Treasury / 91282CCT6	11/30/2023	0.00	12,328.77	3,316.20	0.00	15,644.97
US Treasury / 91282CED9	9/30/2023	0.00	28,767.12	14,978.20	0.00	43,745.32
US Treasury / 91282CED9	10/31/2023	0.00	29,726.03	15,477.47	0.00	45,203.50
US Treasury / 91282CED9	11/30/2023	0.00	28,767.12	14,978.20	0.00	43,745.32
US Treasury / 91282CEU1	9/30/2023	0.00	47,260.27	11,109.85	0.00	58,370.12
US Treasury / 91282CEU1	10/31/2023	0.00	48,835.62	11,480.17	0.00	60,315.79
US Treasury / 91282CEU1	11/30/2023	0.00	47,260.27	11,109.85	0.00	58,370.12
US Treasury / 91282CEY3	9/30/2023	0.00	49,315.07	3,036.17	0.00	52,351.24
US Treasury / 91282CEY3	10/31/2023	0.00	50,958.90	3,137.38	0.00	54,096.28
US Treasury / 91282CEY3	11/30/2023	0.00	49,315.07	3,036.17	0.00	52,351.24
US Treasury / 91282CFE6	9/30/2023	0.00	25,684.93	2,415.23	0.00	28,100.16
US Treasury / 91282CFE6	9/30/2023	0.00	51,369.86	3,446.69	0.00	54,816.55
US Treasury / 91282CFE6	10/31/2023	0.00	26,541.10	2,495.74	0.00	29,036.84
US Treasury / 91282CFE6	10/31/2023	0.00	53,082.19	3,561.58	0.00	56,643.77
US Treasury / 91282CFE6	11/30/2023	0.00	51,369.86	3,446.69	0.00	54,816.55

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CFE6	11/30/2023	0.00	25,684.93	2,415.23	0.00	28,100.16
US Treasury / 91282CFK2	9/30/2023	0.00	57,534.25	12,429.97	0.00	69,964.22
US Treasury / 91282CFK2	10/31/2023	0.00	59,452.05	12,844.30	0.00	72,296.36
US Treasury / 91282CFK2	11/30/2023	0.00	57,534.25	12,429.97	0.00	69,964.22
US Treasury / 91282CFP1	9/30/2023	0.00	69,863.01	-308.68	0.00	69,554.34
US Treasury / 91282CFP1	10/31/2023	0.00	72,191.78	-318.97	0.00	71,872.81
US Treasury / 91282CFP1	11/30/2023	0.00	69,863.01	-308.68	0.00	69,554.34
US Treasury / 91282CFW6	9/30/2023	0.00	73,972.60	-4,113.35	0.00	69,859.26
US Treasury / 91282CFW6	10/31/2023	0.00	76,438.36	-4,250.46	0.00	72,187.90
US Treasury / 91282CFW6	11/30/2023	0.00	73,972.60	-4,113.35	0.00	69,859.26
US Treasury / 91282CGA3	9/30/2023	0.00	32,876.71	193.34	0.00	33,070.06
US Treasury / 91282CGA3	10/31/2023	0.00	33,972.60	199.79	0.00	34,172.39
US Treasury / 91282CGA3	11/30/2023	0.00	32,876.71	193.34	0.00	33,070.06
US Treasury / 91282CGE5	9/30/2023	0.00	63,698.63	193.88	0.00	63,892.51
US Treasury / 91282CGE5	10/31/2023	0.00	65,821.92	200.34	0.00	66,022.26
US Treasury / 91282CGE5	11/30/2023	0.00	63,698.63	193.88	0.00	63,892.51
US Treasury / 91282CGL9	9/30/2023	0.00	82,191.78	8,014.90	0.00	90,206.68
US Treasury / 91282CGL9	10/31/2023	0.00	84,931.51	8,282.06	0.00	93,213.57
US Treasury / 91282CGL9	11/30/2023	0.00	82,191.78	8,014.90	0.00	90,206.68
US Treasury / 91282CGV7	9/30/2023	0.00	77,054.79	3,296.90	0.00	80,351.70
US Treasury / 91282CGV7	10/31/2023	0.00	79,623.29	3,406.80	0.00	83,030.09
US Treasury / 91282CGV7	11/30/2023	0.00	77,054.79	3,296.90	0.00	80,351.70
US Treasury / 91282CHH7	9/30/2023	0.00	84,760.27	3,240.21	0.00	88,000.48
US Treasury / 91282CHH7	10/31/2023	0.00	87,585.62	3,348.21	0.00	90,933.83

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CHH7	11/30/2023	0.00	84,760.27	3,240.21	0.00	88,000.48
		2,139,937.89	4,192,673.18	1,548,865.72	0.00	7,881,476.79

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 11/30/2023

Issuer	CUSIP	Maturity Date	Face Amount
Farmer Mac	31422XPP1	11/2/2023	15,000,000.00
Federal Farm Credit Bank	3133EM6N7	9/27/2023	10,000,000.00
Federal Farm Credit Bank	3133EMPB2	11/3/2023	10,000,000.00
Federal Home Loan Bank	3130A3DL5	9/8/2023	5,000,000.00
Federal Home Loan Bank	3130ATWD5	11/15/2023	5,000,000.00
Federal Home Loan Bank	313384PM5	11/20/2023	25,000,000.00
Federal Home Loan Bank	3130APM77	11/24/2023	5,500,000.00
US Treasury	91282CAK7	9/15/2023	30,000,000.00
US Treasury	912797GU5	9/26/2023	25,000,000.00
US Treasury	91282CAP6	10/15/2023	20,000,000.00
US Treasury	912797HC4	10/24/2023	25,000,000.00
US Treasury	912828T91	10/31/2023	20,000,000.00
			195,500,000.00

City of El Paso
Schedule of Securities Sold
For the quarter ending 11/30/2023

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 11/30/2023

Issuer	Withdrawal Date	Amount
Morgan Stanley Gov Inst 8302	9/1/2023	1,600,000.00
Morgan Stanley Gov Inst 8302	9/5/2023	6,300,000.00
Morgan Stanley Gov Inst 8302	9/7/2023	1,400,000.00
Morgan Stanley Gov Inst 8302	9/12/2023	3,900,000.00
Morgan Stanley Gov Inst 8302	9/14/2023	1,900,000.00
Morgan Stanley Gov Inst 8302	9/18/2023	2,200,000.00
Morgan Stanley Gov Inst 8302	9/19/2023	3,700,000.00
Morgan Stanley Gov Inst 8302	9/20/2023	1,800,000.00
Morgan Stanley Gov Inst 8302	9/22/2023	5,300,000.00
Morgan Stanley Gov Inst 8302	9/28/2023	1,300,000.00
Morgan Stanley Gov Inst 8302	9/29/2023	26,000,000.00
Morgan Stanley Gov Inst 8302	10/3/2023	100,000.00
Morgan Stanley Gov Inst 8302	10/5/2023	400,000.00
Morgan Stanley Gov Inst 8302	10/6/2023	3,500,000.00
Morgan Stanley Gov Inst 8302	10/12/2023	1,300,000.00
Morgan Stanley Gov Inst 8302	10/13/2023	200,000.00
Morgan Stanley Gov Inst 8302	10/17/2023	7,900,000.00
Morgan Stanley Gov Inst 8302	10/19/2023	1,000,000.00
Morgan Stanley Gov Inst 8302	10/20/2023	4,100,000.00
Morgan Stanley Gov Inst 8302	10/26/2023	600,000.00
Morgan Stanley Gov Inst 8302	10/27/2023	22,400,000.00
Morgan Stanley Gov Inst 8302	11/7/2023	1,600,000.00
Morgan Stanley Gov Inst 8302	11/10/2023	18,800,000.00
Morgan Stanley Gov Inst 8302	11/13/2023	2,700,000.00
Morgan Stanley Gov Inst 8302	11/17/2023	2,100,000.00
Morgan Stanley Gov Inst 8302	11/21/2023	1,200,000.00
Morgan Stanley Gov Inst 8302	11/24/2023	20,500,000.00
Morgan Stanley Gov Inst 8302	11/28/2023	1,200,000.00
Morgan Stanley Gov Inst 8302	11/30/2023	109,400,000.00
		254,400,000.00