

CITY OF EL PASO
OFFICE OF THE COMPTROLLER
INVESTMENT REPORT



Fiscal Year 2021 – 3rd Quarter
May 31, 2021



The City of El Paso Texas
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Investment Report for FY2021 3rd Quarter Ending May 31, 2021

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Office of the Comptroller

MAYOR

Oscar Leaser

To: Mr. Tommy Gonzalez, City Manager

From: Investment Committee Members

Date: June 21, 2021

Subject: Third Quarter Investment Report for period ending May 31, 2021

CITY COUNCIL**District 1**

Peter Svarzbein

District 2

Alexsandra Anello

District 3

Cassandra Hernandez

District 4

Joe Molinar

District 5

Isabel Salcido

District 6

Claudia L. Rodriguez

District 7

Henry Rivera

District 8

Cissy Lizarraga

CITY MANAGER

Tommy Gonzalez

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

In fiscal year 2021, 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, 2021, was approximately \$515 million as compared to \$393 million at February 28, 2021. The investment earnings for the quarter were \$304,237 and cumulative for the fiscal year \$1,143,674.

The Federal Reserve cut rates in March 2020 to between 0% and 0.25% as a result of the onset of the COVID-19 pandemic. As such, we continue to anticipate significantly weak earnings for the current fiscal year with further erosion in earnings in fiscal years 2022 and 2023. Increases in rates are not expected to begin until calendar year 2023 so we currently expect a strengthening of earnings to begin in fiscal year 2024.

Margarita M. Muñoz – Comptroller

Office of the Comptroller | 300 N. Campbell | El Paso, TX 79901

(915) 212-1174 | MunozMM@elpasotexas.gov





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, 2021 | February 28, 2021 |
|---------------------------|----|--------------|-------------------|
| Par value invested | \$ | 515,252,930 | \$ 393,448,189 |
| Portfolio book value | \$ | 516,699,960 | \$ 394,853,538 |
| Portfolio market value | \$ | 516,906,858 | \$ 395,154,637 |
| Weighted average maturity | | 356 | 345 |

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

| | May 31, 2021 | February 28, 2021 |
|--------------------------------|--------------|-------------------|
| Certificates of Deposit | 1.188% | 1.171% |
| Yield Pools | 0.030% | 0.032% |
| Yield Money Market | 0.030% | 0.030% |
| Yield Fixed Term Securities | 0.400% | 0.507% |
| City's Average Portfolio Yield | 0.257% | 0.330% |
| 3 Month T-Bill | 0.013% | 0.015% |
| 6 Month T-Bill | 0.032% | 0.020% |
| 1 Year T-Bill | 0.043% | 0.060% |
| 2 Year T-Note | 0.141% | 0.153% |

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments:

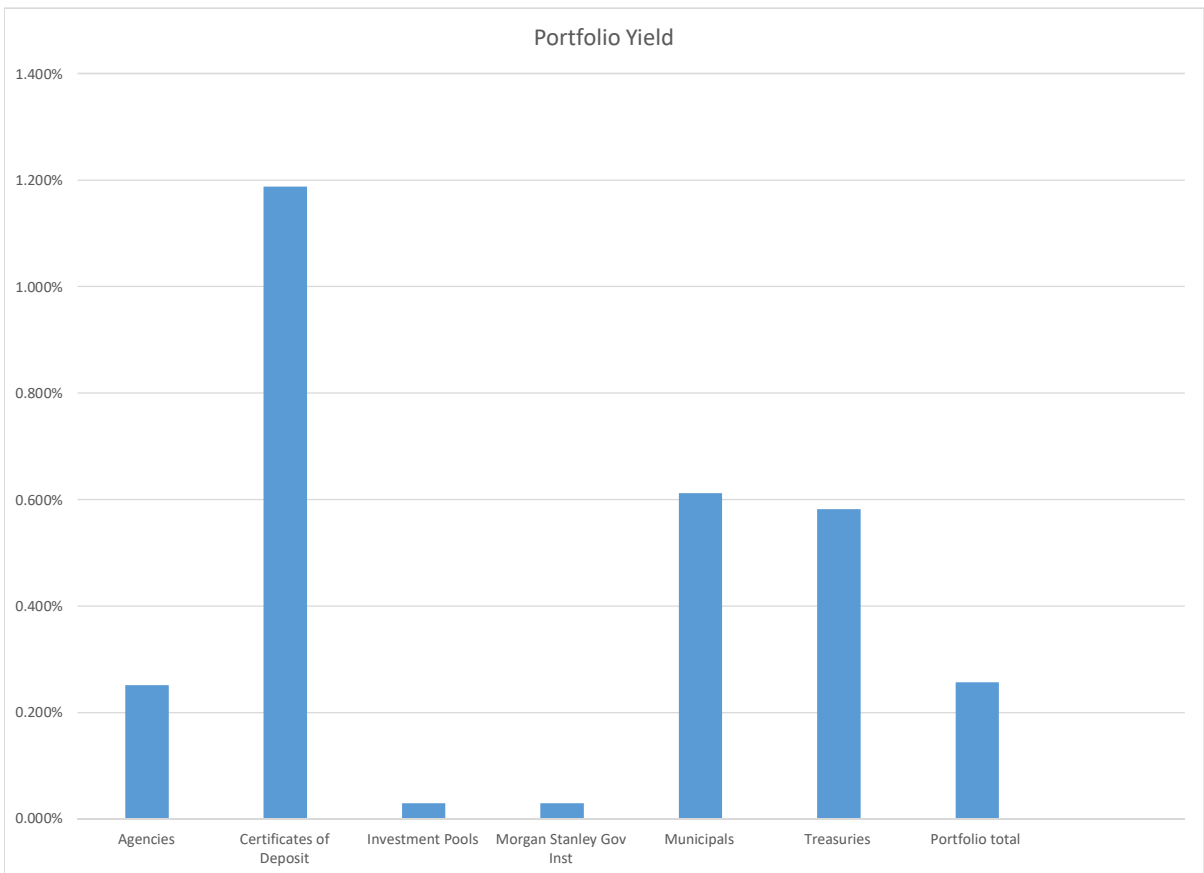
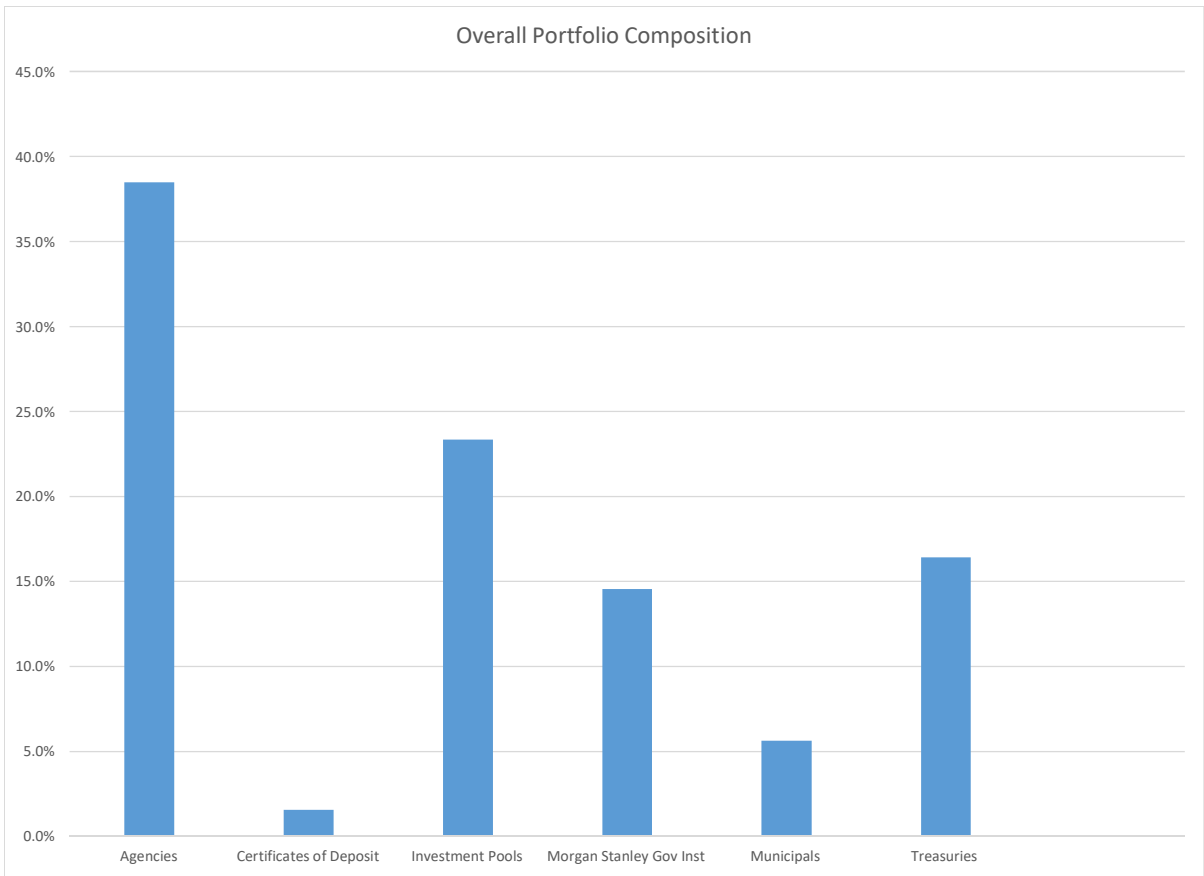
| | May 31, 2021 | February 28, 2021 | Increase (Decrease) |
|-------------------------|----------------|-------------------|---------------------|
| Certificates of Deposit | \$ 8,085,000 | \$ 10,290,000 | \$ (2,205,000) |
| TexPool | 20,018,491 | 40,018,033 | (19,999,542) |
| TexSTAR | 20,276,379 | 30,275,903 | (9,999,524) |
| TexasDAILY | 79,934,791 | 39,929,300 | 40,005,491 |
| Money Market | 75,018,269 | 14,953 | 75,003,316 |
| Municipals | 29,060,000 | 29,060,000 | - |
| Agencies | 198,260,000 | 156,260,000 | 42,000,000 |
| Treasuries | 84,600,000 | 87,600,000 | (3,000,000) |
| | \$ 515,252,930 | \$ 393,448,189 | \$ 121,804,741 |

FY Changes in Yield, Activity & Interest Earned Balances

| | 3rd Qtr. FY 2021 | 3rd Qtr. FY 2020 | Increase (Decrease) |
|--------------------------------|------------------|------------------|---------------------|
| Interest Earnings | \$ 304,237 | \$ 2,256,971 | \$ (1,952,734) |
| Portfolio Ending Balance (FMV) | \$ 516,906,858 | \$ 793,584,901 | (276,678,043) |
| Yield to Maturity | 0.257% | 0.844% | -0.587% |
| Purchases/Deposits | \$ 245,000,000 | \$ 760,878,000 | (515,878,000) |
| Maturities/Withdrawals | \$ 123,205,000 | \$ 553,307,840 | (430,102,840) |

Portfolio Composition Review as of May 31, 2021

| | <u>Face Amount</u> | <u>Weighted Yield</u> | <u>Weighted Maturity (days)</u> | <u>% Portfolio</u> |
|---------------------------|------------------------|---------------------------|---|------------------------|
| Pools | | | | |
| TexSTAR | \$ 20,276,379 | 0.010% | 1 | 3.9% |
| TexasDAILY | 79,934,791 | 0.040% | 1 | 15.5% |
| TexPool | 20,018,491 | 0.010% | 1 | 3.9% |
| Investment Pools | <u>120,229,661</u> | 0.030% | | <u>23.3%</u> |
| Money Market Funds | | | | |
| Morgan Stanley Gov Inst | <u>75,018,269</u> | 0.030% | 1 | <u>14.6%</u> |
| Securities | | | | |
| Certificates of Deposit | 8,085,000 | 1.188% | 464 | 1.6% |
| Agencies | 198,260,000 | 0.252% | 741 | 38.5% |
| Municipals | 29,060,000 | 0.612% | 285 | 5.6% |
| Treasuries | 84,600,000 | 0.582% | 284 | 16.4% |
| Securities | <u>320,005,000</u> | | | <u>62.1%</u> |
| Portfolio total | <u>\$ 515,252,930</u> | 0.257% | 356 | <u>100.0%</u> |



**City of El Paso
Schedule of Portfolio Holdings
As of 5/31/2021**

| 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 | 250,704.34 | 2.000 | 2.000 | 8/15/2022 | 441 |
| Alma Bank / 020080BQ9 | 2/12/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 249,618.99 | 1.650 | 1.650 | 8/12/2022 | 438 |
| Amerant Bank / 02357QAF4 | 12/20/2019 | 245,000.00 | 245,000.00 | 245,000.00 | 251,697.32 | 1.850 | 1.850 | 12/20/2022 | 568 |
| American Express National Bank / 02589AA85 | 3/24/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 246,822.56 | 0.950 | 0.950 | 3/24/2022 | 297 |
| Bank of New England / 06426KBS6 | 4/2/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 248,350.38 | 0.850 | 0.850 | 4/3/2023 | 672 |
| Bank of Oak Ridge / 064180AS1 | 5/29/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 245,117.60 | 0.600 | 0.600 | 5/30/2023 | 729 |
| Bank of Santa Clarita / 06424KBD1 | 5/8/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 246,843.14 | 0.500 | 0.500 | 5/8/2023 | 707 |
| Bank OZK / 06417NTP8 | 4/21/2020 | 245,000.00 | 244,816.25 | 244,981.63 | 245,331.24 | 1.050 | 1.111 | 7/15/2021 | 45 |
| BMW Bank North America / 05580AVP6 | 3/26/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 249,682.20 | 1.150 | 1.150 | 3/27/2023 | 665 |
| Capital Community Bank / 14005LAQ2 | 5/8/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 246,573.15 | 0.750 | 0.750 | 5/9/2022 | 343 |
| Capital One Bank / 14042TCW5 | 3/25/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 246,827.95 | 0.950 | 0.950 | 3/25/2022 | 298 |
| Capital One National Assoc. / 14042RNX5 | 3/25/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 249,007.22 | 1.000 | 1.000 | 3/27/2023 | 665 |
| CenterState Bank / 15201QCK1 | 3/30/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 248,572.10 | 0.900 | 0.900 | 3/30/2023 | 668 |
| Central Bank / 152577AU6 | 3/27/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 249,090.52 | 0.900 | 0.900 | 3/27/2023 | 665 |
| Choice Financial Group / 17037TEQ6 | 3/20/2020 | 245,000.00 | 244,999.90 | 244,999.94 | 248,928.09 | 1.000 | 1.000 | 3/13/2023 | 651 |
| EagleBank / 27002YET9 | 1/17/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 251,406.02 | 1.700 | 1.700 | 1/17/2023 | 596 |
| EnerBank USA / 29278TNM8 | 4/23/2020 | 245,000.00 | 244,651.68 | 244,784.86 | 248,917.06 | 1.000 | 1.050 | 3/13/2023 | 651 |
| Goldman Sachs Bank / 38149MBK8 | 6/19/2019 | 245,000.00 | 245,000.00 | 245,000.00 | 251,032.39 | 2.400 | 2.400 | 6/20/2022 | 385 |
| Hanmi Bank / 410493EQ9 | 1/17/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 247,527.91 | 1.650 | 1.650 | 1/18/2022 | 232 |
| Live Oak Banking Co. / 538036HL1 | 1/24/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 251,489.81 | 1.700 | 1.700 | 1/25/2023 | 604 |
| Marlin Business Bank / 57116ATL2 | 1/15/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 251,205.61 | 1.650 | 1.650 | 1/17/2023 | 596 |

| Issuer/CUSIP | Settlement Date | Face Amount | Cost | Book Value | Market Value | Coupon Rate | YTM | Maturity Date | Days to Maturity |
|--|-----------------|----------------|----------------|----------------|----------------|-------------|-------|---------------|------------------|
| Morgan Stanley Bank / 61690UMW7 | 10/31/2019 | 245,000.00 | 245,000.00 | 245,000.00 | 251,328.60 | 1.900 | 1.900 | 10/31/2022 | 518 |
| Morgan Stanley Private Bank / 61768ECB7 | 3/26/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 248,782.31 | 0.950 | 0.950 | 3/27/2023 | 665 |
| Northern Bank & Trust / 66476QCD8 | 12/18/2019 | 245,000.00 | 245,000.00 | 245,000.00 | 245,230.79 | 1.650 | 1.650 | 6/18/2021 | 18 |
| Pinnacle Bank / 72345SKU4 | 5/8/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 247,807.46 | 0.700 | 0.700 | 5/8/2023 | 707 |
| PrimeBank / 74163LAQ4 | 5/13/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 246,443.05 | 0.500 | 0.500 | 11/14/2022 | 532 |
| Savoy Bank / 80534VAE8 | 5/13/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 245,516.71 | 0.500 | 0.500 | 11/12/2021 | 165 |
| Security State Bank of Oklahoma / 815101AL4 | 5/21/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 246,096.62 | 0.400 | 0.400 | 11/21/2022 | 539 |
| State Bank of Texas / 856528DF8 | 3/27/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 246,831.62 | 0.950 | 0.950 | 3/28/2022 | 301 |
| Stearns Bank / 857894E70 | 12/20/2019 | 245,000.00 | 245,000.00 | 245,000.00 | 245,600.25 | 1.700 | 1.700 | 7/20/2021 | 50 |
| Synchrony Bank / 36159CG59 | 3/12/2020 | 245,000.00 | 252,065.80 | 245,260.00 | 245,441.49 | 3.300 | 1.000 | 6/17/2021 | 17 |
| UBS Bank / 90348JSW1 | 3/11/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 246,838.97 | 1.000 | 1.000 | 3/11/2022 | 284 |
| Unity Bank / 91330ABX4 | 1/22/2020 | 245,000.00 | 245,000.00 | 245,000.00 | 251,266.37 | 1.650 | 1.650 | 1/23/2023 | 602 |
| Subtotal, Average Certificates of Deposit | | 8,085,000.00 | 8,091,533.63 | 8,085,026.43 | 8,191,929.76 | 1.255 | 1.188 | | 464 |
| Local Government Investment Pool | | | | | | | | | |
| TexasDAILY | | 79,934,791.01 | 79,934,791.01 | 79,934,791.01 | 79,934,791.01 | 0.040 | 0.040 | N/A | 1 |
| TexPool | | 20,018,490.64 | 20,018,490.64 | 20,018,490.64 | 20,018,490.64 | 0.010 | 0.010 | N/A | 1 |
| TexSTAR | | 20,276,379.38 | 20,276,379.38 | 20,276,379.38 | 20,276,379.38 | 0.010 | 0.010 | N/A | 1 |
| Subtotal, Average Local Government Investment Pool | | 120,229,661.03 | 120,229,661.03 | 120,229,661.03 | 120,229,661.03 | 0.030 | 0.030 | | 1 |
| Money Market | | | | | | | | | |
| Morgan Stanley Gov Inst 8302 | | 75,018,268.75 | 75,018,268.75 | 75,018,268.75 | 75,018,268.75 | 0.030 | 0.030 | N/A | 1 |
| Subtotal, Average Money Market | | 75,018,268.75 | 75,018,268.75 | 75,018,268.75 | 75,018,268.75 | 0.030 | 0.030 | | 1 |
| Municipal Securities | | | | | | | | | |
| City of New York / 64966JAN6 | 1/30/2020 | 650,000.00 | 717,476.50 | 685,757.33 | 699,338.90 | 5.487 | 1.720 | 12/1/2022 | 549 |
| Katy Independent School District / 486063B25 | 11/20/2019 | 1,000,000.00 | 956,720.00 | 986,243.52 | 998,636.00 | | 1.988 | 2/15/2022 | 260 |
| Oakland Unified School District / 672325J57 | 1/16/2020 | 1,700,000.00 | 1,717,323.00 | 1,707,970.82 | 1,734,489.60 | 2.142 | 1.730 | 8/1/2022 | 427 |

| Issuer/CUSIP | Settlement Date | Face Amount | Cost | Book Value | Market Value | Coupon Rate | YTM | Maturity Date | Days to Maturity |
|--|-----------------|---------------|---------------|---------------|---------------|-------------|-------|---------------|------------------|
| State of Maryland / 574193UG1 | 3/10/2021 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 2,997,189.00 | 0.270 | 0.270 | 3/1/2024 | 1,005 |
| State of Washington / 93974EKPO | 7/29/2020 | 12,200,000.00 | 12,200,000.00 | 12,200,000.00 | 12,202,928.00 | 0.250 | 0.250 | 8/1/2021 | 62 |
| State of Washington / 93974EKQ8 | 7/29/2020 | 6,935,000.00 | 6,935,000.00 | 6,935,000.00 | 6,947,656.38 | 0.310 | 0.310 | 8/1/2022 | 427 |
| University of Texas / 9151157L7 | 3/20/2020 | 1,300,000.00 | 1,355,770.00 | 1,303,694.17 | 1,305,146.70 | 5.000 | 1.600 | 7/1/2021 | 31 |
| University of Texas / 9151374C4 | 3/20/2020 | 705,000.00 | 738,106.80 | 709,904.71 | 712,040.84 | 5.000 | 1.600 | 8/15/2021 | 76 |
| University of Texas / 91514ADK8 | 3/23/2020 | 1,570,000.00 | 1,643,287.60 | 1,580,921.29 | 1,585,679.59 | 5.000 | 1.600 | 8/15/2021 | 76 |
| Subtotal, Average Municipal Securities | | 29,060,000.00 | 29,263,683.90 | 29,109,491.84 | 29,183,105.00 | 1.070 | 0.612 | | 285 |
| US Agencies & Instrumentalities | | | | | | | | | |
| Farmer Mac / 31422BSC5 | 2/2/2021 | 4,800,000.00 | 4,864,355.09 | 4,842,150.70 | 4,842,768.00 | 1.520 | 0.091 | 1/10/2022 | 224 |
| Federal Farm Credit Bank / 31331XQG0 | 12/13/2019 | 60,000.00 | 64,442.40 | 61,478.95 | 62,254.02 | 5.220 | 1.760 | 2/22/2022 | 267 |
| Federal Farm Credit Bank / 3133EEV23 | 12/13/2019 | 25,000.00 | 25,241.25 | 25,099.10 | 25,529.73 | 2.180 | 1.781 | 6/8/2022 | 373 |
| Federal Farm Credit Bank / 3133ELYR9 | 1/11/2021 | 1,500,000.00 | 1,502,610.00 | 1,501,848.75 | 1,502,632.50 | 0.250 | 0.118 | 5/6/2022 | 340 |
| Federal Farm Credit Bank / 3133EMDA7 | 10/26/2020 | 5,000,000.00 | 4,997,942.39 | 4,998,565.12 | 5,003,300.00 | 0.160 | 0.181 | 10/13/2022 | 500 |
| Federal Farm Credit Bank / 3133EMDA7 | 10/30/2020 | 15,000,000.00 | 14,995,152.61 | 14,996,600.71 | 15,009,900.00 | 0.160 | 0.177 | 10/13/2022 | 500 |
| Federal Farm Credit Bank / 3133EMML3 | 2/1/2021 | 5,000,000.00 | 4,999,300.00 | 4,999,417.32 | 4,999,130.00 | 0.120 | 0.127 | 1/12/2023 | 591 |
| Federal Farm Credit Bank / 3133EMMX7 | 1/13/2021 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 24,964,550.00 | 0.180 | 0.180 | 7/13/2023 | 773 |
| Federal Farm Credit Bank / 3133EMPB2 | 2/3/2021 | 10,000,000.00 | 9,997,000.00 | 9,997,349.95 | 9,986,290.00 | 0.170 | 0.181 | 11/3/2023 | 886 |
| Federal Farm Credit Bank / 3133EMPH9 | 2/3/2021 | 5,000,000.00 | 4,999,800.00 | 4,999,832.05 | 4,998,570.00 | 0.125 | 0.127 | 2/3/2023 | 613 |
| Federal Farm Credit Bank / 3133EMQM7 | 2/16/2021 | 5,000,000.00 | 4,996,500.00 | 4,996,832.42 | 4,972,240.00 | 0.200 | 0.223 | 2/16/2024 | 991 |
| Federal Farm Credit Bank / 3133EMUU4 | 4/9/2021 | 3,000,000.00 | 2,999,190.00 | 2,999,260.32 | 2,999,985.00 | 0.120 | 0.137 | 11/29/2022 | 547 |
| Federal Farm Credit Bank / 3133EMVP4 | 4/13/2021 | 6,000,000.00 | 5,996,220.00 | 5,996,468.55 | 5,995,584.00 | 0.125 | 0.157 | 4/13/2023 | 682 |

| Issuer/CUSIP | Settlement Date | Face Amount | Cost | Book Value | Market Value | Coupon Rate | YTM | Maturity Date | Days to Maturity |
|---------------------------------|-----------------|----------------|----------------|----------------|----------------|-------------|-------|---------------|------------------|
| Federal Home Loan Bank / | 10/26/2020 | 5,000,000.00 | 5,303,446.27 | 5,240,554.35 | 5,243,550.00 | 2.375 | 0.249 | 9/8/2023 | 830 |
| Federal Home Loan Bank / | 2/1/2021 | 3,965,000.00 | 4,018,884.35 | 3,998,970.57 | 3,999,598.59 | 1.625 | 0.090 | 12/20/2021 | 203 |
| Federal Home Loan Bank / | 6/29/2020 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4,996,810.00 | 0.350 | 0.350 | 12/29/2022 | 577 |
| Federal Home Loan Bank / | 7/20/2020 | 21,000,000.00 | 21,000,000.00 | 21,000,000.00 | 21,000,756.00 | 0.375 | 0.375 | 7/20/2023 | 780 |
| Federal Home Loan Bank / | 1/11/2021 | 3,410,000.00 | 3,405,055.50 | 3,405,699.43 | 3,403,023.14 | 0.190 | 0.239 | 12/22/2023 | 935 |
| Federal Home Loan Bank / | 3/15/2021 | 5,000,000.00 | 4,997,000.00 | 4,997,210.77 | 4,995,085.00 | 0.250 | 0.270 | 3/15/2024 | 1,019 |
| Federal Home Loan Bank / | 3/15/2021 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4,995,085.00 | 0.250 | 0.250 | 3/15/2024 | 1,019 |
| Federal Home Loan Bank / | 2/26/2021 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4,995,575.00 | 0.250 | 0.250 | 2/26/2024 | 1,001 |
| Federal Home Loan Bank / | 3/12/2021 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5,000,065.00 | 0.400 | 0.400 | 3/12/2024 | 1,016 |
| Federal Home Loan Bank / | 4/29/2021 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 10,002,820.00 | 0.500 | 0.500 | 4/29/2024 | 1,064 |
| Federal Home Loan Bank / | 5/6/2021 | 8,000,000.00 | 8,000,000.00 | 8,000,000.00 | 7,996,336.00 | 0.420 | 0.420 | 5/6/2024 | 1,071 |
| Federal Home Loan Bank / | 5/28/2021 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5,000,140.00 | 0.500 | 0.500 | 5/28/2024 | 1,093 |
| Federal Home Loan Bank / | 5/28/2021 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5,000,140.00 | 0.500 | 0.500 | 5/28/2024 | 1,093 |
| Federal Home Loan Bank / | 10/26/2020 | 1,500,000.00 | 1,547,707.95 | 1,530,220.41 | 1,531,308.00 | 2.125 | 0.161 | 6/10/2022 | 375 |
| Federal Home Loan Bank / | 10/26/2020 | 5,000,000.00 | 5,170,134.19 | 5,116,079.84 | 5,120,490.00 | 2.000 | 0.176 | 9/9/2022 | 466 |
| Federal Home Loan Bank / | 10/30/2020 | 15,000,000.00 | 15,508,628.67 | 15,349,073.58 | 15,361,470.00 | 2.000 | 0.172 | 9/9/2022 | 466 |
| Federal Home Loan Bank / | 1/11/2021 | 5,000,000.00 | 5,165,700.00 | 5,132,417.36 | 5,133,365.00 | 1.875 | 0.138 | 12/9/2022 | 557 |
| Subtotal, Average | | 198,260,000.00 | 199,554,310.67 | 199,185,130.25 | 199,138,349.98 | 0.610 | 0.252 | | 741 |
| US Agencies & Instrumentalities | | | | | | | | | |
| US Treasuries | | | | | | | | | |
| US Treasury / 9128287A2 | 3/4/2020 | 17,300,000.00 | 17,485,164.06 | 17,311,500.87 | 17,322,195.90 | 1.625 | 0.810 | 6/30/2021 | 30 |
| US Treasury / 9128287F1 | 3/4/2020 | 37,300,000.00 | 37,792,476.56 | 37,358,445.66 | 37,406,752.60 | 1.750 | 0.806 | 7/31/2021 | 61 |
| US Treasury / 912828R28 | 4/19/2021 | 15,000,000.00 | 15,441,868.05 | 15,416,822.90 | 15,423,045.00 | 1.625 | 0.171 | 4/30/2023 | 699 |
| US Treasury / 912828ZP8 | 4/19/2021 | 15,000,000.00 | 14,984,765.63 | 14,985,611.98 | 14,993,550.00 | 0.125 | 0.174 | 5/15/2023 | 714 |
| Subtotal, Average | | 84,600,000.00 | 85,704,274.30 | 85,072,381.41 | 85,145,543.50 | 1.414 | 0.582 | | 284 |
| US Treasuries | | | | | | | | | |
| Portfolio Total, Average | | 515,252,929.78 | 517,861,732.28 | 516,699,959.71 | 516,906,858.02 | 0.558 | 0.257 | | 356 |

City of El Paso
Schedule of Securities Purchased
For the quarter ending 5/31/2021

| Issuer | CUSIP | Trade Date | Settlement Date | YTM | Face Amount | Cost | Price |
|--------------------------|-----------|------------|-----------------|---------|---------------|---------------|----------|
| Federal Farm Credit Bank | 3133EMUU4 | 4/8/2021 | 4/9/2021 | 0.1365% | 3,000,000.00 | 2,999,190.00 | 99.9730 |
| Federal Farm Credit Bank | 3133EMVP4 | 4/8/2021 | 4/13/2021 | 0.1566% | 6,000,000.00 | 5,996,220.00 | 99.9370 |
| Federal Home Loan Bank | 3130ALD92 | 2/17/2021 | 3/15/2021 | 0.2500% | 5,000,000.00 | 5,000,000.00 | 100.0000 |
| Federal Home Loan Bank | 3130ALD92 | 2/24/2021 | 3/15/2021 | 0.2701% | 5,000,000.00 | 4,997,000.00 | 99.9400 |
| Federal Home Loan Bank | 3130ALJ70 | 2/25/2021 | 3/12/2021 | 0.4000% | 5,000,000.00 | 5,000,000.00 | 100.0000 |
| Federal Home Loan Bank | 3130ALXQ2 | 4/5/2021 | 4/29/2021 | 0.5000% | 10,000,000.00 | 10,000,000.00 | 100.0000 |
| Federal Home Loan Bank | 3130AM5C2 | 4/21/2021 | 5/6/2021 | 0.4200% | 8,000,000.00 | 8,000,000.00 | 100.0000 |
| Federal Home Loan Bank | 3130AMD82 | 4/28/2021 | 5/28/2021 | 0.5000% | 5,000,000.00 | 5,000,000.00 | 100.0000 |
| Federal Home Loan Bank | 3130AMD82 | 4/28/2021 | 5/28/2021 | 0.5000% | 5,000,000.00 | 5,000,000.00 | 100.0000 |
| State of Maryland | 574193UG1 | 2/24/2021 | 3/10/2021 | 0.2700% | 3,000,000.00 | 3,000,000.00 | 100.0000 |
| US Treasury | 912828R28 | 4/16/2021 | 4/19/2021 | 0.1710% | 15,000,000.00 | 15,441,868.05 | 102.9458 |
| US Treasury | 912828ZP8 | 4/16/2021 | 4/19/2021 | 0.1741% | 15,000,000.00 | 14,984,765.63 | 99.8984 |
| | | | | | 85,000,000.00 | 85,419,043.68 | |

City of El Paso
Schedule of Securities Called

For the quarter ending 5/31/2021

| Issuer | CUSIP | Date | Amount |
|--------------------------|-----------|-----------|----------------------|
| Federal Farm Credit Bank | 3133EMDY5 | 4/23/2021 | 5,000,000.00 |
| Federal Farm Credit Bank | 3133EL2W3 | 5/12/2021 | 5,000,000.00 |
| | | | <u>10,000,000.00</u> |

City of El Paso
 Schedule of Deposits

For the quarter ending 5/31/2021

| Deposited into | Deposit Date | Deposit Type | Amount |
|------------------------------|--------------|---------------------|----------------|
| Morgan Stanley Gov Inst 8302 | 3/1/2021 | Deposit | 40,000,000.00 |
| Morgan Stanley Gov Inst 8302 | 3/31/2021 | Interest reinvested | 883.21 |
| Morgan Stanley Gov Inst 8302 | 4/15/2021 | Deposit | 20,000,000.00 |
| Morgan Stanley Gov Inst 8302 | 4/30/2021 | Interest reinvested | 1,014.94 |
| Morgan Stanley Gov Inst 8302 | 5/5/2021 | Deposit | 5,000,000.00 |
| Morgan Stanley Gov Inst 8302 | 5/10/2021 | Deposit | 15,000,000.00 |
| Morgan Stanley Gov Inst 8302 | 5/19/2021 | Deposit | 10,000,000.00 |
| Morgan Stanley Gov Inst 8302 | 5/31/2021 | Interest reinvested | 1,417.25 |
| TexasDAILY | 3/31/2021 | Interest reinvested | 1,713.14 |
| TexasDAILY | 4/30/2021 | Interest reinvested | 1,641.00 |
| TexasDAILY | 5/6/2021 | Deposit | 10,000,000.00 |
| TexasDAILY | 5/19/2021 | Deposit | 30,000,000.00 |
| TexasDAILY | 5/31/2021 | Interest reinvested | 2,137.27 |
| TexPool | 3/31/2021 | Interest reinvested | 238.85 |
| TexPool | 4/30/2021 | Interest reinvested | 121.06 |
| TexPool | 5/19/2021 | Deposit | 15,000,000.00 |
| TexPool | 5/31/2021 | Interest reinvested | 97.50 |
| TexSTAR | 3/31/2021 | Interest reinvested | 279.89 |
| TexSTAR | 4/30/2021 | Interest reinvested | 98.21 |
| TexSTAR | 5/19/2021 | Deposit | 15,000,000.00 |
| TexSTAR | 5/31/2021 | Interest reinvested | 98.32 |
| | | | 160,009,740.64 |

City of El Paso
Schedule of Interest Earned
For the quarter ending 5/31/2021

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|--|-----------|------------|---------|-----------------------|-------------|----------------|
| Ally Bank / 02007GLD3 | 3/31/2021 | 0.00 | 416.16 | 0.00 | 0.00 | 416.16 |
| Ally Bank / 02007GLD3 | 4/30/2021 | 0.00 | 402.74 | 0.00 | 0.00 | 402.74 |
| Ally Bank / 02007GLD3 | 5/31/2021 | 0.00 | 416.16 | 0.00 | 0.00 | 416.16 |
| Alma Bank / 020080BQ9 | 3/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| Alma Bank / 020080BQ9 | 4/30/2021 | 0.00 | 332.26 | 0.00 | 0.00 | 332.26 |
| Alma Bank / 020080BQ9 | 5/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| Amerant Bank / 02357QAF4 | 3/31/2021 | 0.00 | 384.95 | 0.00 | 0.00 | 384.95 |
| Amerant Bank / 02357QAF4 | 4/30/2021 | 0.00 | 372.53 | 0.00 | 0.00 | 372.53 |
| Amerant Bank / 02357QAF4 | 5/31/2021 | 0.00 | 384.95 | 0.00 | 0.00 | 384.95 |
| American Express National Bank / 02589AA85 | 3/31/2021 | 0.00 | 197.68 | 0.00 | 0.00 | 197.68 |
| American Express National Bank / 02589AA85 | 4/30/2021 | 0.00 | 191.30 | 0.00 | 0.00 | 191.30 |
| American Express National Bank / 02589AA85 | 5/31/2021 | 0.00 | 197.68 | 0.00 | 0.00 | 197.68 |
| Bank of New England / 06426KBS6 | 3/31/2021 | 0.00 | 176.87 | 0.00 | 0.00 | 176.87 |
| Bank of New England / 06426KBS6 | 4/30/2021 | 0.00 | 171.16 | 0.00 | 0.00 | 171.16 |
| Bank of New England / 06426KBS6 | 5/31/2021 | 0.00 | 176.87 | 0.00 | 0.00 | 176.87 |
| Bank of Oak Ridge / 064180AS1 | 3/31/2021 | 0.00 | 124.85 | 0.00 | 0.00 | 124.85 |
| Bank of Oak Ridge / 064180AS1 | 4/30/2021 | 0.00 | 120.82 | 0.00 | 0.00 | 120.82 |
| Bank of Oak Ridge / 064180AS1 | 5/31/2021 | 0.00 | 124.85 | 0.00 | 0.00 | 124.85 |
| Bank of Santa Clarita / 06424KBD1 | 3/31/2021 | 0.00 | 104.04 | 0.00 | 0.00 | 104.04 |
| Bank of Santa Clarita / 06424KBD1 | 4/30/2021 | 0.00 | 100.68 | 0.00 | 0.00 | 100.68 |
| Bank of Santa Clarita / 06424KBD1 | 5/31/2021 | 0.00 | 104.04 | 0.00 | 0.00 | 104.04 |
| Bank of the West / 065680QC7 | 3/31/2021 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|--|-----------|------------|---------|-----------------------|-------------|----------------|
| Bank OZK / 06417NTP8 | 3/31/2021 | 0.00 | 218.49 | 12.63 | 0.00 | 231.12 |
| Bank OZK / 06417NTP8 | 4/30/2021 | 0.00 | 211.44 | 12.22 | 0.00 | 223.66 |
| Bank OZK / 06417NTP8 | 5/31/2021 | 0.00 | 218.49 | 12.63 | 0.00 | 231.12 |
| BMW Bank North America / 05580AVP6 | 3/31/2021 | 0.00 | 239.29 | 0.00 | 0.00 | 239.29 |
| BMW Bank North America / 05580AVP6 | 4/30/2021 | 0.00 | 231.58 | 0.00 | 0.00 | 231.58 |
| BMW Bank North America / 05580AVP6 | 5/31/2021 | 0.00 | 239.29 | 0.00 | 0.00 | 239.29 |
| Capital Community Bank / 14005LAQ2 | 3/31/2021 | 0.00 | 156.06 | 0.00 | 0.00 | 156.06 |
| Capital Community Bank / 14005LAQ2 | 4/30/2021 | 0.00 | 151.03 | 0.00 | 0.00 | 151.03 |
| Capital Community Bank / 14005LAQ2 | 5/31/2021 | 0.00 | 156.06 | 0.00 | 0.00 | 156.06 |
| Capital One Bank / 14042TCW5 | 3/31/2021 | 0.00 | 197.68 | 0.00 | 0.00 | 197.68 |
| Capital One Bank / 14042TCW5 | 4/30/2021 | 0.00 | 191.30 | 0.00 | 0.00 | 191.30 |
| Capital One Bank / 14042TCW5 | 5/31/2021 | 0.00 | 197.68 | 0.00 | 0.00 | 197.68 |
| Capital One National Assoc. / 14042RNX5 | 3/31/2021 | 0.00 | 208.08 | 0.00 | 0.00 | 208.08 |
| Capital One National Assoc. / 14042RNX5 | 4/30/2021 | 0.00 | 201.37 | 0.00 | 0.00 | 201.37 |
| Capital One National Assoc. / 14042RNX5 | 5/31/2021 | 0.00 | 208.08 | 0.00 | 0.00 | 208.08 |
| Cathay Bank / 149159PT6 | 3/31/2021 | 0.00 | 114.78 | 0.00 | 0.00 | 114.78 |
| CenterState Bank / 15201QCK1 | 3/31/2021 | 0.00 | 187.27 | 0.00 | 0.00 | 187.27 |
| CenterState Bank / 15201QCK1 | 4/30/2021 | 0.00 | 181.23 | 0.00 | 0.00 | 181.23 |
| CenterState Bank / 15201QCK1 | 5/31/2021 | 0.00 | 187.27 | 0.00 | 0.00 | 187.27 |
| Central Bank / 152577AU6 | 3/31/2021 | 0.00 | 187.27 | 0.00 | 0.00 | 187.27 |
| Central Bank / 152577AU6 | 4/30/2021 | 0.00 | 181.23 | 0.00 | 0.00 | 181.23 |
| Central Bank / 152577AU6 | 5/31/2021 | 0.00 | 187.27 | 0.00 | 0.00 | 187.27 |
| Choice Financial Group / 17037TEQ6 | 3/31/2021 | 0.00 | 208.08 | 0.00 | 0.00 | 208.08 |
| Choice Financial Group / 17037TEQ6 | 4/30/2021 | 0.00 | 201.37 | 0.00 | 0.00 | 201.37 |

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|--------------------------------------|-----------|------------|----------|-----------------------|-------------|----------------|
| Choice Financial Group / 17037TEQ6 | 5/31/2021 | 0.00 | 208.08 | 0.00 | 0.00 | 208.08 |
| City of New York / 64966JAN6 | 3/31/2021 | 0.00 | 3,029.12 | -2,017.14 | 0.00 | 1,011.99 |
| City of New York / 64966JAN6 | 4/30/2021 | 0.00 | 2,931.41 | -1,952.07 | 0.00 | 979.34 |
| City of New York / 64966JAN6 | 5/31/2021 | 0.00 | 3,029.12 | -2,017.14 | 0.00 | 1,011.99 |
| Community Bankers' Bank / 20361LCF9 | 3/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| Community Bankers' Bank / 20361LCF9 | 4/30/2021 | 0.00 | 310.11 | 0.00 | 0.00 | 310.11 |
| Discover Bank / 254673ZT6 | 3/31/2021 | 0.00 | 142.64 | 0.00 | 0.00 | 142.64 |
| EagleBank / 27002YET9 | 3/31/2021 | 0.00 | 353.74 | 0.00 | 0.00 | 353.74 |
| EagleBank / 27002YET9 | 4/30/2021 | 0.00 | 342.33 | 0.00 | 0.00 | 342.33 |
| EagleBank / 27002YET9 | 5/31/2021 | 0.00 | 353.74 | 0.00 | 0.00 | 353.74 |
| Encore Bank / 29260MBB0 | 3/31/2021 | 0.00 | 187.27 | 0.00 | 0.00 | 187.27 |
| Encore Bank / 29260MBB0 | 4/30/2021 | 0.00 | 163.11 | 0.00 | 0.00 | 163.11 |
| EnerBank USA / 29278TNM8 | 3/31/2021 | 0.00 | 208.08 | 10.23 | 0.00 | 218.32 |
| EnerBank USA / 29278TNM8 | 4/30/2021 | 0.00 | 201.37 | 9.90 | 0.00 | 211.27 |
| EnerBank USA / 29278TNM8 | 5/31/2021 | 0.00 | 208.08 | 10.23 | 0.00 | 218.32 |
| Exchange Bank / 301074DP2 | 3/31/2021 | 0.00 | 127.53 | 0.00 | 0.00 | 127.53 |
| Farmer Mac / 31422BSC5 | 3/31/2021 | 0.00 | 6,196.60 | -5,816.35 | 0.00 | 380.25 |
| Farmer Mac / 31422BSC5 | 4/30/2021 | 0.00 | 5,996.71 | -5,628.73 | 0.00 | 367.99 |
| Farmer Mac / 31422BSC5 | 5/31/2021 | 0.00 | 6,196.60 | -5,816.35 | 0.00 | 380.25 |
| Federal Farm Credit Bank / 31331XQG0 | 3/31/2021 | 0.00 | 266.01 | -171.50 | 0.00 | 94.51 |
| Federal Farm Credit Bank / 31331XQG0 | 4/30/2021 | 0.00 | 257.42 | -165.97 | 0.00 | 91.46 |
| Federal Farm Credit Bank / 31331XQG0 | 5/31/2021 | 0.00 | 266.01 | -171.50 | 0.00 | 94.51 |
| Federal Farm Credit Bank / 3133EEV23 | 3/31/2021 | 0.00 | 46.29 | -8.23 | 0.00 | 38.06 |
| Federal Farm Credit Bank / 3133EEV23 | 4/30/2021 | 0.00 | 44.79 | -7.96 | 0.00 | 36.83 |

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|--------------------------------------|-----------|------------|----------|--------------------|-------------|----------------|
| Federal Farm Credit Bank / 3133EEV23 | 5/31/2021 | 0.00 | 46.29 | -8.23 | 0.00 | 38.06 |
| Federal Farm Credit Bank / 3133EL2W3 | 3/31/2021 | 0.00 | 1,486.30 | 0.00 | 0.00 | 1,486.30 |
| Federal Farm Credit Bank / 3133EL2W3 | 4/30/2021 | 0.00 | 1,438.36 | 0.00 | 0.00 | 1,438.36 |
| Federal Farm Credit Bank / 3133EL2W3 | 5/31/2021 | 0.00 | 616.63 | 0.00 | 0.00 | 616.63 |
| Federal Farm Credit Bank / 3133ELYR9 | 3/31/2021 | 0.00 | 318.49 | -168.21 | 0.00 | 150.28 |
| Federal Farm Credit Bank / 3133ELYR9 | 4/30/2021 | 0.00 | 308.22 | -162.79 | 0.00 | 145.43 |
| Federal Farm Credit Bank / 3133ELYR9 | 5/31/2021 | 0.00 | 318.49 | -168.21 | 0.00 | 150.28 |
| Federal Farm Credit Bank / 3133ELZ72 | 3/31/2021 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Federal Farm Credit Bank / 3133EMDA7 | 3/31/2021 | 0.00 | 679.45 | 88.84 | 0.00 | 768.29 |
| Federal Farm Credit Bank / 3133EMDA7 | 3/31/2021 | 0.00 | 2,038.36 | 210.46 | 0.00 | 2,248.82 |
| Federal Farm Credit Bank / 3133EMDA7 | 4/30/2021 | 0.00 | 1,972.60 | 203.67 | 0.00 | 2,176.27 |
| Federal Farm Credit Bank / 3133EMDA7 | 4/30/2021 | 0.00 | 657.53 | 85.97 | 0.00 | 743.51 |
| Federal Farm Credit Bank / 3133EMDA7 | 5/31/2021 | 0.00 | 2,038.36 | 210.46 | 0.00 | 2,248.82 |
| Federal Farm Credit Bank / 3133EMDA7 | 5/31/2021 | 0.00 | 679.45 | 88.84 | 0.00 | 768.29 |
| Federal Farm Credit Bank / 3133EMDY5 | 3/31/2021 | 0.00 | 636.99 | 0.00 | 0.00 | 636.99 |
| Federal Farm Credit Bank / 3133EMDY5 | 4/30/2021 | 0.00 | 516.27 | 0.00 | 0.00 | 516.27 |
| Federal Farm Credit Bank / 3133EMML3 | 3/31/2021 | 0.00 | 509.59 | 30.52 | 0.00 | 540.11 |
| Federal Farm Credit Bank / 3133EMML3 | 4/30/2021 | 0.00 | 493.15 | 29.54 | 0.00 | 522.69 |
| Federal Farm Credit Bank / 3133EMML3 | 5/31/2021 | 0.00 | 509.59 | 30.52 | 0.00 | 540.11 |
| Federal Farm Credit Bank / 3133EMMX7 | 3/31/2021 | 0.00 | 3,821.92 | 0.00 | 0.00 | 3,821.92 |
| Federal Farm Credit Bank / 3133EMMX7 | 4/30/2021 | 0.00 | 3,698.63 | 0.00 | 0.00 | 3,698.63 |
| Federal Farm Credit Bank / 3133EMMX7 | 5/31/2021 | 0.00 | 3,821.92 | 0.00 | 0.00 | 3,821.92 |
| Federal Farm Credit Bank / 3133EMPB2 | 3/31/2021 | 0.00 | 1,443.84 | 92.63 | 0.00 | 1,536.47 |
| Federal Farm Credit Bank / 3133EMPB2 | 4/30/2021 | 0.00 | 1,397.26 | 89.64 | 0.00 | 1,486.90 |

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|--------------------------------------|-----------|------------|-----------|--------------------|-------------|----------------|
| Federal Farm Credit Bank / 3133EMPB2 | 5/31/2021 | 0.00 | 1,443.84 | 92.63 | 0.00 | 1,536.47 |
| Federal Farm Credit Bank / 3133EMPH9 | 3/31/2021 | 0.00 | 530.82 | 8.48 | 0.00 | 539.30 |
| Federal Farm Credit Bank / 3133EMPH9 | 4/30/2021 | 0.00 | 513.70 | 8.21 | 0.00 | 521.91 |
| Federal Farm Credit Bank / 3133EMPH9 | 5/31/2021 | 0.00 | 530.82 | 8.48 | 0.00 | 539.30 |
| Federal Farm Credit Bank / 3133EMQM7 | 3/31/2021 | 0.00 | 849.32 | 99.00 | 0.00 | 948.31 |
| Federal Farm Credit Bank / 3133EMQM7 | 4/30/2021 | 0.00 | 821.92 | 95.80 | 0.00 | 917.72 |
| Federal Farm Credit Bank / 3133EMQM7 | 5/31/2021 | 0.00 | 849.32 | 99.00 | 0.00 | 948.31 |
| Federal Farm Credit Bank / 3133EMUU4 | 4/30/2021 | 0.00 | 207.12 | 29.70 | 0.00 | 236.82 |
| Federal Farm Credit Bank / 3133EMUU4 | 5/31/2021 | 0.00 | 305.75 | 41.85 | 0.00 | 347.60 |
| Federal Farm Credit Bank / 3133EMVP4 | 4/30/2021 | 0.00 | 349.32 | 93.08 | 0.00 | 442.39 |
| Federal Farm Credit Bank / 3133EMVP4 | 5/31/2021 | 0.00 | 636.99 | 160.30 | 0.00 | 797.29 |
| Federal Home Loan Bank / 3130A3DL5 | 3/31/2021 | 0.00 | 10,085.62 | -8,975.99 | 0.00 | 1,109.63 |
| Federal Home Loan Bank / 3130A3DL5 | 4/30/2021 | 0.00 | 9,760.27 | -8,686.44 | 0.00 | 1,073.83 |
| Federal Home Loan Bank / 3130A3DL5 | 5/31/2021 | 0.00 | 10,085.62 | -8,975.99 | 0.00 | 1,109.63 |
| Federal Home Loan Bank / 3130AHSR5 | 3/31/2021 | 0.00 | 5,472.24 | -5,171.56 | 0.00 | 300.68 |
| Federal Home Loan Bank / 3130AHSR5 | 4/30/2021 | 0.00 | 5,295.72 | -5,004.74 | 0.00 | 290.98 |
| Federal Home Loan Bank / 3130AHSR5 | 5/31/2021 | 0.00 | 5,472.24 | -5,171.56 | 0.00 | 300.68 |
| Federal Home Loan Bank / 3130AJQG7 | 3/31/2021 | 0.00 | 1,486.30 | 0.00 | 0.00 | 1,486.30 |
| Federal Home Loan Bank / 3130AJQG7 | 4/30/2021 | 0.00 | 1,438.36 | 0.00 | 0.00 | 1,438.36 |
| Federal Home Loan Bank / 3130AJQG7 | 5/31/2021 | 0.00 | 1,486.30 | 0.00 | 0.00 | 1,486.30 |
| Federal Home Loan Bank / 3130AJUJ6 | 3/31/2021 | 0.00 | 6,688.36 | 0.00 | 0.00 | 6,688.36 |
| Federal Home Loan Bank / 3130AJUJ6 | 4/30/2021 | 0.00 | 6,472.60 | 0.00 | 0.00 | 6,472.60 |
| Federal Home Loan Bank / 3130AJUJ6 | 5/31/2021 | 0.00 | 6,688.36 | 0.00 | 0.00 | 6,688.36 |
| Federal Home Loan Bank / 3130AKKP0 | 3/31/2021 | 0.00 | 550.27 | 142.45 | 0.00 | 692.72 |

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|------------------------------------|-----------|------------|-----------|--------------------|-------------|----------------|
| Federal Home Loan Bank / 3130AKKPO | 4/30/2021 | 0.00 | 532.52 | 137.86 | 0.00 | 670.38 |
| Federal Home Loan Bank / 3130AKKPO | 5/31/2021 | 0.00 | 550.27 | 142.45 | 0.00 | 692.72 |
| Federal Home Loan Bank / 3130ALD92 | 3/31/2021 | 0.00 | 547.95 | 0.00 | 0.00 | 547.95 |
| Federal Home Loan Bank / 3130ALD92 | 3/31/2021 | 0.00 | 547.95 | 46.49 | 0.00 | 594.44 |
| Federal Home Loan Bank / 3130ALD92 | 4/30/2021 | 0.00 | 1,027.40 | 0.00 | 0.00 | 1,027.40 |
| Federal Home Loan Bank / 3130ALD92 | 4/30/2021 | 0.00 | 1,027.40 | 82.04 | 0.00 | 1,109.44 |
| Federal Home Loan Bank / 3130ALD92 | 5/31/2021 | 0.00 | 1,061.64 | 84.78 | 0.00 | 1,146.42 |
| Federal Home Loan Bank / 3130ALD92 | 5/31/2021 | 0.00 | 1,061.64 | 0.00 | 0.00 | 1,061.64 |
| Federal Home Loan Bank / 3130ALH98 | 3/31/2021 | 0.00 | 1,061.64 | 0.00 | 0.00 | 1,061.64 |
| Federal Home Loan Bank / 3130ALH98 | 4/30/2021 | 0.00 | 1,027.40 | 0.00 | 0.00 | 1,027.40 |
| Federal Home Loan Bank / 3130ALH98 | 5/31/2021 | 0.00 | 1,061.64 | 0.00 | 0.00 | 1,061.64 |
| Federal Home Loan Bank / 3130ALJ70 | 3/31/2021 | 0.00 | 1,041.10 | 0.00 | 0.00 | 1,041.10 |
| Federal Home Loan Bank / 3130ALJ70 | 4/30/2021 | 0.00 | 1,643.84 | 0.00 | 0.00 | 1,643.84 |
| Federal Home Loan Bank / 3130ALJ70 | 5/31/2021 | 0.00 | 1,698.63 | 0.00 | 0.00 | 1,698.63 |
| Federal Home Loan Bank / 3130ALXQ2 | 4/30/2021 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Federal Home Loan Bank / 3130ALXQ2 | 5/31/2021 | 0.00 | 4,246.58 | 0.00 | 0.00 | 4,246.58 |
| Federal Home Loan Bank / 3130AM5C2 | 5/31/2021 | 0.00 | 2,301.37 | 0.00 | 0.00 | 2,301.37 |
| Federal Home Loan Bank / 3130AMD82 | 5/31/2021 | 0.00 | 205.48 | 0.00 | 0.00 | 205.48 |
| Federal Home Loan Bank / 3130AMD82 | 5/31/2021 | 0.00 | 205.48 | 0.00 | 0.00 | 205.48 |
| Federal Home Loan Bank / 313379Q69 | 3/31/2021 | 0.00 | 2,707.19 | -2,494.01 | 0.00 | 213.18 |
| Federal Home Loan Bank / 313379Q69 | 4/30/2021 | 0.00 | 2,619.86 | -2,413.56 | 0.00 | 206.31 |
| Federal Home Loan Bank / 313379Q69 | 5/31/2021 | 0.00 | 2,707.19 | -2,494.01 | 0.00 | 213.18 |
| Federal Home Loan Bank / 313380GJ0 | 3/31/2021 | 0.00 | 8,493.15 | -7,710.76 | 0.00 | 782.39 |
| Federal Home Loan Bank / 313380GJ0 | 3/31/2021 | 0.00 | 25,479.45 | -23,187.48 | 0.00 | 2,291.97 |

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|--|-----------|------------|-----------|--------------------|-------------|----------------|
| Federal Home Loan Bank / 313380GJ0 | 4/30/2021 | 0.00 | 8,219.18 | -7,462.03 | 0.00 | 757.15 |
| Federal Home Loan Bank / 313380GJ0 | 4/30/2021 | 0.00 | 24,657.53 | -22,439.50 | 0.00 | 2,218.03 |
| Federal Home Loan Bank / 313380GJ0 | 5/31/2021 | 0.00 | 8,493.15 | -7,710.76 | 0.00 | 782.39 |
| Federal Home Loan Bank / 313380GJ0 | 5/31/2021 | 0.00 | 25,479.45 | -23,187.48 | 0.00 | 2,291.97 |
| Federal Home Loan Bank / 313381BR5 | 3/31/2021 | 0.00 | 7,962.33 | -7,359.17 | 0.00 | 603.16 |
| Federal Home Loan Bank / 313381BR5 | 4/30/2021 | 0.00 | 7,705.48 | -7,121.78 | 0.00 | 583.70 |
| Federal Home Loan Bank / 313381BR5 | 5/31/2021 | 0.00 | 7,962.33 | -7,359.17 | 0.00 | 603.16 |
| Fifth Third Bank / 316777XD8 | 3/31/2021 | 0.00 | 159.42 | 0.00 | 0.00 | 159.42 |
| First Foundation Bank / 32026UTQ9 | 3/31/2021 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Florida Capital Bank / 340569GZ9 | 3/31/2021 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Goldman Sachs Bank / 38149MBK8 | 3/31/2021 | 0.00 | 499.40 | 0.00 | 0.00 | 499.40 |
| Goldman Sachs Bank / 38149MBK8 | 4/30/2021 | 0.00 | 483.29 | 0.00 | 0.00 | 483.29 |
| Goldman Sachs Bank / 38149MBK8 | 5/31/2021 | 0.00 | 499.40 | 0.00 | 0.00 | 499.40 |
| Hanmi Bank / 410493EQ9 | 3/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| Hanmi Bank / 410493EQ9 | 4/30/2021 | 0.00 | 332.26 | 0.00 | 0.00 | 332.26 |
| Hanmi Bank / 410493EQ9 | 5/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| Hardin County Bank / 411822CM9 | 3/31/2021 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Katy Independent School District / 486063A91 | 3/31/2021 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Katy Independent School District / 486063B25 | 3/31/2021 | 0.00 | 0.00 | 1,638.19 | 0.00 | 1,638.19 |
| Katy Independent School District / 486063B25 | 4/30/2021 | 0.00 | 0.00 | 1,585.35 | 0.00 | 1,585.35 |
| Katy Independent School District / 486063B25 | 5/31/2021 | 0.00 | 0.00 | 1,638.19 | 0.00 | 1,638.19 |
| Live Oak Banking Co. / 538036HL1 | 3/31/2021 | 0.00 | 353.74 | 0.00 | 0.00 | 353.74 |

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|--|-----------|------------|----------|-----------------------|-------------|----------------|
| Live Oak Banking Co. / 538036HL1 | 4/30/2021 | 0.00 | 342.33 | 0.00 | 0.00 | 342.33 |
| Live Oak Banking Co. / 538036HL1 | 5/31/2021 | 0.00 | 353.74 | 0.00 | 0.00 | 353.74 |
| Marlin Business Bank / 57116ATL2 | 3/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| Marlin Business Bank / 57116ATL2 | 4/30/2021 | 0.00 | 332.26 | 0.00 | 0.00 | 332.26 |
| Marlin Business Bank / 57116ATL2 | 5/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| Morgan Stanley Bank / 61690UMW7 | 3/31/2021 | 0.00 | 395.36 | 0.00 | 0.00 | 395.36 |
| Morgan Stanley Bank / 61690UMW7 | 4/30/2021 | 0.00 | 388.98 | 0.00 | 0.00 | 388.98 |
| Morgan Stanley Bank / 61690UMW7 | 5/31/2021 | 0.00 | 395.36 | 0.00 | 0.00 | 395.36 |
| Morgan Stanley Gov Inst 8302 | 3/31/2021 | 883.21 | 0.00 | 0.00 | 0.00 | 883.21 |
| Morgan Stanley Gov Inst 8302 | 4/30/2021 | 1,014.94 | 0.00 | 0.00 | 0.00 | 1,014.94 |
| Morgan Stanley Gov Inst 8302 | 5/31/2021 | 1,417.25 | 0.00 | 0.00 | 0.00 | 1,417.25 |
| Morgan Stanley Private Bank / 61768ECB7 | 3/31/2021 | 0.00 | 197.68 | 0.00 | 0.00 | 197.68 |
| Morgan Stanley Private Bank / 61768ECB7 | 4/30/2021 | 0.00 | 191.30 | 0.00 | 0.00 | 191.30 |
| Morgan Stanley Private Bank / 61768ECB7 | 5/31/2021 | 0.00 | 197.68 | 0.00 | 0.00 | 197.68 |
| Northern Bank & Trust / 66476QCD8 | 3/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| Northern Bank & Trust / 66476QCD8 | 4/30/2021 | 0.00 | 332.26 | 0.00 | 0.00 | 332.26 |
| Northern Bank & Trust / 66476QCD8 | 5/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| Oakland Unified School District / 672325J57 | 3/31/2021 | 0.00 | 3,092.70 | -578.05 | 0.00 | 2,514.64 |
| Oakland Unified School District / 672325J57 | 4/30/2021 | 0.00 | 2,992.93 | -559.41 | 0.00 | 2,433.52 |
| Oakland Unified School District / 672325J57 | 5/31/2021 | 0.00 | 3,092.70 | -578.05 | 0.00 | 2,514.64 |
| Pinnacle Bank / 72345SKU4 | 3/31/2021 | 0.00 | 145.66 | 0.00 | 0.00 | 145.66 |
| Pinnacle Bank / 72345SKU4 | 4/30/2021 | 0.00 | 140.96 | 0.00 | 0.00 | 140.96 |
| Pinnacle Bank / 72345SKU4 | 5/31/2021 | 0.00 | 145.66 | 0.00 | 0.00 | 145.66 |
| PrimeBank / 74163LAQ4 | 3/31/2021 | 0.00 | 104.04 | 0.00 | 0.00 | 104.04 |

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|--|-----------|------------|----------|-----------------------|-------------|----------------|
| PrimeBank / 74163LAQ4 | 4/30/2021 | 0.00 | 100.68 | 0.00 | 0.00 | 100.68 |
| PrimeBank / 74163LAQ4 | 5/31/2021 | 0.00 | 104.04 | 0.00 | 0.00 | 104.04 |
| Savoy Bank / 80534VAE8 | 3/31/2021 | 0.00 | 104.04 | 0.00 | 0.00 | 104.04 |
| Savoy Bank / 80534VAE8 | 4/30/2021 | 0.00 | 100.68 | 0.00 | 0.00 | 100.68 |
| Savoy Bank / 80534VAE8 | 5/31/2021 | 0.00 | 104.04 | 0.00 | 0.00 | 104.04 |
| Security State Bank of Oklahoma / 815101AL4 | 3/31/2021 | 0.00 | 83.23 | 0.00 | 0.00 | 83.23 |
| Security State Bank of Oklahoma / 815101AL4 | 4/30/2021 | 0.00 | 80.55 | 0.00 | 0.00 | 80.55 |
| Security State Bank of Oklahoma / 815101AL4 | 5/31/2021 | 0.00 | 83.23 | 0.00 | 0.00 | 83.23 |
| Signature Bank of New York / 82669GCH5 | 3/31/2021 | 0.00 | 77.53 | 0.00 | 0.00 | 77.53 |
| State Bank of Texas / 856528DF8 | 3/31/2021 | 0.00 | 197.68 | 0.00 | 0.00 | 197.68 |
| State Bank of Texas / 856528DF8 | 4/30/2021 | 0.00 | 191.30 | 0.00 | 0.00 | 191.30 |
| State Bank of Texas / 856528DF8 | 5/31/2021 | 0.00 | 197.68 | 0.00 | 0.00 | 197.68 |
| State of Maryland / 574193GU6 | 3/31/2021 | 0.00 | 285.38 | -266.77 | 0.00 | 18.61 |
| State of Maryland / 574193UG1 | 3/31/2021 | 0.00 | 466.03 | 0.00 | 0.00 | 466.03 |
| State of Maryland / 574193UG1 | 4/30/2021 | 0.00 | 665.75 | 0.00 | 0.00 | 665.75 |
| State of Maryland / 574193UG1 | 5/31/2021 | 0.00 | 687.95 | 0.00 | 0.00 | 687.95 |
| State of Washington / 93974EKPO | 3/31/2021 | 0.00 | 2,590.41 | 0.00 | 0.00 | 2,590.41 |
| State of Washington / 93974EKPO | 4/30/2021 | 0.00 | 2,506.85 | 0.00 | 0.00 | 2,506.85 |
| State of Washington / 93974EKPO | 5/31/2021 | 0.00 | 2,590.41 | 0.00 | 0.00 | 2,590.41 |
| State of Washington / 93974EKQ8 | 3/31/2021 | 0.00 | 1,825.90 | 0.00 | 0.00 | 1,825.90 |
| State of Washington / 93974EKQ8 | 4/30/2021 | 0.00 | 1,767.00 | 0.00 | 0.00 | 1,767.00 |
| State of Washington / 93974EKQ8 | 5/31/2021 | 0.00 | 1,825.90 | 0.00 | 0.00 | 1,825.90 |
| Stearns Bank / 857894E70 | 3/31/2021 | 0.00 | 353.74 | 0.00 | 0.00 | 353.74 |
| Stearns Bank / 857894E70 | 4/30/2021 | 0.00 | 342.33 | 0.00 | 0.00 | 342.33 |

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|-----------------------------------|-----------|------------|----------|--------------------|-------------|----------------|
| Stearns Bank / 857894E70 | 5/31/2021 | 0.00 | 353.74 | 0.00 | 0.00 | 353.74 |
| Synchrony Bank / 36159CG59 | 3/31/2021 | 0.00 | 686.67 | -473.09 | 0.00 | 213.58 |
| Synchrony Bank / 36159CG59 | 4/30/2021 | 0.00 | 664.52 | -457.83 | 0.00 | 206.69 |
| Synchrony Bank / 36159CG59 | 5/31/2021 | 0.00 | 686.67 | -473.09 | 0.00 | 213.58 |
| TexasDAILY | 3/31/2021 | 1,713.14 | 0.00 | 0.00 | 0.00 | 1,713.14 |
| TexasDAILY | 4/30/2021 | 1,641.00 | 0.00 | 0.00 | 0.00 | 1,641.00 |
| TexasDAILY | 5/31/2021 | 2,137.27 | 0.00 | 0.00 | 0.00 | 2,137.27 |
| TexPool | 3/31/2021 | 238.85 | 0.00 | 0.00 | 0.00 | 238.85 |
| TexPool | 4/30/2021 | 121.06 | 0.00 | 0.00 | 0.00 | 121.06 |
| TexPool | 5/31/2021 | 97.50 | 0.00 | 0.00 | 0.00 | 97.50 |
| TexSTAR | 3/31/2021 | 279.89 | 0.00 | 0.00 | 0.00 | 279.89 |
| TexSTAR | 4/30/2021 | 98.21 | 0.00 | 0.00 | 0.00 | 98.21 |
| TexSTAR | 5/31/2021 | 98.32 | 0.00 | 0.00 | 0.00 | 98.32 |
| TriState Capital Bank / 89677DGZ3 | 3/31/2021 | 0.00 | 87.26 | 0.00 | 0.00 | 87.26 |
| UBS Bank / 90348JSW1 | 3/31/2021 | 0.00 | 208.08 | 0.00 | 0.00 | 208.08 |
| UBS Bank / 90348JSW1 | 4/30/2021 | 0.00 | 201.37 | 0.00 | 0.00 | 201.37 |
| UBS Bank / 90348JSW1 | 5/31/2021 | 0.00 | 208.08 | 0.00 | 0.00 | 208.08 |
| Unity Bank / 91330ABX4 | 3/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| Unity Bank / 91330ABX4 | 4/30/2021 | 0.00 | 332.26 | 0.00 | 0.00 | 332.26 |
| Unity Bank / 91330ABX4 | 5/31/2021 | 0.00 | 343.34 | 0.00 | 0.00 | 343.34 |
| University of Texas / 9151157L7 | 3/31/2021 | 0.00 | 5,520.55 | -3,686.29 | 0.00 | 1,834.26 |
| University of Texas / 9151157L7 | 4/30/2021 | 0.00 | 5,342.47 | -3,567.38 | 0.00 | 1,775.09 |
| University of Texas / 9151157L7 | 5/31/2021 | 0.00 | 5,520.55 | -3,686.29 | 0.00 | 1,834.26 |
| University of Texas / 9151374C4 | 3/31/2021 | 0.00 | 2,993.84 | -1,996.71 | 0.00 | 997.12 |
| University of Texas / 9151374C4 | 4/30/2021 | 0.00 | 2,897.26 | -1,932.30 | 0.00 | 964.96 |
| University of Texas / 9151374C4 | 5/31/2021 | 0.00 | 2,993.84 | -1,996.71 | 0.00 | 997.12 |
| University of Texas / 91514ADK8 | 3/31/2021 | 0.00 | 6,667.12 | -4,446.02 | 0.00 | 2,221.10 |

| Issuer / CUSIP | Date | Reinvested | Accrued | (Premium) Discount | Gain (Loss) | Total Earnings |
|--|-----------|------------|------------|-----------------------|-------------|----------------|
| University of Texas / 91514ADK8 | 4/30/2021 | 0.00 | 6,452.05 | -4,302.60 | 0.00 | 2,149.46 |
| University of Texas / 91514ADK8 | 5/31/2021 | 0.00 | 6,667.12 | -4,446.02 | 0.00 | 2,221.10 |
| US Treasury / 9127964Z9 | 3/31/2021 | 0.00 | 0.00 | 259.87 | 0.00 | 259.87 |
| US Treasury / 9127964Z9 | 4/30/2021 | 0.00 | 0.00 | 243.11 | 0.00 | 243.11 |
| US Treasury / 9128285X4 | 3/31/2021 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| US Treasury / 9128286D7 | 3/31/2021 | 0.00 | -0.01 | 0.00 | 0.00 | -0.01 |
| US Treasury / 9128287A2 | 3/31/2021 | 0.00 | 23,876.37 | -11,859.68 | 0.00 | 12,016.69 |
| US Treasury / 9128287A2 | 4/30/2021 | 0.00 | 23,106.16 | -11,477.11 | 0.00 | 11,629.05 |
| US Treasury / 9128287A2 | 5/31/2021 | 0.00 | 23,876.37 | -11,859.68 | 0.00 | 12,016.69 |
| US Treasury / 9128287F1 | 3/31/2021 | 0.00 | 55,439.04 | -29,529.54 | 0.00 | 25,909.50 |
| US Treasury / 9128287F1 | 4/30/2021 | 0.00 | 53,650.68 | -28,576.98 | 0.00 | 25,073.70 |
| US Treasury / 9128287F1 | 5/31/2021 | 0.00 | 55,439.04 | -29,529.54 | 0.00 | 25,909.50 |
| US Treasury / 912828B90 | 3/31/2021 | 0.00 | 58.07 | 0.00 | 0.00 | 58.07 |
| US Treasury / 912828C57 | 3/31/2021 | 0.00 | 19,079.27 | -15,851.52 | 0.00 | 3,227.75 |
| US Treasury / 912828R28 | 4/30/2021 | 0.00 | 7,406.77 | -7,146.11 | 0.00 | 260.66 |
| US Treasury / 912828R28 | 5/31/2021 | 0.00 | 20,702.05 | -18,460.79 | 0.00 | 2,241.26 |
| US Treasury / 912828ZP8 | 4/30/2021 | 0.00 | 565.07 | 241.50 | 0.00 | 806.56 |
| US Treasury / 912828ZP8 | 5/31/2021 | 0.00 | 1,592.47 | 623.86 | 0.00 | 2,216.33 |
| Zions Bancorporation (ZB) / 98970LAL7 | 3/31/2021 | 0.00 | 22.15 | 0.00 | 0.00 | 22.15 |
| | | 9,740.64 | 670,608.64 | -376,112.29 | 0.00 | 304,236.99 |

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 5/31/2021

| Issuer | CUSIP | Maturity Date | Face Amount |
|----------------------------|-----------|---------------|---------------|
| Cathay Bank | 149159PT6 | 3/18/2021 | 245,000.00 |
| Community Bankers' Bank | 20361LCF9 | 4/30/2021 | 245,000.00 |
| Discover Bank | 254673ZT6 | 3/25/2021 | 245,000.00 |
| Encore Bank | 29260MBB0 | 4/27/2021 | 245,000.00 |
| Exchange Bank | 301074DP2 | 3/22/2021 | 245,000.00 |
| Fifth Third Bank | 316777XD8 | 3/25/2021 | 245,000.00 |
| Signature Bank of New York | 82669GCH5 | 3/11/2021 | 245,000.00 |
| State of Maryland | 574193GU6 | 3/1/2021 | 3,000,000.00 |
| TriState Capital Bank | 89677DGZ3 | 3/12/2021 | 245,000.00 |
| US Treasury | 9128286D7 | 3/1/2021 | 8,000,000.00 |
| US Treasury | 912828B90 | 3/1/2021 | 10,000,000.00 |
| US Treasury | 912828C57 | 3/31/2021 | 10,000,000.00 |
| US Treasury | 9127964Z9 | 4/29/2021 | 5,000,000.00 |
| Zions Bancorporation (ZB) | 98970LAL7 | 3/17/2021 | 245,000.00 |
| | | | 38,205,000.00 |

City of El Paso
Schedule of Securities Sold
For the quarter ending 5/31/2021

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

City of El Paso
Schedule of Withdrawals
For the quarter ending 5/31/2021

| Issuer | Withdrawal Date | Amount |
|------------------------------|-----------------|---------------|
| Morgan Stanley Gov Inst 8302 | 4/16/2021 | 5,000,000.00 |
| Morgan Stanley Gov Inst 8302 | 4/29/2021 | 10,000,000.00 |
| TexPool | 3/1/2021 | 25,000,000.00 |
| TexPool | 4/15/2021 | 10,000,000.00 |
| TexSTAR | 3/1/2021 | 15,000,000.00 |
| TexSTAR | 4/15/2021 | 10,000,000.00 |
| | | <hr/> |
| | | 75,000,000.00 |
| | | <hr/> <hr/> |