

CITY OF EL PASO
Office of the Comptroller
Quarterly Investment Report



Fiscal Year 2024 – 2nd Quarter
February 29, 2024

The City of El Paso Texas
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Investment Report for FY 2024 2nd Quarter Ending February 29, 2024

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Office of the Comptroller

MAYOR
Oscar Leeser

To: Mr. Cary Westin, Interim City Manager
From: Investment Committee Members
Date: March 21, 2024
Subject: Second Quarter Investment Report for period ending February 29, 2024

CITY COUNCIL

District 1
Brian Kennedy

District 2
Dr. Josh Acevedo

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 February 29, 2024, was approximately \$1.360 billion as compared to \$1.096 billion at November 30, 2023. The investment earnings for the quarter were \$10,569,943 and year to date \$18,451,420.

**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

	February 29, 2024	November 30, 2023
Par value invested	\$ 1,359,572,089	\$ 1,095,704,694
Portfolio book value	\$ 1,351,022,361	\$ 1,088,810,545
Portfolio market value	\$ 1,336,671,421	\$ 1,069,454,804
Weighted average maturity	260	373

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

	February 29, 2024	November 30, 2023
Yield Pools	5.322%	5.372%
Yield Money Market	5.210%	5.260%
Yield Fixed Term Securities	2.754%	2.449%
City's Average Portfolio Yield	3.574%	3.112%

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments:

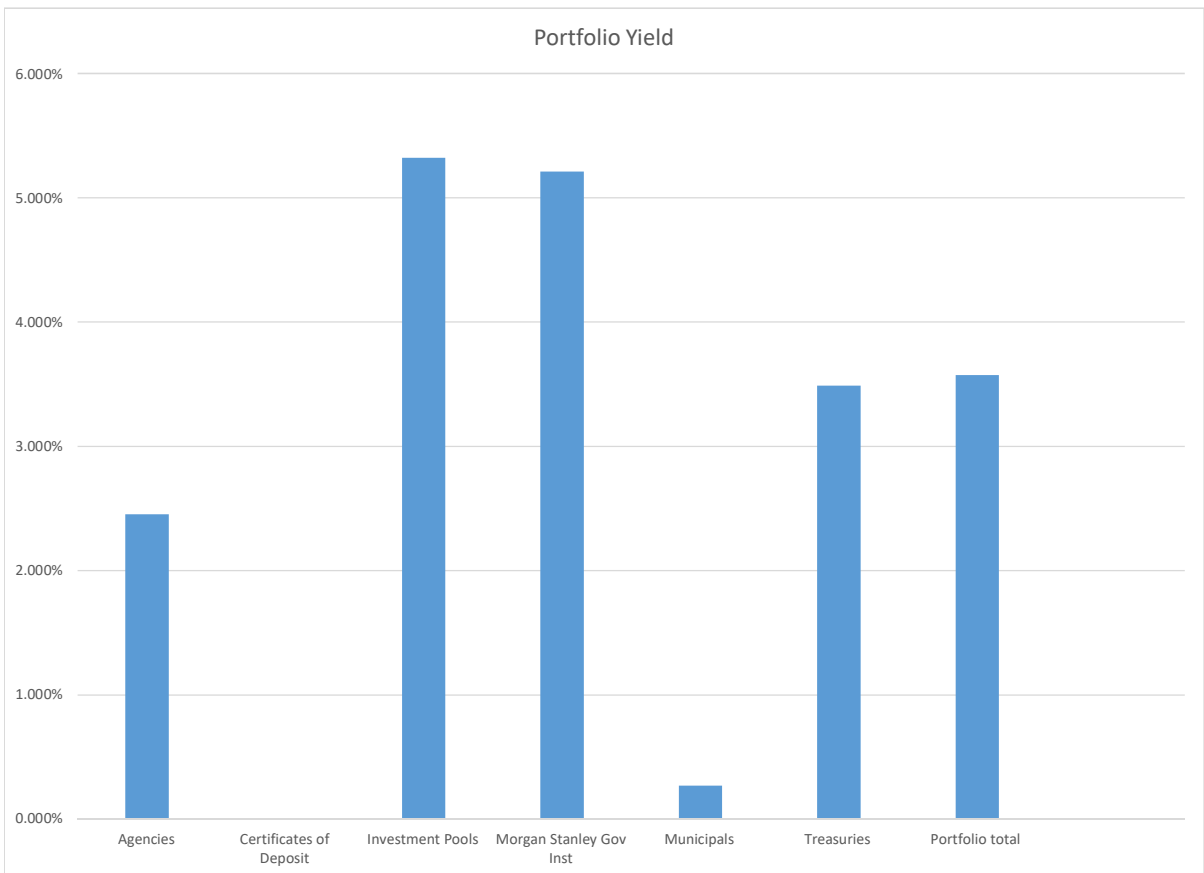
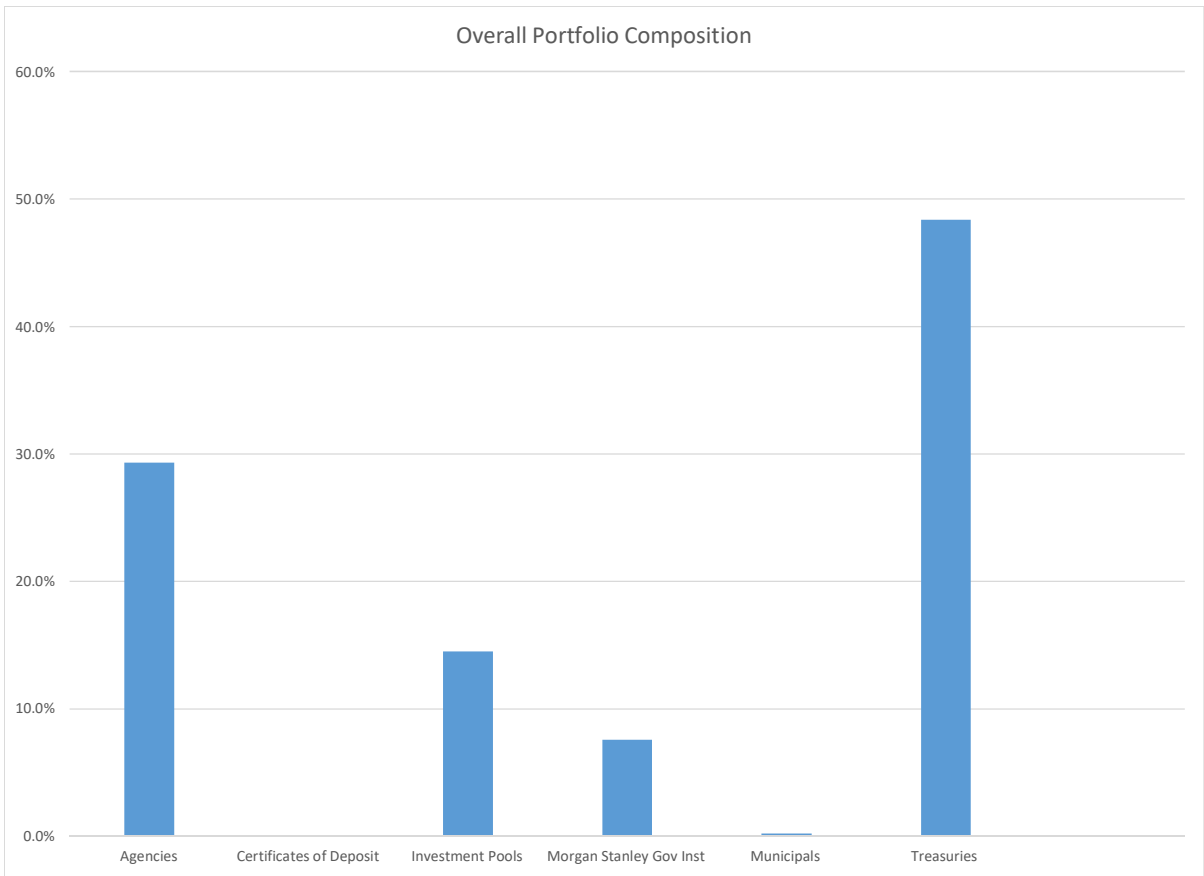
	February 29, 2024	November 30, 2023	Increase (Decrease)
TexPool	\$ 66,557,484	\$ 65,678,023	879,461
TexSTAR	65,620,689	64,757,881	862,808
TexasDAILY	65,130,045	64,269,769	860,276
Money Market	103,123,871	57,649,021	45,474,850
Municipals	3,000,000	3,000,000	-
Agencies	398,640,000	337,350,000	61,290,000
Treasuries	657,500,000	503,000,000	154,500,000
	\$ 1,359,572,089	\$ 1,095,704,694	\$ 263,867,395

FY Changes in Yield, Activity & Interest Earned Balances

	2nd Qtr. FY 2024	2nd Qtr. FY 2023	Increase (Decrease)
Interest Earnings	\$ 10,569,943	\$ 6,955,048	\$ 3,614,895
Portfolio Ending Balance (FMV)	\$ 1,336,671,421	\$ 1,281,507,919	55,163,502
Yield to Maturity	3.574%	2.603%	0.971%
Purchases/Deposits	\$ 753,800,000	\$ 827,400,000	(73,600,000)
Maturities/Withdrawals	\$ 494,000,000	\$ 564,375,000	(70,375,000)

Portfolio Composition Review as of February 29, 2024

	<u>Face Amount</u>	<u>Yield</u>	<u>Weighted Maturity (days)</u>	<u>% Portfolio</u>
Pools				
TexSTAR	\$ 65,620,689	5.311%	1	4.8%
TexasDAILY	65,130,045	5.330%	1	4.8%
TexPool	66,557,484	5.325%	1	4.9%
Investment Pools	<u>197,308,218</u>	5.322%		<u>14.5%</u>
Money Market Funds				
Morgan Stanley Gov Inst	<u>103,123,871</u>	5.210%	1	<u>7.6%</u>
Securities				
Agencies	398,640,000	2.453%	274	29.3%
Municipals	3,000,000	0.270%	1	0.2%
Treasuries	657,500,000	3.488%	372	48.4%
Securities	<u>1,059,140,000</u>			<u>77.9%</u>
Portfolio total	<u>\$ 1,359,572,089</u>	3.574%	260	<u>100.0%</u>



**City of El Paso
Schedule of Portfolio Holdings
As of 2/29/2024**

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Local Government Investment Pool									
TexasDAILY		65,130,044.86	65,130,044.86	65,130,044.86	65,130,044.86	5.330	5.330	N/A	1
TexPool		66,557,484.44	66,557,484.44	66,557,484.44	66,557,484.44	5.325	5.325	N/A	1
TexSTAR		65,620,688.84	65,620,688.84	65,620,688.84	65,620,688.84	5.311	5.311	N/A	1
Subtotal, Average		197,308,218.14	197,308,218.14	197,308,218.14	197,308,218.14	5.322	5.322		1
Local Government Investment Pool									
Money Market									
Morgan Stanley Gov Inst 8302		103,123,870.49	103,123,870.49	103,123,870.49	103,123,870.49	5.210	5.210	N/A	1
Subtotal, Average		103,123,870.49	103,123,870.49	103,123,870.49	103,123,870.49	5.210	5.210		1
Money Market									
Municipal Securities									
State of Maryland / 574193UG1	3/10/2021	3,000,000.00	3,000,000.00	3,000,000.00	3,000,000.00	0.270	0.270	3/1/2024	1
Subtotal, Average		3,000,000.00	3,000,000.00	3,000,000.00	3,000,000.00	0.270	0.270		1
Municipal Securities									
US Agencies & Instrumentalities									
Farmer Mac / 31422XMV1	10/4/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,723,750.00	0.500	0.500	10/4/2024	218
Federal Farm Credit Bank / 3133ENCVO	11/2/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,917,010.00	0.670	0.670	5/2/2024	63
Federal Farm Credit Bank / 3133ENKS8	3/28/2023	5,000,000.00	4,738,033.65	4,874,256.15	4,834,630.00	1.125	4.224	1/6/2025	312
Federal Farm Credit Bank / 3133ENTK6	4/5/2022	20,000,000.00	19,914,000.00	19,968,734.43	19,474,160.00	2.510	2.661	4/1/2025	397
Federal Farm Credit Bank / 3133ENZ94	11/18/2022	5,000,000.00	4,989,160.40	4,996,100.12	4,975,010.00	4.500	4.615	11/18/2024	263
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,990,080.00	0.250	0.250	3/15/2024	15
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	4,997,000.00	4,999,958.94	4,990,080.00	0.250	0.270	3/15/2024	15
Federal Home Loan Bank / 3130ALJ70	3/12/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,992,370.00	0.400	0.400	3/12/2024	12
Federal Home Loan Bank / 3130ALXQ2	4/29/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,918,050.00	0.500	0.500	4/29/2024	60
Federal Home Loan Bank / 3130AM5C2	5/6/2021	8,000,000.00	8,000,000.00	8,000,000.00	7,925,632.00	0.420	0.420	5/6/2024	67
Federal Home Loan Bank / 3130AN2W9	7/22/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,813,120.00	0.550	0.550	7/22/2024	144
Federal Home Loan Bank / 3130AN3E8	7/12/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,824,670.00	0.520	0.520	7/12/2024	134
Federal Home Loan Bank / 3130ANUH1	9/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,736,740.00	0.550	0.550	9/27/2024	211
Federal Home Loan Bank / 3130APA62	10/15/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,714,220.00	0.550	0.550	10/15/2024	229
Federal Home Loan Bank / 3130APAA3	10/21/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,707,150.00	0.555	0.555	10/21/2024	235

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Home Loan Bank / 3130APDA0	10/25/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,708,200.00	0.650	0.650	10/25/2024	239
Federal Home Loan Bank / 3130APKF1	11/8/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,699,090.00	0.750	0.750	11/8/2024	253
Federal Home Loan Bank / 3130APNE1	11/18/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,697,650.00	0.900	0.900	11/18/2024	263
Federal Home Loan Bank / 3130APVH5	11/30/2021	20,000,000.00	20,000,000.00	20,000,000.00	19,406,840.00	1.000	1.000	11/25/2024	270
Federal Home Loan Bank / 3130APX67	12/6/2021	7,940,000.00	7,940,000.00	7,940,000.00	7,704,444.02	1.150	1.150	12/6/2024	281
Federal Home Loan Bank / 3130AQ5X7	12/30/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,677,440.00	1.150	1.150	12/30/2024	305
Federal Home Loan Bank / 3130AQ6J7	12/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,682,160.00	1.170	1.170	12/27/2024	302
Federal Home Loan Bank / 3130AQAK9	12/30/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,908,695.00	1.250	1.250	12/20/2024	295
Federal Home Loan Bank / 3130AQJ79	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,657,120.00	1.250	1.250	1/28/2025	334
Federal Home Loan Bank / 3130AQL92	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,666,780.00	1.360	1.360	1/28/2025	334
Federal Home Loan Bank / 3130AQSN4	2/25/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,665,580.00	1.625	1.625	2/25/2025	362
Federal Home Loan Bank / 3130AQ778	2/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,674,830.00	1.750	1.750	2/28/2025	365
Federal Home Loan Bank / 3130ATUC9	1/24/2023	10,000,000.00	10,137,600.30	10,085,199.81	9,958,200.00	4.500	3.986	12/12/2025	652
Federal Home Loan Bank / 3130AUT95	3/28/2023	10,000,000.00	10,020,080.20	10,010,069.72	9,927,490.00	4.300	4.184	2/3/2025	340
Federal Home Loan Bank / 3130AUU36	3/28/2023	30,000,000.00	30,090,695.70	30,062,337.56	29,669,460.00	4.125	4.012	3/13/2026	743
Federal Home Loan Bank / 313384C23	1/23/2024	3,900,000.00	3,790,512.92	3,810,274.00	3,806,996.70		5.143	8/15/2024	168
Federal Home Loan Bank / 313384C23	1/23/2024	25,000,000.00	24,296,736.00	24,423,666.58	24,403,825.00		5.153	8/15/2024	168
Federal Home Loan Bank / 313384C98	1/23/2024	10,900,000.00	10,584,511.60	10,639,573.25	10,629,244.00		5.128	8/22/2024	175
Federal Home Loan Bank / 313384D89	1/23/2024	21,700,000.00	21,053,159.24	21,162,442.84	21,139,402.20		5.113	8/29/2024	182
Federal Home Loan Bank / 313384E88	12/20/2023	1,200,000.00	1,157,587.50	1,169,125.00	1,167,890.40		5.099	9/6/2024	190
Federal Home Loan Bank / 313384F79	12/20/2023	200,000.00	192,756.56	194,675.53	194,451.20		5.091	9/13/2024	197
Federal Home Loan Bank / 313384G60	12/20/2023	10,200,000.00	9,822,104.18	9,919,670.01	9,906,954.00		5.077	9/20/2024	204
Federal Home Loan Bank / 313384H28	12/13/2023	10,700,000.00	10,277,947.38	10,393,052.64	10,386,564.90		5.206	9/24/2024	208
Federal Home Loan Bank / 313384H51	12/20/2023	3,900,000.00	3,752,443.50	3,789,594.25	3,784,107.60		5.059	9/27/2024	211
Federal Home Loan Bank / 313384VK2	1/23/2024	4,400,000.00	4,350,379.00	4,373,917.17	4,373,718.80		5.352	4/10/2024	41
Federal Home Loan Bank / 313384VU0	1/23/2024	2,600,000.00	2,567,295.25	2,581,204.17	2,581,059.00		5.359	4/19/2024	50
Subtotal, Average		398,640,000.00	395,672,003.38	396,393,852.17	389,614,864.82	1.206	2.453		274
US Agencies & Instrumentalities									

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
US Treasury / 912797GZ4	1/30/2024	7,700,000.00	7,627,566.53	7,660,997.38	7,661,607.80		5.347	4/4/2024	35
US Treasury / 912797HF7	1/30/2024	1,300,000.00	1,286,532.00	1,292,143.67	1,292,179.20		5.321	4/11/2024	42
US Treasury / 912797JG3	2/7/2024	100,000,000.00	99,605,312.50	99,926,909.81	99,941,500.00		5.371	3/5/2024	5
US Treasury / 912797JK4	1/30/2024	13,400,000.00	13,290,566.67	13,349,191.65	13,350,768.40		5.381	3/26/2024	26
US Treasury / 912797JP3	1/23/2024	22,800,000.00	22,501,171.12	22,622,672.97	22,622,593.20		5.341	4/23/2024	54
US Treasury / 912828XB1	5/23/2022	20,000,000.00	19,664,843.75	19,864,150.82	19,348,440.00	2.125	2.714	5/15/2025	441
US Treasury / 912828ZF0	4/27/2022	13,000,000.00	12,192,070.31	12,700,710.80	12,388,090.00	0.500	2.724	3/31/2025	396
US Treasury / 912828ZF0	4/5/2022	20,000,000.00	18,782,000.00	19,557,902.84	19,058,600.00	0.500	2.634	3/31/2025	396
US Treasury / 91282CBQ3	3/28/2023	30,000,000.00	27,267,187.50	28,130,449.77	27,651,570.00	0.500	3.822	3/2/2026	732
US Treasury / 91282CCC3	10/5/2021	10,000,000.00	9,955,859.38	9,996,479.87	9,895,700.00	0.250	0.420	5/15/2024	76
US Treasury / 91282CCC3	9/23/2021	10,000,000.00	9,968,453.09	9,997,515.48	9,895,700.00	0.250	0.370	5/15/2024	76
US Treasury / 91282CCF6	6/27/2023	25,000,000.00	22,578,125.00	23,137,193.34	22,975,575.00	0.750	4.309	6/1/2026	823
US Treasury / 91282CCG4	10/5/2021	20,000,000.00	19,900,781.25	19,989,210.97	19,707,820.00	0.250	0.435	6/15/2024	107
US Treasury / 91282CCG4	6/15/2022	20,000,000.00	18,776,562.50	19,820,919.55	19,707,820.00	0.250	3.441	6/15/2024	107
US Treasury / 91282CCL3	10/5/2021	20,000,000.00	19,955,468.75	19,993,983.45	19,636,720.00	0.375	0.456	7/15/2024	137
US Treasury / 91282CCT6	10/5/2021	40,000,000.00	39,884,375.00	39,981,411.48	39,120,320.00	0.375	0.477	8/15/2024	168
US Treasury / 91282CCT6	9/10/2021	20,000,000.00	19,985,448.65	19,997,715.29	19,560,160.00	0.375	0.400	8/15/2024	168
US Treasury / 91282CED9	4/6/2022	20,000,000.00	19,463,281.25	19,810,099.51	19,335,940.00	1.750	2.705	3/15/2025	380
US Treasury / 91282CEU1	6/15/2022	20,000,000.00	19,593,750.00	19,825,045.62	19,493,760.00	2.875	3.595	6/15/2025	472
US Treasury / 91282CEY3	8/8/2022	20,000,000.00	19,891,406.25	19,949,147.33	19,507,820.00	3.000	3.195	7/15/2025	502
US Treasury / 91282CFE6	8/24/2022	20,000,000.00	19,875,000.00	19,938,707.45	19,524,220.00	3.125	3.347	8/15/2025	533
US Treasury / 91282CFE6	8/30/2022	10,000,000.00	9,912,890.63	9,957,049.68	9,762,110.00	3.125	3.437	8/15/2025	533
US Treasury / 91282CFG1	1/23/2024	9,300,000.00	9,198,281.25	9,215,083.01	9,205,549.20	3.250	5.113	9/3/2024	187
US Treasury / 91282CFK2	10/11/2022	20,000,000.00	19,556,250.00	19,766,098.13	19,611,720.00	3.500	4.314	9/15/2025	564
US Treasury / 91282CFP1	11/18/2022	20,000,000.00	20,010,937.50	20,006,117.58	19,833,600.00	4.250	4.229	10/15/2025	594
US Treasury / 91282CFW6	11/18/2022	20,000,000.00	20,150,000.00	20,085,773.10	19,918,760.00	4.500	4.230	11/15/2025	625
US Treasury / 91282CGA3	12/21/2022	10,000,000.00	9,992,968.75	9,995,774.80	9,875,390.00	4.000	4.025	12/15/2025	655
US Treasury / 91282CGE5	1/24/2023	20,000,000.00	19,992,968.75	19,995,562.61	19,717,960.00	3.875	3.887	1/15/2026	686

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
US Treasury / 91282CGL9	6/27/2023	25,000,000.00	24,742,187.50	24,808,245.27	24,695,325.00	4.000	4.417	2/15/2026	717
US Treasury / 91282CGV7	4/19/2023	25,000,000.00	24,879,882.81	24,914,642.00	24,566,400.00	3.750	3.922	4/15/2026	776
US Treasury / 91282CHH7	6/27/2023	25,000,000.00	24,882,812.50	24,909,514.82	24,760,750.00	4.125	4.294	6/15/2026	837
Subtotal, Average US Treasuries		657,500,000.00	645,364,941.19	651,196,420.05	643,624,467.80	1.633	3.488		372
Portfolio Total, Average		1,359,572,088.63	1,344,469,033.20	1,351,022,360.85	1,336,671,421.25	2.311	3.574		260

City of El Paso
Schedule of Securities Purchased
For the quarter ending 2/29/2024

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
Federal Home Loan Bank	313384H28	12/12/2023	12/13/2023	5.2062%	10,700,000.00	10,277,947.38	96.0556
Federal Home Loan Bank	313384E88	12/19/2023	12/20/2023	5.0990%	1,200,000.00	1,157,587.50	96.4656
Federal Home Loan Bank	313384F79	12/19/2023	12/20/2023	5.0908%	200,000.00	192,756.56	96.3783
Federal Home Loan Bank	313384G60	12/19/2023	12/20/2023	5.0774%	10,200,000.00	9,822,104.18	96.2951
Federal Home Loan Bank	313384H51	12/19/2023	12/20/2023	5.0587%	3,900,000.00	3,752,443.50	96.2165
Federal Home Loan Bank	313384C23	1/22/2024	1/23/2024	5.1535%	25,000,000.00	24,296,736.00	97.1869
Federal Home Loan Bank	313384C23	1/22/2024	1/23/2024	5.1427%	3,900,000.00	3,790,512.92	97.1926
Federal Home Loan Bank	313384C98	1/22/2024	1/23/2024	5.1279%	10,900,000.00	10,584,511.60	97.1056
Federal Home Loan Bank	313384D89	1/22/2024	1/23/2024	5.1132%	21,700,000.00	21,053,159.24	97.0192
Federal Home Loan Bank	313384VK2	1/22/2024	1/23/2024	5.3521%	4,400,000.00	4,350,379.00	98.8723
Federal Home Loan Bank	313384VU0	1/22/2024	1/23/2024	5.3592%	2,600,000.00	2,567,295.25	98.7421
US Treasury	912797JA6	12/22/2023	12/26/2023	5.3440%	100,000,000.00	99,592,833.00	99.5928
US Treasury	912797JP3	1/22/2024	1/23/2024	5.3414%	22,800,000.00	22,501,171.12	98.6893
US Treasury	91282CFG1	1/22/2024	1/23/2024	5.1135%	9,300,000.00	9,198,281.25	98.9063
US Treasury	912797GZ4	1/29/2024	1/30/2024	5.3471%	7,700,000.00	7,627,566.53	99.0593
US Treasury	912797HF7	1/29/2024	1/30/2024	5.3215%	1,300,000.00	1,286,532.00	98.9640
US Treasury	912797JK4	1/29/2024	1/30/2024	5.3814%	13,400,000.00	13,290,566.67	99.1833
US Treasury	912797JG3	2/6/2024	2/7/2024	5.3714%	100,000,000.00	99,605,312.50	99.6053
					349,200,000.00	344,947,696.20	

City of El Paso
Schedule of Securities Called
For the quarter ending 2/29/2024

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

City of El Paso
Schedule of Deposits

For the quarter ending 2/29/2024

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	12/6/2023	Deposit	200,000.00
Morgan Stanley Gov Inst 8302	12/8/2023	Deposit	15,300,000.00
Morgan Stanley Gov Inst 8302	12/12/2023	Deposit	11,200,000.00
Morgan Stanley Gov Inst 8302	12/14/2023	Deposit	300,000.00
Morgan Stanley Gov Inst 8302	12/15/2023	Deposit	10,200,000.00
Morgan Stanley Gov Inst 8302	12/18/2023	Deposit	5,800,000.00
Morgan Stanley Gov Inst 8302	12/19/2023	Deposit	17,600,000.00
Morgan Stanley Gov Inst 8302	12/20/2023	Deposit	6,700,000.00
Morgan Stanley Gov Inst 8302	12/21/2023	Deposit	103,200,000.00
Morgan Stanley Gov Inst 8302	12/22/2023	Deposit	4,200,000.00
Morgan Stanley Gov Inst 8302	12/26/2023	Deposit	4,100,000.00
Morgan Stanley Gov Inst 8302	12/27/2023	Deposit	6,400,000.00
Morgan Stanley Gov Inst 8302	12/28/2023	Deposit	3,500,000.00
Morgan Stanley Gov Inst 8302	12/29/2023	Deposit	2,400,000.00
Morgan Stanley Gov Inst 8302	12/31/2023	Interest reinvested	333,245.06
Morgan Stanley Gov Inst 8302	1/2/2024	Deposit	30,100,000.00
Morgan Stanley Gov Inst 8302	1/3/2024	Deposit	13,000,000.00
Morgan Stanley Gov Inst 8302	1/10/2024	Deposit	6,600,000.00
Morgan Stanley Gov Inst 8302	1/11/2024	Deposit	500,000.00
Morgan Stanley Gov Inst 8302	1/12/2024	Deposit	18,900,000.00
Morgan Stanley Gov Inst 8302	1/16/2024	Deposit	5,600,000.00
Morgan Stanley Gov Inst 8302	1/17/2024	Deposit	8,100,000.00
Morgan Stanley Gov Inst 8302	1/22/2024	Deposit	2,100,000.00
Morgan Stanley Gov Inst 8302	1/24/2024	Deposit	5,500,000.00
Morgan Stanley Gov Inst 8302	1/25/2024	Deposit	800,000.00
Morgan Stanley Gov Inst 8302	1/26/2024	Deposit	18,300,000.00
Morgan Stanley Gov Inst 8302	1/29/2024	Deposit	11,000,000.00
Morgan Stanley Gov Inst 8302	1/31/2024	Deposit	7,700,000.00
Morgan Stanley Gov Inst 8302	1/31/2024	Interest reinvested	619,084.42
Morgan Stanley Gov Inst 8302	2/2/2024	Deposit	9,900,000.00
Morgan Stanley Gov Inst 8302	2/6/2024	Deposit	13,900,000.00
Morgan Stanley Gov Inst 8302	2/7/2024	Deposit	800,000.00

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	2/8/2024	Deposit	400,000.00
Morgan Stanley Gov Inst 8302	2/9/2024	Deposit	19,000,000.00
Morgan Stanley Gov Inst 8302	2/12/2024	Deposit	8,900,000.00
Morgan Stanley Gov Inst 8302	2/13/2024	Deposit	500,000.00
Morgan Stanley Gov Inst 8302	2/14/2024	Deposit	6,000,000.00
Morgan Stanley Gov Inst 8302	2/15/2024	Deposit	9,400,000.00
Morgan Stanley Gov Inst 8302	2/21/2024	Deposit	5,400,000.00
Morgan Stanley Gov Inst 8302	2/22/2024	Deposit	600,000.00
Morgan Stanley Gov Inst 8302	2/23/2024	Deposit	1,400,000.00
Morgan Stanley Gov Inst 8302	2/26/2024	Deposit	5,900,000.00
Morgan Stanley Gov Inst 8302	2/28/2024	Deposit	3,200,000.00
Morgan Stanley Gov Inst 8302	2/29/2024	Interest reinvested	512,519.81
TexasDAILY	12/31/2023	Interest reinvested	293,567.90
TexasDAILY	1/31/2024	Interest reinvested	293,142.35
TexasDAILY	2/29/2024	Interest reinvested	273,565.23
TexPool	12/31/2023	Interest reinvested	299,514.98
TexPool	1/31/2024	Interest reinvested	299,536.62
TexPool	2/29/2024	Interest reinvested	280,410.43
TexSTAR	12/31/2023	Interest reinvested	293,576.79
TexSTAR	1/31/2024	Interest reinvested	293,885.19
TexSTAR	2/29/2024	Interest reinvested	275,346.11
			408,667,394.89

City of El Paso
Schedule of Interest Earned
For the quarter ending 2/29/2024

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Farmer Mac / 31422XMV1	12/31/2023	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XMV1	1/31/2024	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XMV1	2/29/2024	0.00	3,972.60	0.00	0.00	3,972.60
Federal Farm Credit Bank / 3133EMQM7	12/31/2023	0.00	849.32	99.00	0.00	948.31
Federal Farm Credit Bank / 3133EMQM7	1/31/2024	0.00	849.32	99.00	0.00	948.31
Federal Farm Credit Bank / 3133EMQM7	2/29/2024	0.00	438.36	51.09	0.00	489.45
Federal Farm Credit Bank / 3133ENCVO	12/31/2023	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENCVO	1/31/2024	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENCVO	2/29/2024	0.00	5,323.29	0.00	0.00	5,323.29
Federal Farm Credit Bank / 3133ENKS8	12/31/2023	0.00	4,777.40	12,474.59	0.00	17,251.99
Federal Farm Credit Bank / 3133ENKS8	1/31/2024	0.00	4,777.40	12,474.59	0.00	17,251.99
Federal Farm Credit Bank / 3133ENKS8	2/29/2024	0.00	4,469.18	11,669.78	0.00	16,138.95
Federal Farm Credit Bank / 3133ENTK6	12/31/2023	0.00	42,635.62	2,439.16	0.00	45,074.77
Federal Farm Credit Bank / 3133ENTK6	1/31/2024	0.00	42,635.62	2,439.16	0.00	45,074.77
Federal Farm Credit Bank / 3133ENTK6	2/29/2024	0.00	39,884.93	2,281.79	0.00	42,166.72
Federal Farm Credit Bank / 3133ENZ94	12/31/2023	0.00	19,109.59	459.05	0.00	19,568.64
Federal Farm Credit Bank / 3133ENZ94	1/31/2024	0.00	19,109.59	459.05	0.00	19,568.64
Federal Farm Credit Bank / 3133ENZ94	2/29/2024	0.00	17,876.71	429.44	0.00	18,306.15
Federal Home Loan Bank / 3130AKKP0	12/31/2023	0.00	403.58	101.10	0.00	504.67
Federal Home Loan Bank / 3130ALD92	12/31/2023	0.00	1,061.64	84.78	0.00	1,146.42
Federal Home Loan Bank / 3130ALD92	12/31/2023	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	1/31/2024	0.00	1,061.64	84.78	0.00	1,146.42

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130ALD92	1/31/2024	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	2/29/2024	0.00	993.15	0.00	0.00	993.15
Federal Home Loan Bank / 3130ALD92	2/29/2024	0.00	993.15	79.31	0.00	1,072.46
Federal Home Loan Bank / 3130ALH98	12/31/2023	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	1/31/2024	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	2/29/2024	0.00	890.41	0.00	0.00	890.41
Federal Home Loan Bank / 3130ALJ70	12/31/2023	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALJ70	1/31/2024	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALJ70	2/29/2024	0.00	1,589.04	0.00	0.00	1,589.04
Federal Home Loan Bank / 3130ALXQ2	12/31/2023	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130ALXQ2	1/31/2024	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130ALXQ2	2/29/2024	0.00	3,972.60	0.00	0.00	3,972.60
Federal Home Loan Bank / 3130AM5C2	12/31/2023	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AM5C2	1/31/2024	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AM5C2	2/29/2024	0.00	2,669.59	0.00	0.00	2,669.59
Federal Home Loan Bank / 3130AN2W9	12/31/2023	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN2W9	1/31/2024	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN2W9	2/29/2024	0.00	4,369.86	0.00	0.00	4,369.86
Federal Home Loan Bank / 3130AN3E8	12/31/2023	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN3E8	1/31/2024	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN3E8	2/29/2024	0.00	4,131.51	0.00	0.00	4,131.51
Federal Home Loan Bank / 3130ANUH1	12/31/2023	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130ANUH1	1/31/2024	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130ANUH1	2/29/2024	0.00	4,369.86	0.00	0.00	4,369.86

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130APA62	12/31/2023	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	1/31/2024	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	2/29/2024	0.00	4,369.86	0.00	0.00	4,369.86
Federal Home Loan Bank / 3130APAA3	12/31/2023	0.00	4,713.70	0.00	0.00	4,713.70
Federal Home Loan Bank / 3130APAA3	1/31/2024	0.00	4,713.70	0.00	0.00	4,713.70
Federal Home Loan Bank / 3130APAA3	2/29/2024	0.00	4,409.59	0.00	0.00	4,409.59
Federal Home Loan Bank / 3130APDA0	12/31/2023	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APDA0	1/31/2024	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APDA0	2/29/2024	0.00	5,164.38	0.00	0.00	5,164.38
Federal Home Loan Bank / 3130APKF1	12/31/2023	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APKF1	1/31/2024	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APKF1	2/29/2024	0.00	5,958.90	0.00	0.00	5,958.90
Federal Home Loan Bank / 3130APNE1	12/31/2023	0.00	7,643.84	0.00	0.00	7,643.84
Federal Home Loan Bank / 3130APNE1	1/31/2024	0.00	7,643.84	0.00	0.00	7,643.84
Federal Home Loan Bank / 3130APNE1	2/29/2024	0.00	7,150.68	0.00	0.00	7,150.68
Federal Home Loan Bank / 3130APVH5	12/31/2023	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APVH5	1/31/2024	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APVH5	2/29/2024	0.00	15,890.41	0.00	0.00	15,890.41
Federal Home Loan Bank / 3130APX67	12/31/2023	0.00	7,755.10	0.00	0.00	7,755.10
Federal Home Loan Bank / 3130APX67	1/31/2024	0.00	7,755.10	0.00	0.00	7,755.10
Federal Home Loan Bank / 3130APX67	2/29/2024	0.00	7,254.77	0.00	0.00	7,254.77
Federal Home Loan Bank / 3130AQ5X7	12/31/2023	0.00	9,767.12	0.00	0.00	9,767.12
Federal Home Loan Bank / 3130AQ5X7	1/31/2024	0.00	9,767.12	0.00	0.00	9,767.12
Federal Home Loan Bank / 3130AQ5X7	2/29/2024	0.00	9,136.99	0.00	0.00	9,136.99

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AQ6J7	12/31/2023	0.00	9,936.99	0.00	0.00	9,936.99
Federal Home Loan Bank / 3130AQ6J7	1/31/2024	0.00	9,936.99	0.00	0.00	9,936.99
Federal Home Loan Bank / 3130AQ6J7	2/29/2024	0.00	9,295.89	0.00	0.00	9,295.89
Federal Home Loan Bank / 3130AQAK9	12/31/2023	0.00	3,184.93	0.00	0.00	3,184.93
Federal Home Loan Bank / 3130AQAK9	1/31/2024	0.00	3,184.93	0.00	0.00	3,184.93
Federal Home Loan Bank / 3130AQAK9	2/29/2024	0.00	2,979.45	0.00	0.00	2,979.45
Federal Home Loan Bank / 3130AQJ79	12/31/2023	0.00	10,616.44	0.00	0.00	10,616.44
Federal Home Loan Bank / 3130AQJ79	1/31/2024	0.00	10,616.44	0.00	0.00	10,616.44
Federal Home Loan Bank / 3130AQJ79	2/29/2024	0.00	9,931.51	0.00	0.00	9,931.51
Federal Home Loan Bank / 3130AQL92	12/31/2023	0.00	11,550.68	0.00	0.00	11,550.68
Federal Home Loan Bank / 3130AQL92	1/31/2024	0.00	11,550.68	0.00	0.00	11,550.68
Federal Home Loan Bank / 3130AQL92	2/29/2024	0.00	10,805.48	0.00	0.00	10,805.48
Federal Home Loan Bank / 3130AQSN4	12/31/2023	0.00	13,801.37	0.00	0.00	13,801.37
Federal Home Loan Bank / 3130AQSN4	1/31/2024	0.00	13,801.37	0.00	0.00	13,801.37
Federal Home Loan Bank / 3130AQSN4	2/29/2024	0.00	12,910.96	0.00	0.00	12,910.96
Federal Home Loan Bank / 3130AQT78	12/31/2023	0.00	14,863.01	0.00	0.00	14,863.01
Federal Home Loan Bank / 3130AQT78	1/31/2024	0.00	14,863.01	0.00	0.00	14,863.01
Federal Home Loan Bank / 3130AQT78	2/29/2024	0.00	13,904.11	0.00	0.00	13,904.11
Federal Home Loan Bank / 3130ATUC9	12/31/2023	0.00	38,219.18	-4,047.07	0.00	34,172.11
Federal Home Loan Bank / 3130ATUC9	1/31/2024	0.00	38,219.18	-4,047.07	0.00	34,172.11
Federal Home Loan Bank / 3130ATUC9	2/29/2024	0.00	35,753.42	-3,785.97	0.00	31,967.46
Federal Home Loan Bank / 3130AU2Q6	12/31/2023	0.00	52,054.79	0.00	0.00	52,054.79
Federal Home Loan Bank / 3130AUT95	12/31/2023	0.00	36,520.55	-916.77	0.00	35,603.78
Federal Home Loan Bank / 3130AUT95	1/31/2024	0.00	36,520.55	-916.77	0.00	35,603.78

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AUT95	2/29/2024	0.00	34,164.38	-857.62	0.00	33,306.76
Federal Home Loan Bank / 3130AUU36	12/31/2023	0.00	105,102.74	-2,598.49	0.00	102,504.25
Federal Home Loan Bank / 3130AUU36	1/31/2024	0.00	105,102.74	-2,598.49	0.00	102,504.25
Federal Home Loan Bank / 3130AUU36	2/29/2024	0.00	98,321.92	-2,430.85	0.00	95,891.07
Federal Home Loan Bank / 313384C23	1/31/2024	0.00	0.00	30,725.13	0.00	30,725.13
Federal Home Loan Bank / 313384C23	1/31/2024	0.00	0.00	4,783.42	0.00	4,783.42
Federal Home Loan Bank / 313384C23	2/29/2024	0.00	0.00	99,003.18	0.00	99,003.18
Federal Home Loan Bank / 313384C23	2/29/2024	0.00	0.00	15,413.23	0.00	15,413.23
Federal Home Loan Bank / 313384C98	1/31/2024	0.00	0.00	13,330.50	0.00	13,330.50
Federal Home Loan Bank / 313384C98	2/29/2024	0.00	0.00	42,953.82	0.00	42,953.82
Federal Home Loan Bank / 313384D89	1/31/2024	0.00	0.00	26,461.67	0.00	26,461.67
Federal Home Loan Bank / 313384D89	2/29/2024	0.00	0.00	85,265.37	0.00	85,265.37
Federal Home Loan Bank / 313384E88	12/31/2023	0.00	0.00	1,942.56	0.00	1,942.56
Federal Home Loan Bank / 313384E88	1/31/2024	0.00	0.00	5,018.27	0.00	5,018.27
Federal Home Loan Bank / 313384E88	2/29/2024	0.00	0.00	4,694.51	0.00	4,694.51
Federal Home Loan Bank / 313384F79	12/31/2023	0.00	0.00	323.13	0.00	323.13
Federal Home Loan Bank / 313384F79	1/31/2024	0.00	0.00	834.75	0.00	834.75
Federal Home Loan Bank / 313384F79	2/29/2024	0.00	0.00	780.89	0.00	780.89
Federal Home Loan Bank / 313384G60	12/31/2023	0.00	0.00	16,430.25	0.00	16,430.25
Federal Home Loan Bank / 313384G60	1/31/2024	0.00	0.00	42,444.82	0.00	42,444.82
Federal Home Loan Bank / 313384G60	2/29/2024	0.00	0.00	39,706.44	0.00	39,706.44
Federal Home Loan Bank / 313384H28	12/31/2023	0.00	0.00	27,940.77	0.00	27,940.77
Federal Home Loan Bank / 313384H28	1/31/2024	0.00	0.00	45,587.57	0.00	45,587.57
Federal Home Loan Bank / 313384H28	2/29/2024	0.00	0.00	42,646.43	0.00	42,646.43

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 313384H51	12/31/2023	0.00	0.00	6,256.81	0.00	6,256.81
Federal Home Loan Bank / 313384H51	1/31/2024	0.00	0.00	16,163.43	0.00	16,163.43
Federal Home Loan Bank / 313384H51	2/29/2024	0.00	0.00	15,120.63	0.00	15,120.63
Federal Home Loan Bank / 313384VK2	1/31/2024	0.00	0.00	5,653.03	0.00	5,653.03
Federal Home Loan Bank / 313384VK2	2/29/2024	0.00	0.00	18,215.30	0.00	18,215.30
Federal Home Loan Bank / 313384VU0	1/31/2024	0.00	0.00	3,344.80	0.00	3,344.80
Federal Home Loan Bank / 313384VU0	2/29/2024	0.00	0.00	10,777.70	0.00	10,777.70
Morgan Stanley Gov Inst 8302	12/31/2023	333,245.06	0.00	0.00	0.00	333,245.06
Morgan Stanley Gov Inst 8302	1/31/2024	619,084.42	0.00	0.00	0.00	619,084.42
Morgan Stanley Gov Inst 8302	2/29/2024	512,519.81	0.00	0.00	0.00	512,519.81
State of Maryland / 574193UG1	12/31/2023	0.00	687.95	0.00	0.00	687.95
State of Maryland / 574193UG1	1/31/2024	0.00	687.95	0.00	0.00	687.95
State of Maryland / 574193UG1	2/29/2024	0.00	640.78	0.00	0.00	640.78
TexasDAILY	12/31/2023	293,567.90	0.00	0.00	0.00	293,567.90
TexasDAILY	1/31/2024	293,142.35	0.00	0.00	0.00	293,142.35
TexasDAILY	2/29/2024	273,565.23	0.00	0.00	0.00	273,565.23
TexPool	12/31/2023	299,514.98	0.00	0.00	0.00	299,514.98
TexPool	1/31/2024	299,536.62	0.00	0.00	0.00	299,536.62
TexPool	2/29/2024	280,410.43	0.00	0.00	0.00	280,410.43
TexSTAR	12/31/2023	293,576.79	0.00	0.00	0.00	293,576.79
TexSTAR	1/31/2024	293,885.19	0.00	0.00	0.00	293,885.19
TexSTAR	2/29/2024	275,346.11	0.00	0.00	0.00	275,346.11
US Treasury / 912797GZ4	1/31/2024	0.00	0.00	2,194.95	0.00	2,194.95
US Treasury / 912797GZ4	2/29/2024	0.00	0.00	31,826.83	0.00	31,826.83
US Treasury / 912797HF7	1/31/2024	0.00	0.00	368.99	0.00	368.99
US Treasury / 912797HF7	2/29/2024	0.00	0.00	5,350.30	0.00	5,350.30

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 912797JA6	12/31/2023	0.00	0.00	84,241.45	0.00	84,241.45
US Treasury / 912797JA6	1/31/2024	0.00	0.00	322,925.55	0.00	322,925.55
US Treasury / 912797JG3	2/29/2024	0.00	0.00	324,207.59	0.00	324,207.59
US Treasury / 912797JK4	1/31/2024	0.00	0.00	3,839.77	0.00	3,839.77
US Treasury / 912797JK4	2/29/2024	0.00	0.00	55,676.61	0.00	55,676.61
US Treasury / 912797JP3	1/31/2024	0.00	0.00	29,233.26	0.00	29,233.26
US Treasury / 912797JP3	2/29/2024	0.00	0.00	94,196.06	0.00	94,196.06
US Treasury / 912828XB1	12/31/2023	0.00	36,095.89	9,540.72	0.00	45,636.61
US Treasury / 912828XB1	1/31/2024	0.00	36,095.89	9,540.72	0.00	45,636.61
US Treasury / 912828XB1	2/29/2024	0.00	33,767.12	8,925.19	0.00	42,692.31
US Treasury / 912828ZF0	12/31/2023	0.00	8,493.15	34,576.92	0.00	43,070.07
US Treasury / 912828ZF0	12/31/2023	0.00	5,520.55	23,407.31	0.00	28,927.86
US Treasury / 912828ZF0	1/31/2024	0.00	8,493.15	34,576.92	0.00	43,070.07
US Treasury / 912828ZF0	1/31/2024	0.00	5,520.55	23,407.31	0.00	28,927.86
US Treasury / 912828ZF0	2/29/2024	0.00	7,945.21	32,346.15	0.00	40,291.36
US Treasury / 912828ZF0	2/29/2024	0.00	5,164.38	21,897.16	0.00	27,061.54
US Treasury / 91282CBQ3	12/31/2023	0.00	12,739.73	79,101.02	0.00	91,840.74
US Treasury / 91282CBQ3	1/31/2024	0.00	12,739.73	79,101.02	0.00	91,840.74
US Treasury / 91282CBQ3	2/29/2024	0.00	11,917.81	73,997.72	0.00	85,915.53
US Treasury / 91282CCC3	12/31/2023	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	12/31/2023	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCC3	1/31/2024	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCC3	1/31/2024	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	2/29/2024	0.00	1,986.30	947.06	0.00	2,933.36

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CCC3	2/29/2024	0.00	1,986.30	1,341.80	0.00	3,328.10
US Treasury / 91282CCF6	12/31/2023	0.00	15,924.66	70,100.96	0.00	86,025.61
US Treasury / 91282CCF6	1/31/2024	0.00	15,924.66	70,100.96	0.00	86,025.61
US Treasury / 91282CCF6	2/29/2024	0.00	14,897.26	65,578.31	0.00	80,475.57
US Treasury / 91282CCG4	12/31/2023	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCG4	12/31/2023	0.00	4,246.58	51,812.24	0.00	56,058.82
US Treasury / 91282CCG4	1/31/2024	0.00	4,246.58	51,812.24	0.00	56,058.82
US Treasury / 91282CCG4	1/31/2024	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCG4	2/29/2024	0.00	3,972.60	48,469.52	0.00	52,442.12
US Treasury / 91282CCG4	2/29/2024	0.00	3,972.60	2,921.16	0.00	6,893.76
US Treasury / 91282CCL3	12/31/2023	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCL3	1/31/2024	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCL3	2/29/2024	0.00	5,958.90	1,272.32	0.00	7,231.23
US Treasury / 91282CCT6	12/31/2023	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CCT6	12/31/2023	0.00	6,369.86	421.19	0.00	6,791.05
US Treasury / 91282CCT6	1/31/2024	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CCT6	1/31/2024	0.00	6,369.86	421.19	0.00	6,791.05
US Treasury / 91282CCT6	2/29/2024	0.00	11,917.81	3,205.66	0.00	15,123.47
US Treasury / 91282CCT6	2/29/2024	0.00	5,958.90	394.01	0.00	6,352.92
US Treasury / 91282CED9	12/31/2023	0.00	29,726.03	15,477.47	0.00	45,203.50
US Treasury / 91282CED9	1/31/2024	0.00	29,726.03	15,477.47	0.00	45,203.50
US Treasury / 91282CED9	2/29/2024	0.00	27,808.22	14,478.92	0.00	42,287.14
US Treasury / 91282CEU1	12/31/2023	0.00	48,835.62	11,480.17	0.00	60,315.79
US Treasury / 91282CEU1	1/31/2024	0.00	48,835.62	11,480.17	0.00	60,315.79

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CEU1	2/29/2024	0.00	45,684.93	10,739.52	0.00	56,424.45
US Treasury / 91282CEY3	12/31/2023	0.00	50,958.90	3,137.38	0.00	54,096.28
US Treasury / 91282CEY3	1/31/2024	0.00	50,958.90	3,137.38	0.00	54,096.28
US Treasury / 91282CEY3	2/29/2024	0.00	47,671.23	2,934.97	0.00	50,606.20
US Treasury / 91282CFE6	12/31/2023	0.00	26,541.10	2,495.74	0.00	29,036.84
US Treasury / 91282CFE6	12/31/2023	0.00	53,082.19	3,561.58	0.00	56,643.77
US Treasury / 91282CFE6	1/31/2024	0.00	53,082.19	3,561.58	0.00	56,643.77
US Treasury / 91282CFE6	1/31/2024	0.00	26,541.10	2,495.74	0.00	29,036.84
US Treasury / 91282CFE6	2/29/2024	0.00	24,828.77	2,334.72	0.00	27,163.49
US Treasury / 91282CFE6	2/29/2024	0.00	49,657.53	3,331.80	0.00	52,989.34
US Treasury / 91282CFG1	1/31/2024	0.00	6,624.66	4,068.75	0.00	10,693.41
US Treasury / 91282CFG1	2/29/2024	0.00	24,014.38	13,110.42	0.00	37,124.80
US Treasury / 91282CFK2	12/31/2023	0.00	59,452.05	12,844.30	0.00	72,296.36
US Treasury / 91282CFK2	1/31/2024	0.00	59,452.05	12,844.30	0.00	72,296.36
US Treasury / 91282CFK2	2/29/2024	0.00	55,616.44	12,015.64	0.00	67,632.08
US Treasury / 91282CFP1	12/31/2023	0.00	72,191.78	-318.97	0.00	71,872.81
US Treasury / 91282CFP1	1/31/2024	0.00	72,191.78	-318.97	0.00	71,872.81
US Treasury / 91282CFP1	2/29/2024	0.00	67,534.25	-298.39	0.00	67,235.86
US Treasury / 91282CFW6	12/31/2023	0.00	76,438.36	-4,250.46	0.00	72,187.90
US Treasury / 91282CFW6	1/31/2024	0.00	76,438.36	-4,250.46	0.00	72,187.90
US Treasury / 91282CFW6	2/29/2024	0.00	71,506.85	-3,976.23	0.00	67,530.62
US Treasury / 91282CGA3	12/31/2023	0.00	33,972.60	199.79	0.00	34,172.39
US Treasury / 91282CGA3	1/31/2024	0.00	33,972.60	199.79	0.00	34,172.39
US Treasury / 91282CGA3	2/29/2024	0.00	31,780.82	186.90	0.00	31,967.72

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CGE5	12/31/2023	0.00	65,821.92	200.34	0.00	66,022.26
US Treasury / 91282CGE5	1/31/2024	0.00	65,821.92	200.34	0.00	66,022.26
US Treasury / 91282CGE5	2/29/2024	0.00	61,575.34	187.41	0.00	61,762.76
US Treasury / 91282CGL9	12/31/2023	0.00	84,931.51	8,282.06	0.00	93,213.57
US Treasury / 91282CGL9	1/31/2024	0.00	84,931.51	8,282.06	0.00	93,213.57
US Treasury / 91282CGL9	2/29/2024	0.00	79,452.05	7,747.73	0.00	87,199.79
US Treasury / 91282CGV7	12/31/2023	0.00	79,623.29	3,406.80	0.00	83,030.09
US Treasury / 91282CGV7	1/31/2024	0.00	79,623.29	3,406.80	0.00	83,030.09
US Treasury / 91282CGV7	2/29/2024	0.00	74,486.30	3,187.01	0.00	77,673.31
US Treasury / 91282CHH7	12/31/2023	0.00	87,585.62	3,348.21	0.00	90,933.83
US Treasury / 91282CHH7	1/31/2024	0.00	87,585.62	3,348.21	0.00	90,933.83
US Treasury / 91282CHH7	2/29/2024	0.00	81,934.93	3,132.20	0.00	85,067.13
		4,067,394.89	3,890,302.61	2,612,245.63	0.00	10,569,943.13

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 2/29/2024

Issuer	CUSIP	Maturity Date	Face Amount
Federal Farm Credit Bank	3133EMQM7	2/16/2024	5,000,000.00
Federal Home Loan Bank	3130AU2Q6	12/19/2023	20,000,000.00
Federal Home Loan Bank	3130AKKP0	12/22/2023	3,410,000.00
Federal Home Loan Bank	3130ALH98	2/26/2024	5,000,000.00
US Treasury	912797JA6	1/23/2024	100,000,000.00
			<u>133,410,000.00</u>

City of El Paso
Schedule of Securities Sold
For the quarter ending 2/29/2024

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 2/29/2024

Issuer	Withdrawal Date	Amount
Morgan Stanley Gov Inst 8302	12/1/2023	4,700,000.00
Morgan Stanley Gov Inst 8302	12/4/2023	3,600,000.00
Morgan Stanley Gov Inst 8302	12/5/2023	2,700,000.00
Morgan Stanley Gov Inst 8302	12/7/2023	800,000.00
Morgan Stanley Gov Inst 8302	12/8/2023	19,500,000.00
Morgan Stanley Gov Inst 8302	12/11/2023	2,300,000.00
Morgan Stanley Gov Inst 8302	12/13/2023	10,800,000.00
Morgan Stanley Gov Inst 8302	12/22/2023	22,000,000.00
Morgan Stanley Gov Inst 8302	12/26/2023	99,590,000.00
Morgan Stanley Gov Inst 8302	12/26/2023	2,500,000.00
Morgan Stanley Gov Inst 8302	1/4/2024	1,200,000.00
Morgan Stanley Gov Inst 8302	1/5/2024	5,400,000.00
Morgan Stanley Gov Inst 8302	1/8/2024	300,000.00
Morgan Stanley Gov Inst 8302	1/9/2024	3,600,000.00
Morgan Stanley Gov Inst 8302	1/18/2024	1,100,000.00
Morgan Stanley Gov Inst 8302	1/19/2024	7,600,000.00
Morgan Stanley Gov Inst 8302	1/23/2024	1,300,000.00
Morgan Stanley Gov Inst 8302	1/30/2024	9,400,000.00
Morgan Stanley Gov Inst 8302	2/1/2024	1,100,000.00
Morgan Stanley Gov Inst 8302	2/5/2024	900,000.00
Morgan Stanley Gov Inst 8302	2/7/2024	99,600,000.00
Morgan Stanley Gov Inst 8302	2/15/2024	36,000,000.00
Morgan Stanley Gov Inst 8302	2/16/2024	14,900,000.00
Morgan Stanley Gov Inst 8302	2/20/2024	3,900,000.00
Morgan Stanley Gov Inst 8302	2/27/2024	4,700,000.00
Morgan Stanley Gov Inst 8302	2/29/2024	1,100,000.00
		360,590,000.00