

**CITY OF EL PASO**  
**Office of the Comptroller**  
**Quarterly Investment Report**



**Fiscal Year 2024 – 3rd Quarter**  
**May 31, 2024**

The City of El Paso Texas  
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**Investment Report for FY 2024 3rd Quarter Ending May 31, 2024**

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# Office of the Comptroller

**MAYOR**  
Oscar Leaser

To: Mr. Cary Westin, Interim City Manager  
From: Investment Committee Members  
Date: June 6, 2024  
Subject: Third Quarter Investment Report for period ending May 31, 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 May 31, 2024, was approximately \$1.298 billion as compared to \$1.360 billion at February 29, 2024. The investment earnings for the quarter were \$12,009,749 and year to date \$30,461,169.

**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](mailto:MarinMM@elpasotexas.gov)





# Office of the Comptroller

## Investment Committee Members:

A handwritten signature in black ink, appearing to read "Rob Cortinas".

Robert Cortinas  
Chief Financial Officer

A handwritten signature in blue ink, appearing to read "M. Marin".

Margarita M. Marin  
Comptroller

A handwritten signature in blue ink, appearing to read "Edmundo S. Calderon".

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

A handwritten signature in black ink, appearing to read "K. Nicole Cote".

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

A handwritten signature in blue ink, appearing to read "Luis Mier".

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, 2024  | February 29, 2024 |
|---------------------------|----|---------------|-------------------|
| Par value invested        | \$ | 1,297,640,575 | \$ 1,359,572,089  |
| Portfolio book value      | \$ | 1,289,771,709 | \$ 1,351,022,361  |
| Portfolio market value    | \$ | 1,278,493,975 | \$ 1,336,671,421  |
| Weighted average maturity |    | 258           | 260               |

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

|                                | May 31, 2024 | February 29, 2024 |
|--------------------------------|--------------|-------------------|
| Yield Pools                    | 5.320%       | 5.322%            |
| Yield Money Market             | 5.230%       | 5.210%            |
| Yield Fixed Term Securities    | 3.264%       | 2.754%            |
| City's Average Portfolio Yield | 3.727%       | 3.574%            |

**Quarter Changes in Security Type Balances**

Below is a comparison of selected balances and investments:

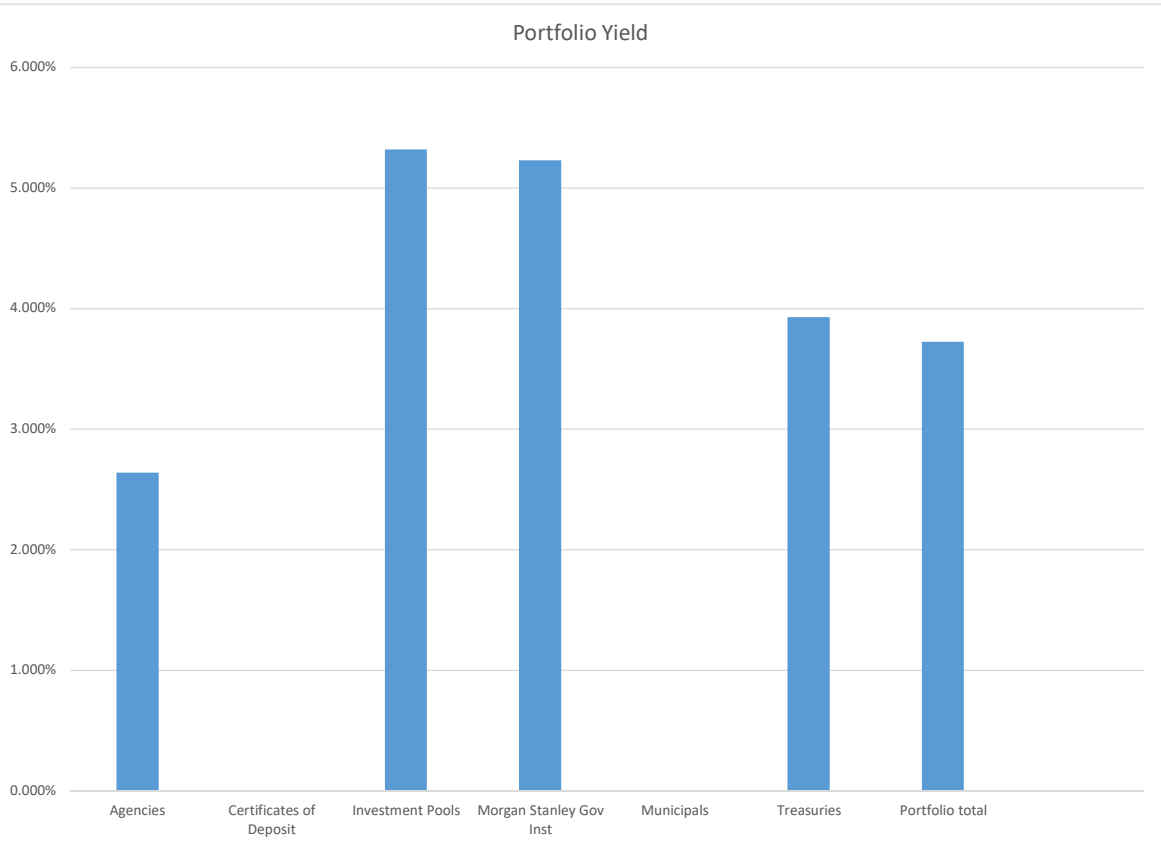
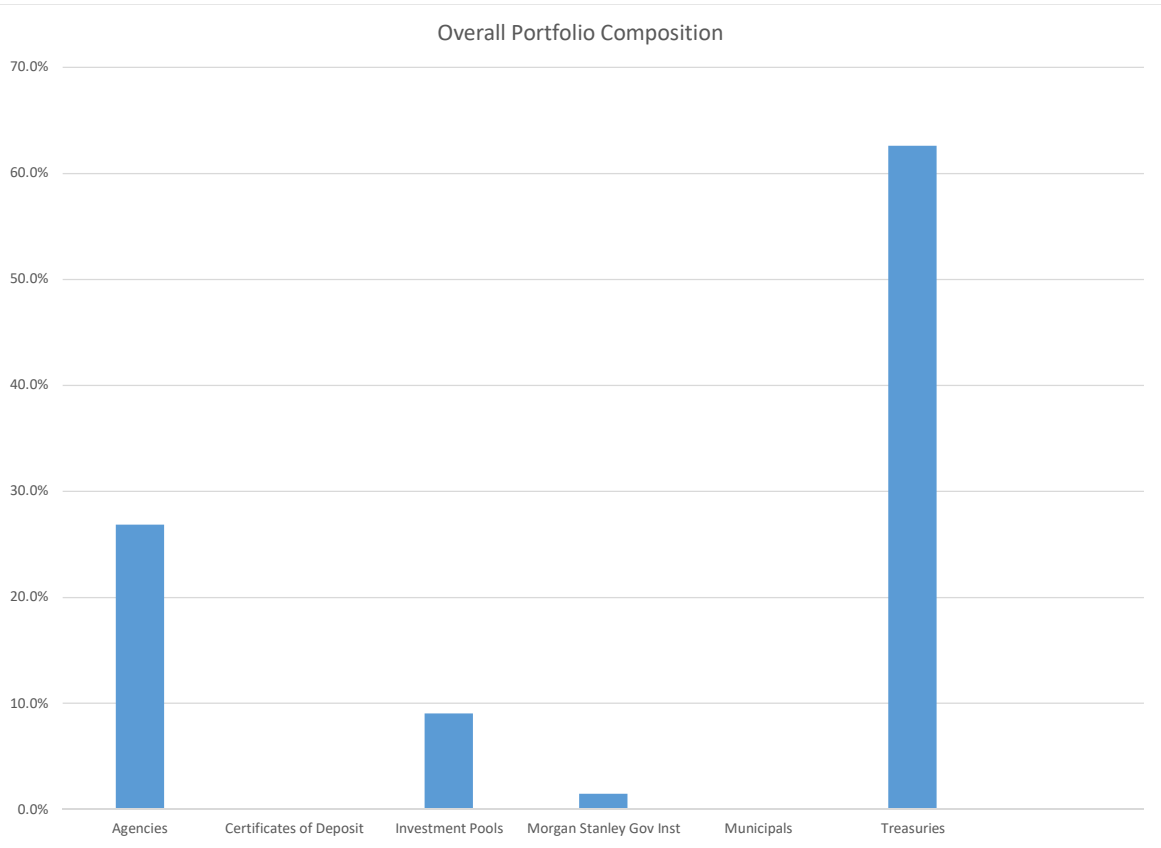
|              | May 31, 2024     | February 29, 2024 | Increase (Decrease) |
|--------------|------------------|-------------------|---------------------|
| TexPool      | \$ 45,369,304    | \$ 66,557,484     | (21,188,180)        |
| TexSTAR      | 36,417,463       | 65,620,689        | (29,203,226)        |
| TexasDAILY   | 35,833,064       | 65,130,045        | (29,296,981)        |
| Money Market | 19,080,744       | 103,123,871       | (84,043,127)        |
| Municipals   | -                | 3,000,000         | (3,000,000)         |
| Agencies     | 348,640,000      | 398,640,000       | (50,000,000)        |
| Treasuries   | 812,300,000      | 657,500,000       | 154,800,000         |
|              | \$ 1,297,640,575 | \$ 1,359,572,089  | \$ (61,931,514)     |

**FY Changes in Yield, Activity & Interest Earned Balances**

|                                | 3rd Qtr. FY 2024 | 3rd Qtr. FY 2023 | Increase (Decrease) |
|--------------------------------|------------------|------------------|---------------------|
| Interest Earnings              | \$ 12,009,749    | \$ 8,621,098     | \$ 3,388,651        |
| Portfolio Ending Balance (FMV) | \$ 1,278,493,975 | \$ 1,227,305,676 | 51,188,299          |
| Yield to Maturity              | 3.727%           | 2.727%           | 1.000%              |
| Purchases/Deposits             | \$ 610,068,486   | \$ 325,000,000   | 285,068,486         |
| Maturities/Withdrawals         | \$ 672,000,000   | \$ 388,295,000   | 283,705,000         |

## Portfolio Composition Review as of May 31, 2024

|                           | Face<br>Amount   | Yield  | Weighted<br>Maturity<br>(days) | %<br>Portfolio |
|---------------------------|------------------|--------|--------------------------------|----------------|
| <b>Pools</b>              |                  |        |                                |                |
| TexSTAR                   | \$ 36,417,463    | 5.331% | 1                              | 2.8%           |
| TexasDAILY                | 35,833,064       | 5.300% | 1                              | 2.8%           |
| TexPool                   | 45,369,304       | 5.327% | 1                              | 3.5%           |
| Investment Pools          | 117,619,831      | 5.320% |                                | 9.1%           |
| <b>Money Market Funds</b> |                  |        |                                |                |
| Morgan Stanley Gov Inst   | 19,080,744       | 5.230% | 1                              | 1.5%           |
| <b>Securities</b>         |                  |        |                                |                |
| Agencies                  | 348,640,000      | 2.641% | 215                            | 26.9%          |
| Treasuries                | 812,300,000      | 3.928% | 319                            | 62.6%          |
| Securities                | 1,160,940,000    |        |                                | 89.5%          |
| Portfolio total           | \$ 1,297,640,575 | 3.727% | 258                            | 100.0%         |





City of El Paso  
Schedule of Portfolio Holdings  
As of 5/31/2024

| Issuer/CUSIP                         | Settlement Date | Face Amount    | Cost           | Book Value     | Market Value   | Coupon Rate | YTM   | Maturity Date | Days to Maturity |
|--------------------------------------|-----------------|----------------|----------------|----------------|----------------|-------------|-------|---------------|------------------|
| Local Government Investment Pool     |                 |                |                |                |                |             |       |               |                  |
| TexasDAILY                           |                 | 35,833,063.81  | 35,833,063.81  | 35,833,063.81  | 35,833,063.81  | 5.300       | 5.300 | N/A           | 1                |
| TexPool                              |                 | 45,369,304.50  | 45,369,304.50  | 45,369,304.50  | 45,369,304.50  | 5.327       | 5.327 | N/A           | 1                |
| TexSTAR                              |                 | 36,417,462.75  | 36,417,462.75  | 36,417,462.75  | 36,417,462.75  | 5.331       | 5.331 | N/A           | 1                |
| Subtotal, Average                    |                 | 117,619,831.06 | 117,619,831.06 | 117,619,831.06 | 117,619,831.06 | 5.320       | 5.320 |               | 1                |
| Local Government Investment Pool     |                 |                |                |                |                |             |       |               |                  |
| Money Market                         |                 |                |                |                |                |             |       |               |                  |
| Morgan Stanley Gov Inst 8302         |                 | 19,080,743.79  | 19,080,743.79  | 19,080,743.79  | 19,080,743.79  | 5.230       | 5.230 | N/A           | 1                |
| Subtotal, Average                    |                 | 19,080,743.79  | 19,080,743.79  | 19,080,743.79  | 19,080,743.79  | 5.230       | 5.230 |               | 1                |
| Money Market                         |                 |                |                |                |                |             |       |               |                  |
| US Agencies & Instrumentalities      |                 |                |                |                |                |             |       |               |                  |
| Farmer Mac / 31422XMV1               | 10/4/2021       | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,830,480.00   | 0.500       | 0.500 | 10/4/2024     | 126              |
| Federal Farm Credit Bank / 3133ENKS8 | 3/28/2023       | 5,000,000.00   | 4,738,033.65   | 4,911,334.47   | 4,880,945.00   | 1.125       | 4.224 | 1/6/2025      | 220              |
| Federal Farm Credit Bank / 3133ENTK6 | 4/5/2022        | 20,000,000.00  | 19,914,000.00  | 19,975,979.85  | 19,576,040.00  | 2.510       | 2.661 | 4/1/2025      | 305              |
| Federal Farm Credit Bank / 3133ENZ94 | 11/18/2022      | 5,000,000.00   | 4,989,160.40   | 4,997,464.33   | 4,978,735.00   | 4.500       | 4.615 | 11/18/2024    | 171              |
| Federal Home Loan Bank / 3130AN2W9   | 7/22/2021       | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,934,870.00   | 0.550       | 0.550 | 7/22/2024     | 52               |
| Federal Home Loan Bank / 3130AN3E8   | 7/12/2021       | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,947,760.00   | 0.520       | 0.520 | 7/12/2024     | 42               |
| Federal Home Loan Bank / 3130ANUH1   | 9/27/2021       | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,840,450.00   | 0.550       | 0.550 | 9/27/2024     | 119              |
| Federal Home Loan Bank / 3130APA62   | 10/15/2021      | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,815,990.00   | 0.550       | 0.550 | 10/15/2024    | 137              |
| Federal Home Loan Bank / 3130APAA3   | 10/21/2021      | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,808,380.00   | 0.555       | 0.555 | 10/21/2024    | 143              |
| Federal Home Loan Bank / 3130APDA0   | 10/25/2021      | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,814,980.00   | 0.650       | 0.650 | 10/25/2024    | 147              |
| Federal Home Loan Bank / 3130APKF1   | 11/8/2021       | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,806,930.00   | 0.750       | 0.750 | 11/8/2024     | 161              |
| Federal Home Loan Bank / 3130APNE1   | 11/18/2021      | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,800,930.00   | 0.900       | 0.900 | 11/18/2024    | 171              |
| Federal Home Loan Bank / 3130APVH5   | 11/30/2021      | 20,000,000.00  | 20,000,000.00  | 20,000,000.00  | 19,596,200.00  | 1.000       | 1.000 | 11/25/2024    | 178              |
| Federal Home Loan Bank / 3130APX67   | 12/6/2021       | 7,940,000.00   | 7,940,000.00   | 7,940,000.00   | 7,774,792.42   | 1.150       | 1.150 | 12/6/2024     | 189              |
| Federal Home Loan Bank / 3130AQ5X7   | 12/30/2021      | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,765,680.00   | 1.150       | 1.150 | 12/30/2024    | 213              |
| Federal Home Loan Bank / 3130AQ6J7   | 12/27/2021      | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,769,850.00   | 1.170       | 1.170 | 12/27/2024    | 210              |
| Federal Home Loan Bank / 3130AQAK9   | 12/30/2021      | 3,000,000.00   | 3,000,000.00   | 3,000,000.00   | 2,934,465.00   | 1.250       | 1.250 | 12/20/2024    | 203              |
| Federal Home Loan Bank / 3130AQJ79   | 1/28/2022       | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,742,870.00   | 1.250       | 1.250 | 1/28/2025     | 242              |

| Issuer/CUSIP                       | Settlement Date | Face Amount    | Cost           | Book Value     | Market Value   | Coupon Rate | YTM   | Maturity Date | Days to Maturity |
|------------------------------------|-----------------|----------------|----------------|----------------|----------------|-------------|-------|---------------|------------------|
| Federal Home Loan Bank / 3130AQL92 | 1/28/2022       | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,749,850.00   | 1.360       | 1.360 | 1/28/2025     | 242              |
| Federal Home Loan Bank / 3130AQSN4 | 2/25/2022       | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,740,010.00   | 1.625       | 1.625 | 2/25/2025     | 270              |
| Federal Home Loan Bank / 3130AQT78 | 2/28/2022       | 10,000,000.00  | 10,000,000.00  | 10,000,000.00  | 9,746,140.00   | 1.750       | 1.750 | 2/28/2025     | 273              |
| Federal Home Loan Bank / 3130ATUC9 | 1/24/2023       | 10,000,000.00  | 10,137,600.30  | 10,073,177.75  | 9,939,440.00   | 4.500       | 3.986 | 12/12/2025    | 560              |
| Federal Home Loan Bank / 3130AUT95 | 3/28/2023       | 10,000,000.00  | 10,020,080.20  | 10,007,344.97  | 9,935,710.00   | 4.300       | 4.184 | 2/3/2025      | 248              |
| Federal Home Loan Bank / 3130AUU36 | 3/28/2023       | 30,000,000.00  | 30,090,695.70  | 30,054,618.78  | 29,604,480.00  | 4.125       | 4.012 | 3/13/2026     | 651              |
| Federal Home Loan Bank / 313384C23 | 1/23/2024       | 3,900,000.00   | 3,790,512.92   | 3,859,409.67   | 3,856,858.20   |             | 5.143 | 8/15/2024     | 76               |
| Federal Home Loan Bank / 313384C23 | 1/23/2024       | 25,000,000.00  | 24,296,736.00  | 24,739,277.74  | 24,723,450.00  |             | 5.153 | 8/15/2024     | 76               |
| Federal Home Loan Bank / 313384C98 | 1/23/2024       | 10,900,000.00  | 10,584,511.60  | 10,776,483.31  | 10,768,317.10  |             | 5.128 | 8/22/2024     | 83               |
| Federal Home Loan Bank / 313384D89 | 1/23/2024       | 21,700,000.00  | 21,053,159.24  | 21,434,175.03  | 21,415,730.00  |             | 5.113 | 8/29/2024     | 90               |
| Federal Home Loan Bank / 313384E88 | 12/20/2023      | 1,200,000.00   | 1,157,587.50   | 1,184,075.00   | 1,183,029.60   |             | 5.099 | 9/6/2024      | 98               |
| Federal Home Loan Bank / 313384F79 | 12/20/2023      | 200,000.00     | 192,756.56     | 197,162.08     | 196,969.60     |             | 5.091 | 9/13/2024     | 105              |
| Federal Home Loan Bank / 313384G60 | 12/20/2023      | 10,200,000.00  | 9,822,104.18   | 10,046,093.34  | 10,035,147.60  |             | 5.077 | 9/20/2024     | 112              |
| Federal Home Loan Bank / 313384H28 | 12/13/2023      | 10,700,000.00  | 10,277,947.38  | 10,528,817.82  | 10,520,892.70  |             | 5.206 | 9/24/2024     | 116              |
| Federal Home Loan Bank / 313384H51 | 12/20/2023      | 3,900,000.00   | 3,752,443.50   | 3,837,733.25   | 3,833,029.20   |             | 5.059 | 9/27/2024     | 119              |
| <b>Subtotal, Average</b>           |                 | 348,640,000.00 | 345,757,329.13 | 347,563,147.39 | 342,869,401.42 | 1.323       | 2.641 |               | 215              |
| US Agencies & Instrumentalities    |                 |                |                |                |                |             |       |               |                  |

**US Treasuries**

|                         |           |               |               |               |               |  |       |           |     |
|-------------------------|-----------|---------------|---------------|---------------|---------------|--|-------|-----------|-----|
| US Treasury / 912796ZW2 | 3/22/2024 | 10,000,000.00 | 9,869,500.00  | 9,971,000.00  | 9,970,730.00  |  | 5.377 | 6/20/2024 | 20  |
| US Treasury / 912797JU2 | 5/2/2024  | 20,000,000.00 | 19,735,038.40 | 19,819,476.71 | 19,827,440.00 |  | 5.400 | 8/1/2024  | 62  |
| US Treasury / 912797KE6 | 4/17/2024 | 30,000,000.00 | 29,758,870.80 | 29,951,774.16 | 29,964,930.00 |  | 5.392 | 6/11/2024 | 11  |
| US Treasury / 912797KF3 | 4/23/2024 | 30,000,000.00 | 29,754,766.80 | 29,921,175.04 | 29,934,180.00 |  | 5.387 | 6/18/2024 | 18  |
| US Treasury / 912797KG1 | 4/30/2024 | 20,000,000.00 | 19,836,198.54 | 19,926,874.38 | 19,935,620.00 |  | 5.397 | 6/25/2024 | 25  |
| US Treasury / 912797KH9 | 4/30/2024 | 20,000,000.00 | 19,816,259.31 | 19,906,671.44 | 19,915,140.00 |  | 5.372 | 7/2/2024  | 32  |
| US Treasury / 912797KL0 | 3/22/2024 | 10,000,000.00 | 9,744,086.11  | 9,843,058.33  | 9,842,970.00  |  | 5.296 | 9/19/2024 | 111 |
| US Treasury / 912797KN6 | 4/30/2024 | 20,000,000.00 | 19,796,014.28 | 19,886,350.77 | 19,894,700.00 |  | 5.373 | 7/9/2024  | 39  |
| US Treasury / 912797KN6 | 5/15/2024 | 10,000,000.00 | 9,919,638.89  | 9,943,016.67  | 9,947,350.00  |  | 5.376 | 7/9/2024  | 39  |
| US Treasury / 912797KP1 | 3/22/2024 | 10,000,000.00 | 9,832,766.67  | 9,933,683.35  | 9,936,990.00  |  | 5.352 | 7/16/2024 | 46  |
| US Treasury / 912797KP1 | 4/30/2024 | 20,000,000.00 | 19,776,133.11 | 19,866,261.39 | 19,873,980.00 |  | 5.366 | 7/16/2024 | 46  |

| Issuer/CUSIP            | Settlement Date | Face Amount   | Cost          | Book Value    | Market Value  | Coupon Rate | YTM   | Maturity Date | Days to Maturity |
|-------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|-------|---------------|------------------|
| US Treasury / 912797KQ9 | 4/30/2024       | 20,000,000.00 | 19,755,401.05 | 19,845,669.68 | 19,853,580.00 |             | 5.380 | 7/23/2024     | 53               |
| US Treasury / 912797KQ9 | 5/15/2024       | 10,000,000.00 | 9,899,758.33  | 9,923,002.75  | 9,926,790.00  |             | 5.356 | 7/23/2024     | 53               |
| US Treasury / 912797KX4 | 4/16/2024       | 30,000,000.00 | 29,482,250.83 | 29,678,038.25 | 29,689,260.00 |             | 5.386 | 8/13/2024     | 74               |
| US Treasury / 912828XB1 | 5/23/2022       | 20,000,000.00 | 19,664,843.75 | 19,892,491.24 | 19,433,600.00 | 2.125       | 2.714 | 5/15/2025     | 349              |
| US Treasury / 912828ZF0 | 4/27/2022       | 13,000,000.00 | 12,192,070.31 | 12,770,242.63 | 12,510,342.00 | 0.500       | 2.724 | 3/31/2025     | 304              |
| US Treasury / 912828ZF0 | 4/5/2022        | 20,000,000.00 | 18,782,000.00 | 19,660,612.28 | 19,246,680.00 | 0.500       | 2.634 | 3/31/2025     | 304              |
| US Treasury / 91282CBQ3 | 3/28/2023       | 30,000,000.00 | 27,267,187.50 | 28,365,420.56 | 27,782,820.00 | 0.500       | 3.822 | 3/2/2026      | 640              |
| US Treasury / 91282CCF6 | 6/27/2023       | 25,000,000.00 | 22,578,125.00 | 23,345,429.32 | 23,050,775.00 | 0.750       | 4.309 | 6/1/2026      | 731              |
| US Treasury / 91282CCG4 | 10/5/2021       | 20,000,000.00 | 19,900,781.25 | 19,998,487.52 | 19,966,580.00 | 0.250       | 0.435 | 6/15/2024     | 15               |
| US Treasury / 91282CCG4 | 6/15/2022       | 20,000,000.00 | 18,776,562.50 | 19,974,895.26 | 19,966,580.00 | 0.250       | 3.441 | 6/15/2024     | 15               |
| US Treasury / 91282CCL3 | 10/5/2021       | 20,000,000.00 | 19,955,468.75 | 19,998,023.76 | 19,884,380.00 | 0.375       | 0.456 | 7/15/2024     | 45               |
| US Treasury / 91282CCT6 | 10/5/2021       | 40,000,000.00 | 39,884,375.00 | 39,991,590.91 | 39,602,720.00 | 0.375       | 0.477 | 8/15/2024     | 76               |
| US Treasury / 91282CCT6 | 9/10/2021       | 20,000,000.00 | 19,985,448.65 | 19,998,966.44 | 19,801,360.00 | 0.375       | 0.400 | 8/15/2024     | 76               |
| US Treasury / 91282CED9 | 4/6/2022        | 20,000,000.00 | 19,463,281.25 | 19,856,075.42 | 19,466,500.00 | 1.750       | 2.705 | 3/15/2025     | 288              |
| US Treasury / 91282CEU1 | 6/15/2022       | 20,000,000.00 | 19,593,750.00 | 19,859,146.90 | 19,537,500.00 | 2.875       | 3.595 | 6/15/2025     | 380              |
| US Treasury / 91282CEY3 | 8/8/2022        | 20,000,000.00 | 19,891,406.25 | 19,958,466.94 | 19,537,500.00 | 3.000       | 3.195 | 7/15/2025     | 410              |
| US Treasury / 91282CFE6 | 8/24/2022       | 20,000,000.00 | 19,875,000.00 | 19,949,287.03 | 19,535,940.00 | 3.125       | 3.347 | 8/15/2025     | 441              |
| US Treasury / 91282CFE6 | 8/30/2022       | 10,000,000.00 | 9,912,890.63  | 9,964,463.24  | 9,767,970.00  | 3.125       | 3.437 | 8/15/2025     | 441              |
| US Treasury / 91282CFG1 | 1/23/2024       | 9,300,000.00  | 9,198,281.25  | 9,256,860.35  | 9,249,956.70  | 3.250       | 5.113 | 9/3/2024      | 95               |
| US Treasury / 91282CFK2 | 10/11/2022      | 20,000,000.00 | 19,556,250.00 | 19,804,252.34 | 19,601,560.00 | 3.500       | 4.314 | 9/15/2025     | 472              |
| US Treasury / 91282CFP1 | 11/18/2022      | 20,000,000.00 | 20,010,937.50 | 20,005,170.08 | 19,778,900.00 | 4.250       | 4.229 | 10/15/2025    | 502              |
| US Treasury / 91282CFW6 | 11/18/2022      | 20,000,000.00 | 20,150,000.00 | 20,073,147.30 | 19,842,180.00 | 4.500       | 4.230 | 11/15/2025    | 533              |
| US Treasury / 91282CGA3 | 12/21/2022      | 10,000,000.00 | 9,992,968.75  | 9,996,368.26  | 9,846,880.00  | 4.000       | 4.025 | 12/15/2025    | 563              |
| US Treasury / 91282CGE5 | 1/24/2023       | 20,000,000.00 | 19,992,968.75 | 19,996,157.72 | 19,654,680.00 | 3.875       | 3.887 | 1/15/2026     | 594              |
| US Treasury / 91282CGL9 | 6/27/2023       | 25,000,000.00 | 24,742,187.50 | 24,832,849.78 | 24,598,625.00 | 4.000       | 4.417 | 2/15/2026     | 625              |
| US Treasury / 91282CGV7 | 4/19/2023       | 25,000,000.00 | 24,879,882.81 | 24,924,761.76 | 24,472,650.00 | 3.750       | 3.922 | 4/15/2026     | 684              |
| US Treasury / 91282CHH7 | 6/27/2023       | 25,000,000.00 | 24,882,812.50 | 24,919,460.62 | 24,633,800.00 | 4.125       | 4.294 | 6/15/2026     | 745              |
| US Treasury / 91282CHY0 | 4/23/2024       | 20,000,000.00 | 19,886,034.00 | 19,890,983.38 | 19,908,600.00 | 4.625       | 4.878 | 9/15/2026     | 837              |

| Issuer/CUSIP                       | Settlement<br>Date | Face Amount      | Cost             | Book Value       | Market Value     | Coupon<br>Rate | YTM   | Maturity<br>Date | Days to<br>Maturity |
|------------------------------------|--------------------|------------------|------------------|------------------|------------------|----------------|-------|------------------|---------------------|
| US Treasury /<br>91282CJK8         | 5/7/2024           | 20,000,000.00    | 19,960,118.40    | 19,961,156.53    | 19,922,660.00    | 4.625          | 4.709 | 11/15/2026       | 898                 |
| US Treasury /<br>91282CJP7         | 5/15/2024          | 20,000,000.00    | 19,844,531.25    | 19,847,166.31    | 19,808,600.00    | 4.375          | 4.696 | 12/15/2026       | 928                 |
| Subtotal, Average<br>US Treasuries |                    | 812,300,000.00   | 797,796,846.67   | 805,507,986.80   | 798,923,998.70   | 1.651          | 3.928 |                  | 319                 |
| Portfolio Total, Average           |                    | 1,297,640,574.85 | 1,280,254,750.65 | 1,289,771,709.04 | 1,278,493,974.97 | 1.948          | 3.727 |                  | 258                 |

City of El Paso  
Schedule of Securities Purchased  
For the quarter ending 5/31/2024

| Issuer      | CUSIP     | Trade Date | Settlement Date | YTM     | Face Amount    | Cost           | Price   |
|-------------|-----------|------------|-----------------|---------|----------------|----------------|---------|
| US Treasury | 912797JQ1 | 3/4/2024   | 3/5/2024        | 5.3918% | 100,000,000.00 | 99,181,778.00  | 99.1818 |
| US Treasury | 912796ZW2 | 3/21/2024  | 3/22/2024       | 5.3772% | 10,000,000.00  | 9,869,500.00   | 98.6950 |
| US Treasury | 912797JN8 | 3/21/2024  | 3/22/2024       | 5.3673% | 10,000,000.00  | 9,963,472.22   | 99.6347 |
| US Treasury | 912797JW8 | 3/21/2024  | 3/22/2024       | 5.3791% | 10,000,000.00  | 9,922,708.33   | 99.2271 |
| US Treasury | 912797KL0 | 3/21/2024  | 3/22/2024       | 5.2962% | 10,000,000.00  | 9,744,086.11   | 97.4409 |
| US Treasury | 912797KP1 | 3/21/2024  | 3/22/2024       | 5.3516% | 10,000,000.00  | 9,832,766.67   | 98.3277 |
| US Treasury | 912797KX4 | 4/11/2024  | 4/16/2024       | 5.3865% | 30,000,000.00  | 29,482,250.83  | 98.2742 |
| US Treasury | 912797KE6 | 4/16/2024  | 4/17/2024       | 5.3920% | 30,000,000.00  | 29,758,870.80  | 99.1962 |
| US Treasury | 912797KF3 | 4/22/2024  | 4/23/2024       | 5.3866% | 30,000,000.00  | 29,754,766.80  | 99.1826 |
| US Treasury | 91282CHY0 | 4/22/2024  | 4/23/2024       | 4.8780% | 20,000,000.00  | 19,886,034.00  | 99.4302 |
| US Treasury | 912797KG1 | 4/29/2024  | 4/30/2024       | 5.3970% | 20,000,000.00  | 19,836,198.54  | 99.1810 |
| US Treasury | 912797KH9 | 4/29/2024  | 4/30/2024       | 5.3720% | 20,000,000.00  | 19,816,259.31  | 99.0813 |
| US Treasury | 912797KN6 | 4/29/2024  | 4/30/2024       | 5.3730% | 20,000,000.00  | 19,796,014.28  | 98.9801 |
| US Treasury | 912797KP1 | 4/29/2024  | 4/30/2024       | 5.3660% | 20,000,000.00  | 19,776,133.11  | 98.8807 |
| US Treasury | 912797KQ9 | 4/29/2024  | 4/30/2024       | 5.3800% | 20,000,000.00  | 19,755,401.05  | 98.7770 |
| US Treasury | 912797JU2 | 5/1/2024   | 5/2/2024        | 5.3999% | 20,000,000.00  | 19,735,038.40  | 98.6752 |
| US Treasury | 91282CJ8  | 5/6/2024   | 5/7/2024        | 4.7093% | 20,000,000.00  | 19,960,118.40  | 99.8006 |
| US Treasury | 912797KN6 | 5/14/2024  | 5/15/2024       | 5.3763% | 10,000,000.00  | 9,919,638.89   | 99.1964 |
| US Treasury | 912797KQ9 | 5/14/2024  | 5/15/2024       | 5.3563% | 10,000,000.00  | 9,899,758.33   | 98.9976 |
| US Treasury | 91282CJP7 | 5/14/2024  | 5/15/2024       | 4.6964% | 20,000,000.00  | 19,844,531.25  | 99.2227 |
|             |           |            |                 |         | 440,000,000.00 | 435,735,325.32 |         |

City of El Paso  
Schedule of Securities Called  
For the quarter ending 5/31/2024

| Issuer | CUSIP | Call Date | Face Amount |
|--------|-------|-----------|-------------|
|        |       |           | 0.00        |

City of El Paso  
Schedule of Deposits  
For the quarter ending 5/31/2024

| Deposited into               | Deposit Date | Deposit Type        | Amount        |
|------------------------------|--------------|---------------------|---------------|
| Morgan Stanley Gov Inst 8302 | 3/4/2024     | Deposit             | 1,200,000.00  |
| Morgan Stanley Gov Inst 8302 | 3/6/2024     | Deposit             | 100,000.00    |
| Morgan Stanley Gov Inst 8302 | 3/8/2024     | Deposit             | 11,600,000.00 |
| Morgan Stanley Gov Inst 8302 | 3/11/2024    | Deposit             | 400,000.00    |
| Morgan Stanley Gov Inst 8302 | 3/12/2024    | Deposit             | 8,500,000.00  |
| Morgan Stanley Gov Inst 8302 | 3/15/2024    | Deposit             | 600,000.00    |
| Morgan Stanley Gov Inst 8302 | 3/21/2024    | Deposit             | 700,000.00    |
| Morgan Stanley Gov Inst 8302 | 3/25/2024    | Deposit             | 800,000.00    |
| Morgan Stanley Gov Inst 8302 | 3/26/2024    | Deposit             | 13,600,000.00 |
| Morgan Stanley Gov Inst 8302 | 3/27/2024    | Deposit             | 5,500,000.00  |
| Morgan Stanley Gov Inst 8302 | 3/31/2024    | Interest reinvested | 376,383.98    |
| Morgan Stanley Gov Inst 8302 | 4/1/2024     | Deposit             | 3,300,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/2/2024     | Deposit             | 1,600,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/3/2024     | Deposit             | 1,000,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/4/2024     | Deposit             | 9,100,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/5/2024     | Deposit             | 500,000.00    |
| Morgan Stanley Gov Inst 8302 | 4/9/2024     | Deposit             | 1,500,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/10/2024    | Deposit             | 7,300,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/11/2024    | Deposit             | 1,000,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/12/2024    | Deposit             | 16,000,000.00 |
| Morgan Stanley Gov Inst 8302 | 4/15/2024    | Deposit             | 7,500,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/18/2024    | Deposit             | 200,000.00    |
| Morgan Stanley Gov Inst 8302 | 4/19/2024    | Deposit             | 1,400,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/22/2024    | Deposit             | 600,000.00    |
| Morgan Stanley Gov Inst 8302 | 4/23/2024    | Deposit             | 1,800,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/24/2024    | Deposit             | 1,500,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/29/2024    | Deposit             | 8,700,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/30/2024    | Interest reinvested | 161,923.89    |
| Morgan Stanley Gov Inst 8302 | 4/30/2024    | Deposit             | 400,000.00    |
| Morgan Stanley Gov Inst 8302 | 5/2/2024     | Deposit             | 2,700,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/6/2024     | Deposit             | 8,700,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/8/2024     | Deposit             | 5,500,000.00  |

| Deposited into               | Deposit Date | Deposit Type        | Amount         |
|------------------------------|--------------|---------------------|----------------|
| Morgan Stanley Gov Inst 8302 | 5/9/2024     | Deposit             | 15,200,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/10/2024    | Deposit             | 3,400,000.00   |
| Morgan Stanley Gov Inst 8302 | 5/14/2024    | Deposit             | 10,800,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/15/2024    | Deposit             | 7,400,000.00   |
| Morgan Stanley Gov Inst 8302 | 5/16/2024    | Deposit             | 500,000.00     |
| Morgan Stanley Gov Inst 8302 | 5/17/2024    | Deposit             | 700,000.00     |
| Morgan Stanley Gov Inst 8302 | 5/20/2024    | Deposit             | 700,000.00     |
| Morgan Stanley Gov Inst 8302 | 5/21/2024    | Deposit             | 500,000.00     |
| Morgan Stanley Gov Inst 8302 | 5/24/2024    | Deposit             | 1,000,000.00   |
| Morgan Stanley Gov Inst 8302 | 5/31/2024    | Deposit             | 3,600,000.00   |
| Morgan Stanley Gov Inst 8302 | 5/31/2024    | Interest reinvested | 118,565.43     |
| TexasDAILY                   | 3/31/2024    | Interest reinvested | 293,172.87     |
| TexasDAILY                   | 4/30/2024    | Interest reinvested | 249,573.71     |
| TexasDAILY                   | 5/31/2024    | Interest reinvested | 160,272.37     |
| TexPool                      | 3/31/2024    | Interest reinvested | 300,507.06     |
| TexPool                      | 4/30/2024    | Interest reinvested | 292,025.49     |
| TexPool                      | 5/31/2024    | Interest reinvested | 219,287.51     |
| TexSTAR                      | 3/31/2024    | Interest reinvested | 295,306.67     |
| TexSTAR                      | 4/30/2024    | Interest reinvested | 287,447.99     |
| TexSTAR                      | 5/31/2024    | Interest reinvested | 214,019.25     |
|                              |              |                     | 170,068,486.22 |



City of El Paso  
Schedule of Interest Earned  
For the quarter ending 5/31/2024

| Issuer / CUSIP                          | Date      | Reinvested | Accrued   | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|-----------------------------------------|-----------|------------|-----------|-----------------------|-------------|----------------|
| Farmer Mac /<br>31422XMV1               | 3/31/2024 | 0.00       | 4,246.58  | 0.00                  | 0.00        | 4,246.58       |
| Farmer Mac /<br>31422XMV1               | 4/30/2024 | 0.00       | 4,109.59  | 0.00                  | 0.00        | 4,109.59       |
| Farmer Mac /<br>31422XMV1               | 5/31/2024 | 0.00       | 4,246.58  | 0.00                  | 0.00        | 4,246.58       |
| Federal Farm Credit<br>Bank / 3133ENCVO | 3/31/2024 | 0.00       | 5,690.41  | 0.00                  | 0.00        | 5,690.41       |
| Federal Farm Credit<br>Bank / 3133ENCVO | 4/30/2024 | 0.00       | 5,506.85  | 0.00                  | 0.00        | 5,506.85       |
| Federal Farm Credit<br>Bank / 3133ENCVO | 5/31/2024 | 0.00       | 458.90    | 0.00                  | 0.00        | 458.90         |
| Federal Farm Credit<br>Bank / 3133ENKS8 | 3/31/2024 | 0.00       | 4,777.40  | 12,474.59             | 0.00        | 17,251.99      |
| Federal Farm Credit<br>Bank / 3133ENKS8 | 4/30/2024 | 0.00       | 4,623.29  | 12,072.18             | 0.00        | 16,695.47      |
| Federal Farm Credit<br>Bank / 3133ENKS8 | 5/31/2024 | 0.00       | 4,777.40  | 12,474.59             | 0.00        | 17,251.99      |
| Federal Farm Credit<br>Bank / 3133ENTK6 | 3/31/2024 | 0.00       | 42,635.62 | 2,439.16              | 0.00        | 45,074.77      |
| Federal Farm Credit<br>Bank / 3133ENTK6 | 4/30/2024 | 0.00       | 41,260.27 | 2,360.48              | 0.00        | 43,620.75      |
| Federal Farm Credit<br>Bank / 3133ENTK6 | 5/31/2024 | 0.00       | 42,635.62 | 2,439.16              | 0.00        | 45,074.78      |
| Federal Farm Credit<br>Bank / 3133ENZ94 | 3/31/2024 | 0.00       | 19,109.59 | 459.05                | 0.00        | 19,568.64      |
| Federal Farm Credit<br>Bank / 3133ENZ94 | 4/30/2024 | 0.00       | 18,493.15 | 444.25                | 0.00        | 18,937.40      |
| Federal Farm Credit<br>Bank / 3133ENZ94 | 5/31/2024 | 0.00       | 19,109.59 | 459.05                | 0.00        | 19,568.64      |
| Federal Home Loan<br>Bank / 3130ALD92   | 3/31/2024 | 0.00       | 479.45    | 0.00                  | 0.00        | 479.45         |
| Federal Home Loan<br>Bank / 3130ALD92   | 3/31/2024 | 0.00       | 479.45    | 41.02                 | 0.00        | 520.47         |
| Federal Home Loan<br>Bank / 3130ALJ70   | 3/31/2024 | 0.00       | 602.74    | 0.00                  | 0.00        | 602.74         |
| Federal Home Loan<br>Bank / 3130ALXQ2   | 3/31/2024 | 0.00       | 4,246.58  | 0.00                  | 0.00        | 4,246.58       |
| Federal Home Loan<br>Bank / 3130ALXQ2   | 4/30/2024 | 0.00       | 3,972.60  | 0.00                  | 0.00        | 3,972.60       |
| Federal Home Loan<br>Bank / 3130AM5C2   | 3/31/2024 | 0.00       | 2,853.70  | 0.00                  | 0.00        | 2,853.70       |
| Federal Home Loan<br>Bank / 3130AM5C2   | 4/30/2024 | 0.00       | 2,761.64  | 0.00                  | 0.00        | 2,761.64       |

| Issuer / CUSIP                     | Date      | Reinvested | Accrued  | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|------------------------------------|-----------|------------|----------|-----------------------|-------------|----------------|
| Federal Home Loan Bank / 3130AM5C2 | 5/31/2024 | 0.00       | 460.27   | 0.00                  | 0.00        | 460.27         |
| Federal Home Loan Bank / 3130AN2W9 | 3/31/2024 | 0.00       | 4,671.23 | 0.00                  | 0.00        | 4,671.23       |
| Federal Home Loan Bank / 3130AN2W9 | 4/30/2024 | 0.00       | 4,520.55 | 0.00                  | 0.00        | 4,520.55       |
| Federal Home Loan Bank / 3130AN2W9 | 5/31/2024 | 0.00       | 4,671.23 | 0.00                  | 0.00        | 4,671.23       |
| Federal Home Loan Bank / 3130AN3E8 | 3/31/2024 | 0.00       | 4,416.44 | 0.00                  | 0.00        | 4,416.44       |
| Federal Home Loan Bank / 3130AN3E8 | 4/30/2024 | 0.00       | 4,273.97 | 0.00                  | 0.00        | 4,273.97       |
| Federal Home Loan Bank / 3130AN3E8 | 5/31/2024 | 0.00       | 4,416.44 | 0.00                  | 0.00        | 4,416.44       |
| Federal Home Loan Bank / 3130ANUH1 | 3/31/2024 | 0.00       | 4,671.23 | 0.00                  | 0.00        | 4,671.23       |
| Federal Home Loan Bank / 3130ANUH1 | 4/30/2024 | 0.00       | 4,520.55 | 0.00                  | 0.00        | 4,520.55       |
| Federal Home Loan Bank / 3130ANUH1 | 5/31/2024 | 0.00       | 4,671.23 | 0.00                  | 0.00        | 4,671.23       |
| Federal Home Loan Bank / 3130APA62 | 3/31/2024 | 0.00       | 4,671.23 | 0.00                  | 0.00        | 4,671.23       |
| Federal Home Loan Bank / 3130APA62 | 4/30/2024 | 0.00       | 4,520.55 | 0.00                  | 0.00        | 4,520.55       |
| Federal Home Loan Bank / 3130APA62 | 5/31/2024 | 0.00       | 4,671.23 | 0.00                  | 0.00        | 4,671.23       |
| Federal Home Loan Bank / 3130APAA3 | 3/31/2024 | 0.00       | 4,713.70 | 0.00                  | 0.00        | 4,713.70       |
| Federal Home Loan Bank / 3130APAA3 | 4/30/2024 | 0.00       | 4,561.64 | 0.00                  | 0.00        | 4,561.64       |
| Federal Home Loan Bank / 3130APAA3 | 5/31/2024 | 0.00       | 4,713.70 | 0.00                  | 0.00        | 4,713.70       |
| Federal Home Loan Bank / 3130APDA0 | 3/31/2024 | 0.00       | 5,520.55 | 0.00                  | 0.00        | 5,520.55       |
| Federal Home Loan Bank / 3130APDA0 | 4/30/2024 | 0.00       | 5,342.47 | 0.00                  | 0.00        | 5,342.47       |
| Federal Home Loan Bank / 3130APDA0 | 5/31/2024 | 0.00       | 5,520.55 | 0.00                  | 0.00        | 5,520.55       |
| Federal Home Loan Bank / 3130APKF1 | 3/31/2024 | 0.00       | 6,369.86 | 0.00                  | 0.00        | 6,369.86       |
| Federal Home Loan Bank / 3130APKF1 | 4/30/2024 | 0.00       | 6,164.38 | 0.00                  | 0.00        | 6,164.38       |
| Federal Home Loan Bank / 3130APKF1 | 5/31/2024 | 0.00       | 6,369.86 | 0.00                  | 0.00        | 6,369.86       |
| Federal Home Loan Bank / 3130APNE1 | 3/31/2024 | 0.00       | 7,643.84 | 0.00                  | 0.00        | 7,643.84       |
| Federal Home Loan Bank / 3130APNE1 | 4/30/2024 | 0.00       | 7,397.26 | 0.00                  | 0.00        | 7,397.26       |

| Issuer / CUSIP                     | Date      | Reinvested | Accrued   | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|------------------------------------|-----------|------------|-----------|-----------------------|-------------|----------------|
| Federal Home Loan Bank / 3130APNE1 | 5/31/2024 | 0.00       | 7,643.84  | 0.00                  | 0.00        | 7,643.84       |
| Federal Home Loan Bank / 3130APVH5 | 3/31/2024 | 0.00       | 16,986.30 | 0.00                  | 0.00        | 16,986.30      |
| Federal Home Loan Bank / 3130APVH5 | 4/30/2024 | 0.00       | 16,438.36 | 0.00                  | 0.00        | 16,438.36      |
| Federal Home Loan Bank / 3130APVH5 | 5/31/2024 | 0.00       | 16,986.30 | 0.00                  | 0.00        | 16,986.30      |
| Federal Home Loan Bank / 3130APX67 | 3/31/2024 | 0.00       | 7,755.10  | 0.00                  | 0.00        | 7,755.10       |
| Federal Home Loan Bank / 3130APX67 | 4/30/2024 | 0.00       | 7,504.93  | 0.00                  | 0.00        | 7,504.93       |
| Federal Home Loan Bank / 3130APX67 | 5/31/2024 | 0.00       | 7,755.10  | 0.00                  | 0.00        | 7,755.10       |
| Federal Home Loan Bank / 3130AQ5X7 | 3/31/2024 | 0.00       | 9,767.12  | 0.00                  | 0.00        | 9,767.12       |
| Federal Home Loan Bank / 3130AQ5X7 | 4/30/2024 | 0.00       | 9,452.05  | 0.00                  | 0.00        | 9,452.05       |
| Federal Home Loan Bank / 3130AQ5X7 | 5/31/2024 | 0.00       | 9,767.12  | 0.00                  | 0.00        | 9,767.12       |
| Federal Home Loan Bank / 3130AQ6J7 | 3/31/2024 | 0.00       | 9,936.99  | 0.00                  | 0.00        | 9,936.99       |
| Federal Home Loan Bank / 3130AQ6J7 | 4/30/2024 | 0.00       | 9,616.44  | 0.00                  | 0.00        | 9,616.44       |
| Federal Home Loan Bank / 3130AQ6J7 | 5/31/2024 | 0.00       | 9,936.99  | 0.00                  | 0.00        | 9,936.99       |
| Federal Home Loan Bank / 3130AQAK9 | 3/31/2024 | 0.00       | 3,184.93  | 0.00                  | 0.00        | 3,184.93       |
| Federal Home Loan Bank / 3130AQAK9 | 4/30/2024 | 0.00       | 3,082.19  | 0.00                  | 0.00        | 3,082.19       |
| Federal Home Loan Bank / 3130AQAK9 | 5/31/2024 | 0.00       | 3,184.93  | 0.00                  | 0.00        | 3,184.93       |
| Federal Home Loan Bank / 3130AQJ79 | 3/31/2024 | 0.00       | 10,616.44 | 0.00                  | 0.00        | 10,616.44      |
| Federal Home Loan Bank / 3130AQJ79 | 4/30/2024 | 0.00       | 10,273.97 | 0.00                  | 0.00        | 10,273.97      |
| Federal Home Loan Bank / 3130AQJ79 | 5/31/2024 | 0.00       | 10,616.44 | 0.00                  | 0.00        | 10,616.44      |
| Federal Home Loan Bank / 3130AQL92 | 3/31/2024 | 0.00       | 11,550.68 | 0.00                  | 0.00        | 11,550.68      |
| Federal Home Loan Bank / 3130AQL92 | 4/30/2024 | 0.00       | 11,178.08 | 0.00                  | 0.00        | 11,178.08      |
| Federal Home Loan Bank / 3130AQL92 | 5/31/2024 | 0.00       | 11,550.68 | 0.00                  | 0.00        | 11,550.68      |
| Federal Home Loan Bank / 3130AQSN4 | 3/31/2024 | 0.00       | 13,801.37 | 0.00                  | 0.00        | 13,801.37      |
| Federal Home Loan Bank / 3130AQSN4 | 4/30/2024 | 0.00       | 13,356.16 | 0.00                  | 0.00        | 13,356.16      |

| Issuer / CUSIP                     | Date      | Reinvested | Accrued    | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|------------------------------------|-----------|------------|------------|-----------------------|-------------|----------------|
| Federal Home Loan Bank / 3130AQS4  | 5/31/2024 | 0.00       | 13,801.37  | 0.00                  | 0.00        | 13,801.37      |
| Federal Home Loan Bank / 3130AQT78 | 3/31/2024 | 0.00       | 14,863.01  | 0.00                  | 0.00        | 14,863.01      |
| Federal Home Loan Bank / 3130AQT78 | 4/30/2024 | 0.00       | 14,383.56  | 0.00                  | 0.00        | 14,383.56      |
| Federal Home Loan Bank / 3130AQT78 | 5/31/2024 | 0.00       | 14,863.01  | 0.00                  | 0.00        | 14,863.01      |
| Federal Home Loan Bank / 3130ATUC9 | 3/31/2024 | 0.00       | 38,219.18  | -4,047.07             | 0.00        | 34,172.11      |
| Federal Home Loan Bank / 3130ATUC9 | 4/30/2024 | 0.00       | 36,986.30  | -3,916.52             | 0.00        | 33,069.78      |
| Federal Home Loan Bank / 3130ATUC9 | 5/31/2024 | 0.00       | 38,219.18  | -4,047.07             | 0.00        | 34,172.11      |
| Federal Home Loan Bank / 3130AUT95 | 3/31/2024 | 0.00       | 36,520.55  | -916.77               | 0.00        | 35,603.78      |
| Federal Home Loan Bank / 3130AUT95 | 4/30/2024 | 0.00       | 35,342.47  | -887.20               | 0.00        | 34,455.27      |
| Federal Home Loan Bank / 3130AUT95 | 5/31/2024 | 0.00       | 36,520.55  | -916.77               | 0.00        | 35,603.78      |
| Federal Home Loan Bank / 3130AUU36 | 3/31/2024 | 0.00       | 105,102.74 | -2,598.49             | 0.00        | 102,504.25     |
| Federal Home Loan Bank / 3130AUU36 | 4/30/2024 | 0.00       | 101,712.33 | -2,514.67             | 0.00        | 99,197.66      |
| Federal Home Loan Bank / 3130AUU36 | 5/31/2024 | 0.00       | 105,102.74 | -2,598.49             | 0.00        | 102,504.25     |
| Federal Home Loan Bank / 313384C23 | 3/31/2024 | 0.00       | 0.00       | 105,830.99            | 0.00        | 105,830.99     |
| Federal Home Loan Bank / 313384C23 | 3/31/2024 | 0.00       | 0.00       | 16,476.21             | 0.00        | 16,476.21      |
| Federal Home Loan Bank / 313384C23 | 4/30/2024 | 0.00       | 0.00       | 102,417.09            | 0.00        | 102,417.09     |
| Federal Home Loan Bank / 313384C23 | 4/30/2024 | 0.00       | 0.00       | 15,944.72             | 0.00        | 15,944.72      |
| Federal Home Loan Bank / 313384C23 | 5/31/2024 | 0.00       | 0.00       | 105,830.99            | 0.00        | 105,830.99     |
| Federal Home Loan Bank / 313384C23 | 5/31/2024 | 0.00       | 0.00       | 16,476.21             | 0.00        | 16,476.21      |
| Federal Home Loan Bank / 313384C98 | 3/31/2024 | 0.00       | 0.00       | 45,916.15             | 0.00        | 45,916.15      |
| Federal Home Loan Bank / 313384C98 | 4/30/2024 | 0.00       | 0.00       | 44,434.99             | 0.00        | 44,434.99      |
| Federal Home Loan Bank / 313384C98 | 5/31/2024 | 0.00       | 0.00       | 45,916.15             | 0.00        | 45,916.15      |
| Federal Home Loan Bank / 313384D89 | 3/31/2024 | 0.00       | 0.00       | 91,145.74             | 0.00        | 91,145.74      |
| Federal Home Loan Bank / 313384D89 | 4/30/2024 | 0.00       | 0.00       | 88,205.56             | 0.00        | 88,205.56      |

| Issuer / CUSIP                     | Date      | Reinvested | Accrued | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|------------------------------------|-----------|------------|---------|-----------------------|-------------|----------------|
| Federal Home Loan Bank / 313384D89 | 5/31/2024 | 0.00       | 0.00    | 91,145.74             | 0.00        | 91,145.74      |
| Federal Home Loan Bank / 313384E88 | 3/31/2024 | 0.00       | 0.00    | 5,018.27              | 0.00        | 5,018.27       |
| Federal Home Loan Bank / 313384E88 | 4/30/2024 | 0.00       | 0.00    | 4,856.39              | 0.00        | 4,856.39       |
| Federal Home Loan Bank / 313384E88 | 5/31/2024 | 0.00       | 0.00    | 5,018.27              | 0.00        | 5,018.27       |
| Federal Home Loan Bank / 313384F79 | 3/31/2024 | 0.00       | 0.00    | 834.75                | 0.00        | 834.75         |
| Federal Home Loan Bank / 313384F79 | 4/30/2024 | 0.00       | 0.00    | 807.82                | 0.00        | 807.82         |
| Federal Home Loan Bank / 313384F79 | 5/31/2024 | 0.00       | 0.00    | 834.75                | 0.00        | 834.75         |
| Federal Home Loan Bank / 313384G60 | 3/31/2024 | 0.00       | 0.00    | 42,444.82             | 0.00        | 42,444.82      |
| Federal Home Loan Bank / 313384G60 | 4/30/2024 | 0.00       | 0.00    | 41,075.63             | 0.00        | 41,075.63      |
| Federal Home Loan Bank / 313384G60 | 5/31/2024 | 0.00       | 0.00    | 42,444.82             | 0.00        | 42,444.82      |
| Federal Home Loan Bank / 313384H28 | 3/31/2024 | 0.00       | 0.00    | 45,587.57             | 0.00        | 45,587.57      |
| Federal Home Loan Bank / 313384H28 | 4/30/2024 | 0.00       | 0.00    | 44,117.00             | 0.00        | 44,117.00      |
| Federal Home Loan Bank / 313384H28 | 5/31/2024 | 0.00       | 0.00    | 45,587.57             | 0.00        | 45,587.57      |
| Federal Home Loan Bank / 313384H51 | 3/31/2024 | 0.00       | 0.00    | 16,163.43             | 0.00        | 16,163.43      |
| Federal Home Loan Bank / 313384H51 | 4/30/2024 | 0.00       | 0.00    | 15,642.03             | 0.00        | 15,642.03      |
| Federal Home Loan Bank / 313384H51 | 5/31/2024 | 0.00       | 0.00    | 16,163.43             | 0.00        | 16,163.43      |
| Federal Home Loan Bank / 313384VK2 | 3/31/2024 | 0.00       | 0.00    | 19,471.53             | 0.00        | 19,471.53      |
| Federal Home Loan Bank / 313384VK2 | 4/30/2024 | 0.00       | 0.00    | 6,281.14              | 0.00        | 6,281.14       |
| Federal Home Loan Bank / 313384VU0 | 3/31/2024 | 0.00       | 0.00    | 11,520.99             | 0.00        | 11,520.99      |
| Federal Home Loan Bank / 313384VU0 | 4/30/2024 | 0.00       | 0.00    | 7,061.25              | 0.00        | 7,061.25       |
| Morgan Stanley Gov Inst 8302       | 3/31/2024 | 376,383.98 | 0.00    | 0.00                  | 0.00        | 376,383.98     |
| Morgan Stanley Gov Inst 8302       | 4/30/2024 | 161,923.89 | 0.00    | 0.00                  | 0.00        | 161,923.89     |
| Morgan Stanley Gov Inst 8302       | 5/31/2024 | 118,565.43 | 0.00    | 0.00                  | 0.00        | 118,565.43     |
| State of Maryland / 574193UG1      | 3/31/2024 | 0.00       | 0.01    | 0.00                  | 0.00        | 0.01           |

| Issuer / CUSIP             | Date      | Reinvested | Accrued | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|----------------------------|-----------|------------|---------|-----------------------|-------------|----------------|
| TexasDAILY                 | 3/31/2024 | 293,172.87 | 0.00    | 0.00                  | 0.00        | 293,172.87     |
| TexasDAILY                 | 4/30/2024 | 249,573.71 | 0.00    | 0.00                  | 0.00        | 249,573.71     |
| TexasDAILY                 | 5/31/2024 | 160,272.37 | 0.00    | 0.00                  | 0.00        | 160,272.37     |
| TexPool                    | 3/31/2024 | 300,507.06 | 0.00    | 0.00                  | 0.00        | 300,507.06     |
| TexPool                    | 4/30/2024 | 292,025.49 | 0.00    | 0.00                  | 0.00        | 292,025.49     |
| TexPool                    | 5/31/2024 | 219,287.51 | 0.00    | 0.00                  | 0.00        | 219,287.51     |
| TexSTAR                    | 3/31/2024 | 295,306.67 | 0.00    | 0.00                  | 0.00        | 295,306.67     |
| TexSTAR                    | 4/30/2024 | 287,447.99 | 0.00    | 0.00                  | 0.00        | 287,447.99     |
| TexSTAR                    | 5/31/2024 | 214,019.25 | 0.00    | 0.00                  | 0.00        | 214,019.25     |
| US Treasury /<br>912796ZW2 | 3/31/2024 | 0.00       | 0.00    | 14,340.66             | 0.00        | 14,340.66      |
| US Treasury /<br>912796ZW2 | 4/30/2024 | 0.00       | 0.00    | 43,021.98             | 0.00        | 43,021.98      |
| US Treasury /<br>912796ZW2 | 5/31/2024 | 0.00       | 0.00    | 44,456.04             | 0.00        | 44,456.04      |
| US Treasury /<br>912797GZ4 | 3/31/2024 | 0.00       | 0.00    | 34,021.78             | 0.00        | 34,021.78      |
| US Treasury /<br>912797GZ4 | 4/30/2024 | 0.00       | 0.00    | 4,389.91              | 0.00        | 4,389.91       |
| US Treasury /<br>912797HF7 | 3/31/2024 | 0.00       | 0.00    | 5,719.29              | 0.00        | 5,719.29       |
| US Treasury /<br>912797HF7 | 4/30/2024 | 0.00       | 0.00    | 2,029.42              | 0.00        | 2,029.42       |
| US Treasury /<br>912797JG3 | 3/31/2024 | 0.00       | 0.00    | 70,479.91             | 0.00        | 70,479.91      |
| US Treasury /<br>912797JK4 | 3/31/2024 | 0.00       | 0.00    | 49,916.96             | 0.00        | 49,916.96      |
| US Treasury /<br>912797JN8 | 3/31/2024 | 0.00       | 0.00    | 14,049.15             | 0.00        | 14,049.15      |
| US Treasury /<br>912797JN8 | 4/30/2024 | 0.00       | 0.00    | 22,478.63             | 0.00        | 22,478.63      |
| US Treasury /<br>912797JP3 | 3/31/2024 | 0.00       | 0.00    | 100,692.34            | 0.00        | 100,692.34     |
| US Treasury /<br>912797JP3 | 4/30/2024 | 0.00       | 0.00    | 74,707.22             | 0.00        | 74,707.22      |
| US Treasury /<br>912797JQ1 | 3/31/2024 | 0.00       | 0.00    | 387,578.84            | 0.00        | 387,578.84     |
| US Treasury /<br>912797JQ1 | 4/30/2024 | 0.00       | 0.00    | 430,643.16            | 0.00        | 430,643.16     |
| US Treasury /<br>912797JU2 | 5/31/2024 | 0.00       | 0.00    | 86,400.52             | 0.00        | 86,400.52      |
| US Treasury /<br>912797JW8 | 3/31/2024 | 0.00       | 0.00    | 14,313.27             | 0.00        | 14,313.27      |

| Issuer / CUSIP             | Date      | Reinvested | Accrued | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|----------------------------|-----------|------------|---------|-----------------------|-------------|----------------|
| US Treasury /<br>912797JW8 | 4/30/2024 | 0.00       | 0.00    | 42,939.82             | 0.00        | 42,939.82      |
| US Treasury /<br>912797JW8 | 5/31/2024 | 0.00       | 0.00    | 20,038.58             | 0.00        | 20,038.58      |
| US Treasury /<br>912797KE6 | 4/30/2024 | 0.00       | 0.00    | 60,282.30             | 0.00        | 60,282.30      |
| US Treasury /<br>912797KE6 | 5/31/2024 | 0.00       | 0.00    | 133,482.24            | 0.00        | 133,482.24     |
| US Treasury /<br>912797KF3 | 4/30/2024 | 0.00       | 0.00    | 34,418.69             | 0.00        | 34,418.69      |
| US Treasury /<br>912797KF3 | 5/31/2024 | 0.00       | 0.00    | 133,372.44            | 0.00        | 133,372.44     |
| US Treasury /<br>912797KG1 | 4/30/2024 | 0.00       | 0.00    | 2,873.71              | 0.00        | 2,873.71       |
| US Treasury /<br>912797KG1 | 5/31/2024 | 0.00       | 0.00    | 89,085.00             | 0.00        | 89,085.00      |
| US Treasury /<br>912797KH9 | 4/30/2024 | 0.00       | 0.00    | 2,870.95              | 0.00        | 2,870.95       |
| US Treasury /<br>912797KH9 | 5/31/2024 | 0.00       | 0.00    | 88,999.40             | 0.00        | 88,999.40      |
| US Treasury /<br>912797KLO | 3/31/2024 | 0.00       | 0.00    | 14,061.20             | 0.00        | 14,061.20      |
| US Treasury /<br>912797KLO | 4/30/2024 | 0.00       | 0.00    | 42,183.61             | 0.00        | 42,183.61      |
| US Treasury /<br>912797KLO | 5/31/2024 | 0.00       | 0.00    | 43,589.73             | 0.00        | 43,589.73      |
| US Treasury /<br>912797KN6 | 4/30/2024 | 0.00       | 0.00    | 2,873.04              | 0.00        | 2,873.04       |
| US Treasury /<br>912797KN6 | 5/31/2024 | 0.00       | 0.00    | 89,064.19             | 0.00        | 89,064.19      |
| US Treasury /<br>912797KN6 | 5/31/2024 | 0.00       | 0.00    | 24,395.34             | 0.00        | 24,395.34      |
| US Treasury /<br>912797KP1 | 3/31/2024 | 0.00       | 0.00    | 14,293.45             | 0.00        | 14,293.45      |
| US Treasury /<br>912797KP1 | 4/30/2024 | 0.00       | 0.00    | 42,880.34             | 0.00        | 42,880.34      |
| US Treasury /<br>912797KP1 | 4/30/2024 | 0.00       | 0.00    | 2,870.09              | 0.00        | 2,870.09       |
| US Treasury /<br>912797KP1 | 5/31/2024 | 0.00       | 0.00    | 44,309.69             | 0.00        | 44,309.69      |
| US Treasury /<br>912797KP1 | 5/31/2024 | 0.00       | 0.00    | 88,972.74             | 0.00        | 88,972.74      |
| US Treasury /<br>912797KQ9 | 4/30/2024 | 0.00       | 0.00    | 2,877.63              | 0.00        | 2,877.63       |
| US Treasury /<br>912797KQ9 | 5/31/2024 | 0.00       | 0.00    | 89,206.68             | 0.00        | 89,206.68      |
| US Treasury /<br>912797KQ9 | 5/31/2024 | 0.00       | 0.00    | 24,344.41             | 0.00        | 24,344.41      |

| Issuer / CUSIP             | Date      | Reinvested | Accrued   | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|----------------------------|-----------|------------|-----------|-----------------------|-------------|----------------|
| US Treasury /<br>912797KX4 | 4/30/2024 | 0.00       | 0.00      | 64,718.65             | 0.00        | 64,718.65      |
| US Treasury /<br>912797KX4 | 5/31/2024 | 0.00       | 0.00      | 133,751.87            | 0.00        | 133,751.87     |
| US Treasury /<br>912828XB1 | 3/31/2024 | 0.00       | 36,095.89 | 9,540.72              | 0.00        | 45,636.61      |
| US Treasury /<br>912828XB1 | 4/30/2024 | 0.00       | 34,931.51 | 9,232.95              | 0.00        | 44,164.46      |
| US Treasury /<br>912828XB1 | 5/31/2024 | 0.00       | 36,095.89 | 9,540.72              | 0.00        | 45,636.61      |
| US Treasury /<br>912828ZF0 | 3/31/2024 | 0.00       | 5,520.55  | 23,407.31             | 0.00        | 28,927.86      |
| US Treasury /<br>912828ZF0 | 3/31/2024 | 0.00       | 8,493.15  | 34,576.92             | 0.00        | 43,070.07      |
| US Treasury /<br>912828ZF0 | 4/30/2024 | 0.00       | 8,219.18  | 33,461.54             | 0.00        | 41,680.72      |
| US Treasury /<br>912828ZF0 | 4/30/2024 | 0.00       | 5,342.47  | 22,652.23             | 0.00        | 27,994.70      |
| US Treasury /<br>912828ZF0 | 5/31/2024 | 0.00       | 8,493.15  | 34,576.92             | 0.00        | 43,070.07      |
| US Treasury /<br>912828ZF0 | 5/31/2024 | 0.00       | 5,520.55  | 23,407.31             | 0.00        | 28,927.86      |
| US Treasury /<br>91282CBQ3 | 3/31/2024 | 0.00       | 12,739.73 | 79,101.02             | 0.00        | 91,840.74      |
| US Treasury /<br>91282CBQ3 | 4/30/2024 | 0.00       | 12,328.77 | 76,549.37             | 0.00        | 88,878.14      |
| US Treasury /<br>91282CBQ3 | 5/31/2024 | 0.00       | 12,739.73 | 79,101.02             | 0.00        | 91,840.75      |
| US Treasury /<br>91282CCC3 | 3/31/2024 | 0.00       | 2,123.29  | 1,434.34              | 0.00        | 3,557.63       |
| US Treasury /<br>91282CCC3 | 3/31/2024 | 0.00       | 2,123.29  | 1,012.37              | 0.00        | 3,135.66       |
| US Treasury /<br>91282CCC3 | 4/30/2024 | 0.00       | 2,054.79  | 979.72                | 0.00        | 3,034.51       |
| US Treasury /<br>91282CCC3 | 4/30/2024 | 0.00       | 2,054.79  | 1,388.07              | 0.00        | 3,442.86       |
| US Treasury /<br>91282CCC3 | 5/31/2024 | 0.00       | 1,038.75  | 694.03                | 0.00        | 1,732.78       |
| US Treasury /<br>91282CCC3 | 5/31/2024 | 0.00       | 1,032.05  | 489.86                | 0.00        | 1,521.91       |
| US Treasury /<br>91282CCF6 | 3/31/2024 | 0.00       | 15,924.66 | 70,100.96             | 0.00        | 86,025.61      |
| US Treasury /<br>91282CCF6 | 4/30/2024 | 0.00       | 15,410.96 | 67,839.64             | 0.00        | 83,250.60      |
| US Treasury /<br>91282CCF6 | 5/31/2024 | 0.00       | 15,924.66 | 70,100.96             | 0.00        | 86,025.62      |
| US Treasury /<br>91282CCG4 | 3/31/2024 | 0.00       | 4,246.58  | 51,812.24             | 0.00        | 56,058.82      |



| Issuer / CUSIP             | Date      | Reinvested | Accrued   | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|----------------------------|-----------|------------|-----------|-----------------------|-------------|----------------|
| US Treasury /<br>91282CCG4 | 3/31/2024 | 0.00       | 4,246.58  | 3,122.62              | 0.00        | 7,369.20       |
| US Treasury /<br>91282CCG4 | 4/30/2024 | 0.00       | 4,109.59  | 50,140.88             | 0.00        | 54,250.47      |
| US Treasury /<br>91282CCG4 | 4/30/2024 | 0.00       | 4,109.59  | 3,021.89              | 0.00        | 7,131.48       |
| US Treasury /<br>91282CCG4 | 5/31/2024 | 0.00       | 4,246.58  | 51,812.24             | 0.00        | 56,058.82      |
| US Treasury /<br>91282CCG4 | 5/31/2024 | 0.00       | 4,246.58  | 3,122.62              | 0.00        | 7,369.20       |
| US Treasury /<br>91282CCL3 | 3/31/2024 | 0.00       | 6,369.86  | 1,360.07              | 0.00        | 7,729.93       |
| US Treasury /<br>91282CCL3 | 4/30/2024 | 0.00       | 6,164.38  | 1,316.19              | 0.00        | 7,480.57       |
| US Treasury /<br>91282CCL3 | 5/31/2024 | 0.00       | 6,369.86  | 1,360.07              | 0.00        | 7,729.93       |
| US Treasury /<br>91282CCT6 | 3/31/2024 | 0.00       | 6,369.86  | 421.19                | 0.00        | 6,791.05       |
| US Treasury /<br>91282CCT6 | 3/31/2024 | 0.00       | 12,739.73 | 3,426.74              | 0.00        | 16,166.47      |
| US Treasury /<br>91282CCT6 | 4/30/2024 | 0.00       | 6,164.38  | 407.60                | 0.00        | 6,571.98       |
| US Treasury /<br>91282CCT6 | 4/30/2024 | 0.00       | 12,328.77 | 3,316.20              | 0.00        | 15,644.97      |
| US Treasury /<br>91282CCT6 | 5/31/2024 | 0.00       | 12,739.73 | 3,426.74              | 0.00        | 16,166.47      |
| US Treasury /<br>91282CCT6 | 5/31/2024 | 0.00       | 6,369.86  | 421.19                | 0.00        | 6,791.05       |
| US Treasury /<br>91282CED9 | 3/31/2024 | 0.00       | 29,726.03 | 15,477.47             | 0.00        | 45,203.50      |
| US Treasury /<br>91282CED9 | 4/30/2024 | 0.00       | 28,767.12 | 14,978.20             | 0.00        | 43,745.32      |
| US Treasury /<br>91282CED9 | 5/31/2024 | 0.00       | 29,726.03 | 15,477.47             | 0.00        | 45,203.50      |
| US Treasury /<br>91282CEU1 | 3/31/2024 | 0.00       | 48,835.62 | 11,480.17             | 0.00        | 60,315.79      |
| US Treasury /<br>91282CEU1 | 4/30/2024 | 0.00       | 47,260.27 | 11,109.85             | 0.00        | 58,370.12      |
| US Treasury /<br>91282CEU1 | 5/31/2024 | 0.00       | 48,835.62 | 11,480.17             | 0.00        | 60,315.79      |
| US Treasury /<br>91282CEY3 | 3/31/2024 | 0.00       | 50,958.90 | 3,137.38              | 0.00        | 54,096.28      |
| US Treasury /<br>91282CEY3 | 4/30/2024 | 0.00       | 49,315.07 | 3,036.17              | 0.00        | 52,351.24      |
| US Treasury /<br>91282CEY3 | 5/31/2024 | 0.00       | 50,958.90 | 3,137.38              | 0.00        | 54,096.28      |
| US Treasury /<br>91282CFE6 | 3/31/2024 | 0.00       | 26,541.10 | 2,495.74              | 0.00        | 29,036.84      |

| Issuer / CUSIP             | Date      | Reinvested | Accrued   | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|----------------------------|-----------|------------|-----------|-----------------------|-------------|----------------|
| US Treasury /<br>91282CFE6 | 3/31/2024 | 0.00       | 53,082.19 | 3,561.58              | 0.00        | 56,643.77      |
| US Treasury /<br>91282CFE6 | 4/30/2024 | 0.00       | 25,684.93 | 2,415.23              | 0.00        | 28,100.16      |
| US Treasury /<br>91282CFE6 | 4/30/2024 | 0.00       | 51,369.86 | 3,446.69              | 0.00        | 54,816.55      |
| US Treasury /<br>91282CFE6 | 5/31/2024 | 0.00       | 26,541.10 | 2,495.74              | 0.00        | 29,036.84      |
| US Treasury /<br>91282CFE6 | 5/31/2024 | 0.00       | 53,082.19 | 3,561.58              | 0.00        | 56,643.77      |
| US Treasury /<br>91282CFG1 | 3/31/2024 | 0.00       | 25,670.55 | 14,014.58             | 0.00        | 39,685.13      |
| US Treasury /<br>91282CFG1 | 4/30/2024 | 0.00       | 24,842.47 | 13,562.50             | 0.00        | 38,404.97      |
| US Treasury /<br>91282CFG1 | 5/31/2024 | 0.00       | 25,670.55 | 14,014.58             | 0.00        | 39,685.13      |
| US Treasury /<br>91282CFK2 | 3/31/2024 | 0.00       | 59,452.05 | 12,844.30             | 0.00        | 72,296.36      |
| US Treasury /<br>91282CFK2 | 4/30/2024 | 0.00       | 57,534.25 | 12,429.97             | 0.00        | 69,964.22      |
| US Treasury /<br>91282CFK2 | 5/31/2024 | 0.00       | 59,452.05 | 12,844.30             | 0.00        | 72,296.35      |
| US Treasury /<br>91282CFP1 | 3/31/2024 | 0.00       | 72,191.78 | -318.97               | 0.00        | 71,872.81      |
| US Treasury /<br>91282CFP1 | 4/30/2024 | 0.00       | 69,863.01 | -308.68               | 0.00        | 69,554.33      |
| US Treasury /<br>91282CFP1 | 5/31/2024 | 0.00       | 72,191.78 | -318.97               | 0.00        | 71,872.81      |
| US Treasury /<br>91282CFW6 | 3/31/2024 | 0.00       | 76,438.36 | -4,250.46             | 0.00        | 72,187.90      |
| US Treasury /<br>91282CFW6 | 4/30/2024 | 0.00       | 73,972.60 | -4,113.35             | 0.00        | 69,859.25      |
| US Treasury /<br>91282CFW6 | 5/31/2024 | 0.00       | 76,438.36 | -4,250.46             | 0.00        | 72,187.90      |
| US Treasury /<br>91282CGA3 | 3/31/2024 | 0.00       | 33,972.60 | 199.79                | 0.00        | 34,172.39      |
| US Treasury /<br>91282CGA3 | 4/30/2024 | 0.00       | 32,876.71 | 193.34                | 0.00        | 33,070.05      |
| US Treasury /<br>91282CGA3 | 5/31/2024 | 0.00       | 33,972.60 | 199.79                | 0.00        | 34,172.39      |
| US Treasury /<br>91282CGE5 | 3/31/2024 | 0.00       | 65,821.92 | 200.34                | 0.00        | 66,022.26      |
| US Treasury /<br>91282CGE5 | 4/30/2024 | 0.00       | 63,698.63 | 193.88                | 0.00        | 63,892.51      |
| US Treasury /<br>91282CGE5 | 5/31/2024 | 0.00       | 65,821.92 | 200.34                | 0.00        | 66,022.26      |
| US Treasury /<br>91282CGL9 | 3/31/2024 | 0.00       | 84,931.51 | 8,282.06              | 0.00        | 93,213.57      |

| Issuer / CUSIP             | Date      | Reinvested   | Accrued      | (Premium)<br>Discount | Gain (Loss) | Total Earnings |
|----------------------------|-----------|--------------|--------------|-----------------------|-------------|----------------|
| US Treasury /<br>91282CGL9 | 4/30/2024 | 0.00         | 82,191.78    | 8,014.90              | 0.00        | 90,206.68      |
| US Treasury /<br>91282CGL9 | 5/31/2024 | 0.00         | 84,931.51    | 8,282.06              | 0.00        | 93,213.57      |
| US Treasury /<br>91282CGV7 | 3/31/2024 | 0.00         | 79,623.29    | 3,406.80              | 0.00        | 83,030.09      |
| US Treasury /<br>91282CGV7 | 4/30/2024 | 0.00         | 77,054.79    | 3,296.90              | 0.00        | 80,351.69      |
| US Treasury /<br>91282CGV7 | 5/31/2024 | 0.00         | 79,623.29    | 3,406.80              | 0.00        | 83,030.09      |
| US Treasury /<br>91282CHH7 | 3/31/2024 | 0.00         | 87,585.62    | 3,348.21              | 0.00        | 90,933.83      |
| US Treasury /<br>91282CHH7 | 4/30/2024 | 0.00         | 84,760.27    | 3,240.21              | 0.00        | 88,000.48      |
| US Treasury /<br>91282CHH7 | 5/31/2024 | 0.00         | 87,585.62    | 3,348.21              | 0.00        | 90,933.83      |
| US Treasury /<br>91282CHY0 | 4/30/2024 | 0.00         | 17,739.73    | 1,040.79              | 0.00        | 18,780.52      |
| US Treasury /<br>91282CHY0 | 5/31/2024 | 0.00         | 78,561.64    | 4,033.04              | 0.00        | 82,594.68      |
| US Treasury /<br>91282CJK8 | 5/31/2024 | 0.00         | 60,821.92    | 1,080.22              | 0.00        | 61,902.14      |
| US Treasury /<br>91282CJP7 | 5/31/2024 | 0.00         | 38,356.16    | 2,796.79              | 0.00        | 41,152.95      |
|                            |           | 2,968,486.22 | 4,089,494.41 | 4,951,768.47          | 0.00        | 12,009,749.10  |

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 5/31/2024

| Issuer                   | CUSIP     | Maturity Date | Face Amount    |
|--------------------------|-----------|---------------|----------------|
| Federal Farm Credit Bank | 3133ENCV0 | 5/2/2024      | 10,000,000.00  |
| Federal Home Loan Bank   | 3130ALJ70 | 3/12/2024     | 5,000,000.00   |
| Federal Home Loan Bank   | 3130ALD92 | 3/15/2024     | 5,000,000.00   |
| Federal Home Loan Bank   | 3130ALD92 | 3/15/2024     | 5,000,000.00   |
| Federal Home Loan Bank   | 313384VK2 | 4/10/2024     | 4,400,000.00   |
| Federal Home Loan Bank   | 313384VU0 | 4/19/2024     | 2,600,000.00   |
| Federal Home Loan Bank   | 3130ALXQ2 | 4/29/2024     | 10,000,000.00  |
| Federal Home Loan Bank   | 3130AM5C2 | 5/6/2024      | 8,000,000.00   |
| State of Maryland        | 574193UG1 | 3/1/2024      | 3,000,000.00   |
| US Treasury              | 912797JG3 | 3/5/2024      | 100,000,000.00 |
| US Treasury              | 912797JK4 | 3/26/2024     | 13,400,000.00  |
| US Treasury              | 912797GZ4 | 4/4/2024      | 7,700,000.00   |
| US Treasury              | 912797HF7 | 4/11/2024     | 1,300,000.00   |
| US Treasury              | 912797JN8 | 4/16/2024     | 10,000,000.00  |
| US Treasury              | 912797JP3 | 4/23/2024     | 22,800,000.00  |
| US Treasury              | 912797JQ1 | 4/30/2024     | 100,000,000.00 |
| US Treasury              | 912797JW8 | 5/14/2024     | 10,000,000.00  |
| US Treasury              | 91282CCC3 | 5/15/2024     | 10,000,000.00  |
| US Treasury              | 91282CCC3 | 5/15/2024     | 10,000,000.00  |
|                          |           |               | 338,200,000.00 |

City of El Paso  
Schedule of Securities Sold  
For the quarter ending 5/31/2024

| 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 5/31/2024

| Issuer                       | Withdrawal Date | Amount        |
|------------------------------|-----------------|---------------|
| Morgan Stanley Gov Inst 8302 | 3/1/2024        | 10,600,000.00 |
| Morgan Stanley Gov Inst 8302 | 3/5/2024        | 3,800,000.00  |
| Morgan Stanley Gov Inst 8302 | 3/7/2024        | 400,000.00    |
| Morgan Stanley Gov Inst 8302 | 3/13/2024       | 100,000.00    |
| Morgan Stanley Gov Inst 8302 | 3/14/2024       | 1,400,000.00  |
| Morgan Stanley Gov Inst 8302 | 3/18/2024       | 1,800,000.00  |
| Morgan Stanley Gov Inst 8302 | 3/19/2024       | 3,200,000.00  |
| Morgan Stanley Gov Inst 8302 | 3/20/2024       | 500,000.00    |
| Morgan Stanley Gov Inst 8302 | 3/22/2024       | 51,600,000.00 |
| Morgan Stanley Gov Inst 8302 | 3/28/2024       | 32,100,000.00 |
| Morgan Stanley Gov Inst 8302 | 4/8/2024        | 1,900,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/12/2024       | 18,000,000.00 |
| Morgan Stanley Gov Inst 8302 | 4/15/2024       | 1,500,000.00  |
| Morgan Stanley Gov Inst 8302 | 4/16/2024       | 20,700,000.00 |
| Morgan Stanley Gov Inst 8302 | 4/17/2024       | 29,900,000.00 |
| Morgan Stanley Gov Inst 8302 | 4/26/2024       | 16,900,000.00 |
| Morgan Stanley Gov Inst 8302 | 4/30/2024       | 1,700,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/1/2024        | 100,000.00    |
| Morgan Stanley Gov Inst 8302 | 5/3/2024        | 2,500,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/7/2024        | 18,700,000.00 |
| Morgan Stanley Gov Inst 8302 | 5/13/2024       | 2,800,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/22/2024       | 5,500,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/23/2024       | 1,100,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/24/2024       | 18,500,000.00 |
| Morgan Stanley Gov Inst 8302 | 5/28/2024       | 1,700,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/29/2024       | 4,500,000.00  |
| Morgan Stanley Gov Inst 8302 | 5/30/2024       | 300,000.00    |
| TexasDAILY                   | 4/23/2024       | 30,000,000.00 |
| TexPool                      | 5/2/2024        | 10,000,000.00 |
| TexPool                      | 5/9/2024        | 12,000,000.00 |
| TexSTAR                      | 5/8/2024        | 10,000,000.00 |
| TexSTAR                      | 5/15/2024       | 20,000,000.00 |

| Issuer | Withdrawal Date | Amount         |
|--------|-----------------|----------------|
|        |                 | 333,800,000.00 |