

CITY OF EL PASO
OFFICE OF THE COMPTROLLER
INVESTMENT REPORT



Fiscal Year 2022 – 4th Quarter
August 31, 2022

The City of El Paso Texas
Table of Contents

Investment Report for FY 2022 4th Quarter Ending August 31, 2022

	Page
Summary	
Management Letter	1
Investment Position and Yield Summary	3
Quarter Changes in Security Type Balances	4
Analysis	
Portfolio Composition Review	5
Yield Analysis for Quarter	6
Reports	
Portfolio Holdings	7
Transactions	12



Office of the Comptroller

MAYOR

Oscar Leaser

To: Mr. Tommy Gonzalez, City Manager

From: Investment Committee Members

Date: September 22, 2022

Subject: Fourth Quarter Investment Report for period ending August 31, 2022

CITY COUNCIL**District 1**

Peter Svarzbein

District 2

Alexsandra Anello

District 3

Cassandra Hernandez

District 4

Joe Molinar

District 5

Isabel Salcido

District 6

Claudia L. Rodriguez

District 7

Henry Rivera

District 8

Cissy Lizarraga

CITY MANAGER

Tommy Gonzalez

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

In fiscal year 2023, 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 August 31, 2022, was approximately \$1.084 billion as compared to \$1.152 billion at May 31, 2022. The investment earnings for the quarter were \$2,955,870 and for the year were \$5,616,775.

Margarita M. Muñoz – Comptroller

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

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Office of the Comptroller

Investment Committee Members:

A handwritten signature in blue ink, appearing to read "Rob Cortinas", written over a horizontal line.

Robert Cortinas, Chief Financial Officer

A handwritten signature in blue ink, appearing to read "Margarita M. Muñoz", written over a horizontal line.

Margarita M. Muñoz, Comptroller

A handwritten signature in blue ink, appearing to read "Edmundo S. Calderon", written over a horizontal line.

Edmundo S. Calderon, Chief Internal Auditor

A handwritten signature in blue ink, appearing to read "Katherine N. Cote", written over a horizontal line.

Katherine N. Cote, Director Office of Management and Budget

A handwritten signature in blue ink, appearing to read "Luis Mier", written over a horizontal line.

Luis Mier, Treasury Services Coordinator

Investment Position and Yield Summary

The following is a summary comparison of selected information for the last two quarters

	August 31, 2022		May 31, 2022	
Par value invested	\$	1,084,204,195	\$	1,151,919,426
Portfolio book value	\$	1,079,769,811	\$	1,149,735,954
Portfolio market value	\$	1,050,922,369	\$	1,130,060,820
Weighted average maturity		491		451

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

	August 31, 2022		May 31, 2022	
Certificates of Deposit		1.103%		1.227%
Yield Pools		2.222%		0.703%
Yield Money Market		2.120%		0.720%
Yield Fixed Term Securities		0.913%		0.543%
City's Average Portfolio Yield		1.267%		0.704%

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments:

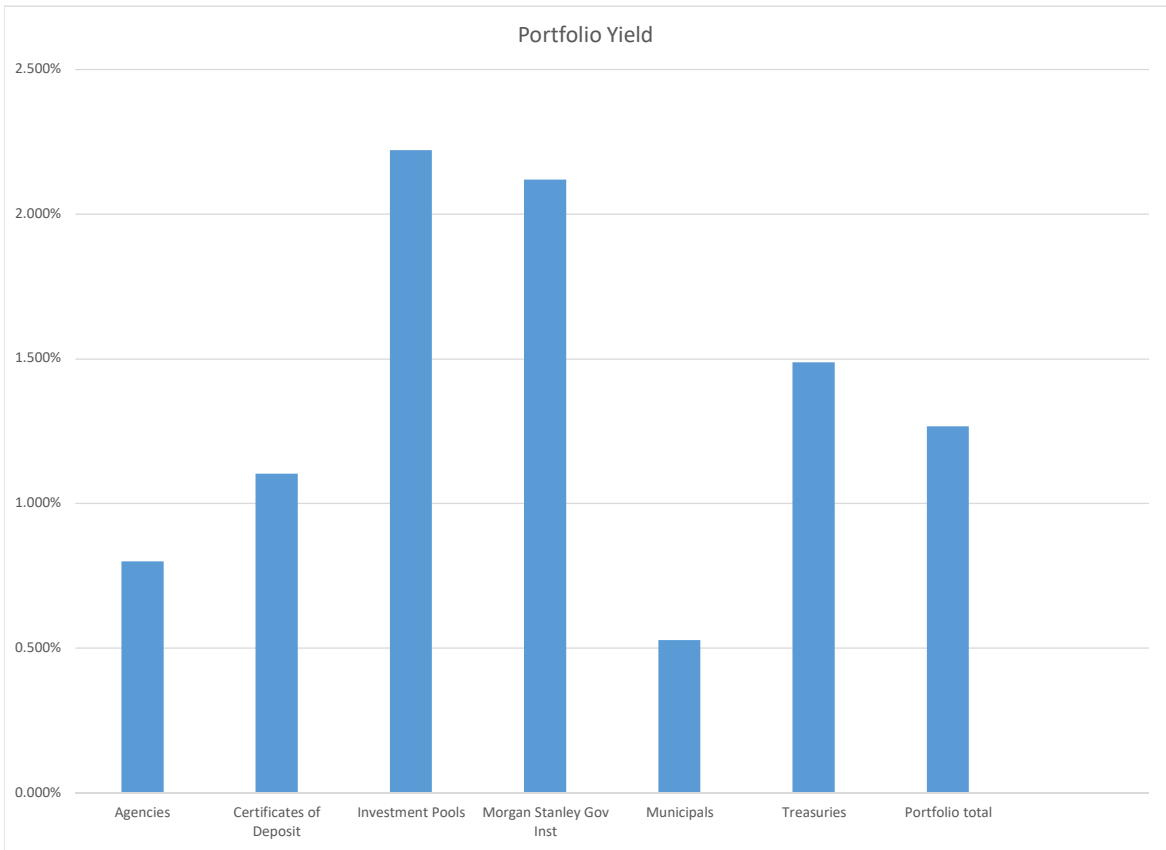
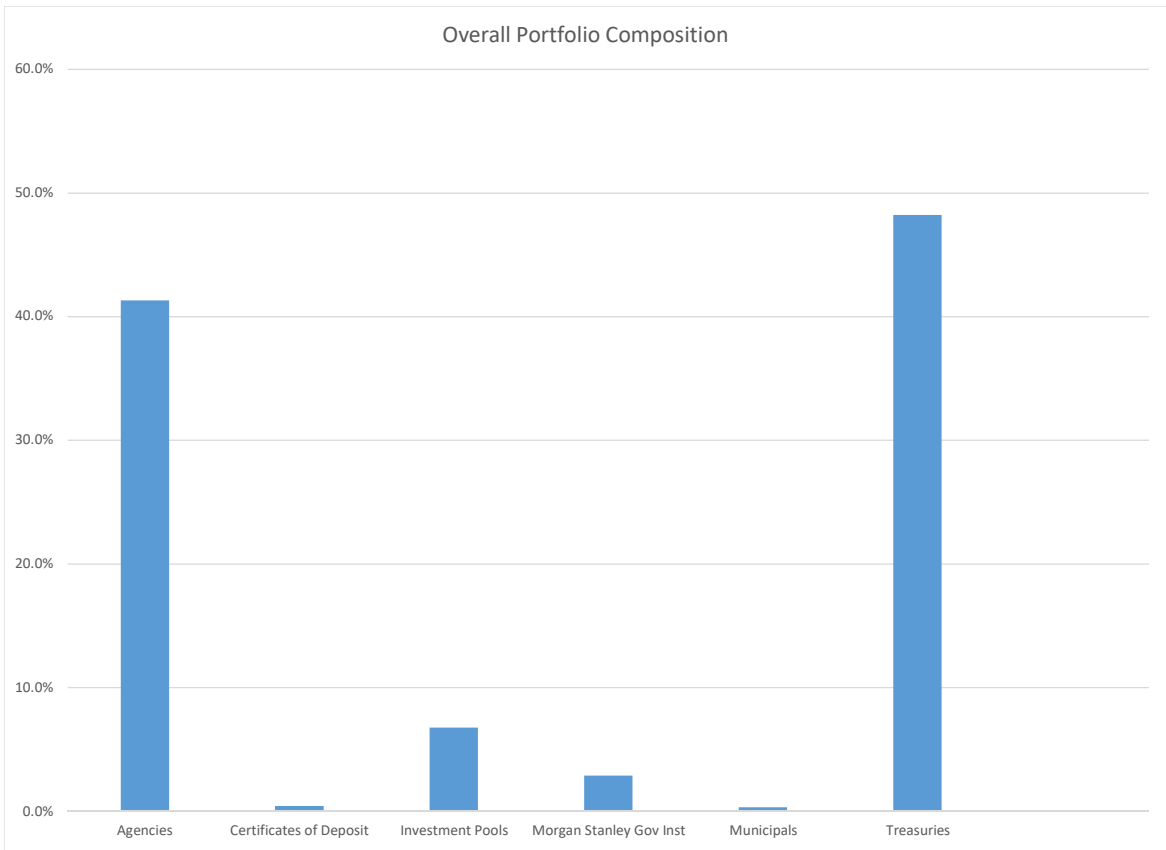
	August 31, 2022	May 31, 2022	Increase (Decrease)
Certificates of Deposit	\$ 4,655,000	\$ 5,390,000	\$ (735,000)
TexPool	60,325,334	60,087,615	237,719
TexSTAR	78,179	77,894	285
TexasDAILY	12,963,749	944,638	12,019,111
Money Market	31,396,933	40,984,279	(9,587,346)
Municipals	3,650,000	22,285,000	(18,635,000)
Agencies	448,135,000	464,150,000	(16,015,000)
Treasuries	523,000,000	558,000,000	(35,000,000)
	\$ 1,084,204,195	\$ 1,151,919,426	\$ (67,715,231)

FY Changes in Yield, Activity & Interest Earned Balances

	4th Qtr. FY 2022	4th Qtr. FY 2021	Increase (Decrease)
Interest Earnings	\$ 2,955,870	\$ 300,655	\$ 2,655,215
Portfolio Ending Balance (FMV)	\$ 1,050,922,369	\$ 744,415,927	306,506,442
Yield to Maturity	1.267%	0.135%	1.132%
Purchases/Deposits	\$ 543,900,000	\$ 465,775,000	78,125,000
Maturities/Withdrawals	\$ 612,185,000	\$ 238,355,000	373,830,000

Portfolio Composition Review as of August 31, 2022

	<u>Face Amount</u>	<u>Yield</u>	<u>Weighted Maturity (days)</u>	<u>% Portfolio</u>
Pools				
TexSTAR	\$ 78,179	2.085%	1	0.0%
TexasDAILY	12,963,749	2.200%	1	1.2%
TexPool	60,325,334	2.227%	1	5.6%
Investment Pools	<u>73,367,262</u>	2.222%		<u>6.8%</u>
Money Market Funds				
Morgan Stanley Gov Inst	<u>31,396,933</u>	2.120%	1	<u>2.9%</u>
Securities				
Certificates of Deposit	4,655,000	1.103%	175	0.4%
Agencies	448,135,000	0.800%	540	41.3%
Municipals	3,650,000	0.528%	467	0.3%
Treasuries	<u>523,000,000</u>	1.488%	549	<u>48.2%</u>
Securities	<u>979,440,000</u>			<u>90.3%</u>
Portfolio total	<u><u>\$ 1,084,204,195</u></u>	1.267%	491	<u><u>100.0%</u></u>



**City of El Paso
Schedule of Portfolio Holdings
As of 8/31/2022**

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Certificates of Deposit									
Amerant Bank / 02357QAF4	12/20/2019	245,000.00	245,000.00	245,000.00	244,451.94	1.850	1.850	12/20/2022	111
Bank of New England / 06426KBS6	4/2/2020	245,000.00	245,000.00	245,000.00	242,053.14	0.850	0.850	4/3/2023	215
Bank of Oak Ridge / 064180AS1	5/29/2020	245,000.00	245,000.00	245,000.00	240,682.86	0.600	0.600	5/30/2023	272
Bank of Santa Clarita / 06424KBD1	5/8/2020	245,000.00	245,000.00	245,000.00	240,913.65	0.500	0.500	5/8/2023	250
BMW Bank North America / 05580AVP6	3/26/2020	245,000.00	245,000.00	245,000.00	242,579.89	1.150	1.150	3/27/2023	208
Capital One National Assoc. / 14042RNX5	3/25/2020	245,000.00	245,000.00	245,000.00	242,372.13	1.000	1.000	3/27/2023	208
CenterState Bank / 15201QCK1	3/30/2020	245,000.00	245,000.00	245,000.00	242,188.14	0.900	0.900	3/30/2023	211
Central Bank / 152577AU6	3/27/2020	245,000.00	245,000.00	245,000.00	242,384.38	0.900	0.900	3/27/2023	208
Choice Financial Group / 17037TEQ6	3/20/2020	245,000.00	244,999.90	244,999.98	242,572.30	1.000	1.000	3/13/2023	194
EagleBank / 27002YET9	1/17/2020	245,000.00	245,000.00	245,000.00	244,077.33	1.700	1.700	1/17/2023	139
EnerBank USA / 29278TNM8	4/23/2020	245,000.00	244,651.68	244,935.89	242,558.58	1.000	1.050	3/13/2023	194
Live Oak Banking Co. / 538036HL1	1/24/2020	245,000.00	245,000.00	245,000.00	243,993.05	1.700	1.700	1/25/2023	147
Marlin Business Bank / 57116ATL2	1/15/2020	245,000.00	245,000.00	245,000.00	244,031.03	1.650	1.650	1/17/2023	139
Morgan Stanley Bank / 61690UMW7	10/31/2019	245,000.00	245,000.00	245,000.00	244,805.47	1.900	1.900	10/31/2022	61
Morgan Stanley Private Bank / 61768ECB7	3/26/2020	245,000.00	245,000.00	245,000.00	242,302.80	0.950	0.950	3/27/2023	208
Pinnacle Bank / 72345SKU4	5/8/2020	245,000.00	245,000.00	245,000.00	241,253.46	0.700	0.700	5/8/2023	250
PrimeBank / 74163LAQ4	5/13/2020	245,000.00	245,000.00	245,000.00	244,033.23	0.500	0.500	11/14/2022	75
Security State Bank of Oklahoma / 815101AL4	5/21/2020	245,000.00	245,000.00	245,000.00	243,867.61	0.400	0.400	11/21/2022	82
Unity Bank / 91330ABX4	1/22/2020	245,000.00	245,000.00	245,000.00	243,966.10	1.650	1.650	1/23/2023	145
Subtotal, Average		4,655,000.00	4,654,651.58	4,654,935.87	4,615,087.05	1.100	1.103		175
Certificates of Deposit									
Local Government Investment Pool									
TexasDAILY		12,963,748.78	12,963,748.78	12,963,748.78	12,963,748.78	2.200	2.200	N/A	1
TexPool		60,325,334.13	60,325,334.13	60,325,334.13	60,325,334.13	2.227	2.227	N/A	1
TexSTAR		78,179.15	78,179.15	78,179.15	78,179.15	2.085	2.085	N/A	1
Subtotal, Average		73,367,262.06	73,367,262.06	73,367,262.06	73,367,262.06	2.222	2.222		1
Local Government Investment Pool									

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Money Market									
Morgan Stanley Gov Inst 8302		31,396,933.13	31,396,933.13	31,396,933.13	31,396,933.13	2.120	2.120	N/A	1
Subtotal, Average Money Market		31,396,933.13	31,396,933.13	31,396,933.13	31,396,933.13	2.120	2.120		1
Municipal Securities									
City of New York / 64966JAN6	1/30/2020	650,000.00	717,476.50	655,992.12	653,832.40	5.487	1.720	12/1/2022	92
State of Maryland / 574193UG1	3/10/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,856,489.00	0.270	0.270	3/1/2024	548
Subtotal, Average Municipal Securities		3,650,000.00	3,717,476.50	3,655,992.12	3,510,321.40	1.199	0.528		467
US Agencies & Instrumentalities									
Farmer Mac / 31422XMV1	10/4/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,360,660.00	0.500	0.500	10/4/2024	765
Farmer Mac / 31422XPP1	11/2/2021	15,000,000.00	15,000,000.00	15,000,000.00	14,447,295.00	0.550	0.550	11/2/2023	428
Federal Farm Credit Bank / 3133EM6N7	10/5/2021	10,000,000.00	9,982,256.95	9,990,366.68	9,651,220.00	0.170	0.260	9/27/2023	392
Federal Farm Credit Bank / 3133EMD66	7/19/2021	5,000,000.00	4,998,290.00	4,999,939.36	4,995,575.00	0.080	0.110	9/15/2022	15
Federal Farm Credit Bank / 3133EMDA7	10/26/2020	5,000,000.00	4,997,942.39	4,999,876.60	4,985,085.00	0.160	0.181	10/13/2022	43
Federal Farm Credit Bank / 3133EMDA7	10/30/2020	15,000,000.00	14,995,152.61	14,999,707.66	14,955,255.00	0.160	0.177	10/13/2022	43
Federal Farm Credit Bank / 3133EMML3	2/1/2021	5,000,000.00	4,999,300.00	4,999,867.89	4,944,660.00	0.120	0.127	1/12/2023	134
Federal Farm Credit Bank / 3133EMMX7	1/13/2021	25,000,000.00	25,000,000.00	25,000,000.00	24,235,350.00	0.180	0.180	7/13/2023	316
Federal Farm Credit Bank / 3133EMP30	6/30/2021	5,000,000.00	4,998,150.00	4,999,591.51	4,956,865.00	0.150	0.175	12/30/2022	121
Federal Farm Credit Bank / 3133EMPB2	2/3/2021	10,000,000.00	9,997,000.00	9,998,716.85	9,587,610.00	0.170	0.181	11/3/2023	429
Federal Farm Credit Bank / 3133EMPH9	2/3/2021	5,000,000.00	4,999,800.00	4,999,957.26	4,933,040.00	0.125	0.127	2/3/2023	156
Federal Farm Credit Bank / 3133EMQM7	2/16/2021	5,000,000.00	4,996,500.00	4,998,293.15	4,749,045.00	0.200	0.223	2/16/2024	534
Federal Farm Credit Bank / 3133EMUU4	4/9/2021	3,000,000.00	2,999,190.00	2,999,878.30	2,979,030.00	0.120	0.137	11/29/2022	90
Federal Farm Credit Bank / 3133EMVP4	4/13/2021	6,000,000.00	5,996,220.00	5,998,834.93	5,880,414.00	0.125	0.157	4/13/2023	225
Federal Farm Credit Bank / 3133ENCVO	11/2/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,507,940.00	0.670	0.670	5/2/2024	610
Federal Farm Credit Bank / 3133ENH86	8/24/2022	20,000,000.00	19,983,522.00	19,983,843.30	19,943,220.00	3.250	3.335	8/18/2023	352
Federal Farm Credit Bank / 3133ENKRO	1/11/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,893,840.00	0.420	0.420	1/11/2023	133
Federal Farm Credit Bank / 3133ENMY3	2/3/2022	5,000,000.00	4,997,367.50	4,998,665.12	4,926,035.00	0.800	0.846	4/3/2023	215
Federal Farm Credit Bank / 3133ENTK6	4/5/2022	20,000,000.00	19,914,000.00	19,925,655.68	19,519,740.00	2.510	2.661	4/1/2025	944
Federal Home Loan Bank / 3130A3DL5	10/26/2020	5,000,000.00	5,303,446.27	5,108,104.55	4,937,735.00	2.375	0.249	9/8/2023	373

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Home Loan Bank / 3130AJQG7	6/29/2020	5,000,000.00	5,000,000.00	5,000,000.00	4,951,855.00	0.350	0.350	12/29/2022	120
Federal Home Loan Bank / 3130AKKP0	1/11/2021	3,410,000.00	3,405,055.50	3,407,801.42	3,253,150.23	0.190	0.239	12/22/2023	478
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,736,935.00	0.250	0.250	3/15/2024	562
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	4,997,000.00	4,998,461.68	4,736,935.00	0.250	0.270	3/15/2024	562
Federal Home Loan Bank / 3130ALH98	2/26/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,744,675.00	0.250	0.250	2/26/2024	544
Federal Home Loan Bank / 3130ALJ70	3/12/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,749,300.00	0.400	0.400	3/12/2024	559
Federal Home Loan Bank / 3130ALRG1	7/19/2021	1,000,000.00	999,054.96	999,691.22	982,711.00	0.125	0.182	3/17/2023	198
Federal Home Loan Bank / 3130ALXQ2	4/29/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,475,230.00	0.500	0.500	4/29/2024	607
Federal Home Loan Bank / 3130AM5C2	5/6/2021	8,000,000.00	8,000,000.00	8,000,000.00	7,565,616.00	0.420	0.420	5/6/2024	614
Federal Home Loan Bank / 3130AMRY0	6/25/2021	5,285,000.00	5,272,336.82	5,280,074.44	5,154,164.54	0.125	0.249	6/2/2023	275
Federal Home Loan Bank / 3130AN2W9	7/22/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,419,270.00	0.550	0.550	7/22/2024	691
Federal Home Loan Bank / 3130AN3E8	7/12/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,421,730.00	0.520	0.520	7/12/2024	681
Federal Home Loan Bank / 3130ANUH1	9/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,366,760.00	0.550	0.550	9/27/2024	758
Federal Home Loan Bank / 3130APA62	10/15/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,352,270.00	0.550	0.550	10/15/2024	776
Federal Home Loan Bank / 3130APAA3	10/21/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,348,560.00	0.555	0.555	10/21/2024	782
Federal Home Loan Bank / 3130APDA0	10/25/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,364,060.00	0.650	0.650	10/25/2024	786
Federal Home Loan Bank / 3130APKF1	11/8/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,373,480.00	0.750	0.750	11/8/2024	800
Federal Home Loan Bank / 3130APM77	11/24/2021	5,500,000.00	5,497,250.00	5,498,304.79	5,280,913.00	0.500	0.525	11/24/2023	450
Federal Home Loan Bank / 3130APNE1	11/18/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,428,360.00	0.900	0.900	11/18/2024	810
Federal Home Loan Bank / 3130APVH5	11/30/2021	20,000,000.00	20,000,000.00	20,000,000.00	18,826,240.00	1.000	1.000	11/25/2024	817
Federal Home Loan Bank / 3130APX67	12/6/2021	7,940,000.00	7,940,000.00	7,940,000.00	7,493,351.18	1.150	1.150	12/6/2024	828
Federal Home Loan Bank / 3130AQ5X7	12/30/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,421,160.00	1.150	1.150	12/30/2024	852
Federal Home Loan Bank / 3130AQ6J7	12/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,427,110.00	1.170	1.170	12/27/2024	849
Federal Home Loan Bank / 3130AQAK9	12/30/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,844,414.00	1.250	1.250	12/20/2024	842
Federal Home Loan Bank / 3130AQJ79	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,423,260.00	1.250	1.250	1/28/2025	881
Federal Home Loan Bank / 3130AQL92	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,447,780.00	1.360	1.360	1/28/2025	881
Federal Home Loan Bank / 3130AQS4	2/25/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,490,250.00	1.625	1.625	2/25/2025	909
Federal Home Loan Bank / 3130AQT78	2/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,538,450.00	1.750	1.750	2/28/2025	912

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Home Loan Bank / 313380GJ0	10/26/2020	5,000,000.00	5,170,134.19	5,002,241.89	4,999,365.00	2.000	0.176	9/9/2022	9
Federal Home Loan Bank / 313380GJ0	10/30/2020	15,000,000.00	15,508,628.67	15,006,741.76	14,998,095.00	2.000	0.172	9/9/2022	9
Federal Home Loan Bank / 313381BR5	1/11/2021	5,000,000.00	5,165,700.00	5,023,773.31	4,985,020.00	1.875	0.138	12/9/2022	100
Subtotal, Average		448,135,000.00	449,113,297.86	448,158,389.35	430,990,083.95	0.907	0.800		540
US Agencies & Instrumentalities									
US Treasuries									
US Treasury / 9128283C2	4/5/2022	10,000,000.00	10,044,500.00	10,012,988.04	9,988,420.00	2.000	1.212	10/31/2022	61
US Treasury / 912828M80	4/5/2022	10,000,000.00	10,043,000.00	10,016,372.38	9,979,430.00	2.000	1.336	11/30/2022	91
US Treasury / 912828N30	6/15/2022	20,000,000.00	19,958,593.75	19,974,377.32	19,938,200.00	2.125	2.511	1/3/2023	125
US Treasury / 912828R28	4/19/2021	15,000,000.00	15,441,868.05	15,144,708.81	14,830,665.00	1.625	0.171	5/1/2023	243
US Treasury / 912828R69	5/23/2022	10,000,000.00	9,953,125.00	9,965,692.02	9,874,610.00	1.625	2.091	5/31/2023	273
US Treasury / 912828T91	9/23/2021	20,000,000.00	20,580,771.80	20,322,146.86	19,589,060.00	1.625	0.240	10/31/2023	426
US Treasury / 912828TY6	2/3/2022	10,000,000.00	10,076,171.88	10,020,312.50	9,977,130.00	1.625	0.643	11/15/2022	76
US Treasury / 912828XB1	5/23/2022	20,000,000.00	19,664,843.75	19,695,648.55	19,306,260.00	2.125	2.714	5/15/2025	988
US Treasury / 912828ZF0	4/27/2022	13,000,000.00	12,192,070.31	12,287,298.69	12,056,486.00	0.500	2.724	3/31/2025	943
US Treasury / 912828ZF0	4/5/2022	20,000,000.00	18,782,000.00	18,947,228.23	18,548,440.00	0.500	2.634	3/31/2025	943
US Treasury / 912828ZP8	4/19/2021	15,000,000.00	14,984,765.63	14,994,821.12	14,667,780.00	0.125	0.174	5/15/2023	257
US Treasury / 91282CAK7	9/23/2021	30,000,000.00	29,949,694.07	29,973,523.26	28,981,650.00	0.125	0.210	9/15/2023	380
US Treasury / 91282CAN1	2/3/2022	20,000,000.00	19,950,000.00	19,993,723.85	19,965,240.00	0.125	0.508	9/30/2022	30
US Treasury / 91282CAN1	4/5/2022	10,000,000.00	9,953,900.00	9,992,230.34	9,982,620.00	0.125	1.078	9/30/2022	30
US Treasury / 91282CAN1	6/15/2022	20,000,000.00	19,906,250.00	19,973,714.95	19,965,240.00	0.125	1.736	9/30/2022	30
US Treasury / 91282CAP6	10/5/2021	20,000,000.00	19,937,500.00	19,965,371.62	19,271,880.00	0.125	0.280	10/15/2023	410
US Treasury / 91282CAR2	2/3/2022	20,000,000.00	19,935,937.50	19,985,526.62	19,917,960.00	0.125	0.561	10/31/2022	61
US Treasury / 91282CCC3	10/5/2021	10,000,000.00	9,955,859.38	9,971,144.17	9,473,050.00	0.250	0.420	5/15/2024	623
US Treasury / 91282CCC3	9/23/2021	10,000,000.00	9,968,453.09	9,979,633.45	9,473,050.00	0.250	0.370	5/15/2024	623
US Treasury / 91282CCG4	10/5/2021	20,000,000.00	19,900,781.25	19,934,055.83	18,895,320.00	0.250	0.435	6/15/2024	654
US Treasury / 91282CCG4	6/15/2022	20,000,000.00	18,776,562.50	18,905,433.48	18,895,320.00	0.250	3.441	6/15/2024	654
US Treasury / 91282CCK5	6/15/2022	10,000,000.00	9,696,093.75	9,757,674.75	9,732,420.00	0.125	3.113	6/30/2023	303
US Treasury / 91282CCL3	10/5/2021	20,000,000.00	19,955,468.75	19,969,961.17	18,899,220.00	0.375	0.456	7/15/2024	684

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
US Treasury / 91282CCT6	10/5/2021	40,000,000.00	39,884,375.00	39,920,888.16	37,693,760.00	0.375	0.477	8/15/2024	715
US Treasury / 91282CCT6	9/10/2021	20,000,000.00	19,985,448.65	19,990,276.40	18,846,880.00	0.375	0.400	8/15/2024	715
US Treasury / 91282CED9	4/6/2022	20,000,000.00	19,463,281.25	19,536,742.75	19,175,000.00	1.750	2.705	3/15/2025	927
US Treasury / 91282CEU1	6/15/2022	20,000,000.00	19,593,750.00	19,622,291.29	19,671,100.00	2.875	3.595	6/15/2025	1,019
US Treasury / 91282CEY3	8/8/2022	20,000,000.00	19,891,406.25	19,893,736.15	19,745,320.00	3.000	3.195	7/15/2025	1,049
US Treasury / 91282CFE6	8/24/2022	20,000,000.00	19,875,000.00	19,875,804.97	19,800,780.00	3.125	3.347	8/15/2025	1,080
US Treasury / 91282CFE6	8/30/2022	10,000,000.00	9,912,890.63	9,912,971.21	9,900,390.00	3.125	3.437	8/15/2025	1,080
Subtotal, Average US Treasuries		523,000,000.00	518,214,362.24	518,536,298.94	507,042,681.00	1.033	1.488		549
Portfolio Total, Average		1,084,204,195.19	1,080,463,983.37	1,079,769,811.47	1,050,922,368.59	1.094	1.267		491

City of El Paso
Schedule of Securities Purchased
For the quarter ending 8/31/2022

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
Federal Farm Credit Bank	3133ENH86	8/23/2022	8/24/2022	3.3354%	20,000,000.00	19,983,522.00	99.9176
US Treasury	912828N30	6/14/2022	6/15/2022	2.5114%	20,000,000.00	19,958,593.75	99.7930
US Treasury	91282CAN1	6/14/2022	6/15/2022	1.7361%	20,000,000.00	19,906,250.00	99.5313
US Treasury	91282CCG4	6/14/2022	6/15/2022	3.4413%	20,000,000.00	18,776,562.50	93.8828
US Treasury	91282CCK5	6/14/2022	6/15/2022	3.1133%	10,000,000.00	9,696,093.75	96.9609
US Treasury	91282CEU1	6/14/2022	6/15/2022	3.5953%	20,000,000.00	19,593,750.00	97.9688
US Treasury	91282CEY3	8/5/2022	8/8/2022	3.1948%	20,000,000.00	19,891,406.25	99.4570
US Treasury	91282CFE6	8/23/2022	8/24/2022	3.3472%	20,000,000.00	19,875,000.00	99.3750
US Treasury	91282CFE6	8/29/2022	8/30/2022	3.4368%	10,000,000.00	9,912,890.63	99.1289
					160,000,000.00	157,594,068.88	

City of El Paso
Schedule of Securities Called
For the quarter ending 8/31/2022

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

City of El Paso
Schedule of Deposits

For the quarter ending 8/31/2022

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	6/1/2022	Deposit	11,900,000.00
Morgan Stanley Gov Inst 8302	6/3/2022	Deposit	5,500,000.00
Morgan Stanley Gov Inst 8302	6/6/2022	Deposit	75,200,000.00
Morgan Stanley Gov Inst 8302	6/8/2022	Deposit	1,000,000.00
Morgan Stanley Gov Inst 8302	6/10/2022	Deposit	16,600,000.00
Morgan Stanley Gov Inst 8302	6/17/2022	Deposit	500,000.00
Morgan Stanley Gov Inst 8302	6/30/2022	Deposit	32,600,000.00
Morgan Stanley Gov Inst 8302	6/30/2022	Interest reinvested	51,801.33
Morgan Stanley Gov Inst 8302	7/1/2022	Deposit	5,800,000.00
Morgan Stanley Gov Inst 8302	7/6/2022	Deposit	800,000.00
Morgan Stanley Gov Inst 8302	7/11/2022	Deposit	10,100,000.00
Morgan Stanley Gov Inst 8302	7/12/2022	Deposit	100,000.00
Morgan Stanley Gov Inst 8302	7/13/2022	Deposit	300,000.00
Morgan Stanley Gov Inst 8302	7/15/2022	Deposit	6,500,000.00
Morgan Stanley Gov Inst 8302	7/21/2022	Deposit	4,000,000.00
Morgan Stanley Gov Inst 8302	7/27/2022	Deposit	1,500,000.00
Morgan Stanley Gov Inst 8302	7/29/2022	Deposit	7,100,000.00
Morgan Stanley Gov Inst 8302	7/31/2022	Interest reinvested	65,252.70
Morgan Stanley Gov Inst 8302	8/1/2022	Deposit	112,500,000.00
Morgan Stanley Gov Inst 8302	8/3/2022	Deposit	5,900,000.00
Morgan Stanley Gov Inst 8302	8/4/2022	Deposit	12,000,000.00
Morgan Stanley Gov Inst 8302	8/8/2022	Deposit	500,000.00
Morgan Stanley Gov Inst 8302	8/9/2022	Deposit	3,400,000.00
Morgan Stanley Gov Inst 8302	8/10/2022	Deposit	400,000.00
Morgan Stanley Gov Inst 8302	8/12/2022	Deposit	18,100,000.00
Morgan Stanley Gov Inst 8302	8/12/2022	Deposit	8,000,000.00
Morgan Stanley Gov Inst 8302	8/15/2022	Deposit	3,000,000.00
Morgan Stanley Gov Inst 8302	8/16/2022	Deposit	5,900,000.00
Morgan Stanley Gov Inst 8302	8/17/2022	Deposit	1,000,000.00
Morgan Stanley Gov Inst 8302	8/18/2022	Deposit	15,000,000.00
Morgan Stanley Gov Inst 8302	8/19/2022	Deposit	1,200,000.00
Morgan Stanley Gov Inst 8302	8/24/2022	Deposit	800,000.00

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	8/25/2022	Deposit	1,600,000.00
Morgan Stanley Gov Inst 8302	8/31/2022	Deposit	3,100,000.00
Morgan Stanley Gov Inst 8302	8/31/2022	Interest reinvested	195,600.14
TexasDAILY	6/30/2022	Interest reinvested	779.83
TexasDAILY	7/31/2022	Interest reinvested	1,193.14
TexasDAILY	8/10/2022	Deposit	12,000,000.00
TexasDAILY	8/31/2022	Interest reinvested	17,138.16
TexPool	6/30/2022	Interest reinvested	49,450.69
TexPool	7/31/2022	Interest reinvested	77,663.89
TexPool	8/31/2022	Interest reinvested	110,604.43
TexSTAR	6/30/2022	Interest reinvested	63.08
TexSTAR	7/31/2022	Interest reinvested	92.77
TexSTAR	8/31/2022	Interest reinvested	129.06
			384,469,769.22

City of El Paso
Schedule of Interest Earned
For the quarter ending 8/31/2022

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Ally Bank / 02007GLD3	6/30/2022	0.00	402.74	0.00	0.00	402.74
Ally Bank / 02007GLD3	7/31/2022	0.00	416.16	0.00	0.00	416.16
Ally Bank / 02007GLD3	8/31/2022	0.00	187.95	0.00	0.00	187.95
Alma Bank / 020080BQ9	6/30/2022	0.00	332.26	0.00	0.00	332.26
Alma Bank / 020080BQ9	7/31/2022	0.00	343.34	0.00	0.00	343.34
Alma Bank / 020080BQ9	8/31/2022	0.00	138.44	0.00	0.00	138.44
Amerant Bank / 02357QAF4	6/30/2022	0.00	372.53	0.00	0.00	372.53
Amerant Bank / 02357QAF4	7/31/2022	0.00	384.95	0.00	0.00	384.95
Amerant Bank / 02357QAF4	8/31/2022	0.00	384.95	0.00	0.00	384.95
Bank of New England / 06426KBS6	6/30/2022	0.00	171.16	0.00	0.00	171.16
Bank of New England / 06426KBS6	7/31/2022	0.00	176.87	0.00	0.00	176.87
Bank of New England / 06426KBS6	8/31/2022	0.00	176.87	0.00	0.00	176.87
Bank of Oak Ridge / 064180AS1	6/30/2022	0.00	120.82	0.00	0.00	120.82
Bank of Oak Ridge / 064180AS1	7/31/2022	0.00	124.85	0.00	0.00	124.85
Bank of Oak Ridge / 064180AS1	8/31/2022	0.00	124.85	0.00	0.00	124.85
Bank of Santa Clarita / 06424KBD1	6/30/2022	0.00	100.68	0.00	0.00	100.68
Bank of Santa Clarita / 06424KBD1	7/31/2022	0.00	104.04	0.00	0.00	104.04
Bank of Santa Clarita / 06424KBD1	8/31/2022	0.00	104.04	0.00	0.00	104.04
BMW Bank North America / 05580AVP6	6/30/2022	0.00	231.58	0.00	0.00	231.58
BMW Bank North America / 05580AVP6	7/31/2022	0.00	239.29	0.00	0.00	239.29
BMW Bank North America / 05580AVP6	8/31/2022	0.00	239.29	0.00	0.00	239.29
Capital One National Assoc. / 14042RNX5	6/30/2022	0.00	201.37	0.00	0.00	201.37
Capital One National Assoc. / 14042RNX5	7/31/2022	0.00	208.08	0.00	0.00	208.08

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Capital One National Assoc. / 14042RNX5	8/31/2022	0.00	208.08	0.00	0.00	208.08
CenterState Bank / 15201QCK1	6/30/2022	0.00	181.23	0.00	0.00	181.23
CenterState Bank / 15201QCK1	7/31/2022	0.00	187.27	0.00	0.00	187.27
CenterState Bank / 15201QCK1	8/31/2022	0.00	187.27	0.00	0.00	187.27
Central Bank / 152577AU6	6/30/2022	0.00	181.23	0.00	0.00	181.23
Central Bank / 152577AU6	7/31/2022	0.00	187.27	0.00	0.00	187.27
Central Bank / 152577AU6	8/31/2022	0.00	187.27	0.00	0.00	187.27
Choice Financial Group / 17037TEQ6	6/30/2022	0.00	201.37	0.00	0.00	201.37
Choice Financial Group / 17037TEQ6	7/31/2022	0.00	208.08	0.00	0.00	208.08
Choice Financial Group / 17037TEQ6	8/31/2022	0.00	208.08	0.00	0.00	208.08
City of New York / 64966JAN6	6/30/2022	0.00	2,931.41	-1,952.07	0.00	979.34
City of New York / 64966JAN6	7/31/2022	0.00	3,029.12	-2,017.14	0.00	1,011.99
City of New York / 64966JAN6	8/31/2022	0.00	3,029.12	-2,017.14	0.00	1,011.99
EagleBank / 27002YET9	6/30/2022	0.00	342.33	0.00	0.00	342.33
EagleBank / 27002YET9	7/31/2022	0.00	353.74	0.00	0.00	353.74
EagleBank / 27002YET9	8/31/2022	0.00	353.74	0.00	0.00	353.74
EnerBank USA / 29278TNM8	6/30/2022	0.00	201.37	9.90	0.00	211.27
EnerBank USA / 29278TNM8	7/31/2022	0.00	208.08	10.23	0.00	218.32
EnerBank USA / 29278TNM8	8/31/2022	0.00	208.08	10.23	0.00	218.32
Farmer Mac / 31422XMV1	6/30/2022	0.00	4,109.59	0.00	0.00	4,109.59
Farmer Mac / 31422XMV1	7/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XMV1	8/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XPP1	6/30/2022	0.00	6,780.82	0.00	0.00	6,780.82
Farmer Mac / 31422XPP1	7/31/2022	0.00	7,006.85	0.00	0.00	7,006.85

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Farmer Mac / 31422XPP1	8/31/2022	0.00	7,006.85	0.00	0.00	7,006.85
Farmer Mac / 31422XTV4	6/30/2022	0.00	6,164.38	0.00	0.00	6,164.38
Farmer Mac / 31422XTV4	7/31/2022	0.00	6,369.86	0.00	0.00	6,369.86
Farmer Mac / 31422XTV4	8/31/2022	0.00	4,006.85	0.00	0.00	4,006.85
Federal Farm Credit Bank / 3133EEV23	6/30/2022	0.00	11.09	-2.12	0.00	8.97
Federal Farm Credit Bank / 3133EEV23	7/31/2022	0.00	0.00	0.00	0.00	0.00
Federal Farm Credit Bank / 3133EM6N7	6/30/2022	0.00	1,397.26	736.23	0.00	2,133.49
Federal Farm Credit Bank / 3133EM6N7	7/31/2022	0.00	1,443.84	760.77	0.00	2,204.60
Federal Farm Credit Bank / 3133EM6N7	8/31/2022	0.00	1,443.84	760.77	0.00	2,204.60
Federal Farm Credit Bank / 3133EMD66	6/30/2022	0.00	328.77	120.99	0.00	449.76
Federal Farm Credit Bank / 3133EMD66	7/31/2022	0.00	339.73	125.02	0.00	464.75
Federal Farm Credit Bank / 3133EMD66	8/31/2022	0.00	339.73	125.02	0.00	464.75
Federal Farm Credit Bank / 3133EMDA7	6/30/2022	0.00	657.53	85.97	0.00	743.51
Federal Farm Credit Bank / 3133EMDA7	6/30/2022	0.00	1,972.60	203.67	0.00	2,176.27
Federal Farm Credit Bank / 3133EMDA7	7/31/2022	0.00	2,038.36	210.46	0.00	2,248.82
Federal Farm Credit Bank / 3133EMDA7	7/31/2022	0.00	679.45	88.84	0.00	768.29
Federal Farm Credit Bank / 3133EMDA7	8/31/2022	0.00	679.45	88.84	0.00	768.29
Federal Farm Credit Bank / 3133EMDA7	8/31/2022	0.00	2,038.36	210.46	0.00	2,248.82
Federal Farm Credit Bank / 3133EMML3	6/30/2022	0.00	493.15	29.54	0.00	522.69
Federal Farm Credit Bank / 3133EMML3	7/31/2022	0.00	509.59	30.52	0.00	540.11
Federal Farm Credit Bank / 3133EMML3	8/31/2022	0.00	509.59	30.52	0.00	540.11
Federal Farm Credit Bank / 3133EMMX7	6/30/2022	0.00	3,698.63	0.00	0.00	3,698.63
Federal Farm Credit Bank / 3133EMMX7	7/31/2022	0.00	3,821.92	0.00	0.00	3,821.92
Federal Farm Credit Bank / 3133EMMX7	8/31/2022	0.00	3,821.92	0.00	0.00	3,821.92

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133EMP30	6/30/2022	0.00	616.44	101.09	0.00	717.53
Federal Farm Credit Bank / 3133EMP30	7/31/2022	0.00	636.99	104.46	0.00	741.45
Federal Farm Credit Bank / 3133EMP30	8/31/2022	0.00	636.99	104.46	0.00	741.45
Federal Farm Credit Bank / 3133EMPB2	6/30/2022	0.00	1,397.26	89.64	0.00	1,486.90
Federal Farm Credit Bank / 3133EMPB2	7/31/2022	0.00	1,443.84	92.63	0.00	1,536.47
Federal Farm Credit Bank / 3133EMPB2	8/31/2022	0.00	1,443.84	92.63	0.00	1,536.47
Federal Farm Credit Bank / 3133EMPH9	6/30/2022	0.00	513.70	8.21	0.00	521.91
Federal Farm Credit Bank / 3133EMPH9	7/31/2022	0.00	530.82	8.48	0.00	539.30
Federal Farm Credit Bank / 3133EMPH9	8/31/2022	0.00	530.82	8.48	0.00	539.30
Federal Farm Credit Bank / 3133EMQM7	6/30/2022	0.00	821.92	95.80	0.00	917.72
Federal Farm Credit Bank / 3133EMQM7	7/31/2022	0.00	849.32	99.00	0.00	948.31
Federal Farm Credit Bank / 3133EMQM7	8/31/2022	0.00	849.32	99.00	0.00	948.31
Federal Farm Credit Bank / 3133EMU42	6/30/2022	0.00	246.58	24.59	0.00	271.17
Federal Farm Credit Bank / 3133EMU42	7/31/2022	0.00	172.60	17.21	0.00	189.82
Federal Farm Credit Bank / 3133EMUU4	6/30/2022	0.00	295.89	40.50	0.00	336.39
Federal Farm Credit Bank / 3133EMUU4	7/31/2022	0.00	305.75	41.85	0.00	347.60
Federal Farm Credit Bank / 3133EMUU4	8/31/2022	0.00	305.75	41.85	0.00	347.60
Federal Farm Credit Bank / 3133EMVP4	6/30/2022	0.00	616.44	155.13	0.00	771.57
Federal Farm Credit Bank / 3133EMVP4	7/31/2022	0.00	636.99	160.30	0.00	797.29
Federal Farm Credit Bank / 3133EMVP4	8/31/2022	0.00	636.99	160.30	0.00	797.29
Federal Farm Credit Bank / 3133ENCVO	6/30/2022	0.00	5,506.85	0.00	0.00	5,506.85
Federal Farm Credit Bank / 3133ENCVO	7/31/2022	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENCVO	8/31/2022	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENH86	8/31/2022	0.00	12,465.75	366.18	0.00	12,831.93

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133ENKRO	6/30/2022	0.00	3,452.05	0.00	0.00	3,452.05
Federal Farm Credit Bank / 3133ENKRO	7/31/2022	0.00	3,567.12	0.00	0.00	3,567.12
Federal Farm Credit Bank / 3133ENKRO	8/31/2022	0.00	3,567.12	0.00	0.00	3,567.12
Federal Farm Credit Bank / 3133ENMY3	6/30/2022	0.00	3,287.67	185.82	0.00	3,473.49
Federal Farm Credit Bank / 3133ENMY3	7/31/2022	0.00	3,397.26	192.02	0.00	3,589.28
Federal Farm Credit Bank / 3133ENMY3	8/31/2022	0.00	3,397.26	192.02	0.00	3,589.28
Federal Farm Credit Bank / 3133ENTK6	6/30/2022	0.00	41,260.27	2,360.48	0.00	43,620.75
Federal Farm Credit Bank / 3133ENTK6	7/31/2022	0.00	42,635.62	2,439.16	0.00	45,074.77
Federal Farm Credit Bank / 3133ENTK6	8/31/2022	0.00	42,635.62	2,439.16	0.00	45,074.77
Federal Home Loan Bank / 3130A3DL5	6/30/2022	0.00	9,760.27	-8,686.44	0.00	1,073.83
Federal Home Loan Bank / 3130A3DL5	7/31/2022	0.00	10,085.62	-8,975.99	0.00	1,109.63
Federal Home Loan Bank / 3130A3DL5	8/31/2022	0.00	10,085.62	-8,975.99	0.00	1,109.63
Federal Home Loan Bank / 3130AJPU7	6/30/2022	0.00	80.86	-73.13	0.00	7.74
Federal Home Loan Bank / 3130AJPU7	7/31/2022	0.00	0.00	0.00	0.00	0.00
Federal Home Loan Bank / 3130AJQG7	6/30/2022	0.00	1,438.36	0.00	0.00	1,438.36
Federal Home Loan Bank / 3130AJQG7	7/31/2022	0.00	1,486.30	0.00	0.00	1,486.30
Federal Home Loan Bank / 3130AJQG7	8/31/2022	0.00	1,486.30	0.00	0.00	1,486.30
Federal Home Loan Bank / 3130AKKP0	6/30/2022	0.00	532.52	137.86	0.00	670.38
Federal Home Loan Bank / 3130AKKP0	7/31/2022	0.00	550.27	142.45	0.00	692.72
Federal Home Loan Bank / 3130AKKP0	8/31/2022	0.00	550.27	142.45	0.00	692.72
Federal Home Loan Bank / 3130ALD92	6/30/2022	0.00	1,027.40	82.04	0.00	1,109.44
Federal Home Loan Bank / 3130ALD92	6/30/2022	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALD92	7/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	7/31/2022	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	8/31/2022	0.00	1,061.64	84.78	0.00	1,146.42
Federal Home Loan Bank / 3130ALD92	8/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	6/30/2022	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALH98	7/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	8/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALJ70	6/30/2022	0.00	1,643.84	0.00	0.00	1,643.84
Federal Home Loan Bank / 3130ALJ70	7/31/2022	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALJ70	8/31/2022	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALRG1	6/30/2022	0.00	102.74	46.71	0.00	149.45
Federal Home Loan Bank / 3130ALRG1	7/31/2022	0.00	106.16	48.26	0.00	154.43
Federal Home Loan Bank / 3130ALRG1	8/31/2022	0.00	106.16	48.26	0.00	154.43
Federal Home Loan Bank / 3130ALXQ2	6/30/2022	0.00	4,109.59	0.00	0.00	4,109.59
Federal Home Loan Bank / 3130ALXQ2	7/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130ALXQ2	8/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130AM5C2	6/30/2022	0.00	2,761.64	0.00	0.00	2,761.64
Federal Home Loan Bank / 3130AM5C2	7/31/2022	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AM5C2	8/31/2022	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AMRY0	6/30/2022	0.00	542.98	536.58	0.00	1,079.55
Federal Home Loan Bank / 3130AMRY0	7/31/2022	0.00	561.08	554.46	0.00	1,115.54
Federal Home Loan Bank / 3130AMRY0	8/31/2022	0.00	561.08	554.46	0.00	1,115.54
Federal Home Loan Bank / 3130AN2W9	6/30/2022	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130AN2W9	7/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN2W9	8/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN3E8	6/30/2022	0.00	4,273.97	0.00	0.00	4,273.97

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AN3E8	7/31/2022	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN3E8	8/31/2022	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN4S6	6/30/2022	0.00	258.33	24.39	0.00	282.71
Federal Home Loan Bank / 3130AN4S6	7/31/2022	0.00	6.46	0.81	0.00	7.27
Federal Home Loan Bank / 3130ANUH1	6/30/2022	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130ANUH1	7/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130ANUH1	8/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	6/30/2022	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130APA62	7/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	8/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APAA3	6/30/2022	0.00	4,561.64	0.00	0.00	4,561.64
Federal Home Loan Bank / 3130APAA3	7/31/2022	0.00	4,713.70	0.00	0.00	4,713.70
Federal Home Loan Bank / 3130APAA3	8/31/2022	0.00	4,713.70	0.00	0.00	4,713.70
Federal Home Loan Bank / 3130APDA0	6/30/2022	0.00	5,342.47	0.00	0.00	5,342.47
Federal Home Loan Bank / 3130APDA0	7/31/2022	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APDA0	8/31/2022	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APKF1	6/30/2022	0.00	6,164.38	0.00	0.00	6,164.38
Federal Home Loan Bank / 3130APKF1	7/31/2022	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APKF1	8/31/2022	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APM77	6/30/2022	0.00	2,260.27	112.86	0.00	2,373.13
Federal Home Loan Bank / 3130APM77	7/31/2022	0.00	2,335.62	116.62	0.00	2,452.24
Federal Home Loan Bank / 3130APM77	8/31/2022	0.00	2,335.62	116.62	0.00	2,452.24
Federal Home Loan Bank / 3130APNE1	6/30/2022	0.00	7,397.26	0.00	0.00	7,397.26
Federal Home Loan Bank / 3130APNE1	7/31/2022	0.00	7,643.84	0.00	0.00	7,643.84

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130APNE1	8/31/2022	0.00	7,643.84	0.00	0.00	7,643.84
Federal Home Loan Bank / 3130APVH5	6/30/2022	0.00	16,438.36	0.00	0.00	16,438.36
Federal Home Loan Bank / 3130APVH5	7/31/2022	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APVH5	8/31/2022	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APX67	6/30/2022	0.00	7,504.93	0.00	0.00	7,504.93
Federal Home Loan Bank / 3130APX67	7/31/2022	0.00	7,755.10	0.00	0.00	7,755.10
Federal Home Loan Bank / 3130APX67	8/31/2022	0.00	7,755.10	0.00	0.00	7,755.10
Federal Home Loan Bank / 3130AQ5X7	6/30/2022	0.00	9,452.05	0.00	0.00	9,452.05
Federal Home Loan Bank / 3130AQ5X7	7/31/2022	0.00	9,767.12	0.00	0.00	9,767.12
Federal Home Loan Bank / 3130AQ5X7	8/31/2022	0.00	9,767.12	0.00	0.00	9,767.12
Federal Home Loan Bank / 3130AQ6J7	6/30/2022	0.00	9,616.44	0.00	0.00	9,616.44
Federal Home Loan Bank / 3130AQ6J7	7/31/2022	0.00	9,936.99	0.00	0.00	9,936.99
Federal Home Loan Bank / 3130AQ6J7	8/31/2022	0.00	9,936.99	0.00	0.00	9,936.99
Federal Home Loan Bank / 3130AQAK9	6/30/2022	0.00	3,082.19	0.00	0.00	3,082.19
Federal Home Loan Bank / 3130AQAK9	7/31/2022	0.00	3,184.93	0.00	0.00	3,184.93
Federal Home Loan Bank / 3130AQAK9	8/31/2022	0.00	3,184.93	0.00	0.00	3,184.93
Federal Home Loan Bank / 3130AQJ79	6/30/2022	0.00	10,273.97	0.00	0.00	10,273.97
Federal Home Loan Bank / 3130AQJ79	7/31/2022	0.00	10,616.44	0.00	0.00	10,616.44
Federal Home Loan Bank / 3130AQJ79	8/31/2022	0.00	10,616.44	0.00	0.00	10,616.44
Federal Home Loan Bank / 3130AQL92	6/30/2022	0.00	11,178.08	0.00	0.00	11,178.08
Federal Home Loan Bank / 3130AQL92	7/31/2022	0.00	11,550.68	0.00	0.00	11,550.68
Federal Home Loan Bank / 3130AQL92	8/31/2022	0.00	11,550.68	0.00	0.00	11,550.68
Federal Home Loan Bank / 3130AQS4	6/30/2022	0.00	13,356.16	0.00	0.00	13,356.16
Federal Home Loan Bank / 3130AQS4	7/31/2022	0.00	13,801.37	0.00	0.00	13,801.37

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AQS4	8/31/2022	0.00	13,801.37	0.00	0.00	13,801.37
Federal Home Loan Bank / 3130AQT78	6/30/2022	0.00	14,383.56	0.00	0.00	14,383.56
Federal Home Loan Bank / 3130AQT78	7/31/2022	0.00	14,863.01	0.00	0.00	14,863.01
Federal Home Loan Bank / 3130AQT78	8/31/2022	0.00	14,863.01	0.00	0.00	14,863.01
Federal Home Loan Bank / 313379Q69	6/30/2022	0.00	2,753.28	-2,614.41	0.00	138.87
Federal Home Loan Bank / 313379Q69	6/30/2022	0.00	882.99	-804.52	0.00	78.47
Federal Home Loan Bank / 313379Q69	7/31/2022	0.00	0.00	0.00	0.00	0.00
Federal Home Loan Bank / 313379Q69	7/31/2022	0.00	0.00	0.00	0.00	0.00
Federal Home Loan Bank / 313380GJ0	6/30/2022	0.00	24,657.53	-22,439.50	0.00	2,218.03
Federal Home Loan Bank / 313380GJ0	6/30/2022	0.00	8,219.18	-7,462.03	0.00	757.15
Federal Home Loan Bank / 313380GJ0	7/31/2022	0.00	8,493.15	-7,710.76	0.00	782.39
Federal Home Loan Bank / 313380GJ0	7/31/2022	0.00	25,479.45	-23,187.48	0.00	2,291.97
Federal Home Loan Bank / 313380GJ0	8/31/2022	0.00	25,479.45	-23,187.48	0.00	2,291.97
Federal Home Loan Bank / 313380GJ0	8/31/2022	0.00	8,493.15	-7,710.76	0.00	782.39
Federal Home Loan Bank / 313381BR5	6/30/2022	0.00	7,705.48	-7,121.78	0.00	583.70
Federal Home Loan Bank / 313381BR5	7/31/2022	0.00	7,962.33	-7,359.17	0.00	603.16
Federal Home Loan Bank / 313381BR5	8/31/2022	0.00	7,962.33	-7,359.17	0.00	603.16
Goldman Sachs Bank / 38149MBK8	6/30/2022	0.00	289.97	0.00	0.00	289.97
Goldman Sachs Bank / 38149MBK8	7/31/2022	0.00	0.00	0.00	0.00	0.00
Live Oak Banking Co. / 538036HL1	6/30/2022	0.00	342.33	0.00	0.00	342.33
Live Oak Banking Co. / 538036HL1	7/31/2022	0.00	353.74	0.00	0.00	353.74
Live Oak Banking Co. / 538036HL1	8/31/2022	0.00	353.74	0.00	0.00	353.74
Marlin Business Bank / 57116ATL2	6/30/2022	0.00	332.26	0.00	0.00	332.26
Marlin Business Bank / 57116ATL2	7/31/2022	0.00	343.34	0.00	0.00	343.34

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Marlin Business Bank / 57116ATL2	8/31/2022	0.00	343.34	0.00	0.00	343.34
Morgan Stanley Bank / 61690UMW7	6/30/2022	0.00	382.60	0.00	0.00	382.60
Morgan Stanley Bank / 61690UMW7	7/31/2022	0.00	395.36	0.00	0.00	395.36
Morgan Stanley Bank / 61690UMW7	8/31/2022	0.00	395.36	0.00	0.00	395.36
Morgan Stanley Gov Inst 8302	6/30/2022	51,801.33	0.00	0.00	0.00	51,801.33
Morgan Stanley Gov Inst 8302	7/31/2022	65,252.70	0.00	0.00	0.00	65,252.70
Morgan Stanley Gov Inst 8302	8/31/2022	195,600.14	0.00	0.00	0.00	195,600.14
Morgan Stanley Private Bank / 61768ECB7	6/30/2022	0.00	191.30	0.00	0.00	191.30
Morgan Stanley Private Bank / 61768ECB7	7/31/2022	0.00	197.68	0.00	0.00	197.68
Morgan Stanley Private Bank / 61768ECB7	8/31/2022	0.00	197.68	0.00	0.00	197.68
Oakland Unified School District / 672325J57	6/30/2022	0.00	2,992.93	-559.41	0.00	2,433.52
Oakland Unified School District / 672325J57	7/31/2022	0.00	3,092.70	-578.05	0.00	2,514.64
Oakland Unified School District / 672325J57	8/31/2022	0.00	1,284.47	-18.65	0.00	1,265.82
Pinnacle Bank / 72345SKU4	6/30/2022	0.00	140.96	0.00	0.00	140.96
Pinnacle Bank / 72345SKU4	7/31/2022	0.00	145.66	0.00	0.00	145.66
Pinnacle Bank / 72345SKU4	8/31/2022	0.00	145.66	0.00	0.00	145.66
PrimeBank / 74163LAQ4	6/30/2022	0.00	100.68	0.00	0.00	100.68
PrimeBank / 74163LAQ4	7/31/2022	0.00	104.04	0.00	0.00	104.04
PrimeBank / 74163LAQ4	8/31/2022	0.00	104.04	0.00	0.00	104.04
Security State Bank of Oklahoma / 815101AL4	6/30/2022	0.00	80.55	0.00	0.00	80.55
Security State Bank of Oklahoma / 815101AL4	7/31/2022	0.00	83.23	0.00	0.00	83.23
Security State Bank of Oklahoma / 815101AL4	8/31/2022	0.00	83.23	0.00	0.00	83.23

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
State of Maryland / 574193UG1	6/30/2022	0.00	665.75	0.00	0.00	665.75
State of Maryland / 574193UG1	7/31/2022	0.00	687.95	0.00	0.00	687.95
State of Maryland / 574193UG1	8/31/2022	0.00	687.95	0.00	0.00	687.95
State of Washington / 93974EKQ8	6/30/2022	0.00	1,767.00	0.00	0.00	1,767.00
State of Washington / 93974EKQ8	7/31/2022	0.00	1,825.90	0.00	0.00	1,825.90
State of Washington / 93974EKQ8	8/31/2022	0.00	1.64	0.00	0.00	1.64
TexasDAILY	6/30/2022	779.83	0.00	0.00	0.00	779.83
TexasDAILY	7/31/2022	1,193.14	0.00	0.00	0.00	1,193.14
TexasDAILY	8/31/2022	17,138.16	0.00	0.00	0.00	17,138.16
TexPool	6/30/2022	49,450.69	0.00	0.00	0.00	49,450.69
TexPool	7/31/2022	77,663.89	0.00	0.00	0.00	77,663.89
TexPool	8/31/2022	110,604.43	0.00	0.00	0.00	110,604.43
TexSTAR	6/30/2022	63.08	0.00	0.00	0.00	63.08
TexSTAR	7/31/2022	92.77	0.00	0.00	0.00	92.77
TexSTAR	8/31/2022	129.06	0.00	0.00	0.00	129.06
Unity Bank / 91330ABX4	6/30/2022	0.00	332.26	0.00	0.00	332.26
Unity Bank / 91330ABX4	7/31/2022	0.00	343.34	0.00	0.00	343.34
Unity Bank / 91330ABX4	8/31/2022	0.00	343.34	0.00	0.00	343.34
University of Texas / 91512DF14	6/30/2022	0.00	0.00	68.92	0.00	68.92
University of Texas / 91512DF14	7/31/2022	0.00	0.00	0.00	0.00	0.00
US Treasury / 912796S67	6/30/2022	0.00	0.00	18,602.36	0.00	18,602.36
US Treasury / 912796S67	7/31/2022	0.00	0.00	19,222.44	0.00	19,222.44
US Treasury / 912796S67	8/31/2022	0.00	0.00	2,480.31	0.00	2,480.31
US Treasury / 9128282P4	6/30/2022	0.00	107,876.71	-94,651.44	0.00	13,225.27
US Treasury / 9128282P4	7/31/2022	0.00	111,472.60	-97,806.49	0.00	13,666.11
US Treasury / 9128282P4	8/31/2022	0.00	4,660.98	-3,155.05	0.00	1,505.93

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 9128282S8	6/30/2022	0.00	13,356.16	-5,436.24	0.00	7,919.92
US Treasury / 9128282S8	7/31/2022	0.00	13,801.37	-5,617.45	0.00	8,183.92
US Treasury / 9128282S8	8/31/2022	0.00	13,264.22	-5,617.45	0.00	7,646.77
US Treasury / 9128283C2	6/30/2022	0.00	16,438.36	-6,357.14	0.00	10,081.21
US Treasury / 9128283C2	7/31/2022	0.00	16,986.30	-6,569.05	0.00	10,417.25
US Treasury / 9128283C2	8/31/2022	0.00	16,986.30	-6,569.05	0.00	10,417.25
US Treasury / 912828M80	6/30/2022	0.00	16,438.36	-5,375.00	0.00	11,063.36
US Treasury / 912828M80	7/31/2022	0.00	16,986.30	-5,554.17	0.00	11,432.13
US Treasury / 912828M80	8/31/2022	0.00	16,986.30	-5,554.17	0.00	11,432.13
US Treasury / 912828N30	6/30/2022	0.00	17,465.75	3,312.50	0.00	20,778.25
US Treasury / 912828N30	7/31/2022	0.00	36,095.89	6,323.12	0.00	42,419.01
US Treasury / 912828N30	8/31/2022	0.00	36,095.89	6,323.12	0.00	42,419.01
US Treasury / 912828R28	6/30/2022	0.00	20,034.25	-17,865.29	0.00	2,168.96
US Treasury / 912828R28	7/31/2022	0.00	20,702.05	-18,460.79	0.00	2,241.26
US Treasury / 912828R28	8/31/2022	0.00	20,702.05	-18,460.79	0.00	2,241.26
US Treasury / 912828R69	6/30/2022	0.00	13,356.16	3,760.03	0.00	17,116.19
US Treasury / 912828R69	7/31/2022	0.00	13,801.37	3,885.36	0.00	17,686.73
US Treasury / 912828R69	8/31/2022	0.00	13,801.37	3,885.36	0.00	17,686.73
US Treasury / 912828T91	6/30/2022	0.00	26,712.33	-22,656.90	0.00	4,055.43
US Treasury / 912828T91	7/31/2022	0.00	27,602.74	-23,412.13	0.00	4,190.61
US Treasury / 912828T91	8/31/2022	0.00	27,602.74	-23,412.13	0.00	4,190.61
US Treasury / 912828TY6	6/30/2022	0.00	13,356.16	-7,990.06	0.00	5,366.11
US Treasury / 912828TY6	7/31/2022	0.00	13,801.37	-8,256.39	0.00	5,544.98
US Treasury / 912828TY6	8/31/2022	0.00	13,801.37	-8,256.39	0.00	5,544.98

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 912828XB1	6/30/2022	0.00	34,931.51	9,232.95	0.00	44,164.46
US Treasury / 912828XB1	7/31/2022	0.00	36,095.89	9,540.72	0.00	45,636.61
US Treasury / 912828XB1	8/31/2022	0.00	36,095.89	9,540.72	0.00	45,636.61
US Treasury / 912828XW5	6/30/2022	0.00	14,725.27	-9,689.66	0.00	5,035.62
US Treasury / 912828XW5	6/30/2022	0.00	28,939.10	-27,661.70	0.00	1,277.40
US Treasury / 912828XW5	7/31/2022	0.00	0.00	0.00	0.00	0.00
US Treasury / 912828XW5	7/31/2022	0.00	0.00	0.00	0.00	0.00
US Treasury / 912828ZF0	6/30/2022	0.00	5,342.47	22,652.23	0.00	27,994.70
US Treasury / 912828ZF0	6/30/2022	0.00	8,219.18	33,461.54	0.00	41,680.72
US Treasury / 912828ZF0	7/31/2022	0.00	8,493.15	34,576.92	0.00	43,070.07
US Treasury / 912828ZF0	7/31/2022	0.00	5,520.55	23,407.31	0.00	28,927.86
US Treasury / 912828ZF0	8/31/2022	0.00	5,520.55	23,407.31	0.00	28,927.86
US Treasury / 912828ZF0	8/31/2022	0.00	8,493.15	34,576.92	0.00	43,070.07
US Treasury / 912828ZP8	6/30/2022	0.00	1,541.10	603.74	0.00	2,144.84
US Treasury / 912828ZP8	7/31/2022	0.00	1,592.47	623.86	0.00	2,216.33
US Treasury / 912828ZP8	8/31/2022	0.00	1,592.47	623.86	0.00	2,216.33
US Treasury / 91282CAC5	6/30/2022	0.00	2,568.49	-782.74	0.00	1,785.75
US Treasury / 91282CAC5	6/30/2022	0.00	1,027.40	5,117.65	0.00	6,145.04
US Treasury / 91282CAC5	7/31/2022	0.00	2,654.11	-808.83	0.00	1,845.28
US Treasury / 91282CAC5	7/31/2022	0.00	1,061.64	5,288.24	0.00	6,349.88
US Treasury / 91282CAC5	8/31/2022	0.00	33.21	170.59	0.00	203.80
US Treasury / 91282CAC5	8/31/2022	0.00	72.59	0.00	0.00	72.59
US Treasury / 91282CAK7	6/30/2022	0.00	3,082.19	2,087.38	0.00	5,169.57
US Treasury / 91282CAK7	7/31/2022	0.00	3,184.93	2,156.96	0.00	5,341.89

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CAK7	8/31/2022	0.00	3,184.93	2,156.96	0.00	5,341.89
US Treasury / 91282CAN1	6/30/2022	0.00	2,054.79	6,250.00	0.00	8,304.79
US Treasury / 91282CAN1	6/30/2022	0.00	1,027.40	7,726.26	0.00	8,753.65
US Treasury / 91282CAN1	6/30/2022	0.00	1,027.40	13,888.89	0.00	14,916.29
US Treasury / 91282CAN1	7/31/2022	0.00	1,061.64	7,983.80	0.00	9,045.44
US Treasury / 91282CAN1	7/31/2022	0.00	2,123.29	6,458.33	0.00	8,581.62
US Treasury / 91282CAN1	7/31/2022	0.00	2,123.29	26,909.72	0.00	29,033.01
US Treasury / 91282CAN1	8/31/2022	0.00	1,061.64	7,983.80	0.00	9,045.44
US Treasury / 91282CAN1	8/31/2022	0.00	2,123.29	6,458.33	0.00	8,581.62
US Treasury / 91282CAN1	8/31/2022	0.00	2,123.29	26,909.72	0.00	29,033.01
US Treasury / 91282CAP6	6/30/2022	0.00	2,054.79	2,530.36	0.00	4,585.16
US Treasury / 91282CAP6	7/31/2022	0.00	2,123.29	2,614.71	0.00	4,738.00
US Treasury / 91282CAP6	8/31/2022	0.00	2,123.29	2,614.71	0.00	4,738.00
US Treasury / 91282CAR2	6/30/2022	0.00	2,054.79	7,091.79	0.00	9,146.58
US Treasury / 91282CAR2	7/31/2022	0.00	2,123.29	7,328.18	0.00	9,451.47
US Treasury / 91282CAR2	8/31/2022	0.00	2,123.29	7,328.18	0.00	9,451.47
US Treasury / 91282CCC3	6/30/2022	0.00	2,054.79	979.72	0.00	3,034.51
US Treasury / 91282CCC3	6/30/2022	0.00	2,054.79	1,388.07	0.00	3,442.86
US Treasury / 91282CCC3	7/31/2022	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	7/31/2022	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCC3	8/31/2022	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	8/31/2022	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCG4	6/30/2022	0.00	2,054.79	26,741.80	0.00	28,796.60
US Treasury / 91282CCG4	6/30/2022	0.00	4,109.59	3,021.89	0.00	7,131.48

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CCG4	7/31/2022	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCG4	7/31/2022	0.00	4,246.58	51,812.24	0.00	56,058.82
US Treasury / 91282CCG4	8/31/2022	0.00	4,246.58	51,812.24	0.00	56,058.82
US Treasury / 91282CCG4	8/31/2022	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCK5	6/30/2022	0.00	513.70	12,762.47	0.00	13,276.17
US Treasury / 91282CCK5	7/31/2022	0.00	1,061.64	24,727.28	0.00	25,788.92
US Treasury / 91282CCK5	8/31/2022	0.00	1,061.64	24,727.28	0.00	25,788.92
US Treasury / 91282CCL3	6/30/2022	0.00	6,164.38	1,316.19	0.00	7,480.58
US Treasury / 91282CCL3	7/31/2022	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCL3	8/31/2022	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCT6	6/30/2022	0.00	12,328.77	3,316.20	0.00	15,644.97
US Treasury / 91282CCT6	6/30/2022	0.00	6,164.38	407.60	0.00	6,571.98
US Treasury / 91282CCT6	7/31/2022	0.00	6,369.86	421.19	0.00	6,791.05
US Treasury / 91282CCT6	7/31/2022	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CCT6	8/31/2022	0.00	6,369.86	421.19	0.00	6,791.05
US Treasury / 91282CCT6	8/31/2022	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CED9	6/30/2022	0.00	28,767.12	14,978.20	0.00	43,745.32
US Treasury / 91282CED9	7/31/2022	0.00	29,726.03	15,477.47	0.00	45,203.50
US Treasury / 91282CED9	8/31/2022	0.00	29,726.03	15,477.47	0.00	45,203.50
US Treasury / 91282CEU1	6/30/2022	0.00	23,630.14	5,925.25	0.00	29,555.39
US Treasury / 91282CEU1	7/31/2022	0.00	48,835.62	11,480.17	0.00	60,315.79
US Treasury / 91282CEU1	8/31/2022	0.00	48,835.62	11,480.17	0.00	60,315.79
US Treasury / 91282CEY3	8/31/2022	0.00	37,808.22	2,428.94	0.00	40,237.16
US Treasury / 91282CFE6	8/31/2022	0.00	856.16	161.02	0.00	1,017.18

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CFE6	8/31/2022	0.00	11,986.30	919.12	0.00	12,905.42
		569,769.22	2,226,635.92	159,464.86	0.00	2,955,869.99

Accrued interest, premiums to par, and discounts to par are all recorded on a straight line basis. Amounts paid in excess of par are amortized against earnings and discounts to par are accreted to earnings. Any over or under accruals of interest are recorded as an adjustment to earnings upon maturity of the corresponding security.

City of El Paso
Schedule of Matured Securities
For the quarter ending 8/31/2022

Issuer	CUSIP	Maturity Date	Face Amount
Ally Bank	02007GLD3	8/15/2022	245,000.00
Alma Bank	020080BQ9	8/12/2022	245,000.00
Farmer Mac	31422XTV4	8/18/2022	15,000,000.00
Federal Farm Credit Bank	3133EEV23	6/8/2022	25,000.00
Federal Farm Credit Bank	3133EMU42	7/21/2022	5,000,000.00
Federal Home Loan Bank	3130AJPU7	6/3/2022	5,000,000.00
Federal Home Loan Bank	313379Q69	6/10/2022	1,500,000.00
Federal Home Loan Bank	313379Q69	6/10/2022	5,000,000.00
Federal Home Loan Bank	3130AN4S6	7/1/2022	4,490,000.00
Goldman Sachs Bank	38149MBK8	6/20/2022	245,000.00
Oakland Unified School District	672325J57	8/1/2022	1,700,000.00
State of Washington	93974EKQ8	8/1/2022	6,935,000.00
University of Texas	91512DF14	6/1/2022	10,000,000.00
US Treasury	912828XW5	6/30/2022	20,000,000.00
US Treasury	912828XW5	6/30/2022	10,000,000.00
US Treasury	9128282P4	8/1/2022	70,000,000.00
US Treasury	91282CAC5	8/1/2022	25,000,000.00
US Treasury	91282CAC5	8/1/2022	10,000,000.00
US Treasury	912796S67	8/4/2022	30,000,000.00
US Treasury	9128282S8	8/31/2022	10,000,000.00
			230,385,000.00

City of El Paso
Schedule of Securities Sold
For the quarter ending 8/31/2022

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 8/31/2022

Issuer	Withdrawal Date	Amount
Morgan Stanley Gov Inst 8302	6/2/2022	4,700,000.00
Morgan Stanley Gov Inst 8302	6/7/2022	2,100,000.00
Morgan Stanley Gov Inst 8302	6/9/2022	2,000,000.00
Morgan Stanley Gov Inst 8302	6/10/2022	5,000,000.00
Morgan Stanley Gov Inst 8302	6/13/2022	2,500,000.00
Morgan Stanley Gov Inst 8302	6/14/2022	400,000.00
Morgan Stanley Gov Inst 8302	6/15/2022	200,000.00
Morgan Stanley Gov Inst 8302	6/15/2022	88,000,000.00
Morgan Stanley Gov Inst 8302	6/16/2022	1,200,000.00
Morgan Stanley Gov Inst 8302	6/21/2022	4,200,000.00
Morgan Stanley Gov Inst 8302	6/23/2022	2,500,000.00
Morgan Stanley Gov Inst 8302	6/24/2022	10,100,000.00
Morgan Stanley Gov Inst 8302	6/27/2022	4,700,000.00
Morgan Stanley Gov Inst 8302	6/28/2022	700,000.00
Morgan Stanley Gov Inst 8302	7/5/2022	5,500,000.00
Morgan Stanley Gov Inst 8302	7/7/2022	2,400,000.00
Morgan Stanley Gov Inst 8302	7/8/2022	10,800,000.00
Morgan Stanley Gov Inst 8302	7/14/2022	3,700,000.00
Morgan Stanley Gov Inst 8302	7/18/2022	3,400,000.00
Morgan Stanley Gov Inst 8302	7/19/2022	100,000.00
Morgan Stanley Gov Inst 8302	7/20/2022	300,000.00
Morgan Stanley Gov Inst 8302	7/22/2022	7,800,000.00
Morgan Stanley Gov Inst 8302	7/25/2022	2,400,000.00
Morgan Stanley Gov Inst 8302	7/26/2022	5,700,000.00
Morgan Stanley Gov Inst 8302	7/28/2022	2,300,000.00
Morgan Stanley Gov Inst 8302	7/29/2022	2,100,000.00
Morgan Stanley Gov Inst 8302	8/2/2022	800,000.00
Morgan Stanley Gov Inst 8302	8/8/2022	23,000,000.00
Morgan Stanley Gov Inst 8302	8/11/2022	2,000,000.00
Morgan Stanley Gov Inst 8302	8/15/2022	105,000,000.00
Morgan Stanley Gov Inst 8302	8/19/2022	12,000,000.00
Morgan Stanley Gov Inst 8302	8/22/2022	5,100,000.00

Issuer	Withdrawal Date	Amount
Morgan Stanley Gov Inst 8302	8/23/2022	1,000,000.00
Morgan Stanley Gov Inst 8302	8/24/2022	40,000,000.00
Morgan Stanley Gov Inst 8302	8/25/2022	5,200,000.00
Morgan Stanley Gov Inst 8302	8/29/2022	1,800,000.00
Morgan Stanley Gov Inst 8302	8/30/2022	9,900,000.00
Morgan Stanley Gov Inst 8302	8/30/2022	1,200,000.00
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		381,800,000.00
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