

CITY OF EL PASO
Office of the Comptroller
Quarterly Investment Report



Fiscal Year 2023 – 2nd Quarter
February 28, 2023

The City of El Paso Texas
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Investment Report for FY 2023 2nd Quarter Ending February 28, 2023

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Office of the Comptroller

MAYOR

Oscar Leeser

To: Mr. Tommy Gonzalez, City Manager
From: Investment Committee Members
Date: April 13, 2023
Subject: Second Quarter Investment Report for period ending February 28, 2023

CITY COUNCIL**District 1**

Brian Kennedy

District 2

Alexsandra Annello

District 3

Cassandra Hernandez

District 4

Joe Molinar

District 5

Isabel Salcido

District 6

Art Fierro

District 7

Henry Rivera

District 8

Chris Canales

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.

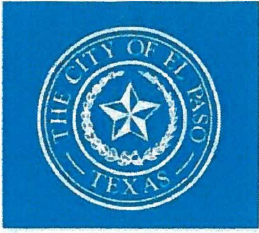
In fiscal year 2023, the Investment Committee will continue the oversight of the City's investments and maintain a proactive role to promote an active trading position of excess funds as allowed by the Investment Policy. In adherence with the Investment Policy, the Investment Officers' primary goal will 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 February 28, 2023, was approximately \$1.322 billion as compared to \$1.057 billion at November 30, 2022. The investment earnings for the quarter were \$6,955,048 and \$10,875,149 fiscal year to date.

Margarita M. Marin – Comptroller

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Office of the Comptroller

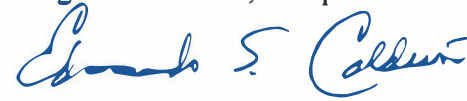
Investment Committee Members:



Robert Cortinas, Chief Financial Officer



Margarita M. Marin, Comptroller



Edmundo S. Calderon, Chief Internal Auditor



Katherine N. Cote, Director Office of Management and Budget



Luis Mier, Treasury Services Coordinator

Investment Position and Yield Summary

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

	February 28, 2023	November 30, 2022
Par value invested	\$ 1,321,878,521	\$ 1,056,510,198
Portfolio book value	\$ 1,316,506,728	\$ 1,052,238,756
Portfolio market value	\$ 1,281,507,919	\$ 1,016,914,467
Weighted average maturity	381	491

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

	February 28, 2023	November 30, 2022
Certificates of Deposit	0.873%	1.134%
Yield Pools	4.568%	3.759%
Yield Money Market	4.410%	3.620%
Yield Fixed Term Securities	1.878%	1.288%
City's Average Portfolio Yield	2.603%	1.811%

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments:

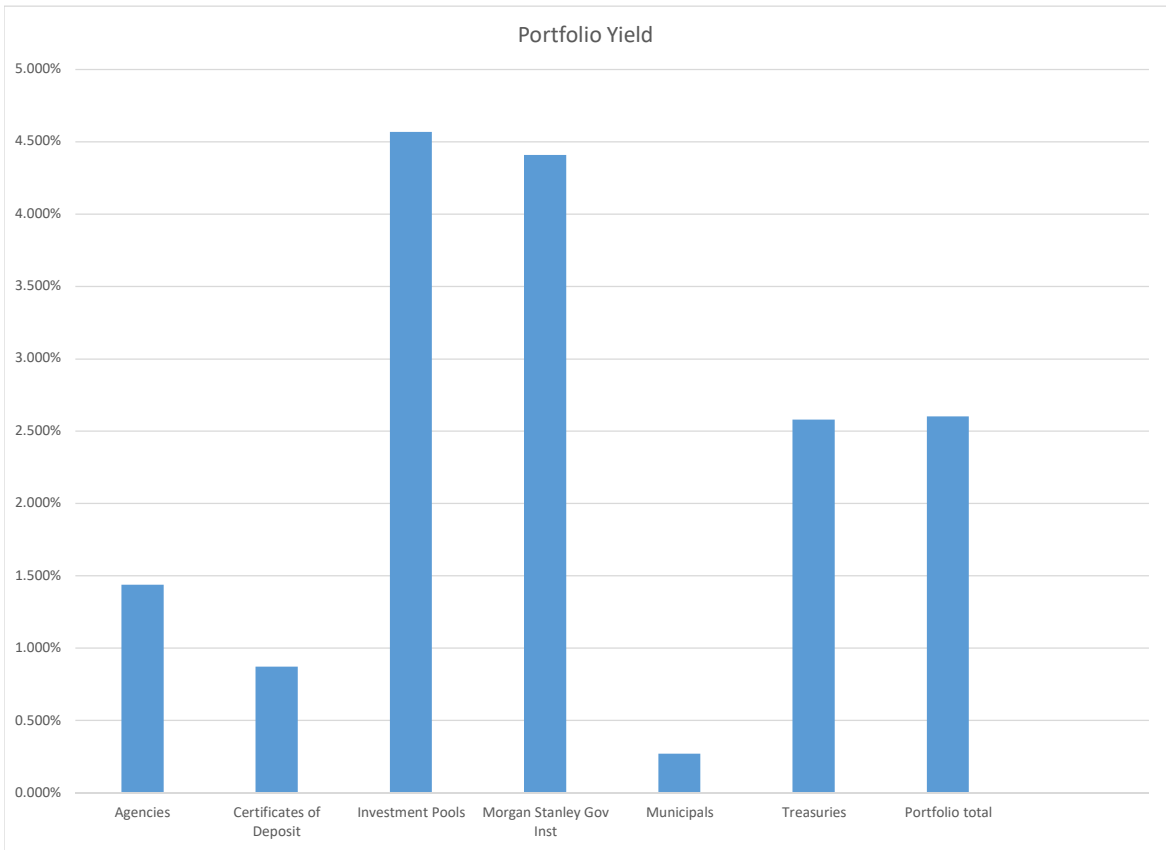
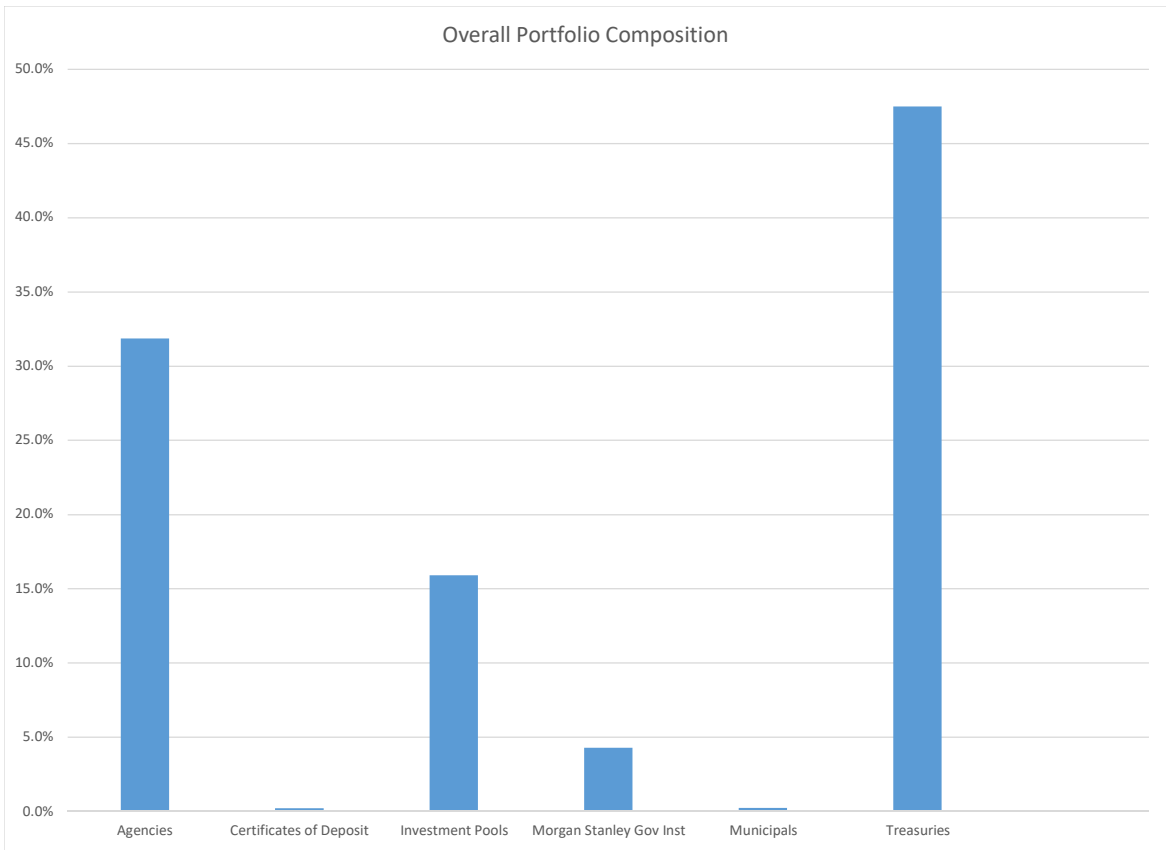
	February 28, 2023	November 30, 2022	Increase (Decrease)
Certificates of Deposit	\$ 2,695,000	\$ 3,920,000	\$ (1,225,000)
TexPool	61,411,878	60,775,402	636,476
TexSTAR	60,220,403	78,746	60,141,657
TexasDAILY	88,717,199	13,062,268	75,654,931
Money Market	56,699,041	81,888,782	(25,189,741)
Municipals	3,000,000	3,650,000	(650,000)
Agencies	421,135,000	410,135,000	11,000,000
Treasuries	628,000,000	483,000,000	145,000,000
	\$ 1,321,878,521	\$ 1,056,510,198	\$ 265,368,323

FY Changes in Yield, Activity & Interest Earned Balances

	2nd Qtr. FY 2023	2nd Qtr. FY 2022	Increase (Decrease)
Interest Earnings	\$ 6,955,048	\$ 750,075	\$ 6,204,973
Portfolio Ending Balance (FMV)	\$ 1,281,507,919	\$ 1,131,779,277	149,728,642
Yield to Maturity	2.603%	0.354%	2.249%
Purchases/Deposits	\$ 827,400,000	\$ 615,940,000	211,460,000
Maturities/Withdrawals	\$ 564,375,000	\$ 258,270,000	306,105,000

Portfolio Composition Review as of February 28, 2023

	<u>Face Amount</u>	<u>Yield</u>	<u>Weighted Maturity (days)</u>	<u>% Portfolio</u>
Pools				
TexSTAR	\$ 60,220,403	4.520%	1	4.6%
TexasDAILY	88,717,199	4.620%	1	6.7%
TexPool	61,411,878	4.540%	1	4.6%
Investment Pools	<u>210,349,480</u>	4.568%		<u>15.9%</u>
Money Market Funds				
Morgan Stanley Gov Inst	<u>56,699,041</u>	4.410%	1	<u>4.3%</u>
Securities				
Certificates of Deposit	2,695,000	0.873%	39	0.2%
Agencies	421,135,000	1.439%	457	31.9%
Municipals	3,000,000	0.270%	367	0.2%
Treasuries	<u>628,000,000</u>	2.580%	494	<u>47.5%</u>
Securities	<u>1,054,830,000</u>			<u>79.8%</u>
Portfolio total	<u><u>\$ 1,321,878,521</u></u>	2.603%	381	<u><u>100.0%</u></u>



**City of El Paso
Schedule of Portfolio Holdings
As of 2/28/2023**

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Certificates of Deposit									
Bank of New England / 06426KBS6	4/2/2020	245,000.00	245,000.00	245,000.00	244,224.09	0.850	0.850	4/3/2023	34
Bank of Oak Ridge / 064180AS1	5/29/2020	245,000.00	245,000.00	245,000.00	242,596.06	0.600	0.600	5/30/2023	91
Bank of Santa Clarita / 06424KBD1	5/8/2020	245,000.00	245,000.00	245,000.00	243,167.89	0.500	0.500	5/8/2023	69
BMW Bank North America / 05580AVP6	3/26/2020	245,000.00	245,000.00	245,000.00	244,426.70	1.150	1.150	3/27/2023	27
Capital One National Assoc. / 14042RNX5	3/25/2020	245,000.00	245,000.00	245,000.00	244,399.75	1.000	1.000	3/27/2023	27
CenterState Bank / 15201QCK1	3/30/2020	245,000.00	245,000.00	245,000.00	244,305.18	0.900	0.900	3/30/2023	30
Central Bank / 152577AU6	3/27/2020	245,000.00	245,000.00	245,000.00	244,399.26	0.900	0.900	3/27/2023	27
Choice Financial Group / 17037TEQ6	3/20/2020	245,000.00	244,999.90	245,000.00	244,706.74	1.000	1.000	3/13/2023	13
EnerBank USA / 29278TNM8	4/23/2020	245,000.00	244,651.68	244,995.70	244,708.45	1.000	1.050	3/13/2023	13
Morgan Stanley Private Bank / 61768ECB7	3/26/2020	245,000.00	245,000.00	245,000.00	244,390.69	0.950	0.950	3/27/2023	27
Pinnacle Bank / 72345SKU4	5/8/2020	245,000.00	245,000.00	245,000.00	243,234.04	0.700	0.700	5/8/2023	69
Subtotal, Average		2,695,000.00	2,694,651.58	2,694,995.70	2,684,558.84	0.868	0.873		39
Certificates of Deposit									
Local Government Investment Pool									
TexasDAILY		88,717,199.15	88,717,199.15	88,717,199.15	88,717,199.15	4.620	4.620	N/A	1
TexPool		61,411,878.43	61,411,878.43	61,411,878.43	61,411,878.43	4.540	4.540	N/A	1
TexSTAR		60,220,402.97	60,220,402.97	60,220,402.97	60,220,402.97	4.520	4.520	N/A	1
Subtotal, Average		210,349,480.55	210,349,480.55	210,349,480.55	210,349,480.55	4.568	4.568		1
Local Government Investment Pool									
Money Market									
Morgan Stanley Gov Inst 8302		56,699,040.95	56,699,040.95	56,699,040.95	56,699,040.95	4.410	4.410	N/A	1
Subtotal, Average		56,699,040.95	56,699,040.95	56,699,040.95	56,699,040.95	4.410	4.410		1
Money Market									
Municipal Securities									
State of Maryland / 574193UG1	3/10/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,865,783.00	0.270	0.270	3/1/2024	367
Subtotal, Average		3,000,000.00	3,000,000.00	3,000,000.00	2,865,783.00	0.270	0.270		367
Municipal Securities									
US Agencies & Instrumentalities									
Farmer Mac / 31422XMV1	10/4/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,283,690.00	0.500	0.500	10/4/2024	584

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Farmer Mac / 31422XPP1	11/2/2021	15,000,000.00	15,000,000.00	15,000,000.00	14,529,000.00	0.550	0.550	11/2/2023	247
Federal Farm Credit Bank / 3133EM6N7	10/5/2021	10,000,000.00	9,982,256.95	9,994,814.72	9,720,150.00	0.170	0.260	9/27/2023	211
Federal Farm Credit Bank / 3133EMMX7	1/13/2021	25,000,000.00	25,000,000.00	25,000,000.00	24,541,125.00	0.180	0.180	7/13/2023	135
Federal Farm Credit Bank / 3133EMPB2	2/3/2021	10,000,000.00	9,997,000.00	9,999,258.23	9,659,710.00	0.170	0.181	11/3/2023	248
Federal Farm Credit Bank / 3133EMQM7	2/16/2021	5,000,000.00	4,996,500.00	4,998,871.69	4,762,550.00	0.200	0.223	2/16/2024	353
Federal Farm Credit Bank / 3133EMVP4	4/13/2021	6,000,000.00	5,996,220.00	5,999,772.16	5,966,802.00	0.125	0.157	4/13/2023	44
Federal Farm Credit Bank / 3133ENCVO	11/2/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,478,650.00	0.670	0.670	5/2/2024	429
Federal Farm Credit Bank / 3133ENH86	8/24/2022	20,000,000.00	19,983,522.00	19,992,151.15	19,802,040.00	3.250	3.335	8/18/2023	171
Federal Farm Credit Bank / 3133ENMY3	2/3/2022	5,000,000.00	4,997,367.50	4,999,788.90	4,981,905.00	0.800	0.846	4/3/2023	34
Federal Farm Credit Bank / 3133ENTK6	4/5/2022	20,000,000.00	19,914,000.00	19,939,910.26	18,896,460.00	2.510	2.661	4/1/2025	763
Federal Farm Credit Bank / 3133ENZ94	11/18/2022	5,000,000.00	4,989,160.40	4,990,672.90	4,952,985.00	4.500	4.615	11/18/2024	629
Federal Home Loan Bank / 3130A3DL5	10/26/2020	5,000,000.00	5,303,446.27	5,055,646.31	4,925,520.00	2.375	0.249	9/8/2023	192
Federal Home Loan Bank / 3130AKKPO	1/11/2021	3,410,000.00	3,405,055.50	3,408,633.94	3,271,414.19	0.190	0.239	12/22/2023	297
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,747,000.00	0.250	0.250	3/15/2024	381
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	4,997,000.00	4,998,957.12	4,747,000.00	0.250	0.270	3/15/2024	381
Federal Home Loan Bank / 3130ALH98	2/26/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,756,555.00	0.250	0.250	2/26/2024	363
Federal Home Loan Bank / 3130ALJ70	3/12/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,754,785.00	0.400	0.400	3/12/2024	378
Federal Home Loan Bank / 3130ALRG1	7/19/2021	1,000,000.00	999,054.96	999,973.49	997,604.00	0.125	0.182	3/17/2023	17
Federal Home Loan Bank / 3130ALXQ2	4/29/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,438,790.00	0.500	0.500	4/29/2024	426
Federal Home Loan Bank / 3130AM5C2	5/6/2021	8,000,000.00	8,000,000.00	8,000,000.00	7,556,960.00	0.420	0.420	5/6/2024	433
Federal Home Loan Bank / 3130AMRY0	6/25/2021	5,285,000.00	5,272,336.82	5,283,316.35	5,218,831.80	0.125	0.249	6/2/2023	94
Federal Home Loan Bank / 3130AN2W9	7/22/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,372,850.00	0.550	0.550	7/22/2024	510
Federal Home Loan Bank / 3130AN3E8	7/12/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,379,320.00	0.520	0.520	7/12/2024	500
Federal Home Loan Bank / 3130ANUH1	9/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,300,120.00	0.550	0.550	9/27/2024	577
Federal Home Loan Bank / 3130APA62	10/15/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,279,900.00	0.550	0.550	10/15/2024	595
Federal Home Loan Bank / 3130APAA3	10/21/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,274,890.00	0.555	0.555	10/21/2024	601
Federal Home Loan Bank / 3130APDA0	10/25/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,285,690.00	0.650	0.650	10/25/2024	605
Federal Home Loan Bank / 3130APKF1	11/8/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,288,920.00	0.750	0.750	11/8/2024	619

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Home Loan Bank / 3130APM77	11/24/2021	5,500,000.00	5,497,250.00	5,498,986.64	5,310,596.50	0.500	0.525	11/24/2023	269
Federal Home Loan Bank / 3130APNE1	11/18/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,304,130.00	0.900	0.900	11/18/2024	629
Federal Home Loan Bank / 3130APVH5	11/30/2021	20,000,000.00	20,000,000.00	20,000,000.00	18,629,260.00	1.000	1.000	11/25/2024	636
Federal Home Loan Bank / 3130APX67	12/6/2021	7,940,000.00	7,940,000.00	7,940,000.00	7,407,837.38	1.150	1.150	12/6/2024	647
Federal Home Loan Bank / 3130AQ5X7	12/30/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,318,680.00	1.150	1.150	12/30/2024	671
Federal Home Loan Bank / 3130AQ6J7	12/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,324,570.00	1.170	1.170	12/27/2024	668
Federal Home Loan Bank / 3130AQAK9	12/30/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,800,629.00	1.250	1.250	12/20/2024	661
Federal Home Loan Bank / 3130AQJ79	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,306,950.00	1.250	1.250	1/28/2025	700
Federal Home Loan Bank / 3130AQL92	1/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,317,240.00	1.360	1.360	1/28/2025	700
Federal Home Loan Bank / 3130AQS4	2/25/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,360,410.00	1.625	1.625	2/25/2025	728
Federal Home Loan Bank / 3130AQT78	2/28/2022	10,000,000.00	10,000,000.00	10,000,000.00	9,381,920.00	1.750	1.750	2/28/2025	731
Federal Home Loan Bank / 3130ATUC9	1/24/2023	10,000,000.00	10,137,600.30	10,133,026.69	9,971,010.00	4.500	3.986	12/12/2025	1,018
Federal Home Loan Bank / 3130ATWD5	11/18/2022	5,000,000.00	4,991,633.30	4,993,990.77	4,979,790.00	4.625	4.799	11/15/2023	260
Federal Home Loan Bank / 3130AU2Q6	12/19/2022	20,000,000.00	20,000,000.00	20,000,000.00	19,976,040.00	5.000	5.000	12/19/2023	294
Federal Home Loan Bank / 313384HE2	1/24/2023	16,000,000.00	15,690,742.22	15,763,386.68	15,759,984.00		4.828	6/22/2023	114

Subtotal, Average		421,135,000.00	421,090,146.22	420,991,158.00	402,320,263.87	1.272	1.439		457
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US Agencies & Instrumentalities

US Treasuries

US Treasury / 912796V48	1/24/2023	29,000,000.00	28,686,864.44	28,814,303.30	28,814,951.00		4.633	4/20/2023	51
US Treasury / 912796XY0	12/21/2022	20,000,000.00	19,444,488.89	19,609,705.49	19,568,220.00		4.473	8/10/2023	163
US Treasury / 912796Z77	1/24/2023	26,000,000.00	25,818,808.89	25,932,053.32	25,935,260.00		4.574	3/21/2023	21
US Treasury / 912828R28	4/19/2021	15,000,000.00	15,441,868.05	15,036,921.59	14,920,125.00	1.625	0.171	5/1/2023	62
US Treasury / 912828R69	5/23/2022	10,000,000.00	9,953,125.00	9,988,438.34	9,917,970.00	1.625	2.091	5/31/2023	92
US Treasury / 912828S92	1/4/2023	20,000,000.00	19,626,562.50	19,725,307.99	19,691,400.00	1.250	4.585	7/31/2023	153
US Treasury / 912828S92	1/4/2023	40,000,000.00	39,253,125.00	39,450,615.99	39,382,800.00	1.250	4.585	7/31/2023	153
US Treasury / 912828T91	9/23/2021	20,000,000.00	20,580,771.80	20,185,272.25	19,546,880.00	1.625	0.240	10/31/2023	245
US Treasury / 912828XB1	5/23/2022	20,000,000.00	19,664,843.75	19,751,405.24	18,917,180.00	2.125	2.714	5/15/2025	807
US Treasury / 912828ZF0	4/27/2022	13,000,000.00	12,192,070.31	12,424,095.02	11,912,771.00	0.500	2.724	3/31/2025	762
US Treasury / 912828ZF0	4/5/2022	20,000,000.00	18,782,000.00	19,149,297.89	18,327,340.00	0.500	2.634	3/31/2025	762

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
US Treasury / 912828ZP8	4/19/2021	15,000,000.00	14,984,765.63	14,998,468.50	14,854,245.00	0.125	0.174	5/15/2023	76
US Treasury / 91282CAK7	9/23/2021	30,000,000.00	29,949,694.07	29,986,134.55	29,220,690.00	0.125	0.210	9/15/2023	199
US Treasury / 91282CAP6	10/5/2021	20,000,000.00	19,937,500.00	19,980,658.78	19,396,880.00	0.125	0.280	10/15/2023	229
US Treasury / 91282CCC3	10/5/2021	10,000,000.00	9,955,859.38	9,979,527.64	9,434,770.00	0.250	0.420	5/15/2024	442
US Treasury / 91282CCC3	9/23/2021	10,000,000.00	9,968,453.09	9,985,550.54	9,434,770.00	0.250	0.370	5/15/2024	442
US Treasury / 91282CCG4	10/5/2021	20,000,000.00	19,900,781.25	19,952,306.43	18,793,760.00	0.250	0.435	6/15/2024	473
US Treasury / 91282CCG4	6/15/2022	20,000,000.00	18,776,562.50	19,208,363.97	18,793,760.00	0.250	3.441	6/15/2024	473
US Treasury / 91282CCK5	6/15/2022	10,000,000.00	9,696,093.75	9,902,430.10	9,840,230.00	0.125	3.113	6/30/2023	122
US Treasury / 91282CCL3	10/5/2021	20,000,000.00	19,955,468.75	19,977,910.04	18,757,040.00	0.375	0.456	7/15/2024	503
US Treasury / 91282CCT6	10/5/2021	40,000,000.00	39,884,375.00	39,940,915.07	37,385,920.00	0.375	0.477	8/15/2024	534
US Treasury / 91282CCT6	9/10/2021	20,000,000.00	19,985,448.65	19,992,737.90	18,692,960.00	0.375	0.400	8/15/2024	534
US Treasury / 91282CED9	4/6/2022	20,000,000.00	19,463,281.25	19,627,195.36	18,819,540.00	1.750	2.705	3/15/2025	746
US Treasury / 91282CEU1	6/15/2022	20,000,000.00	19,593,750.00	19,689,381.84	19,221,100.00	2.875	3.595	6/15/2025	838
US Treasury / 91282CEY3	8/8/2022	20,000,000.00	19,891,406.25	19,912,071.48	19,256,260.00	3.000	3.195	7/15/2025	868
US Treasury / 91282CFE6	8/24/2022	20,000,000.00	19,875,000.00	19,896,619.14	19,307,040.00	3.125	3.347	8/15/2025	899
US Treasury / 91282CFE6	8/30/2022	10,000,000.00	9,912,890.63	9,927,556.59	9,653,520.00	3.125	3.437	8/15/2025	899
US Treasury / 91282CFK2	10/11/2022	20,000,000.00	19,556,250.00	19,614,310.75	19,475,000.00	3.500	4.314	9/15/2025	930
US Treasury / 91282CFP1	11/18/2022	20,000,000.00	20,010,937.50	20,009,887.01	19,831,260.00	4.250	4.229	10/15/2025	960
US Treasury / 91282CFW6	11/18/2022	20,000,000.00	20,150,000.00	20,136,001.83	19,965,620.00	4.500	4.230	11/15/2025	991
US Treasury / 91282CGA3	12/21/2022	10,000,000.00	9,992,968.75	9,993,413.85	9,865,630.00	4.000	4.025	12/15/2025	1,021
US Treasury / 91282CGE5	1/24/2023	20,000,000.00	19,992,968.75	19,993,195.15	19,653,900.00	3.875	3.887	1/15/2026	1,052
Subtotal, Average		628,000,000.00	620,878,983.83	622,772,052.94	606,588,792.00	1.386	2.580		494
US Treasuries									
Portfolio Total, Average		1,321,878,521.50	1,314,712,303.13	1,316,506,728.14	1,281,507,919.21	1.982	2.603		381

City of El Paso
Schedule of Securities Purchased
For the quarter ending 2/28/2023

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
Federal Home Loan Bank	3130AU2Q6	11/30/2022	12/19/2022	5.0000%	20,000,000.00	20,000,000.00	100.0000
Federal Home Loan Bank	313384AJ8	11/30/2022	12/1/2022	4.1243%	15,000,000.00	14,934,187.50	99.5613
Federal Home Loan Bank	3130ATUC9	1/23/2023	1/24/2023	3.9859%	10,000,000.00	10,137,600.30	101.3760
Federal Home Loan Bank	313384HE2	1/23/2023	1/24/2023	4.8282%	16,000,000.00	15,690,742.22	98.0671
US Treasury	912796ZL6	11/30/2022	12/1/2022	4.0595%	15,000,000.00	14,910,450.00	99.4030
US Treasury	912796XY0	12/20/2022	12/21/2022	4.4734%	20,000,000.00	19,444,488.89	97.2224
US Treasury	91282CGA3	12/20/2022	12/21/2022	4.0250%	10,000,000.00	9,992,968.75	99.9297
US Treasury	912828S92	1/3/2023	1/4/2023	4.5851%	20,000,000.00	19,626,562.50	98.1328
US Treasury	912828S92	1/3/2023	1/4/2023	4.5851%	40,000,000.00	39,253,125.00	98.1328
US Treasury	912796V48	1/23/2023	1/24/2023	4.6328%	29,000,000.00	28,686,864.44	98.9202
US Treasury	912796Z77	1/23/2023	1/24/2023	4.5741%	26,000,000.00	25,818,808.89	99.3031
US Treasury	91282CGE5	1/23/2023	1/24/2023	3.8873%	20,000,000.00	19,992,968.75	99.9648
					241,000,000.00	238,488,767.24	

City of El Paso
Schedule of Securities Called
For the quarter ending 2/28/2023

Issuer	CUSIP	Call Date	Face Amount
			0.00

City of El Paso
Schedule of Deposits

For the quarter ending 2/28/2023

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	12/2/2022	Deposit	2,700,000.00
Morgan Stanley Gov Inst 8302	12/5/2022	Deposit	1,200,000.00
Morgan Stanley Gov Inst 8302	12/6/2022	Deposit	900,000.00
Morgan Stanley Gov Inst 8302	12/7/2022	Deposit	800,000.00
Morgan Stanley Gov Inst 8302	12/9/2022	Deposit	5,800,000.00
Morgan Stanley Gov Inst 8302	12/13/2022	Deposit	14,000,000.00
Morgan Stanley Gov Inst 8302	12/15/2022	Deposit	9,700,000.00
Morgan Stanley Gov Inst 8302	12/16/2022	Deposit	700,000.00
Morgan Stanley Gov Inst 8302	12/19/2022	Deposit	10,500,000.00
Morgan Stanley Gov Inst 8302	12/20/2022	Deposit	4,800,000.00
Morgan Stanley Gov Inst 8302	12/27/2022	Deposit	72,500,000.00
Morgan Stanley Gov Inst 8302	12/28/2022	Deposit	28,700,000.00
Morgan Stanley Gov Inst 8302	12/29/2022	Deposit	21,900,000.00
Morgan Stanley Gov Inst 8302	12/30/2022	Deposit	13,500,000.00
Morgan Stanley Gov Inst 8302	12/31/2022	Interest reinvested	232,813.85
Morgan Stanley Gov Inst 8302	1/3/2023	Deposit	42,600,000.00
Morgan Stanley Gov Inst 8302	1/4/2023	Deposit	3,500,000.00
Morgan Stanley Gov Inst 8302	1/9/2023	Deposit	8,900,000.00
Morgan Stanley Gov Inst 8302	1/11/2023	Deposit	20,600,000.00
Morgan Stanley Gov Inst 8302	1/12/2023	Deposit	2,200,000.00
Morgan Stanley Gov Inst 8302	1/13/2023	Deposit	22,700,000.00
Morgan Stanley Gov Inst 8302	1/17/2023	Deposit	11,300,000.00
Morgan Stanley Gov Inst 8302	1/18/2023	Deposit	5,400,000.00
Morgan Stanley Gov Inst 8302	1/20/2023	Deposit	1,500,000.00
Morgan Stanley Gov Inst 8302	1/24/2023	Deposit	16,000,000.00
Morgan Stanley Gov Inst 8302	1/25/2023	Deposit	4,700,000.00
Morgan Stanley Gov Inst 8302	1/27/2023	Deposit	14,500,000.00
Morgan Stanley Gov Inst 8302	1/31/2023	Deposit	20,500,000.00
Morgan Stanley Gov Inst 8302	1/31/2023	Interest reinvested	373,348.21
Morgan Stanley Gov Inst 8302	2/1/2023	Deposit	900,000.00
Morgan Stanley Gov Inst 8302	2/2/2023	Deposit	25,300,000.00
Morgan Stanley Gov Inst 8302	2/7/2023	Deposit	25,500,000.00

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	2/8/2023	Deposit	700,000.00
Morgan Stanley Gov Inst 8302	2/13/2023	Deposit	25,900,000.00
Morgan Stanley Gov Inst 8302	2/14/2023	Deposit	1,800,000.00
Morgan Stanley Gov Inst 8302	2/15/2023	Deposit	1,400,000.00
Morgan Stanley Gov Inst 8302	2/15/2023	Deposit	7,000,000.00
Morgan Stanley Gov Inst 8302	2/22/2023	Deposit	100,000.00
Morgan Stanley Gov Inst 8302	2/24/2023	Deposit	700,000.00
Morgan Stanley Gov Inst 8302	2/28/2023	Interest reinvested	304,097.03
TexasDAILY	12/31/2022	Interest reinvested	45,871.47
TexasDAILY	1/4/2023	Deposit	75,000,000.00
TexasDAILY	1/31/2023	Interest reinvested	299,439.96
TexasDAILY	2/28/2023	Interest reinvested	309,619.98
TexPool	12/31/2022	Interest reinvested	205,430.58
TexPool	1/31/2023	Interest reinvested	219,820.24
TexPool	2/28/2023	Interest reinvested	211,224.90
TexSTAR	12/31/2022	Interest reinvested	265.40
TexSTAR	1/31/2023	Interest reinvested	285.24
TexSTAR	2/10/2023	Deposit	60,000,000.00
TexSTAR	2/28/2023	Interest reinvested	141,106.32
			588,743,323.18

City of El Paso
Schedule of Interest Earned
For the quarter ending 2/28/2023

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Amerant Bank / 02357QAF4	12/31/2022	0.00	235.94	0.00	0.00	235.94
Bank of New England / 06426KBS6	12/31/2022	0.00	176.87	0.00	0.00	176.87
Bank of New England / 06426KBS6	1/31/2023	0.00	176.87	0.00	0.00	176.87
Bank of New England / 06426KBS6	2/28/2023	0.00	159.75	0.00	0.00	159.75
Bank of Oak Ridge / 064180AS1	12/31/2022	0.00	124.85	0.00	0.00	124.85
Bank of Oak Ridge / 064180AS1	1/31/2023	0.00	124.85	0.00	0.00	124.85
Bank of Oak Ridge / 064180AS1	2/28/2023	0.00	112.77	0.00	0.00	112.77
Bank of Santa Clarita / 06424KBD1	12/31/2022	0.00	104.04	0.00	0.00	104.04
Bank of Santa Clarita / 06424KBD1	1/31/2023	0.00	104.04	0.00	0.00	104.04
Bank of Santa Clarita / 06424KBD1	2/28/2023	0.00	93.97	0.00	0.00	93.97
BMW Bank North America / 05580AVP6	12/31/2022	0.00	239.29	0.00	0.00	239.29
BMW Bank North America / 05580AVP6	1/31/2023	0.00	239.29	0.00	0.00	239.29
BMW Bank North America / 05580AVP6	2/28/2023	0.00	216.14	0.00	0.00	216.14
Capital One National Assoc. / 14042RNX5	12/31/2022	0.00	208.08	0.00	0.00	208.08
Capital One National Assoc. / 14042RNX5	1/31/2023	0.00	208.08	0.00	0.00	208.08
Capital One National Assoc. / 14042RNX5	2/28/2023	0.00	187.95	0.00	0.00	187.95
CenterState Bank / 15201QCK1	12/31/2022	0.00	187.27	0.00	0.00	187.27
CenterState Bank / 15201QCK1	1/31/2023	0.00	187.27	0.00	0.00	187.27
CenterState Bank / 15201QCK1	2/28/2023	0.00	169.15	0.00	0.00	169.15
Central Bank / 152577AU6	12/31/2022	0.00	187.27	0.00	0.00	187.27
Central Bank / 152577AU6	1/31/2023	0.00	187.27	0.00	0.00	187.27
Central Bank / 152577AU6	2/28/2023	0.00	169.15	0.00	0.00	169.15

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Choice Financial Group / 17037TEQ6	12/31/2022	0.00	208.08	0.00	0.00	208.08
Choice Financial Group / 17037TEQ6	1/31/2023	0.00	208.08	0.00	0.00	208.08
Choice Financial Group / 17037TEQ6	2/28/2023	0.00	187.94	0.00	0.00	187.94
City of New York / 64966JAN6	12/31/2022	0.00	65.07	-65.07	0.00	0.00
EagleBank / 27002YET9	12/31/2022	0.00	353.74	0.00	0.00	353.74
EagleBank / 27002YET9	1/31/2023	0.00	182.58	0.00	0.00	182.58
EnerBank USA / 29278TNM8	12/31/2022	0.00	208.08	10.23	0.00	218.32
EnerBank USA / 29278TNM8	1/31/2023	0.00	208.08	10.23	0.00	218.32
EnerBank USA / 29278TNM8	2/28/2023	0.00	187.95	9.24	0.00	197.19
Farmer Mac / 31422XMV1	12/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XMV1	1/31/2023	0.00	4,246.58	0.00	0.00	4,246.58
Farmer Mac / 31422XMV1	2/28/2023	0.00	3,835.62	0.00	0.00	3,835.62
Farmer Mac / 31422XPP1	12/31/2022	0.00	7,006.85	0.00	0.00	7,006.85
Farmer Mac / 31422XPP1	1/31/2023	0.00	7,006.85	0.00	0.00	7,006.85
Farmer Mac / 31422XPP1	2/28/2023	0.00	6,328.77	0.00	0.00	6,328.77
Federal Farm Credit Bank / 3133EM6N7	12/31/2022	0.00	1,443.84	760.77	0.00	2,204.60
Federal Farm Credit Bank / 3133EM6N7	1/31/2023	0.00	1,443.84	760.77	0.00	2,204.60
Federal Farm Credit Bank / 3133EM6N7	2/28/2023	0.00	1,304.11	687.14	0.00	1,991.25
Federal Farm Credit Bank / 3133EMML3	12/31/2022	0.00	509.59	30.52	0.00	540.11
Federal Farm Credit Bank / 3133EMML3	1/31/2023	0.00	209.36	11.81	0.00	221.17
Federal Farm Credit Bank / 3133EMMX7	12/31/2022	0.00	3,821.92	0.00	0.00	3,821.92
Federal Farm Credit Bank / 3133EMMX7	1/31/2023	0.00	3,821.92	0.00	0.00	3,821.92
Federal Farm Credit Bank / 3133EMMX7	2/28/2023	0.00	3,452.05	0.00	0.00	3,452.05
Federal Farm Credit Bank / 3133EMP30	12/31/2022	0.00	606.16	101.09	0.00	707.26

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133EMPB2	12/31/2022	0.00	1,443.84	92.63	0.00	1,536.47
Federal Farm Credit Bank / 3133EMPB2	1/31/2023	0.00	1,443.84	92.63	0.00	1,536.47
Federal Farm Credit Bank / 3133EMPB2	2/28/2023	0.00	1,304.11	83.67	0.00	1,387.77
Federal Farm Credit Bank / 3133EMPH9	12/31/2022	0.00	530.82	8.48	0.00	539.30
Federal Farm Credit Bank / 3133EMPH9	1/31/2023	0.00	530.82	8.48	0.00	539.30
Federal Farm Credit Bank / 3133EMPH9	2/28/2023	0.00	51.37	0.82	0.00	52.19
Federal Farm Credit Bank / 3133EMQM7	12/31/2022	0.00	849.32	99.00	0.00	948.31
Federal Farm Credit Bank / 3133EMQM7	1/31/2023	0.00	849.32	99.00	0.00	948.31
Federal Farm Credit Bank / 3133EMQM7	2/28/2023	0.00	767.12	89.42	0.00	856.54
Federal Farm Credit Bank / 3133EMVP4	12/31/2022	0.00	636.99	160.30	0.00	797.29
Federal Farm Credit Bank / 3133EMVP4	1/31/2023	0.00	636.99	160.30	0.00	797.29
Federal Farm Credit Bank / 3133EMVP4	2/28/2023	0.00	575.34	144.79	0.00	720.13
Federal Farm Credit Bank / 3133ENCVO	12/31/2022	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENCVO	1/31/2023	0.00	5,690.41	0.00	0.00	5,690.41
Federal Farm Credit Bank / 3133ENCVO	2/28/2023	0.00	5,139.73	0.00	0.00	5,139.73
Federal Farm Credit Bank / 3133ENH86	12/31/2022	0.00	55,205.48	1,418.94	0.00	56,624.42
Federal Farm Credit Bank / 3133ENH86	1/31/2023	0.00	55,205.48	1,418.94	0.00	56,624.42
Federal Farm Credit Bank / 3133ENH86	2/28/2023	0.00	49,863.01	1,281.62	0.00	51,144.64
Federal Farm Credit Bank / 3133ENKRO	12/31/2022	0.00	3,567.12	0.00	0.00	3,567.12
Federal Farm Credit Bank / 3133ENKRO	1/31/2023	0.00	1,265.75	0.00	0.00	1,265.75
Federal Farm Credit Bank / 3133ENMY3	12/31/2022	0.00	3,397.26	192.02	0.00	3,589.28
Federal Farm Credit Bank / 3133ENMY3	1/31/2023	0.00	3,397.26	192.02	0.00	3,589.28
Federal Farm Credit Bank / 3133ENMY3	2/28/2023	0.00	3,068.49	173.44	0.00	3,241.93
Federal Farm Credit Bank / 3133ENTK6	12/31/2022	0.00	42,635.62	2,439.16	0.00	45,074.77

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133ENTK6	1/31/2023	0.00	42,635.62	2,439.16	0.00	45,074.77
Federal Farm Credit Bank / 3133ENTK6	2/28/2023	0.00	38,509.59	2,203.11	0.00	40,712.70
Federal Farm Credit Bank / 3133ENZ94	12/31/2022	0.00	19,109.59	459.05	0.00	19,568.64
Federal Farm Credit Bank / 3133ENZ94	1/31/2023	0.00	19,109.59	459.05	0.00	19,568.64
Federal Farm Credit Bank / 3133ENZ94	2/28/2023	0.00	17,260.27	414.63	0.00	17,674.90
Federal Home Loan Bank / 3130A3DL5	12/31/2022	0.00	10,085.62	-8,975.99	0.00	1,109.63
Federal Home Loan Bank / 3130A3DL5	1/31/2023	0.00	10,085.62	-8,975.99	0.00	1,109.63
Federal Home Loan Bank / 3130A3DL5	2/28/2023	0.00	9,109.59	-8,107.34	0.00	1,002.25
Federal Home Loan Bank / 3130AJQG7	12/31/2022	0.00	1,366.44	0.00	0.00	1,366.44
Federal Home Loan Bank / 3130AKKPO	12/31/2022	0.00	550.27	142.45	0.00	692.72
Federal Home Loan Bank / 3130AKKPO	1/31/2023	0.00	550.27	142.45	0.00	692.72
Federal Home Loan Bank / 3130AKKPO	2/28/2023	0.00	497.02	128.67	0.00	625.69
Federal Home Loan Bank / 3130ALD92	12/31/2022	0.00	1,061.64	84.78	0.00	1,146.42
Federal Home Loan Bank / 3130ALD92	12/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	1/31/2023	0.00	1,061.64	84.78	0.00	1,146.42
Federal Home Loan Bank / 3130ALD92	1/31/2023	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	2/28/2023	0.00	958.90	0.00	0.00	958.90
Federal Home Loan Bank / 3130ALD92	2/28/2023	0.00	958.90	76.57	0.00	1,035.48
Federal Home Loan Bank / 3130ALH98	12/31/2022	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	1/31/2023	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	2/28/2023	0.00	958.90	0.00	0.00	958.90
Federal Home Loan Bank / 3130ALJ70	12/31/2022	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALJ70	1/31/2023	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALJ70	2/28/2023	0.00	1,534.25	0.00	0.00	1,534.25

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130ALRG1	12/31/2022	0.00	106.16	48.26	0.00	154.43
Federal Home Loan Bank / 3130ALRG1	1/31/2023	0.00	106.16	48.26	0.00	154.43
Federal Home Loan Bank / 3130ALRG1	2/28/2023	0.00	95.89	43.59	0.00	139.48
Federal Home Loan Bank / 3130ALXQ2	12/31/2022	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130ALXQ2	1/31/2023	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130ALXQ2	2/28/2023	0.00	3,835.62	0.00	0.00	3,835.62
Federal Home Loan Bank / 3130AM5C2	12/31/2022	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AM5C2	1/31/2023	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AM5C2	2/28/2023	0.00	2,577.53	0.00	0.00	2,577.53
Federal Home Loan Bank / 3130AMRY0	12/31/2022	0.00	561.08	554.46	0.00	1,115.54
Federal Home Loan Bank / 3130AMRY0	1/31/2023	0.00	561.08	554.46	0.00	1,115.54
Federal Home Loan Bank / 3130AMRY0	2/28/2023	0.00	506.78	500.80	0.00	1,007.58
Federal Home Loan Bank / 3130AN2W9	12/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN2W9	1/31/2023	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN2W9	2/28/2023	0.00	4,219.18	0.00	0.00	4,219.18
Federal Home Loan Bank / 3130AN3E8	12/31/2022	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN3E8	1/31/2023	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN3E8	2/28/2023	0.00	3,989.04	0.00	0.00	3,989.04
Federal Home Loan Bank / 3130ANUH1	12/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130ANUH1	1/31/2023	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130ANUH1	2/28/2023	0.00	4,219.18	0.00	0.00	4,219.18
Federal Home Loan Bank / 3130APA62	12/31/2022	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	1/31/2023	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130APA62	2/28/2023	0.00	4,219.18	0.00	0.00	4,219.18

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130APAA3	12/31/2022	0.00	4,713.70	0.00	0.00	4,713.70
Federal Home Loan Bank / 3130APAA3	1/31/2023	0.00	4,713.70	0.00	0.00	4,713.70
Federal Home Loan Bank / 3130APAA3	2/28/2023	0.00	4,257.53	0.00	0.00	4,257.53
Federal Home Loan Bank / 3130APDA0	12/31/2022	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APDA0	1/31/2023	0.00	5,520.55	0.00	0.00	5,520.55
Federal Home Loan Bank / 3130APDA0	2/28/2023	0.00	4,986.30	0.00	0.00	4,986.30
Federal Home Loan Bank / 3130APKF1	12/31/2022	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APKF1	1/31/2023	0.00	6,369.86	0.00	0.00	6,369.86
Federal Home Loan Bank / 3130APKF1	2/28/2023	0.00	5,753.42	0.00	0.00	5,753.42
Federal Home Loan Bank / 3130APM77	12/31/2022	0.00	2,335.62	116.62	0.00	2,452.24
Federal Home Loan Bank / 3130APM77	1/31/2023	0.00	2,335.62	116.62	0.00	2,452.24
Federal Home Loan Bank / 3130APM77	2/28/2023	0.00	2,109.59	105.34	0.00	2,214.92
Federal Home Loan Bank / 3130APNE1	12/31/2022	0.00	7,643.84	0.00	0.00	7,643.84
Federal Home Loan Bank / 3130APNE1	1/31/2023	0.00	7,643.84	0.00	0.00	7,643.84
Federal Home Loan Bank / 3130APNE1	2/28/2023	0.00	6,904.11	0.00	0.00	6,904.11
Federal Home Loan Bank / 3130APVH5	12/31/2022	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APVH5	1/31/2023	0.00	16,986.30	0.00	0.00	16,986.30
Federal Home Loan Bank / 3130APVH5	2/28/2023	0.00	15,342.47	0.00	0.00	15,342.47
Federal Home Loan Bank / 3130APX67	12/31/2022	0.00	7,755.10	0.00	0.00	7,755.10
Federal Home Loan Bank / 3130APX67	1/31/2023	0.00	7,755.10	0.00	0.00	7,755.10
Federal Home Loan Bank / 3130APX67	2/28/2023	0.00	7,004.60	0.00	0.00	7,004.60
Federal Home Loan Bank / 3130AQ5X7	12/31/2022	0.00	9,767.12	0.00	0.00	9,767.12
Federal Home Loan Bank / 3130AQ5X7	1/31/2023	0.00	9,767.12	0.00	0.00	9,767.12
Federal Home Loan Bank / 3130AQ5X7	2/28/2023	0.00	8,821.92	0.00	0.00	8,821.92

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AQ6J7	12/31/2022	0.00	9,936.99	0.00	0.00	9,936.99
Federal Home Loan Bank / 3130AQ6J7	1/31/2023	0.00	9,936.99	0.00	0.00	9,936.99
Federal Home Loan Bank / 3130AQ6J7	2/28/2023	0.00	8,975.34	0.00	0.00	8,975.34
Federal Home Loan Bank / 3130AQAK9	12/31/2022	0.00	3,184.93	0.00	0.00	3,184.93
Federal Home Loan Bank / 3130AQAK9	1/31/2023	0.00	3,184.93	0.00	0.00	3,184.93
Federal Home Loan Bank / 3130AQAK9	2/28/2023	0.00	2,876.71	0.00	0.00	2,876.71
Federal Home Loan Bank / 3130AQJ79	12/31/2022	0.00	10,616.44	0.00	0.00	10,616.44
Federal Home Loan Bank / 3130AQJ79	1/31/2023	0.00	10,616.44	0.00	0.00	10,616.44
Federal Home Loan Bank / 3130AQJ79	2/28/2023	0.00	9,589.04	0.00	0.00	9,589.04
Federal Home Loan Bank / 3130AQL92	12/31/2022	0.00	11,550.68	0.00	0.00	11,550.68
Federal Home Loan Bank / 3130AQL92	1/31/2023	0.00	11,550.68	0.00	0.00	11,550.68
Federal Home Loan Bank / 3130AQL92	2/28/2023	0.00	10,432.88	0.00	0.00	10,432.88
Federal Home Loan Bank / 3130AQSN4	12/31/2022	0.00	13,801.37	0.00	0.00	13,801.37
Federal Home Loan Bank / 3130AQSN4	1/31/2023	0.00	13,801.37	0.00	0.00	13,801.37
Federal Home Loan Bank / 3130AQSN4	2/28/2023	0.00	12,465.75	0.00	0.00	12,465.75
Federal Home Loan Bank / 3130AQT78	12/31/2022	0.00	14,863.01	0.00	0.00	14,863.01
Federal Home Loan Bank / 3130AQT78	1/31/2023	0.00	14,863.01	0.00	0.00	14,863.01
Federal Home Loan Bank / 3130AQT78	2/28/2023	0.00	13,424.66	0.00	0.00	13,424.66
Federal Home Loan Bank / 3130ATUC9	1/31/2023	0.00	8,630.14	-1,044.40	0.00	7,585.73
Federal Home Loan Bank / 3130ATUC9	2/28/2023	0.00	34,520.55	-3,655.42	0.00	30,865.13
Federal Home Loan Bank / 3130ATWD5	12/31/2022	0.00	19,640.41	714.51	0.00	20,354.92
Federal Home Loan Bank / 3130ATWD5	1/31/2023	0.00	19,640.41	714.51	0.00	20,354.92
Federal Home Loan Bank / 3130ATWD5	2/28/2023	0.00	17,739.73	645.37	0.00	18,385.09
Federal Home Loan Bank / 3130AU2Q6	12/31/2022	0.00	32,876.71	0.00	0.00	32,876.71

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AU2Q6	1/31/2023	0.00	84,931.51	0.00	0.00	84,931.51
Federal Home Loan Bank / 3130AU2Q6	2/28/2023	0.00	76,712.33	0.00	0.00	76,712.33
Federal Home Loan Bank / 313381BR5	12/31/2022	0.00	2,454.34	-2,136.53	0.00	317.81
Federal Home Loan Bank / 313384AJ8	12/31/2022	0.00	0.00	51,004.69	0.00	51,004.69
Federal Home Loan Bank / 313384AJ8	1/31/2023	0.00	0.00	14,807.81	0.00	14,807.81
Federal Home Loan Bank / 313384HE2	1/31/2023	0.00	0.00	16,493.75	0.00	16,493.75
Federal Home Loan Bank / 313384HE2	2/28/2023	0.00	0.00	57,728.12	0.00	57,728.12
Live Oak Banking Co. / 538036HL1	12/31/2022	0.00	353.74	0.00	0.00	353.74
Live Oak Banking Co. / 538036HL1	1/31/2023	0.00	262.45	0.00	0.00	262.45
Marlin Business Bank / 57116ATL2	12/31/2022	0.00	343.34	0.00	0.00	343.34
Marlin Business Bank / 57116ATL2	1/31/2023	0.00	155.05	0.00	0.00	155.05
Morgan Stanley Gov Inst 8302	12/31/2022	232,813.85	0.00	0.00	0.00	232,813.85
Morgan Stanley Gov Inst 8302	1/31/2023	373,348.21	0.00	0.00	0.00	373,348.21
Morgan Stanley Gov Inst 8302	2/28/2023	304,097.03	0.00	0.00	0.00	304,097.03
Morgan Stanley Private Bank / 61768ECB7	12/31/2022	0.00	197.68	0.00	0.00	197.68
Morgan Stanley Private Bank / 61768ECB7	1/31/2023	0.00	197.68	0.00	0.00	197.68
Morgan Stanley Private Bank / 61768ECB7	2/28/2023	0.00	178.55	0.00	0.00	178.55
Pinnacle Bank / 72345SKU4	12/31/2022	0.00	145.66	0.00	0.00	145.66
Pinnacle Bank / 72345SKU4	1/31/2023	0.00	145.66	0.00	0.00	145.66
Pinnacle Bank / 72345SKU4	2/28/2023	0.00	131.56	0.00	0.00	131.56
State of Maryland / 574193UG1	12/31/2022	0.00	687.95	0.00	0.00	687.95
State of Maryland / 574193UG1	1/31/2023	0.00	687.95	0.00	0.00	687.95

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
State of Maryland / 574193UG1	2/28/2023	0.00	621.37	0.00	0.00	621.37
TexasDAILY	12/31/2022	45,871.47	0.00	0.00	0.00	45,871.47
TexasDAILY	1/31/2023	299,439.96	0.00	0.00	0.00	299,439.96
TexasDAILY	2/28/2023	309,619.98	0.00	0.00	0.00	309,619.98
TexPool	12/31/2022	205,430.58	0.00	0.00	0.00	205,430.58
TexPool	1/31/2023	219,820.24	0.00	0.00	0.00	219,820.24
TexPool	2/28/2023	211,224.90	0.00	0.00	0.00	211,224.90
TexSTAR	12/31/2022	265.40	0.00	0.00	0.00	265.40
TexSTAR	1/31/2023	285.24	0.00	0.00	0.00	285.24
TexSTAR	2/28/2023	141,106.32	0.00	0.00	0.00	141,106.32
Unity Bank / 91330ABX4	12/31/2022	0.00	343.34	0.00	0.00	343.34
Unity Bank / 91330ABX4	1/31/2023	0.00	232.58	0.00	0.00	232.58
US Treasury / 912796V48	1/31/2023	0.00	0.00	28,794.07	0.00	28,794.07
US Treasury / 912796V48	2/28/2023	0.00	0.00	100,779.26	0.00	100,779.26
US Treasury / 912796XY0	12/31/2022	0.00	0.00	26,225.85	0.00	26,225.85
US Treasury / 912796XY0	1/31/2023	0.00	0.00	73,909.20	0.00	73,909.20
US Treasury / 912796XY0	2/28/2023	0.00	0.00	66,756.70	0.00	66,756.70
US Treasury / 912796Z77	1/31/2023	0.00	0.00	25,430.33	0.00	25,430.33
US Treasury / 912796Z77	2/28/2023	0.00	0.00	89,006.16	0.00	89,006.16
US Treasury / 912796ZL6	12/31/2022	0.00	0.00	50,473.64	0.00	50,473.64
US Treasury / 912796ZL6	1/31/2023	0.00	0.00	39,076.36	0.00	39,076.36
US Treasury / 912828N30	12/31/2022	0.00	34,494.06	6,886.09	0.00	41,380.15
US Treasury / 912828N30	1/31/2023	0.00	0.00	0.00	0.00	0.00
US Treasury / 912828R28	12/31/2022	0.00	20,702.05	-18,460.79	0.00	2,241.26
US Treasury / 912828R28	1/31/2023	0.00	20,702.05	-18,460.79	0.00	2,241.26
US Treasury / 912828R28	2/28/2023	0.00	18,698.63	-16,674.27	0.00	2,024.36

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 912828R69	12/31/2022	0.00	13,801.37	3,885.36	0.00	17,686.73
US Treasury / 912828R69	1/31/2023	0.00	13,801.37	3,885.36	0.00	17,686.73
US Treasury / 912828R69	2/28/2023	0.00	12,465.75	3,509.36	0.00	15,975.11
US Treasury / 912828S92	1/31/2023	0.00	18,493.15	50,029.90	0.00	68,523.05
US Treasury / 912828S92	1/31/2023	0.00	36,986.30	100,059.81	0.00	137,046.11
US Treasury / 912828S92	2/28/2023	0.00	38,356.16	100,059.81	0.00	138,415.97
US Treasury / 912828S92	2/28/2023	0.00	19,178.08	50,029.90	0.00	69,207.99
US Treasury / 912828T91	12/31/2022	0.00	27,602.74	-23,412.13	0.00	4,190.61
US Treasury / 912828T91	1/31/2023	0.00	27,602.74	-23,412.13	0.00	4,190.61
US Treasury / 912828T91	2/28/2023	0.00	24,931.51	-21,146.44	0.00	3,785.07
US Treasury / 912828XB1	12/31/2022	0.00	36,095.89	9,540.72	0.00	45,636.61
US Treasury / 912828XB1	1/31/2023	0.00	36,095.89	9,540.72	0.00	45,636.61
US Treasury / 912828XB1	2/28/2023	0.00	32,602.74	8,617.42	0.00	41,220.16
US Treasury / 912828ZF0	12/31/2022	0.00	5,520.55	23,407.31	0.00	28,927.86
US Treasury / 912828ZF0	12/31/2022	0.00	8,493.15	34,576.92	0.00	43,070.07
US Treasury / 912828ZF0	1/31/2023	0.00	8,493.15	34,576.92	0.00	43,070.07
US Treasury / 912828ZF0	1/31/2023	0.00	5,520.55	23,407.31	0.00	28,927.86
US Treasury / 912828ZF0	2/28/2023	0.00	7,671.23	31,230.77	0.00	38,902.00
US Treasury / 912828ZF0	2/28/2023	0.00	4,986.30	21,142.09	0.00	26,128.39
US Treasury / 912828ZP8	12/31/2022	0.00	1,592.47	623.86	0.00	2,216.33
US Treasury / 912828ZP8	1/31/2023	0.00	1,592.47	623.86	0.00	2,216.33
US Treasury / 912828ZP8	2/28/2023	0.00	1,438.36	563.49	0.00	2,001.85
US Treasury / 91282CAK7	12/31/2022	0.00	3,184.93	2,156.96	0.00	5,341.89
US Treasury / 91282CAK7	1/31/2023	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	2/28/2023	0.00	2,876.71	1,948.22	0.00	4,824.94
US Treasury / 91282CAP6	12/31/2022	0.00	2,123.29	2,614.71	0.00	4,738.00
US Treasury / 91282CAP6	1/31/2023	0.00	2,123.29	2,614.71	0.00	4,738.00
US Treasury / 91282CAP6	2/28/2023	0.00	1,917.81	2,361.67	0.00	4,279.48
US Treasury / 91282CCC3	12/31/2022	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCC3	12/31/2022	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	1/31/2023	0.00	2,123.29	1,434.34	0.00	3,557.63
US Treasury / 91282CCC3	1/31/2023	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	2/28/2023	0.00	1,917.81	914.40	0.00	2,832.21
US Treasury / 91282CCC3	2/28/2023	0.00	1,917.81	1,295.53	0.00	3,213.34
US Treasury / 91282CCG4	12/31/2022	0.00	4,246.58	51,812.24	0.00	56,058.82
US Treasury / 91282CCG4	12/31/2022	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCG4	1/31/2023	0.00	4,246.58	3,122.62	0.00	7,369.20
US Treasury / 91282CCG4	1/31/2023	0.00	4,246.58	51,812.24	0.00	56,058.82
US Treasury / 91282CCG4	2/28/2023	0.00	3,835.62	2,820.43	0.00	6,656.05
US Treasury / 91282CCG4	2/28/2023	0.00	3,835.62	46,798.16	0.00	50,633.77
US Treasury / 91282CCK5	12/31/2022	0.00	1,061.64	24,727.28	0.00	25,788.92
US Treasury / 91282CCK5	1/31/2023	0.00	1,061.64	24,727.28	0.00	25,788.92
US Treasury / 91282CCK5	2/28/2023	0.00	958.90	22,334.32	0.00	23,293.22
US Treasury / 91282CCL3	12/31/2022	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCL3	1/31/2023	0.00	6,369.86	1,360.07	0.00	7,729.93
US Treasury / 91282CCL3	2/28/2023	0.00	5,753.42	1,228.45	0.00	6,981.87
US Treasury / 91282CCT6	12/31/2022	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CCT6	12/31/2022	0.00	6,369.86	421.19	0.00	6,791.05

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CCT6	1/31/2023	0.00	12,739.73	3,426.74	0.00	16,166.47
US Treasury / 91282CCT6	1/31/2023	0.00	6,369.86	421.19	0.00	6,791.05
US Treasury / 91282CCT6	2/28/2023	0.00	5,753.42	380.43	0.00	6,133.85
US Treasury / 91282CCT6	2/28/2023	0.00	11,506.85	3,095.12	0.00	14,601.97
US Treasury / 91282CED9	12/31/2022	0.00	29,726.03	15,477.47	0.00	45,203.50
US Treasury / 91282CED9	1/31/2023	0.00	29,726.03	15,477.47	0.00	45,203.50
US Treasury / 91282CED9	2/28/2023	0.00	26,849.32	13,979.65	0.00	40,828.97
US Treasury / 91282CEU1	12/31/2022	0.00	48,835.62	11,480.17	0.00	60,315.79
US Treasury / 91282CEU1	1/31/2023	0.00	48,835.62	11,480.17	0.00	60,315.79
US Treasury / 91282CEU1	2/28/2023	0.00	44,109.59	10,369.19	0.00	54,478.78
US Treasury / 91282CEY3	12/31/2022	0.00	50,958.90	3,137.38	0.00	54,096.28
US Treasury / 91282CEY3	1/31/2023	0.00	50,958.90	3,137.38	0.00	54,096.28
US Treasury / 91282CEY3	2/28/2023	0.00	46,027.40	2,833.76	0.00	48,861.16
US Treasury / 91282CFE6	12/31/2022	0.00	26,541.10	2,495.74	0.00	29,036.84
US Treasury / 91282CFE6	12/31/2022	0.00	53,082.19	3,561.58	0.00	56,643.77
US Treasury / 91282CFE6	1/31/2023	0.00	26,541.10	2,495.74	0.00	29,036.84
US Treasury / 91282CFE6	1/31/2023	0.00	53,082.19	3,561.58	0.00	56,643.77
US Treasury / 91282CFE6	2/28/2023	0.00	47,945.21	3,216.91	0.00	51,162.12
US Treasury / 91282CFE6	2/28/2023	0.00	23,972.60	2,254.22	0.00	26,226.82
US Treasury / 91282CFK2	12/31/2022	0.00	59,452.05	12,844.30	0.00	72,296.36
US Treasury / 91282CFK2	1/31/2023	0.00	59,452.05	12,844.30	0.00	72,296.36
US Treasury / 91282CFK2	2/28/2023	0.00	53,698.63	11,601.31	0.00	65,299.94
US Treasury / 91282CFP1	12/31/2022	0.00	72,191.78	-318.97	0.00	71,872.81
US Treasury / 91282CFP1	1/31/2023	0.00	72,191.78	-318.97	0.00	71,872.81

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CFP1	2/28/2023	0.00	65,205.48	-288.10	0.00	64,917.38
US Treasury / 91282CFW6	12/31/2022	0.00	76,438.36	-4,250.46	0.00	72,187.90
US Treasury / 91282CFW6	1/31/2023	0.00	76,438.36	-4,250.46	0.00	72,187.90
US Treasury / 91282CFW6	2/28/2023	0.00	69,041.10	-3,839.12	0.00	65,201.97
US Treasury / 91282CGA3	12/31/2022	0.00	10,958.90	70.89	0.00	11,029.80
US Treasury / 91282CGA3	1/31/2023	0.00	33,972.60	199.79	0.00	34,172.39
US Treasury / 91282CGA3	2/28/2023	0.00	30,684.93	180.45	0.00	30,865.39
US Treasury / 91282CGE5	1/31/2023	0.00	14,863.01	51.70	0.00	14,914.71
US Treasury / 91282CGE5	2/28/2023	0.00	59,452.05	180.95	0.00	59,633.01
		2,343,323.18	3,191,214.61	1,420,510.48	0.00	6,955,048.27

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

City of El Paso
Schedule of Matured Securities
For the quarter ending 2/28/2023

Issuer	CUSIP	Maturity Date	Face Amount
Amerant Bank	02357QAF4	12/20/2022	245,000.00
City of New York	64966JAN6	12/1/2022	650,000.00
EagleBank	27002YET9	1/17/2023	245,000.00
Federal Farm Credit Bank	3133EMP30	12/30/2022	5,000,000.00
Federal Farm Credit Bank	3133ENKRO	1/11/2023	10,000,000.00
Federal Farm Credit Bank	3133EMML3	1/12/2023	5,000,000.00
Federal Farm Credit Bank	3133EMPH9	2/3/2023	5,000,000.00
Federal Home Loan Bank	313381BR5	12/9/2022	5,000,000.00
Federal Home Loan Bank	3130AJQG7	12/29/2022	5,000,000.00
Federal Home Loan Bank	313384AJ8	1/9/2023	15,000,000.00
Live Oak Banking Co.	538036HL1	1/25/2023	245,000.00
Marlin Business Bank	57116ATL2	1/17/2023	245,000.00
Unity Bank	91330ABX4	1/23/2023	245,000.00
US Treasury	912828N30	1/3/2023	20,000,000.00
US Treasury	912796ZL6	1/24/2023	15,000,000.00
			86,875,000.00

City of El Paso
Schedule of Securities Sold
For the quarter ending 2/28/2023

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

City of El Paso
Schedule of Withdrawals
For the quarter ending 2/28/2023

Issuer	Withdrawal Date	Amount
Morgan Stanley Gov Inst 8302	12/1/2022	32,000,000.00
Morgan Stanley Gov Inst 8302	12/8/2022	3,700,000.00
Morgan Stanley Gov Inst 8302	12/12/2022	3,000,000.00
Morgan Stanley Gov Inst 8302	12/14/2022	500,000.00
Morgan Stanley Gov Inst 8302	12/19/2022	21,800,000.00
Morgan Stanley Gov Inst 8302	12/21/2022	27,500,000.00
Morgan Stanley Gov Inst 8302	12/22/2022	3,600,000.00
Morgan Stanley Gov Inst 8302	12/23/2022	12,000,000.00
Morgan Stanley Gov Inst 8302	1/4/2023	60,000,000.00
Morgan Stanley Gov Inst 8302	1/4/2023	73,700,000.00
Morgan Stanley Gov Inst 8302	1/5/2023	3,200,000.00
Morgan Stanley Gov Inst 8302	1/6/2023	4,400,000.00
Morgan Stanley Gov Inst 8302	1/19/2023	3,700,000.00
Morgan Stanley Gov Inst 8302	1/23/2023	2,400,000.00
Morgan Stanley Gov Inst 8302	1/24/2023	95,000,000.00
Morgan Stanley Gov Inst 8302	1/26/2023	4,400,000.00
Morgan Stanley Gov Inst 8302	1/30/2023	1,100,000.00
Morgan Stanley Gov Inst 8302	2/2/2023	3,300,000.00
Morgan Stanley Gov Inst 8302	2/3/2023	8,000,000.00
Morgan Stanley Gov Inst 8302	2/6/2023	4,000,000.00
Morgan Stanley Gov Inst 8302	2/9/2023	4,200,000.00
Morgan Stanley Gov Inst 8302	2/10/2023	35,900,000.00
Morgan Stanley Gov Inst 8302	2/15/2023	35,000,000.00
Morgan Stanley Gov Inst 8302	2/16/2023	3,000,000.00
Morgan Stanley Gov Inst 8302	2/17/2023	9,600,000.00
Morgan Stanley Gov Inst 8302	2/21/2023	10,700,000.00
Morgan Stanley Gov Inst 8302	2/23/2023	1,400,000.00
Morgan Stanley Gov Inst 8302	2/27/2023	3,400,000.00
Morgan Stanley Gov Inst 8302	2/28/2023	7,000,000.00
		477,500,000.00