

CITY OF EL PASO

Office of the Comptroller

Quarterly Investment Report



Fiscal Year 2026 – 3rd Quarter
May 31, 2026

The City of El Paso Texas
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Investment Report for FY 2026 3rd Quarter Ending May 31, 2026

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Office of the Comptroller

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District 4

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District 5

Ivan Niño

District 6

Art Fierro

District 7

Lily Limón

District 8

Chris Canales

CITY MANAGER

Dionne Mack

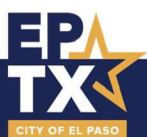
To: Dionne Mack, City Manager
From: Investment Committee Members
Date: June 18, 2026
Subject: Third Quarter Investment Report for period ending May 31, 2026

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 2026, the Investment Committee will continue the oversight of the City's investments and maintain a proactive role to promote an active trading position of excess funds as allowed by the Investment Policy. In adherence with the Investment Policy, the Investment Officers' primary goal will continue to be the preservation and security of principal while returns remain commensurate with the City's Investment Policy constraints.

The face value of the portfolio at May 31, 2026 was approximately \$1.05 billion as compared to \$1.12 billion at February 28, 2026. The investment earnings for the third quarter were \$10,372,788.

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DELIVERING **EXCEPTIONAL** SERVICES



Office of the Comptroller

Investment Committee Members:

A blue ink signature of Robert Cortinas, written in a cursive style.

Robert Cortinas,
Deputy City Manager and Chief Financial Officer

A blue ink signature of Margarita Marin, written in a cursive style.

Margarita Marin
Deputy Chief Financial Officer - Comptroller

A blue ink signature of Adrian Serrano, written in a cursive style.

Adrian Serrano
Chief Internal Auditor

A blue ink signature of Sasho Andonoski, written in a cursive style.

Sasho Andonoski
Director, Office of Management and Budget

A blue ink signature of April Shamy, written in a cursive style.

April Shamy
Treasury Administrator

Investment Position and Yield Summary

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

	May 31, 2026	February 28, 2026
Par value invested	\$ 1,047,762,670.95	\$ 1,126,122,515.91
Portfolio book value	\$ 1,041,072,412.15	\$ 1,117,959,286.96
Portfolio market value	\$ 1,041,741,538.83	\$ 1,119,815,268.91
Weighted average maturity	145	148

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

	May 31, 2026	February 28, 2026
Yield Pools	3.618%	3.691%
Yield Money Market	3.550%	3.590%
Yield Fixed Term Securities	3.962%	3.878%
City's Average Portfolio Yield	3.842%	3.828%

Quarter Changes in Security Type Balances

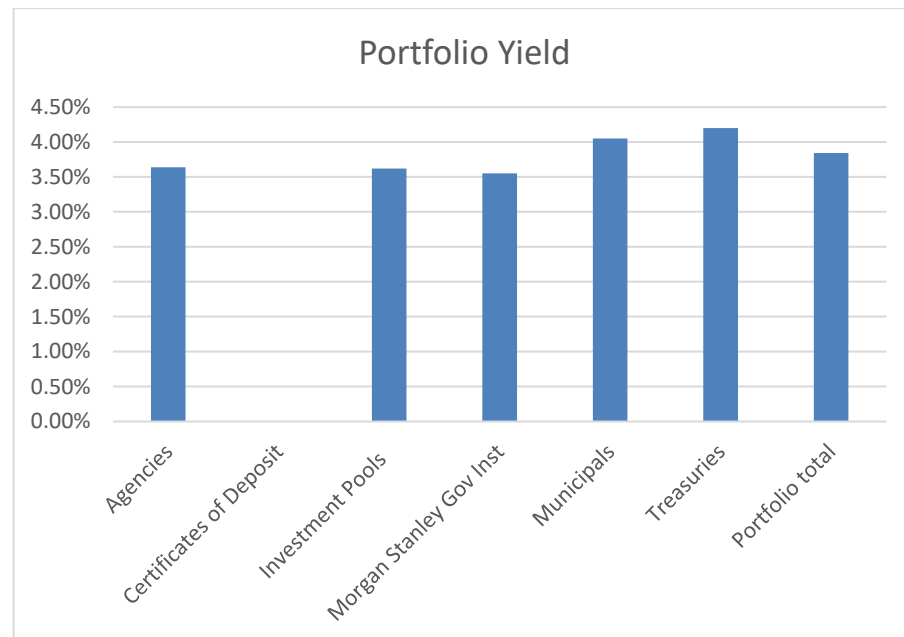
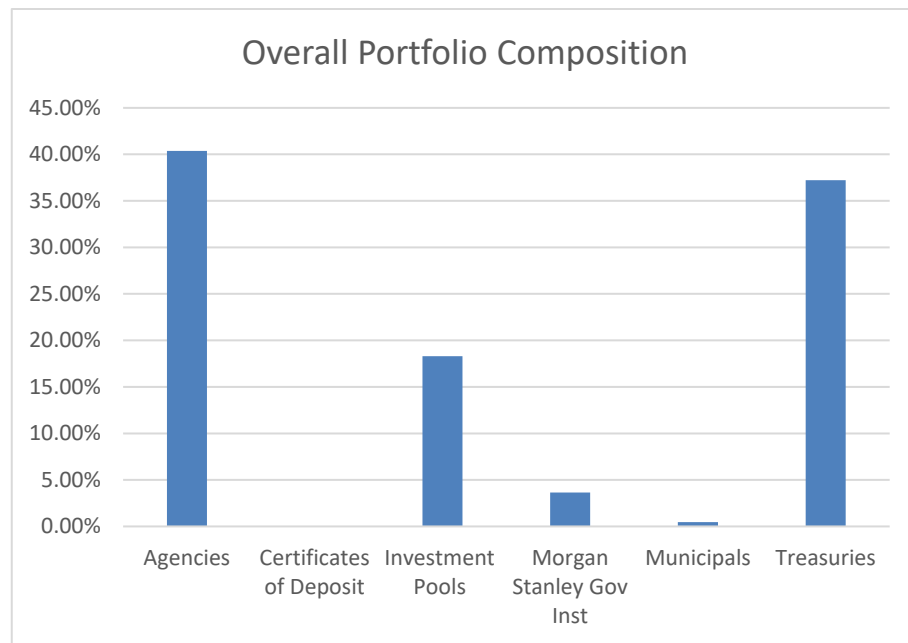
Below is a comparison of selected balances and investments:

	May 31, 2026	February 28, 2026	Increase (Decrease)
TexSTAR	\$88,358,094	\$102,425,878	-\$14,067,784
TexasDAILY	\$103,317,988	\$102,373,409	\$944,579
Money Market	\$38,206,589	\$53,323,229	-\$15,116,640
Municipals	\$4,880,000	\$0	\$4,880,000
Agencies	\$423,000,000	\$438,000,000	-\$15,000,000
Treasuries	\$390,000,000	\$430,000,000	-\$40,000,000
	\$1,047,762,671	\$1,126,122,516	-\$78,359,845

FY Changes in Yield, Activity & Interest Earned Balances

	3rd Qtr. FY 2026	3rd Qtr. FY 2025	Increase (Decrease)
Interest Earnings	\$10,372,788	\$12,609,752	-\$2,236,964
Portfolio Ending Balance (FMV)	\$1,041,741,539	\$1,151,993,689	-\$110,252,150
Yield to Maturity	3.842%	4.218%	-0.376%
Purchases/Deposits	\$473,780,000	\$638,400,000	-\$164,620,000
Maturities/Withdrawals	\$554,800,000	\$722,400,000	-\$167,600,000

Portfolio Composition Review as of May 31, 2026				
	Face		Weighted	%
	Amount	Yield	Maturity (days)	Portfolio
Pools				
TexasDAILY	\$103,317,988	3.61%	1	9.86%
TexSTAR	88,358,094	3.63%	1	8.43%
Investment Pools	191,676,082	3.62%		18.29%
Money Market Funds				
Morgan Stanley Gov Inst	38,206,589	3.55%	1	3.65%
Securities				
Municipals	4,880,000	4.05%	427	0.47%
Agencies	423,000,000	3.64%	121	40.37%
Treasuries	390,000,000	4.20%	252	37.22%
Securities	817,880,000			78.06%
Portfolio total	\$1,047,762,671	3.84%	145	100.00%



City of El Paso
Schedule of Portfolio Holdings
As of 5/31/2026

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Local Government Investment Pool									
TexasDAILY		103,317,987.65	103,317,987.65	103,317,987.65	103,317,987.65	3.610	3.610	N/A	1
TexSTAR		88,358,094.15	88,358,094.15	88,358,094.15	88,358,094.15	3.628	3.628	N/A	1
Subtotal, Average		191,676,081.80	191,676,081.80	191,676,081.80	191,676,081.80	3.618	3.618		1
Local Government Investment Pool									
Money Market									
Morgan Stanley Gov Inst 8302		38,206,589.15	38,206,589.15	38,206,589.15	38,206,589.15	3.550	3.550	N/A	1
Subtotal, Average		38,206,589.15	38,206,589.15	38,206,589.15	38,206,589.15	3.550	3.550		1
Money Market									
Municipal Securities									
City of New York / 64966QZY9	5/26/2026	4,880,000.00	4,732,038.40	4,733,750.92	4,732,262.88	1.396	4.050	8/1/2027	427
Subtotal, Average		4,880,000.00	4,732,038.40	4,733,750.92	4,732,262.88	1.396	4.050		427
Municipal Securities									
US Agencies & Instrumentalities									
Federal Home Loan Bank / 3130AQLD3	3/25/2026	10,000,000.00	9,828,700.00	9,865,842.72	9,864,670.00	1.750	3.836	1/28/2027	242
Federal Home Loan Bank / 3130BASL2	5/19/2026	5,000,000.00	5,000,000.00	5,000,000.00	4,998,310.00	4.000	4.004	8/19/2027	445
Federal Home Loan Bank / 313384AQ2	3/24/2026	20,000,000.00	19,398,575.00	19,536,275.00	19,532,220.00		3.783	1/15/2027	229
Federal Home Loan Bank / 313384CA5	5/15/2026	25,000,000.00	24,293,781.25	24,334,281.25	24,327,375.00		3.778	2/18/2027	263
Federal Home Loan Bank / 313384EJ4	5/22/2026	20,000,000.00	19,327,600.00	19,346,050.00	19,350,860.00		3.839	4/15/2027	319
Federal Home Loan Bank / 313385A63	1/6/2026	50,000,000.00	48,998,125.00	49,689,895.83	49,664,050.00		3.546	8/4/2026	65
Federal Home Loan Bank / 313385B54	1/6/2026	25,000,000.00	24,483,871.50	24,828,749.99	24,814,475.00		3.536	8/11/2026	72
Federal Home Loan Bank / 313385D37	1/15/2026	25,000,000.00	24,463,500.00	24,792,166.67	24,779,400.00		3.594	8/25/2026	86
Federal Home Loan Bank / 313385E44	2/12/2026	25,000,000.00	24,505,187.50	24,768,437.50	24,757,825.00		3.624	9/3/2026	95
Federal Home Loan Bank / 313385F27	1/16/2026	25,000,000.00	24,430,486.00	24,756,267.31	24,742,850.00		3.591	9/9/2026	101
Federal Home Loan Bank / 313385G26	2/12/2026	25,000,000.00	24,473,323.00	24,735,447.96	24,722,875.00		3.609	9/17/2026	109
Federal Home Loan Bank / 313385J56	2/12/2026	25,000,000.00	24,430,486.00	24,691,111.05	24,672,750.00		3.591	10/6/2026	128
Federal Home Loan Bank / 313385J56	2/27/2026	25,000,000.00	24,465,916.75	24,690,666.71	24,672,750.00		3.594	10/6/2026	128
Federal Home Loan Bank / 313385M86	3/24/2026	20,000,000.00	19,552,761.20	19,689,138.95	19,685,120.00		3.731	11/2/2026	155
Federal Home Loan Bank / 313385ZC3	12/23/2025	30,000,000.00	29,427,450.00	29,887,225.00	29,876,820.00		3.582	7/9/2026	39
Federal Home Loan Bank / 313385ZL3	1/27/2026	25,000,000.00	24,582,000.00	24,885,111.11	24,877,325.00		3.630	7/17/2026	47

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Home Loan Bank / 313385ZR0	1/27/2026	25,000,000.00	24,569,777.75	24,872,888.88	24,864,825.00		3.631	7/22/2026	52
Federal Home Loan Bank / 313385ZT6	12/23/2025	18,000,000.00	17,631,509.94	17,906,579.98	17,899,020.00		3.572	7/24/2026	54
Subtotal, Average		423,000,000.00	413,863,050.89	418,276,135.91	418,103,520.00	0.089	3.638		121
US Agencies & Instrumentalities									
US Treasuries									
US Treasury / 912797RS8	2/27/2026	25,000,000.00	24,549,583.33	24,772,395.79	24,766,100.00		3.560	9/3/2026	95
US Treasury / 912797SK4	2/26/2026	25,000,000.00	24,419,826.39	24,642,423.61	24,620,675.00		3.524	10/29/2026	151
US Treasury / 912797UX3	5/22/2026	10,000,000.00	9,640,538.89	9,649,626.40	9,650,490.00		3.788	5/13/2027	347
US Treasury / 912828V98	10/17/2024	20,000,000.00	19,279,687.50	19,779,928.03	19,778,960.00	2.250	3.881	2/15/2027	260
US Treasury / 91282CCF6	6/27/2023	25,000,000.00	22,578,125.00	24,997,736.57	25,000,000.00	0.750	4.309	6/1/2026	1
US Treasury / 91282CEN7	11/22/2024	20,000,000.00	19,290,625.00	19,733,485.66	19,799,540.00	2.750	4.296	4/30/2027	334
US Treasury / 91282CFH9	1/23/2025	20,000,000.00	19,417,727.60	19,719,896.33	19,800,000.00	3.125	4.320	8/31/2027	457
US Treasury / 91282CFZ9	5/22/2026	20,000,000.00	19,950,781.25	19,912,449.67	19,964,840.00	3.875	4.042	11/30/2027	548
US Treasury / 91282CGP0	5/22/2026	20,000,000.00	19,975,000.00	19,903,724.39	19,996,880.00	4.000	4.071	2/29/2028	639
US Treasury / 91282CHH7	6/27/2023	25,000,000.00	24,882,812.50	24,998,378.40	25,003,300.00	4.125	4.294	6/15/2026	15
US Treasury / 91282CHM6	7/18/2024	20,000,000.00	20,028,906.25	20,001,789.25	20,018,360.00	4.500	4.423	7/15/2026	45
US Treasury / 91282CHY0	4/23/2024	20,000,000.00	19,886,034.00	19,986,063.59	20,048,820.00	4.625	4.878	9/15/2026	107
US Treasury / 91282CJK8	5/7/2024	20,000,000.00	19,960,118.40	19,992,733.07	20,073,760.00	4.625	4.709	11/15/2026	168
US Treasury / 91282CJP7	5/15/2024	20,000,000.00	19,844,531.25	19,967,391.09	20,063,280.00	4.375	4.696	12/15/2026	198
US Treasury / 91282CJT9	10/17/2024	20,000,000.00	20,047,656.25	20,013,308.88	20,025,780.00	4.000	3.886	1/15/2027	229
US Treasury / 91282CKE0	11/22/2024	20,000,000.00	19,974,218.75	19,991,192.17	20,065,940.00	4.250	4.307	3/15/2027	288
US Treasury / 91282CKR1	12/17/2024	20,000,000.00	20,124,218.75	20,049,320.07	20,107,660.00	4.500	4.225	5/15/2027	349
US Treasury / 91282CKV2	12/17/2024	20,000,000.00	20,190,625.00	20,079,601.65	20,143,380.00	4.625	4.218	6/15/2027	380
US Treasury / 91282CKZ3	1/14/2025	20,000,000.00	19,974,218.75	19,988,409.75	20,095,320.00	4.375	4.430	7/15/2027	410
Subtotal, Average		390,000,000.00	384,015,234.86	388,179,854.37	389,023,085.00	3.178	4.199		252
US Treasuries									
Portfolio Total, Average		1,047,762,670.95	1,032,492,995.10	1,041,072,412.15	1,041,741,538.83	2.017	3.842		145

City of El Paso
Schedule of Securities Purchased
For the quarter ending 5/31/2026

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
City of New York	64966QZY9	5/22/2026	5/26/2026	4.0500%	4,880,000.00	4,732,038.40	96.9680
Federal Home Loan Bank	3130AQLD3	3/24/2026	3/25/2026	3.8355%	10,000,000.00	9,828,700.00	98.2870
Federal Home Loan Bank	313384AQ2	3/24/2026	3/24/2026	3.7826%	20,000,000.00	19,398,575.00	96.9929
Federal Home Loan Bank	313385M86	3/24/2026	3/24/2026	3.7312%	20,000,000.00	19,552,761.20	97.7638
Federal Home Loan Bank	3130BASL2	5/15/2026	5/19/2026	4.0041%	5,000,000.00	5,000,000.00	100.0000
Federal Home Loan Bank	313384CA5	5/15/2026	5/15/2026	3.7784%	25,000,000.00	24,293,781.25	97.1751
Federal Home Loan Bank	313384EJ4	5/22/2026	5/22/2026	3.8387%	20,000,000.00	19,327,600.00	96.6380
US Treasury	912797UX3	5/21/2026	5/22/2026	3.7879%	10,000,000.00	9,640,538.89	96.4054
US Treasury	91282CFZ9	5/21/2026	5/22/2026	4.0424%	20,000,000.00	19,950,781.25	99.5551
US Treasury	91282CGP0	5/21/2026	5/22/2026	4.0708%	20,000,000.00	19,975,000.00	99.5118
					154,880,000.00	151,699,775.99	

City of El Paso
Schedule of Securities Called
For quarter ending 05/31/2026

Issuer	CUSIP	Call Date	Face Amount
			0.00

City of El Paso
Schedule of Deposits
For the quarter ending 5/31/2026

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	3/2/2026	Deposit	29,900,000.00
Morgan Stanley Gov Inst 8302	3/3/2026	Deposit	1,100,000.00
Morgan Stanley Gov Inst 8302	3/5/2026	Deposit	600,000.00
Morgan Stanley Gov Inst 8302	3/9/2026	Deposit	900,000.00
Morgan Stanley Gov Inst 8302	3/10/2026	Deposit	3,600,000.00
Morgan Stanley Gov Inst 8302	3/13/2026	Deposit	30,400,000.00
Morgan Stanley Gov Inst 8302	3/16/2026	Deposit	7,500,000.00
Morgan Stanley Gov Inst 8302	3/17/2026	Deposit	1,500,000.00
Morgan Stanley Gov Inst 8302	3/19/2026	Deposit	600,000.00
Morgan Stanley Gov Inst 8302	3/23/2026	Deposit	30,600,000.00
Morgan Stanley Gov Inst 8302	3/26/2026	Deposit	2,000,000.00
Morgan Stanley Gov Inst 8302	3/27/2026	Deposit	1,600,000.00
Morgan Stanley Gov Inst 8302	3/30/2026	Deposit	7,300,000.00
Morgan Stanley Gov Inst 8302	3/31/2026	Deposit	1,900,000.00
Morgan Stanley Gov Inst 8302	3/31/2026	Interest reinvested	266,594.90
Morgan Stanley Gov Inst 8302	4/1/2026	Deposit	27,600,000.00
Morgan Stanley Gov Inst 8302	4/6/2026	Deposit	5,100,000.00
Morgan Stanley Gov Inst 8302	4/7/2026	Deposit	2,500,000.00
Morgan Stanley Gov Inst 8302	4/9/2026	Deposit	900,000.00
Morgan Stanley Gov Inst 8302	4/10/2026	Deposit	17,100,000.00
Morgan Stanley Gov Inst 8302	4/14/2026	Deposit	1,600,000.00
Morgan Stanley Gov Inst 8302	4/15/2026	Deposit	31,800,000.00
Morgan Stanley Gov Inst 8302	4/16/2026	Deposit	500,000.00
Morgan Stanley Gov Inst 8302	4/21/2026	Deposit	1,100,000.00
Morgan Stanley Gov Inst 8302	4/23/2026	Deposit	1,700,000.00
Morgan Stanley Gov Inst 8302	4/24/2026	Deposit	1,900,000.00
Morgan Stanley Gov Inst 8302	4/28/2026	Deposit	3,100,000.00
Morgan Stanley Gov Inst 8302	4/30/2026	Deposit	600,000.00
Morgan Stanley Gov Inst 8302	4/30/2026	Interest reinvested	293,701.24
Morgan Stanley Gov Inst 8302	5/4/2026	Deposit	1,800,000.00
Morgan Stanley Gov Inst 8302	5/5/2026	Deposit	1,100,000.00
Morgan Stanley Gov Inst 8302	5/7/2026	Deposit	300,000.00

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	5/8/2026	Deposit	21,200,000.00
Morgan Stanley Gov Inst 8302	5/13/2026	Deposit	5,300,000.00
Morgan Stanley Gov Inst 8302	5/14/2026	Deposit	25,800,000.00
Morgan Stanley Gov Inst 8302	5/18/2026	Deposit	2,300,000.00
Morgan Stanley Gov Inst 8302	5/21/2026	Deposit	29,100,000.00
Morgan Stanley Gov Inst 8302	5/27/2026	Deposit	16,400,000.00
Morgan Stanley Gov Inst 8302	5/28/2026	Deposit	600,000.00
Morgan Stanley Gov Inst 8302	5/31/2026	Interest reinvested	223,064.22
TexasDAILY	3/31/2026	Interest reinvested	319,756.61
TexasDAILY	4/30/2026	Interest reinvested	308,760.09
TexasDAILY	5/31/2026	Interest reinvested	316,062.27
TexStar	3/31/2026	Interest reinvested	317,605.20
TexStar	4/30/2026	Interest reinvested	307,210.62
TexStar	5/31/2026	Interest reinvested	307,399.89
			321,560,155.04

City of El Paso
Schedule of Interest Earned
For the quarter ending 5/31/2026

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
City of New York / 64966QZY9	5/31/2026	0.00	933.22	2,050.28	0.00	2,983.49
Federal Home Loan Bank / 3130AQLD3	3/31/2026	0.00	2,876.71	3,868.06	0.00	6,744.78
Federal Home Loan Bank / 3130AQLD3	4/30/2026	0.00	14,383.56	16,577.42	0.00	30,960.98
Federal Home Loan Bank / 3130AQLD3	5/31/2026	0.00	14,863.01	17,130.00	0.00	31,993.01
Federal Home Loan Bank / 3130AUU36	3/31/2026	0.00	39,978.60	-1,089.69	0.00	38,888.91
Federal Home Loan Bank / 3130BASL2	5/31/2026	0.00	6,575.34	0.00	0.00	6,575.34
Federal Home Loan Bank / 313384AQ2	3/31/2026	0.00	0.00	16,145.64	0.00	16,145.64
Federal Home Loan Bank / 313384AQ2	4/30/2026	0.00	0.00	60,546.14	0.00	60,546.14
Federal Home Loan Bank / 313384AQ2	5/31/2026	0.00	0.00	62,564.35	0.00	62,564.35
Federal Home Loan Bank / 313384CA5	5/31/2026	0.00	0.00	42,877.57	0.00	42,877.57
Federal Home Loan Bank / 313384EJ4	5/31/2026	0.00	0.00	20,437.69	0.00	20,437.69
Federal Home Loan Bank / 313385A63	3/31/2026	0.00	0.00	147,194.91	0.00	147,194.91
Federal Home Loan Bank / 313385A63	4/30/2026	0.00	0.00	142,446.68	0.00	142,446.68
Federal Home Loan Bank / 313385A63	5/31/2026	0.00	0.00	147,194.91	0.00	147,194.91
Federal Home Loan Bank / 313385B54	3/31/2026	0.00	0.00	73,394.42	0.00	73,394.42
Federal Home Loan Bank / 313385B54	4/30/2026	0.00	0.00	71,026.86	0.00	71,026.86
Federal Home Loan Bank / 313385B54	5/31/2026	0.00	0.00	73,394.42	0.00	73,394.42
Federal Home Loan Bank / 313385D37	3/31/2026	0.00	0.00	74,580.72	0.00	74,580.72
Federal Home Loan Bank / 313385D37	4/30/2026	0.00	0.00	72,174.89	0.00	72,174.89
Federal Home Loan Bank / 313385D37	5/31/2026	0.00	0.00	74,580.72	0.00	74,580.72
Federal Home Loan Bank / 313385E44	3/31/2026	0.00	0.00	75,192.10	0.00	75,192.10
Federal Home Loan Bank / 313385E44	4/30/2026	0.00	0.00	72,766.54	0.00	72,766.54

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 313385E44	5/31/2026	0.00	0.00	75,192.10	0.00	75,192.10
Federal Home Loan Bank / 313385F27	3/31/2026	0.00	0.00	74,493.39	0.00	74,493.39
Federal Home Loan Bank / 313385F27	4/30/2026	0.00	0.00	72,090.38	0.00	72,090.38
Federal Home Loan Bank / 313385F27	5/31/2026	0.00	0.00	74,493.39	0.00	74,493.39
Federal Home Loan Bank / 313385G26	3/31/2026	0.00	0.00	74,894.44	0.00	74,894.44
Federal Home Loan Bank / 313385G26	4/30/2026	0.00	0.00	72,478.49	0.00	72,478.49
Federal Home Loan Bank / 313385G26	5/31/2026	0.00	0.00	74,894.44	0.00	74,894.44
Federal Home Loan Bank / 313385J56	3/31/2026	0.00	0.00	74,579.19	0.00	74,579.19
Federal Home Loan Bank / 313385J56	3/31/2026	0.00	0.00	74,493.39	0.00	74,493.39
Federal Home Loan Bank / 313385J56	4/30/2026	0.00	0.00	72,090.38	0.00	72,090.38
Federal Home Loan Bank / 313385J56	4/30/2026	0.00	0.00	72,173.41	0.00	72,173.41
Federal Home Loan Bank / 313385J56	5/31/2026	0.00	0.00	74,579.19	0.00	74,579.19
Federal Home Loan Bank / 313385J56	5/31/2026	0.00	0.00	74,493.39	0.00	74,493.39
Federal Home Loan Bank / 313385M86	3/31/2026	0.00	0.00	15,972.81	0.00	15,972.81
Federal Home Loan Bank / 313385M86	4/30/2026	0.00	0.00	59,898.05	0.00	59,898.05
Federal Home Loan Bank / 313385M86	5/31/2026	0.00	0.00	61,894.66	0.00	61,894.66
Federal Home Loan Bank / 313385UQ7	3/31/2026	0.00	0.00	67,578.30	0.00	67,578.30
Federal Home Loan Bank / 313385UZ7	3/31/2026	0.00	0.00	75,446.25	0.00	75,446.25
Federal Home Loan Bank / 313385UZ7	4/30/2026	0.00	0.00	2,433.75	0.00	2,433.75
Federal Home Loan Bank / 313385WU6	3/31/2026	0.00	0.00	90,297.41	0.00	90,297.41
Federal Home Loan Bank / 313385WU6	4/30/2026	0.00	0.00	87,384.59	0.00	87,384.59
Federal Home Loan Bank / 313385WU6	5/31/2026	0.00	0.00	40,779.47	0.00	40,779.47
Federal Home Loan Bank / 313385ZC3	3/31/2026	0.00	0.00	89,191.21	0.00	89,191.21
Federal Home Loan Bank / 313385ZC3	4/30/2026	0.00	0.00	86,314.07	0.00	86,314.07

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 313385ZC3	5/31/2026	0.00	0.00	89,191.21	0.00	89,191.21
Federal Home Loan Bank / 313385ZL3	3/31/2026	0.00	0.00	75,337.21	0.00	75,337.21
Federal Home Loan Bank / 313385ZL3	4/30/2026	0.00	0.00	72,906.98	0.00	72,906.98
Federal Home Loan Bank / 313385ZL3	5/31/2026	0.00	0.00	75,337.21	0.00	75,337.21
Federal Home Loan Bank / 313385ZR0	3/31/2026	0.00	0.00	75,349.66	0.00	75,349.66
Federal Home Loan Bank / 313385ZR0	4/30/2026	0.00	0.00	72,919.03	0.00	72,919.03
Federal Home Loan Bank / 313385ZR0	5/31/2026	0.00	0.00	75,349.66	0.00	75,349.66
Federal Home Loan Bank / 313385ZT6	3/31/2026	0.00	0.00	53,379.40	0.00	53,379.40
Federal Home Loan Bank / 313385ZT6	4/30/2026	0.00	0.00	51,657.49	0.00	51,657.49
Federal Home Loan Bank / 313385ZT6	5/31/2026	0.00	0.00	53,379.40	0.00	53,379.40
Morgan Stanley Gov Inst 8302	3/31/2026	266,594.90	0.00	0.00	0.00	266,594.90
Morgan Stanley Gov Inst 8302	4/30/2026	293,701.24	0.00	0.00	0.00	293,701.24
Morgan Stanley Gov Inst 8302	5/31/2026	223,064.22	0.00	0.00	0.00	223,064.22
TexasDAILY	3/31/2026	319,756.61	0.00	0.00	0.00	319,756.61
TexasDAILY	4/30/2026	308,760.09	0.00	0.00	0.00	308,760.09
TexasDAILY	5/31/2026	316,062.27	0.00	0.00	0.00	316,062.27
TexStar	3/31/2026	317,605.20	0.00	0.00	0.00	317,605.20
TexStar	4/30/2026	307,210.62	0.00	0.00	0.00	307,210.62
TexStar	5/31/2026	307,399.89	0.00	0.00	0.00	307,399.89
US Treasury / 912797RS8	3/31/2026	0.00	0.00	73,877.87	0.00	73,877.87
US Treasury / 912797RS8	4/30/2026	0.00	0.00	71,494.71	0.00	71,494.71
US Treasury / 912797RS8	5/31/2026	0.00	0.00	73,877.87	0.00	73,877.87
US Treasury / 912797SK4	3/31/2026	0.00	0.00	73,111.31	0.00	73,111.31
US Treasury / 912797SK4	4/30/2026	0.00	0.00	70,752.88	0.00	70,752.88
US Treasury / 912797SK4	5/31/2026	0.00	0.00	73,111.31	0.00	73,111.31

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 912797SV0	3/31/2026	0.00	0.00	104,184.11	0.00	104,184.11
US Treasury / 912797SV0	4/30/2026	0.00	0.00	100,823.33	0.00	100,823.33
US Treasury / 912797SV0	5/31/2026	0.00	0.00	70,576.33	0.00	70,576.33
US Treasury / 912797UX3	5/31/2026	0.00	0.00	10,068.94	0.00	10,068.94
US Treasury / 912828V98	3/31/2026	0.00	38,219.18	26,208.55	0.00	64,427.73
US Treasury / 912828V98	4/30/2026	0.00	36,986.30	25,363.12	0.00	62,349.42
US Treasury / 912828V98	5/31/2026	0.00	38,219.18	26,208.55	0.00	64,427.73
US Treasury / 91282CBQ3	3/31/2026	0.00	-317.15	5,103.29	0.00	4,786.14
US Treasury / 91282CCF6	3/31/2026	0.00	15,924.66	70,100.96	0.00	86,025.61
US Treasury / 91282CCF6	4/30/2026	0.00	15,410.96	67,839.64	0.00	83,250.59
US Treasury / 91282CCF6	5/31/2026	0.00	15,924.66	70,100.96	0.00	86,025.61
US Treasury / 91282CEN7	3/31/2026	0.00	46,712.33	24,708.57	0.00	71,420.90
US Treasury / 91282CEN7	4/30/2026	0.00	45,205.48	23,911.52	0.00	69,117.00
US Treasury / 91282CEN7	5/31/2026	0.00	46,712.33	24,708.57	0.00	71,420.90
US Treasury / 91282CFH9	3/31/2026	0.00	53,082.19	18,980.49	0.00	72,062.68
US Treasury / 91282CFH9	4/30/2026	0.00	51,369.86	18,368.21	0.00	69,738.08
US Treasury / 91282CFH9	5/31/2026	0.00	53,082.19	18,980.49	0.00	72,062.68
US Treasury / 91282CFW6	3/31/2026	0.00	0.00	0.00	0.00	0.00
US Treasury / 91282CFW6	3/31/2026	0.00	0.00	0.00	0.00	0.00
US Treasury / 91282CFW6	4/30/2026	0.00	0.00	0.00	0.00	0.00
US Treasury / 91282CFW6	4/30/2026	0.00	0.00	0.00	0.00	0.00
US Treasury / 91282CFW6	5/31/2026	0.00	0.00	0.00	0.00	0.00
US Treasury / 91282CFZ9	5/31/2026	0.00	19,109.59	882.06	0.00	19,991.65
US Treasury / 91282CGL9	3/31/2026	0.00	0.00	0.00	0.00	0.00

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CGP0	5/31/2026	0.00	19,726.03	385.21	0.00	20,111.24
US Treasury / 91282CGV7	3/31/2026	0.00	79,623.29	3,406.80	0.00	83,030.09
US Treasury / 91282CGV7	4/30/2026	0.00	35,986.98	1,648.45	0.00	37,635.43
US Treasury / 91282CHH7	3/31/2026	0.00	87,585.62	3,348.21	0.00	90,933.83
US Treasury / 91282CHH7	4/30/2026	0.00	84,760.27	3,240.21	0.00	88,000.48
US Treasury / 91282CHH7	5/31/2026	0.00	87,585.62	3,348.21	0.00	90,933.83
US Treasury / 91282CHM6	3/31/2026	0.00	76,438.36	-1,230.90	0.00	75,207.46
US Treasury / 91282CHM6	4/30/2026	0.00	73,972.60	-1,191.19	0.00	72,781.41
US Treasury / 91282CHM6	5/31/2026	0.00	76,438.36	-1,230.90	0.00	75,207.46
US Treasury / 91282CHY0	3/31/2026	0.00	78,561.64	4,033.04	0.00	82,594.69
US Treasury / 91282CHY0	4/30/2026	0.00	76,027.40	3,902.95	0.00	79,930.34
US Treasury / 91282CHY0	5/31/2026	0.00	78,561.64	4,033.04	0.00	82,594.69
US Treasury / 91282CJK8	3/31/2026	0.00	78,561.64	1,339.47	0.00	79,901.11
US Treasury / 91282CJK8	4/30/2026	0.00	76,027.40	1,296.26	0.00	77,323.66
US Treasury / 91282CJK8	5/31/2026	0.00	78,561.64	1,339.47	0.00	79,901.11
US Treasury / 91282CJP7	3/31/2026	0.00	74,315.07	5,100.03	0.00	79,415.10
US Treasury / 91282CJP7	4/30/2026	0.00	71,917.81	4,935.52	0.00	76,853.32
US Treasury / 91282CJP7	5/31/2026	0.00	74,315.07	5,100.03	0.00	79,415.10
US Treasury / 91282CJT9	3/31/2026	0.00	67,945.21	-1,799.44	0.00	66,145.76
US Treasury / 91282CJT9	4/30/2026	0.00	65,753.42	-1,741.40	0.00	64,012.03
US Treasury / 91282CJT9	5/31/2026	0.00	67,945.21	-1,799.44	0.00	66,145.76
US Treasury / 91282CKE0	3/31/2026	0.00	72,191.78	946.94	0.00	73,138.72
US Treasury / 91282CKE0	4/30/2026	0.00	69,863.01	916.40	0.00	70,779.41
US Treasury / 91282CKE0	5/31/2026	0.00	72,191.78	946.94	0.00	73,138.72

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 91282CKR1	3/31/2026	0.00	76,438.36	-4,375.89	0.00	72,062.47
US Treasury / 91282CKR1	4/30/2026	0.00	73,972.60	-4,234.73	0.00	69,737.87
US Treasury / 91282CKR1	5/31/2026	0.00	76,438.36	-4,375.89	0.00	72,062.47
US Treasury / 91282CKV2	3/31/2026	0.00	78,561.64	-6,486.69	0.00	72,074.95
US Treasury / 91282CKV2	4/30/2026	0.00	76,027.40	-6,277.44	0.00	69,749.95
US Treasury / 91282CKV2	5/31/2026	0.00	78,561.64	-6,486.69	0.00	72,074.95
US Treasury / 91282CKZ3	3/31/2026	0.00	74,315.07	875.38	0.00	75,190.44
US Treasury / 91282CKZ3	4/30/2026	0.00	71,917.81	847.14	0.00	72,764.95
US Treasury / 91282CKZ3	5/31/2026	0.00	74,315.07	875.38	0.00	75,190.44
		2,660,155.04	2,960,656.98	4,751,976.08	0.00	10,372,788.10

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

City of El Paso
Schedule of Matured Securities
For the quarter ending 5/31/2026

Issuer	CUSIP	Maturity Date	Face Amount
Federal Home Loan Bank	3130AUU36	3/13/2026	30,000,000.00
Federal Home Loan Bank	313385UQ7	3/23/2026	30,000,000.00
Federal Home Loan Bank	313385UZ7	4/1/2026	25,000,000.00
Federal Home Loan Bank	313385WU6	5/14/2026	30,000,000.00
US Treasury	91282CBQ3	3/2/2026	30,000,000.00
US Treasury	91282CGV7	4/15/2026	25,000,000.00
US Treasury	912797SV0	5/21/2026	35,000,000.00
			205,000,000.00

City of El Paso
Schedule of Securities Sold
For quarter ending 05/31/2026

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

City of El Paso
Schedule of Withdrawals
For the quarter ending 5/31/2026

Issuer	Withdrawal Date	Amount
Morgan Stanley Gov Inst 8302	3/4/2026	5,700,000.00
Morgan Stanley Gov Inst 8302	3/6/2026	4,100,000.00
Morgan Stanley Gov Inst 8302	3/11/2026	5,700,000.00
Morgan Stanley Gov Inst 8302	3/12/2026	400,000.00
Morgan Stanley Gov Inst 8302	3/18/2026	3,500,000.00
Morgan Stanley Gov Inst 8302	3/20/2026	4,200,000.00
Morgan Stanley Gov Inst 8302	3/24/2026	37,000,000.00
Morgan Stanley Gov Inst 8302	3/25/2026	14,000,000.00
Morgan Stanley Gov Inst 8302	3/27/2026	23,000,000.00
Morgan Stanley Gov Inst 8302	3/31/2026	10,000,000.00
Morgan Stanley Gov Inst 8302	4/2/2026	5,000,000.00
Morgan Stanley Gov Inst 8302	4/8/2026	2,100,000.00
Morgan Stanley Gov Inst 8302	4/10/2026	22,000,000.00
Morgan Stanley Gov Inst 8302	4/13/2026	3,000,000.00
Morgan Stanley Gov Inst 8302	4/17/2026	1,500,000.00
Morgan Stanley Gov Inst 8302	4/20/2026	200,000.00
Morgan Stanley Gov Inst 8302	4/23/2026	3,200,000.00
Morgan Stanley Gov Inst 8302	4/24/2026	23,500,000.00
Morgan Stanley Gov Inst 8302	4/27/2026	2,900,000.00
Morgan Stanley Gov Inst 8302	4/29/2026	3,100,000.00
Morgan Stanley Gov Inst 8302	5/1/2026	5,600,000.00
Morgan Stanley Gov Inst 8302	5/6/2026	3,200,000.00
Morgan Stanley Gov Inst 8302	5/8/2026	23,500,000.00
Morgan Stanley Gov Inst 8302	5/11/2026	2,600,000.00
Morgan Stanley Gov Inst 8302	5/12/2026	6,300,000.00
Morgan Stanley Gov Inst 8302	5/15/2026	9,300,000.00
Morgan Stanley Gov Inst 8302	5/19/2026	12,200,000.00
Morgan Stanley Gov Inst 8302	5/20/2026	500,000.00
Morgan Stanley Gov Inst 8302	5/22/2026	65,000,000.00
Morgan Stanley Gov Inst 8302	5/22/2026	17,900,000.00
Morgan Stanley Gov Inst 8302	5/26/2026	9,800,000.00
Morgan Stanley Gov Inst 8302	5/29/2026	4,800,000.00

Issuer	Withdrawal Date	Amount
TexStar	5/27/2026	15,000,000.00
		349,800,000.00