

CITY OF EL PASO
OFFICE OF THE COMPTROLLER
INVESTMENT REPORT



Fiscal Year 2022 – 1st Quarter
November 30, 2021



The City of El Paso Texas
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Investment Report for FY 2022 1st Quarter Ending November 30, 2021

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Office of the Comptroller

MAYOR

Oscar Leaser

To: Mr. Tommy Gonzalez, City Manager

From: Investment Committee Members

Date: January 6, 2022

Subject: First Quarter Investment Report for period ending November 30, 2021

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 2022, 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 November 30, 2021, was approximately \$783 million as compared to \$743 million at August 31, 2021. The investment earnings for the quarter were \$398,374.

We currently expect earnings for fiscal year 2022 to be stronger than fiscal year 2021. Yields for maturities the City invests in have increased recently and barring any unforeseen changes in the economic environment we expect continued improvement.

Margarita M. Muñoz – Comptroller

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Office of the Comptroller

Investment Committee Members:

Handwritten signature of Robert Cortinas in blue ink.

Robert Cortinas, Chief Financial Officer

Handwritten signature of Margarita M. Muñoz in blue ink.

Margarita M. Muñoz, Comptroller

Handwritten signature of Edmundo S. Calderon in blue ink.

Edmundo S. Calderon, Chief Internal Auditor

Handwritten signature of Katherine N. Cote in blue ink.

Katherine N. Cote, Director Office of Management and Budget

Handwritten signature of Luis Mier in blue ink.

Luis Mier, Treasury Services Coordinator

Investment Position and Yield Summary

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

	November 30, 2021	August 31, 2021
Par value invested	\$ 783,458,755	\$ 742,691,287
Portfolio book value	\$ 784,676,484	\$ 744,328,579
Portfolio market value	\$ 782,187,217	\$ 744,415,927
Weighted average maturity	562	239

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

	November 30, 2021	August 31, 2021
Certificates of Deposit	1.188%	1.164%
Yield Pools	0.038%	0.019%
Yield Money Market	0.030%	0.030%
Yield Fixed Term Securities	0.355%	0.274%
City's Average Portfolio Yield	0.303%	0.135%
3 Month T-Bill	0.045%	0.030%
6 Month T-Bill	0.090%	0.048%
1 Year T-Bill	0.182%	0.071%
2 Year T-Note	0.557%	0.297%

Quarter Changes in Security Type Balances

Below is a comparison of selected balances and investments:

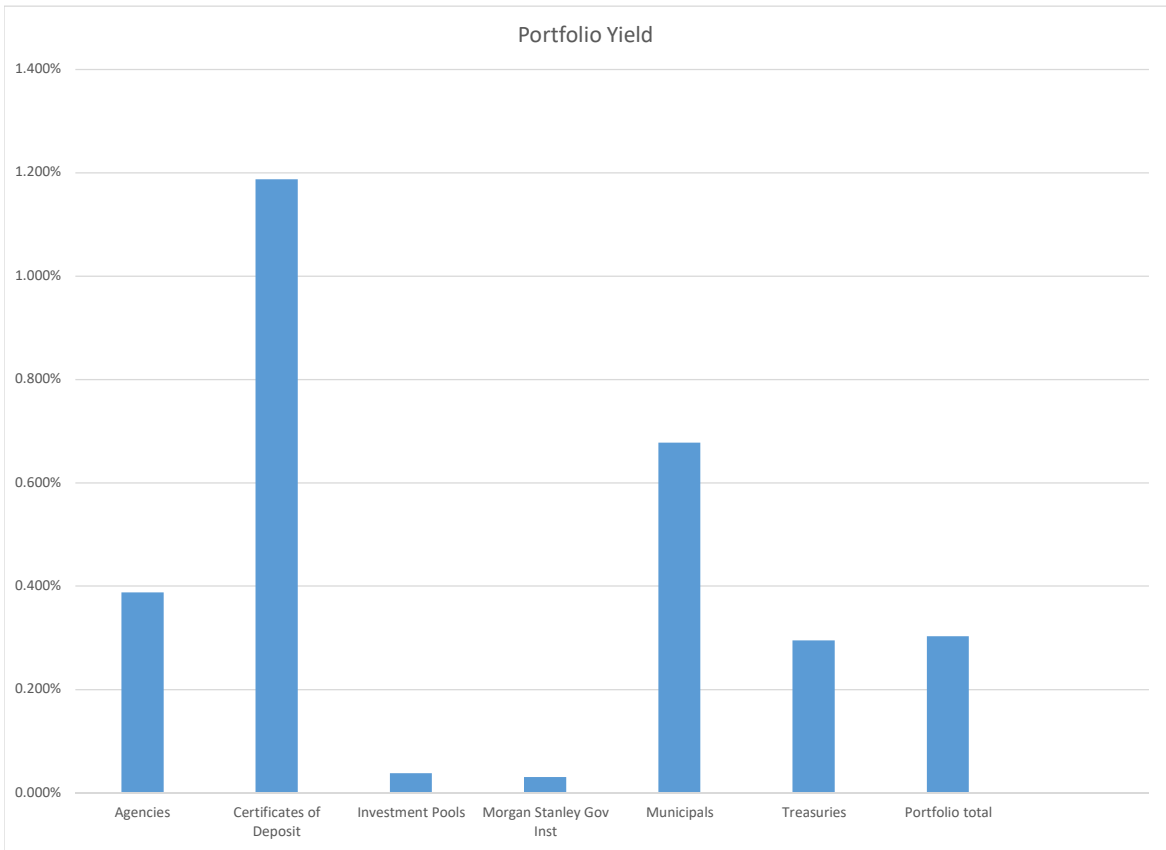
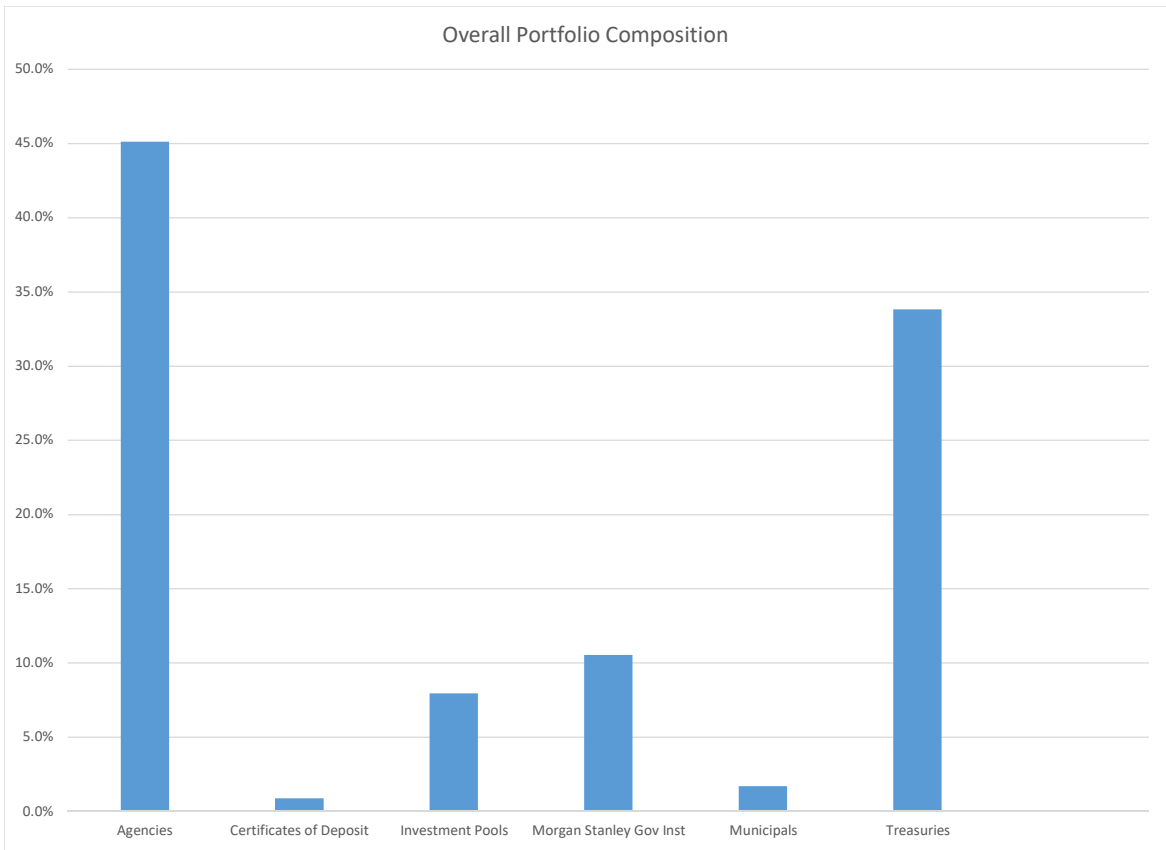
	November 30, 2021	August 31, 2021	Increase (Decrease)
Certificates of Deposit	\$ 6,860,000	\$ 7,105,000	\$ (245,000)
TexPool	60,026,260	60,021,207	5,053
TexSTAR	1,277,821	40,277,767	(38,999,946)
TexasDAILY	943,712	119,941,868	(118,998,156)
Money Market	82,530,961	109,025,445	(26,494,484)
Municipals	13,285,000	13,285,000	-
Agencies	353,535,000	243,035,000	110,500,000
Treasuries	265,000,000	150,000,000	115,000,000
	\$ 783,458,754	\$ 742,691,287	\$ 40,767,467

FY Changes in Yield, Activity & Interest Earned Balances

	1st Qtr. FY 2022	1st Qtr. FY 2021	Increase (Decrease)
Interest Earnings	\$ 398,374	\$ 503,287	\$ (104,913)
Portfolio Ending Balance (FMV)	\$ 782,187,217	\$ 370,749,802	411,437,415
Yield to Maturity	0.303%	0.385%	-0.082%
Purchases/Deposits	\$ 533,000,000	\$ 46,500,000	486,500,000
Maturities/Withdrawals	\$ 492,245,000	\$ 239,430,000	252,815,000

Portfolio Composition Review as of November 30, 2021

	<u>Face Amount</u>	<u>Yield</u>	<u>Weighted Maturity (days)</u>	<u>% Portfolio</u>
Pools				
TexSTAR	\$ 1,277,821	0.011%	1	0.2%
TexasDAILY	943,712	0.015%	1	0.1%
TexPool	60,026,260	0.039%	1	7.7%
Investment Pools	<u>62,247,793</u>	0.038%		<u>7.9%</u>
Money Market Funds				
Morgan Stanley Gov Inst	<u>82,530,961</u>	0.030%	1	<u>10.5%</u>
Securities				
Certificates of Deposit	6,860,000	1.188%	353	0.9%
Agencies	353,535,000	0.388%	693	45.1%
Municipals	13,285,000	0.678%	368	1.7%
Treasuries	265,000,000	0.295%	711	33.8%
Securities	<u>638,680,000</u>			<u>81.5%</u>
Portfolio total	<u><u>\$ 783,458,754</u></u>	0.303%	562	<u><u>100.0%</u></u>



**City of El Paso
Schedule of Portfolio Holdings
As of 11/30/2021**

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Certificates of Deposit									
Ally Bank / 02007GLD3	8/15/2019	245,000.00	245,000.00	245,000.00	248,112.48	2.000	2.000	8/15/2022	258
Alma Bank / 020080BQ9	2/12/2020	245,000.00	245,000.00	245,000.00	247,456.86	1.650	1.650	8/12/2022	255
Amerant Bank / 02357QAF4	12/20/2019	245,000.00	245,000.00	245,000.00	248,969.98	1.850	1.850	12/20/2022	385
American Express National Bank / 02589AA85	3/24/2020	245,000.00	245,000.00	245,000.00	245,616.67	0.950	0.950	3/24/2022	114
Bank of New England / 06426KBS6	4/2/2020	245,000.00	245,000.00	245,000.00	246,556.98	0.850	0.850	4/3/2023	489
Bank of Oak Ridge / 064180AS1	5/29/2020	245,000.00	245,000.00	245,000.00	245,092.12	0.600	0.600	5/30/2023	546
Bank of Santa Clarita / 06424KBD1	5/8/2020	245,000.00	245,000.00	245,000.00	245,364.56	0.500	0.500	5/8/2023	524
BMW Bank North America / 05580AVP6	3/26/2020	245,000.00	245,000.00	245,000.00	247,520.56	1.150	1.150	3/27/2023	482
Capital Community Bank / 14005LAQ2	5/8/2020	245,000.00	245,000.00	245,000.00	245,630.88	0.750	0.750	5/9/2022	160
Capital One Bank / 14042TCW5	3/25/2020	245,000.00	245,000.00	245,000.00	245,622.06	0.950	0.950	3/25/2022	115
Capital One National Assoc. / 14042RNX5	3/25/2020	245,000.00	245,000.00	245,000.00	247,035.22	1.000	1.000	3/27/2023	482
CenterState Bank / 15201QCK1	3/30/2020	245,000.00	245,000.00	245,000.00	246,723.58	0.900	0.900	3/30/2023	485
Central Bank / 152577AU6	3/27/2020	245,000.00	245,000.00	245,000.00	247,103.57	0.900	0.900	3/27/2023	482
Choice Financial Group / 17037TEQ6	3/20/2020	245,000.00	244,999.90	244,999.96	247,002.39	1.000	1.000	3/13/2023	468
EagleBank / 27002YET9	1/17/2020	245,000.00	245,000.00	245,000.00	248,789.66	1.700	1.700	1/17/2023	413
EnerBank USA / 29278TNM8	4/23/2020	245,000.00	244,651.68	244,845.34	247,004.10	1.000	1.050	3/13/2023	468
Goldman Sachs Bank / 38149MBK8	6/19/2019	245,000.00	245,000.00	245,000.00	248,011.79	2.400	2.400	6/20/2022	202
Hanmi Bank / 410493EQ9	1/17/2020	245,000.00	245,000.00	245,000.00	245,490.00	1.650	1.650	1/18/2022	49
Live Oak Banking Co. / 538036HL1	1/24/2020	245,000.00	245,000.00	245,000.00	248,850.42	1.700	1.700	1/25/2023	421
Marlin Business Bank / 57116ATL2	1/15/2020	245,000.00	245,000.00	245,000.00	248,651.48	1.650	1.650	1/17/2023	413
Morgan Stanley Bank / 61690UMW7	10/31/2019	245,000.00	245,000.00	245,000.00	248,650.26	1.900	1.900	10/31/2022	335

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Morgan Stanley Private Bank / 61768ECB7	3/26/2020	245,000.00	245,000.00	245,000.00	246,873.52	0.950	0.950	3/27/2023	482
Pinnacle Bank / 72345SKU4	5/8/2020	245,000.00	245,000.00	245,000.00	246,068.69	0.700	0.700	5/8/2023	524
PrimeBank / 74163LAQ4	5/13/2020	245,000.00	245,000.00	245,000.00	245,497.11	0.500	0.500	11/14/2022	349
Security State Bank of Oklahoma / 815101AL4	5/21/2020	245,000.00	245,000.00	245,000.00	245,255.54	0.400	0.400	11/21/2022	356
State Bank of Texas / 856528DF8	3/27/2020	245,000.00	245,000.00	245,000.00	245,637.74	0.950	0.950	3/28/2022	118
UBS Bank / 90348JSW1	3/11/2020	245,000.00	245,000.00	245,000.00	245,583.35	1.000	1.000	3/11/2022	101
Unity Bank / 91330ABX4	1/22/2020	245,000.00	245,000.00	245,000.00	248,694.85	1.650	1.650	1/23/2023	419
Subtotal, Average Certificates of Deposit		6,860,000.00	6,859,651.58	6,859,845.30	6,912,866.35	1.186	1.188		353
Local Government Investment Pool									
TexasDAILY		943,711.62	943,711.62	943,711.62	943,711.62	0.015	0.015	N/A	1
TexPool		60,026,260.46	60,026,260.46	60,026,260.46	60,026,260.46	0.039	0.039	N/A	1
TexSTAR		1,277,821.02	1,277,821.02	1,277,821.02	1,277,821.02	0.011	0.011	N/A	1
Subtotal, Average Local Government Investment Pool		62,247,793.10	62,247,793.10	62,247,793.10	62,247,793.10	0.038	0.038		1
Money Market									
Morgan Stanley Gov Inst 8302		82,530,961.49	82,530,961.49	82,530,961.49	82,530,961.49	0.030	0.030	N/A	1
Subtotal, Average Money Market		82,530,961.49	82,530,961.49	82,530,961.49	82,530,961.49	0.030	0.030		1
Municipal Securities									
City of New York / 64966JAN6	1/30/2020	650,000.00	717,476.50	673,838.22	682,198.40	5.487	1.720	12/1/2022	366
Katy Independent School District / 486063B25	11/20/2019	1,000,000.00	956,720.00	995,925.97	999,647.00		1.988	2/15/2022	77
Oakland Unified School District / 672325J57	1/16/2020	1,700,000.00	1,717,323.00	1,704,554.75	1,717,880.60	2.142	1.730	8/1/2022	244
State of Maryland / 574193UG1	3/10/2021	3,000,000.00	3,000,000.00	3,000,000.00	2,968,506.00	0.270	0.270	3/1/2024	822
State of Washington / 93974EKQ8	7/29/2020	6,935,000.00	6,935,000.00	6,935,000.00	6,938,578.46	0.310	0.310	8/1/2022	244
Subtotal, Average Municipal Securities		13,285,000.00	13,326,519.50	13,309,318.94	13,306,810.46	0.765	0.678		368
US Agencies & Instrumentalities									
Farmer Mac / 31422BSC5	2/2/2021	4,800,000.00	4,864,355.09	4,807,715.08	4,807,771.20	1.520	0.091	1/10/2022	41

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Farmer Mac / 31422XMV1	10/4/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,792,560.00	0.500	0.500	10/4/2024	1,039
Farmer Mac / 31422XPP1	11/2/2021	15,000,000.00	15,000,000.00	15,000,000.00	14,977,155.00	0.550	0.550	11/2/2023	702
Federal Farm Credit Bank / 31331XQG0	12/13/2019	60,000.00	64,442.40	60,465.29	60,698.40	5.220	1.760	2/22/2022	84
Federal Farm Credit Bank / 3133EEV23	12/13/2019	25,000.00	25,241.25	25,050.48	25,267.10	2.180	1.781	6/8/2022	190
Federal Farm Credit Bank / 3133ELYR9	1/11/2021	1,500,000.00	1,502,610.00	1,500,853.69	1,500,903.00	0.250	0.118	5/6/2022	157
Federal Farm Credit Bank / 3133EM6N7	10/5/2021	10,000,000.00	9,982,256.95	9,983,633.19	9,944,420.00	0.170	0.260	9/27/2023	666
Federal Farm Credit Bank / 3133EMD66	7/19/2021	5,000,000.00	4,998,290.00	4,998,831.70	4,997,125.00	0.080	0.110	9/15/2022	289
Federal Farm Credit Bank / 3133EMDA7	10/26/2020	5,000,000.00	4,997,942.39	4,999,090.29	4,996,215.00	0.160	0.181	10/13/2022	317
Federal Farm Credit Bank / 3133EMDA7	10/30/2020	15,000,000.00	14,995,152.61	14,997,844.85	14,988,645.00	0.160	0.177	10/13/2022	317
Federal Farm Credit Bank / 3133EMML3	2/1/2021	5,000,000.00	4,999,300.00	4,999,597.75	4,993,750.00	0.120	0.127	1/12/2023	408
Federal Farm Credit Bank / 3133EMMX7	1/13/2021	25,000,000.00	25,000,000.00	25,000,000.00	24,916,625.00	0.180	0.180	7/13/2023	590
Federal Farm Credit Bank / 3133EMP30	6/30/2021	5,000,000.00	4,998,150.00	4,998,666.51	4,996,650.00	0.150	0.175	12/30/2022	395
Federal Farm Credit Bank / 3133EMPB2	2/3/2021	10,000,000.00	9,997,000.00	9,997,897.31	9,950,770.00	0.170	0.181	11/3/2023	703
Federal Farm Credit Bank / 3133EMPH9	2/3/2021	5,000,000.00	4,999,800.00	4,999,882.19	4,982,085.00	0.125	0.127	2/3/2023	430
Federal Farm Credit Bank / 3133EMQM7	2/16/2021	5,000,000.00	4,996,500.00	4,997,417.35	4,965,975.00	0.200	0.223	2/16/2024	808
Federal Farm Credit Bank / 3133EMU42	7/21/2021	5,000,000.00	4,999,700.00	4,999,980.85	4,997,285.00	0.060	0.066	7/21/2022	233
Federal Farm Credit Bank / 3133EMUU4	4/9/2021	3,000,000.00	2,999,190.00	2,999,507.78	2,995,077.00	0.120	0.137	11/29/2022	364
Federal Farm Credit Bank / 3133EMVP4	4/13/2021	6,000,000.00	5,996,220.00	5,997,416.14	5,977,314.00	0.125	0.157	4/13/2023	499
Federal Farm Credit Bank / 3133ENCVO	11/2/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,979,920.00	0.670	0.670	5/2/2024	884
Federal Home Loan Bank / 3130A3DL5	10/26/2020	5,000,000.00	5,303,446.27	5,187,516.46	5,167,090.00	2.375	0.249	9/8/2023	647

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Home Loan Bank / 3130AHSR5	2/1/2021	3,965,000.00	4,018,884.35	3,968,346.85	3,968,445.59	1.625	0.090	12/20/2021	20
Federal Home Loan Bank / 3130AJPU7	7/19/2021	5,000,000.00	5,007,800.00	5,004,523.51	5,003,130.00	0.250	0.071	6/3/2022	185
Federal Home Loan Bank / 3130AJQG7	6/29/2020	5,000,000.00	5,000,000.00	5,000,000.00	4,993,135.00	0.350	0.350	12/29/2022	394
Federal Home Loan Bank / 3130AKKP0	1/11/2021	3,410,000.00	3,405,055.50	3,406,541.15	3,390,607.33	0.190	0.239	12/22/2023	752
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	4,997,000.00	4,997,711.68	4,967,865.00	0.250	0.270	3/15/2024	836
Federal Home Loan Bank / 3130ALD92	3/15/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,967,865.00	0.250	0.250	3/15/2024	836
Federal Home Loan Bank / 3130ALH98	2/26/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,969,155.00	0.250	0.250	2/26/2024	818
Federal Home Loan Bank / 3130ALJ70	3/12/2021	5,000,000.00	5,000,000.00	5,000,000.00	4,986,040.00	0.400	0.400	3/12/2024	833
Federal Home Loan Bank / 3130ALRG1	7/19/2021	1,000,000.00	999,054.96	999,263.93	997,655.00	0.125	0.182	3/17/2023	472
Federal Home Loan Bank / 3130ALXQ2	4/29/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,967,170.00	0.500	0.500	4/29/2024	881
Federal Home Loan Bank / 3130AM5C2	5/6/2021	8,000,000.00	8,000,000.00	8,000,000.00	7,962,360.00	0.420	0.420	5/6/2024	888
Federal Home Loan Bank / 3130AMRY0	6/25/2021	5,285,000.00	5,272,336.82	5,275,166.78	5,262,131.81	0.125	0.249	6/2/2023	549
Federal Home Loan Bank / 3130AN2W9	7/22/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,957,720.00	0.550	0.550	7/22/2024	965
Federal Home Loan Bank / 3130AN3E8	7/12/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,956,450.00	0.520	0.520	7/12/2024	955
Federal Home Loan Bank / 3130AN4S6	7/19/2021	4,490,000.00	4,489,717.13	4,489,826.37	4,488,374.62	0.070	0.077	7/1/2022	213
Federal Home Loan Bank / 3130ANUH1	9/27/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,918,220.00	0.550	0.550	9/27/2024	1,032
Federal Home Loan Bank / 3130APA62	10/15/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,910,740.00	0.550	0.550	10/15/2024	1,050
Federal Home Loan Bank / 3130APAA3	10/21/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,911,650.00	0.555	0.555	10/21/2024	1,056
Federal Home Loan Bank / 3130APDA0	10/25/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,937,300.00	0.650	0.650	10/25/2024	1,060

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
Federal Home Loan Bank / 3130APKF1	11/8/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,946,800.00	0.750	0.750	11/8/2024	1,074
Federal Home Loan Bank / 3130APM77	11/24/2021	5,500,000.00	5,497,250.00	5,497,272.60	5,493,840.00	0.500	0.525	11/24/2023	724
Federal Home Loan Bank / 3130APNE1	11/18/2021	10,000,000.00	10,000,000.00	10,000,000.00	9,967,710.00	0.900	0.900	11/18/2024	1,084
Federal Home Loan Bank / 3130APVH5	11/30/2021	20,000,000.00	20,000,000.00	20,000,000.00	19,998,900.00	1.000	1.000	11/25/2024	1,091
Federal Home Loan Bank / 313379Q69	10/26/2020	1,500,000.00	1,547,707.95	1,515,472.85	1,515,996.00	2.125	0.161	6/10/2022	192
Federal Home Loan Bank / 313379Q69	7/19/2021	5,000,000.00	5,091,525.00	5,053,904.29	5,053,320.00	2.125	0.071	6/10/2022	192
Federal Home Loan Bank / 313380GJ0	10/26/2020	5,000,000.00	5,170,134.19	5,070,494.84	5,072,340.00	2.000	0.176	9/9/2022	283
Federal Home Loan Bank / 313380GJ0	10/30/2020	15,000,000.00	15,508,628.67	15,211,991.04	15,217,020.00	2.000	0.172	9/9/2022	283
Federal Home Loan Bank / 313381BR5	1/11/2021	5,000,000.00	5,165,700.00	5,088,912.20	5,082,260.00	1.875	0.138	12/9/2022	374
Subtotal, Average		353,535,000.00	354,890,391.53	354,130,795.00	352,877,501.04	0.614	0.388		693
US Agencies & Instrumentalities									
US Treasuries									
US Treasury / 912828R28	4/19/2021	15,000,000.00	15,441,868.05	15,307,878.41	15,270,120.00	1.625	0.171	5/1/2023	517
US Treasury / 912828T91	9/23/2021	20,000,000.00	20,580,771.80	20,529,349.30	20,427,340.00	1.625	0.240	10/31/2023	700
US Treasury / 912828XW5	7/22/2021	20,000,000.00	20,317,187.50	20,197,610.42	20,189,840.00	1.750	0.062	6/30/2022	212
US Treasury / 912828ZP8	4/19/2021	15,000,000.00	14,984,765.63	14,989,299.67	14,947,260.00	0.125	0.174	5/15/2023	531
US Treasury / 91282CAC5	11/12/2021	25,000,000.00	25,006,835.94	25,006,364.49	25,000,175.00	0.125	0.087	7/31/2022	243
US Treasury / 91282CAK7	9/23/2021	30,000,000.00	29,949,694.07	29,954,432.14	29,821,890.00	0.125	0.210	9/15/2023	654
US Treasury / 91282CAP6	10/5/2021	20,000,000.00	19,937,500.00	19,942,229.73	19,864,840.00	0.125	0.280	10/15/2023	684
US Treasury / 91282CCC3	10/5/2021	10,000,000.00	9,955,859.38	9,958,453.16	9,893,750.00	0.250	0.420	5/15/2024	897
US Treasury / 91282CCC3	9/23/2021	10,000,000.00	9,968,453.09	9,970,676.09	9,893,750.00	0.250	0.370	5/15/2024	897
US Treasury / 91282CCG4	10/5/2021	20,000,000.00	19,900,781.25	19,906,427.85	19,767,180.00	0.250	0.435	6/15/2024	928
US Treasury / 91282CCL3	10/5/2021	20,000,000.00	19,955,468.75	19,957,928.07	19,818,760.00	0.375	0.456	7/15/2024	958
US Treasury / 91282CCT6	10/5/2021	40,000,000.00	39,884,375.00	39,890,571.17	39,610,920.00	0.375	0.477	8/15/2024	989

Issuer/CUSIP	Settlement Date	Face Amount	Cost	Book Value	Market Value	Coupon Rate	YTM	Maturity Date	Days to Maturity
US Treasury / 91282CCT6	9/10/2021	20,000,000.00	19,985,448.65	19,986,550.15	19,805,460.00	0.375	0.400	8/15/2024	989
Subtotal, Average US Treasuries		265,000,000.00	265,869,009.11	265,597,770.65	264,311,285.00	0.540	0.295		711
Portfolio Total, Average		783,458,754.59	785,724,326.31	784,676,484.48	782,187,217.44	0.490	0.303		562

City of El Paso
Schedule of Securities Purchased
For the quarter ending 11/30/2021

Issuer	CUSIP	Trade Date	Settlement Date	YTM	Face Amount	Cost	Price
Farmer Mac	31422XMV1	9/13/2021	10/4/2021	0.5000%	10,000,000.00	10,000,000.00	100.0000
Farmer Mac	31422XPP1	10/27/2021	11/2/2021	0.5500%	15,000,000.00	15,000,000.00	100.0000
Federal Farm Credit Bank	3133EM6N7	10/4/2021	10/5/2021	0.2600%	10,000,000.00	9,982,256.95	99.8226
Federal Farm Credit Bank	3133ENCVO	10/26/2021	11/2/2021	0.6700%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130ANUH1	8/24/2021	9/27/2021	0.5500%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130APA62	9/22/2021	10/15/2021	0.5500%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130APAA3	9/22/2021	10/21/2021	0.5550%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130APDA0	9/27/2021	10/25/2021	0.6500%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130APKF1	10/15/2021	11/8/2021	0.7500%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130APNE1	10/22/2021	11/18/2021	0.9000%	10,000,000.00	10,000,000.00	100.0000
Federal Home Loan Bank	3130APM77	10/25/2021	11/24/2021	0.5252%	5,500,000.00	5,497,250.00	99.9500
Federal Home Loan Bank	3130APVH5	11/10/2021	11/30/2021	1.0000%	20,000,000.00	20,000,000.00	100.0000
US Treasury	912796M63	9/2/2021	9/3/2021	0.0406%	50,000,000.00	49,996,666.67	99.9933
US Treasury	91282CCT6	9/9/2021	9/10/2021	0.4000%	20,000,000.00	19,985,448.65	99.9272
US Treasury	912796G78	9/22/2021	9/23/2021	0.0406%	35,000,000.00	34,998,638.85	99.9961
US Treasury	912828T91	9/22/2021	9/23/2021	0.2400%	20,000,000.00	20,580,771.80	102.9039
US Treasury	91282CAK7	9/22/2021	9/23/2021	0.2100%	30,000,000.00	29,949,694.07	99.8323
US Treasury	91282CCC3	9/22/2021	9/23/2021	0.3700%	10,000,000.00	9,968,453.09	99.6845
US Treasury	91282CAP6	10/4/2021	10/5/2021	0.2797%	20,000,000.00	19,937,500.00	99.6875
US Treasury	91282CCC3	10/4/2021	10/5/2021	0.4201%	10,000,000.00	9,955,859.38	99.5586
US Treasury	91282CCG4	10/4/2021	10/5/2021	0.4354%	20,000,000.00	19,900,781.25	99.5039
US Treasury	91282CCL3	10/4/2021	10/5/2021	0.4558%	20,000,000.00	19,955,468.75	99.7773
US Treasury	91282CCT6	10/4/2021	10/5/2021	0.4768%	40,000,000.00	39,884,375.00	99.7109
US Treasury	91282CAC5	11/10/2021	11/12/2021	0.0869%	25,000,000.00	25,006,835.94	100.0273
					430,500,000.00	430,600,000.40	

City of El Paso
Schedule of Securities Called

For the quarter ending 11/30/2021

Issuer	CUSIP	Call Date	Face Amount
Federal Home Loan Bank	3130AN6A3	9/27/2021	10,000,000.00
Federal Home Loan Bank	3130AN6A3	9/27/2021	10,000,000.00
			<u>20,000,000.00</u>

City of El Paso
 Schedule of Deposits

For the quarter ending 11/30/2021

Deposited into	Deposit Date	Deposit Type	Amount
Morgan Stanley Gov Inst 8302	9/13/2021	Deposit	7,500,000.00
Morgan Stanley Gov Inst 8302	9/23/2021	Deposit	10,000,000.00
Morgan Stanley Gov Inst 8302	9/30/2021	Interest reinvested	2,385.03
Morgan Stanley Gov Inst 8302	10/31/2021	Interest reinvested	1,151.56
Morgan Stanley Gov Inst 8302	11/2/2021	Deposit	60,000,000.00
Morgan Stanley Gov Inst 8302	11/15/2021	Deposit	25,000,000.00
Morgan Stanley Gov Inst 8302	11/30/2021	Interest reinvested	1,979.98
TexasDAILY	9/30/2021	Interest reinvested	1,683.19
TexasDAILY	10/31/2021	Interest reinvested	147.68
TexasDAILY	11/30/2021	Interest reinvested	12.73
TexPool	9/30/2021	Interest reinvested	1,374.77
TexPool	10/31/2021	Interest reinvested	1,803.62
TexPool	11/30/2021	Interest reinvested	1,875.23
TexSTAR	9/30/2021	Interest reinvested	31.91
TexSTAR	10/31/2021	Interest reinvested	10.85
TexSTAR	11/30/2021	Interest reinvested	10.70
			102,512,467.25

City of El Paso
Schedule of Interest Earned
For the quarter ending 11/30/2021

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Ally Bank / 02007GLD3	9/30/2021	0.00	402.74	0.00	0.00	402.74
Ally Bank / 02007GLD3	10/31/2021	0.00	416.16	0.00	0.00	416.16
Ally Bank / 02007GLD3	11/30/2021	0.00	402.74	0.00	0.00	402.74
Alma Bank / 020080BQ9	9/30/2021	0.00	332.26	0.00	0.00	332.26
Alma Bank / 020080BQ9	10/31/2021	0.00	343.34	0.00	0.00	343.34
Alma Bank / 020080BQ9	11/30/2021	0.00	332.26	0.00	0.00	332.26
Amerant Bank / 02357QAF4	9/30/2021	0.00	372.53	0.00	0.00	372.53
Amerant Bank / 02357QAF4	10/31/2021	0.00	384.95	0.00	0.00	384.95
Amerant Bank / 02357QAF4	11/30/2021	0.00	372.53	0.00	0.00	372.53
American Express National Bank / 02589AA85	9/30/2021	0.00	191.30	0.00	0.00	191.30
American Express National Bank / 02589AA85	10/31/2021	0.00	197.68	0.00	0.00	197.68
American Express National Bank / 02589AA85	11/30/2021	0.00	191.30	0.00	0.00	191.30
Bank of New England / 06426KBS6	9/30/2021	0.00	171.16	0.00	0.00	171.16
Bank of New England / 06426KBS6	10/31/2021	0.00	176.87	0.00	0.00	176.87
Bank of New England / 06426KBS6	11/30/2021	0.00	171.16	0.00	0.00	171.16
Bank of Oak Ridge / 064180AS1	9/30/2021	0.00	120.82	0.00	0.00	120.82
Bank of Oak Ridge / 064180AS1	10/31/2021	0.00	124.85	0.00	0.00	124.85
Bank of Oak Ridge / 064180AS1	11/30/2021	0.00	120.82	0.00	0.00	120.82
Bank of Santa Clarita / 06424KBD1	9/30/2021	0.00	100.68	0.00	0.00	100.68
Bank of Santa Clarita / 06424KBD1	10/31/2021	0.00	104.04	0.00	0.00	104.04
Bank of Santa Clarita / 06424KBD1	11/30/2021	0.00	100.68	0.00	0.00	100.68
BMW Bank North America / 05580AVP6	9/30/2021	0.00	231.58	0.00	0.00	231.58

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
BMW Bank North America / 05580AVP6	10/31/2021	0.00	239.29	0.00	0.00	239.29
BMW Bank North America / 05580AVP6	11/30/2021	0.00	231.58	0.00	0.00	231.58
Capital Community Bank / 14005LAQ2	9/30/2021	0.00	151.03	0.00	0.00	151.03
Capital Community Bank / 14005LAQ2	10/31/2021	0.00	156.06	0.00	0.00	156.06
Capital Community Bank / 14005LAQ2	11/30/2021	0.00	151.03	0.00	0.00	151.03
Capital One Bank / 14042TCW5	9/30/2021	0.00	191.30	0.00	0.00	191.30
Capital One Bank / 14042TCW5	10/31/2021	0.00	197.68	0.00	0.00	197.68
Capital One Bank / 14042TCW5	11/30/2021	0.00	191.30	0.00	0.00	191.30
Capital One National Assoc. / 14042RNX5	9/30/2021	0.00	201.37	0.00	0.00	201.37
Capital One National Assoc. / 14042RNX5	10/31/2021	0.00	208.08	0.00	0.00	208.08
Capital One National Assoc. / 14042RNX5	11/30/2021	0.00	201.37	0.00	0.00	201.37
CenterState Bank / 15201QCK1	9/30/2021	0.00	181.23	0.00	0.00	181.23
CenterState Bank / 15201QCK1	10/31/2021	0.00	187.27	0.00	0.00	187.27
CenterState Bank / 15201QCK1	11/30/2021	0.00	181.23	0.00	0.00	181.23
Central Bank / 152577AU6	9/30/2021	0.00	181.23	0.00	0.00	181.23
Central Bank / 152577AU6	10/31/2021	0.00	187.27	0.00	0.00	187.27
Central Bank / 152577AU6	11/30/2021	0.00	181.23	0.00	0.00	181.23
Choice Financial Group / 17037TEQ6	9/30/2021	0.00	201.37	0.00	0.00	201.37
Choice Financial Group / 17037TEQ6	10/31/2021	0.00	208.08	0.00	0.00	208.08
Choice Financial Group / 17037TEQ6	11/30/2021	0.00	201.37	0.00	0.00	201.37
City of New York / 64966JAN6	9/30/2021	0.00	2,931.41	-1,952.07	0.00	979.34
City of New York / 64966JAN6	10/31/2021	0.00	3,029.12	-2,017.14	0.00	1,011.99
City of New York / 64966JAN6	11/30/2021	0.00	2,931.41	-1,952.07	0.00	979.34
EagleBank / 27002YET9	9/30/2021	0.00	342.33	0.00	0.00	342.33

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
EagleBank / 27002YET9	10/31/2021	0.00	353.74	0.00	0.00	353.74
EagleBank / 27002YET9	11/30/2021	0.00	342.33	0.00	0.00	342.33
EnerBank USA / 29278TNM8	9/30/2021	0.00	201.37	9.90	0.00	211.27
EnerBank USA / 29278TNM8	10/31/2021	0.00	208.08	10.23	0.00	218.32
EnerBank USA / 29278TNM8	11/30/2021	0.00	201.37	9.90	0.00	211.27
Farmer Mac / 31422BSC5	9/30/2021	0.00	5,996.71	-5,628.73	0.00	367.99
Farmer Mac / 31422BSC5	10/31/2021	0.00	6,196.60	-5,816.35	0.00	380.25
Farmer Mac / 31422BSC5	11/30/2021	0.00	5,996.71	-5,628.73	0.00	367.98
Farmer Mac / 31422XMV1	10/31/2021	0.00	3,698.63	0.00	0.00	3,698.63
Farmer Mac / 31422XMV1	11/30/2021	0.00	4,109.59	0.00	0.00	4,109.59
Farmer Mac / 31422XPP1	11/30/2021	0.00	6,328.77	0.00	0.00	6,328.77
Federal Farm Credit Bank / 31331XQG0	9/30/2021	0.00	257.42	-165.97	0.00	91.46
Federal Farm Credit Bank / 31331XQG0	10/31/2021	0.00	266.01	-171.50	0.00	94.51
Federal Farm Credit Bank / 31331XQG0	11/30/2021	0.00	257.42	-165.97	0.00	91.45
Federal Farm Credit Bank / 3133EEV23	9/30/2021	0.00	44.79	-7.96	0.00	36.83
Federal Farm Credit Bank / 3133EEV23	10/31/2021	0.00	46.29	-8.23	0.00	38.06
Federal Farm Credit Bank / 3133EEV23	11/30/2021	0.00	44.79	-7.96	0.00	36.83
Federal Farm Credit Bank / 3133ELYR9	9/30/2021	0.00	308.22	-162.79	0.00	145.43
Federal Farm Credit Bank / 3133ELYR9	10/31/2021	0.00	318.49	-168.21	0.00	150.28
Federal Farm Credit Bank / 3133ELYR9	11/30/2021	0.00	308.22	-162.79	0.00	145.43
Federal Farm Credit Bank / 3133EM6N7	10/31/2021	0.00	1,210.96	662.60	0.00	1,873.56
Federal Farm Credit Bank / 3133EM6N7	11/30/2021	0.00	1,397.26	736.23	0.00	2,133.49
Federal Farm Credit Bank / 3133EMD66	9/30/2021	0.00	328.77	120.99	0.00	449.76
Federal Farm Credit Bank / 3133EMD66	10/31/2021	0.00	339.73	125.02	0.00	464.75

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133EMD66	11/30/2021	0.00	328.77	120.99	0.00	449.76
Federal Farm Credit Bank / 3133EMDA7	9/30/2021	0.00	657.53	85.97	0.00	743.51
Federal Farm Credit Bank / 3133EMDA7	9/30/2021	0.00	1,972.60	203.67	0.00	2,176.27
Federal Farm Credit Bank / 3133EMDA7	10/31/2021	0.00	2,038.36	210.46	0.00	2,248.82
Federal Farm Credit Bank / 3133EMDA7	10/31/2021	0.00	679.45	88.84	0.00	768.29
Federal Farm Credit Bank / 3133EMDA7	11/30/2021	0.00	1,972.60	203.67	0.00	2,176.27
Federal Farm Credit Bank / 3133EMDA7	11/30/2021	0.00	657.53	85.97	0.00	743.50
Federal Farm Credit Bank / 3133EMML3	9/30/2021	0.00	493.15	29.54	0.00	522.69
Federal Farm Credit Bank / 3133EMML3	10/31/2021	0.00	509.59	30.52	0.00	540.11
Federal Farm Credit Bank / 3133EMML3	11/30/2021	0.00	493.15	29.54	0.00	522.69
Federal Farm Credit Bank / 3133EMMX7	9/30/2021	0.00	3,698.63	0.00	0.00	3,698.63
Federal Farm Credit Bank / 3133EMMX7	10/31/2021	0.00	3,821.92	0.00	0.00	3,821.92
Federal Farm Credit Bank / 3133EMMX7	11/30/2021	0.00	3,698.63	0.00	0.00	3,698.63
Federal Farm Credit Bank / 3133EMP30	9/30/2021	0.00	616.44	101.09	0.00	717.53
Federal Farm Credit Bank / 3133EMP30	10/31/2021	0.00	636.99	104.46	0.00	741.45
Federal Farm Credit Bank / 3133EMP30	11/30/2021	0.00	616.44	101.09	0.00	717.53
Federal Farm Credit Bank / 3133EMPB2	9/30/2021	0.00	1,397.26	89.64	0.00	1,486.90
Federal Farm Credit Bank / 3133EMPB2	10/31/2021	0.00	1,443.84	92.63	0.00	1,536.47
Federal Farm Credit Bank / 3133EMPB2	11/30/2021	0.00	1,397.26	89.64	0.00	1,486.90
Federal Farm Credit Bank / 3133EMPH9	9/30/2021	0.00	513.70	8.21	0.00	521.91
Federal Farm Credit Bank / 3133EMPH9	10/31/2021	0.00	530.82	8.48	0.00	539.30
Federal Farm Credit Bank / 3133EMPH9	11/30/2021	0.00	513.70	8.21	0.00	521.91
Federal Farm Credit Bank / 3133EMQM7	9/30/2021	0.00	821.92	95.80	0.00	917.72
Federal Farm Credit Bank / 3133EMQM7	10/31/2021	0.00	849.32	99.00	0.00	948.31

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Farm Credit Bank / 3133EMQM7	11/30/2021	0.00	821.92	95.80	0.00	917.72
Federal Farm Credit Bank / 3133EMU42	9/30/2021	0.00	246.58	24.59	0.00	271.17
Federal Farm Credit Bank / 3133EMU42	10/31/2021	0.00	254.79	25.41	0.00	280.20
Federal Farm Credit Bank / 3133EMU42	11/30/2021	0.00	246.58	24.59	0.00	271.17
Federal Farm Credit Bank / 3133EMUU4	9/30/2021	0.00	295.89	40.50	0.00	336.39
Federal Farm Credit Bank / 3133EMUU4	10/31/2021	0.00	305.75	41.85	0.00	347.60
Federal Farm Credit Bank / 3133EMUU4	11/30/2021	0.00	295.89	40.50	0.00	336.39
Federal Farm Credit Bank / 3133EMVP4	9/30/2021	0.00	616.44	155.13	0.00	771.57
Federal Farm Credit Bank / 3133EMVP4	10/31/2021	0.00	636.99	160.30	0.00	797.29
Federal Farm Credit Bank / 3133EMVP4	11/30/2021	0.00	616.44	155.13	0.00	771.57
Federal Farm Credit Bank / 3133ENCVO	11/30/2021	0.00	5,139.73	0.00	0.00	5,139.73
Federal Home Loan Bank / 3130A3DL5	9/30/2021	0.00	9,760.27	-8,686.44	0.00	1,073.83
Federal Home Loan Bank / 3130A3DL5	10/31/2021	0.00	10,085.62	-8,975.99	0.00	1,109.63
Federal Home Loan Bank / 3130A3DL5	11/30/2021	0.00	9,760.27	-8,686.44	0.00	1,073.83
Federal Home Loan Bank / 3130AHSR5	9/30/2021	0.00	5,295.72	-5,004.74	0.00	290.98
Federal Home Loan Bank / 3130AHSR5	10/31/2021	0.00	5,472.24	-5,171.56	0.00	300.68
Federal Home Loan Bank / 3130AHSR5	11/30/2021	0.00	5,295.72	-5,004.74	0.00	290.98
Federal Home Loan Bank / 3130AJPU7	9/30/2021	0.00	1,027.40	-731.25	0.00	296.15
Federal Home Loan Bank / 3130AJPU7	10/31/2021	0.00	1,061.64	-755.63	0.00	306.02
Federal Home Loan Bank / 3130AJPU7	11/30/2021	0.00	1,027.40	-731.25	0.00	296.15
Federal Home Loan Bank / 3130AJQG7	9/30/2021	0.00	1,438.36	0.00	0.00	1,438.36
Federal Home Loan Bank / 3130AJQG7	10/31/2021	0.00	1,486.30	0.00	0.00	1,486.30
Federal Home Loan Bank / 3130AJQG7	11/30/2021	0.00	1,438.36	0.00	0.00	1,438.36
Federal Home Loan Bank / 3130AKKPO	9/30/2021	0.00	532.52	137.86	0.00	670.38

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AKKPO	10/31/2021	0.00	550.27	142.45	0.00	692.72
Federal Home Loan Bank / 3130AKKPO	11/30/2021	0.00	532.52	137.86	0.00	670.38
Federal Home Loan Bank / 3130ALD92	9/30/2021	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALD92	9/30/2021	0.00	1,027.40	82.04	0.00	1,109.44
Federal Home Loan Bank / 3130ALD92	10/31/2021	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALD92	10/31/2021	0.00	1,061.64	84.78	0.00	1,146.42
Federal Home Loan Bank / 3130ALD92	11/30/2021	0.00	1,027.40	82.04	0.00	1,109.44
Federal Home Loan Bank / 3130ALD92	11/30/2021	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALH98	9/30/2021	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALH98	10/31/2021	0.00	1,061.64	0.00	0.00	1,061.64
Federal Home Loan Bank / 3130ALH98	11/30/2021	0.00	1,027.40	0.00	0.00	1,027.40
Federal Home Loan Bank / 3130ALJ70	9/30/2021	0.00	1,643.84	0.00	0.00	1,643.84
Federal Home Loan Bank / 3130ALJ70	10/31/2021	0.00	1,698.63	0.00	0.00	1,698.63
Federal Home Loan Bank / 3130ALJ70	11/30/2021	0.00	1,643.84	0.00	0.00	1,643.84
Federal Home Loan Bank / 3130ALRG1	9/30/2021	0.00	102.74	46.71	0.00	149.45
Federal Home Loan Bank / 3130ALRG1	10/31/2021	0.00	106.16	48.26	0.00	154.43
Federal Home Loan Bank / 3130ALRG1	11/30/2021	0.00	102.74	46.71	0.00	149.45
Federal Home Loan Bank / 3130ALXQ2	9/30/2021	0.00	4,109.59	0.00	0.00	4,109.59
Federal Home Loan Bank / 3130ALXQ2	10/31/2021	0.00	4,246.58	0.00	0.00	4,246.58
Federal Home Loan Bank / 3130ALXQ2	11/30/2021	0.00	4,109.59	0.00	0.00	4,109.59
Federal Home Loan Bank / 3130AM5C2	9/30/2021	0.00	2,761.64	0.00	0.00	2,761.64
Federal Home Loan Bank / 3130AM5C2	10/31/2021	0.00	2,853.70	0.00	0.00	2,853.70
Federal Home Loan Bank / 3130AM5C2	11/30/2021	0.00	2,761.64	0.00	0.00	2,761.64
Federal Home Loan Bank / 3130AMRY0	9/30/2021	0.00	542.98	536.58	0.00	1,079.55

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130AMRY0	10/31/2021	0.00	561.08	554.46	0.00	1,115.54
Federal Home Loan Bank / 3130AMRY0	11/30/2021	0.00	542.98	536.58	0.00	1,079.56
Federal Home Loan Bank / 3130AN2W9	9/30/2021	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130AN2W9	10/31/2021	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130AN2W9	11/30/2021	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130AN3E8	9/30/2021	0.00	4,273.97	0.00	0.00	4,273.97
Federal Home Loan Bank / 3130AN3E8	10/31/2021	0.00	4,416.44	0.00	0.00	4,416.44
Federal Home Loan Bank / 3130AN3E8	11/30/2021	0.00	4,273.97	0.00	0.00	4,273.97
Federal Home Loan Bank / 3130AN4S6	9/30/2021	0.00	258.33	24.39	0.00	282.71
Federal Home Loan Bank / 3130AN4S6	10/31/2021	0.00	266.94	25.20	0.00	292.14
Federal Home Loan Bank / 3130AN4S6	11/30/2021	0.00	258.33	24.39	0.00	282.72
Federal Home Loan Bank / 3130AN6A3	9/30/2021	0.00	4,252.28	0.00	0.00	4,252.28
Federal Home Loan Bank / 3130AN6A3	9/30/2021	0.00	4,252.29	0.00	0.00	4,252.29
Federal Home Loan Bank / 3130ANUH1	9/30/2021	0.00	452.05	0.00	0.00	452.05
Federal Home Loan Bank / 3130ANUH1	10/31/2021	0.00	4,671.23	0.00	0.00	4,671.23
Federal Home Loan Bank / 3130ANUH1	11/30/2021	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130APA62	10/31/2021	0.00	2,410.96	0.00	0.00	2,410.96
Federal Home Loan Bank / 3130APA62	11/30/2021	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130APAA3	10/31/2021	0.00	1,520.55	0.00	0.00	1,520.55
Federal Home Loan Bank / 3130APAA3	11/30/2021	0.00	4,561.64	0.00	0.00	4,561.64
Federal Home Loan Bank / 3130APDA0	10/31/2021	0.00	1,068.49	0.00	0.00	1,068.49
Federal Home Loan Bank / 3130APDA0	11/30/2021	0.00	5,342.47	0.00	0.00	5,342.47
Federal Home Loan Bank / 3130APKF1	11/30/2021	0.00	4,520.55	0.00	0.00	4,520.55
Federal Home Loan Bank / 3130APM77	11/30/2021	0.00	452.05	26.33	0.00	478.38

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Federal Home Loan Bank / 3130APNE1	11/30/2021	0.00	2,958.90	0.00	0.00	2,958.90
Federal Home Loan Bank / 313379Q69	9/30/2021	0.00	2,619.86	-2,413.56	0.00	206.31
Federal Home Loan Bank / 313379Q69	9/30/2021	0.00	8,732.88	-8,440.88	0.00	292.00
Federal Home Loan Bank / 313379Q69	10/31/2021	0.00	2,707.19	-2,494.01	0.00	213.18
Federal Home Loan Bank / 313379Q69	10/31/2021	0.00	9,023.97	-8,722.24	0.00	301.73
Federal Home Loan Bank / 313379Q69	11/30/2021	0.00	2,619.86	-2,413.56	0.00	206.30
Federal Home Loan Bank / 313379Q69	11/30/2021	0.00	8,732.88	-8,440.88	0.00	292.00
Federal Home Loan Bank / 313380GJ0	9/30/2021	0.00	8,219.18	-7,462.03	0.00	757.15
Federal Home Loan Bank / 313380GJ0	9/30/2021	0.00	24,657.53	-22,439.50	0.00	2,218.03
Federal Home Loan Bank / 313380GJ0	10/31/2021	0.00	25,479.45	-23,187.48	0.00	2,291.97
Federal Home Loan Bank / 313380GJ0	10/31/2021	0.00	8,493.15	-7,710.76	0.00	782.39
Federal Home Loan Bank / 313380GJ0	11/30/2021	0.00	24,657.53	-22,439.50	0.00	2,218.03
Federal Home Loan Bank / 313380GJ0	11/30/2021	0.00	8,219.18	-7,462.03	0.00	757.15
Federal Home Loan Bank / 313381BR5	9/30/2021	0.00	7,705.48	-7,121.78	0.00	583.70
Federal Home Loan Bank / 313381BR5	10/31/2021	0.00	7,962.33	-7,359.17	0.00	603.16
Federal Home Loan Bank / 313381BR5	11/30/2021	0.00	7,705.48	-7,121.78	0.00	583.70
Goldman Sachs Bank / 38149MBK8	9/30/2021	0.00	483.29	0.00	0.00	483.29
Goldman Sachs Bank / 38149MBK8	10/31/2021	0.00	499.40	0.00	0.00	499.40
Goldman Sachs Bank / 38149MBK8	11/30/2021	0.00	483.29	0.00	0.00	483.29
Hanmi Bank / 410493EQ9	9/30/2021	0.00	332.26	0.00	0.00	332.26
Hanmi Bank / 410493EQ9	10/31/2021	0.00	343.34	0.00	0.00	343.34
Hanmi Bank / 410493EQ9	11/30/2021	0.00	332.26	0.00	0.00	332.26
Katy Independent School District / 486063B25	9/30/2021	0.00	0.00	1,585.35	0.00	1,585.35

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Katy Independent School District / 486063B25	10/31/2021	0.00	0.00	1,638.19	0.00	1,638.19
Katy Independent School District / 486063B25	11/30/2021	0.00	0.00	1,585.35	0.00	1,585.35
Live Oak Banking Co. / 538036HL1	9/30/2021	0.00	342.33	0.00	0.00	342.33
Live Oak Banking Co. / 538036HL1	10/31/2021	0.00	353.74	0.00	0.00	353.74
Live Oak Banking Co. / 538036HL1	11/30/2021	0.00	342.33	0.00	0.00	342.33
Marlin Business Bank / 57116ATL2	9/30/2021	0.00	332.26	0.00	0.00	332.26
Marlin Business Bank / 57116ATL2	10/31/2021	0.00	343.34	0.00	0.00	343.34
Marlin Business Bank / 57116ATL2	11/30/2021	0.00	332.26	0.00	0.00	332.26
Morgan Stanley Bank / 61690UMW7	9/30/2021	0.00	382.60	0.00	0.00	382.60
Morgan Stanley Bank / 61690UMW7	10/31/2021	0.00	395.36	0.00	0.00	395.36
Morgan Stanley Bank / 61690UMW7	11/30/2021	0.00	382.60	0.00	0.00	382.60
Morgan Stanley Gov Inst 8302	9/30/2021	2,385.03	0.00	0.00	0.00	2,385.03
Morgan Stanley Gov Inst 8302	10/31/2021	1,151.56	0.00	0.00	0.00	1,151.56
Morgan Stanley Gov Inst 8302	11/30/2021	1,979.98	0.00	0.00	0.00	1,979.98
Morgan Stanley Private Bank / 61768ECB7	9/30/2021	0.00	191.30	0.00	0.00	191.30
Morgan Stanley Private Bank / 61768ECB7	10/31/2021	0.00	197.68	0.00	0.00	197.68
Morgan Stanley Private Bank / 61768ECB7	11/30/2021	0.00	191.30	0.00	0.00	191.30
Oakland Unified School District / 672325J57	9/30/2021	0.00	2,992.93	-559.41	0.00	2,433.52
Oakland Unified School District / 672325J57	10/31/2021	0.00	3,092.70	-578.05	0.00	2,514.64
Oakland Unified School District / 672325J57	11/30/2021	0.00	2,992.93	-559.41	0.00	2,433.52
Pinnacle Bank / 72345SKU4	9/30/2021	0.00	140.96	0.00	0.00	140.96
Pinnacle Bank / 72345SKU4	10/31/2021	0.00	145.66	0.00	0.00	145.66

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
Pinnacle Bank / 72345SKU4	11/30/2021	0.00	140.96	0.00	0.00	140.96
PrimeBank / 74163LAQ4	9/30/2021	0.00	100.68	0.00	0.00	100.68
PrimeBank / 74163LAQ4	10/31/2021	0.00	104.04	0.00	0.00	104.04
PrimeBank / 74163LAQ4	11/30/2021	0.00	100.68	0.00	0.00	100.68
Savoy Bank / 80534VAE8	9/30/2021	0.00	100.68	0.00	0.00	100.68
Savoy Bank / 80534VAE8	10/31/2021	0.00	104.04	0.00	0.00	104.04
Savoy Bank / 80534VAE8	11/30/2021	0.00	38.60	0.00	0.00	38.60
Security State Bank of Oklahoma / 815101AL4	9/30/2021	0.00	80.55	0.00	0.00	80.55
Security State Bank of Oklahoma / 815101AL4	10/31/2021	0.00	83.23	0.00	0.00	83.23
Security State Bank of Oklahoma / 815101AL4	11/30/2021	0.00	80.55	0.00	0.00	80.55
State Bank of Texas / 856528DF8	9/30/2021	0.00	191.30	0.00	0.00	191.30
State Bank of Texas / 856528DF8	10/31/2021	0.00	197.68	0.00	0.00	197.68
State Bank of Texas / 856528DF8	11/30/2021	0.00	191.30	0.00	0.00	191.30
State of Maryland / 574193UG1	9/30/2021	0.00	665.75	0.00	0.00	665.75
State of Maryland / 574193UG1	10/31/2021	0.00	687.95	0.00	0.00	687.95
State of Maryland / 574193UG1	11/30/2021	0.00	665.75	0.00	0.00	665.75
State of Washington / 93974EKQ8	9/30/2021	0.00	1,767.00	0.00	0.00	1,767.00
State of Washington / 93974EKQ8	10/31/2021	0.00	1,825.90	0.00	0.00	1,825.90
State of Washington / 93974EKQ8	11/30/2021	0.00	1,767.00	0.00	0.00	1,767.00
TexasDAILY	9/30/2021	1,683.19	0.00	0.00	0.00	1,683.19
TexasDAILY	10/31/2021	147.68	0.00	0.00	0.00	147.68
TexasDAILY	11/30/2021	12.73	0.00	0.00	0.00	12.73
TexPool	9/30/2021	1,374.77	0.00	0.00	0.00	1,374.77
TexPool	10/31/2021	1,803.62	0.00	0.00	0.00	1,803.62
TexPool	11/30/2021	1,875.23	0.00	0.00	0.00	1,875.23
TexSTAR	9/30/2021	31.91	0.00	0.00	0.00	31.91

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
TexSTAR	10/31/2021	10.85	0.00	0.00	0.00	10.85
TexSTAR	11/30/2021	10.70	0.00	0.00	0.00	10.70
UBS Bank / 90348JSW1	9/30/2021	0.00	201.37	0.00	0.00	201.37
UBS Bank / 90348JSW1	10/31/2021	0.00	208.08	0.00	0.00	208.08
UBS Bank / 90348JSW1	11/30/2021	0.00	201.37	0.00	0.00	201.37
Unity Bank / 91330ABX4	9/30/2021	0.00	332.26	0.00	0.00	332.26
Unity Bank / 91330ABX4	10/31/2021	0.00	343.34	0.00	0.00	343.34
Unity Bank / 91330ABX4	11/30/2021	0.00	332.26	0.00	0.00	332.26
US Treasury / 912796G78	9/30/2021	0.00	0.00	302.48	0.00	302.48
US Treasury / 912796G78	10/31/2021	0.00	0.00	1,058.67	0.00	1,058.67
US Treasury / 912796L31	9/30/2021	0.00	0.00	668.62	0.00	668.62
US Treasury / 912796M63	9/30/2021	0.00	0.00	1,530.05	0.00	1,530.05
US Treasury / 912796M63	10/31/2021	0.00	0.00	1,693.99	0.00	1,693.99
US Treasury / 912796M63	11/30/2021	0.00	0.00	109.29	0.00	109.29
US Treasury / 912828F96	9/30/2021	0.00	82,191.78	-80,342.46	0.00	1,849.32
US Treasury / 912828F96	10/31/2021	0.00	83,457.42	-81,539.60	0.00	1,917.82
US Treasury / 912828R28	9/30/2021	0.00	20,034.25	-17,865.29	0.00	2,168.96
US Treasury / 912828R28	10/31/2021	0.00	20,702.05	-18,460.79	0.00	2,241.26
US Treasury / 912828R28	11/30/2021	0.00	20,034.25	-17,865.29	0.00	2,168.96
US Treasury / 912828T91	9/30/2021	0.00	6,232.88	-6,041.84	0.00	191.04
US Treasury / 912828T91	10/31/2021	0.00	27,602.74	-23,412.13	0.00	4,190.61
US Treasury / 912828T91	11/30/2021	0.00	26,712.33	-22,656.90	0.00	4,055.43
US Treasury / 912828XW5	9/30/2021	0.00	28,767.12	-27,661.70	0.00	1,105.42
US Treasury / 912828XW5	10/31/2021	0.00	29,726.03	-28,583.76	0.00	1,142.27
US Treasury / 912828XW5	11/30/2021	0.00	28,767.12	-27,661.70	0.00	1,105.42

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
US Treasury / 912828ZP8	9/30/2021	0.00	1,541.10	603.74	0.00	2,144.84
US Treasury / 912828ZP8	10/31/2021	0.00	1,592.47	623.86	0.00	2,216.33
US Treasury / 912828ZP8	11/30/2021	0.00	1,541.10	603.74	0.00	2,144.84
US Treasury / 91282CAC5	11/30/2021	0.00	1,541.10	-495.74	0.00	1,045.36
US Treasury / 91282CAK7	9/30/2021	0.00	719.18	556.64	0.00	1,275.81
US Treasury / 91282CAK7	10/31/2021	0.00	3,184.93	2,156.96	0.00	5,341.89
US Treasury / 91282CAK7	11/30/2021	0.00	3,082.19	2,087.38	0.00	5,169.57
US Treasury / 91282CAP6	10/31/2021	0.00	1,780.82	2,277.33	0.00	4,058.15
US Treasury / 91282CAP6	11/30/2021	0.00	2,054.79	2,530.36	0.00	4,585.15
US Treasury / 91282CCC3	9/30/2021	0.00	479.45	261.26	0.00	740.71
US Treasury / 91282CCC3	10/31/2021	0.00	1,780.82	1,249.26	0.00	3,030.08
US Treasury / 91282CCC3	10/31/2021	0.00	2,123.29	1,012.37	0.00	3,135.66
US Treasury / 91282CCC3	11/30/2021	0.00	2,054.79	1,388.07	0.00	3,442.86
US Treasury / 91282CCC3	11/30/2021	0.00	2,054.79	979.72	0.00	3,034.51
US Treasury / 91282CCG4	10/31/2021	0.00	3,561.64	2,719.70	0.00	6,281.35
US Treasury / 91282CCG4	11/30/2021	0.00	4,109.59	3,021.89	0.00	7,131.48
US Treasury / 91282CCL3	10/31/2021	0.00	5,342.47	1,184.58	0.00	6,527.04
US Treasury / 91282CCL3	11/30/2021	0.00	6,164.38	1,316.19	0.00	7,480.57
US Treasury / 91282CCT6	9/30/2021	0.00	4,109.59	285.32	0.00	4,394.91
US Treasury / 91282CCT6	10/31/2021	0.00	10,684.93	2,984.58	0.00	13,669.52
US Treasury / 91282CCT6	10/31/2021	0.00	6,369.86	421.19	0.00	6,791.05
US Treasury / 91282CCT6	11/30/2021	0.00	12,328.77	3,316.20	0.00	15,644.97
US Treasury / 91282CCT6	11/30/2021	0.00	6,164.38	407.60	0.00	6,571.98

Issuer / CUSIP	Date	Reinvested	Accrued	(Premium) Discount	Gain (Loss)	Total Earnings
		12,467.25	904,161.29	-518,255.02	0.00	398,373.52

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 11/30/2021

Issuer	CUSIP	Maturity Date	Face Amount
Savoy Bank	80534VAE8	11/12/2021	245,000.00
US Treasury	912796L31	9/14/2021	50,000,000.00
US Treasury	912796G78	10/28/2021	35,000,000.00
US Treasury	912828F96	11/1/2021	50,000,000.00
US Treasury	912796M63	11/2/2021	50,000,000.00
			<hr/> <hr/> 185,245,000.00 <hr/> <hr/>

City of El Paso
Schedule of Securities Sold
For quarter ending 11/30/2021

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 11/30/2021

Issuer	Withdrawal Date	Amount
Morgan Stanley Gov Inst 8302	9/14/2021	8,000,000.00
Morgan Stanley Gov Inst 8302	10/4/2021	5,000,000.00
Morgan Stanley Gov Inst 8302	10/5/2021	71,000,000.00
Morgan Stanley Gov Inst 8302	11/12/2021	25,000,000.00
Morgan Stanley Gov Inst 8302	11/23/2021	20,000,000.00
TexasDAILY	9/23/2021	30,000,000.00
TexasDAILY	10/4/2021	35,000,000.00
TexasDAILY	10/5/2021	54,000,000.00
TexSTAR	9/3/2021	39,000,000.00
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		287,000,000.00
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