

CITY OF EL PASO

FINANCIAL SERVICES DEPARTMENT

INVESTMENT REPORT



1st QUARTER
November 30, 2014



The City of El Paso Texas
Executive Summary

Table of Contents

Investment Report for 1st Quarter Ending November 30, 2014

| Summary | Page |
|---|------|
| Management Letter | 1 |
| City of El Paso Portfolio | 5 |
| Analysis | |
| Portfolio Composition Review | 6 |
| Yield Analysis for Quarter | 7 |
| Maturity & Duration Analysis | 8 |
| Portfolio Holdings Distribution by Maturity Range | 9 |
| Treasury Benchmark Yield Analysis | 10 |
| Portfolio Performance Comparison | 11 |
| Interest Earned by Security Sector for Quarter | 12 |
| Reports | |
| Total Return Report | 13 |
| Texas Compliance Summary | 14 |
| Texas Compliance Details | 15 |
| Monthly General Ledger Report | 16 |
| Portfolio Activity | 17 |
| Monthly Activity by Action | 18 |
| Investment Purchases by Broker/Dealer | 20 |



Office of The Comptroller | Treasury Services Division

Mayor
Oscar Leeser

City Council

District 1
Ann Morgan Lilly

District 2
Larry Romero

District 3
Emma Acosta

District 4
Carl L. Robinson

District 5
Dr. Michiel R. Noe

District 6
Claudia Ordaz

District 7
Lily Limón

District 8
Cortney C. Niland

City Manager
Tommy Gonzalez

To: Mr. Tommy Gonzalez, City Manager
From: Investment Committee Members
Date: December 18, 2014
Subject: First Qtr. Investment Report for Period Ending November 30, 2014

Submitted for your review and acceptance is the City of El Paso First Quarter Investment Report including documentation for 1st quarter investments and performance evaluations. The Investment Officers have conformed to all state laws and statutes which govern the investment of public funds, including but not by way of limitations, the Public Fund 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.

For fiscal year 2015, Investment Committee has determined to increase level of oversight on City's investments and adopt a proactive role to promote an active trading position of excess funds as allowed by Investment Policy. In adherence with Investment Policy, the Investment Officers' main goal will continue to be the preservation and security of principal while returns will remain commensurate with City's investment risks constraints as outlined per City's Investment Policy.

During this quarter there were (2) two investments that matured that totaled \$448,000. Daily available cash was placed into investment pools which have outperformed bank interest-bearing accounts. The four investment pools used by the City – TexStar, TexPool, Logic and Texas Daily – had an average yield of 0.071% for this quarter.

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

| | November 30, 2014 | August 31, 2014 |
|---------------------------|-------------------|-----------------|
| Par value invested | \$129,908,869 | \$99,336,873 |
| Portfolio book value | \$130,076,554 | \$99,561,603 |
| Portfolio market value | \$130,080,731 | \$99,567,526 |
| Weighted average maturity | 16 Days | 28 Days |



Office of The Comptroller | Treasury Services Division

Mayor

Oscar Leeser

City Council

District 1

Ann Morgan Lilly

District 2

Larry Romero

District 3

Emma Acosta

District 4

Carl L. Robinson

District 5

Dr. Michiel R. Noe

District 6

Claudia Ordaz

District 7

Lily Limón

District 8

Cortney C. Niland

City Manager

Tommy Gonzalez

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

| | November 30, 2014 | August 31, 2014 |
|--------------------------------------|-------------------|-----------------|
| Portfolio Agency Callable Securities | N/A | N/A |
| Portfolio Bullet Securities | N/A | N/A |
| Municipal Bonds Securities | 0.843% | 0.833% |
| City's Average Portfolio Yield | 0.115% | 0.139% |
| Avg. Mkt. Pools | 0.071% | 0.080% |
| Avg. Mkt. 3 Month T-Bill rate* | 0.01% | 0.02% |
| Avg. Mkt. 6 Month T-Bill rate* | 0.06% | 0.04% |
| Avg. Mkt. 1 Year T-Bill rate* | 0.12% | 0.09% |
| Avg. Mkt. 2 Year T-Note rate* | 0.51% | 0.46% |

The portfolio average yield of 0.115% for this quarter is .02 basis points lower than the average portfolio yield of the last quarter.

*Per U.S. Department of Treasury – Daily Treasury Yield Curve Rates



Office of The Comptroller | Treasury Services Division

Mayor

Oscar Leeser

City Council

District 1

Ann Morgan Lilly

District 2

Larry Romero

District 3

Emma Acosta

District 4

Carl L. Robinson

District 5

Dr. Michiel R. Noe

District 6

Claudia Ordaz

District 7

Lily Limón

District 8

Cortney C. Niland

City Manager

Tommy Gonzalez

Quarter Changes in Security Type Balances

Below is a comparison of selected fund balances and investments for the 1st Quarter:

| | November 30, 2014 | August 31, 2014 | Inc/(Dec) |
|-------------------------|-------------------|-----------------|-----------------|
| Certificate of Deposits | \$ 248,000 | \$ 496,000 | (\$ 248,000.00) |
| Logic | \$ 56,778,307 | \$ 71,765,285 | (\$ 14,986,978) |
| TexPool | \$ 634,232 | \$ 634,185 | \$ 47 |
| TexStar | \$ 9,007,165 | \$ 19,006,136 | (\$ 9,998,971) |
| TexasDaily | \$56,005,908 | \$ 12 | \$ 56,005,896 |
| Municipals | \$ 7,180,000.00 | \$ 7,380,000 | (\$ 200,000) |
| Agencies | \$ 0.00 | \$ 0.00 | \$ 0.00 |
| Broker/Dealer Inv. | \$ 0.00 | \$ 0.00 | \$ 0.00 |

FY Changes in Yield, Activity & Interest Earned Balances

| | 1st Qtr. FY 15 | 1st Qtr. FY 14 | Inc/(Dec) |
|--------------------------|----------------|----------------|-----------------|
| Interest Earnings | \$ 132,145 | \$ 214,452 | (\$ 82,307) |
| Portfolio Ending Balance | \$ 129,908,869 | \$ 108,582,370 | \$ 21,326,499 |
| Yield to Maturity @ Cost | 0.115% | 0.262% | (.147%) |
| Purchases/Deposits | \$ 73,000,000 | \$ 0.00 | \$ 73,000,000 |
| Maturities/Withdrawals | \$ 42,448,000 | \$ 1,000,000 | \$ 41,448,000 |
| Sold | \$ 0.00 | \$ 37,676,303 | (\$ 37,676,303) |
| Called | \$ 0.00 | \$ 0.00 | \$ 0.00 |



Office of The Comptroller | Treasury Services Division

Mayor

Oscar Leeser

City Council

District 1

Ann Morgan Lilly

District 2

Larry Romero

District 3

Emma Acosta

District 4

Carl L. Robinson

District 5

Dr. Michiel R. Noe

District 6

Claudia Ordaz

District 7

Lily Limón

District 8

Cortney C. Niland

City Manager

Tommy Gonzalez

Investment Committee Members:

Luis Ortiz, Treasury Services Coordinator

Edmundo S. Calderon, Chief Internal Auditor

Robert Cortinas, Director Office of Management and Budget

Denise Grizzle, Comptroller

Mark Sutter, Chief Financial Officer

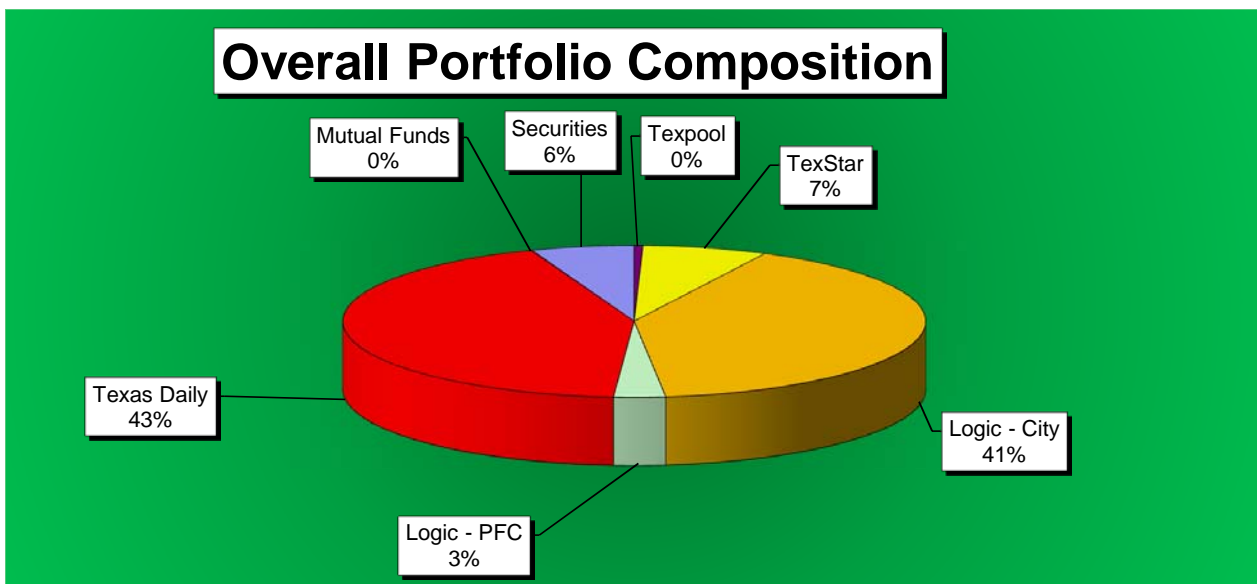
City of El Paso
Tracker Portfolio Set Up - City of El Paso
Report Format: By Transaction
Group By: Security Sector
Portfolio/Report Group: General Fund
As of 11/30/2014

| Description | CUSIP/Ticker | Settlement Date | Face Amount/Shares | Cost Value | Book Value | Market Value | Coupon Rate | YTM @ Cost | Maturity Date | Days To Maturity |
|---|--------------|-----------------|-----------------------|-----------------------|-----------------------|-----------------------|--------------|--------------|---------------|------------------|
| Certificate Of Deposit | | | | | | | | | | |
| ALLYBK MIDVALEUT 0.7 2/2/2015 | 02005Q4Q3 | 7/31/2013 | 248,000.00 | 248,000.00 | 248,000.00 | 248,103.17 | 0.700 | 0.700 | 2/2/2015 | 64 |
| Sub Total / Average | | | 248,000.00 | 248,000.00 | 248,000.00 | 248,103.17 | 0.700 | 0.700 | | 64 |
| Local Government Investment Pool | | | | | | | | | | |
| Logic LGIP | LOGIC02 | 6/18/2009 | 3,716,117.39 | 3,716,117.39 | 3,716,117.39 | 3,716,117.39 | 0.087 | 0.087 | N/A | 1 |
| Logic LGIP | LOGIC01 | 8/31/2008 | 53,062,189.48 | 53,062,189.48 | 53,062,189.48 | 53,062,189.48 | 0.087 | 0.087 | N/A | 1 |
| TexasDaily LGIP | TEXASDAILY | 8/31/2008 | 56,005,908.17 | 56,005,908.17 | 56,005,908.17 | 56,005,908.17 | 0.060 | 0.060 | N/A | 1 |
| TexPool LGIP | TEXPOOL | 8/31/2008 | 634,232.00 | 634,232.00 | 634,232.00 | 634,232.00 | 0.031 | 0.031 | N/A | 1 |
| TexStar LGIP | TEXSTAR | 8/31/2008 | 9,007,164.99 | 9,007,164.99 | 9,007,164.99 | 9,007,164.99 | 0.039 | 0.039 | N/A | 1 |
| Sub Total / Average | | | 122,425,612.03 | 122,425,612.03 | 122,425,612.03 | 122,425,612.03 | 0.071 | 0.071 | | 1 |
| Money Market | | | | | | | | | | |
| Wells Fargo MM | WFPC | 8/31/2008 | 179.48 | 179.48 | 179.48 | 179.48 | 0.010 | 0.010 | N/A | 1 |
| Wells Fargo MM | WFCITY | 8/31/2008 | 55,077.77 | 55,077.77 | 55,077.77 | 55,077.77 | 0.010 | 0.010 | N/A | 1 |
| Sub Total / Average | | | 55,257.25 | 55,257.25 | 55,257.25 | 55,257.25 | 0.010 | 0.010 | | 1 |
| Municipal | | | | | | | | | | |
| COSEDU 3.728 3/15/2015 | 19668QDR3 | 5/31/2012 | 2,000,000.00 | 2,155,400.00 | 2,016,235.82 | 2,015,360.00 | 3.728 | 0.900 | 3/15/2015 | 105 |
| CROWWING 5 2/1/2015 | 227840HC2 | 7/10/2013 | 700,000.00 | 749,056.00 | 705,334.07 | 705,635.00 | 5.000 | 0.480 | 2/1/2015 | 63 |
| NEWYORKDORM 3.125 12/1/2015 | 6499057C4 | 1/28/2013 | 1,300,000.00 | 1,386,632.00 | 1,330,571.02 | 1,333,683.00 | 3.125 | 0.750 | 12/1/2015 | 366 |
| PORT AUTH NY & NJ 4.5 9/15/2015 | 73358TR78 | 1/29/2013 | 650,000.00 | 713,297.00 | 669,069.39 | 669,929.00 | 4.500 | 0.750 | 9/15/2015 | 289 |
| VIRGINIACOMWLTH 4.125 5/15/2016 | 927793RF8 | 7/26/2013 | 1,030,000.00 | 1,112,183.70 | 1,072,761.59 | 1,072,642.00 | 4.125 | 1.220 | 5/15/2016 | 532 |
| WILSCD 4.75 11/1/2015 | 969078QK3 | 1/31/2013 | 1,500,000.00 | 1,660,815.00 | 1,553,713.18 | 1,554,510.00 | 4.750 | 0.800 | 11/1/2015 | 336 |
| Sub Total / Average | | | 7,180,000.00 | 7,777,383.70 | 7,347,685.07 | 7,351,759.00 | 4.083 | 0.843 | | 274 |
| Total / Average | | | 129,908,869.28 | 130,506,252.98 | 130,076,554.35 | 130,080,731.45 | 0.294 | 0.115 | | 16 |

Portfolio Composition Review as of November 30, 2014

| | | Face Amount | Weighted Yield | Weighted Maturity | % Portfolio |
|------------------------|--------------------|----------------|----------------|-------------------|-------------|
| Pools | | | | | |
| | TexStar | 9,007,164.99 | 0.039 | 1 | 6.93% |
| | Logic - City | 53,062,189.48 | 0.087 | 1 | 40.85% |
| | Logic - PFC | 3,716,117.39 | 0.087 | 1 | 2.86% |
| | Texas Daily | 56,005,908.17 | 0.060 | 1 | 43.11% |
| | Texpool | 634,232.00 | 0.031 | 1 | 0.49% |
| | | 122,425,612.03 | | | 94.24% |
| Mutual Funds | | | | | |
| | Wells Fargo - PFC | 179.48 | 0.010 | 1 | 0.00% |
| | Wells Fargo - City | 55,077.77 | 0.010 | 1 | 0.04% |
| | | 55,257.25 | | | 0.04% |
| Securities | | | | | |
| | Texas Term - CB | 0.00 | 0.000 | 0 | 0.00% |
| | CD's | 248,000.00 | 0.700 | 64 | 0.19% |
| | Treasury Notes | 0.00 | 0.000 | 0 | 0.00% |
| | Agency Discos | 0.00 | 0.000 | 0 | 0.00% |
| | Agency Coupons | 0.00 | 0.000 | 0 | 0.00% |
| | Municipal Bonds | 7,180,000.00 | 0.843 | 274 | 5.53% |
| | Agency Callables | 0.00 | 0.000 | 0 | 0.00% |
| | | 7,428,000.00 | | | 5.72% |
| Portfolio Total | | 129,908,869.28 | | | 100.00% |

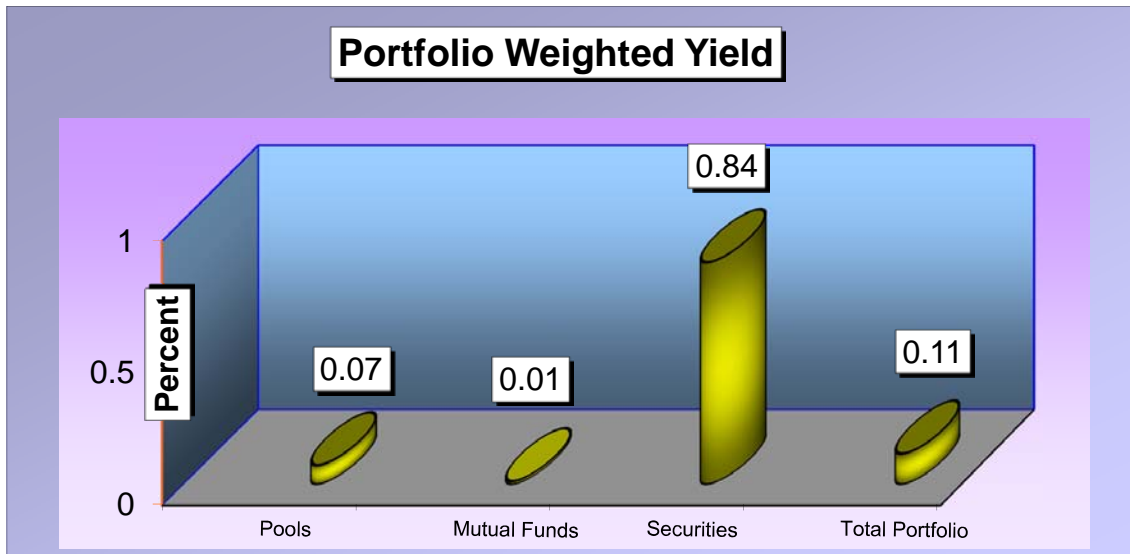
| Portfolio Composition | Face Amount |
|-----------------------|----------------------|
| Texpool | 634,232.00 |
| TexStar | 9,007,164.99 |
| Logic - City | 53,062,189.48 |
| Logic - PFC | 3,716,117.39 |
| Texas Daily | 56,005,908.17 |
| Mutual Funds | 55,257.25 |
| Securities | 7,428,000.00 |



Yield Analysis as of November 30, 2014

| Pools | Face Amount | Yield | Individual Weighted Yield | Portfolio Weighted Yield |
|------------------------|-----------------------|-------|---------------------------|--------------------------|
| TexStar | 9,007,164.99 | 0.039 | 0.00287 | 0.00270 |
| Logic - City | 53,062,189.48 | 0.087 | 0.03771 | 0.03554 |
| Logic - PFC | 3,716,117.39 | 0.087 | 0.00264 | 0.00249 |
| Texas Daily | 56,005,908.17 | 0.060 | 0.02745 | 0.02587 |
| Texpool | 634,232.00 | 0.031 | 0.00016 | 0.00015 |
| | 122,425,612.03 | | 0.07083 | |
| Mutual Funds | | | | |
| Wells Fargo - PFC | 179.48 | 0.010 | 0.00003 | 0.00000 |
| Wells Fargo - City | 55,077.77 | 0.010 | 0.00997 | 0.00000 |
| | 55,257.25 | | 0.01000 | |
| Securities | | | | |
| Texas Term - CB | 0.00 | 0.000 | 0.00000 | 0.00000 |
| CD's | 248,000.00 | 0.700 | 0.02337 | 0.00134 |
| Treasury Notes | 0.00 | 0.000 | 0.00000 | 0.00000 |
| Agency Discos | 0.00 | 0.000 | 0.00000 | 0.00000 |
| Agency Coupons | 0.00 | 0.000 | 0.00000 | 0.00000 |
| Municipal Bonds | 7,180,000.00 | 0.843 | 0.81485 | 0.04659 |
| Agency Callables | 0.00 | 0.000 | 0.00000 | 0.00000 |
| | 7,428,000.00 | | 0.83823 | |
| Portfolio Total | 129,908,869.28 | | | 0.11468 |

| Dollar Asset Distribution % | Weighted Yield | Face Amount |
|-----------------------------|----------------|-----------------------|
| Pools | 0.07 | 122,425,612.03 |
| Mutual Funds | 0.01 | 55,257.25 |
| Securities | 0.84 | 7,428,000.00 |
| Total Portfolio | 0.11 | 129,908,869.28 |

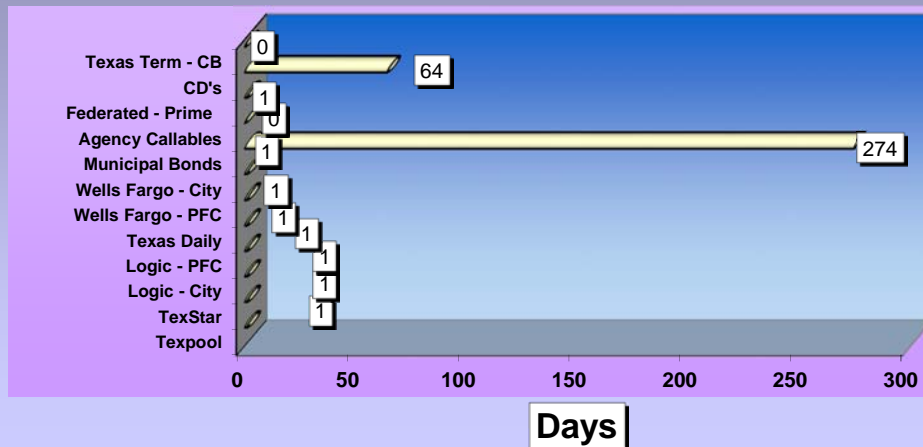


Maturity & Duration Analysis as of November 30, 2014

| Pools | | Face Amount | Maturity | Individual Weighted Maturity | Portfolio Weighted Maturity |
|---------------------|--|-----------------------|----------|------------------------------|-----------------------------|
| TexStar | | 9,007,164.99 | 1 | 0.07357 | 0.06933 |
| Logic - City | | 53,062,189.48 | 1 | 0.43342 | 0.40846 |
| Logic - PFC | | 3,716,117.39 | 1 | 0.03035 | 0.02861 |
| Texas Daily | | 56,005,908.17 | 1 | 0.45747 | 0.43112 |
| Texpool | | 634,232.00 | 1 | 0.00518 | 0.00488 |
| | | <u>122,425,612.03</u> | | <u>1.00000</u> | |
| Mutual Funds | | | | | |
| Wells Fargo - PFC | | 179.48 | 1 | 0.00325 | 0.00000 |
| Federated - Prime | | 0.00 | 1 | 0.00000 | 0.00000 |
| BBVA Compass | | 0.00 | 1 | 0.00000 | 0.00000 |
| Wells Fargo - City | | 55,077.77 | 1 | 0.99675 | 0.00042 |
| | | <u>55,257.25</u> | | <u>1.00000</u> | |
| Securities | | | | | |
| Texas Term - CB | | 0.00 | 0 | 0.00000 | 0.00000 |
| CD's | | 248,000.00 | 64 | 2.13678 | 0.12218 |
| Treasury Notes | | 0.00 | 0 | 0.00000 | 0.00000 |
| Agency Discos | | 0.00 | 0 | 0.00000 | 0.00000 |
| Agency Coupons | | 0.00 | 0 | 0.00000 | 0.00000 |
| Municipal Bonds | | 7,180,000.00 | 274 | 264.85191 | 15.14385 |
| Agency Callables | | 0.00 | 0 | 0.00000 | 0.00000 |
| | | <u>7,428,000.00</u> | | <u>266.98869</u> | |
| Portfolio Total | | 129,908,869.28 | | | 16 |

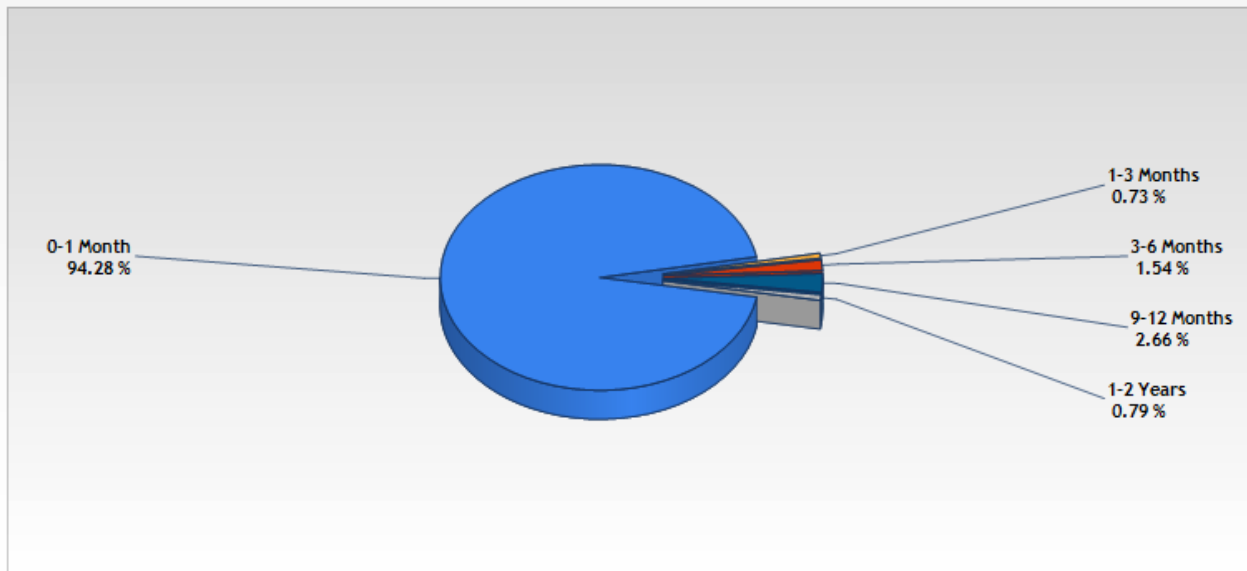
| Dollar Asset Distribution (Maturity) | Days | Face Amount |
|--------------------------------------|------|-----------------------|
| Texpool | 1 | 634,232.00 |
| TexStar | 1 | 9,007,164.99 |
| Logic - City | 1 | 53,062,189.48 |
| Logic - PFC | 1 | 3,716,117.39 |
| Texas Daily | 1 | 56,005,908.17 |
| Wells Fargo - PFC | 1 | 179.48 |
| Wells Fargo - City | 1 | 55,077.77 |
| Municipal Bonds | 274 | 7,180,000.00 |
| Agency Callables | 0 | 0.00 |
| Federated - Prime | 1 | 0.00 |
| CD's | 64 | 248,000.00 |
| Texas Term - CB | 0 | 0.00 |
| | | 129,908,869.28 |

Maturity Analysis



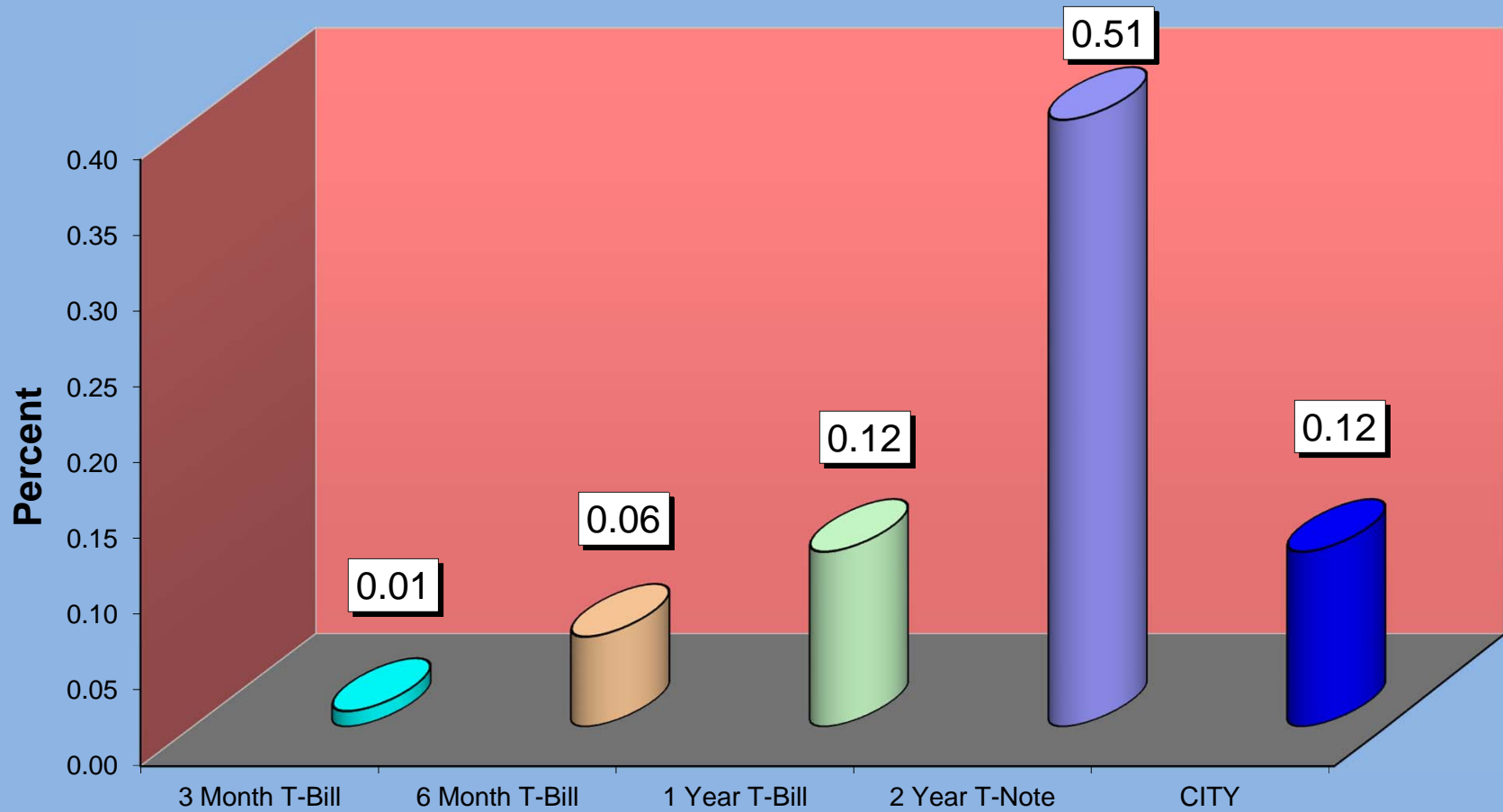
Portfolio / Report Group: General Fund
 Report Date: 11/30/2014
 Group By: Maturity Range
 Average By: Face Amount/Shares

Portfolio Holdings Distribution by Maturity Range

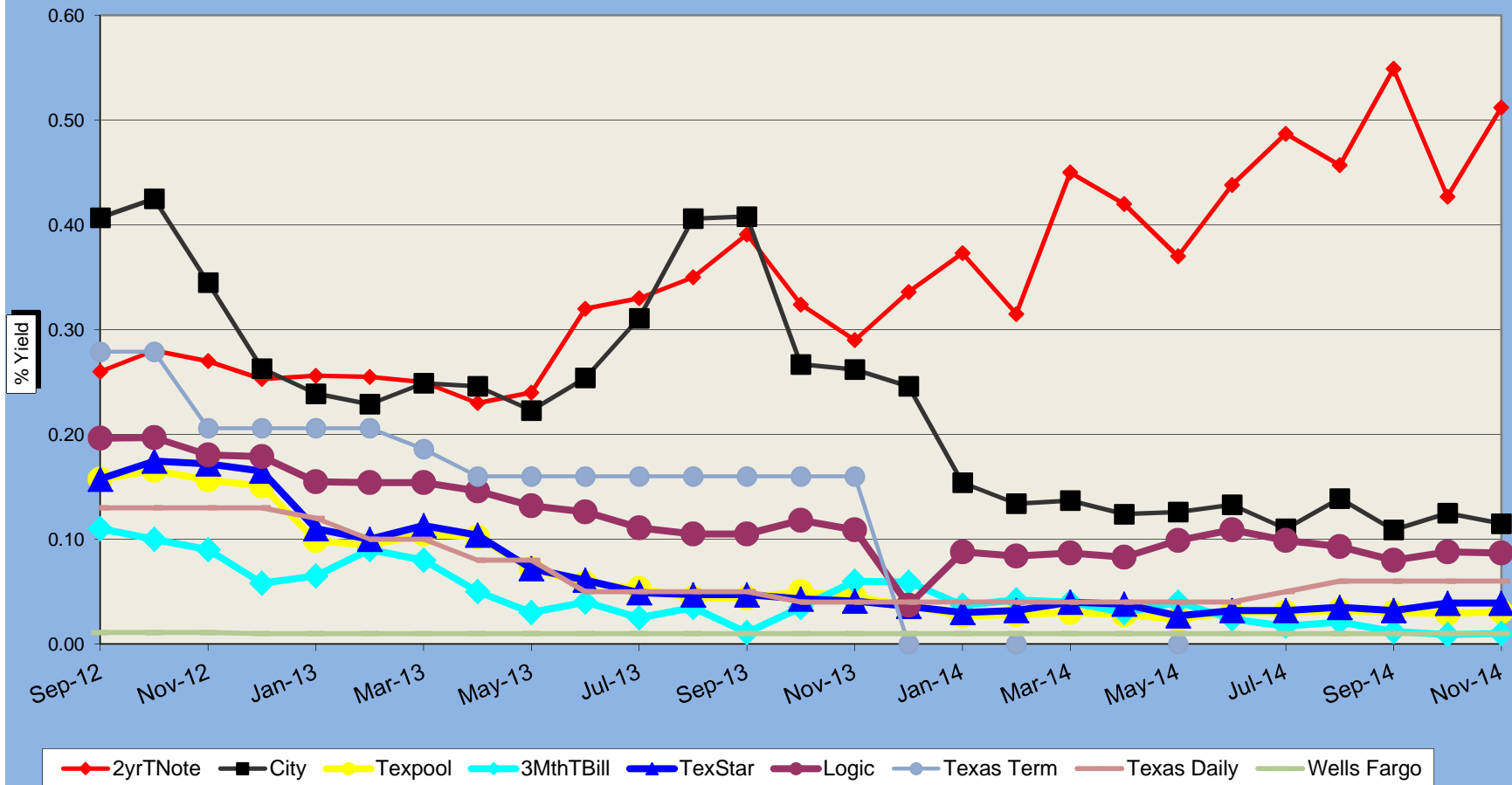


| Maturity Range | Face Amount/Shares | YTM @ Cost | Cost Value | Days To Maturity | % of Portfolio | Market Value | Book Value | Duration To Maturity |
|------------------------|-----------------------|--------------|-----------------------|------------------|----------------|-----------------------|-----------------------|----------------------|
| 0-1 Month | 122,480,869.28 | 0.071 | 122,480,869.28 | 1 | 94.28 | 122,480,869.28 | 122,480,869.28 | 0.00 |
| 1-3 Months | 948,000.00 | 0.537 | 997,056.00 | 63 | 0.73 | 953,738.17 | 953,334.07 | 0.17 |
| 3-6 Months | 2,000,000.00 | 0.900 | 2,155,400.00 | 105 | 1.54 | 2,015,360.00 | 2,016,235.82 | 0.29 |
| 9-12 Months | 3,450,000.00 | 0.772 | 3,760,744.00 | 338 | 2.66 | 3,558,122.00 | 3,553,353.59 | 0.91 |
| 1-2 Years | 1,030,000.00 | 1.220 | 1,112,183.70 | 532 | 0.79 | 1,072,642.00 | 1,072,761.59 | 1.43 |
| Total / Average | 129,908,869.28 | 0.115 | 130,506,252.98 | 16 | 100 | 130,080,731.45 | 130,076,554.35 | 0.04 |

Benchmark Analysis for Quarter Ending November 30, 2014

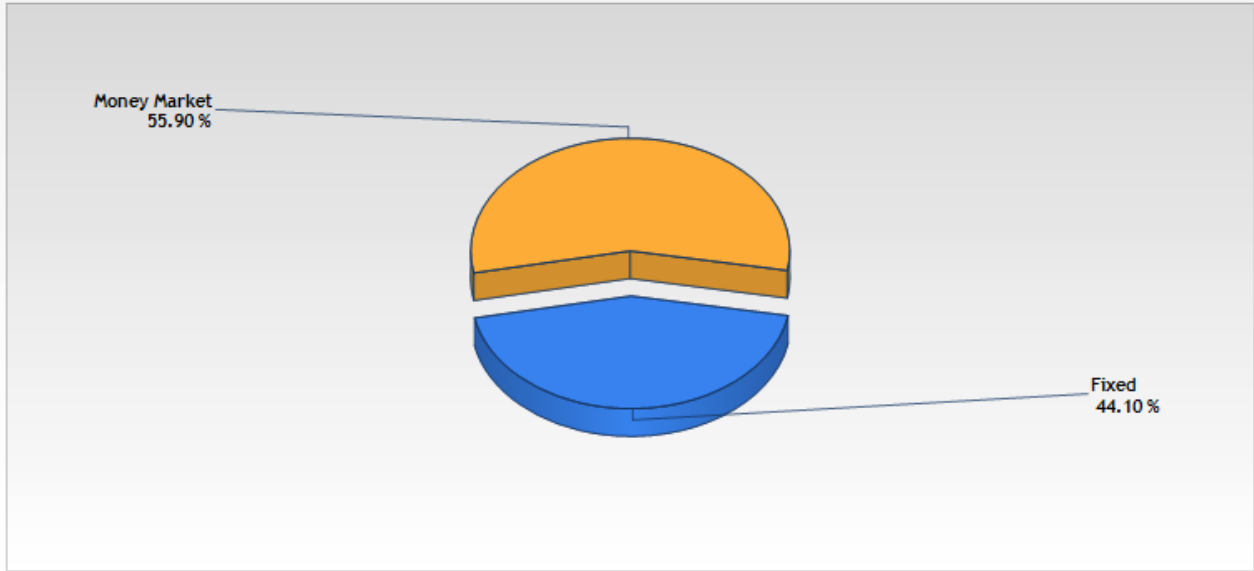


City of El Paso Portfolio Performance Comparison



Portfolio / Report Group: General Fund
 Begin Date: 8/31/2014
 End Date: 11/30/2014
 Carrying Value Date: 8/31/2014
 Group By: Security Structure
 Average By: Book Value

Interest Earned During Period - BV



| Security Structure | Sell Accrued Interest | Buy Accrued Interest | Interest/Dividends | Amortized Discount | Amortized Premium | Difference in Accrued Interest | Interest Earned During Period-BV |
|------------------------|-----------------------|----------------------|--------------------|--------------------|-------------------|--------------------------------|----------------------------------|
| Fixed | 0.00 | 0.00 | 112,148.75 | 0.00 | -57,044.75 | -39,331.98 | 15,772.02 |
| MMKT & LGIP | 0.00 | 0.00 | 19,995.79 | 0.00 | 0.00 | 0.00 | 19,995.79 |
| Total / Average | 0.00 | 0.00 | 132,144.54 | 0.00 | -57,044.75 | -39,331.98 | 35,767.81 |

City of El Paso
Total Return Report - by Security Sector
 Report Format: By Transaction
 Group By: Security Sector
Portfolio/Report Group: General Fund
 Begin Date: 8/31/2014, End Date: 11/30/2014

| Description | CUSIP/Ticker | Beginning BV | Ending BV | Maturity Date | Current Rate | Ending YTM @ Cost | TRR-MV | Interest/Dividends | Interest Earned During Period-MV | Investment Income-MV | Difference in Accrued Interest | Interest Earned During Period-BV | Ending Market Accrued Interest |
|---|--------------|----------------------|-----------------------|---------------|--------------|-------------------|-------------|--------------------|----------------------------------|----------------------|--------------------------------|----------------------------------|--------------------------------|
| CERTIFICATE OF DEPOSIT | | | | | | | | | | | | | |
| ALLYBKMIDVALEUT 0.7 2/2/2015 | 02005Q4Q3 | 248,000.00 | 248,000.00 | 2/2/2015 | 0.460 | 0.700 | 0.12 | 0.00 | 432.81 | 305.59 | 432.81 | 432.81 | 580.25 |
| SAFRABKNEWYORK 0.45 12/31/2014 | 78658AKF4 | 248,000.00 | 0.00 | 12/31/2014 | | | | 0.00 | -94.78 | -121.81 | -94.78 | -94.78 | 0.00 |
| Sub Total/Average Certificate Of Deposit | | 496,000.00 | 248,000.00 | | | 0.700 | 0.04 | 0.00 | 338.03 | 183.78 | 338.03 | 338.03 | 580.25 |
| LOCAL GOVERNMENT INVESTMENT POOL | | | | | | | | | | | | | |
| Logic LGIP | LOGIC01 | 68,049,953.88 | 53,062,189.48 | N/A | 0.087 | 0.087 | 0.02 | 12,235.60 | 12,235.60 | 12,235.60 | 0.00 | 12,235.60 | N/A |
| Logic LGIP | LOGIC02 | 3,715,331.40 | 3,716,117.39 | N/A | 0.087 | 0.087 | 0.02 | 785.99 | 785.99 | 785.99 | 0.00 | 785.99 | N/A |
| TexasDaily LGIP | TEXASDAILY | 11.92 | 56,005,908.17 | N/A | 0.060 | 0.060 | 0.01 | 5,896.25 | 5,896.25 | 5,896.25 | 0.00 | 5,896.25 | N/A |
| TexPool LGIP | TEXPOOL | 634,185.31 | 634,232.00 | N/A | 0.031 | 0.031 | 0.01 | 46.69 | 46.69 | 46.69 | 0.00 | 46.69 | N/A |
| TexStar LGIP | TEXSTAR | 19,006,135.10 | 9,007,164.99 | N/A | 0.039 | 0.039 | 0.01 | 1,029.89 | 1,029.89 | 1,029.89 | 0.00 | 1,029.89 | N/A |
| Sub Total/Average Local Government Investment Pool | | 91,405,617.61 | 122,425,612.03 | | | 0.071 | 0.02 | 19,994.42 | 19,994.42 | 19,994.42 | 0.00 | 19,994.42 | 0.00 |
| MONEY MARKET | | | | | | | | | | | | | |
| Wells Fargo MM | WFCITY | 55,076.40 | 55,077.77 | N/A | 0.010 | 0.010 | 0.00 | 1.37 | 1.37 | 1.37 | 0.00 | 1.37 | N/A |
| Wells Fargo MM | WFPC | 179.48 | 179.48 | N/A | 0.010 | 0.010 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A |
| Sub Total/Average Money Market | | 55,255.88 | 55,257.25 | | | 0.010 | 0.00 | 1.37 | 1.37 | 1.37 | 0.00 | 1.37 | 0.00 |
| MUNICIPAL | | | | | | | | | | | | | |
| BRAZOS CNTY TX 3.375 9/1/2014 | 106205MM6 | 200,000.00 | 0.00 | 9/1/2014 | | | | 3,375.00 | 0.00 | 0.00 | -3,375.00 | 0.00 | 0.00 |
| COSEDJ 3.728 3/15/2015 | 19668ODR3 | 2,030,152.24 | 2,016,235.82 | 3/15/2015 | 1.078 | 0.900 | 0.24 | 37,280.00 | 18,432.89 | 4,792.89 | -18,847.11 | 4,516.47 | 15,533.33 |
| CROWWING 5 2/1/2015 | 227840HC2 | 713,116.58 | 705,334.07 | 2/1/2015 | 0.243 | 0.480 | 0.05 | 0.00 | 8,652.77 | 350.77 | 8,652.77 | 870.26 | 11,569.44 |
| NEWYORKDORM 3.125 12/1/2015 | 6499057C4 | 1,338,107.92 | 1,330,571.02 | 12/1/2015 | 0.531 | 0.750 | 0.16 | 0.00 | 10,043.40 | 2,204.40 | 10,043.40 | 2,506.50 | 20,199.65 |
| PORT AUTH NY & NJ 4.5 9/15/2015 | 73358TR78 | 675,024.40 | 669,069.39 | 9/15/2015 | 0.611 | 0.750 | 0.12 | 14,625.00 | 7,231.25 | 815.75 | -7,393.75 | 1,276.24 | 6,093.75 |
| VIRGINIACOMWLTH 4.125 5/15/2016 | 927793RF8 | 1,080,010.70 | 1,072,761.59 | 5/15/2016 | 1.251 | 1.220 | 0.29 | 21,243.75 | 10,503.85 | 3,139.35 | -10,739.90 | 3,254.74 | 1,770.31 |
| WILSCD 4.75 11/1/2015 | 969078QK3 | 1,568,317.98 | 1,553,713.18 | 11/1/2015 | 0.775 | 0.800 | 0.16 | 35,625.00 | 17,614.58 | 2,539.58 | -18,010.42 | 3,009.78 | 5,739.58 |
| Sub Total/Average Municipal | | 7,604,729.82 | 7,347,685.07 | | | 0.844 | 0.19 | 112,148.75 | 72,478.74 | 13,842.74 | -39,670.01 | 15,433.99 | 60,906.06 |
| Total / Average | | 99,561,603.31 | 130,076,554.35 | | | 0.118 | 0.03 | 132,144.54 | 92,812.56 | 34,022.31 | 39,331.98 | 35,767.81 | 61,486.31 |

City of El Paso
 Texas Compliance Summary
 Report Format: By Totals
 Group By: Security Type
 Portfolio/Report Group: General Fund
 Begin Date: 8/31/2014, End Date: 11/30/2014

| Description | CUSIP/Ticker | Beginning Face Amount/Shares | Ending Face Amount/Shares | Beginning BV | Ending BV | Beginning MV | Ending MV | TRR-MV | Annualized TRR-MV |
|----------------------------------|--------------|------------------------------|---------------------------|----------------------|-----------------------|----------------------|-----------------------|-------------|-------------------|
| Certificate Of Deposit | | 496,000.00 | 248,000.00 | 496,000.00 | 248,000.00 | 496,257.42 | 248,103.17 | 0.04 | 0.18 |
| Local Government Investment Pool | | 91,405,617.61 | 122,425,612.03 | 91,405,617.61 | 122,425,612.03 | 91,405,617.61 | 122,425,612.03 | 0.02 | 0.07 |
| Money Market | | 55,255.88 | 55,257.25 | 55,255.88 | 55,257.25 | 55,255.88 | 55,257.25 | 0.00 | 0.01 |
| Municipal Bond | | 7,380,000.00 | 7,180,000.00 | 7,604,729.82 | 7,347,685.07 | 7,610,395.00 | 7,351,759.00 | 0.19 | 0.75 |
| Total / Average | | 99,336,873.49 | 129,908,869.28 | 99,561,603.31 | 130,076,554.35 | 99,567,525.91 | 130,080,731.45 | 0.03 | 0.11 |

City of El Paso
Texas Compliance Details - by Security Type
Report Format: By Transaction
Group By: Security Type
Portfolio/Report Group: General Fund
As of 11/30/2014

| Description | CUSIP/Ticker | Issuer | Face Amount/Shares | Next Call Date | YTM @ Cost | Market Price | Settlement Date | Maturity Date | Market Value | Book Value | Accrued Interest | % of Portfolio |
|---|--------------|-------------------|-----------------------|----------------|--------------|-------------------|-----------------|---------------|-----------------------|-----------------------|------------------|----------------|
| Certificate Of Deposit | | | | | | | | | | | | |
| ALLYBKMIDVALEUT 0.7 2/2/2015 | 02005Q4Q3 | ALLYBKMIDVALEUT | 248,000.00 | | 0.700 | 100.0416 | 7/31/2013 | 2/2/2015 | 248,103.17 | 248,000.00 | 580.25 | 0.19 |
| Sub Total / Average | | | 248,000.00 | | 0.700 | 100.0416 | | | 248,103.17 | 248,000.00 | 580.25 | 0.19 |
| Local Government Investment Pool | | | | | | | | | | | | |
| Logic LGIP | LOGIC02 | Logic | 3,716,117.39 | N/A | 0.087 | 100 | 6/18/2009 | N/A | 3,716,117.39 | 3,716,117.39 | | 2.86 |
| Logic LGIP | LOGIC01 | Logic | 53,062,189.48 | N/A | 0.087 | 100 | 8/31/2008 | N/A | 53,062,189.48 | 53,062,189.48 | | 40.85 |
| TexasDaily LGIP | TEXASDAILY | TexasDaily | 56,005,908.17 | N/A | 0.060 | 100 | 8/31/2008 | N/A | 56,005,908.17 | 56,005,908.17 | | 43.11 |
| TexPool LGIP | TEXPOOL | TexPool | 634,232.00 | N/A | 0.031 | 100 | 8/31/2008 | N/A | 634,232.00 | 634,232.00 | | 0.49 |
| TexStar LGIP | TEXSTAR | TexStar | 9,007,164.99 | N/A | 0.039 | 100 | 8/31/2008 | N/A | 9,007,164.99 | 9,007,164.99 | | 6.93 |
| Sub Total / Average | | | 122,425,612.03 | | 0.071 | 100 | | | 122,425,612.03 | 122,425,612.03 | 0.00 | 94.24 |
| Money Market | | | | | | | | | | | | |
| Wells Fargo MM | WFPPFC | Wells Fargo | 179.48 | N/A | 0.010 | 100 | 8/31/2008 | N/A | 179.48 | 179.48 | | 0.00 |
| Wells Fargo MM | WFCITY | Wells Fargo | 55,077.77 | N/A | 0.010 | 100 | 8/31/2008 | N/A | 55,077.77 | 55,077.77 | | 0.04 |
| Sub Total / Average | | | 55,257.25 | | 0.010 | 100 | | | 55,257.25 | 55,257.25 | 0.00 | 0.04 |
| Municipal Bond | | | | | | | | | | | | |
| COSEDU 3.728 3/15/2015 | 19668QDR3 | COSEDU | 2,000,000.00 | | 0.900 | 100.768 | 5/31/2012 | 3/15/2015 | 2,015,360.00 | 2,016,235.82 | 15,533.33 | 1.54 |
| CROWWING 5 2/1/2015 | 227840HC2 | CROWWING | 700,000.00 | | 0.480 | 100.805 | 7/10/2013 | 2/1/2015 | 705,635.00 | 705,334.07 | 11,569.44 | 0.54 |
| NEWYORKDORM 3.125 12/1/2015 | 6499057C4 | NEWYORKDORM | 1,300,000.00 | | 0.750 | 102.591 | 1/28/2013 | 12/1/2015 | 1,333,683.00 | 1,330,571.02 | 20,199.65 | 1.00 |
| PORT AUTH NY & NJ 4.5 9/15/2015 | 73358TR78 | PORT AUTH NY & NJ | 650,000.00 | | 0.750 | 103.066 | 1/29/2013 | 9/15/2015 | 669,929.00 | 669,069.39 | 6,093.75 | 0.50 |
| VIRGINIACOMWLTH 4.125 5/15/2016 | 927793RF8 | VIRGINIACOMWLTH | 1,030,000.00 | | 1.220 | 104.14 | 7/26/2013 | 5/15/2016 | 1,072,642.00 | 1,072,761.59 | 1,770.31 | 0.79 |
| WILSCD 4.75 11/1/2015 | 969078QK3 | WILSCD | 1,500,000.00 | | 0.800 | 103.634 | 1/31/2013 | 11/1/2015 | 1,554,510.00 | 1,553,713.18 | 5,739.58 | 1.15 |
| Sub Total / Average | | | 7,180,000.00 | | 0.843 | 102.392187 | | | 7,351,759.00 | 7,347,685.07 | 60,906.06 | 5.53 |
| Total / Average | | | 129,908,869.28 | | 0.115 | 100.132294 | | | 130,080,731.45 | 130,076,554.35 | 61,486.31 | 100 |

City of El Paso
 Monthly General Ledger Report
 Report Format: By Transaction
 Group By: Security Type
 Portfolio/Report Group: General Fund
 Begin Date: 8/31/2014, End Date: 11/30/2014

| Description | CUSIP/Ticker | Settlement Date | Beginning Cost Value | Ending Cost Value | Beginning Market Accrued Interest | Difference in Accrued Interest | Ending Market Accrued Interest | Interest/Dividends | Amortized Premium | Amortized Discount |
|---|--------------|-----------------|----------------------|-----------------------|-----------------------------------|--------------------------------|--------------------------------|--------------------|-------------------|--------------------|
| CERTIFICATE OF DEPOSIT | | | | | | | | | | |
| ALLYBK MIDVALEUT 0.7 2/2/2015 | 02005Q4Q3 | 7/31/2013 | 248,000.00 | 248,000.00 | 147.44 | 432.81 | 580.25 | 0.00 | 0.00 | 0.00 |
| SAFRABK NEWYORK 0.45 12/31/2014 | 78658AKF4 | 7/31/2013 | 248,000.00 | 0.00 | 94.78 | -94.78 | 0.00 | 0.00 | 0.00 | 0.00 |
| Sub Total/Average Certificate Of Deposit | | | 496,000.00 | 248,000.00 | 242.22 | 338.03 | 580.25 | 0.00 | 0.00 | 0.00 |
| LOCAL GOVERNMENT INVESTMENT POOL | | | | | | | | | | |
| Logic LGIP | LOGIC01 | 8/31/2008 | 68,049,953.88 | 53,062,189.48 | N/A | 0.00 | N/A | 12,235.60 | 0.00 | 0.00 |
| Logic LGIP | LOGIC02 | 6/18/2009 | 3,715,331.40 | 3,716,117.39 | N/A | 0.00 | N/A | 785.99 | 0.00 | 0.00 |
| TexasDaily LGIP | TEXASDAILY | 8/31/2008 | 11.92 | 56,005,908.17 | N/A | 0.00 | N/A | 5,896.25 | 0.00 | 0.00 |
| TexPool LGIP | TEXPOOL | 8/31/2008 | 634,185.31 | 634,232.00 | N/A | 0.00 | N/A | 46.69 | 0.00 | 0.00 |
| TexStar LGIP | TEXSTAR | 8/31/2008 | 19,006,135.10 | 9,007,164.99 | N/A | 0.00 | N/A | 1,029.89 | 0.00 | 0.00 |
| Sub Total/Average Local Government Investment Pool | | | 91,405,617.61 | 122,425,612.03 | 0.00 | 0.00 | 0.00 | 19,994.42 | 0.00 | 0.00 |
| MONEY MARKET | | | | | | | | | | |
| Wells Fargo MM | WFCITY | 8/31/2008 | 55,076.40 | 55,077.77 | N/A | 0.00 | N/A | 1.37 | 0.00 | 0.00 |
| Wells Fargo MM | WFPC | 8/31/2008 | 179.48 | 179.48 | N/A | 0.00 | N/A | 0.00 | 0.00 | 0.00 |
| Sub Total/Average Money Market | | | 55,255.88 | 55,257.25 | 0.00 | 0.00 | 0.00 | 1.37 | 0.00 | 0.00 |
| MUNICIPAL BOND | | | | | | | | | | |
| BRAZOS CNTY TX 3.375 9/1/2014 | 106205MM6 | 7/11/2013 | 206,660.00 | 0.00 | 3,375.00 | -3,375.00 | 0.00 | 3,375.00 | 0.00 | 0.00 |
| COSEDU 3.728 3/15/2015 | 19668QDR3 | 5/31/2012 | 2,155,400.00 | 2,155,400.00 | 34,380.44 | -18,847.11 | 15,533.33 | 37,280.00 | -13,916.42 | 0.00 |
| CROWWING 5 2/1/2015 | 227840HC2 | 7/10/2013 | 749,056.00 | 749,056.00 | 2,916.67 | 8,652.77 | 11,569.44 | 0.00 | -7,782.51 | 0.00 |
| NEWYORKDORM 3.125 12/1/2015 | 6499057C4 | 1/28/2013 | 1,386,632.00 | 1,386,632.00 | 10,156.25 | 10,043.40 | 20,199.65 | 0.00 | -7,536.90 | 0.00 |
| PORT AUTH NY & NJ 4.5 9/15/2015 | 73358TR78 | 1/29/2013 | 713,297.00 | 713,297.00 | 13,487.50 | -7,393.75 | 6,093.75 | 14,625.00 | -5,955.01 | 0.00 |
| VIRGINIACOMWLTH 4.125 5/15/2016 | 927793RF8 | 7/26/2013 | 1,112,183.70 | 1,112,183.70 | 12,510.21 | -10,739.90 | 1,770.31 | 21,243.75 | -7,249.11 | 0.00 |
| WILSCD 4.75 11/1/2015 | 969078QK3 | 1/31/2013 | 1,660,815.00 | 1,660,815.00 | 23,750.00 | -18,010.42 | 5,739.58 | 35,625.00 | -14,604.80 | 0.00 |
| Sub Total/Average Municipal Bond | | | 7,984,043.70 | 7,777,383.70 | 100,576.07 | -39,670.01 | 60,906.06 | 112,148.75 | -57,044.75 | 0.00 |
| Total / Average | | | 99,940,917.19 | 130,506,252.98 | 100,818.29 | 39,331.98 | 61,486.31 | 132,144.54 | 57,044.75 | 0.00 |

City of El Paso
 Portfolio Activity Report
 Report Format: By Transaction
 Group By: Security Sector
 Portfolio/Report Group: General Fund
 Begin Date: 8/31/2014, End Date: 11/30/2014

| Description | CUSIP/Ticker | Settlement Date | Beginning Face Amount/Shares | Buy Accrued Interest | Buy Principal | Sell Principal | Sell Accrued Interest | Ending Face Amount/Shares | Ending MV | Ending BV | Ending Cost Value | Interest/Dividends | Unrealized Gain/Loss-MV | Realized Gain/Loss-MV | Change in MV | Amortized Premium | Amortized Discount | Ending Market Accrued Interest | |
|---|--------------|-----------------|------------------------------|----------------------|----------------------|----------------------|-----------------------|---------------------------|-----------------------|-----------------------|-----------------------|--------------------|-------------------------|-----------------------|-------------------|-------------------|--------------------|--------------------------------|------------------|
| CERTIFICATE OF DEPOSIT | | | | | | | | | | | | | | | | | | | |
| ALLYBKMDVALEUT 0.7 2/2/2015 | 02005Q4Q3 | 7/31/2013 | 248,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 248,000.00 | 248,103.17 | 248,000.00 | 248,000.00 | 0.00 | -127.22 | 0.00 | -127.22 | 0.00 | 0.00 | 580.25 | |
| SAFRABKNEWYORK 0.45 12/31/2014 | 78658AKF4 | 7/31/2013 | 248,000.00 | 0.00 | 0.00 | 248,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -27.03 | -27.03 | 0.00 | 0.00 | 0.00 | |
| Sub Total/Average Certificate Of Deposit | | | 496,000.00 | 0.00 | 0.00 | 248,000.00 | 0.00 | 248,000.00 | 248,103.17 | 248,000.00 | 248,000.00 | 0.00 | -127.22 | -27.03 | -154.25 | 0.00 | 0.00 | 580.25 | |
| LOCAL GOVERNMENT INVESTMENT POOL | | | | | | | | | | | | | | | | | | | |
| Logic LGIP | LOGIC01 | 8/31/2008 | 68,049,953.88 | 0.00 | 12,235.60 | 15,000,000.00 | 0.00 | 53,062,189.48 | 53,062,189.48 | 53,062,189.48 | 53,062,189.48 | 12,235.60 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A | |
| Logic LGIP | LOGIC02 | 6/18/2009 | 3,715,331.40 | 0.00 | 785.99 | 0.00 | 0.00 | 3,716,117.39 | 3,716,117.39 | 3,716,117.39 | 3,716,117.39 | 785.99 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A | |
| TexasDaily LGIP | TEXASDAILY | 8/31/2008 | 11.92 | 0.00 | 73,005,896.25 | 17,000,000.00 | 0.00 | 56,005,908.17 | 56,005,908.17 | 56,005,908.17 | 56,005,908.17 | 5,896.25 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A | |
| TexPool LGIP | TEXPOOL | 8/31/2008 | 634,185.31 | 0.00 | 46.69 | 0.00 | 0.00 | 634,232.00 | 634,232.00 | 634,232.00 | 634,232.00 | 46.69 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A | |
| TexStar LGIP | TEXSTAR | 8/31/2008 | 19,006,135.10 | 0.00 | 1,029.89 | 10,000,000.00 | 0.00 | 9,007,164.99 | 9,007,164.99 | 9,007,164.99 | 9,007,164.99 | 1,029.89 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A | |
| Sub Total/Average Local Government Investment Pool | | | 91,405,617.61 | 0.00 | 73,019,994.42 | 42,000,000.00 | 0.00 | 122,425,612.03 | 122,425,612.03 | 122,425,612.03 | 122,425,612.03 | 19,994.42 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| MONEY MARKET | | | | | | | | | | | | | | | | | | | |
| Wells Fargo MM | WFCITY | 8/31/2008 | 55,076.40 | 0.00 | 1.37 | 0.00 | 0.00 | 55,077.77 | 55,077.77 | 55,077.77 | 55,077.77 | 1.37 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A | |
| Wells Fargo MM | WFPCF | 8/31/2008 | 179.48 | 0.00 | 0.00 | 0.00 | 0.00 | 179.48 | 179.48 | 179.48 | 179.48 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | N/A | |
| Sub Total/Average Money Market | | | 55,255.88 | 0.00 | 1.37 | 0.00 | 0.00 | 55,257.25 | 55,257.25 | 55,257.25 | 55,257.25 | 1.37 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| MUNICIPAL | | | | | | | | | | | | | | | | | | | |
| BRAZOS CNTY TX 3.375 9/1/2014 | 106205MM6 | 7/11/2013 | 200,000.00 | 0.00 | 0.00 | 200,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 3,375.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| COSEDU 3.728 3/15/2015 | 19668QDR3 | 5/31/2012 | 2,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 2,000,000.00 | 2,015,360.00 | 2,016,235.82 | 2,155,400.00 | 37,280.00 | -13,640.00 | 0.00 | -13,640.00 | -13,916.42 | 0.00 | 15,533.33 | |
| CROWWING 5 2/1/2015 | 227840HC2 | 7/10/2013 | 700,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 700,000.00 | 705,635.00 | 705,334.07 | 749,056.00 | 0.00 | -8,302.00 | 0.00 | -8,302.00 | -7,782.51 | 0.00 | 11,569.44 | |
| NEWYORKDORM 3.125 12/1/2015 | 6499057C4 | 1/28/2013 | 1,300,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,300,000.00 | 1,333,683.00 | 1,330,571.02 | 1,386,632.00 | 0.00 | -7,839.00 | 0.00 | -7,839.00 | -7,536.90 | 0.00 | 20,199.65 | |
| PORT AUTH NY & NJ 4.5 9/15/2015 | 73358TR78 | 1/29/2013 | 650,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 650,000.00 | 669,929.00 | 669,069.39 | 713,297.00 | 14,625.00 | -6,415.50 | 0.00 | -6,415.50 | -5,955.01 | 0.00 | 6,093.75 | |
| VIRGINIACOMWLTH 4.125 5/15/2016 | 927793RF8 | 7/26/2013 | 1,030,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,030,000.00 | 1,072,642.00 | 1,072,761.59 | 1,112,183.70 | 21,243.75 | -7,364.50 | 0.00 | -7,364.50 | -7,249.11 | 0.00 | 1,770.31 | |
| WILSCD 4.75 11/1/2015 | 969078QK3 | 1/31/2013 | 1,500,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,500,000.00 | 1,554,510.00 | 1,553,713.18 | 1,660,815.00 | 35,625.00 | -15,075.00 | 0.00 | -15,075.00 | -14,604.80 | 0.00 | 5,739.58 | |
| Sub Total/Average Municipal | | | 7,380,000.00 | 0.00 | 0.00 | 200,000.00 | 0.00 | 7,180,000.00 | 7,351,759.00 | 7,347,685.07 | 7,777,383.70 | 112,148.75 | -58,636.00 | 0.00 | -58,636.00 | -57,044.75 | 0.00 | 60,906.06 | |
| Total / Average | | | 99,336,873.49 | 0.00 | 73,019,995.79 | 42,448,000.00 | 0.00 | 129,908,869.28 | 130,080,731.45 | 130,076,554.35 | 130,506,252.98 | 132,144.54 | 58,763.22 | -27.03 | - | 58,790.25 | 57,044.75 | 0.00 | 61,486.31 |

City of El Paso
Monthly Activity - by Action
Portfolio/Report Group: General Fund
From 9/1/2014 To 11/30/2014

| Description | CUSIP/Ticker | Broker/Dealer | Trade Date | Settlement Date | YTM @ Cost | Face Amount/Shares | Principal | Interest/Dividends | Total |
|------------------------------------|--------------|---------------|------------|-----------------|------------|----------------------|----------------------|--------------------|----------------------|
| DEPOSIT | | | | | | | | | |
| Logic LGIP | LOGIC02 | None | 9/30/2014 | 9/30/2014 | 0.000 | 242.66 | 242.66 | 0.00 | 242.66 |
| Logic LGIP | LOGIC02 | None | 10/31/2014 | 10/31/2014 | 0.000 | 277.38 | 277.38 | 0.00 | 277.38 |
| Logic LGIP | LOGIC02 | None | 11/28/2014 | 11/28/2014 | 0.000 | 265.95 | 265.95 | 0.00 | 265.95 |
| Logic LGIP | LOGIC01 | None | 9/30/2014 | 9/30/2014 | 0.000 | 4,444.47 | 4,444.47 | 0.00 | 4,444.47 |
| Logic LGIP | LOGIC01 | None | 10/31/2014 | 10/31/2014 | 0.000 | 3,993.71 | 3,993.71 | 0.00 | 3,993.71 |
| Logic LGIP | LOGIC01 | None | 11/28/2014 | 11/28/2014 | 0.000 | 3,797.42 | 3,797.42 | 0.00 | 3,797.42 |
| TexasDaily LGIP | TEXASDAILY | None | 9/15/2014 | 9/15/2014 | 0.000 | 53,000,000.00 | 53,000,000.00 | 0.00 | 53,000,000.00 |
| TexasDaily LGIP | TEXASDAILY | None | 9/30/2014 | 9/30/2014 | 0.000 | 1,389.99 | 1,389.99 | 0.00 | 1,389.99 |
| TexasDaily LGIP | TEXASDAILY | None | 10/31/2014 | 10/31/2014 | 0.000 | 2,440.61 | 2,440.61 | 0.00 | 2,440.61 |
| TexasDaily LGIP | TEXASDAILY | None | 11/19/2014 | 11/19/2014 | 0.000 | 20,000,000.00 | 20,000,000.00 | 0.00 | 20,000,000.00 |
| TexasDaily LGIP | TEXASDAILY | None | 11/28/2014 | 11/28/2014 | 0.000 | 2,065.65 | 2,065.65 | 0.00 | 2,065.65 |
| TexPool LGIP | TEXPOOL | None | 9/30/2014 | 9/30/2014 | 0.000 | 17.35 | 17.35 | 0.00 | 17.35 |
| TexPool LGIP | TEXPOOL | None | 10/31/2014 | 10/31/2014 | 0.000 | 14.43 | 14.43 | 0.00 | 14.43 |
| TexPool LGIP | TEXPOOL | None | 11/28/2014 | 11/28/2014 | 0.000 | 14.91 | 14.91 | 0.00 | 14.91 |
| TexStar LGIP | TEXSTAR | None | 9/30/2014 | 9/30/2014 | 0.000 | 449.04 | 449.04 | 0.00 | 449.04 |
| TexStar LGIP | TEXSTAR | None | 10/31/2014 | 10/31/2014 | 0.000 | 294.45 | 294.45 | 0.00 | 294.45 |
| TexStar LGIP | TEXSTAR | None | 11/28/2014 | 11/28/2014 | 0.000 | 286.40 | 286.40 | 0.00 | 286.40 |
| Wells Fargo MM | WFCITY | None | 9/30/2014 | 9/30/2014 | 0.000 | 0.45 | 0.45 | 0.00 | 0.45 |
| Wells Fargo MM | WFCITY | None | 10/31/2014 | 10/31/2014 | 0.000 | 0.47 | 0.47 | 0.00 | 0.47 |
| Wells Fargo MM | WFCITY | None | 11/28/2014 | 11/28/2014 | 0.000 | 0.45 | 0.45 | 0.00 | 0.45 |
| Sub Total / Average | | | | | | 73,019,995.79 | 73,019,995.79 | 0.00 | 73,019,995.79 |
| INTEREST | | | | | | | | | |
| COSEDU 3.728 3/15/2015 | 19668QDR3 | None | 9/15/2014 | 9/15/2014 | 0.000 | 0.00 | 0.00 | 37,280.00 | 37,280.00 |
| Logic LGIP | LOGIC02 | None | 9/30/2014 | 9/30/2014 | 0.000 | 0.00 | 0.00 | 242.66 | 242.66 |
| Logic LGIP | LOGIC02 | None | 10/31/2014 | 10/31/2014 | 0.000 | 0.00 | 0.00 | 277.38 | 277.38 |
| Logic LGIP | LOGIC02 | None | 11/28/2014 | 11/28/2014 | 0.000 | 0.00 | 0.00 | 265.95 | 265.95 |
| Logic LGIP | LOGIC01 | None | 9/30/2014 | 9/30/2014 | 0.000 | 0.00 | 0.00 | 4,444.47 | 4,444.47 |
| Logic LGIP | LOGIC01 | None | 10/31/2014 | 10/31/2014 | 0.000 | 0.00 | 0.00 | 3,993.71 | 3,993.71 |
| Logic LGIP | LOGIC01 | None | 11/28/2014 | 11/28/2014 | 0.000 | 0.00 | 0.00 | 3,797.42 | 3,797.42 |
| PORT AUTH NY & NJ 4.5 9/15/2015 | 73358TR78 | None | 9/15/2014 | 9/15/2014 | 0.000 | 0.00 | 0.00 | 14,625.00 | 14,625.00 |
| TexasDaily LGIP | TEXASDAILY | None | 9/30/2014 | 9/30/2014 | 0.000 | 0.00 | 0.00 | 1,389.99 | 1,389.99 |
| TexasDaily LGIP | TEXASDAILY | None | 10/31/2014 | 10/31/2014 | 0.000 | 0.00 | 0.00 | 2,440.61 | 2,440.61 |
| TexasDaily LGIP | TEXASDAILY | None | 11/28/2014 | 11/28/2014 | 0.000 | 0.00 | 0.00 | 2,065.65 | 2,065.65 |
| TexPool LGIP | TEXPOOL | None | 9/30/2014 | 9/30/2014 | 0.000 | 0.00 | 0.00 | 17.35 | 17.35 |
| TexPool LGIP | TEXPOOL | None | 10/31/2014 | 10/31/2014 | 0.000 | 0.00 | 0.00 | 14.43 | 14.43 |
| TexPool LGIP | TEXPOOL | None | 11/28/2014 | 11/28/2014 | 0.000 | 0.00 | 0.00 | 14.91 | 14.91 |
| TexStar LGIP | TEXSTAR | None | 9/30/2014 | 9/30/2014 | 0.000 | 0.00 | 0.00 | 449.04 | 449.04 |
| TexStar LGIP | TEXSTAR | None | 10/31/2014 | 10/31/2014 | 0.000 | 0.00 | 0.00 | 294.45 | 294.45 |
| TexStar LGIP | TEXSTAR | None | 11/28/2014 | 11/28/2014 | 0.000 | 0.00 | 0.00 | 286.40 | 286.40 |
| VIRGINIACOMWLTH 4.125 5/15/2016 | 927793RF8 | None | 11/17/2014 | 11/17/2014 | 0.000 | 0.00 | 0.00 | 21,243.75 | 21,243.75 |
| Wells Fargo MM | WFCITY | None | 9/30/2014 | 9/30/2014 | 0.000 | 0.00 | 0.00 | 0.45 | 0.45 |

| Description | CUSIP/Ticker | Broker/Dealer | Trade Date | Settlement Date | YTM @ Cost | Face Amount/Shares | Principal | Interest/Dividends | Total |
|-----------------------------------|--------------|---------------|------------|-----------------|------------|----------------------|----------------------|--------------------|----------------------|
| Wells Fargo MM | WFCITY | None | 10/31/2014 | 10/31/2014 | 0.000 | 0.00 | 0.00 | 0.47 | 0.47 |
| Wells Fargo MM | WFCITY | None | 11/28/2014 | 11/28/2014 | 0.000 | 0.00 | 0.00 | 0.45 | 0.45 |
| WILSCD 4.75 11/1/2015 | 969078QK3 | None | 11/3/2014 | 11/3/2014 | 0.000 | 0.00 | 0.00 | 35,625.00 | 35,625.00 |
| Sub Total / Average | | | | | | 0.00 | 0.00 | 128,769.54 | 128,769.54 |
| SELL | | | | | | | | | |
| SAFRABKNEWYORK 0.45 12/31/2014 | 78658AKF4 | None | 10/31/2014 | 10/31/2014 | 0.000 | 248,000.00 | 248,000.00 | 0.00 | 248,000.00 |
| Sub Total / Average | | | | | | 248,000.00 | 248,000.00 | 0.00 | 248,000.00 |
| WITHDRAW | | | | | | | | | |
| Logic LGIP | LOGIC01 | None | 10/2/2014 | 10/2/2014 | 0.000 | 15,000,000.00 | 15,000,000.00 | 0.00 | 15,000,000.00 |
| TexasDaily LGIP | TEXASDAILY | None | 10/27/2014 | 10/27/2014 | 0.000 | 17,000,000.00 | 17,000,000.00 | 0.00 | 17,000,000.00 |
| TexStar LGIP | TEXSTAR | None | 9/25/2014 | 9/25/2014 | 0.000 | 10,000,000.00 | 10,000,000.00 | 0.00 | 10,000,000.00 |
| Sub Total / Average | | | | | | 42,000,000.00 | 42,000,000.00 | 0.00 | 42,000,000.00 |

City of El Paso
Investment Portfolio - Broker / Dealer
 Report Format: By Transaction
 Group By: Broker/Dealer
Portfolio/Report Group: General Fund
As of 11/30/2014

| Description | CUSIP/Ticker | Security Type | Settlement Date | Face Amount/Shares | YTM @ Cost | Maturity Date | Days To Maturity | Market Value | Market Price | % of Portfolio |
|------------------------------------|--------------|------------------------|-----------------|---------------------|--------------|---------------|------------------|---------------------|-------------------|----------------|
| FirstSouthwest | | | | | | | | | | |
| COSEDU 3.728 3/15/2015 | 19668QDR3 | Municipal Bond | 5/31/2012 | 2,000,000.00 | 0.900 | 3/15/2015 | 105 | 2,015,360.00 | 100.768 | 26.93 |
| Sub Total / Average | | | | 2,000,000.00 | 0.900 | | 105 | 2,015,360.00 | 100.768 | 26.93 |
| Morgan Keegan | | | | | | | | | | |
| ALLYBKMIDVALEUT 0.7 2/2/2015 | 02005Q4Q3 | Certificate Of Deposit | 7/31/2013 | 248,000.00 | 0.700 | 2/2/2015 | 64 | 248,103.17 | 100.0416 | 3.34 |
| Sub Total / Average | | | | 248,000.00 | 0.700 | | 64 | 248,103.17 | 100.0416 | 3.34 |
| Vining Sparks | | | | | | | | | | |
| NEWYORKDORM 3.125 12/1/2015 | 6499057C4 | Municipal Bond | 1/28/2013 | 1,300,000.00 | 0.750 | 12/1/2015 | 366 | 1,333,683.00 | 102.591 | 17.50 |
| PORT AUTH NY & NJ 4.5 9/15/2015 | 73358TR78 | Municipal Bond | 1/29/2013 | 650,000.00 | 0.750 | 9/15/2015 | 289 | 669,929.00 | 103.066 | 8.75 |
| VIRGINIACOMWLTH 4.125 5/15/2016 | 927793RF8 | Municipal Bond | 7/26/2013 | 1,030,000.00 | 1.220 | 5/15/2016 | 532 | 1,072,642.00 | 104.14 | 13.87 |
| WILSCD 4.75 11/1/2015 | 969078QK3 | Municipal Bond | 1/31/2013 | 1,500,000.00 | 0.800 | 11/1/2015 | 336 | 1,554,510.00 | 103.634 | 20.19 |
| Sub Total / Average | | | | 4,480,000.00 | 0.875 | | 383 | 4,630,764.00 | 103.365268 | 60.31 |
| Wells Fargo | | | | | | | | | | |
| CROWWING 5 2/1/2015 | 227840HC2 | Municipal Bond | 7/10/2013 | 700,000.00 | 0.480 | 2/1/2015 | 63 | 705,635.00 | 100.805 | 9.42 |
| Sub Total / Average | | | | 700,000.00 | 0.480 | | 63 | 705,635.00 | 100.805 | 9.42 |
| Total / Average | | | | 7,428,000.00 | 0.839 | | 267 | 7,599,862.17 | 102.313707 | 100 |