

**CITY OF EL PASO  
OFFICE OF THE COMPTROLLER  
INVESTMENT REPORT**



**3rd QUARTER  
May 31, 2015**



Texas Comptroller  
Leadership Circle  
Platinum Member

*The City of El Paso Texas*  
*Executive Summary*

Table of Contents

**Investment Report for 3rd Quarter Ending May 31, 2015**

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

To: Mr. Tommy Gonzalez, City Manager  
From: Investment Committee Members  
Date: June 30, 2015  
Subject: 3<sup>rd</sup> Qtr. Investment Report for Period Ending May 31, 2015

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

Submitted for your review and acceptance is the City of El Paso Third Quarter Investment Report including documentation for 3rd 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 one investment matured in the amount of \$2,000,000. 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 TexasDaily – had an average yield of 0.085% for this quarter.

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

	May 31, 2015	February 28, 2015
Par value invested	\$194,022,151.21	\$178,985,720
Portfolio book value	\$194,096,875.66	\$179,099,675
Portfolio market value	\$194,098,887.11	\$179,097,648
Weighted average maturity	6 Days	8 Days



## Office of The Comptroller | Treasury Services Division

### Mayor

Oscar Leeser

### City Council

#### District 1

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#### District 8

Cortney C. Niland

### City Manager

Tommy Gonzalez

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

	May 31, 2015	February 28, 2014
Portfolio Agency Callable Securities	N/A	N/A
Portfolio Bullet Securities	N/A	N/A
Municipal Bonds Securities	0.875%	0.883%
City's Average Portfolio Yield	0.097%	0.102%
Avg. Mkt. Pools	0.085%	0.072%
Avg. Mkt. 3 Month T-Bill rate*	0.017%	0.020%
Avg. Mkt. 6 Month T-Bill rate*	0.087%	0.070%
Avg. Mkt. 1 Year T-Bill rate*	0.253%	0.220%
Avg. Mkt. 2 Year T-Note rate*	0.583%	0.630%

The portfolio average yield of 0.097% for this quarter is 0.5 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

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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 3rd Quarter:

	May 31, 2015	February 28, 2015	Increase/(Decrease)
Certificate of Deposits	\$ 0.00	\$ 0.00	\$0.00
Logic	\$51,802,279	\$51,788,135	\$14,144
TexPool	\$30,640,268	\$30,636,261	\$4,007
TexStar	\$34,015,860	\$34,010,297	\$5,563
TexasDaily	\$56,028,280	\$56,015,769	\$12,511
Municipals	\$4,480,000	\$6,480,000	\$7,180,000
Agencies	\$0.00	\$0.00	\$0.00
Broker/Dealer Inv.	\$0.00	\$0.00	\$0.00

**FY Changes in Yield, Activity & Interest Earned Balances**

	3 <sup>rd</sup> Qtr. FY 15	3 <sup>rd</sup> Qtr. FY 14	Increase/(Decrease)
Interest Earnings	\$52,264	\$221,095	(\$168,831)
Portfolio Ending Balance	\$194,022,151	\$159,472,644	\$34,549,507
Yield to Maturity @ Cost	0.097%	0.126%	(0.029%)
Purchases	\$0.00	\$0.00	\$0.00
Maturities	\$2,000,000	\$6,108,000	(\$4,108,000)
Sold	\$0.00	\$0.00	\$0.00
Called	\$0.00	\$1,125,000	(\$1,125,000)





Office of The Comptroller | Treasury Services Division

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**City Council**

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Cortney C. Niland

**City Manager**

Tommy Gonzalez

**Investment Committee Members:**

Tony Ramos, Treasury Services Coordinator

Edmundo S. Calderon, Chief Internal Auditor

Robert Cortinas, Director Office of Management and Budget

Vacant, Comptroller

Dr. Mark Sutter, Chief Financial Officer

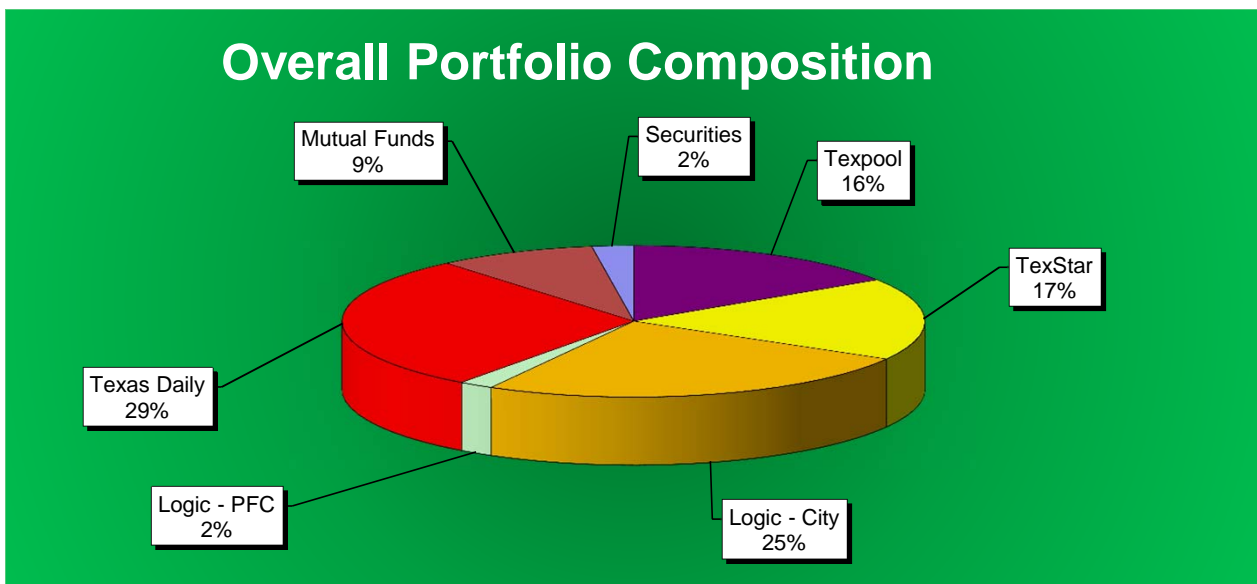
City of El Paso  
 Tracker Portfolio Set Up - City of El Paso  
 Report Format: By Transaction  
 Group By: Security Sector  
 Portfolio/Report Group: General Fund  
 As of 5/31/2015

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
<b>Local Government Investment Pool</b>										
Logic LGIP	LOGIC02	6/18/2009	3,717,968.37	3,717,968.37	3,717,968.37	3,717,968.37	0.112	0.112	N/A	1
Logic LGIP	LOGIC01	8/31/2008	48,084,310.29	48,084,310.29	48,084,310.29	48,084,310.29	0.112	0.112	N/A	1
TexasDaily LGIP	TEXASDAILY	8/31/2008	56,028,279.58	56,028,279.58	56,028,279.58	56,028,279.58	0.090	0.090	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	30,640,267.61	30,640,267.61	30,640,267.61	30,640,267.61	0.055	0.055	N/A	1
TexStar LGIP	TEXSTAR	8/31/2008	34,015,859.94	34,015,859.94	34,015,859.94	34,015,859.94	0.064	0.064	N/A	1
<b>Sub Total / Average</b>			<b>172,486,685.79</b>	<b>172,486,685.79</b>	<b>172,486,685.79</b>	<b>172,486,685.79</b>	<b>0.085</b>	<b>0.085</b>		<b>1</b>
<b>Money Market</b>										
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	17,055,285.94	17,055,285.94	17,055,285.94	17,055,285.94	0.010	0.010	N/A	1
<b>Sub Total / Average</b>			<b>17,055,465.42</b>	<b>17,055,465.42</b>	<b>17,055,465.42</b>	<b>17,055,465.42</b>	<b>0.010</b>	<b>0.010</b>		<b>1</b>
<b>Municipal</b>										
NEWYORKDORM 3.125 12/1/2015	6499057C4	1/28/2013	1,300,000.00	1,386,632.00	1,315,243.17	1,317,771.00	3.125	0.750	12/1/2015	184
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	1/29/2013	650,000.00	713,297.00	656,958.66	657,384.00	4.500	0.750	9/15/2015	107
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	7/26/2013	1,030,000.00	1,112,183.70	1,058,019.02	1,057,325.90	4.125	1.220	5/15/2016	350
WILSCD 4.75 11/1/2015	969078QK3	1/31/2013	1,500,000.00	1,660,815.00	1,524,503.60	1,524,255.00	4.750	0.800	11/1/2015	154
<b>Sub Total / Average</b>			<b>4,480,000.00</b>	<b>4,872,927.70</b>	<b>4,554,724.45</b>	<b>4,556,735.90</b>	<b>4.098</b>	<b>0.875</b>		<b>201</b>
<b>Total / Average</b>			<b>194,022,151.21</b>	<b>194,415,078.91</b>	<b>194,096,875.66</b>	<b>194,098,887.11</b>	<b>0.171</b>	<b>0.097</b>		<b>6</b>

## Portfolio Composition Review as of May 31, 2015

		Face Amount	Weighted Yield	Weighted Maturity	% Portfolio
<b>Pools</b>					
	TexStar	34,015,859.94	0.064	1	17.53%
	Logic - City	48,084,310.29	0.112	1	24.78%
	Logic - PFC	3,717,968.37	0.112	1	1.92%
	Texas Daily	56,028,279.58	0.090	1	28.88%
	Texpool	30,640,267.61	0.055	1	15.79%
		<u>172,486,685.79</u>			<u>88.90%</u>
<b>Mutual Funds</b>					
	Wells Fargo - PFC	179.48	0.010	1	0.00%
	Wells Fargo - City	17,055,285.94	0.010	1	8.79%
		<u>17,055,465.42</u>			<u>8.79%</u>
<b>Securities</b>					
	Texas Term - CB	0.00	0.000	0	0.00%
	CD's	0.00	0.000	0	0.00%
	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	4,480,000.00	0.875	201	2.31%
	Agency Callables	0.00	0.000	0	0.00%
		<u>4,480,000.00</u>			<u>2.31%</u>
<b>Portfolio Total</b>		<b>194,022,151.21</b>			<b>100.00%</b>

Portfolio Composition	Face Amount
<b>Texpool</b>	<b>30,640,267.61</b>
<b>TexStar</b>	<b>34,015,859.94</b>
<b>Logic - City</b>	<b>48,084,310.29</b>
<b>Logic - PFC</b>	<b>3,717,968.37</b>
<b>Texas Daily</b>	<b>56,028,279.58</b>
<b>Mutual Funds</b>	<b>17,055,465.42</b>
<b>Securities</b>	<b>4,480,000.00</b>

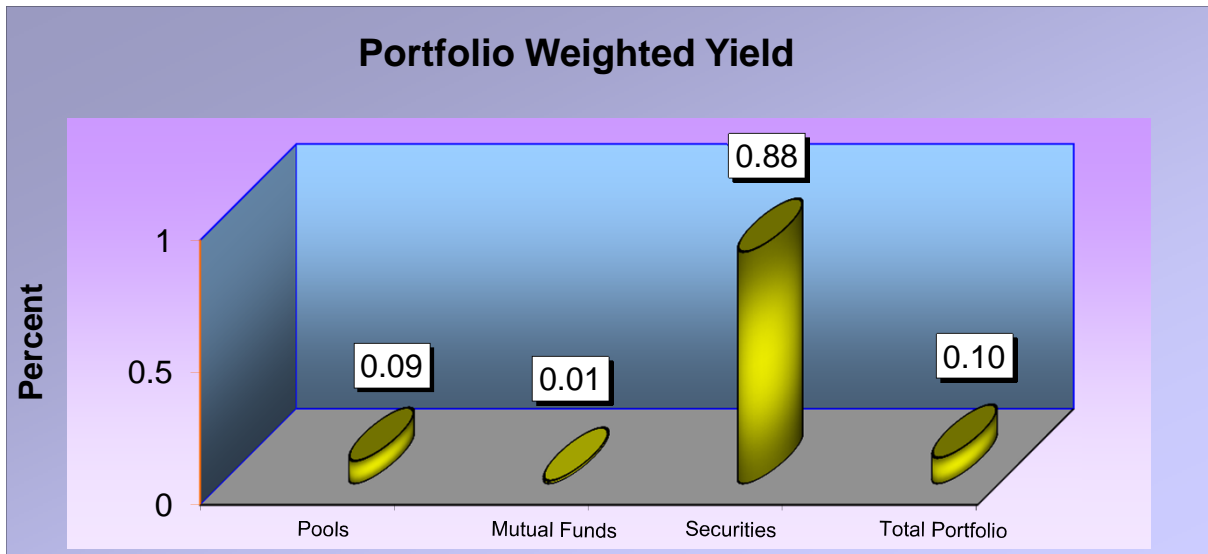




## Yield Analysis as of May 31, 2015

		Face Amount	Yield	Individual Weighted Yield	Portfolio Weighted Yield
<b>Pools</b>					
	TexStar	34,015,859.94	0.064	0.01262	0.01122
	Logic - City	48,084,310.29	0.112	0.03122	0.02776
	Logic - PFC	3,717,968.37	0.112	0.00241	0.00215
	Texas Daily	56,028,279.58	0.090	0.02923	0.02599
	Texpool	30,640,267.61	0.055	0.00977	0.00869
		<u>172,486,685.79</u>		<u>0.08526</u>	
<b>Mutual Funds</b>					
	Wells Fargo - PFC	179.48	0.010	0.00000	0.00000
	Wells Fargo - City	17,055,285.94	0.010	0.01000	0.00088
		<u>17,055,465.42</u>		<u>0.01000</u>	
<b>Securities</b>					
	Texas Term - CB	0.00	0.000	0.00000	0.00000
	CD's	0.00	0.000	0.00000	0.00000
	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	4,480,000.00	0.875	0.87500	0.02020
	Agency Callables	0.00	0.000	0.00000	0.00000
		<u>4,480,000.00</u>		<u>0.87500</u>	
<b>Portfolio Total</b>		<b>194,022,151.21</b>			<b>0.097</b>

Dollar Asset Distribution %	Weighted Yield	Face Amount
<b>Pools</b>	0.09	172,486,685.79
<b>Mutual Funds</b>	0.01	17,055,465.42
<b>Securities</b>	0.88	4,480,000.00
<b>Total Portfolio</b>	<b>0.10</b>	<b>194,022,151.21</b>

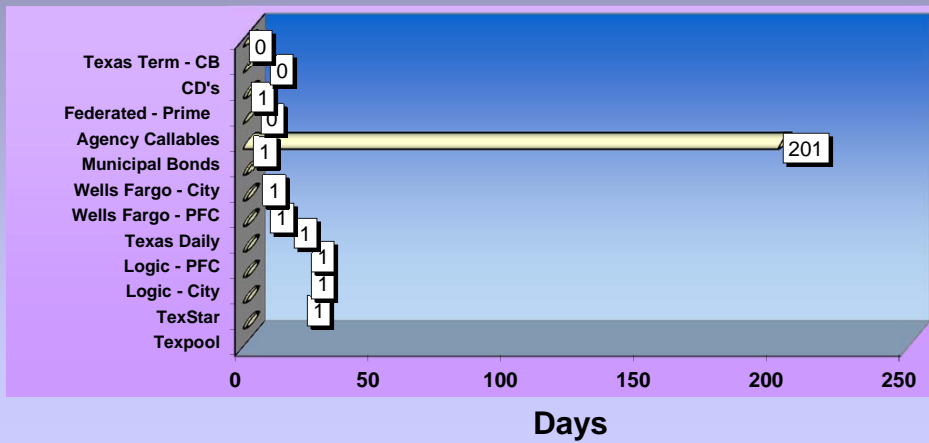


Maturity & Duration Analysis as of May 31, 2015

Pools	Face Amount	Maturity	Individual Weighted Maturity	Portfolio Weighted Maturity
<b>Pools</b>				
TexStar	34,015,859.94	1	0.19721	0.17532
Logic - City	48,084,310.29	1	0.27877	0.24783
Logic - PFC	3,717,968.37	1	0.02156	0.01916
Texas Daily	56,028,279.58	1	0.32483	0.28877
Texpool	30,640,267.61	1	0.17764	0.15792
	<u>172,486,685.79</u>		<u>1.00000</u>	
<b>Mutual Funds</b>				
Wells Fargo - PFC	179.48	1	0.00001	0.00000
Federated - Prime	0.00	1	0.00000	0.00000
BBVA Compass	0.00	1	0.00000	0.00000
Wells Fargo - City	17,055,285.94	1	0.99999	0.08790
	<u>17,055,465.42</u>		<u>1.00000</u>	
<b>Securities</b>				
Texas Term - CB	0.00	0	0.00000	0.00000
CD's	0.00	0	0.00000	0.00000
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	4,480,000.00	201	201.00000	4.64112
Agency Callables	0.00	0	0.00000	0.00000
	<u>4,480,000.00</u>		<u>201.00000</u>	
<b>Portfolio Total</b>	194,022,151.21			6

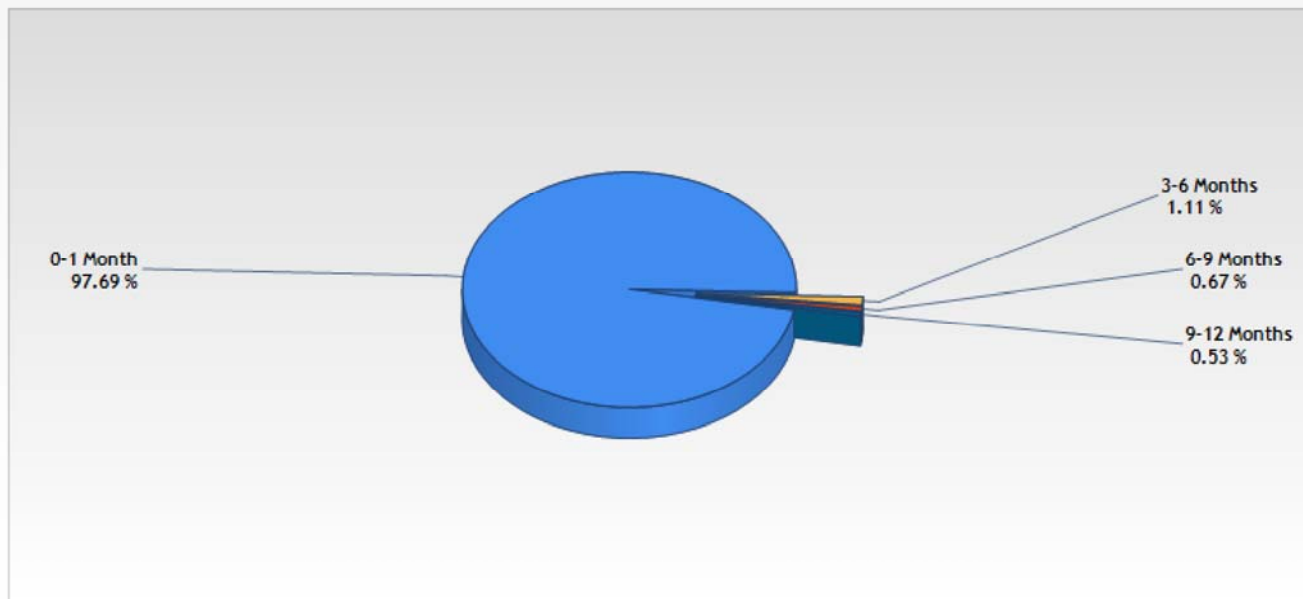
Dollar Asset Distribution (Maturity)	Days	Face Amount
Texpool	1	30,640,267.61
TexStar	1	34,015,859.94
Logic - City	1	48,084,310.29
Logic - PFC	1	3,717,968.37
Texas Daily	1	56,028,279.58
Wells Fargo - PFC	1	179.48
Wells Fargo - City	1	17,055,285.94
Municipal Bonds	201	4,480,000.00
Agency Callables	0	0.00
Federated - Prime	1	0.00
CD's	0	0.00
Texas Term - CB	0	0.00
		<b>194,022,151.21</b>

Maturity Analysis



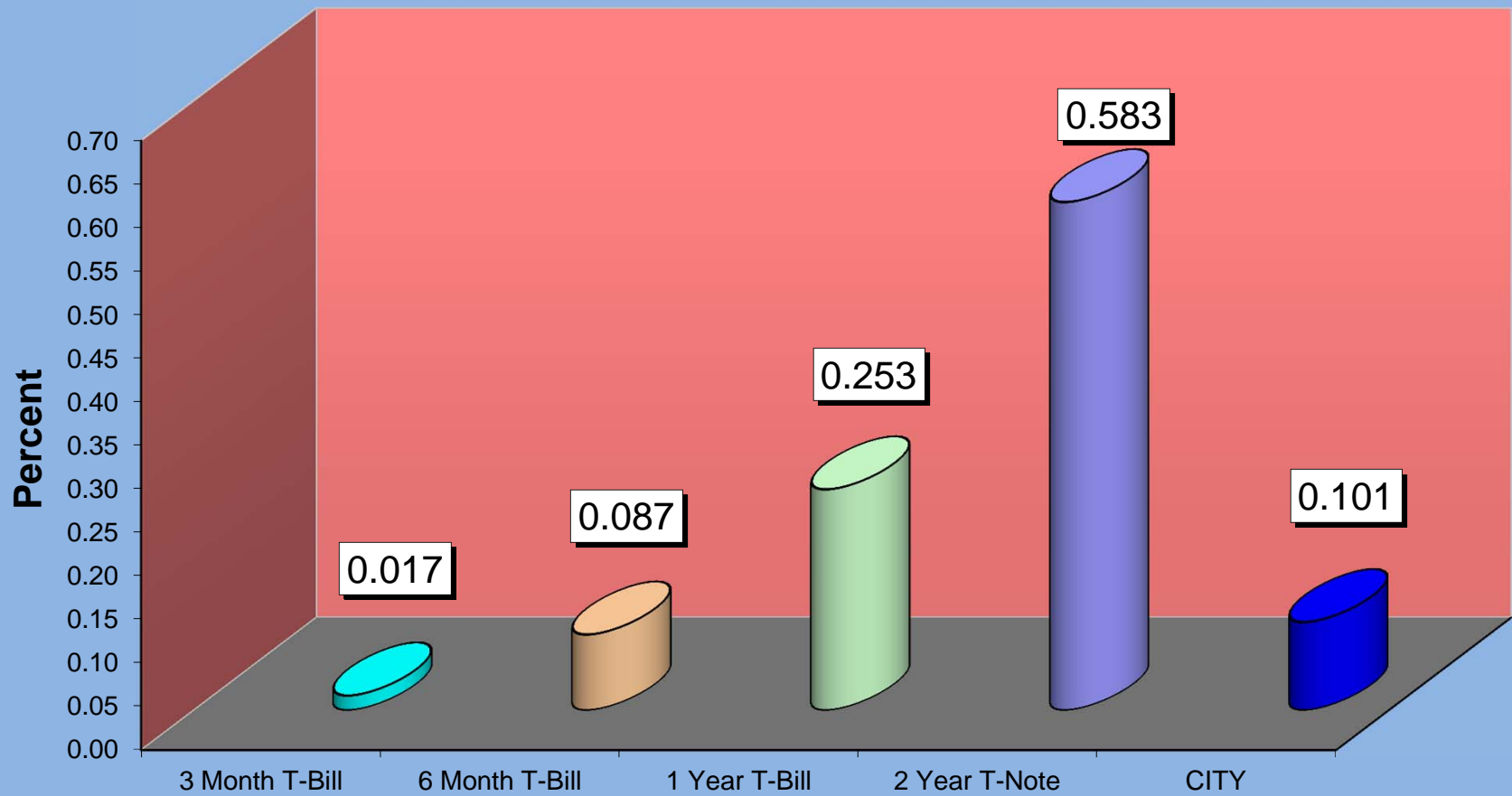
Portfolio / Report Group: General Fund  
 Report Date: 5/31/2015  
 Group By: Maturity Range  
 Average By: Face Amount/Shares

### Portfolio Holdings Distribution by Maturity Range

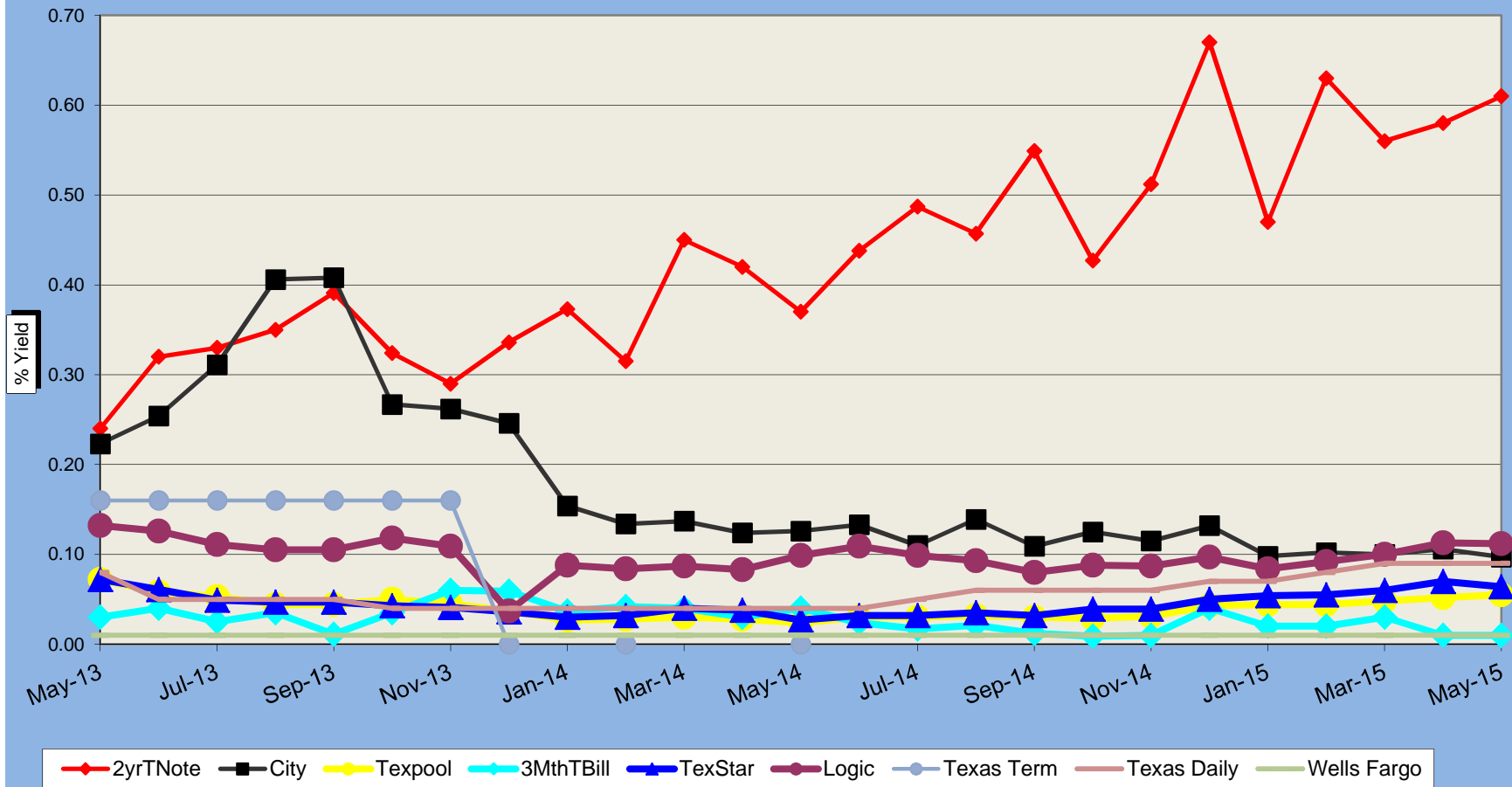


Maturity Range	Face Amount/Shares	YTM @ Cost	Cost Value	Days To Maturity	% of Portfolio	Market Value	Book Value	Duration To Maturity
0-1 Month	189,542,151.21	0.079	189,542,151.21	1	97.69	189,542,151.21	189,542,151.21	0.00
3-6 Months	2,150,000.00	0.785	2,374,112.00	140	1.11	2,181,639.00	2,181,462.26	0.38
6-9 Months	1,300,000.00	0.750	1,386,632.00	184	0.67	1,317,771.00	1,315,243.17	0.49
9-12 Months	1,030,000.00	1.220	1,112,183.70	350	0.53	1,057,325.90	1,058,019.02	0.95
<b>Total / Average</b>	<b>194,022,151.21</b>	<b>0.097</b>	<b>194,415,078.91</b>	<b>6</b>	<b>100</b>	<b>194,098,887.11</b>	<b>194,096,875.66</b>	<b>0.01</b>

# Benchmark Analysis for Quarter Ending May 31, 2015

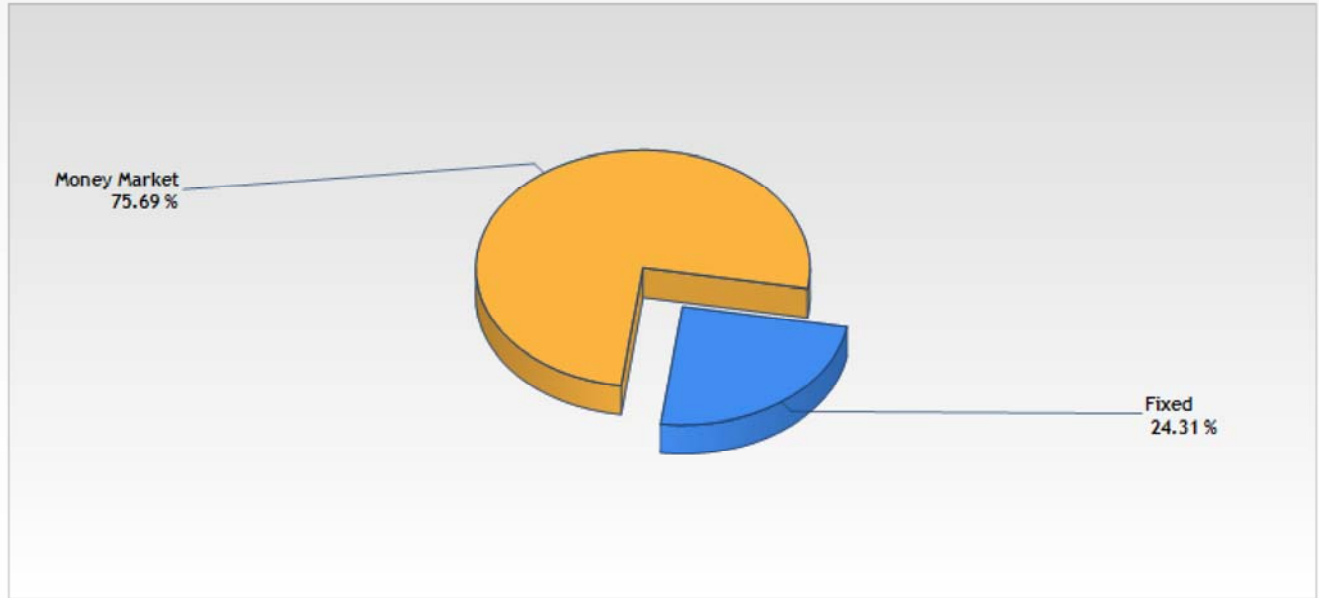


# City of El Paso Portfolio Performance Comparison



Portfolio / Report Group: General Fund  
 Begin Date: 2/28/2015  
 End Date: 5/31/2015  
 Carrying Value Date: 2/28/2015  
 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	108,773.75	0.00	-39,231.18	-57,819.64	11,722.93
Money Market	0.00	0.00	36,501.76	0.00	0.00	0.00	36,501.76
<b>Total / Average</b>	<b>0.00</b>	<b>0.00</b>	<b>145,275.51</b>	<b>0.00</b>	<b>-39,231.18</b>	<b>-57,819.64</b>	<b>48,224.69</b>



City of El Paso  
**Total Return Report - by Security Sector**  
 Report Format: By Transaction  
 Group By: Security Sector  
 Portfolio/Report Group: General Fund  
 Begin Activity Date: 2/28/2015, End Activity Date: 5/31/2015, Carrying Value Date: 2/28/2015

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
<b>Local Government Investment Pool</b>													
Logic LGIP	LOGIC01	48,071,181.98	48,084,310.29	N/A	0.112	0.112	0.03	13,128.31	13,128.31	13,128.31	0.00	13,128.31	N/A
Logic LGIP	LOGIC02	3,716,953.29	3,717,968.37	N/A	0.112	0.112	0.03	1,015.08	1,015.08	1,015.08	0.00	1,015.08	N/A
TexasDaily LGIP	TEXASDAILY	56,015,768.50	56,028,279.58	N/A	0.090	0.090	0.02	12,511.08	12,511.08	12,511.08	0.00	12,511.08	N/A
TexPool LGIP	TEXPOOL	30,636,260.64	30,640,267.61	N/A	0.055	0.055	0.01	4,006.97	4,006.97	4,006.97	0.00	4,006.97	N/A
TexStar LGIP	TEXSTAR	34,010,296.69	34,015,859.94	N/A	0.064	0.064	0.02	5,563.25	5,563.25	5,563.25	0.00	5,563.25	N/A
<b>Sub Total/Average Local Government Investment Pool</b>		<b>172,450,461.10</b>	<b>172,486,685.79</b>			<b>0.085</b>	<b>0.02</b>	<b>36,224.69</b>	<b>36,224.69</b>	<b>36,224.69</b>	<b>0.00</b>	<b>36,224.69</b>	<b>0.00</b>
<b>Money Market</b>													
Wells Fargo MM	WFCITY	55,079.13	17,055,285.94	N/A	0.010	0.010	0.01	277.07	277.07	277.07	0.00	277.07	N/A
Wells Fargo MM	WFPFC	179.48	179.48	N/A	0.010	0.010	0.00	0.00	0.00	0.00	0.00	0.00	N/A
<b>Sub Total/Average Money Market</b>		<b>55,258.61</b>	<b>17,055,465.42</b>			<b>0.010</b>	<b>0.01</b>	<b>277.07</b>	<b>277.07</b>	<b>277.07</b>	<b>0.00</b>	<b>277.07</b>	<b>0.00</b>
<b>Municipal</b>													
COSEDU 3.728 3/15/2015	19668QDR3	2,002,628.66	0.00	3/15/2015			0.51	37,280.00	3,520.89	1,560.89	-33,759.11	892.23	0.00
NEWYORKDORM 3.125 12/1/2015	6499057C4	1,323,118.80	1,315,243.17	12/1/2015	0.386	0.750	0.29	0.00	10,494.79	3,916.79	10,494.79	2,619.16	20,312.50
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	663,181.30	656,958.66	9/15/2015	0.556	0.750	0.18	14,625.00	7,556.25	1,179.75	-7,068.75	1,333.61	6,175.00
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	1,065,593.93	1,058,019.02	5/15/2016	1.321	1.220	0.47	21,243.75	10,975.93	5,053.43	-10,267.82	3,401.02	1,888.33
WILSCD 4.75 11/1/2015	969078QK3	1,539,432.94	1,524,503.60	11/1/2015	0.852	0.800	0.26	35,625.00	18,406.25	4,051.25	-17,218.75	3,476.91	5,937.50
<b>Sub Total/Average Municipal</b>		<b>6,593,955.63</b>	<b>4,554,724.45</b>			<b>0.874</b>	<b>0.32</b>	<b>108,773.75</b>	<b>50,954.11</b>	<b>15,762.11</b>	<b>-57,819.64</b>	<b>11,722.93</b>	<b>34,313.33</b>
<b>Total / Average</b>		<b>179,099,675.34</b>	<b>194,096,875.66</b>			<b>0.099</b>	<b>0.03</b>	<b>145,275.51</b>	<b>87,455.87</b>	<b>52,263.87</b>	<b>57,819.64</b>	<b>48,224.69</b>	<b>34,313.33</b>

City of El Paso  
 Texas Compliance Summary  
 Report Format: By Totals  
 Group By: Security Type  
 Portfolio/Report Group: General Fund  
 Begin Activity Date: 2/28/2015, End Activity Date: 5/31/2015, Carrying Value Date: 2/28/2015

Description	CUSIP/Ticker	Beginning Face Amount/Shares	Ending Face Amount/Shares	Beginning BV	Ending BV	Beginning MV	Ending MV	TRR-MV	Annualized TRR-MV
Local Government Investment Pool		172,450,461.10	172,486,685.79	172,450,461.10	172,486,685.79	172,450,461.10	172,486,685.79	0.02	0.08
Money Market		55,258.61	17,055,465.42	55,258.61	17,055,465.42	55,258.61	17,055,465.42	0.01	0.04
Municipal Bond		6,480,000.00	4,480,000.00	6,593,955.63	4,554,724.45	6,591,927.90	4,556,735.90	0.32	1.29
<b>Total / Average</b>		<b>178,985,719.71</b>	<b>194,022,151.21</b>	<b>179,099,675.34</b>	<b>194,096,875.66</b>	<b>179,097,647.61</b>	<b>194,098,887.11</b>	<b>0.03</b>	<b>0.12</b>

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 5/31/2015

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
<b>Local Government Investment Pool</b>												
Logic LGIP	LOGIC02	Logic	3,717,968.37	N/A	0.112	100	6/18/2009	N/A	3,717,968.37	3,717,968.37		1.92
Logic LGIP	LOGIC01	Logic	48,084,310.29	N/A	0.112	100	8/31/2008	N/A	48,084,310.29	48,084,310.29		24.78
TexasDaily LGIP	TEXASDAILY	TexasDaily	56,028,279.58	N/A	0.090	100	8/31/2008	N/A	56,028,279.58	56,028,279.58		28.88
TexPool LGIP	TEXPOOL	TexPool	30,640,267.61	N/A	0.055	100	8/31/2008	N/A	30,640,267.61	30,640,267.61		15.79
TexStar LGIP	TEXSTAR	TexStar	34,015,859.94	N/A	0.064	100	8/31/2008	N/A	34,015,859.94	34,015,859.94		17.53
<b>Sub Total / Average</b>			<b>172,486,685.79</b>		<b>0.085</b>	<b>100</b>			<b>172,486,685.79</b>	<b>172,486,685.79</b>	<b>0.00</b>	<b>88.90</b>
<b>Money Market</b>												
Wells Fargo MM	WFPFC	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	17,055,285.94	N/A	0.010	100	8/31/2008	N/A	17,055,285.94	17,055,285.94		8.79
<b>Sub Total / Average</b>			<b>17,055,465.42</b>		<b>0.010</b>	<b>100</b>			<b>17,055,465.42</b>	<b>17,055,465.42</b>	<b>0.00</b>	<b>8.79</b>
<b>Municipal Bond</b>												
NEWYORKDORM 3.125 12/1/2015	6499057C4	NEWYORKDORM	1,300,000.00		0.750	101.367	1/28/2013	12/1/2015	1,317,771.00	1,315,243.17	20,312.50	0.67
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	PORT AUTH NY & NJ	650,000.00		0.750	101.136	1/29/2013	9/15/2015	657,384.00	656,958.66	6,175.00	0.34
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	VIRGINIACOMWLTH	1,030,000.00		1.220	102.653	7/26/2013	5/15/2016	1,057,325.90	1,058,019.02	1,888.33	0.53
WILSCD 4.75 11/1/2015	969078QK3	WILSCD	1,500,000.00		0.800	101.617	1/31/2013	11/1/2015	1,524,255.00	1,524,503.60	5,937.50	0.77
<b>Sub Total / Average</b>			<b>4,480,000.00</b>		<b>0.875</b>	<b>101.712855</b>			<b>4,556,735.90</b>	<b>4,554,724.45</b>	<b>34,313.33</b>	<b>2.31</b>
<b>Total / Average</b>			<b>194,022,151.21</b>		<b>0.097</b>	<b>100.03955</b>			<b>194,098,887.11</b>	<b>194,096,875.66</b>	<b>34,313.33</b>	<b>100</b>

City of El Paso  
 Monthly General Ledger Report  
 Report Format: By Transaction  
 Group By: Security Type  
 Portfolio/Report Group: General Fund  
 Begin Activity Date: 2/28/2015, End Activity Date: 5/31/2015, Carrying Value Date: 2/28/2015

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
<b>Local Government Investment Pool</b>										
Logic LGIP	LOGIC01	8/31/2008	48,071,181.98	48,084,310.29	N/A	0.00	N/A	13,128.31	0.00	0.00
Logic LGIP	LOGIC02	6/18/2009	3,716,953.29	3,717,968.37	N/A	0.00	N/A	1,015.08	0.00	0.00
TexasDaily LGIP	TEXASDAILY	8/31/2008	56,015,768.50	56,028,279.58	N/A	0.00	N/A	12,511.08	0.00	0.00
TexPool LGIP	TEXPOOL	8/31/2008	30,636,260.64	30,640,267.61	N/A	0.00	N/A	4,006.97	0.00	0.00
TexStar LGIP	TEXSTAR	8/31/2008	34,010,296.69	34,015,859.94	N/A	0.00	N/A	5,563.25	0.00	0.00
<b>Sub Total/Average Local Government Investment Pool</b>			<b>172,450,461.10</b>	<b>172,486,685.79</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>36,224.69</b>	<b>0.00</b>	<b>0.00</b>
<b>Money Market</b>										
Wells Fargo MM	WFCITY	8/31/2008	55,079.13	17,055,285.94	N/A	0.00	N/A	277.07	0.00	0.00
Wells Fargo MM	WFPFC	8/31/2008	179.48	179.48	N/A	0.00	N/A	0.00	0.00	0.00
<b>Sub Total/Average Money Market</b>			<b>55,258.61</b>	<b>17,055,465.42</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>277.07</b>	<b>0.00</b>	<b>0.00</b>
<b>Municipal Bond</b>										
COSEDU 3.728 3/15/2015	19668QDR3	5/31/2012	2,155,400.00	0.00	33,759.11	-33,759.11	0.00	37,280.00	-2,628.66	0.00
NEWYORKDORM 3.125 12/1/2015	6499057C4	1/28/2013	1,386,632.00	1,386,632.00	9,817.71	10,494.79	20,312.50	0.00	-7,875.63	0.00
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	1/29/2013	713,297.00	713,297.00	13,243.75	-7,068.75	6,175.00	14,625.00	-6,222.64	0.00
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	7/26/2013	1,112,183.70	1,112,183.70	12,156.15	-10,267.82	1,888.33	21,243.75	-7,574.91	0.00
WILSCD 4.75 11/1/2015	969078QK3	1/31/2013	1,660,815.00	1,660,815.00	23,156.25	-17,218.75	5,937.50	35,625.00	-14,929.34	0.00
<b>Sub Total/Average Municipal Bond</b>			<b>7,028,327.70</b>	<b>4,872,927.70</b>	<b>92,132.97</b>	<b>-57,819.64</b>	<b>34,313.33</b>	<b>108,773.75</b>	<b>-39,231.18</b>	<b>0.00</b>
<b>Total / Average</b>			<b>179,534,047.41</b>	<b>194,415,078.91</b>	<b>92,132.97</b>	<b>57,819.64</b>	<b>34,313.33</b>	<b>145,275.51</b>	<b>39,231.18</b>	<b>0.00</b>

City of El Paso  
 Portfolio Activity Report  
 Report Format: By Transaction  
 Group By: Security Sector  
 Portfolio/Report Group: General Fund  
 Begin Activity Date: 2/28/2015, End Activity Date: 5/31/2015, Carrying Value Date: 2/28/2015

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	
<b>Local Government Investment Pool</b>																			
Logic LGIP	LOGIC01	8/31/2008	48,071,181.98	0.00	13,128.31	0.00	0.00	48,084,310.29	48,084,310.29	48,084,310.29	48,084,310.29	13,128.31	0.00	0.00	0.00	0.00	0.00	0.00	N/A
Logic LGIP	LOGIC02	6/18/2009	3,716,953.29	0.00	1,015.08	0.00	0.00	3,717,968.37	3,717,968.37	3,717,968.37	3,717,968.37	1,015.08	0.00	0.00	0.00	0.00	0.00	0.00	N/A
TexasDaily LGIP	TEXASDAILY	8/31/2008	56,015,768.50	0.00	12,511.08	0.00	0.00	56,028,279.58	56,028,279.58	56,028,279.58	56,028,279.58	12,511.08	0.00	0.00	0.00	0.00	0.00	0.00	N/A
TexPool LGIP	TEXPOOL	8/31/2008	30,636,260.64	0.00	4,006.97	0.00	0.00	30,640,267.61	30,640,267.61	30,640,267.61	30,640,267.61	4,006.97	0.00	0.00	0.00	0.00	0.00	0.00	N/A
TexStar LGIP	TEXSTAR	8/31/2008	34,010,296.69	0.00	5,563.25	0.00	0.00	34,015,859.94	34,015,859.94	34,015,859.94	34,015,859.94	5,563.25	0.00	0.00	0.00	0.00	0.00	0.00	N/A
<b>Sub Total/Average Local Government Investment Pool</b>			<b>172,450,461.10</b>	<b>0.00</b>	<b>36,224.69</b>	<b>0.00</b>	<b>0.00</b>	<b>172,486,685.79</b>	<b>172,486,685.79</b>	<b>172,486,685.79</b>	<b>172,486,685.79</b>	<b>36,224.69</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Money Market</b>																			
Wells Fargo MM	WFCITY	8/31/2008	55,079.13	0.00	32,000,206.81	15,000,000.00	0.00	17,055,285.94	17,055,285.94	17,055,285.94	17,055,285.94	277.07	0.00	0.00	0.00	0.00	0.00	0.00	N/A
Wells Fargo MM	WFPFC	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	0.00	N/A
<b>Sub Total/Average Money Market</b>			<b>55,258.61</b>	<b>0.00</b>	<b>32,000,206.81</b>	<b>15,000,000.00</b>	<b>0.00</b>	<b>17,055,465.42</b>	<b>17,055,465.42</b>	<b>17,055,465.42</b>	<b>17,055,465.42</b>	<b>277.07</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Municipal</b>																			
COSEDU 3.728 3/15/2015	19668QDR3	5/31/2012	2,000,000.00	0.00	0.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	37,280.00	0.00	-1,960.00	-1,960.00	-2,628.66	0.00	0.00	
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	1,317,771.00	1,315,243.17	1,386,632.00	0.00	-6,578.00	0.00	-6,578.00	-7,875.63	0.00	20,312.50	
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	657,384.00	656,958.66	713,297.00	14,625.00	-6,376.50	0.00	-6,376.50	-6,222.64	0.00	6,175.00	
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	1,057,325.90	1,058,019.02	1,112,183.70	21,243.75	-5,922.50	0.00	-5,922.50	-7,574.91	0.00	1,888.33	
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	1,524,255.00	1,524,503.60	1,660,815.00	35,625.00	-14,355.00	0.00	-14,355.00	-14,929.34	0.00	5,937.50	
<b>Sub Total/Average Municipal</b>			<b>6,480,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2,000,000.00</b>	<b>0.00</b>	<b>4,480,000.00</b>	<b>4,556,735.90</b>	<b>4,554,724.45</b>	<b>4,872,927.70</b>	<b>108,773.75</b>	<b>-33,232.00</b>	<b>-1,960.00</b>	<b>-35,192.00</b>	<b>-39,231.18</b>	<b>0.00</b>	<b>34,313.33</b>	
<b>Total / Average</b>			<b>178,985,719.71</b>	<b>0.00</b>	<b>32,036,431.50</b>	<b>17,000,000.00</b>	<b>0.00</b>	<b>194,022,151.21</b>	<b>194,098,887.11</b>	<b>194,096,875.66</b>	<b>194,415,078.91</b>	<b>145,275.51</b>	<b>33,232.00</b>	<b>-1,960.00</b>	<b>35,192.00</b>	<b>39,231.18</b>	<b>0.00</b>	<b>34,313.33</b>	

City of El Paso  
 Monthly Activity - by Action  
 Portfolio/Report Group: General Fund  
 From 3/1/2015 To 5/31/2015

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
<b>DEPOSIT</b>									
Logic LGIP	LOGIC02	None	3/31/2015	3/31/2015	0.000	315.32	315.32	0.00	315.32
Logic LGIP	LOGIC02	None	4/30/2015	4/30/2015	0.000	345.36	345.36	0.00	345.36
Logic LGIP	LOGIC02	None	5/31/2015	5/31/2015	0.000	354.40	354.40	0.00	354.40
Logic LGIP	LOGIC01	None	3/31/2015	3/31/2015	0.000	4,078.15	4,078.15	0.00	4,078.15
Logic LGIP	LOGIC01	None	4/30/2015	4/30/2015	0.000	4,466.63	4,466.63	0.00	4,466.63
Logic LGIP	LOGIC01	None	5/31/2015	5/31/2015	0.000	4,583.53	4,583.53	0.00	4,583.53
TexasDaily LGIP	TEXASDAILY	None	3/31/2015	3/31/2015	0.000	4,256.40	4,256.40	0.00	4,256.40
TexasDaily LGIP	TEXASDAILY	None	4/30/2015	4/30/2015	0.000	4,163.14	4,163.14	0.00	4,163.14
TexasDaily LGIP	TEXASDAILY	None	5/31/2015	5/31/2015	0.000	4,091.54	4,091.54	0.00	4,091.54
TexPool LGIP	TEXPOOL	None	3/31/2015	3/31/2015	0.000	1,249.19	1,249.19	0.00	1,249.19
TexPool LGIP	TEXPOOL	None	4/30/2015	4/30/2015	0.000	1,319.32	1,319.32	0.00	1,319.32
TexPool LGIP	TEXPOOL	None	5/31/2015	5/31/2015	0.000	1,438.46	1,438.46	0.00	1,438.46
TexStar LGIP	TEXSTAR	None	3/31/2015	3/31/2015	0.000	1,745.58	1,745.58	0.00	1,745.58
TexStar LGIP	TEXSTAR	None	4/30/2015	4/30/2015	0.000	1,959.90	1,959.90	0.00	1,959.90
TexStar LGIP	TEXSTAR	None	5/31/2015	5/31/2015	0.000	1,857.77	1,857.77	0.00	1,857.77
Wells Fargo MM	WFCITY	None	3/31/2015	3/31/2015	0.000	0.47	0.47	0.00	0.47
Wells Fargo MM	WFCITY	None	4/30/2015	4/30/2015	0.000	0.45	0.45	0.00	0.45
Wells Fargo MM	WFCITY	None	5/19/2015	5/19/2015	0.000	0.27	0.27	0.00	0.27
Wells Fargo MM	WFCITY	None	5/19/2015	5/19/2015	0.000	32,000,000.00	32,000,000.00	0.00	32,000,000.00
Wells Fargo MM	WFCITY	None	5/31/2015	5/31/2015	0.000	205.62	205.62	0.00	205.62
<b>Sub Total / Average</b>						<b>32,036,431.50</b>	<b>32,036,431.50</b>	<b>0.00</b>	<b>32,036,431.50</b>
<b>INTEREST</b>									
COSEDU 3.728 3/15/2015	19668QDR3	None	3/15/2015	3/15/2015	0.000	0.00	0.00	37,280.00	37,280.00
Logic LGIP	LOGIC02	None	3/31/2015	3/31/2015	0.000	0.00	0.00	315.32	315.32
Logic LGIP	LOGIC02	None	4/30/2015	4/30/2015	0.000	0.00	0.00	345.36	345.36
Logic LGIP	LOGIC02	None	5/31/2015	5/31/2015	0.000	0.00	0.00	354.40	354.40
Logic LGIP	LOGIC01	None	3/31/2015	3/31/2015	0.000	0.00	0.00	4,078.15	4,078.15
Logic LGIP	LOGIC01	None	4/30/2015	4/30/2015	0.000	0.00	0.00	4,466.63	4,466.63
Logic LGIP	LOGIC01	None	5/31/2015	5/31/2015	0.000	0.00	0.00	4,583.53	4,583.53
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	None	3/16/2015	3/16/2015	0.000	0.00	0.00	14,625.00	14,625.00
TexasDaily LGIP	TEXASDAILY	None	3/31/2015	3/31/2015	0.000	0.00	0.00	4,256.40	4,256.40
TexasDaily LGIP	TEXASDAILY	None	4/30/2015	4/30/2015	0.000	0.00	0.00	4,163.14	4,163.14
TexasDaily LGIP	TEXASDAILY	None	5/31/2015	5/31/2015	0.000	0.00	0.00	4,091.54	4,091.54
TexPool LGIP	TEXPOOL	None	3/31/2015	3/31/2015	0.000	0.00	0.00	1,249.19	1,249.19
TexPool LGIP	TEXPOOL	None	4/30/2015	4/30/2015	0.000	0.00	0.00	1,319.32	1,319.32
TexPool LGIP	TEXPOOL	None	5/31/2015	5/31/2015	0.000	0.00	0.00	1,438.46	1,438.46
TexStar LGIP	TEXSTAR	None	3/31/2015	3/31/2015	0.000	0.00	0.00	1,745.58	1,745.58
TexStar LGIP	TEXSTAR	None	4/30/2015	4/30/2015	0.000	0.00	0.00	1,959.90	1,959.90
TexStar LGIP	TEXSTAR	None	5/31/2015	5/31/2015	0.000	0.00	0.00	1,857.77	1,857.77
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	None	5/15/2015	5/15/2015	0.000	0.00	0.00	21,243.75	21,243.75
Wells Fargo MM	WFCITY	None	3/31/2015	3/31/2015	0.000	0.00	0.00	0.47	0.47



Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
Wells Fargo MM	WFCITY	None	4/30/2015	4/30/2015	0.000	0.00	0.00	0.45	0.45
Wells Fargo MM	WFCITY	None	5/19/2015	5/19/2015	0.000	0.00	0.00	0.27	0.27
Wells Fargo MM	WFCITY	None	5/21/2015	5/21/2015	0.000	0.00	0.00	70.26	70.26
Wells Fargo MM	WFCITY	None	5/31/2015	5/31/2015	0.000	0.00	0.00	205.62	205.62
WILSCD 4.75 11/1/2015	969078QK3	None	5/1/2015	5/1/2015	0.000	0.00	0.00	35,625.00	35,625.00
<b>Sub Total / Average</b>						<b>0.00</b>	<b>0.00</b>	<b>145,275.51</b>	<b>145,275.51</b>
<b>MATURED</b>									
COSEDU 3.728 3/15/2015	19668QDR3	FirstSouthwest	3/15/2015	3/15/2015	0.000	2,000,000.00	2,000,000.00	0.00	2,000,000.00
<b>Sub Total / Average</b>						<b>2,000,000.00</b>	<b>2,000,000.00</b>	<b>0.00</b>	<b>2,000,000.00</b>
<b>WITHDRAW</b>									
Wells Fargo MM	WFCITY	None	5/21/2015	5/21/2015	0.000	15,000,000.00	15,000,000.00	0.00	15,000,000.00
<b>Sub Total / Average</b>						<b>15,000,000.00</b>	<b>15,000,000.00</b>	<b>0.00</b>	<b>15,000,000.00</b>

City of El Paso  
 Investment Portfolio - Broker / Dealer  
 Report Format: By Transaction  
 Group By: Broker/Dealer  
 Portfolio/Report Group: General Fund  
 As of 5/31/2015

Description	CUSIP/Ticker	Security Type	Settlement Date	Face Amount/Shares	YTM @ Cost	Maturity Date	Days To Maturity	Market Value	Market Price	% of Portfolio
<b>Vining Sparks</b>										
NEWYORKDORM 3.125 12/1/2015	6499057C4	Municipal Bond	1/28/2013	1,300,000.00	0.750	12/1/2015	184	1,317,771.00	101.367	29.02
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	Municipal Bond	1/29/2013	650,000.00	0.750	9/15/2015	107	657,384.00	101.136	14.51
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	Municipal Bond	7/26/2013	1,030,000.00	1.220	5/15/2016	350	1,057,325.90	102.653	22.99
WILSCD 4.75 11/1/2015	969078QK3	Municipal Bond	1/31/2013	1,500,000.00	0.800	11/1/2015	154	1,524,255.00	101.617	33.48
<b>Sub Total / Average</b>				<b>4,480,000.00</b>	<b>0.875</b>		<b>201</b>	<b>4,556,735.90</b>	<b>101.712855</b>	<b>100.00</b>
<b>Total / Average</b>				<b>4,480,000.00</b>	<b>0.875</b>		<b>201</b>	<b>4,556,735.90</b>	<b>101.712855</b>	<b>100</b>