



SAN JACINTO PLAZA



The City of El Paso Texas

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Investment Report for FY2017 2nd Quarter Ending February 28, 2017

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Office of the Comptroller

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Lily Limón

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Cortney C. Niland

City Manager

Tommy Gonzalez

To: Mr. Tommy Gonzalez, City Manager
From: Investment Committee Members
Date: March 23, 2017
Subject: Second Quarter Investment Report for Period Ending February 28, 2017

Submitted for your review and acceptance is the City of El Paso Second Quarter Investment Report for fiscal year 2017, including documentation for second 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.

In fiscal year 2017, 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 Investment Policy. In adherence with Investment Policy, the Investment Officers' primary goal is and will always continue to be the preservation and security of principal while returns remain commensurate with City's investment risks constraints as outlined per City's Investment Policy.

First, during the quarter we had one certificate of deposit mature in the amount of \$245,000. This amount was not reinvested but was instead deposited into our concentration account. Second, we invested \$135,000,000 in the Local Government Investment Pools. Finally, our investment earnings for the quarter totaled \$660,331 of which \$304,564 is attributed to earnings on the Quality of Life bond proceeds. Fiscal year to date the earnings for Quality of Life total \$558,354. The debt issue costs to be offset by these earnings total \$1,879,612 (net of issue cost refunds) of which \$1,321,258 remains to be offset.



Office of the Comptroller

Investment Committee Members:


Luis Mier, Treasury Services Coordinator


Edmundo S. Calderon, Chief Internal Auditor


Robert Cortinas, Director Office of Management and Budget


Patricia Degman, Comptroller


Dr. Mark Sutter, Deputy City Manager of Financial and Public Health Services

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

	February 28, 2017	November 30, 2016
Par value invested	\$ 534,922,510	\$ 399,513,877
Portfolio book value	\$ 534,922,510	\$ 399,513,877
Portfolio market value	\$ 534,937,769	\$ 399,539,145
Weighted average maturity	4 days	5 days

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

	February 28, 2017	November 30, 2016
Certificates of Deposit	1.207%	1.172%
City's Average Portfolio Yield	0.682%	0.536%
Average Yield Pools	0.679%	0.530%
Average 3 Month T-Bill	0.532%	0.363%
Average 6 Month T-Bill	0.657%	0.508%
Average 1 Year T-Bill	0.800%	0.658%
Average 2 Year T-Note	1.200%	0.885%

Quarter Changes in Security Type Balances

Below is a comparison of selected fund balances and investments for the 2nd Quarter (at cost):

	February 28, 2017	November 30, 2016	Increase (Decrease)
Certificates of Deposit	\$ 3,675,000	\$ 3,920,000	\$ (245,000)
Logic - City	149,159,356	103,904,678	45,254,678
TexPool	145,509,381	100,373,117	45,136,264
TexStar	142,738,862	97,604,059	45,134,803
TexasDaily	92,780,218	92,653,477	126,741
Wells Fargo - City	1,059,694	1,058,546	1,148
	\$ 534,922,511	\$ 399,513,877	\$ 135,408,634

FY Changes in Yield, Activity & Interest Earned Balances

	2nd Qtr. FY 2017	2nd Qtr. FY 2016	Increase (Decrease)
Interest Earnings	\$ 660,331	\$ 184,869	\$ 475,462
Portfolio Ending Balance	\$ 534,937,769	\$ 287,217,628	247,720,141
Yield to Maturity @ Cost	0.682%	0.390%	0.292%
Purchases/Deposits	\$ 135,000,000	\$ 195,154,614	(60,154,614)
Maturities/Withdrawals	\$ 245,000	\$ 27,735,000	(27,490,000)
Sold	\$ -	\$ 2,205,000	(2,205,000)

City of El Paso
Tracker Portfolio Set-Up - City of El Paso
 Report Format: By Transaction
 Group By: Security Sector
 Average By: Face Amount / Shares
Portfolio / Report Group: All Portfolios
As of 2/28/2017

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										
Ally Bank UT 1.45 3/26/2018	02006LUD3	9/24/2015	245,000.00	245,000.00	245,000.00	246,034.39	1.450	1.450	3/26/2018	391
BMO Harris Bank IL 1.1 9/22/2017	05573J4P6	9/23/2015	245,000.00	245,000.00	245,000.00	245,698.25	1.100	1.100	9/22/2017	206
Capital Bank FL 1.05 9/28/2017	139800CR5	9/28/2015	245,000.00	245,000.00	245,000.00	245,711.73	1.050	1.050	9/28/2017	212
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	9/23/2015	245,000.00	245,000.00	245,000.00	246,011.61	1.300	1.300	3/23/2018	388
Citizens State Bank OK 0.85 3/24/2017	17669WFP5	9/24/2015	245,000.00	245,000.00	245,000.00	245,061.01	0.850	0.850	3/24/2017	24
Connectone Bank 1.1 9/29/2017	20786ABH7	9/29/2015	245,000.00	245,000.00	245,000.00	245,697.52	1.100	1.100	9/29/2017	213
First General Bank 1.2 9/28/2018	320337BJ6	9/30/2015	245,000.00	245,000.00	245,000.00	246,776.01	1.200	1.200	9/28/2018	577
First Niagara Bank NY 1.1 9/25/2017	33583CSA8	9/25/2015	245,000.00	245,000.00	245,000.00	245,691.15	1.100	1.100	9/25/2017	209
Key Bank OH 1.25 10/1/2018	49306SVF0	9/30/2015	245,000.00	245,000.00	245,000.00	246,733.62	1.250	1.250	10/1/2018	580
Marlin Business Bank UT 1.05 9/28/2017	57116AKM9	9/28/2015	245,000.00	245,000.00	245,000.00	245,698.74	1.050	1.050	9/28/2017	212
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	9/24/2015	245,000.00	245,000.00	245,000.00	246,742.44	1.250	1.250	9/24/2018	573
Mercantil Commerce Bank 1.45 3/26/2018	58733ABZ1	9/25/2015	245,000.00	245,000.00	245,000.00	246,034.39	1.450	1.450	3/26/2018	391
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	9/25/2015	245,000.00	245,000.00	245,000.00	246,494.01	1.250	1.250	7/25/2018	512
United Bankers Bank IL 1.3 9/28/2018	909557EW6	9/30/2015	245,000.00	245,000.00	245,000.00	246,736.07	1.300	1.300	9/28/2018	577
WebBank UT 1.4	947547HP3	9/18/2015	245,000.00	245,000.00	245,000.00	245,137.45	1.400	1.400	9/18/2018	567

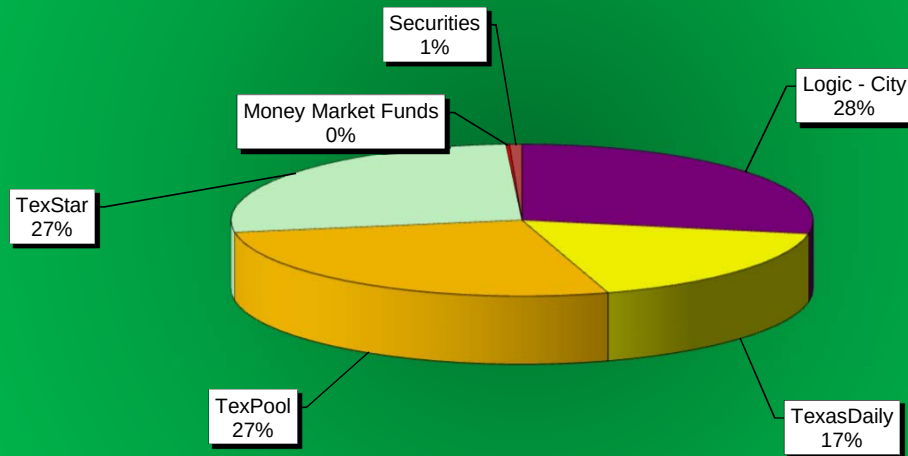
Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
9/18/2018-15										
Sub Total / Average			3,675,000.00	3,675,000.00	3,675,000.00	3,690,258.39	1.207	1.207		375
Local Government Investment Pool										
Logic LGIP	LOGIC01	8/31/2008	149,159,355.89	149,159,355.89	149,159,355.89	149,159,355.89	0.972	0.972	N/A	1
TexasDaily LGIP	TEXASDAILY	8/31/2008	92,780,217.51	92,780,217.51	92,780,217.51	92,780,217.51	0.590	0.590	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	145,509,380.81	145,509,380.81	145,509,380.81	145,509,380.81	0.559	0.559	N/A	1
TexStar LGIP	TEXSTAR	8/31/2008	142,738,862.10	142,738,862.10	142,738,862.10	142,738,862.10	0.553	0.553	N/A	1
Sub Total / Average			530,187,816.31	530,187,816.31	530,187,816.31	530,187,816.31	0.679	0.679		1
Money Market										
Wells Fargo MM	WFCITY	8/31/2008	1,059,693.82	1,059,693.82	1,059,693.82	1,059,693.82	0.470	0.470	N/A	1
Sub Total / Average			1,059,693.82	1,059,693.82	1,059,693.82	1,059,693.82	0.470	0.470		1
Total / Average			534,922,510.13	534,922,510.13	534,922,510.13	534,937,768.52	0.682	0.682		4

Portfolio Composition Review as of February 28, 2017

Pools	Face Amount	Weighted Yield	Weighted Maturity	% Portfolio
TexStar	\$ 142,738,862	0.553%	1	26.68%
Logic - City	149,159,356	0.972%	1	27.88%
TexasDaily	92,780,218	0.590%	1	17.34%
TexPool	145,509,381	0.559%	1	27.20%
	530,187,817			99.11%
Money Market Funds				
Wells Fargo - City	1,059,694	0.470%	1	0.20%
Securities				
Certificates of Deposit	3,675,000	1.207%	375	0.69%
Portfolio total	\$ 534,922,511		4	100.00%

Portfolio Composition	Face Amount
Logic - City	149,159,356
TexasDaily	92,780,218
TexPool	145,509,381
TexStar	142,738,862
Money Market Funds	1,059,694
Securities	3,675,000

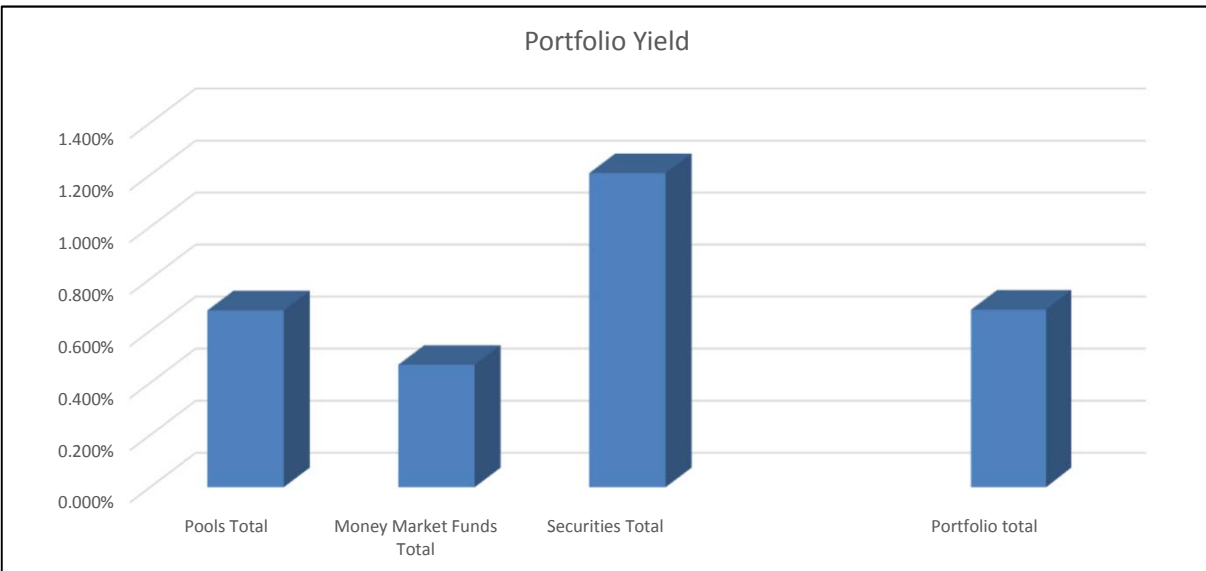
Overall Portfolio Composition



Yield Analysis as of February 28, 2017

	Face Amount	Portfolio Yield	Individual Weighted Yield	Portfolio Weighted Yield
Pools				
TexStar	\$ 142,738,862	0.553%	0.149%	0.148%
Logic - City	149,159,356	0.972%	0.273%	0.271%
TexasDaily	92,780,218	0.590%	0.103%	0.102%
TexPool	145,509,381	0.559%	0.153%	0.152%
	<u>530,187,817</u>		<u>0.679%</u>	
Money Market Funds				
Wells Fargo - City	<u>1,059,694</u>	0.470%	<u>0.470%</u>	0.001%
Securities				
Certificates of Deposit	<u>3,675,000</u>	1.207%	<u>1.207%</u>	0.008%
Portfolio total	<u>\$ 534,922,511</u>			<u>0.682%</u>

Dollar Asset Distribution %	Weighted Yield	Face Amount
Pools Total	0.679%	530,187,816
Money Market Funds Total	0.470%	1,059,694
Securities Total	1.207%	3,675,000
Portfolio total	0.682%	534,922,510

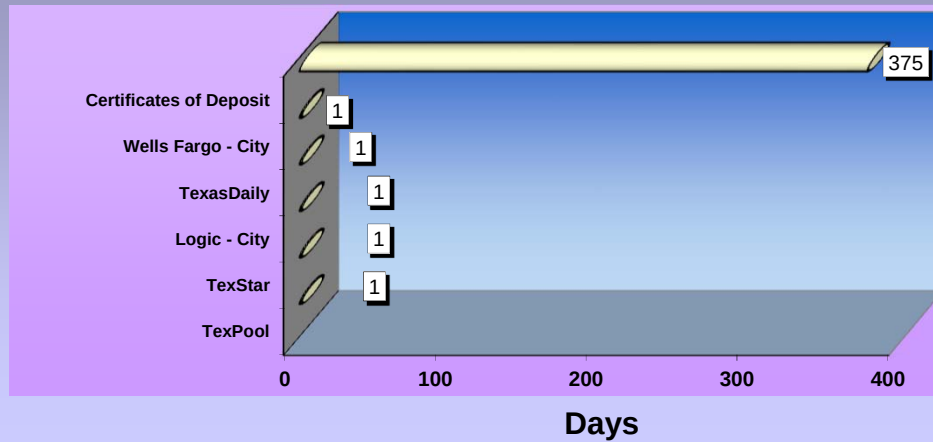


Maturity & Duration Analysis as of February 28, 2017

	Face Amount	Maturity	Individual Weighted Maturity	Portfolio Weighted Maturity
Pools				
TexStar	\$ 142,738,862	1	0.269	0.267
Logic - City	149,159,356	1	0.281	0.279
TexasDaily	92,780,218	1	0.175	0.173
TexPool	145,509,381	1	0.274	0.272
	<u>530,187,817</u>		<u>1.000</u>	
Money Market Funds				
Wells Fargo - City	<u>1,059,694</u>	1	<u>1.000</u>	0.002
Securities				
Certificates of Deposit	<u>3,675,000</u>	375	<u>375.000</u>	2.576
Portfolio total	<u><u>\$ 534,922,511</u></u>	4		4.000

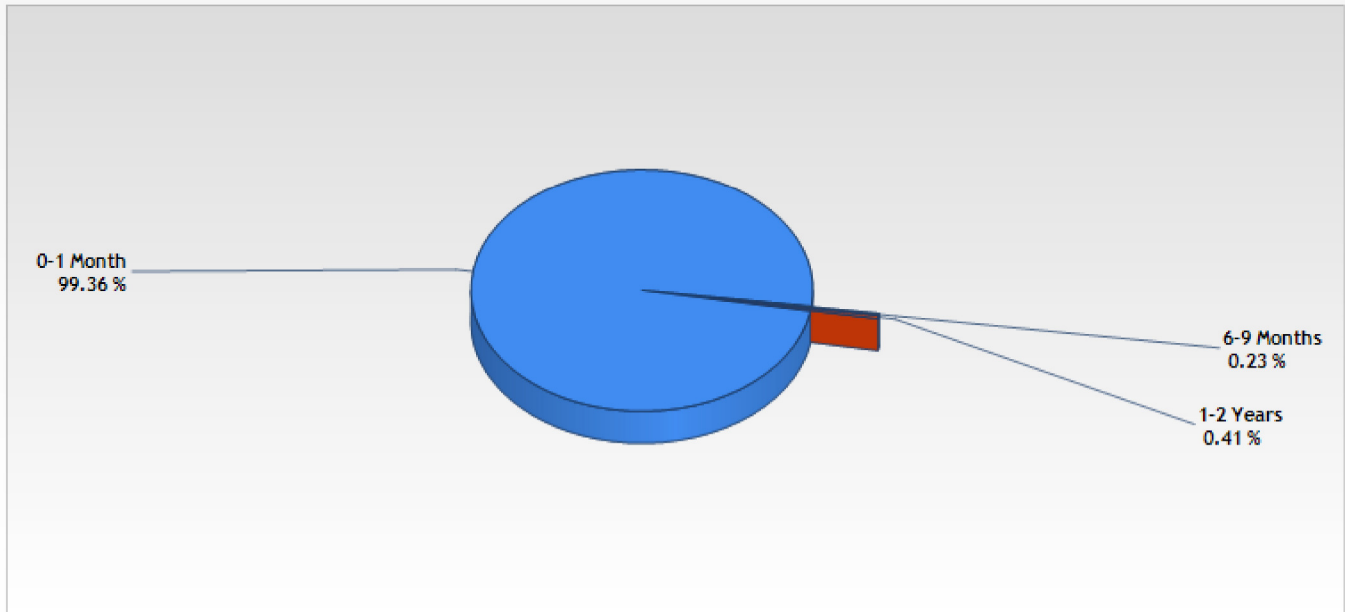
Dollar Asset Distribution (Maturity)	Days	Face Amount
TexPool	1	145,509,381
TexStar	1	142,738,862
Logic - City	1	149,159,356
TexasDaily	1	92,780,218
Wells Fargo - City	1	1,059,694
Certificates of Deposit	375	3,675,000
		534,922,511

Maturity Analysis



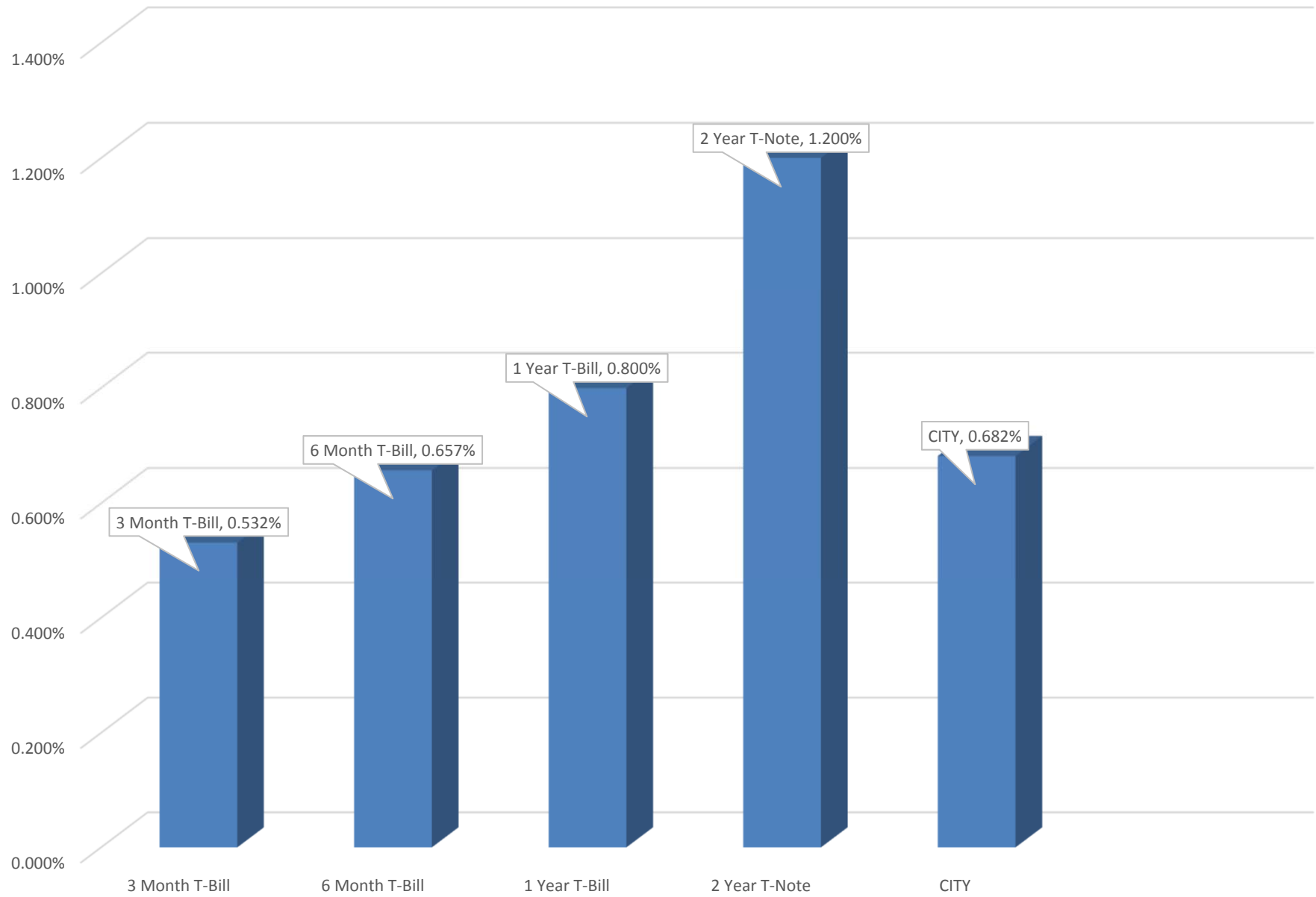
City of El Paso
Distribution
Group By: Maturity Range
Average By: Face Amount/Shares
Portfolio / Report Group: All Portfolios
As of: 2/28/2017

Portfolio Holdings Distribution by Maturity Range

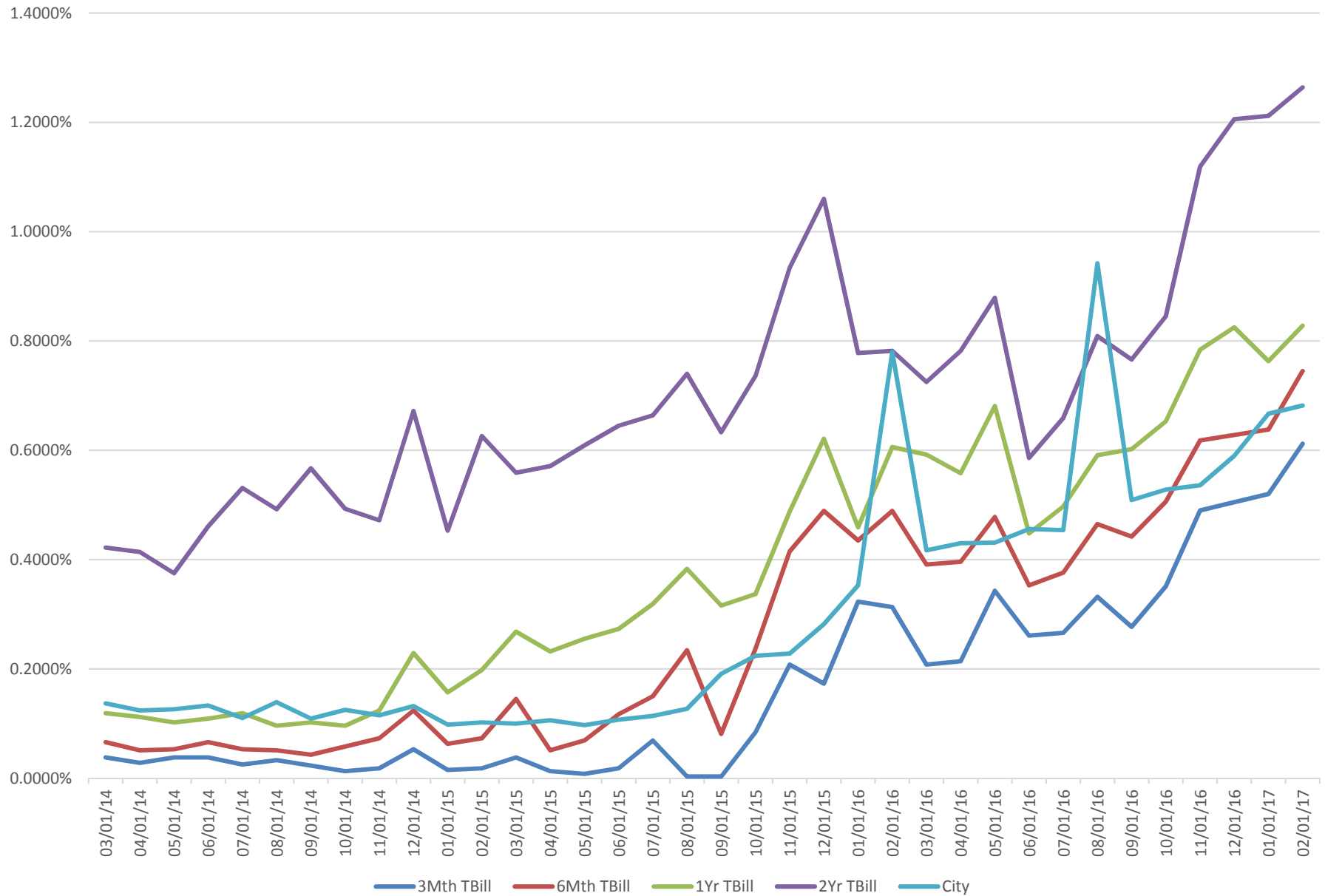


Maturity Range	Face Amount/Shares	YTM @ Cost	Cost Value	Days To Maturity	% of Portfolio	Market Value	Book Value	Duration To Maturity
0-1 Month	531,492,510.13	0.679	531,492,510.13	1	99.36	531,492,571.14	531,492,510.13	0.00
6-9 Months	1,225,000.00	1.080	1,225,000.00	210	0.23	1,228,497.39	1,225,000.00	0.57
1-2 Years	2,205,000.00	1.317	2,205,000.00	506	0.41	2,216,699.99	2,205,000.00	1.37
TOTAL / AVERAGE	534,922,510.13	0.682	534,922,510.13	4	100	534,937,768.52	534,922,510.13	0.01

Benchmark Analysis for Quarter Ending February 28, 2017

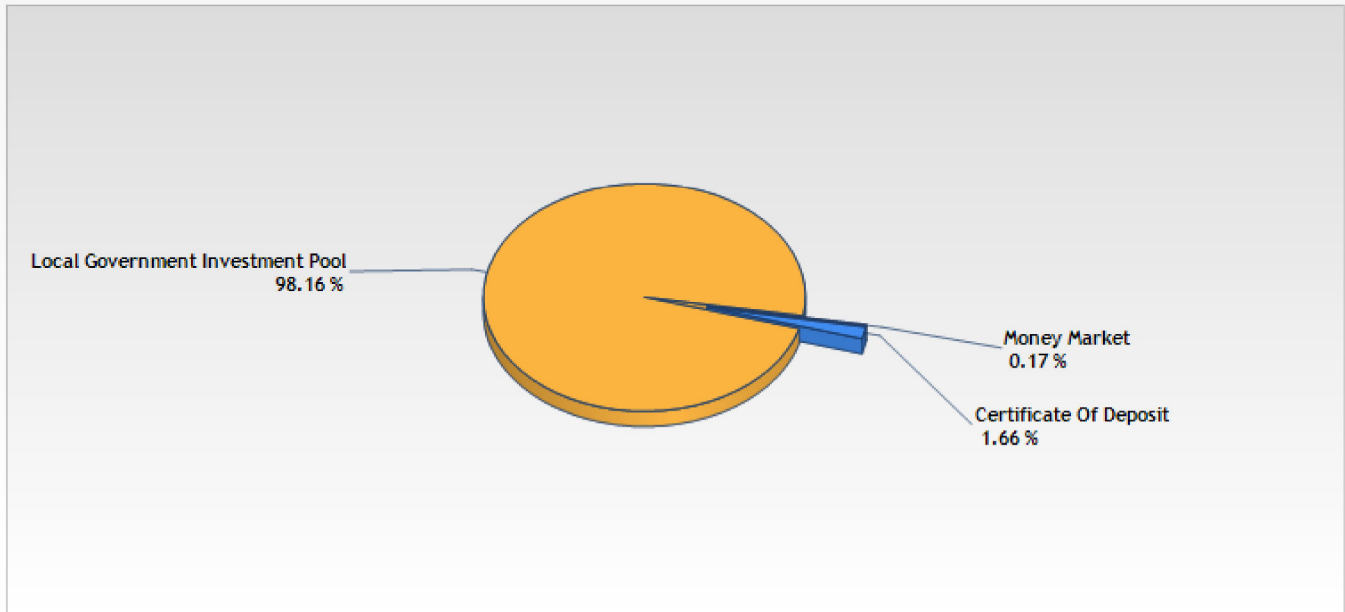


Portfolio Performance Comparison - March 31, 2014 to February 28, 2017



City of El Paso
 Date To Date
 Group By: Security Sector
 Average By: Book Value
 Portfolio / Report Group: All Portfolios
 Begin Date: 11/30/2016, End Date: 2/28/2017

Interest Earned During Period - BV



Security Sector	Sell Accrued Interest	Buy Accrued Interest	Interest/Dividends	Amortized Discount	Amortized Premium	Difference in Accrued Interest	Interest Earned During Period- BV
Certificate Of Deposit	0.00	0.00	6,697.57	0.00	0.00	4,367.71	11,065.28
Local Government Investment Pool	0.00	0.00	652,485.45	0.00	0.00	0.00	652,485.45
Money Market	0.00	0.00	1,148.02	0.00	0.00	0.00	1,148.02
TOTAL / AVERAGE	0.00	0.00	660,331.04	0.00	0.00	4,367.71	664,698.75

City of El Paso
Total Return Report - by Security Sector
 Report Format: By Transaction
 Group By: Security Sector
Portfolio / Report Group: All Portfolios
Begin Date: 11/30/2016, End Date: 2/28/2017

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													
Ally Bank UT 1.45 3/26/2018	02006LUD3	245,000.00	245,000.00	3/26/2018	1.053	1.450	0.04	0.00	875.96	88.77	875.96	875.96	1,528.06
BMO Harris Bank IL 1.1 9/22/2017	05573J4P6	245,000.00	245,000.00	9/22/2017	0.590	1.100	0.17	0.00	664.52	413.64	664.52	664.52	1,166.60
Capital Bank FL 1.05 9/28/2017	139800CR5	245,000.00	245,000.00	9/28/2017	0.548	1.050	0.16	0.00	634.32	384.91	634.32	634.32	1,078.34
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	245,000.00	245,000.00	3/23/2018	0.912	1.300	0.00	802.80	785.35	6.01	-17.45	785.35	43.63
Citizens State Bank OK 0.85 3/24/2017	17669WFP5	245,000.00	245,000.00	3/24/2017	0.501	0.850	0.14	524.90	513.49	347.87	-11.41	513.49	22.82
Connectone Bank 1.1 9/29/2017	20786ABH7	245,000.00	245,000.00	9/29/2017	0.611	1.100	0.17	671.91	664.53	419.04	-7.38	664.53	0.00
First General Bank 1.2 9/28/2018	320337BJ6	245,000.00	245,000.00	9/28/2018	0.738	1.200	-0.23	724.93	724.93	-562.05	0.00	724.93	0.00
First Niagara Bank NY 1.1 9/25/2017	33583CSA8	245,000.00	245,000.00	9/25/2017	0.606	1.100	0.17	0.00	664.52	417.07	664.52	664.52	1,151.84
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	245,000.00	0.00	12/30/2016			0.06	130.89	130.89	48.81	0.00	130.89	0.00
Key Bank OH 1.25 10/1/2018	49306SVF0	245,000.00	245,000.00	10/1/2018	0.800	1.250	-0.21	0.00	755.13	-523.53	755.13	755.13	1,266.95
Marlin Business Bank UT 1.05 9/28/2017	57116AKM9	245,000.00	245,000.00	9/28/2017	0.560	1.050	0.16	648.42	634.32	390.54	-14.10	634.32	0.00
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	245,000.00	245,000.00	9/24/2018	0.795	1.250	-0.21	771.91	755.13	-508.83	-16.78	755.13	33.56
Mercantil Commerce Bank 1.45 3/26/2018	58733ABZ1	245,000.00	245,000.00	3/26/2018	1.053	1.450	0.04	0.00	875.96	88.77	875.96	875.96	1,518.33
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	245,000.00	245,000.00	7/25/2018	0.814	1.250	-0.14	771.91	755.13	-337.08	-16.78	755.13	25.17
United Bankers Bank IL 1.3 9/28/2018	909557EW6	245,000.00	245,000.00	9/28/2018	0.848	1.300	-0.20	785.34	785.34	-493.81	0.00	785.34	0.00
WebBank UT 1.4 9/18/2018-15	947547HP3	245,000.00	245,000.00	9/18/2018	1.363	1.400	0.36	864.56	845.76	875.65	-18.80	845.76	93.97
Sub Total/Average Certificate Of Deposit		3,920,000.00	3,675,000.00			1.207	0.03	6,697.57	11,065.28	1,055.78	4,367.71	11,065.28	7,929.27
Local Government Investment Pool													
Logic LGIP	LOGIC01	103,904,677.72	149,159,355.89	N/A	0.972	0.972	0.24	254,678.17	254,678.17	254,678.17	0.00	254,678.17	N/A
TexasDaily LGIP	TEXASDAILY	92,653,476.65	92,780,217.51	N/A	0.590	0.590	0.14	126,740.86	126,740.86	126,740.86	0.00	126,740.86	N/A
TexPool LGIP	TEXPOOL	100,373,117.47	145,509,380.81	N/A	0.559	0.559	0.14	136,263.34	136,263.34	136,263.34	0.00	136,263.34	N/A
TexStar LGIP	TEXSTAR	97,604,059.02	142,738,862.10	N/A	0.553	0.553	0.14	134,803.08	134,803.08	134,803.08	0.00	134,803.08	N/A
Sub Total/Average Local Government Investment Pool		394,535,330.86	530,187,816.31			0.679	0.16	652,485.45	652,485.45	652,485.45	0.00	652,485.45	0.00
Money Market													
	WFCITY	1,058,545.80	1,059,693.82	N/A	0.470	0.470	0.11	1,148.02	1,148.02	1,148.02	0.00	1,148.02	N/A

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
Wells Fargo MM													
Sub Total/Average Money Market		1,058,545.80	1,059,693.82			0.470	0.11	1,148.02	1,148.02	1,148.02	0.00	1,148.02	0.00
Total / Average		399,513,876.66	534,922,510.13			0.682	0.16	660,331.04	664,698.75	654,689.25	4,367.71	664,698.75	7,929.27

City of El Paso
Texas Compliance Summary
 Report Format: By Totals
 Group By: Security Type
Portfolio / Report Group: All Portfolios
Begin Date: 11/30/2016, End Date: 2/28/2017

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		3,920,000.00	3,675,000.00	3,920,000.00	3,675,000.00	3,945,267.89	3,690,258.39	0.03	0.11
Local Government Investment Pool		394,535,330.86	530,187,816.31	394,535,330.86	530,187,816.31	394,535,330.86	530,187,816.31	0.16	0.66
Money Market		1,058,545.80	1,059,693.82	1,058,545.80	1,059,693.82	1,058,545.80	1,059,693.82	0.11	0.43
Total / Average		399,513,876.66	534,922,510.13	399,513,876.66	534,922,510.13	399,539,144.55	534,937,768.52	0.16	0.65

City of El Paso
Texas Compliance Details - by Security Type
 Report Format: By Transaction
 Group By: Security Type
 Average By: Face Amount / Shares
Portfolio / Report Group: All Portfolios
As of 2/28/2017

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												
Ally Bank UT 1.45 3/26/2018	02006LUD3	Ally Bank UT	245,000.00		1.450	100.4222	9/24/2015	3/26/2018	246,034.39	245,000.00	1,528.06	0.05
BMO Harris Bank IL 1.1 9/22/2017	05573J4P6	BMO Harris Bank IL	245,000.00		1.100	100.285	9/23/2015	9/22/2017	245,698.25	245,000.00	1,166.60	0.05
Capital Bank FL 1.05 9/28/2017	139800CR5	Capital Bank FL	245,000.00		1.050	100.290502	9/28/2015	9/28/2017	245,711.73	245,000.00	1,078.34	0.05
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	Cardinal Bank VA	245,000.00		1.300	100.412902	9/23/2015	3/23/2018	246,011.61	245,000.00	43.63	0.05
Citizens State Bank OK 0.85 3/24/2017	17669WFP5	Citizens State Bank OK	245,000.00		0.850	100.024902	9/24/2015	3/24/2017	245,061.01	245,000.00	22.82	0.05
Connectone Bank 1.1 9/29/2017	20786ABH7	Connectone Bank	245,000.00		1.100	100.2847	9/29/2015	9/29/2017	245,697.52	245,000.00	0.00	0.05
First General Bank 1.2 9/28/2018	320337BJ6	First General Bank	245,000.00		1.200	100.724902	9/30/2015	9/28/2018	246,776.01	245,000.00	0.00	0.05
First Niagara Bank NY 1.1 9/25/2017	33583CSA8	First Niagara Bank NY	245,000.00		1.100	100.282102	9/25/2015	9/25/2017	245,691.15	245,000.00	1,151.84	0.05
Key Bank OH 1.25 10/1/2018	49306SVF0	Key Bank OH	245,000.00		1.250	100.7076	9/30/2015	10/1/2018	246,733.62	245,000.00	1,266.95	0.05
Marlin Business Bank UT 1.05 9/28/2017	57116AKM9	Marlin Business Bank UT	245,000.00		1.050	100.2852	9/28/2015	9/28/2017	245,698.74	245,000.00	0.00	0.05
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	MB Financial Bank IL	245,000.00		1.250	100.7112	9/24/2015	9/24/2018	246,742.44	245,000.00	33.56	0.05
Mercantil Commerce Bank 1.45 3/26/2018	58733ABZ1	Mercantil Commerce Bank	245,000.00		1.450	100.4222	9/25/2015	3/26/2018	246,034.39	245,000.00	1,518.33	0.05
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	Premier Business Bank CA	245,000.00		1.250	100.6098	9/25/2015	7/25/2018	246,494.01	245,000.00	25.17	0.05
United Bankers Bank IL 1.3 9/28/2018	909557EW6	United Bankers Bank IL	245,000.00		1.300	100.7086	9/30/2015	9/28/2018	246,736.07	245,000.00	0.00	0.05
WebBank UT 1.4 9/18/2018- 15	947547HP3	WebBank UT	245,000.00		1.400	100.056102	9/18/2015	9/18/2018	245,137.45	245,000.00	93.97	0.05
Sub Total / Average			3,675,000.00		1.207	100.415194			3,690,258.39	3,675,000.00	7,929.27	0.69
Local Government Investment Pool												
Logic LGIP	LOGIC01	Logic	149,159,355.89	N/A	0.972	100	8/31/2008	N/A	149,159,355.89	149,159,355.89		27.88

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
TexasDaily LGIP	TEXASDAILY	TexasDaily	92,780,217.51	N/A	0.590	100	8/31/2008	N/A	92,780,217.51	92,780,217.51		17.34
TexPool LGIP	TEXPOOL	TexPool	145,509,380.81	N/A	0.559	100	8/31/2008	N/A	145,509,380.81	145,509,380.81		27.20
TexStar LGIP	TEXSTAR	TexStar	142,738,862.10	N/A	0.553	100	8/31/2008	N/A	142,738,862.10	142,738,862.10		26.68
Sub Total / Average			530,187,816.31		0.679	100			530,187,816.31	530,187,816.31	0.00	99.11
Money Market												
Wells Fargo MM	WFCITY	Wells Fargo	1,059,693.82	N/A	0.470	100	8/31/2008	N/A	1,059,693.82	1,059,693.82		0.20
Sub Total / Average			1,059,693.82		0.470	100			1,059,693.82	1,059,693.82	0.00	0.20
Total / Average			534,922,510.13		0.682	100.002852			534,937,768.52	534,922,510.13	7,929.27	100

City of El Paso
Quarterly Report - General Ledger
 Report Format: By Transaction
 Group By: Security Type
Portfolio / Report Group: All Portfolios
Begin Date: 11/30/2016, End Date: 2/28/2017

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										
Ally Bank UT 1.45 3/26/2018	02006LUD3	9/24/2015	245,000.00	245,000.00	652.10	875.96	1,528.06	0.00	0.00	0.00
BMO Harris Bank IL 1.1 9/22/2017	05573J4P6	9/23/2015	245,000.00	245,000.00	502.08	664.52	1,166.60	0.00	0.00	0.00
Capital Bank FL 1.05 9/28/2017	139800CR5	9/28/2015	245,000.00	245,000.00	444.02	634.32	1,078.34	0.00	0.00	0.00
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	9/23/2015	245,000.00	245,000.00	61.08	-17.45	43.63	802.80	0.00	0.00
Citizens State Bank OK 0.85 3/24/2017	17669WFP5	9/24/2015	245,000.00	245,000.00	34.23	-11.41	22.82	524.90	0.00	0.00
Connectone Bank 1.1 9/29/2017	20786ABH7	9/29/2015	245,000.00	245,000.00	7.38	-7.38	0.00	671.91	0.00	0.00
First General Bank 1.2 9/28/2018	320337BJ6	9/30/2015	245,000.00	245,000.00	0.00	0.00	0.00	724.93	0.00	0.00
First Niagara Bank NY 1.1 9/25/2017	33583CSA8	9/25/2015	245,000.00	245,000.00	487.32	664.52	1,151.84	0.00	0.00	0.00
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	9/30/2015	245,000.00	0.00	0.00	0.00	0.00	130.89	0.00	0.00
Key Bank OH 1.25 10/1/2018	49306SVF0	9/30/2015	245,000.00	245,000.00	511.82	755.13	1,266.95	0.00	0.00	0.00
Marlin Business Bank UT 1.05 9/28/2017	57116AKM9	9/28/2015	245,000.00	245,000.00	14.10	-14.10	0.00	648.42	0.00	0.00
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	9/24/2015	245,000.00	245,000.00	50.34	-16.78	33.56	771.91	0.00	0.00
Mercantil Commerce Bank 1.45 3/26/2018	58733ABZ1	9/25/2015	245,000.00	245,000.00	642.37	875.96	1,518.33	0.00	0.00	0.00
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	9/25/2015	245,000.00	245,000.00	41.95	-16.78	25.17	771.91	0.00	0.00
United Bankers Bank IL 1.3 9/28/2018	909557EW6	9/30/2015	245,000.00	245,000.00	0.00	0.00	0.00	785.34	0.00	0.00
WebBank UT 1.4 9/18/2018-15	947547HP3	9/18/2015	245,000.00	245,000.00	112.77	-18.80	93.97	864.56	0.00	0.00
Sub Total/Average Certificate Of Deposit			3,920,000.00	3,675,000.00	3,561.56	4,367.71	7,929.27	6,697.57	0.00	0.00
Local Government Investment Pool										
Logic LGIP	LOGIC01	8/31/2008	103,904,677.72	149,159,355.89	N/A	0.00	N/A	254,678.17	0.00	0.00

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
TexasDaily LGIP	TEXASDAILY	8/31/2008	92,653,476.65	92,780,217.51	N/A	0.00	N/A	126,740.86	0.00	0.00
TexPool LGIP	TEXPOOL	8/31/2008	100,373,117.47	145,509,380.81	N/A	0.00	N/A	136,263.34	0.00	0.00
TexStar LGIP	TEXSTAR	8/31/2008	97,604,059.02	142,738,862.10	N/A	0.00	N/A	134,803.08	0.00	0.00
Sub Total/Average Local Government Investment Pool			394,535,330.86	530,187,816.31	0.00	0.00	0.00	652,485.45	0.00	0.00
Money Market										
Wells Fargo MM	WFCITY	8/31/2008	1,058,545.80	1,059,693.82	N/A	0.00	N/A	1,148.02	0.00	0.00
Sub Total/Average Money Market			1,058,545.80	1,059,693.82	0.00	0.00	0.00	1,148.02	0.00	0.00
Total / Average			399,513,876.66	534,922,510.13	3,561.56	4,367.71	7,929.27	660,331.04	0.00	0.00

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
Certificate Of Deposit																
Ally Bank UT 1.45 3/26/2018	02006LUD3	9/24/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,034.39	245,000.00	245,000.00	0.00	-787.19	0.00	-787.19	0.00
BMO Harris Bank IL 1.1 9/22/2017	05573J4P6	9/23/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,698.25	245,000.00	245,000.00	0.00	-250.88	0.00	-250.88	0.00
Capital Bank FL 1.05 9/28/2017	139800CR5	9/28/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,711.73	245,000.00	245,000.00	0.00	-249.41	0.00	-249.41	0.00
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	9/23/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,011.61	245,000.00	245,000.00	802.80	-779.34	0.00	-779.34	0.00
Citizens State Bank OK 0.85 3/24/2017	17669WFP5	9/24/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,061.01	245,000.00	245,000.00	524.90	-165.62	0.00	-165.62	0.00
Connectone Bank 1.1 9/29/2017	20786ABH7	9/29/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,697.52	245,000.00	245,000.00	671.91	-245.49	0.00	-245.49	0.00
First General Bank 1.2 9/28/2018	320337BJ6	9/30/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,776.01	245,000.00	245,000.00	724.93	-1,286.98	0.00	-1,286.98	0.00
First Niagara Bank NY 1.1 9/25/2017	33583CSA8	9/25/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,691.15	245,000.00	245,000.00	0.00	-247.45	0.00	-247.45	0.00
FSCBANK NA TN 0.65 12/30/2016	35951WFE9	9/30/2015	245,000.00	0.00	0.00	245,000.00	0.00	0.00	0.00	0.00	0.00	130.89	0.00	-82.08	-82.08	0.00
Key Bank OH 1.25 10/1/2018	49306SVF0	9/30/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,733.62	245,000.00	245,000.00	0.00	-1,278.66	0.00	-1,278.66	0.00
Marlin Business Bank UT 1.05 9/28/2017	57116AKM9	9/28/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,698.74	245,000.00	245,000.00	648.42	-243.78	0.00	-243.78	0.00
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	9/24/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,742.44	245,000.00	245,000.00	771.91	-1,263.96	0.00	-1,263.96	0.00
Mercantile Commerce Bank 1.45 3/26/2018	58733ABZ1	9/25/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,034.39	245,000.00	245,000.00	0.00	-787.19	0.00	-787.19	0.00
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	9/25/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,494.01	245,000.00	245,000.00	771.91	-1,092.21	0.00	-1,092.21	0.00
United Bankers Bank IL 1.3 9/28/2018	909557EW6	9/30/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,736.07	245,000.00	245,000.00	785.34	-1,279.15	0.00	-1,279.15	0.00
WebBank UT 1.4 9/18/2018-15	947547HP3	9/18/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,137.45	245,000.00	245,000.00	864.56	29.89	0.00	29.89	0.00
Sub Total/Average Certificate Of Deposit			3,920,000.00	0.00	0.00	245,000.00	0.00	3,675,000.00	3,690,258.39	3,675,000.00	3,675,000.00	6,697.57	-9,927.42	-82.08	-10,009.50	0.00
Local Government Investment Pool																
Logic LGIP	LOGIC01	8/31/2008	103,904,677.72	0.00	45,254,678.17	0.00	0.00	149,159,355.89	149,159,355.89	149,159,355.89	149,159,355.89	254,678.17	0.00	0.00	0.00	0.00
TexasDaily LGIP	TEXASDAILY	8/31/2008	92,653,476.65	0.00	126,740.86	0.00	0.00	92,780,217.51	92,780,217.51	92,780,217.51	92,780,217.51	126,740.86	0.00	0.00	0.00	0.00
TexPool LGIP	TEXPOOL	8/31/2008	100,373,117.47	0.00	45,136,263.34	0.00	0.00	145,509,380.81	145,509,380.81	145,509,380.81	145,509,380.81	136,263.34	0.00	0.00	0.00	0.00
TexStar LGIP	TEXSTAR	8/31/2008	97,604,059.02	0.00	45,134,803.08	0.00	0.00	142,738,862.10	142,738,862.10	142,738,862.10	142,738,862.10	134,803.08	0.00	0.00	0.00	0.00
Sub Total/Average Local Government Investment Pool			394,535,330.86	0.00	135,652,485.45	0.00	0.00	530,187,816.31	530,187,816.31	530,187,816.31	530,187,816.31	652,485.45	0.00	0.00	0.00	0.00
Money Market																
Wells Fargo MM	WFCITY	8/31/2008	1,058,545.80	0.00	1,148.02	0.00	0.00	1,059,693.82	1,059,693.82	1,059,693.82	1,059,693.82	1,148.02	0.00	0.00	0.00	0.00
Sub Total/Average Money Market			1,058,545.80	0.00	1,148.02	0.00	0.00	1,059,693.82	1,059,693.82	1,059,693.82	1,059,693.82	1,148.02	0.00	0.00	0.00	0.00
Total / Average			399,513,876.66	0.00	135,653,633.47	245,000.00	0.00	534,922,510.13	534,937,768.52	534,922,510.13	534,922,510.13	660,331.04	-9,927.42	-82.08	-10,009.50	0.00

City of El Paso
MONTHLY Proof for Accuracy - Transaction Summary
 Group By: Action
Portfolio / Report Group: All Portfolios
Begin Date: 11/30/2016, End Date: 2/28/2017

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
DEPOSIT									
Logic LGIP	LOGIC01	None	12/30/2016	12/30/2016	0.000	77,570.24	77,570.24	0.00	77,570.24
Logic LGIP	LOGIC01	None	1/31/2017	1/31/2017	0.000	85,145.87	85,145.87	0.00	85,145.87
Logic LGIP	LOGIC01	None	2/28/2017	2/28/2017	0.000	91,962.06	91,962.06	0.00	91,962.06
Logic LGIP	LOGIC01	None	2/28/2017	2/28/2017	0.000	45,000,000.00	45,000,000.00	0.00	45,000,000.00
TexasDaily LGIP	TEXASDAILY	None	12/31/2016	12/31/2016	0.000	39,144.10	39,144.10	0.00	39,144.10
TexasDaily LGIP	TEXASDAILY	None	1/31/2017	1/31/2017	0.000	45,566.87	45,566.87	0.00	45,566.87
TexasDaily LGIP	TEXASDAILY	None	2/28/2017	2/28/2017	0.000	42,029.89	42,029.89	0.00	42,029.89
TexPool LGIP	TEXPOOL	None	12/30/2016	12/30/2016	0.000	38,960.64	38,960.64	0.00	38,960.64
TexPool LGIP	TEXPOOL	None	1/31/2017	1/31/2017	0.000	45,920.65	45,920.65	0.00	45,920.65
TexPool LGIP	TEXPOOL	None	2/28/2017	2/28/2017	0.000	51,382.05	51,382.05	0.00	51,382.05
TexPool LGIP	TEXPOOL	None	2/28/2017	2/28/2017	0.000	45,000,000.00	45,000,000.00	0.00	45,000,000.00
TexStar LGIP	TEXSTAR	None	12/31/2016	12/31/2016	0.000	39,917.82	39,917.82	0.00	39,917.82
TexStar LGIP	TEXSTAR	None	1/31/2017	1/31/2017	0.000	45,213.99	45,213.99	0.00	45,213.99
TexStar LGIP	TEXSTAR	None	2/28/2017	2/28/2017	0.000	49,671.27	49,671.27	0.00	49,671.27
TexStar LGIP	TEXSTAR	None	2/28/2017	2/28/2017	0.000	45,000,000.00	45,000,000.00	0.00	45,000,000.00
Wells Fargo MM	WFCITY	None	12/31/2016	12/31/2016	0.000	345.71	345.71	0.00	345.71
Wells Fargo MM	WFCITY	None	1/31/2017	1/31/2017	0.000	417.10	417.10	0.00	417.10
Wells Fargo MM	WFCITY	None	2/28/2017	2/28/2017	0.000	385.21	385.21	0.00	385.21
Sub Total / Average						135,653,633.47	135,653,633.47	0.00	135,653,633.47

INTEREST

Cardinal Bank VA 1.3 3/23/2018	14147VFA9	None	12/23/2016	12/23/2016	0.000	0.00	0.00	261.78	261.78
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	None	1/23/2017	1/23/2017	0.000	0.00	0.00	270.51	270.51
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	None	2/23/2017	2/23/2017	0.000	0.00	0.00	270.51	270.51
Citizens State Bank OK 0.85 3/24/2017	17669WFP5	None	12/24/2016	12/24/2016	0.000	0.00	0.00	171.16	171.16
Citizens State Bank OK 0.85 3/24/2017	17669WFP5	None	1/24/2017	1/24/2017	0.000	0.00	0.00	176.87	176.87
	17669WFP5	None	2/24/2017	2/24/2017	0.000	0.00	0.00	176.87	176.87

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
Citizens State Bank OK 0.85 3/24/2017									
Connectone Bank 1.1 9/29/2017	20786ABH7	None	12/29/2016	12/29/2016	0.000	0.00	0.00	221.51	221.51
Connectone Bank 1.1 9/29/2017	20786ABH7	None	1/29/2017	1/29/2017	0.000	0.00	0.00	228.89	228.89
Connectone Bank 1.1 9/29/2017	20786ABH7	None	2/28/2017	2/28/2017	0.000	0.00	0.00	221.51	221.51
First General Bank 1.2 9/28/2018	320337BJ6	None	12/30/2016	12/30/2016	0.000	0.00	0.00	241.64	241.64
First General Bank 1.2 9/28/2018	320337BJ6	None	1/30/2017	1/30/2017	0.000	0.00	0.00	249.70	249.70
First General Bank 1.2 9/28/2018	320337BJ6	None	2/28/2017	2/28/2017	0.000	0.00	0.00	233.59	233.59
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	None	12/30/2016	12/30/2016	0.000	0.00	0.00	130.89	130.89
Logic LGIP	LOGIC01	None	12/30/2016	12/30/2016	0.000	0.00	0.00	77,570.24	77,570.24
Logic LGIP	LOGIC01	None	1/31/2017	1/31/2017	0.000	0.00	0.00	85,145.87	85,145.87
Logic LGIP	LOGIC01	None	2/28/2017	2/28/2017	0.000	0.00	0.00	91,962.06	91,962.06
Marlin Business Bank UT 1.05 9/28/2017	57116AKM9	None	12/28/2016	12/28/2016	0.000	0.00	0.00	211.44	211.44
Marlin Business Bank UT 1.05 9/28/2017	57116AKM9	None	1/28/2017	1/28/2017	0.000	0.00	0.00	218.49	218.49
Marlin Business Bank UT 1.05 9/28/2017	57116AKM9	None	2/28/2017	2/28/2017	0.000	0.00	0.00	218.49	218.49
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	None	12/24/2016	12/24/2016	0.000	0.00	0.00	251.71	251.71
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	None	1/24/2017	1/24/2017	0.000	0.00	0.00	260.10	260.10
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	None	2/24/2017	2/24/2017	0.000	0.00	0.00	260.10	260.10
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	None	12/25/2016	12/25/2016	0.000	0.00	0.00	251.71	251.71
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	None	1/25/2017	1/25/2017	0.000	0.00	0.00	260.10	260.10
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	None	2/25/2017	2/25/2017	0.000	0.00	0.00	260.10	260.10

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
TexasDaily LGIP	TEXASDAILY	None	12/31/2016	12/31/2016	0.000	0.00	0.00	39,144.10	39,144.10
TexasDaily LGIP	TEXASDAILY	None	1/31/2017	1/31/2017	0.000	0.00	0.00	45,566.87	45,566.87
TexasDaily LGIP	TEXASDAILY	None	2/28/2017	2/28/2017	0.000	0.00	0.00	42,029.89	42,029.89
TexPool LGIP	TEXPOOL	None	12/30/2016	12/30/2016	0.000	0.00	0.00	38,960.64	38,960.64
TexPool LGIP	TEXPOOL	None	1/31/2017	1/31/2017	0.000	0.00	0.00	45,920.65	45,920.65
TexPool LGIP	TEXPOOL	None	2/28/2017	2/28/2017	0.000	0.00	0.00	51,382.05	51,382.05
TexStar LGIP	TEXSTAR	None	12/31/2016	12/31/2016	0.000	0.00	0.00	39,917.82	39,917.82
TexStar LGIP	TEXSTAR	None	1/31/2017	1/31/2017	0.000	0.00	0.00	45,213.99	45,213.99
TexStar LGIP	TEXSTAR	None	2/28/2017	2/28/2017	0.000	0.00	0.00	49,671.27	49,671.27
United Bankers Bank IL 1.3 9/28/2018	909557EW6	None	12/30/2016	12/30/2016	0.000	0.00	0.00	261.78	261.78
United Bankers Bank IL 1.3 9/28/2018	909557EW6	None	1/30/2017	1/30/2017	0.000	0.00	0.00	270.51	270.51
United Bankers Bank IL 1.3 9/28/2018	909557EW6	None	2/28/2017	2/28/2017	0.000	0.00	0.00	253.05	253.05
WebBank UT 1.4 9/18/2018-15	947547HP3	None	12/18/2016	12/18/2016	0.000	0.00	0.00	281.92	281.92
WebBank UT 1.4 9/18/2018-15	947547HP3	None	1/18/2017	1/18/2017	0.000	0.00	0.00	291.32	291.32
WebBank UT 1.4 9/18/2018-15	947547HP3	None	2/18/2017	2/18/2017	0.000	0.00	0.00	291.32	291.32
Wells Fargo MM	WFCITY	None	12/31/2016	12/31/2016	0.000	0.00	0.00	345.71	345.71
Wells Fargo MM	WFCITY	None	1/31/2017	1/31/2017	0.000	0.00	0.00	417.10	417.10
Wells Fargo MM	WFCITY	None	2/28/2017	2/28/2017	0.000	0.00	0.00	385.21	385.21
Sub Total / Average						0.00	0.00	660,331.04	660,331.04
MATURED									
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	Wells Fargo	12/30/2016	12/30/2016	0.000	245,000.00	245,000.00	0.00	245,000.00
Sub Total / Average						245,000.00	245,000.00	0.00	245,000.00

City of El Paso
Investment Portfolio - Broker / Dealer
 Report Format: By Transaction
 Group By: Broker/Dealer
 Average By: Face Amount / Shares
Portfolio / Report Group: All Portfolios
As of 2/28/2017

Description	CUSIP/Ticker	Security Type	Settlement Date	Face Amount/Shares	YTM @ Cost	Maturity Date	Days To Maturity	Market Value	Market Price	% of Portfolio
Wells Fargo										
Ally Bank UT 1.45 3/26/2018	02006LUD3	Certificate Of Deposit	9/24/2015	245,000.00	1.450	3/26/2018	391	246,034.39	100.4222	6.67
BMO Harris Bank IL 1.1 9/22/2017	05573J4P6	Certificate Of Deposit	9/23/2015	245,000.00	1.100	9/22/2017	206	245,698.25	100.285	6.67
Capital Bank FL 1.05 9/28/2017	139800CR5	Certificate Of Deposit	9/28/2015	245,000.00	1.050	9/28/2017	212	245,711.73	100.290502	6.67
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	Certificate Of Deposit	9/23/2015	245,000.00	1.300	3/23/2018	388	246,011.61	100.412902	6.67
Citizens State Bank OK 0.85 3/24/2017	17669WFP5	Certificate Of Deposit	9/24/2015	245,000.00	0.850	3/24/2017	24	245,061.01	100.024902	6.67
Connectone Bank 1.1 9/29/2017	20786ABH7	Certificate Of Deposit	9/29/2015	245,000.00	1.100	9/29/2017	213	245,697.52	100.2847	6.67
First General Bank 1.2 9/28/2018	320337BJ6	Certificate Of Deposit	9/30/2015	245,000.00	1.200	9/28/2018	577	246,776.01	100.724902	6.67
First Niagara Bank NY 1.1 9/25/2017	33583CSA8	Certificate Of Deposit	9/25/2015	245,000.00	1.100	9/25/2017	209	245,691.15	100.282102	6.67
Key Bank OH 1.25 10/1/2018	49306SVF0	Certificate Of Deposit	9/30/2015	245,000.00	1.250	10/1/2018	580	246,733.62	100.7076	6.67
Marlin Business Bank UT 1.05 9/28/2017	57116AKM9	Certificate Of Deposit	9/28/2015	245,000.00	1.050	9/28/2017	212	245,698.74	100.2852	6.67
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	Certificate Of Deposit	9/24/2015	245,000.00	1.250	9/24/2018	573	246,742.44	100.7112	6.67
Mercantil Commerce Bank 1.45 3/26/2018	58733ABZ1	Certificate Of Deposit	9/25/2015	245,000.00	1.450	3/26/2018	391	246,034.39	100.4222	6.67
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	Certificate Of Deposit	9/25/2015	245,000.00	1.250	7/25/2018	512	246,494.01	100.6098	6.67
United Bankers Bank IL 1.3 9/28/2018	909557EW6	Certificate Of Deposit	9/30/2015	245,000.00	1.300	9/28/2018	577	246,736.07	100.7086	6.67
WebBank UT 1.4 9/18/2018-15	947547HP3	Certificate Of Deposit	9/18/2015	245,000.00	1.400	9/18/2018	567	245,137.45	100.056102	6.67
Sub Total / Average				3,675,000.00	1.207		375	3,690,258.39	100.415194	100.00
Total / Average				3,675,000.00	1.207		375	3,690,258.39	100.415194	100