

CITY OF EL PASO

FINANCIAL SERVICES DEPARTMENT

INVESTMENT REPORT



2nd QUARTER
February 28, 2015



The City of El Paso Texas
Executive Summary

Table of Contents

Investment Report for 2nd Quarter Ending February 28, 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

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: March 25, 2015
Subject: 2nd Qtr. Investment Report for Period Ending February 28, 2015

Submitted for your review and acceptance is the City of El Paso Second Quarter Investment Report including documentation for 2nd 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 \$948,000. 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 0.072% for this quarter.

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

	February 28, 2015	November 30, 2014
Par value invested	\$178,985,720	\$129,908,869
Portfolio book value	\$179,099,675	\$130,076,554
Portfolio market value	\$179,097,648	\$130,080,731
Weighted average maturity	8 Days	16 Days



Office of The Comptroller | Treasury Services Division

Mayor

Oscar Leaser

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:

	February 28, 2015	November 30, 2014
Portfolio Agency Callable Securities	N/A	N/A
Portfolio Bullet Securities	N/A	N/A
Municipal Bonds Securities	0.883%	0.843%
City's Average Portfolio Yield	0.102%	0.115%
Avg. Mkt. Pools	0.072%	0.071%
Avg. Mkt. 3 Month T-Bill rate*	0.02%	0.01%
Avg. Mkt. 6 Month T-Bill rate*	0.07%	0.06%
Avg. Mkt. 1 Year T-Bill rate*	0.22%	0.12%
Avg. Mkt. 2 Year T-Note rate*	0.63%	0.51%

The portfolio average yield of 0.102% for this quarter is 1.3 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

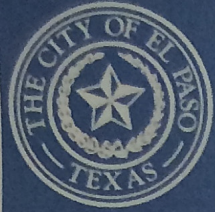
Quarter Changes in Security Type Balances

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

	February 28, 2015	November 30, 2014	Inc/(Dec)
Certificate of Deposits	\$ 0.00	\$ 248,000	(\$ 248,000)
Logic	\$ 51,788,135	\$ 56,778,307	(\$ 4,990,172)
TexPool	\$ 30,636,261	\$ 634,232	\$ 30,002,029
TexStar	\$ 34,010,297	\$ 9,007,165	\$ 25,003,132
TexasDaily	\$ 56,015,769	\$ 56,005,908	\$ 9,861
Municipals	\$ 6,480,000	\$ 7,180,000	(\$ 700,000)
Agencies	\$ 0.00	\$ 0.00	\$ 0.00
Broker/Dealer Inv.	\$ 0.00	\$ 0.00	\$ 0.00

FY Changes in Yield, Activity & Interest Earned Balances

	2 nd Qtr. FY 15	2 nd Qtr. FY 14	Inc/(Dec)
Interest Earnings	\$ 63,548	\$ 277,725	(\$ 214,177)
Portfolio Ending Balance	\$ 178,985,720	\$ 194,898,833	(\$ 15,913,113)
Yield to Maturity @ Cost	0.102%	0.134%	(.032%)
Purchases	\$ 0.00	\$ 0.00	\$ 0.00
Maturities	\$ 948,000	\$ 11,901,000	(\$ 10,953,000)
Sold	\$ 0.00	\$ 0.00	\$ 0.00
Called	\$ 0.00	\$ 0.00	\$ 0.00



Office of The Comptroller | Treasury Services Division

Mayor

Oscar Leoser

Investment Committee Members:

City Council

District 1

Ann Morgan Lilly

vacant, Treasury Services Coordinator

A handwritten signature in blue ink, reading "Edmundo S. Calderon".

Edmundo S. Calderon, Chief Internal Auditor

District 2

Larry Romero

A handwritten signature in blue ink, reading "Robert Cortinas".

Robert Cortinas, Director Office of Management and Budget

District 3

Emma Acosta

District 4

Carl L. Robinson

A handwritten signature in blue ink, reading "Denise M. Grizzle".

Denise Grizzle, Comptroller

District 5

Dr. Michiel R. Noe

A handwritten signature in blue ink, reading "Mark Sutter".

Mark Sutter, Chief Financial Officer

District 6

Claudia Ordaz

District 7

Lily Limón

District 8

Cortney C. Niland

City Manager

Tommy Gonzalez

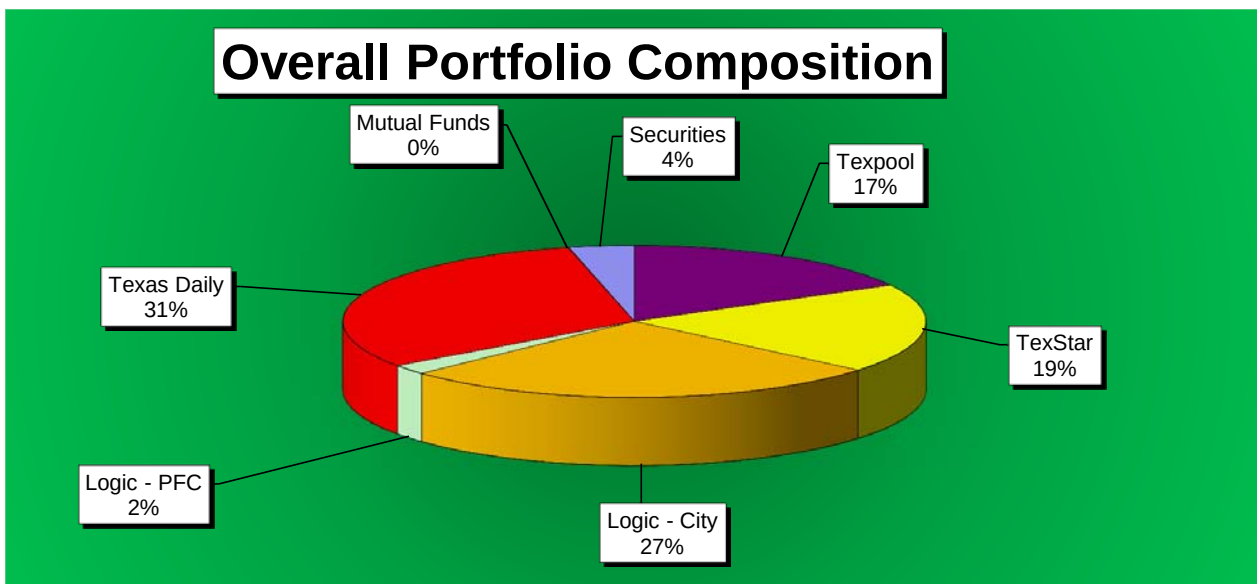
City of El Paso
Tracker Portfolio Set Up - City of El Paso
 Report Format: By Transaction
 Group By: Security Sector
Portfolio / Report Group: General Fund
As of 2/28/2015

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Local Government Investment Pool										
Logic LGIP	LOGIC02	6/18/2009	3,716,953.29	3,716,953.29	3,716,953.29	3,716,953.29	0.092	0.092	N/A	1
Logic LGIP	LOGIC01	8/31/2008	48,071,181.98	48,071,181.98	48,071,181.98	48,071,181.98	0.092	0.092	N/A	1
TexasDaily LGIP	TEXASDAILY	8/31/2008	56,015,768.50	56,015,768.50	56,015,768.50	56,015,768.50	0.080	0.080	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	30,636,260.64	30,636,260.64	30,636,260.64	30,636,260.64	0.044	0.044	N/A	1
TexStar LGIP	TEXSTAR	8/31/2008	34,010,296.69	34,010,296.69	34,010,296.69	34,010,296.69	0.055	0.055	N/A	1
Sub Total / Average			172,450,461.10	172,450,461.10	172,450,461.10	172,450,461.10	0.072	0.072		1
Money Market										
Wells Fargo MM	WFPFC	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	55,079.13	55,079.13	55,079.13	55,079.13	0.010	0.010	N/A	1
Sub Total / Average			55,258.61	55,258.61	55,258.61	55,258.61	0.010	0.010		1
Municipal										
COSEDU 3.728 3/15/2015	19668QDR3	5/31/2012	2,000,000.00	2,155,400.00	2,002,628.66	2,001,960.00	3.728	0.900	3/15/2015	15
NEWYORKDORM 3.125 12/1/2015	6499057C4	1/28/2013	1,300,000.00	1,386,632.00	1,323,118.80	1,324,349.00	3.125	0.750	12/1/2015	276
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	1/29/2013	650,000.00	713,297.00	663,181.30	663,760.50	4.500	0.750	9/15/2015	199
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	7/26/2013	1,030,000.00	1,112,183.70	1,065,593.93	1,063,248.40	4.125	1.220	5/15/2016	442
WILSCD 4.75 11/1/2015	969078QK3	1/31/2013	1,500,000.00	1,660,815.00	1,539,432.94	1,538,610.00	4.750	0.800	11/1/2015	246
Sub Total / Average			6,480,000.00	7,028,327.70	6,593,955.63	6,591,927.90	3.984	0.883		207
Total / Average			178,985,719.71	179,534,047.41	179,099,675.34	179,097,647.61	0.214	0.102		8

Portfolio Composition Review as of February 28, 2015

		Face Amount	Weighted Yield	Weighted Maturity	% Portfolio
Pools					
	TexStar	34,010,296.69	0.055	1	19.00%
	Logic - City	48,071,181.98	0.092	1	26.86%
	Logic - PFC	3,716,953.29	0.092	1	2.08%
	Texas Daily	56,015,768.50	0.080	1	31.30%
	Texpool	30,636,260.64	0.044	1	17.12%
		<u>172,450,461.10</u>			<u>96.35%</u>
Mutual Funds					
	Wells Fargo - PFC	179.48	0.010	1	0.00%
	Wells Fargo - City	55,079.13	0.010	1	0.03%
		<u>55,258.61</u>			<u>0.03%</u>
Securities					
	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	6,480,000.00	0.883	207	3.62%
	Agency Callables	0.00	0.000	0	0.00%
		<u>6,480,000.00</u>			<u>3.62%</u>
Portfolio Total		178,985,719.71			100.00%

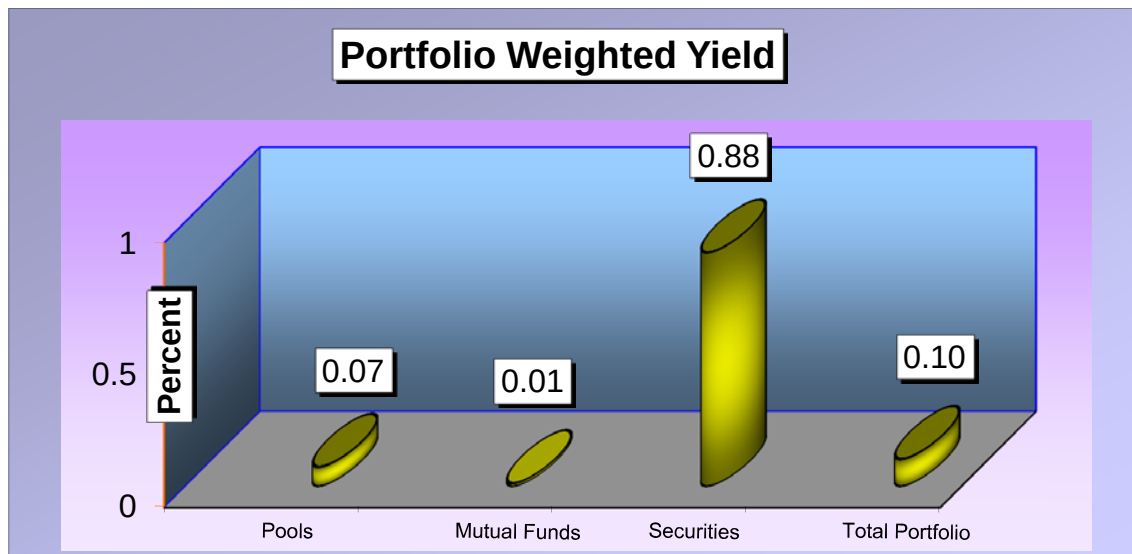
Portfolio Composition	Face Amount
Texpool	30,636,260.64
TexStar	34,010,296.69
Logic - City	48,071,181.98
Logic - PFC	3,716,953.29
Texas Daily	56,015,768.50
Mutual Funds	55,258.61
Securities	6,480,000.00



Yield Analysis as of February 28, 2015

Pools	Face Amount	Yield	Individual Weighted Yield	Portfolio Weighted Yield
TexStar	34,010,296.69	0.055	0.01085	0.01045
Logic - City	48,071,181.98	0.092	0.02565	0.02471
Logic - PFC	3,716,953.29	0.092	0.00198	0.00191
Texas Daily	56,015,768.50	0.080	0.02599	0.02504
Texpool	30,636,260.64	0.044	0.00782	0.00753
	<u>172,450,461.10</u>		<u>0.07228</u>	
Mutual Funds				
Wells Fargo - PFC	179.48	0.010	0.00003	0.00000
Wells Fargo - City	<u>55,079.13</u>	<u>0.010</u>	<u>0.00997</u>	<u>0.00000</u>
	55,258.61		0.01000	
Securities				
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	6,480,000.00	0.883	0.88300	0.03197
Agency Callables	<u>0.00</u>	<u>0.000</u>	<u>0.00000</u>	<u>0.00000</u>
	6,480,000.00		0.88300	
Portfolio Total	178,985,719.71			0.102

Dollar Asset Distribution %	Weighted Yield	Face Amount
Pools	0.07	172,450,461.10
Mutual Funds	0.01	55,258.61
Securities	0.88	6,480,000.00
Total Portfolio	0.10	178,985,719.71

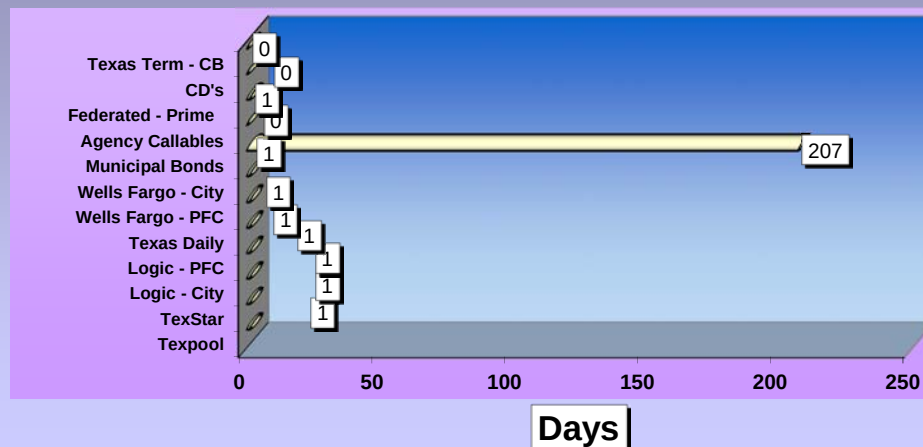


Maturity & Duration Analysis as of February 28, 2015

Pools	Face Amount	Maturity	Individual Weighted Maturity	Portfolio Weighted Maturity
TexStar	34,010,296.69	1	0.19722	0.19002
Logic - City	48,071,181.98	1	0.27875	0.26858
Logic - PFC	3,716,953.29	1	0.02155	0.02077
Texas Daily	56,015,768.50	1	0.32482	0.31296
Texpool	30,636,260.64	1	0.17765	0.17117
	<u>172,450,461.10</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	55,079.13	1	0.99675	0.00031
	<u>55,258.61</u>		<u>1.00000</u>	
Securities				
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	6,480,000.00	207	207.00000	7.49423
Agency Callables	0.00	0	0.00000	0.00000
	<u>6,480,000.00</u>		<u>207.00000</u>	
Portfolio Total	178,985,719.71			8

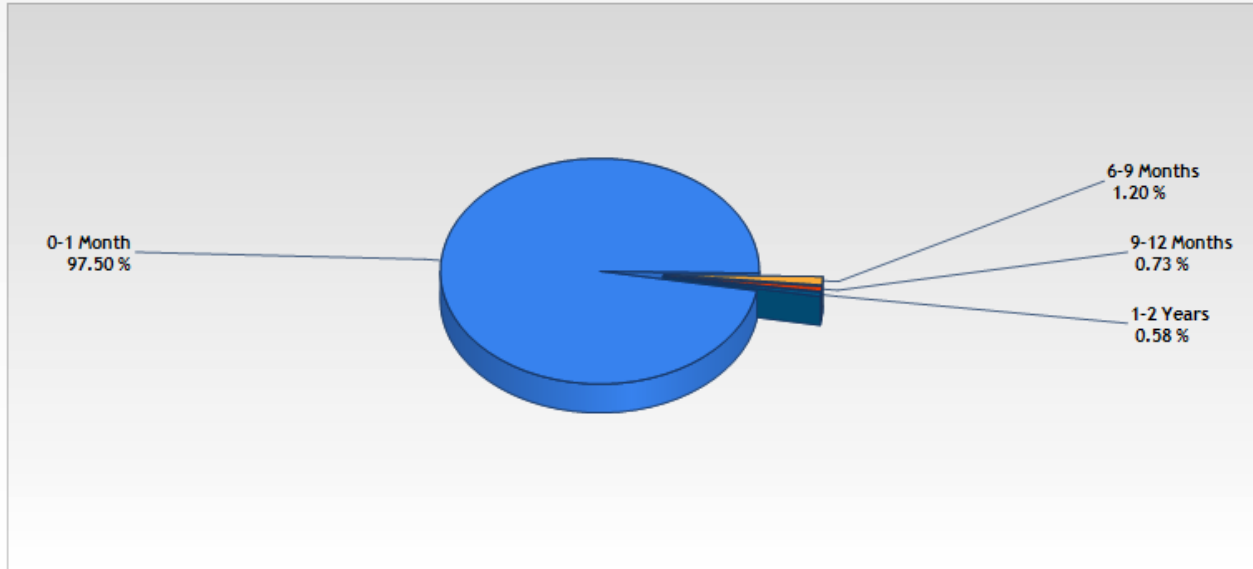
Dollar Asset Distribution (Maturity)	Days	Face Amount
Texpool	1	30,636,260.64
TexStar	1	34,010,296.69
Logic - City	1	48,071,181.98
Logic - PFC	1	3,716,953.29
Texas Daily	1	56,015,768.50
Wells Fargo - PFC	1	179.48
Wells Fargo - City	1	55,079.13
Municipal Bonds	207	6,480,000.00
Agency Callables	0	0.00
Federated - Prime	1	0.00
CD's	0	0.00
Texas Term - CB	0	0.00
		178,985,719.71

Maturity Analysis



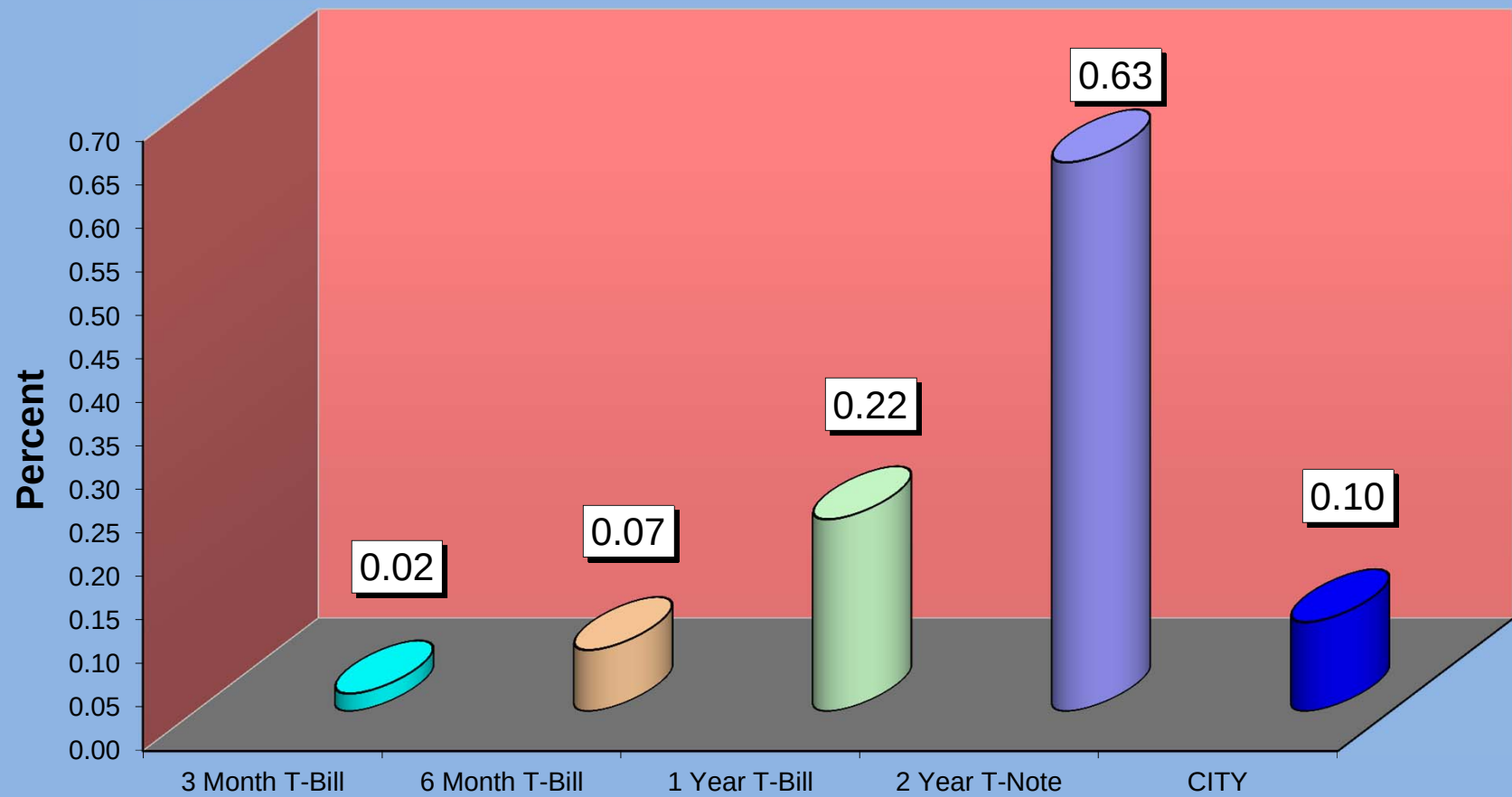
Portfolio / Report Group: General Fund
 Report Date: 2/28/2015
 Group By: Maturity Range
 Average By: Face Amount/Shares

Portfolio Holdings Distribution by Maturity Range

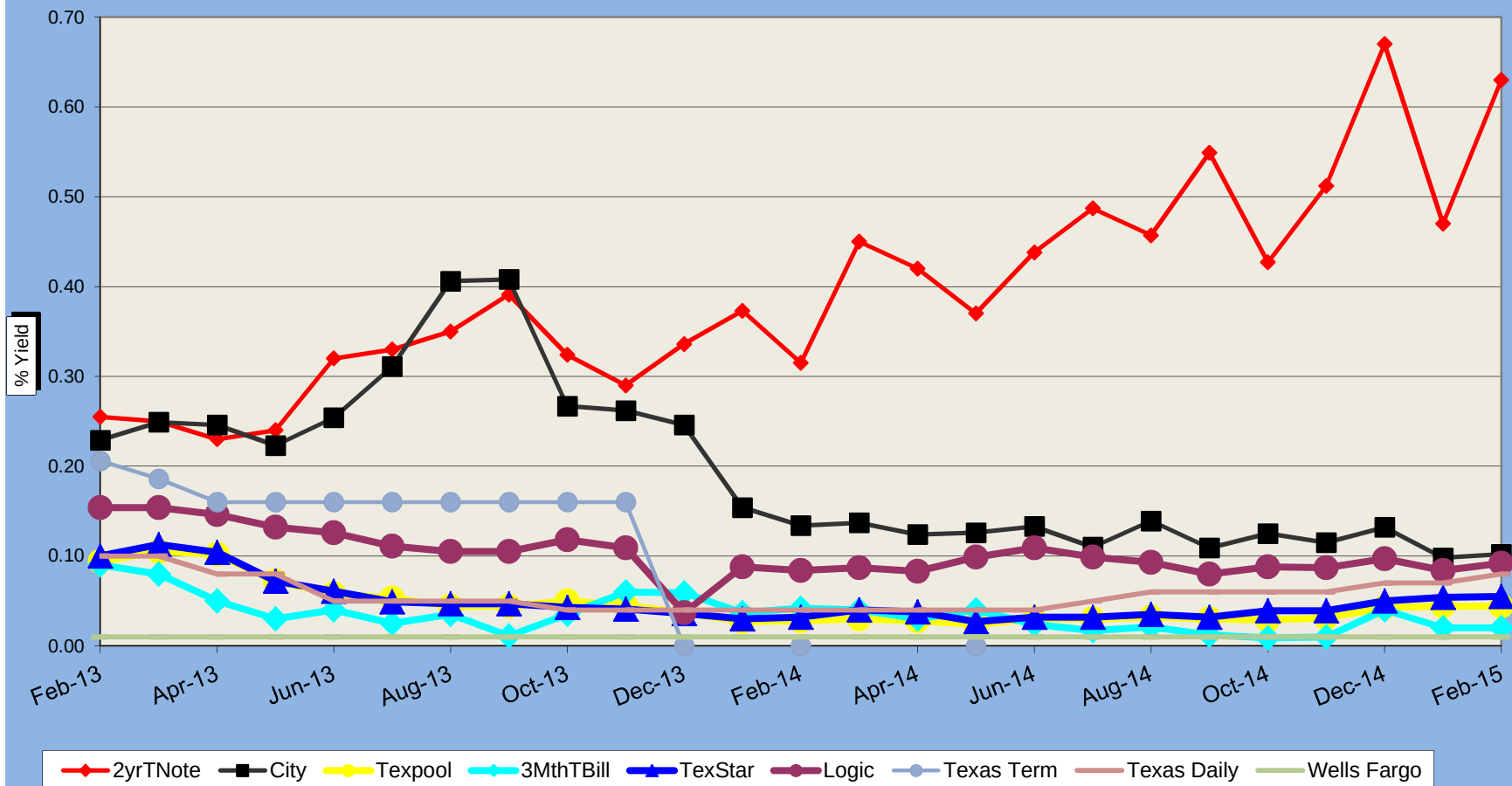


Maturity Range	Face Amount/ Shares	YTM @ Cost	Cost Value	Days To Maturity	% of Portfolio	Market Value	Book Value	Duration To Maturity
0-1 Month	174,505,719.71	0.082	174,661,119.71	1	97.50	174,507,679.71	174,508,348.37	0.00
6-9 Months	2,150,000.00	0.785	2,374,112.00	232	1.20	2,202,370.50	2,202,614.24	0.63
9-12 Months	1,300,000.00	0.750	1,386,632.00	276	0.73	1,324,349.00	1,323,118.80	0.75
1-2 Years	1,030,000.00	1.220	1,112,183.70	442	0.58	1,063,248.40	1,065,593.93	1.18
Total / Average	178,985,719.71	0.102	179,534,047.41	8	100	179,097,647.61	179,099,675.34	0.02

Benchmark Analysis for Quarter Ending February 28, 2015

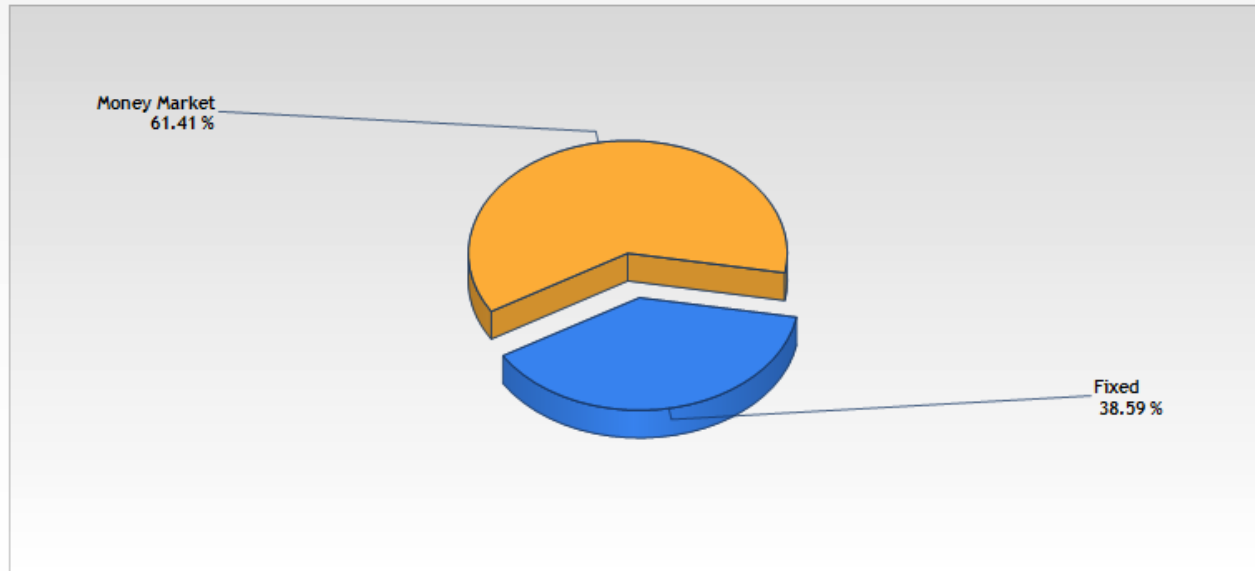


City of El Paso Portfolio Performance Comparison



Portfolio / Report Group: General Fund
 Begin Date: 11/30/2014
 End Date: 2/28/2015
 Carrying Value Date: 11/30/2014
 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	38,697.14	0.00	-53,729.44	30,646.66	15,614.36
Money Market	0.00	0.00	24,850.43	0.00	0.00	0.00	24,850.43
Total / Average	0.00	0.00	63,547.57	0.00	-53,729.44	30,646.66	40,464.79

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: 11/30/2014, End 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
CERTIFICATE OF DEPOSIT													
ALLYBKMIDVALEUT 0.7 2/2/2015	02005Q4Q3	248,000.00	0.00	2/2/2015			0.12	884.64	304.39	201.22	-580.25	304.39	0.00
Sub Total / Average Certificate Of Deposit		248,000.00	0.00				0.12	884.64	304.39	201.22	-580.25	304.39	0.00
LOCAL GOVERNMENT INVESTMENT POOL													
Logic LGIP	LOGIC01	53,062,189.48	48,071,181.98	N/A	0.092	0.092	0.02	8,992.50	8,992.50	8,992.50	0.00	8,992.50	N/A
Logic LGIP	LOGIC02	3,716,117.39	3,716,953.29	N/A	0.092	0.092	0.02	835.90	835.90	835.90	0.00	835.90	N/A
TexasDaily LGIP	TEXASDAILY	56,005,908.17	56,015,768.50	N/A	0.080	0.080	0.02	9,860.33	9,860.33	9,860.33	0.00	9,860.33	N/A
TexPool LGIP	TEXPOOL	634,232.00	30,636,260.64	N/A	0.044	0.044	0.01	2,028.64	2,028.64	2,028.64	0.00	2,028.64	N/A
TexStar LGIP	TEXSTAR	9,007,164.99	34,010,296.69	N/A	0.055	0.055	0.01	3,131.70	3,131.70	3,131.70	0.00	3,131.70	N/A
Sub Total / Average Local Government Investment Pool		122,425,612.03	172,450,461.10			0.072	0.02	24,849.07	24,849.07	24,849.07	0.00	24,849.07	0.00
MONEY MARKET													
Wells Fargo MM	WFCITY	55,077.77	55,079.13	N/A	0.010	0.010	0.00	1.36	1.36	1.36	0.00	1.36	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		55,257.25	55,258.61			0.010	0.00	1.36	1.36	1.36	0.00	1.36	0.00
MUNICIPAL													
COSEDU 3.728 3/15/2015	19668QDR3	2,016,235.82	2,002,628.66	3/15/2015	1.624	0.900	0.24	0.00	18,225.78	4,825.78	18,225.78	4,618.62	33,759.11
CROWWING 5 2/1/2015	227840HC2	705,334.07	0.00	2/1/2015			0.06	17,500.00	5,930.56	295.56	-11,569.44	596.49	0.00
NEWYORKDORM 3.125 12/1/2015	6499057C4	1,330,571.02	1,323,118.80	12/1/2015	0.644	0.750	0.04	20,312.50	9,930.56	596.56	-10,381.94	2,478.34	9,817.71
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	669,069.39	663,181.30	9/15/2015	0.618	0.750	0.15	0.00	7,150.00	981.50	7,150.00	1,261.91	13,243.75
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	1,072,761.59	1,065,593.93	5/15/2016	1.432	1.220	0.09	0.00	10,385.84	992.24	10,385.84	3,218.18	12,156.15
WILSCD 4.75 11/1/2015	969078QK3	1,553,713.18	1,539,432.94	11/1/2015	0.914	0.800	0.10	0.00	17,416.67	1,516.67	17,416.67	3,136.43	23,156.25
Sub Total / Average Municipal		7,347,685.07	6,593,955.63			0.882	0.13	37,812.50	69,039.41	9,208.31	31,226.91	15,309.97	92,132.97
Total / Average		130,076,554.35	179,099,675.34			0.104	0.02	63,547.57	94,194.23	34,259.96	30,646.66	40,464.79	92,132.97

City of El Paso
Texas Compliance Summary
 Report Format: By Totals
 Group By: Security Type
Portfolio / Report Group: General Fund
Begin Date: 11/30/2014, End 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
Certificate Of Deposit		248,000.00	0.00	248,000.00	0.00	248,103.17	0.00	0.12	0.46
Local Government Investment Pool		122,425,612.03	172,450,461.10	122,425,612.03	172,450,461.10	122,425,612.03	172,450,461.10	0.02	0.07
Money Market		55,257.25	55,258.61	55,257.25	55,258.61	55,257.25	55,258.61	0.00	0.01
Municipal Bond		7,180,000.00	6,480,000.00	7,347,685.07	6,593,955.63	7,351,759.00	6,591,927.90	0.13	0.51
Total / Average		129,908,869.28	178,985,719.71	130,076,554.35	179,099,675.34	130,080,731.45	179,097,647.61	0.02	0.09

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 2/28/2015

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
Local Government Investment Pool												
Logic LGIP	LOGIC02	Logic	3,716,953.29	N/A	0.092	100	6/18/2009	N/A	3,716,953.29	3,716,953.29		2.08
Logic LGIP	LOGIC01	Logic	48,071,181.98	N/A	0.092	100	8/31/2008	N/A	48,071,181.98	48,071,181.98		26.86
TexasDaily LGIP	TEXASDAILY	TexasDaily	56,015,768.50	N/A	0.080	100	8/31/2008	N/A	56,015,768.50	56,015,768.50		31.30
TexPool LGIP	TEXPOOL	TexPool	30,636,260.64	N/A	0.044	100	8/31/2008	N/A	30,636,260.64	30,636,260.64		17.12
TexStar LGIP	TEXSTAR	TexStar	34,010,296.69	N/A	0.055	100	8/31/2008	N/A	34,010,296.69	34,010,296.69		19.00
Sub Total / Average			172,450,461.10		0.072	100			172,450,461.10	172,450,461.10	0.00	96.35
Money Market												
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	55,079.13	N/A	0.010	100	8/31/2008	N/A	55,079.13	55,079.13		0.03
Sub Total / Average			55,258.61		0.010	100			55,258.61	55,258.61	0.00	0.03
Municipal Bond												
COSEDU 3.728 3/15/2015	19668QDR3	COSEDU	2,000,000.00		0.900	100.098	5/31/2012	3/15/2015	2,001,960.00	2,002,628.66	33,759.11	1.12
NEWYORKDORM 3.125 12/1/2015	6499057C4	NEWYORKDORM	1,300,000.00		0.750	101.873	1/28/2013	12/1/2015	1,324,349.00	1,323,118.80	9,817.71	0.73
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	PORT AUTH NY & NJ	650,000.00		0.750	102.117	1/29/2013	9/15/2015	663,760.50	663,181.30	13,243.75	0.36
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	VIRGINIACOMWLTH	1,030,000.00		1.220	103.228	7/26/2013	5/15/2016	1,063,248.40	1,065,593.93	12,156.15	0.58
WILSCD 4.75 11/1/2015	969078QK3	WILSCD	1,500,000.00		0.800	102.574	1/31/2013	11/1/2015	1,538,610.00	1,539,432.94	23,156.25	0.84
Sub Total / Average			6,480,000.00		0.883	101.727282			6,591,927.90	6,593,955.63	92,132.97	3.62
Total / Average			178,985,719.71		0.102	100.062535			179,097,647.61	179,099,675.34	92,132.97	100

City of El Paso
Monthly General Ledger Report
 Report Format: By Transaction
 Group By: Security Type
Portfolio / Report Group: General Fund
Begin Date: 11/30/2014, End 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
CERTIFICATE OF DEPOSIT										
ALLYBKMIDVALEUT 0.7 2/2/2015	02005Q4Q3	7/31/2013	248,000.00	0.00	580.25	-580.25	0.00	884.64	0.00	0.00
Sub Total / Average Certificate Of Deposit			248,000.00	0.00	580.25	-580.25	0.00	884.64	0.00	0.00
LOCAL GOVERNMENT INVESTMENT POOL										
Logic LGIP	LOGIC01	8/31/2008	53,062,189.48	48,071,181.98	N/A	0.00	N/A	8,992.50	0.00	0.00
Logic LGIP	LOGIC02	6/18/2009	3,716,117.39	3,716,953.29	N/A	0.00	N/A	835.90	0.00	0.00
TexasDaily LGIP	TEXASDAILY	8/31/2008	56,005,908.17	56,015,768.50	N/A	0.00	N/A	9,860.33	0.00	0.00
TexPool LGIP	TEXPOOL	8/31/2008	634,232.00	30,636,260.64	N/A	0.00	N/A	2,028.64	0.00	0.00
TexStar LGIP	TEXSTAR	8/31/2008	9,007,164.99	34,010,296.69	N/A	0.00	N/A	3,131.70	0.00	0.00
Sub Total / Average Local Government Investment Pool			122,425,612.03	172,450,461.10	0.00	0.00	0.00	24,849.07	0.00	0.00
MONEY MARKET										
Wells Fargo MM	WFCITY	8/31/2008	55,077.77	55,079.13	N/A	0.00	N/A	1.36	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
Sub Total / Average Money Market			55,257.25	55,258.61	0.00	0.00	0.00	1.36	0.00	0.00
MUNICIPAL BOND										
COSEDU 3.728 3/15/2015	19668QDR3	5/31/2012	2,155,400.00	2,155,400.00	15,533.33	18,225.78	33,759.11	0.00	-13,607.16	0.00
CROWWING 5 2/1/2015	227840HC2	7/10/2013	749,056.00	0.00	11,569.44	-11,569.44	0.00	17,500.00	-5,334.07	0.00
NEWYORKDORM 3.125 12/1/2015	6499057C4	1/28/2013	1,386,632.00	1,386,632.00	20,199.65	-10,381.94	9,817.71	20,312.50	-7,452.22	0.00
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	1/29/2013	713,297.00	713,297.00	6,093.75	7,150.00	13,243.75	0.00	-5,888.09	0.00
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	7/26/2013	1,112,183.70	1,112,183.70	1,770.31	10,385.84	12,156.15	0.00	-7,167.66	0.00
WILSCD 4.75 11/1/2015	969078QK3	1/31/2013	1,660,815.00	1,660,815.00	5,739.58	17,416.67	23,156.25	0.00	-14,280.24	0.00
Sub Total / Average Municipal Bond			7,777,383.70	7,028,327.70	60,906.06	31,226.91	92,132.97	37,812.50	-53,729.44	0.00
Total / Average			130,506,252.98	179,534,047.41	61,486.31	30,646.66	92,132.97	63,547.57	53,729.44	0.00

City of El Paso
Portfolio Activity Report
Report Format: By Transaction
Group By: Security Sector
Portfolio / Report Group: General Fund
Begin Date: 11/30/2014, End 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
CERTIFICATE OF DEPOSIT																		
ALLYBKMIDVALEUT 0.7 2/2/2015	02005Q4Q3	7/31/2013	248,000.00	0.00	0.00	248,000.00	0.00	0.00	0.00	0.00	0.00	884.64	0.00	-103.17	-103.17	0.00	0.00	0.00
Sub Total / Average Certificate Of Deposit			248,000.00	0.00	0.00	248,000.00	0.00	0.00	0.00	0.00	0.00	884.64	0.00	-103.17	-103.17	0.00	0.00	0.00
LOCAL GOVERNMENT INVESTMENT POOL																		
Logic LGIP	LOGIC01	8/31/2008	53,062,189.48	0.00	25,008,992.50	30,000,000.00	0.00	48,071,181.98	48,071,181.98	48,071,181.98	48,071,181.98	8,992.50	0.00	0.00	0.00	0.00	0.00	N/A
Logic LGIP	LOGIC02	6/18/2009	3,716,117.39	0.00	835.90	0.00	0.00	3,716,953.29	3,716,953.29	3,716,953.29	3,716,953.29	835.90	0.00	0.00	0.00	0.00	0.00	N/A
TexasDaily LGIP	TEXASDAILY	8/31/2008	56,005,908.17	0.00	9,860.33	0.00	0.00	56,015,768.50	56,015,768.50	56,015,768.50	56,015,768.50	9,860.33	0.00	0.00	0.00	0.00	0.00	N/A
TexPool LGIP	TEXPOOL	8/31/2008	634,232.00	0.00	30,002,028.64	0.00	0.00	30,636,260.64	30,636,260.64	30,636,260.64	30,636,260.64	2,028.64	0.00	0.00	0.00	0.00	0.00	N/A
TexStar LGIP	TEXSTAR	8/31/2008	9,007,164.99	0.00	25,003,131.70	0.00	0.00	34,010,296.69	34,010,296.69	34,010,296.69	34,010,296.69	3,131.70	0.00	0.00	0.00	0.00	0.00	N/A
Sub Total / Average Local Government Investment Pool			122,425,612.03	0.00	80,024,849.07	30,000,000.00	0.00	172,450,461.10	172,450,461.10	172,450,461.10	172,450,461.10	24,849.07	0.00	0.00	0.00	0.00	0.00	0.00
MONEY MARKET																		
Wells Fargo MM	WFCITY	8/31/2008	55,077.77	0.00	1.36	0.00	0.00	55,079.13	55,079.13	55,079.13	55,079.13	1.36	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	N/A
Sub Total / Average Money Market			55,257.25	0.00	1.36	0.00	0.00	55,258.61	55,258.61	55,258.61	55,258.61	1.36	0.00	0.00	0.00	0.00	0.00	0.00
MUNICIPAL																		
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	2,001,960.00	2,002,628.66	2,155,400.00	0.00	-13,400.00	0.00	-13,400.00	-13,607.16	0.00	33,759.11
CROWWING 5 2/1/2015	227840HC2	7/10/2013	700,000.00	0.00	0.00	700,000.00	0.00	0.00	0.00	0.00	0.00	17,500.00	0.00	-5,635.00	-5,635.00	-5,334.07	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	1,324,349.00	1,323,118.80	1,386,632.00	20,312.50	-9,334.00	0.00	-9,334.00	-7,452.22	0.00	9,817.71
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	663,760.50	663,181.30	713,297.00	0.00	-6,168.50	0.00	-6,168.50	-5,888.09	0.00	13,243.75
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	1,063,248.40	1,065,593.93	1,112,183.70	0.00	-9,393.60	0.00	-9,393.60	-7,167.66	0.00	12,156.15
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	1,538,610.00	1,539,432.94	1,660,815.00	0.00	-15,900.00	0.00	-15,900.00	-14,280.24	0.00	23,156.25
Sub Total / Average Municipal			7,180,000.00	0.00	0.00	700,000.00	0.00	6,480,000.00	6,591,927.90	6,593,955.63	7,028,327.70	37,812.50	-54,196.10	-5,635.00	-59,831.10	-53,729.44	0.00	92,132.97
Total / Average			129,908,869.28	0.00	80,024,850.43	30,948,000.00	0.00	178,985,719.71	179,097,647.61	179,099,675.34	179,534,047.41	63,547.57	54,196.10	5,738.17	59,934.27	53,729.44	0.00	92,132.97

City of El Paso
Monthly Activity - by Action
Portfolio / Report Group: General Fund
From 12/1/2014 To 2/28/2015

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
DEPOSIT									
Logic LGIP	LOGIC02	None	12/31/2014	12/31/2014	0.000	307.32	307.32	0.00	307.32
Logic LGIP	LOGIC02	None	1/30/2015	1/30/2015	0.000	266.10	266.10	0.00	266.10
Logic LGIP	LOGIC02	None	2/27/2015	2/27/2015	0.000	262.48	262.48	0.00	262.48
Logic LGIP	LOGIC01	None	12/31/2014	12/31/2014	0.000	2,548.27	2,548.27	0.00	2,548.27
Logic LGIP	LOGIC01	None	1/8/2015	1/8/2015	0.000	25,000,000.00	25,000,000.00	0.00	25,000,000.00
Logic LGIP	LOGIC01	None	1/30/2015	1/30/2015	0.000	3,049.16	3,049.16	0.00	3,049.16
Logic LGIP	LOGIC01	None	2/27/2015	2/27/2015	0.000	3,395.07	3,395.07	0.00	3,395.07
TexasDaily LGIP	TEXASDAILY	None	12/31/2014	12/31/2014	0.000	3,173.77	3,173.77	0.00	3,173.77
TexasDaily LGIP	TEXASDAILY	None	1/30/2015	1/30/2015	0.000	3,193.93	3,193.93	0.00	3,193.93
TexasDaily LGIP	TEXASDAILY	None	2/27/2015	2/27/2015	0.000	3,492.63	3,492.63	0.00	3,492.63
TexPool LGIP	TEXPOOL	None	12/31/2014	12/31/2014	0.000	22.55	22.55	0.00	22.55
TexPool LGIP	TEXPOOL	None	1/8/2015	1/8/2015	0.000	30,000,000.00	30,000,000.00	0.00	30,000,000.00
TexPool LGIP	TEXPOOL	None	1/30/2015	1/30/2015	0.000	969.87	969.87	0.00	969.87
TexPool LGIP	TEXPOOL	None	2/27/2015	2/27/2015	0.000	1,036.22	1,036.22	0.00	1,036.22
TexStar LGIP	TEXSTAR	None	12/31/2014	12/31/2014	0.000	383.06	383.06	0.00	383.06
TexStar LGIP	TEXSTAR	None	1/8/2015	1/8/2015	0.000	25,000,000.00	25,000,000.00	0.00	25,000,000.00
TexStar LGIP	TEXSTAR	None	1/30/2015	1/30/2015	0.000	1,319.35	1,319.35	0.00	1,319.35
TexStar LGIP	TEXSTAR	None	2/27/2015	2/27/2015	0.000	1,429.29	1,429.29	0.00	1,429.29
Wells Fargo MM	WFCITY	None	12/31/2014	12/31/2014	0.000	0.47	0.47	0.00	0.47
Wells Fargo MM	WFCITY	None	1/30/2015	1/30/2015	0.000	0.47	0.47	0.00	0.47
Wells Fargo MM	WFCITY	None	2/27/2015	2/27/2015	0.000	0.42	0.42	0.00	0.42
Sub Total / Average						80,024,850.43	80,024,850.43	0.00	80,024,850.43
INTEREST									
ALLYBKMIDVALEUT 0.7 2/2/2015	02005Q4Q3	None	2/1/2015	2/1/2015	0.000	0.00	0.00	9.51	9.51
ALLYBKMIDVALEUT 0.7 2/2/2015	02005Q4Q3	None	2/1/2015	2/1/2015	0.000	0.00	0.00	875.13	875.13
CROWWING 5 2/1/2015	227840HC2	None	2/1/2015	2/1/2015	0.000	0.00	0.00	17,500.00	17,500.00
Logic LGIP	LOGIC02	None	12/31/2014	12/31/2014	0.000	0.00	0.00	307.32	307.32
Logic LGIP	LOGIC02	None	1/30/2015	1/30/2015	0.000	0.00	0.00	266.10	266.10
Logic LGIP	LOGIC02	None	2/27/2015	2/27/2015	0.000	0.00	0.00	262.48	262.48
Logic LGIP	LOGIC01	None	12/31/2014	12/31/2014	0.000	0.00	0.00	2,548.27	2,548.27
Logic LGIP	LOGIC01	None	1/30/2015	1/30/2015	0.000	0.00	0.00	3,049.16	3,049.16
Logic LGIP	LOGIC01	None	2/27/2015	2/27/2015	0.000	0.00	0.00	3,395.07	3,395.07
SAFRABKNEWYORK 0.45 12/31/2014	78658AKF4	Morgan Keegan	10/31/2014	12/31/2014	0.000	0.00	0.00	281.29	281.29
TexasDaily LGIP	TEXASDAILY	None	12/31/2014	12/31/2014	0.000	0.00	0.00	3,173.77	3,173.77
TexasDaily LGIP	TEXASDAILY	None	1/30/2015	1/30/2015	0.000	0.00	0.00	3,193.93	3,193.93
TexasDaily LGIP	TEXASDAILY	None	2/27/2015	2/27/2015	0.000	0.00	0.00	3,492.63	3,492.63
TexPool LGIP	TEXPOOL	None	12/31/2014	12/31/2014	0.000	0.00	0.00	22.55	22.55
TexPool LGIP	TEXPOOL	None	1/30/2015	1/30/2015	0.000	0.00	0.00	969.87	969.87
TexPool LGIP	TEXPOOL	None	2/27/2015	2/27/2015	0.000	0.00	0.00	1,036.22	1,036.22
TexStar LGIP	TEXSTAR	None	12/31/2014	12/31/2014	0.000	0.00	0.00	383.06	383.06

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
TexStar LGIP	TEXSTAR	None	1/30/2015	1/30/2015	0.000	0.00	0.00	1,319.35	1,319.35
TexStar LGIP	TEXSTAR	None	2/27/2015	2/27/2015	0.000	0.00	0.00	1,429.29	1,429.29
Wells Fargo MM	WFCITY	None	12/31/2014	12/31/2014	0.000	0.00	0.00	0.47	0.47
Wells Fargo MM	WFCITY	None	1/30/2015	1/30/2015	0.000	0.00	0.00	0.47	0.47
Wells Fargo MM	WFCITY	None	2/27/2015	2/27/2015	0.000	0.00	0.00	0.42	0.42
Sub Total / Average						0.00	0.00	43,516.36	43,516.36
MATURED									
ALLYBKMIDVALEUT 0.7 2/2/2015	02005Q4Q3	Morgan Keegan	2/2/2015	2/2/2015	0.000	248,000.00	248,000.00	0.00	248,000.00
CROWWING 5 2/1/2015	227840HC2	Wells Fargo	2/1/2015	2/1/2015	0.000	700,000.00	700,000.00	0.00	700,000.00
Sub Total / Average						948,000.00	948,000.00	0.00	948,000.00
WITHDRAW									
Logic LGIP	LOGIC01	None	12/4/2014	12/4/2014	0.000	10,000,000.00	10,000,000.00	0.00	10,000,000.00
Logic LGIP	LOGIC01	None	12/11/2014	12/11/2014	0.000	20,000,000.00	20,000,000.00	0.00	20,000,000.00
Sub Total / Average						30,000,000.00	30,000,000.00	0.00	30,000,000.00

City of El Paso
Investment Portfolio - Broker / Dealer
 Report Format: By Transaction
 Group By: Broker/Dealer
Portfolio/Report Group: General Fund
As of 2/28/2015

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	15	2,001,960.00	100.098	30.86
Sub Total / Average				2,000,000.00	0.900		15	2,001,960.00	100.098	30.86
Vining Sparks										
NEWYORKDORM 3.125 12/1/2015	6499057C4	Municipal Bond	1/28/2013	1,300,000.00	0.750	12/1/2015	276	1,324,349.00	101.873	20.06
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	Municipal Bond	1/29/2013	650,000.00	0.750	9/15/2015	199	663,760.50	102.117	10.03
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	Municipal Bond	7/26/2013	1,030,000.00	1.220	5/15/2016	442	1,063,248.40	103.228	15.90
WILSCD 4.75 11/1/2015	969078QK3	Municipal Bond	1/31/2013	1,500,000.00	0.800	11/1/2015	246	1,538,610.00	102.574	23.15
Sub Total / Average				4,480,000.00	0.875		293	4,589,967.90	102.454641	69.14
Total / Average				6,480,000.00	0.883		207	6,591,927.90	101.727282	100