

CITY OF EL PASO

OFFICE OF THE COMPTROLLER

INVESTMENT REPORT



Fiscal Year 2016 – 2nd Quarter
February 29, 2016



The City of El Paso Texas
Executive Summary

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Investment Report for FY2016 2nd Quarter Ending February 29, 2016

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Office of the Comptroller

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Oscar Leeser

City Council

District 1

Peter Svarzbein

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 31, 2016
Subject: Second Quarter Investment Report for Period Ending February 29, 2016

Submitted for your review and acceptance is the City of El Paso Second Quarter Investment Report for fiscal year 2016, 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 2016, the Investment Committee will continue to increase its level of oversight on 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' main goal will 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.

There were four investments maturing this quarter totaling \$2.03MM. During this quarter nine CDs totaling \$2.20MM were re-purchased by Wells Fargo on 01/05/2016 to correct a compliance issue with the City Investment Policy. 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 0.377% for this quarter compared to .08% from interest-bearing City accounts at Wells Fargo.

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

	February 29, 2016	November 30, 2015
Par value invested	\$287,217,628	\$123,303,014
Portfolio book value	\$287,223,818	\$123,316,538
Portfolio market value	\$287,239,478	\$123,331,392
Weighted average maturity	11 Days	53 Days

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

	February 29, 2016	November 30, 2015
CDs	1.094%	1.193%
Municipal Bonds Securities	1.220%	0.958%
City's Average Portfolio Yield	0.390%	0.228%
Avg. Mkt. Pools	0.377%	0.151%
Avg. Mkt. 3 Month T-Bill rate*	0.273%	0.100%
Avg. Mkt. 6 Month T-Bill rate*	0.470%	0.243%
Avg. Mkt. 1 Year T-Bill rate*	0.580%	0.393%
Avg. Mkt. 2 Year T-Note rate*	0.867%	0.777%

The portfolio average yield of 0.390% for this quarter is 16.20 basis points higher than 0.228%, the average portfolio yield of last quarter.

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

**The City of El Paso portfolio yield experienced a positive increase during the quarter largely attributed to the interest rate increase of .025% announced by the Federal Reserve on December 16, 2015.

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Quarter Changes in Security Type Balances

Below is a comparison of selected fund balances and investments for the 4th Quarter:

	February 29, 2016	November 31, 2015	Increase/(Decrease)
Certificate of Deposits	\$4,410,000	\$7,350,000	(\$2,940,000)
Logic	\$80,379,824	\$39,330,021	\$41,049,803
TexPool	\$62,175,916	\$4,149,101	\$58,026,815
TexStar	\$75,050,381	\$6,023,231	\$69,027,150
TexasDaily	\$63,114,931	\$63,064,551	\$50,380
Municipals	\$1,030,000	\$2,330,000	(\$1,300,000)

FY Changes in Yield, Activity & Interest Earned Balances

	2 nd Qtr. FY 16	2 nd Qtr. FY 15	Increase/(Decrease)
Interest Earnings	\$184,869	\$63,548	\$121,321
Portfolio Ending Balance	\$287,217,628	\$178,985,720	\$108,231,908
Yield to Maturity @ Cost	0.390%	0.102%	0.288%
Purchases/ Deposits	\$195,154,614	\$80,024,850	\$115,129,764
Maturities/ Withdrawals	\$27,735,000	\$30,948,000	(\$3,213,000)
Sold	\$2,205,000	\$0	\$0

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Tommy Gonzalez

Investment Committee Members:

A handwritten signature in blue ink, appearing to read "Tony Ramos", written over a horizontal line.

Tony Ramos, Treasury Services Coordinator

A handwritten signature in blue ink, appearing to read "Edmundo S. Calderon", written over a horizontal line.

Edmundo S. Calderon, Chief Internal Auditor

A handwritten signature in blue ink, appearing to read "Robert Cortinas", written over a horizontal line.

Robert Cortinas, Director Office of Management and Budget

A handwritten signature in blue ink, appearing to read "Pat Degman", written over a horizontal line.

Patricia Degman, Comptroller

A handwritten signature in blue ink, appearing to read "Mark Sutter", written over a horizontal line.

Dr. Mark Sutter, Chief Financial Officer

Patricia Degman – Comptroller

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City of El Paso
Tracker Portfolio Set Up - City of El Paso
 Report Format: By Transaction
 Group By: Security Sector
Portfolio / Report Group: All Portfolios
As of 2/29/2016

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 BK MIDVALE UTAH 1.45 3/26/2018	02006LUD3	9/24/2015	245,000.00	245,000.00	245,000.00	246,139.25	1.450	1.450	3/26/2018	756
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	9/23/2015	245,000.00	245,000.00	245,000.00	245,456.44	1.100	1.100	9/22/2017	571
CAPITAL BK 1.05 9/28/2017	139800CR5	9/28/2015	245,000.00	245,000.00	245,000.00	245,479.46	1.050	1.050	9/28/2017	577
CARDINAL BK 1.3 3/23/2018	14147VFA9	9/23/2015	245,000.00	245,000.00	245,000.00	246,102.50	1.300	1.300	3/23/2018	753
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	9/24/2015	245,000.00	245,000.00	245,000.00	245,173.95	0.850	0.850	3/24/2017	389
CONNECTONE BK 1.1 9/29/2017	20786ABH7	9/29/2015	245,000.00	245,000.00	245,000.00	245,440.02	1.100	1.100	9/29/2017	578
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	9/30/2015	245,000.00	245,000.00	245,000.00	247,029.09	1.200	1.200	9/28/2018	942
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	9/25/2015	245,000.00	245,000.00	245,000.00	245,448.35	1.100	1.100	9/25/2017	574
FOX CHASE BK 0.35 3/28/2016	35137QBH6	9/28/2015	245,000.00	245,000.00	245,000.00	244,991.42	0.350	0.350	3/28/2016	28
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	9/30/2015	245,000.00	245,000.00	245,000.00	245,019.36	0.650	0.650	12/30/2016	305
KEY BANK NA 1.25 10/1/2018	49306SVF0	9/30/2015	245,000.00	245,000.00	245,000.00	246,952.40	1.250	1.250	10/1/2018	945
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	9/28/2015	245,000.00	245,000.00	245,000.00	245,442.72	1.050	1.050	9/28/2017	577
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	9/24/2015	245,000.00	245,000.00	245,000.00	246,977.88	1.250	1.250	9/24/2018	938
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	9/25/2015	245,000.00	245,000.00	245,000.00	246,139.25	1.450	1.450	3/26/2018	756
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	9/25/2015	245,000.00	245,000.00	245,000.00	246,678.74	1.250	1.250	7/25/2018	877
SANTANDER BANK NA 0.6 9/23/2016	80280JHT1	9/23/2015	245,000.00	245,000.00	245,000.00	244,943.16	0.600	0.600	9/23/2016	207
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	9/30/2015	245,000.00	245,000.00	245,000.00	246,963.92	1.300	1.300	9/28/2018	942
WEBBANK 1.4 9/18/2018-15	947547HP3	9/18/2015	245,000.00	245,000.00	245,000.00	245,107.31	1.400	1.400	9/18/2018	932
Sub Total / Average			4,410,000.00	4,410,000.00	4,410,000.00	4,425,485.22	1.094	1.094		647
Local Government Investment Pool										
Logic LGIP	LOGIC02	6/18/2009	3,724,010.70	3,724,010.70	3,724,010.70	3,724,010.70	0.482	0.482	N/A	1
Logic LGIP	LOGIC01	8/31/2008	76,655,813.60	76,655,813.60	76,655,813.60	76,655,813.60	0.482	0.482	N/A	1
TexasDaily LGIP	TEXASDAILY	8/31/2008	63,114,930.83	63,114,930.83	63,114,930.83	63,114,930.83	0.390	0.390	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	62,175,915.81	62,175,915.81	62,175,915.81	62,175,915.81	0.301	0.301	N/A	1
TexStar LGIP	TEXSTAR	8/31/2008	75,050,381.05	75,050,381.05	75,050,381.05	75,050,381.05	0.315	0.315	N/A	1
Sub Total /										

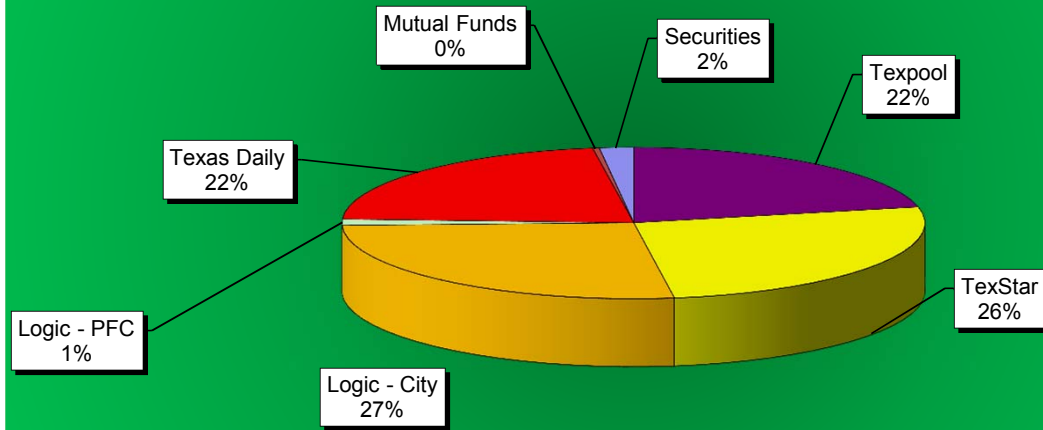
Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Average			280,721,051.99	280,721,051.99	280,721,051.99	280,721,051.99	0.377	0.377		1
Money Market										
Wells Fargo MM	WFPFC	8/31/2008	179.53	179.53	179.53	179.53	0.040	0.040	N/A	1
Wells Fargo MM	WFCITY	8/31/2008	1,056,396.09	1,056,396.09	1,056,396.09	1,056,396.09	0.230	0.230	N/A	1
Sub Total / Average			1,056,575.62	1,056,575.62	1,056,575.62	1,056,575.62	0.230	0.230		1
Municipal										
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	7/26/2013	1,030,000.00	1,112,183.70	1,036,190.25	1,036,365.40	4.125	1.220	5/15/2016	76
Sub Total / Average			1,030,000.00	1,112,183.70	1,036,190.25	1,036,365.40	4.125	1.220		76
Total / Average			287,217,627.61	287,299,811.31	287,223,817.86	287,239,478.23	0.401	0.390		11

Portfolio Composition Review as of February 29, 2016

		Face Amount	Weighted Yield	Weighted Maturity	% Portfolio
Pools					
	TexStar	75,050,381	0.315	1	26.13%
	Logic - City	76,655,814	0.482	1	26.69%
	Logic - PFC	3,724,011	0.482	1	1.30%
	Texas Daily	63,114,931	0.390	1	21.97%
	Texpool	62,175,916	0.301	1	21.65%
		<u>280,721,052</u>			<u>97.74%</u>
Mutual Funds					
	Wells Fargo - PFC	180	0.160	1	0.00%
	Wells Fargo - City	1,056,396	0.230	1	0.37%
		<u>1,056,576</u>			<u>0.37%</u>
Securities					
	CD's	4,410,000	1.094	647	1.54%
	Municipal Bonds	1,030,000	1.220	76	0.36%
		5,440,000			1.89%
Portfolio Total		287,217,628			100.00%

Portfolio Composition	Face Amount
Texpool	62,175,916
TexStar	75,050,381
Logic - City	76,655,814
Logic - PFC	3,724,011
Texas Daily	63,114,931
Mutual Funds	1,056,576
Securities	5,440,000

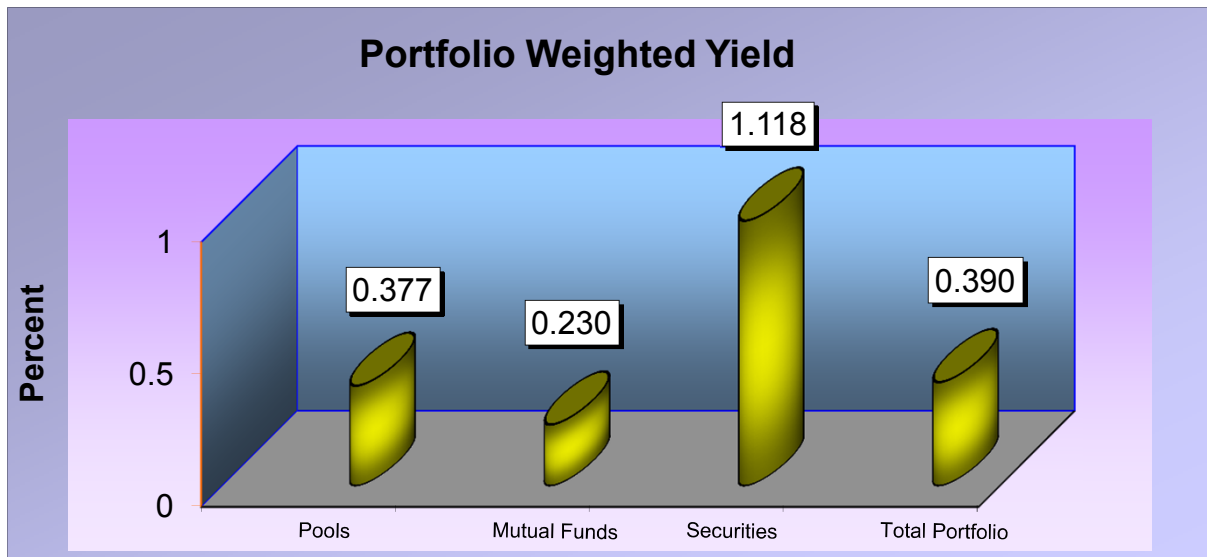
Overall Portfolio Composition



Yield Analysis as of February 29, 2016

		Face Amount	Yield	Individual Weighted Yield	Portfolio Weighted Yield
Pools					
	TexStar	75,050,381	0.315	0.084	0.082
	Logic - City	76,655,814	0.482	0.132	0.129
	Logic - PFC	3,724,011	0.482	0.006	0.006
	Texas Daily	63,114,931	0.390	0.088	0.086
	Texpool	62,175,916	0.301	0.067	0.065
		280,721,052		0.377	
Mutual Funds					
	Wells Fargo - PFC	180	0.160	0.000	0.000
	Wells Fargo - City	1,056,396	0.230	0.230	0.001
		1,056,576		0.230	
Securities					
	CD's	4,410,000	1.094	0.887	0.017
	Municipal Bonds	1,030,000	1.220	0.231	0.004
		5,440,000		1.118	
Portfolio Total		287,217,628			0.390

Dollar Asset Distribution %	Weighted Yield	Face Amount
Pools	0.377	280,721,052
Mutual Funds	0.230	1,056,576
Securities	1.118	5,440,000
Total Portfolio	0.390	287,217,628

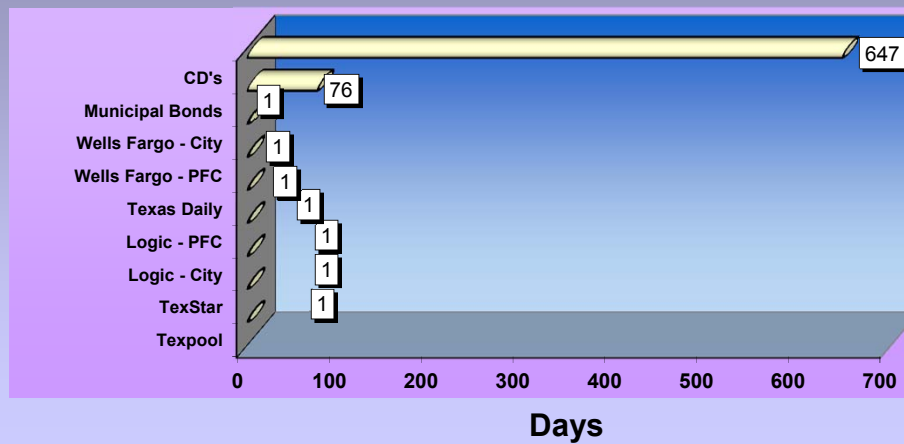


Maturity & Duration Analysis as of February 29, 2016

Pools	Face Amount	Maturity	Individual Weighted Maturity	Portfolio Weighted Maturity
TexStar	75,050,381	1	0.267	0.261
Logic - City	76,655,814	1	0.273	0.267
Logic - PFC	3,724,011	1	0.013	0.013
Texas Daily	63,114,931	1	0.225	0.220
Texpool	62,175,916	1	0.221	0.216
	<u>280,721,052</u>		<u>1.000</u>	
Mutual Funds				
Wells Fargo - PFC	180	1	0.000	0.000
Wells Fargo - City	1,056,396	1	1.000	0.004
	<u>1,056,576</u>		<u>1.000</u>	
Securities				
CD's	4,410,000	647	524.498	9.934
Municipal Bonds	1,030,000	76	14.390	0.273
	<u>5,440,000</u>		<u>538.888</u>	
Portfolio Total	287,217,628			11

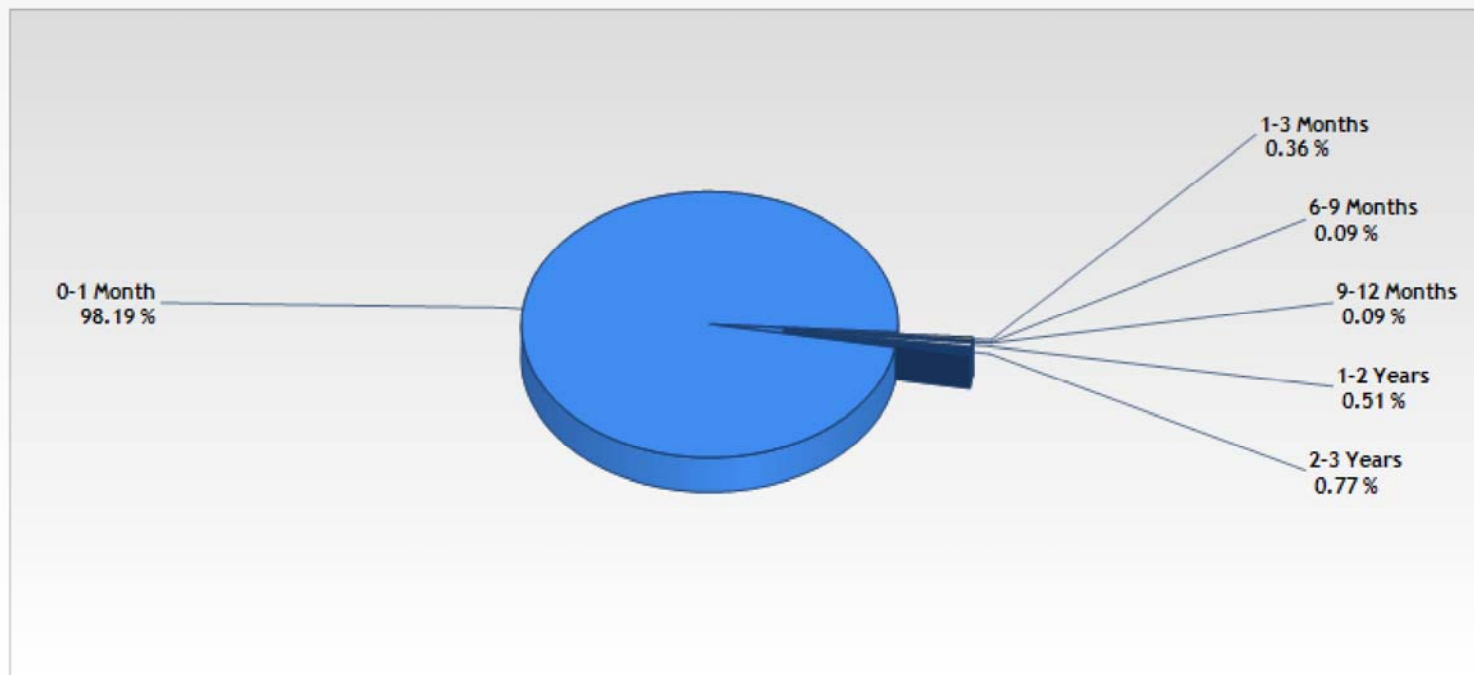
Dollar Asset Distribution (Maturity)	Days	Face Amount
Texpool	1	62,175,916
TexStar	1	75,050,381
Logic - City	1	76,655,814
Logic - PFC	1	3,724,011
Texas Daily	1	63,114,931
Wells Fargo - PFC	1	180
Wells Fargo - City	1	1,056,396
Municipal Bonds	76	1,030,000
CD's	647	4,410,000
		287,217,628

Maturity Analysis



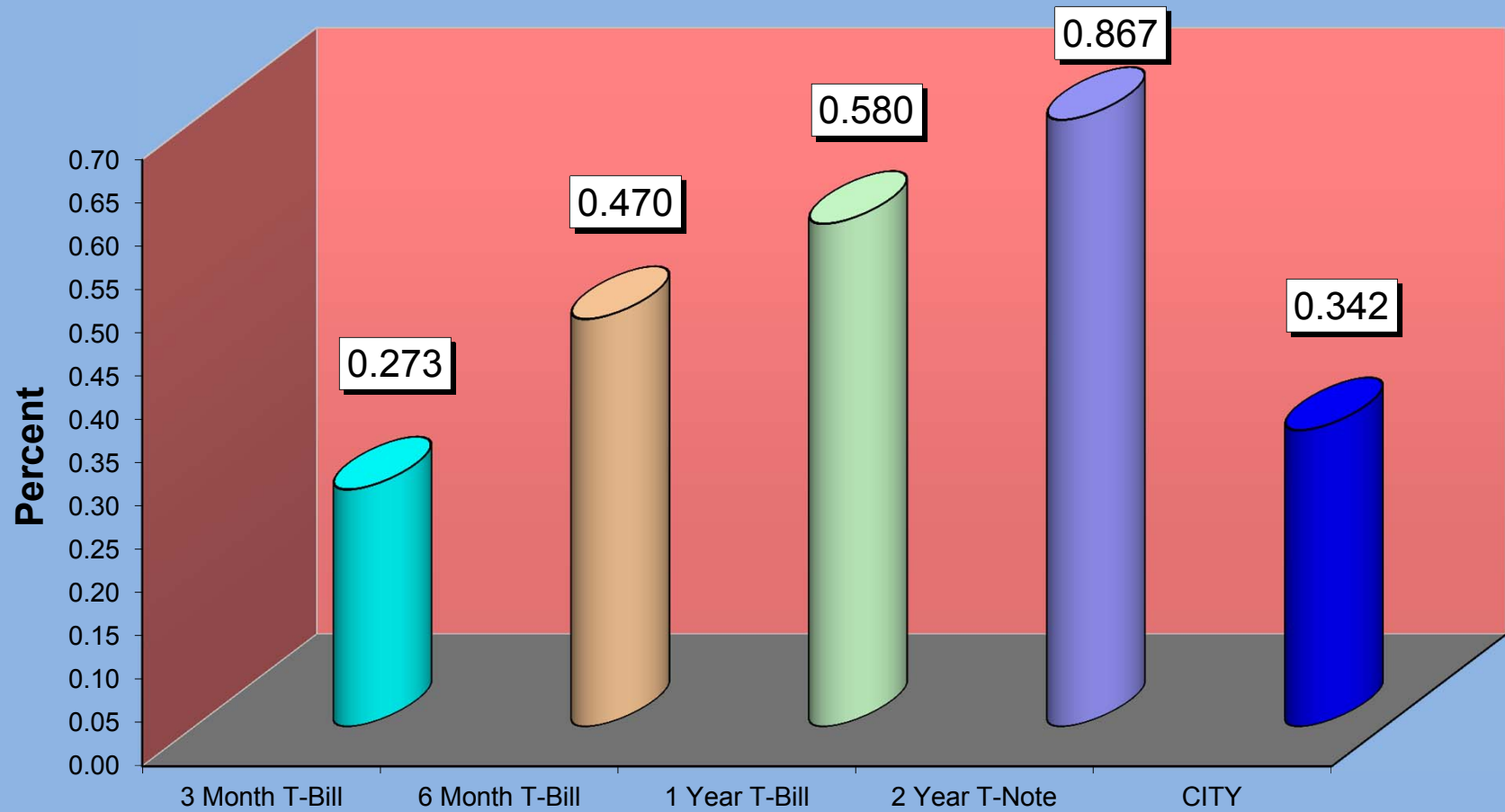
Portfolio / Report Group: General Fund
 Report Date: 2/29/2016
 Group By: Maturity Range
 Average By: Face Amount/Shares

Portfolio Holdings Distribution by Maturity Range

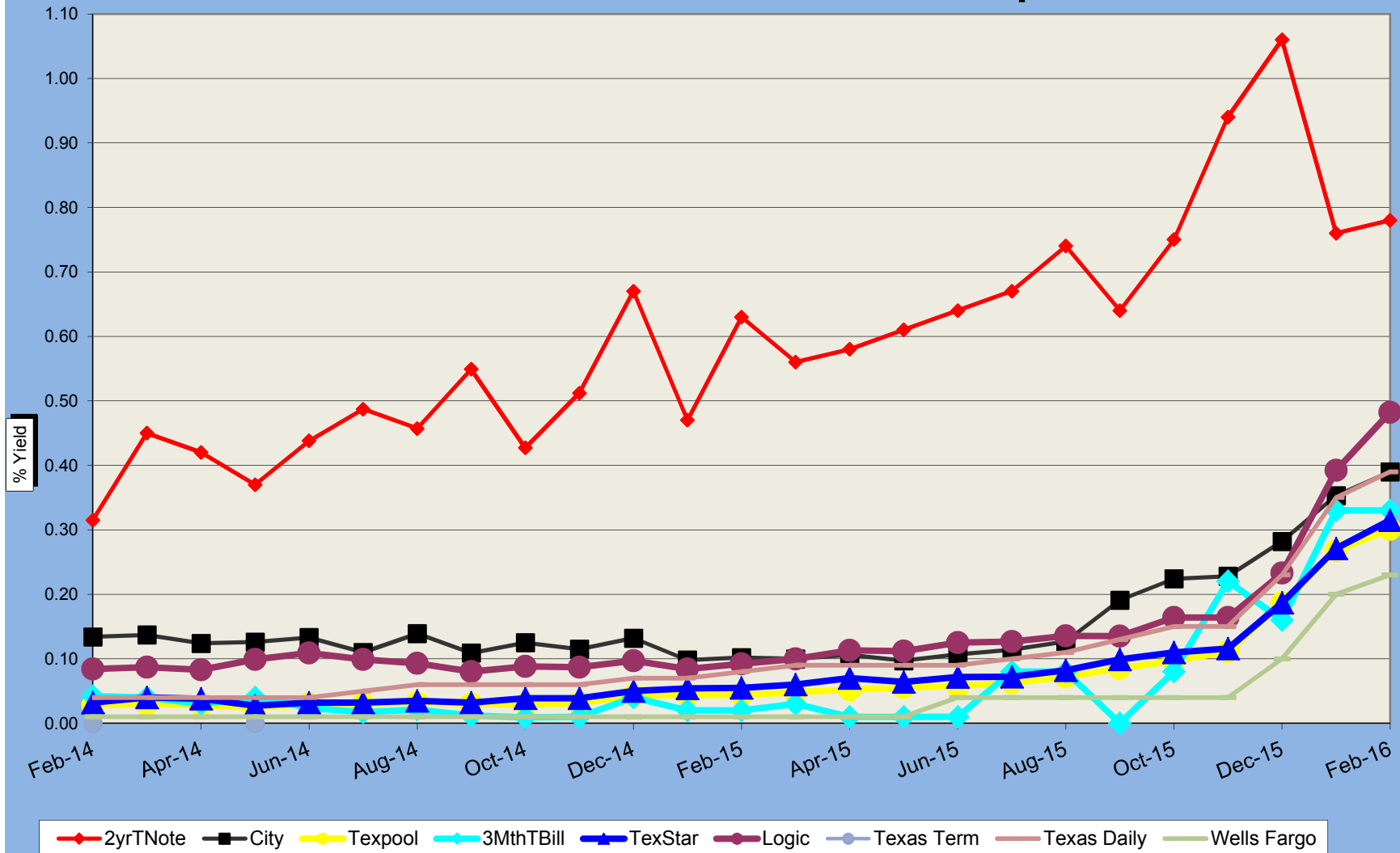


Maturity Range	Face Amount/Shares	YTM @ Cost	Cost Value	Days To Maturity	% of Portfolio	Market Value	Book Value	Duration To Maturity
0-1 Month	282,022,627.61	0.376	282,022,627.61	1	98.19	282,022,619.03	282,022,627.61	0.00
1-3 Months	1,030,000.00	1.220	1,112,183.70	76	0.36	1,036,365.40	1,036,190.25	0.21
6-9 Months	245,000.00	0.600	245,000.00	207	0.09	244,943.16	245,000.00	0.57
9-12 Months	245,000.00	0.650	245,000.00	305	0.09	245,019.36	245,000.00	0.83
1-2 Years	1,470,000.00	1.042	1,470,000.00	544	0.51	1,472,440.94	1,470,000.00	1.48
2-3 Years	2,205,000.00	1.317	2,205,000.00	871	0.77	2,218,090.34	2,205,000.00	2.35
Total / Average	287,217,627.61	0.390	287,299,811.31	11	100	287,239,478.23	287,223,817.86	0.03

Benchmark Analysis for Quarter Ending February 29, 2016

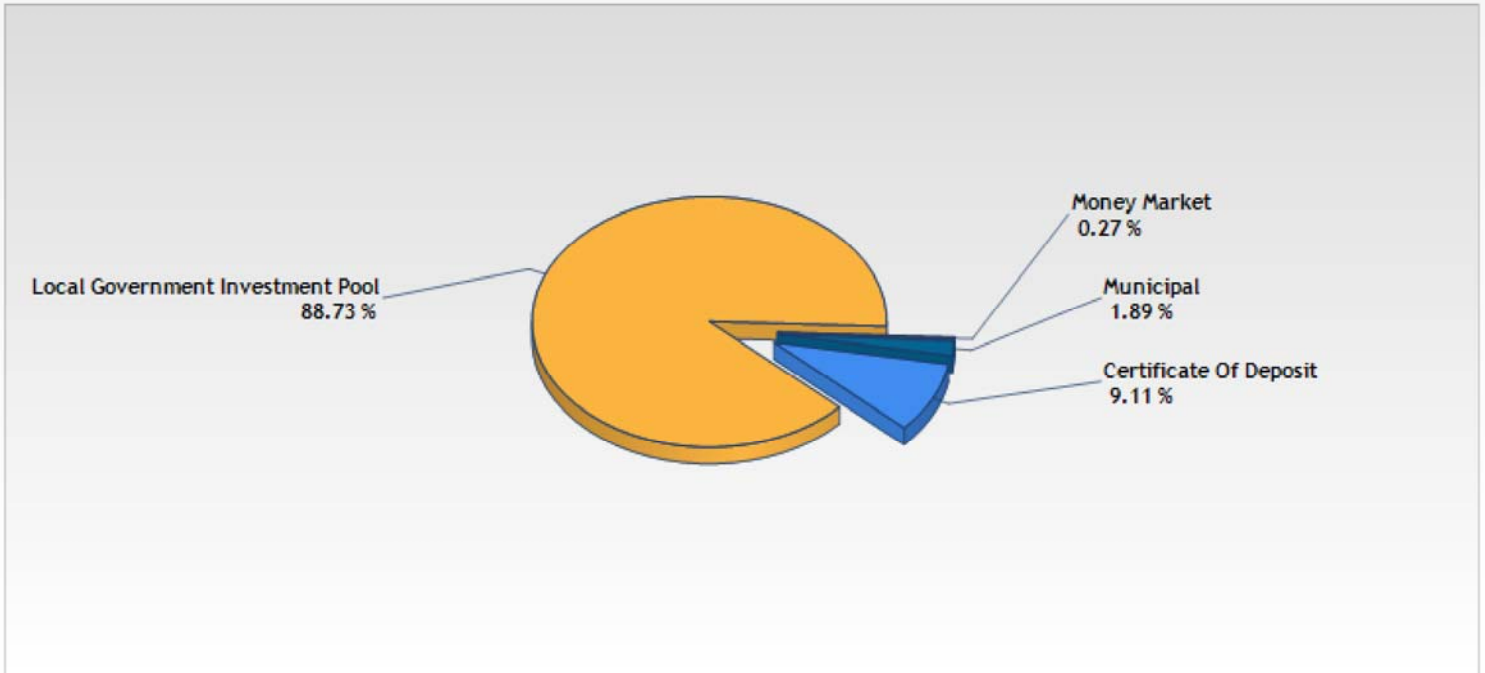


City of El Paso Portfolio Performance Comparison



Portfolio / Report Group: General Fund
 Begin Date: 11/30/2015
 End Date: 2/29/2016
 Carrying Value Date: 11/30/2015
 Group By: Security Sector
 Average By: Book Value

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	5,642.03	0.00	9,943.31	0.00	0.00	242.65	15,827.99
Local Government Investment Pool	0.00	0.00	154,146.97	0.00	0.00	0.00	154,146.97
Money Market	0.00	0.00	466.69	0.00	0.00	0.00	466.69
Municipal	0.00	0.00	20,312.50	0.00	-7,333.79	-9,695.79	3,282.92
Total / Average	5,642.03	0.00	184,869.47	0.00	-7,333.79	-9,453.14	173,724.57

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 BK MIDVALE UTAH 1.45 3/26/2018	02006LUD3	245,000.00	245,000.00	3/26/2018	1.266	1.450	0.62	0.00	885.69	1,523.67	885.69	885.69	1,537.79
BANC CALIF 0.3 2/26/2016	05961SEP5	245,000.00	0.00	2/26/2016			0.06	304.07	177.21	129.19	-126.86	177.21	0.00
BARCLAYS BANK DE 1.9 9/23/2019	06740KJP3	245,000.00	0.00	9/23/2019			-0.32	1,326.36	459.13	-307.72	-867.23	459.13	0.00
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	245,000.00	245,000.00	9/22/2017	1.008	1.100	0.28	0.00	671.91	681.47	671.91	671.91	1,173.99
CAPITAL BK 1.05 9/28/2017	139800CR5	245,000.00	245,000.00	9/28/2017	0.924	1.050	0.27	0.00	641.36	670.02	641.36	641.36	1,085.38
CAPITAL ONE BK USA 2 9/23/2019	140420VW7	245,000.00	0.00	9/23/2019			-0.30	0.00	483.28	-281.61	-912.88	483.28	0.00
CAPITAL ONE NA 2 9/23/2019	14042RAE1	245,000.00	0.00	9/23/2019			-0.30	0.00	483.28	-281.61	-912.88	483.28	0.00
CARDINAL BK 1.3 3/23/2018	14147VFA9	245,000.00	245,000.00	3/23/2018	1.080	1.300	0.58	802.80	794.08	1,426.18	-8.72	794.08	52.36
CITIZENS BK OF PA 0.25 12/23/2015	17417QBL6	245,000.00	0.00	12/23/2015			0.04	152.71	38.60	25.86	-114.11	38.60	0.00
CITIZENS ST BANK CLAYTON 1.35 4/30/2019	176688BS7	245,000.00	0.00	4/30/2019			-0.47	271.85	326.22	-443.82	0.00	326.22	0.00
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	245,000.00	245,000.00	3/24/2017	0.783	0.850	0.14	524.90	519.20	338.63	-5.70	519.20	28.53
CONNECTONE BK 1.1 9/29/2017	20786ABH7	245,000.00	245,000.00	9/29/2017	0.986	1.100	0.29	679.29	671.91	710.37	-7.38	671.91	0.00
CPTL BK LITTLE ROCK 1.35 3/22/2019	139797FL3	245,000.00	0.00	3/22/2019			-0.63	271.85	326.22	-598.90	-63.43	326.22	0.00
EVB 1.6 9/25/2019	26927ABK7	245,000.00	0.00	9/25/2019			-0.39	0.00	386.63	-372.13	-708.82	386.63	0.00
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	245,000.00	245,000.00	9/28/2018	0.876	1.200	0.80	732.98	732.98	1,955.29	0.00	732.98	0.00
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	245,000.00	245,000.00	9/25/2017	0.982	1.100	0.28	0.00	671.90	693.95	671.90	671.90	1,159.22
FOX CHASE BK 0.35 3/28/2016	35137QBH6	245,000.00	245,000.00	3/28/2016	0.395	0.350	0.07	0.00	213.78	163.30	213.78	213.78	361.79
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	245,000.00	245,000.00	12/30/2016	0.641	0.650	0.05	397.03	397.03	129.99	0.00	397.03	0.00
GOLDMAN SACHS BK 2 9/23/2019	38148JN23	245,000.00	0.00	9/23/2019			-0.30	0.00	483.28	-281.61	-912.88	483.28	0.00
KEY BANK NA 1.25 10/1/2018	49306SVF0	245,000.00	245,000.00	10/1/2018	0.987	1.250	0.81	0.00	763.52	2,001.26	763.52	763.52	1,275.34
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	245,000.00	245,000.00	9/28/2017	0.935	1.050	0.28	648.42	641.37	675.67	-7.05	641.37	7.05
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	245,000.00	245,000.00	9/24/2018	0.932	1.250	0.81	771.91	763.52	1,976.76	-8.39	763.52	41.95
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	245,000.00	245,000.00	3/26/2018	1.266	1.450	0.62	0.00	885.69	1,523.67	885.69	885.69	1,528.06
NEBRASKALAND NATIONAL BK 1.5 9/25/2019	63970QFD3	245,000.00	0.00	9/25/2019			-0.52	302.05	362.46	-492.84	-50.34	362.46	0.00
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	245,000.00	245,000.00	7/25/2018	0.962	1.250	0.74	771.91	763.52	1,806.00	-8.39	763.52	33.56
SAFRA NATIONAL BK 0.25 1/19/2016	78658QQJ5	245,000.00	0.00	1/19/2016			-0.12	4.36	-118.14	-154.40	-122.50	-118.14	0.00
SANTANDER BANK NA 0.6 9/23/2016	80280JHT1	245,000.00	245,000.00	9/23/2016	0.639	0.600	0.04	0.00	366.50	93.57	366.50	366.50	640.36
SIGNATURE BK 1.6 9/27/2019	82669LFX6	245,000.00	0.00	9/27/2019			-0.38	322.19	386.63	-362.58	-10.74	386.63	0.00
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	245,000.00	245,000.00	9/28/2018	0.986	1.300	0.82	794.07	794.07	2,020.29	0.00	794.07	0.00
WEBBANK 1.4	947547HP3	245,000.00	245,000.00	9/18/2018	1.383	1.400	0.87	864.56	855.16	2,109.07	-9.40	855.16	103.37

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
9/18/2018-15													
Sub Total / Average Certificate Of Deposit		7,350,000.00	4,410,000.00			1.094	0.30	9,943.31	15,827.99	17,076.99	242.65	15,827.99	9,028.75
Local Government Investment Pool													
Logic LGIP	LOGIC01	35,609,413.30	76,655,813.60	N/A	0.482	0.482	0.10	46,400.30	46,400.30	46,400.30	0.00	46,400.30	N/A
Logic LGIP	LOGIC02	3,720,608.10	3,724,010.70	N/A	0.482	0.482	0.09	3,402.60	3,402.60	3,402.60	0.00	3,402.60	N/A
TexasDaily LGIP	TEXASDAILY	63,064,551.34	63,114,930.83	N/A	0.390	0.390	0.08	50,379.49	50,379.49	50,379.49	0.00	50,379.49	N/A
TexPool LGIP	TEXPOOL	4,149,100.92	62,175,915.81	N/A	0.301	0.301	0.07	26,814.89	26,814.89	26,814.89	0.00	26,814.89	N/A
TexStar LGIP	TEXSTAR	6,023,231.36	75,050,381.05	N/A	0.315	0.315	0.07	27,149.69	27,149.69	27,149.69	0.00	27,149.69	N/A
Sub Total / Average Local Government Investment Pool		112,566,905.02	280,721,051.99			0.377	0.08	154,146.97	154,146.97	154,146.97	0.00	154,146.97	0.00
Money Market													
Wells Fargo MM	WFCITY	1,055,929.45	1,056,396.09	N/A	0.230	0.230	0.04	466.64	466.64	466.64	0.00	466.64	N/A
Wells Fargo MM	WFPFC	179.48	179.53	N/A	0.040	0.040	0.03	0.05	0.05	0.05	0.00	0.05	N/A
Sub Total / Average Money Market		1,056,108.93	1,056,575.62			0.230	0.04	466.69	466.69	466.69	0.00	466.69	0.00
Municipal													
NEWYORKDORM 3.125 12/1/2015	6499057C4	1,300,084.68	0.00	12/1/2015			-100.00	20,312.50	112.85	112.85	-20,199.65	28.17	0.00
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	1,043,439.36	1,036,190.25	5/15/2016	1.176	1.220	0.26	0.00	10,503.86	2,727.36	10,503.86	3,254.75	12,274.17
Sub Total / Average Municipal		2,343,524.04	1,036,190.25			1.220	0.27	20,312.50	10,616.71	2,840.21	-9,695.79	3,282.92	12,274.17
Total / Average		123,316,537.99	287,223,817.86			0.390	0.09	184,869.47	181,058.36	174,530.86	-9,453.14	173,724.57	21,302.92

City of El Paso
Texas Compliance Summary

Report Format: By Totals

Group By: Security Type

Portfolio / Report Group: General Fund

Begin Activity Date: 11/30/2015, End Activity Date: 2/29/2016, Carrying Value Date: 11/30/2015

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		7,350,000.00	4,410,000.00	7,350,000.00	4,410,000.00	7,364,236.22	4,425,485.22	0.30	1.20
Local Government Investment Pool		112,566,905.02	280,721,051.99	112,566,905.02	280,721,051.99	112,566,905.02	280,721,051.99	0.08	0.33
Money Market		1,056,108.93	1,056,575.62	1,056,108.93	1,056,575.62	1,056,108.93	1,056,575.62	0.04	0.18
Municipal Bond		2,330,000.00	1,030,000.00	2,343,524.04	1,036,190.25	2,344,141.90	1,036,365.40	0.27	1.09
Total / Average		123,303,013.95	287,217,627.61	123,316,537.99	287,223,817.86	123,331,392.07	287,239,478.23	0.09	0.35

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 BK MIDVALE UTAH 1.45 3/26/2018	02006LUD3	ALLY BK MIDVALE UTAH	245,000.00		1.450	100.465	9/24/2015	3/26/2018	246,139.25	245,000.00	1,537.79	0.09
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	BMO HARRIS BANK NA	245,000.00		1.100	100.1863	9/23/2015	9/22/2017	245,456.44	245,000.00	1,173.99	0.09
CAPITAL BK 1.05 9/28/2017	139800CR5	CAPITAL BK	245,000.00		1.050	100.1957	9/28/2015	9/28/2017	245,479.46	245,000.00	1,085.38	0.09
CARDINAL BK 1.3 3/23/2018	14147VFA9	CARDINAL BK	245,000.00		1.300	100.45	9/23/2015	3/23/2018	246,102.50	245,000.00	52.36	0.09
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	CITIZENS ST BK	245,000.00		0.850	100.071	9/24/2015	3/24/2017	245,173.95	245,000.00	28.53	0.09
CONNECTONE BK 1.1 9/29/2017	20786ABH7	CONNECTONE BK	245,000.00		1.100	100.1796	9/29/2015	9/29/2017	245,440.02	245,000.00	0.00	0.09
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	FIRST GENERAL BANK	245,000.00		1.200	100.8282	9/30/2015	9/28/2018	247,029.09	245,000.00	0.00	0.09
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	FIRST NIAGARA BK	245,000.00		1.100	100.183	9/25/2015	9/25/2017	245,448.35	245,000.00	1,159.22	0.09
FOX CHASE BK 0.35 3/28/2016	35137QBH6	FOX CHASE BK	245,000.00		0.350	99.9965	9/28/2015	3/28/2016	244,991.42	245,000.00	361.79	0.09
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	FSGBANK NA TN	245,000.00		0.650	100.0079	9/30/2015	12/30/2016	245,019.36	245,000.00	0.00	0.09
KEY BANK NA 1.25 10/1/2018	49306SVF0	KEY BANK NA	245,000.00		1.250	100.7969	9/30/2015	10/1/2018	246,952.40	245,000.00	1,275.34	0.09
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	MARLIN BUSINESS BK	245,000.00		1.050	100.1807	9/28/2015	9/28/2017	245,442.72	245,000.00	7.05	0.09
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	MB FINANCIAL BANK	245,000.00		1.250	100.8073	9/24/2015	9/24/2018	246,977.88	245,000.00	41.95	0.09
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	MERCANTIL COMMERCEBA	245,000.00		1.450	100.465	9/25/2015	3/26/2018	246,139.25	245,000.00	1,528.06	0.09
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	PREMIER BUSINESS BK	245,000.00		1.250	100.6852	9/25/2015	7/25/2018	246,678.74	245,000.00	33.56	0.09
SANTANDER BANK NA 0.6 9/23/2016	80280JHT1	SANTANDER BANK NA	245,000.00		0.600	99.9768	9/23/2015	9/23/2016	244,943.16	245,000.00	640.36	0.09
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	UNITED BANKERS BANK	245,000.00		1.300	100.8016	9/30/2015	9/28/2018	246,963.92	245,000.00	0.00	0.09
WEBBANK 1.4 9/18/2018-15	947547HP3	WEBBANK	245,000.00		1.400	100.0438	9/18/2015	9/18/2018	245,107.31	245,000.00	103.37	0.09
Sub Total / Average			4,410,000.00		1.094	100.351139			4,425,485.22	4,410,000.00	9,028.75	1.54
Local Government Investment Pool												
Logic LGIP	LOGIC02	Logic	3,724,010.70	N/A	0.482	100	6/18/2009	N/A	3,724,010.70	3,724,010.70		1.30
Logic LGIP	LOGIC01	Logic	76,655,813.60	N/A	0.482	100	8/31/2008	N/A	76,655,813.60	76,655,813.60		26.69
TexasDaily LGIP	TEXASDAILY	TexasDaily	63,114,930.83	N/A	0.390	100	8/31/2008	N/A	63,114,930.83	63,114,930.83		21.97
TexPool LGIP	TEXPOOL	TexPool	62,175,915.81	N/A	0.301	100	8/31/2008	N/A	62,175,915.81	62,175,915.81		21.65
TexStar LGIP	TEXSTAR	TexStar	75,050,381.05	N/A	0.315	100	8/31/2008	N/A	75,050,381.05	75,050,381.05		26.13
Sub Total / Average			280,721,051.99		0.377	100			280,721,051.99	280,721,051.99	0.00	97.74
Money Market												
Wells Fargo MM	WFPFC	Wells Fargo	179.53	N/A	0.040	100	8/31/2008	N/A	179.53	179.53		0.00
Wells Fargo MM	WFCITY	Wells Fargo	1,056,396.09	N/A	0.230	100	8/31/2008	N/A	1,056,396.09	1,056,396.09		0.37
Sub Total / Average			1,056,575.62		0.230	100			1,056,575.62	1,056,575.62	0.00	0.37
Municipal Bond												
VIRGINIACOMWLTH												

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
4.125 5/15/2016	927793RF8	VIRGINIACOMWLTH	1,030,000.00		1.220	100.618	7/26/2013	5/15/2016	1,036,365.40	1,036,190.25	12,274.17	0.36
Sub Total / Average			1,030,000.00		1.220	100.618			1,036,365.40	1,036,190.25	12,274.17	0.36
Total / Average			287,217,627.61		0.390	100.007608			287,239,478.23	287,223,817.86	21,302.92	100

City of El Paso
Monthly General Ledger Report
 Report Format: By Transaction
 Group By: Security Type
Portfolio / Report Group: General Fund
Begin Activity Date: 11/30/2015, End Activity Date: 2/29/2016, Carrying Value Date: 11/30/2015

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										
ALLY BK MIDVALE UTAH 1.45 3/26/2018	02006LUD3	9/24/2015	245,000.00	245,000.00	652.10	885.69	1,537.79	0.00	0.00	0.00
BANC CALIF 0.3 2/26/2016	05961SEP5	9/28/2015	245,000.00	0.00	126.86	-126.86	0.00	304.07	0.00	0.00
BARCLAYS BANK DE 1.9 9/23/2019	06740KJP3	9/23/2015	245,000.00	0.00	867.23	-867.23	0.00	1,326.36	0.00	0.00
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	9/23/2015	245,000.00	245,000.00	502.08	671.91	1,173.99	0.00	0.00	0.00
CAPITAL BK 1.05 9/28/2017	139800CR5	9/28/2015	245,000.00	245,000.00	444.02	641.36	1,085.38	0.00	0.00	0.00
CAPITAL ONE BK USA 2 9/23/2019	140420VW7	9/23/2015	245,000.00	0.00	912.88	-912.88	0.00	0.00	0.00	0.00
CAPITAL ONE NA 2 9/23/2019	14042RAE1	9/23/2015	245,000.00	0.00	912.88	-912.88	0.00	0.00	0.00	0.00
CARDINAL BK 1.3 3/23/2018	14147VFA9	9/23/2015	245,000.00	245,000.00	61.08	-8.72	52.36	802.80	0.00	0.00
CITIZENS BK OF PA 0.25 12/23/2015	17417QBL6	9/23/2015	245,000.00	0.00	114.11	-114.11	0.00	152.71	0.00	0.00
CITIZENS ST BANK CLAYTON 1.35 4/30/2019	176688BS7	9/30/2015	245,000.00	0.00	0.00	0.00	0.00	271.85	0.00	0.00
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	9/24/2015	245,000.00	245,000.00	34.23	-5.70	28.53	524.90	0.00	0.00
CONNECTONE BK 1.1 9/29/2017	20786ABH7	9/29/2015	245,000.00	245,000.00	7.38	-7.38	0.00	679.29	0.00	0.00
CPTL BK LITTLE ROCK 1.35 3/22/2019	139797FL3	9/23/2015	245,000.00	0.00	63.43	-63.43	0.00	271.85	0.00	0.00
EVb 1.6 9/25/2019	26927ABK7	9/25/2015	245,000.00	0.00	708.82	-708.82	0.00	0.00	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	732.98	0.00	0.00
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	9/25/2015	245,000.00	245,000.00	487.32	671.90	1,159.22	0.00	0.00	0.00
FOX CHASE BK 0.35 3/28/2016	35137QBH6	9/28/2015	245,000.00	245,000.00	148.01	213.78	361.79	0.00	0.00	0.00
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	9/30/2015	245,000.00	245,000.00	0.00	0.00	0.00	397.03	0.00	0.00
GOLDMAN SACHS BK 2 9/23/2019	38148JN23	9/23/2015	245,000.00	0.00	912.88	-912.88	0.00	0.00	0.00	0.00
KEY BANK NA 1.25 10/1/2018	49306SVF0	9/30/2015	245,000.00	245,000.00	511.82	763.52	1,275.34	0.00	0.00	0.00
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	9/28/2015	245,000.00	245,000.00	14.10	-7.05	7.05	648.42	0.00	0.00
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	9/24/2015	245,000.00	245,000.00	50.34	-8.39	41.95	771.91	0.00	0.00
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	9/25/2015	245,000.00	245,000.00	642.37	885.69	1,528.06	0.00	0.00	0.00
NEBRASKALAND NATIONAL BK 1.5 9/25/2019	63970QFD3	9/25/2015	245,000.00	0.00	50.34	-50.34	0.00	302.05	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
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	9/25/2015	245,000.00	245,000.00	41.95	-8.39	33.56	771.91	0.00	0.00
SAFRA NATIONAL BK 0.25 1/19/2016	78658QQJ5	9/18/2015	245,000.00	0.00	122.50	-122.50	0.00	4.36	0.00	0.00
SANTANDER BANK NA 0.6 9/23/2016	80280JHT1	9/23/2015	245,000.00	245,000.00	273.86	366.50	640.36	0.00	0.00	0.00
SIGNATURE BK 1.6 9/27/2019	82669LFX6	9/29/2015	245,000.00	0.00	10.74	-10.74	0.00	322.19	0.00	0.00
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	9/30/2015	245,000.00	245,000.00	0.00	0.00	0.00	794.07	0.00	0.00
WEBBANK 1.4 9/18/2018-15	947547HP3	9/18/2015	245,000.00	245,000.00	112.77	-9.40	103.37	864.56	0.00	0.00
Sub Total/ Average Certificate Of Deposit			7,350,000.00	4,410,000.00	8,786.10	242.65	9,028.75	9,943.31	0.00	0.00
Local Government Investment Pool										
Logic LGIP	LOGIC01	8/31/2008	35,609,413.30	76,655,813.60	N/A	0.00	N/A	46,400.30	0.00	0.00
Logic LGIP	LOGIC02	6/18/2009	3,720,608.10	3,724,010.70	N/A	0.00	N/A	3,402.60	0.00	0.00
TexasDaily LGIP	TEXASDAILY	8/31/2008	63,064,551.34	63,114,930.83	N/A	0.00	N/A	50,379.49	0.00	0.00
TexPool LGIP	TEXPOOL	8/31/2008	4,149,100.92	62,175,915.81	N/A	0.00	N/A	26,814.89	0.00	0.00
TexStar LGIP	TEXSTAR	8/31/2008	6,023,231.36	75,050,381.05	N/A	0.00	N/A	27,149.69	0.00	0.00
Sub Total/ Average Local Government Investment Pool			112,566,905.02	280,721,051.99	0.00	0.00	0.00	154,146.97	0.00	0.00
Money Market										
Wells Fargo MM	WFCITY	8/31/2008	1,055,929.45	1,056,396.09	N/A	0.00	N/A	466.64	0.00	0.00
Wells Fargo MM	WFPFC	8/31/2008	179.48	179.53	N/A	0.00	N/A	0.05	0.00	0.00
Sub Total/ Average Money Market			1,056,108.93	1,056,575.62	0.00	0.00	0.00	466.69	0.00	0.00
Municipal Bond										
NEWYORKDORM 3.125 12/1/2015	6499057C4	1/28/2013	1,386,632.00	0.00	20,199.65	-20,199.65	0.00	20,312.50	-84.68	0.00
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	7/26/2013	1,112,183.70	1,112,183.70	1,770.31	10,503.86	12,274.17	0.00	-7,249.11	0.00
Sub Total/ Average Municipal Bond			2,498,815.70	1,112,183.70	21,969.96	-9,695.79	12,274.17	20,312.50	-7,333.79	0.00
Total / Average			123,471,829.65	287,299,811.31	30,756.06	9,453.14	21,302.92	184,869.47	7,333.79	0.00

City of El Paso
Portfolio Activity Report
 Report Format: By Transaction
 Group By: Security Sector
Portfolio / Report Group: General Fund
Begin Activity Date: 11/30/2015, End Activity Date: 2/29/2016, Carrying Value Date: 11/30/2015

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																		
ALLY BK MIDVALE UTAH 1.45 3/26/2018	02006LUD3	9/24/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,139.25	245,000.00	245,000.00	0.00	637.98	0.00	637.98	0.00	0.00	1,537.79
BANC CALIF 0.3 2/26/2016	05961SEP5	9/28/2015	245,000.00	0.00	0.00	245,000.00	0.00	0.00	0.00	0.00	0.00	304.07	0.00	-48.02	-48.02	0.00	0.00	0.00
BARCLAYS BANK DE 1.9 9/23/2019	06740KJP3	9/23/2015	245,000.00	0.00	0.00	245,000.00	0.00	0.00	0.00	0.00	0.00	1,326.36	0.00	-766.85	-766.85	0.00	0.00	0.00
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	9/23/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,456.44	245,000.00	245,000.00	0.00	9.56	0.00	9.56	0.00	0.00	1,173.99
CAPITAL BK 1.05 9/28/2017	139800CR5	9/28/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,479.46	245,000.00	245,000.00	0.00	28.66	0.00	28.66	0.00	0.00	1,085.38
CAPITAL ONE BK USA 2 9/23/2019	140420VW7	9/23/2015	245,000.00	0.00	0.00	245,000.00	1,396.16	0.00	0.00	0.00	0.00	0.00	0.00	-764.89	-764.89	0.00	0.00	0.00
CAPITAL ONE NA 2 9/23/2019	14042RAE1	9/23/2015	245,000.00	0.00	0.00	245,000.00	1,396.16	0.00	0.00	0.00	0.00	0.00	0.00	-764.89	-764.89	0.00	0.00	0.00
CARDINAL BK 1.3 3/23/2018	14147VFA9	9/23/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,102.50	245,000.00	245,000.00	802.80	632.10	0.00	632.10	0.00	0.00	52.36
CITIZENS BK OF PA 0.25 12/23/2015	17417QBL6	9/23/2015	245,000.00	0.00	0.00	245,000.00	0.00	0.00	0.00	0.00	0.00	152.71	0.00	-12.74	-12.74	0.00	0.00	0.00
CITIZENS ST BANK CLAYTON 1.35 4/30/2019	176688BS7	9/30/2015	245,000.00	0.00	0.00	245,000.00	54.37	0.00	0.00	0.00	0.00	271.85	0.00	-770.04	-770.04	0.00	0.00	0.00
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	9/24/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,173.95	245,000.00	245,000.00	524.90	-180.57	0.00	-180.57	0.00	0.00	28.53
CONNECTONE BK 1.1 9/29/2017	20786ABH7	9/29/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,440.02	245,000.00	245,000.00	679.29	38.46	0.00	38.46	0.00	0.00	0.00
CPTL BK LITTLE ROCK 1.35 3/22/2019	139797FL3	9/23/2015	245,000.00	0.00	0.00	245,000.00	117.80	0.00	0.00	0.00	0.00	271.85	0.00	-925.12	-925.12	0.00	0.00	0.00
EVB 1.6 9/25/2019	26927ABK7	9/25/2015	245,000.00	0.00	0.00	245,000.00	1,095.45	0.00	0.00	0.00	0.00	0.00	0.00	-758.76	-758.76	0.00	0.00	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	247,029.09	245,000.00	245,000.00	732.98	1,222.31	0.00	1,222.31	0.00	0.00	0.00
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	9/25/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,448.35	245,000.00	245,000.00	0.00	22.05	0.00	22.05	0.00	0.00	1,159.22
FOX CHASE BK 0.35 3/28/2016	35137QBH6	9/28/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	244,991.42	245,000.00	245,000.00	0.00	-50.48	0.00	-50.48	0.00	0.00	361.79
FSG BANK NA TN 0.65 12/30/2016	35951WFE9	9/30/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,019.36	245,000.00	245,000.00	397.03	-267.04	0.00	-267.04	0.00	0.00	0.00
GOLDMAN SACHS BK 2 9/23/2019	38148JN23	9/23/2015	245,000.00	0.00	0.00	245,000.00	1,396.16	0.00	0.00	0.00	0.00	0.00	0.00	-764.89	-764.89	0.00	0.00	0.00
KEY BANK NA 1.25 10/1/2018	49306SVF0	9/30/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,952.40	245,000.00	245,000.00	0.00	1,237.74	0.00	1,237.74	0.00	0.00	1,275.34
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	9/28/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,442.72	245,000.00	245,000.00	648.42	34.30	0.00	34.30	0.00	0.00	7.05
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	9/24/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,977.88	245,000.00	245,000.00	771.91	1,213.24	0.00	1,213.24	0.00	0.00	41.95
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	9/25/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,139.25	245,000.00	245,000.00	0.00	637.98	0.00	637.98	0.00	0.00	1,528.06
NEBRASKALAND NATIONAL BK 1.5 9/25/2019	63970QFD3	9/25/2015	245,000.00	0.00	0.00	245,000.00	110.75	0.00	0.00	0.00	0.00	302.05	0.00	-855.30	-855.30	0.00	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	Amortized Discount	Ending Market Accrued Interest
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	9/25/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,678.74	245,000.00	245,000.00	771.91	1,042.48	0.00	1,042.48	0.00	0.00	33.56
SAFRA NATIONAL BK 0.25 1/19/2016	78658QQJ5	9/18/2015	245,000.00	0.00	0.00	245,000.00	0.00	0.00	0.00	0.00	0.00	4.36	0.00	-36.26	-36.26	0.00	0.00	0.00
SANTANDER BANK NA 0.6 9/23/2016	80280JHT1	9/23/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	244,943.16	245,000.00	245,000.00	0.00	-272.93	0.00	-272.93	0.00	0.00	640.36
SIGNATURE BK 1.6 9/27/2019	82669LFX6	9/29/2015	245,000.00	0.00	0.00	245,000.00	75.18	0.00	0.00	0.00	0.00	322.19	0.00	-749.21	-749.21	0.00	0.00	0.00
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	9/30/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	246,963.92	245,000.00	245,000.00	794.07	1,226.22	0.00	1,226.22	0.00	0.00	0.00
WEBBANK 1.4 9/18/2018-15	947547HP3	9/18/2015	245,000.00	0.00	0.00	0.00	0.00	245,000.00	245,107.31	245,000.00	245,000.00	864.56	1,253.91	0.00	1,253.91	0.00	0.00	103.37
Sub Total / Average Certificate Of Deposit			7,350,000.00	0.00	0.00	2,940,000.00	5,642.03	4,410,000.00	4,425,485.22	4,410,000.00	4,410,000.00	9,943.31	8,465.97	-7,216.97	1,249.00	0.00	0.00	9,028.75
Local Government Investment Pool																		
Logic LGIP	LOGIC01	8/31/2008	35,609,413.30	0.00	58,046,400.30	17,000,000.00	0.00	76,655,813.60	76,655,813.60	76,655,813.60	76,655,813.60	46,400.30	0.00	0.00	0.00	0.00	0.00	N/A
Logic LGIP	LOGIC02	6/18/2009	3,720,608.10	0.00	3,402.60	0.00	0.00	3,724,010.70	3,724,010.70	3,724,010.70	3,724,010.70	3,402.60	0.00	0.00	0.00	0.00	0.00	N/A
TexasDaily LGIP	TEXASDAILY	8/31/2008	63,064,551.34	0.00	50,379.49	0.00	0.00	63,114,930.83	63,114,930.83	63,114,930.83	63,114,930.83	50,379.49	0.00	0.00	0.00	0.00	0.00	N/A
TexPool LGIP	TEXPOOL	8/31/2008	4,149,100.92	0.00	58,026,814.89	0.00	0.00	62,175,915.81	62,175,915.81	62,175,915.81	62,175,915.81	26,814.89	0.00	0.00	0.00	0.00	0.00	N/A
TexStar LGIP	TEXSTAR	8/31/2008	6,023,231.36	0.00	79,027,149.69	10,000,000.00	0.00	75,050,381.05	75,050,381.05	75,050,381.05	75,050,381.05	27,149.69	0.00	0.00	0.00	0.00	0.00	N/A
Sub Total / Average Local Government Investment Pool			112,566,905.02	0.00	195,154,146.97	27,000,000.00	0.00	280,721,051.99	280,721,051.99	280,721,051.99	280,721,051.99	154,146.97	0.00	0.00	0.00	0.00	0.00	0.00
Money Market																		
Wells Fargo MM	WFCITY	8/31/2008	1,055,929.45	0.00	466.64	0.00	0.00	1,056,396.09	1,056,396.09	1,056,396.09	1,056,396.09	466.64	0.00	0.00	0.00	0.00	0.00	N/A
Wells Fargo MM	WFPFC	8/31/2008	179.48	0.00	0.05	0.00	0.00	179.53	179.53	179.53	179.53	0.05	0.00	0.00	0.00	0.00	0.00	N/A
Sub Total / Average Money Market			1,056,108.93	0.00	466.69	0.00	0.00	1,056,575.62	1,056,575.62	1,056,575.62	1,056,575.62	466.69	0.00	0.00	0.00	0.00	0.00	0.00
Municipal																		
NEWYORKDORM 3.125 12/1/2015	6499057C4	1/28/2013	1,300,000.00	0.00	0.00	1,300,000.00	0.00	0.00	0.00	0.00	0.00	20,312.50	0.00	0.00	0.00	-84.68	0.00	0.00
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	1,036,365.40	1,036,190.25	1,112,183.70	0.00	-7,776.50	0.00	-7,776.50	-7,249.11	0.00	12,274.17
Sub Total / Average Municipal			2,330,000.00	0.00	0.00	1,300,000.00	0.00	1,030,000.00	1,036,365.40	1,036,190.25	1,112,183.70	20,312.50	-7,776.50	0.00	-7,776.50	-7,333.79	0.00	12,274.17
Total / Average			123,303,013.95	0.00	195,154,613.66	31,240,000.00	5,642.03	287,217,627.61	287,239,478.23	287,223,817.86	287,299,811.31	184,869.47	689.47	-7,216.97	6,527.50	7,333.79	0.00	21,302.92

City of El Paso
Monthly Activity - by Action
Portfolio/Report Group: General Fund
From 12/1/2015 To 2/29/2016

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
DEPOSIT									
Logic LGIP	LOGIC02	None	12/31/2015	12/31/2015	0.000	736.73	736.73	0.00	736.73
Logic LGIP	LOGIC02	None	1/29/2016	1/29/2016	0.000	1,239.45	1,239.45	0.00	1,239.45
Logic LGIP	LOGIC02	None	2/29/2016	2/29/2016	0.000	1,426.42	1,426.42	0.00	1,426.42
Logic LGIP	LOGIC01	None	12/31/2015	12/31/2015	0.000	6,074.77	6,074.77	0.00	6,074.77
Logic LGIP	LOGIC01	None	1/5/2016	1/5/2016	0.000	15,000,000.00	15,000,000.00	0.00	15,000,000.00
Logic LGIP	LOGIC01	None	1/27/2016	1/27/2016	0.000	16,000,000.00	16,000,000.00	0.00	16,000,000.00
Logic LGIP	LOGIC01	None	1/29/2016	1/29/2016	0.000	15,334.56	15,334.56	0.00	15,334.56
Logic LGIP	LOGIC01	None	2/8/2016	2/8/2016	0.000	10,000,000.00	10,000,000.00	0.00	10,000,000.00
Logic LGIP	LOGIC01	None	2/23/2016	2/23/2016	0.000	17,000,000.00	17,000,000.00	0.00	17,000,000.00
Logic LGIP	LOGIC01	None	2/29/2016	2/29/2016	0.000	24,990.97	24,990.97	0.00	24,990.97
TexasDaily LGIP	TEXASDAILY	None	12/31/2015	12/31/2015	0.000	12,075.61	12,075.61	0.00	12,075.61
TexasDaily LGIP	TEXASDAILY	None	1/29/2016	1/29/2016	0.000	18,732.67	18,732.67	0.00	18,732.67
TexasDaily LGIP	TEXASDAILY	None	2/29/2016	2/29/2016	0.000	19,571.21	19,571.21	0.00	19,571.21
TexPool LGIP	TEXPOOL	None	12/17/2015	12/17/2015	0.000	17,000,000.00	17,000,000.00	0.00	17,000,000.00
TexPool LGIP	TEXPOOL	None	12/31/2015	12/31/2015	0.000	2,263.72	2,263.72	0.00	2,263.72
TexPool LGIP	TEXPOOL	None	1/4/2016	1/4/2016	0.000	20,000,000.00	20,000,000.00	0.00	20,000,000.00
TexPool LGIP	TEXPOOL	None	1/14/2016	1/14/2016	0.000	10,000,000.00	10,000,000.00	0.00	10,000,000.00
TexPool LGIP	TEXPOOL	None	1/29/2016	1/29/2016	0.000	10,295.18	10,295.18	0.00	10,295.18
TexPool LGIP	TEXPOOL	None	2/8/2016	2/8/2016	0.000	11,000,000.00	11,000,000.00	0.00	11,000,000.00
TexPool LGIP	TEXPOOL	None	2/29/2016	2/29/2016	0.000	14,255.99	14,255.99	0.00	14,255.99
TexStar LGIP	TEXSTAR	None	12/31/2015	12/31/2015	0.000	955.57	955.57	0.00	955.57
TexStar LGIP	TEXSTAR	None	1/5/2016	1/5/2016	0.000	40,000,000.00	40,000,000.00	0.00	40,000,000.00
TexStar LGIP	TEXSTAR	None	1/27/2016	1/27/2016	0.000	14,000,000.00	14,000,000.00	0.00	14,000,000.00
TexStar LGIP	TEXSTAR	None	1/29/2016	1/29/2016	0.000	10,121.16	10,121.16	0.00	10,121.16

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
TexStar LGIP	TEXSTAR	None	2/8/2016	2/8/2016	0.000	9,000,000.00	9,000,000.00	0.00	9,000,000.00
TexStar LGIP	TEXSTAR	None	2/23/2016	2/23/2016	0.000	16,000,000.00	16,000,000.00	0.00	16,000,000.00
TexStar LGIP	TEXSTAR	None	2/29/2016	2/29/2016	0.000	16,072.96	16,072.96	0.00	16,072.96
Wells Fargo MM	WFPFC	None	12/31/2015	12/31/2015	0.000	0.01	0.01	0.00	0.01
Wells Fargo MM	WFPFC	None	1/29/2016	1/29/2016	0.000	0.02	0.02	0.00	0.02
Wells Fargo MM	WFPFC	None	2/29/2016	2/29/2016	0.000	0.02	0.02	0.00	0.02
Wells Fargo MM	WFCITY	None	12/31/2015	12/31/2015	0.000	88.99	88.99	0.00	88.99
Wells Fargo MM	WFCITY	None	1/29/2016	1/29/2016	0.000	180.75	180.75	0.00	180.75
Wells Fargo MM	WFCITY	None	2/29/2016	2/29/2016	0.000	196.90	196.90	0.00	196.90
Sub Total / Average						195,154,613.66	195,154,613.66	0.00	195,154,613.66
INTEREST									
BANC CALIF 0.3 2/26/2016	05961SEP5	None	2/26/2016	2/26/2016	0.000	0.00	0.00	304.07	304.07
BARCLAYS BANK DE 1.9 9/23/2019	06740KJP3	None	1/5/2016	1/5/2016	0.000	0.00	0.00	1,326.36	1,326.36
CARDINAL BK 1.3 3/23/2018	14147VFA9	None	12/23/2015	12/23/2015	0.000	0.00	0.00	261.78	261.78
CARDINAL BK 1.3 3/23/2018	14147VFA9	None	1/25/2016	1/25/2016	0.000	0.00	0.00	270.51	270.51
CARDINAL BK 1.3 3/23/2018	14147VFA9	None	2/23/2016	2/23/2016	0.000	0.00	0.00	270.51	270.51
CITIZENS BK OF PA 0.25 12/23/2015	17417QBL6	None	12/23/2015	12/23/2015	0.000	0.00	0.00	152.71	152.71
CITIZENS ST BANK CLAYTON 1.35 4/30/2019	176688BS7	None	12/30/2015	12/30/2015	0.000	0.00	0.00	271.85	271.85
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	None	12/24/2015	12/24/2015	0.000	0.00	0.00	171.16	171.16
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	None	1/25/2016	1/25/2016	0.000	0.00	0.00	176.87	176.87
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	None	2/24/2016	2/24/2016	0.000	0.00	0.00	176.87	176.87
CONNECTONE BK 1.1 9/29/2017	20786ABH7	None	12/29/2015	12/29/2015	0.000	0.00	0.00	221.51	221.51
CONNECTONE BK 1.1 9/29/2017	20786ABH7	None	1/29/2016	1/29/2016	0.000	0.00	0.00	228.89	228.89
CONNECTONE BK 1.1 9/29/2017	20786ABH7	None	2/29/2016	2/29/2016	0.000	0.00	0.00	228.89	228.89
CPTL BK LITTLE ROCK 1.35 3/22/2019	139797FL3	None	12/23/2015	12/23/2015	0.000	0.00	0.00	271.85	271.85
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	None	12/30/2015	12/30/2015	0.000	0.00	0.00	241.64	241.64
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	None	2/1/2016	2/1/2016	0.000	0.00	0.00	249.70	249.70

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	None	2/29/2016	2/29/2016	0.000	0.00	0.00	241.64	241.64
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	None	12/30/2015	12/30/2015	0.000	0.00	0.00	130.89	130.89
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	None	2/1/2016	2/1/2016	0.000	0.00	0.00	135.25	135.25
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	None	2/29/2016	2/29/2016	0.000	0.00	0.00	130.89	130.89
Logic LGIP	LOGIC02	None	12/31/2015	12/31/2015	0.000	0.00	0.00	736.73	736.73
Logic LGIP	LOGIC02	None	1/29/2016	1/29/2016	0.000	0.00	0.00	1,239.45	1,239.45
Logic LGIP	LOGIC02	None	2/29/2016	2/29/2016	0.000	0.00	0.00	1,426.42	1,426.42
Logic LGIP	LOGIC01	None	12/31/2015	12/31/2015	0.000	0.00	0.00	6,074.77	6,074.77
Logic LGIP	LOGIC01	None	1/29/2016	1/29/2016	0.000	0.00	0.00	15,334.56	15,334.56
Logic LGIP	LOGIC01	None	2/29/2016	2/29/2016	0.000	0.00	0.00	24,990.97	24,990.97
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	None	12/28/2015	12/28/2015	0.000	0.00	0.00	211.44	211.44
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	None	1/28/2016	1/28/2016	0.000	0.00	0.00	218.49	218.49
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	None	2/29/2016	2/29/2016	0.000	0.00	0.00	218.49	218.49
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	None	12/24/2015	12/24/2015	0.000	0.00	0.00	251.71	251.71
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	None	1/25/2016	1/25/2016	0.000	0.00	0.00	260.10	260.10
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	None	2/24/2016	2/24/2016	0.000	0.00	0.00	260.10	260.10
NEBRASKALAND NATIONAL BK 1.5 9/25/2019	63970QFD3	None	12/28/2015	12/28/2015	0.000	0.00	0.00	302.05	302.05
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	None	12/28/2015	12/28/2015	0.000	0.00	0.00	251.71	251.71
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	None	1/25/2016	1/25/2016	0.000	0.00	0.00	260.10	260.10
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	None	2/25/2016	2/25/2016	0.000	0.00	0.00	260.10	260.10
SAFRA NATIONAL BK 0.25 1/19/2016	78658QQJ5	None	1/19/2016	1/19/2016	0.000	0.00	0.00	4.36	4.36
SIGNATURE BK 1.6 9/27/2019	82669LFX6	None	12/29/2015	12/29/2015	0.000	0.00	0.00	322.19	322.19
TexasDaily LGIP	TEXASDAILY	None	12/31/2015	12/31/2015	0.000	0.00	0.00	12,075.61	12,075.61
TexasDaily LGIP	TEXASDAILY	None	1/29/2016	1/29/2016	0.000	0.00	0.00	18,732.67	18,732.67

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
TexasDaily LGIP	TEXASDAILY	None	2/29/2016	2/29/2016	0.000	0.00	0.00	19,571.21	19,571.21
TexPool LGIP	TEXPOOL	None	12/31/2015	12/31/2015	0.000	0.00	0.00	2,263.72	2,263.72
TexPool LGIP	TEXPOOL	None	1/29/2016	1/29/2016	0.000	0.00	0.00	10,295.18	10,295.18
TexPool LGIP	TEXPOOL	None	2/29/2016	2/29/2016	0.000	0.00	0.00	14,255.99	14,255.99
TexStar LGIP	TEXSTAR	None	12/31/2015	12/31/2015	0.000	0.00	0.00	955.57	955.57
TexStar LGIP	TEXSTAR	None	1/29/2016	1/29/2016	0.000	0.00	0.00	10,121.16	10,121.16
TexStar LGIP	TEXSTAR	None	2/29/2016	2/29/2016	0.000	0.00	0.00	16,072.96	16,072.96
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	None	12/30/2015	12/30/2015	0.000	0.00	0.00	261.78	261.78
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	None	2/1/2016	2/1/2016	0.000	0.00	0.00	270.51	270.51
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	None	2/29/2016	2/29/2016	0.000	0.00	0.00	261.78	261.78
WEBBANK 1.4 9/18/2018-15	947547HP3	None	12/18/2015	12/18/2015	0.000	0.00	0.00	281.92	281.92
WEBBANK 1.4 9/18/2018-15	947547HP3	None	1/19/2016	1/19/2016	0.000	0.00	0.00	291.32	291.32
WEBBANK 1.4 9/18/2018-15	947547HP3	None	2/18/2016	2/18/2016	0.000	0.00	0.00	291.32	291.32
Wells Fargo MM	WFPFC	None	12/31/2015	12/31/2015	0.000	0.00	0.00	0.01	0.01
Wells Fargo MM	WFPFC	None	1/29/2016	1/29/2016	0.000	0.00	0.00	0.02	0.02
Wells Fargo MM	WFPFC	None	2/29/2016	2/29/2016	0.000	0.00	0.00	0.02	0.02
Wells Fargo MM	WFCITY	None	12/31/2015	12/31/2015	0.000	0.00	0.00	88.99	88.99
Wells Fargo MM	WFCITY	None	1/29/2016	1/29/2016	0.000	0.00	0.00	180.75	180.75
Wells Fargo MM	WFCITY	None	2/29/2016	2/29/2016	0.000	0.00	0.00	196.90	196.90
Sub Total / Average						0.00	0.00	164,556.97	164,556.97

MATURED

BANC CALIF 0.3 2/26/2016	05961SEP5	Wells Fargo	2/26/2016	2/26/2016	0.000	245,000.00	245,000.00	0.00	245,000.00
CITIZENS BK OF PA 0.25 12/23/2015	17417QBL6	Wells Fargo	12/23/2015	12/23/2015	0.000	245,000.00	245,000.00	0.00	245,000.00
SAFRA NATIONAL BK 0.25 1/19/2016	78658QQJ5	Wells Fargo	1/19/2016	1/19/2016	0.000	245,000.00	245,000.00	0.00	245,000.00
Sub Total / Average						735,000.00	735,000.00	0.00	735,000.00

SELL

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
BARCLAYS BANK DE 1.9 9/23/2019	06740KJP3	Wells Fargo	1/5/2016	1/5/2016	0.000	245,000.00	245,000.00	0.00	245,000.00
CAPITAL ONE BK USA 2 9/23/2019	140420VW7	Wells Fargo	1/5/2016	1/5/2016	0.000	245,000.00	245,000.00	1,396.16	246,396.16
CAPITAL ONE NA 2 9/23/2019	14042RAE1	Wells Fargo	1/5/2016	1/5/2016	0.000	245,000.00	245,000.00	1,396.16	246,396.16
CITIZENS ST BANK CLAYTON 1.35 4/30/2019	176688BS7	Wells Fargo	1/5/2016	1/5/2016	0.000	245,000.00	245,000.00	54.37	245,054.37
CPTL BK LITTLE ROCK 1.35 3/22/2019	139797FL3	Wells Fargo	1/5/2016	1/5/2016	0.000	245,000.00	245,000.00	117.80	245,117.80
EVV 1.6 9/25/2019	26927ABK7	Wells Fargo	1/5/2016	1/5/2016	0.000	245,000.00	245,000.00	1,095.45	246,095.45
GOLDMAN SACHS BK 2 9/23/2019	38148JN23	Wells Fargo	1/5/2016	1/5/2016	0.000	245,000.00	245,000.00	1,396.16	246,396.16
NEBRASKALAND NATIONAL BK 1.5 9/25/2019	63970QFD3	Wells Fargo	1/5/2016	1/5/2016	0.000	245,000.00	245,000.00	110.75	245,110.75
SIGNATURE BK 1.6 9/27/2019	82669LFX6	Wells Fargo	1/5/2016	1/5/2016	0.000	245,000.00	245,000.00	75.18	245,075.18
Sub Total / Average						2,205,000.00	2,205,000.00	5,642.03	2,210,642.03
WITHDRAW									
Logic LGIP	LOGIC01	None	12/8/2015	12/8/2015	0.000	6,000,000.00	6,000,000.00	0.00	6,000,000.00
Logic LGIP	LOGIC01	None	2/11/2016	2/11/2016	0.000	11,000,000.00	11,000,000.00	0.00	11,000,000.00
TexStar LGIP	TEXSTAR	None	2/11/2016	2/11/2016	0.000	10,000,000.00	10,000,000.00	0.00	10,000,000.00
Sub Total / Average						27,000,000.00	27,000,000.00	0.00	27,000,000.00

City of El Paso
Investment Portfolio - Broker / Dealer
 Report Format: By Transaction
 Group By: Broker/Dealer
Portfolio/Report Group: General Fund
As of 2/29/2016

Description	CUSIP/Ticker	Security Type	Settlement Date	Face Amount/Shares	YTM @ Cost	Maturity Date	Days To Maturity	Market Value	Market Price	% of Portfolio
Vining Sparks										
VIRINIACOMWLTH 4.125 5/15/2016	927793RF8	Municipal Bond	7/26/2013	1,030,000.00	1.220	5/15/2016	76	1,036,365.40	100.618	18.93
Sub Total / Average				1,030,000.00	1.220		76	1,036,365.40	100.618	18.93
Wells Fargo										
ALLY BK MIDVALE UTAH 1.45 3/26/2018	02006LUD3	Certificate Of Deposit	9/24/2015	245,000.00	1.450	3/26/2018	756	246,139.25	100.465	4.50
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	Certificate Of Deposit	9/23/2015	245,000.00	1.100	9/22/2017	571	245,456.44	100.1863	4.50
CAPITAL BK 1.05 9/28/2017	139800CR5	Certificate Of Deposit	9/28/2015	245,000.00	1.050	9/28/2017	577	245,479.46	100.1957	4.50
CARDINAL BK 1.3 3/23/2018	14147VFA9	Certificate Of Deposit	9/23/2015	245,000.00	1.300	3/23/2018	753	246,102.50	100.45	4.50
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	Certificate Of Deposit	9/24/2015	245,000.00	0.850	3/24/2017	389	245,173.95	100.071	4.50
CONNECTONE BK 1.1 9/29/2017	20786ABH7	Certificate Of Deposit	9/29/2015	245,000.00	1.100	9/29/2017	578	245,440.02	100.1796	4.50
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	Certificate Of Deposit	9/30/2015	245,000.00	1.200	9/28/2018	942	247,029.09	100.8282	4.50
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	Certificate Of Deposit	9/25/2015	245,000.00	1.100	9/25/2017	574	245,448.35	100.183	4.50
FOX CHASE BK 0.35 3/28/2016	35137QBH6	Certificate Of Deposit	9/28/2015	245,000.00	0.350	3/28/2016	28	244,991.42	99.9965	4.50
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	Certificate Of Deposit	9/30/2015	245,000.00	0.650	12/30/2016	305	245,019.36	100.0079	4.50
KEY BANK NA 1.25 10/1/2018	49306SVF0	Certificate Of Deposit	9/30/2015	245,000.00	1.250	10/1/2018	945	246,952.40	100.7969	4.50
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	Certificate Of Deposit	9/28/2015	245,000.00	1.050	9/28/2017	577	245,442.72	100.1807	4.50
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	Certificate Of Deposit	9/24/2015	245,000.00	1.250	9/24/2018	938	246,977.88	100.8073	4.50

Description	CUSIP/Ticker	Security Type	Settlement Date	Face Amount/Shares	YTM @ Cost	Maturity Date	Days To Maturity	Market Value	Market Price	% of Portfolio
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	Certificate Of Deposit	9/25/2015	245,000.00	1.450	3/26/2018	756	246,139.25	100.465	4.50
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	Certificate Of Deposit	9/25/2015	245,000.00	1.250	7/25/2018	877	246,678.74	100.6852	4.50
SANTANDER BANK NA 0.6 9/23/2016	80280JHT1	Certificate Of Deposit	9/23/2015	245,000.00	0.600	9/23/2016	207	244,943.16	99.9768	4.50
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	Certificate Of Deposit	9/30/2015	245,000.00	1.300	9/28/2018	942	246,963.92	100.8016	4.50
WEBBANK 1.4 9/18/2018-15	947547HP3	Certificate Of Deposit	9/18/2015	245,000.00	1.400	9/18/2018	932	245,107.31	100.0438	4.50
Sub Total / Average				4,410,000.00	1.094		647	4,425,485.22	100.351139	81.07
Total / Average				5,440,000.00	1.118		539	5,461,850.62	100.401666	100