

CITY OF EL PASO
OFFICE OF THE COMPTROLLER
INVESTMENT REPORT



Fiscal Year 2016 – 3rd Quarter
May 31, 2016



The City of El Paso Texas
Executive Summary

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Investment Report for FY2016 3rd Quarter Ending May 31, 2016

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Office of the Comptroller

Mayor

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: June 28, 2016
Subject: Third Quarter Investment Report for Period Ending May 31, 2016

Submitted for your review and acceptance is the City of El Paso Third Quarter Investment Report for fiscal year 2016, including documentation for third 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 two investments maturing this quarter totaling \$1.28MM. 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 0.413% 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:

	May 31, 2016	February 29, 2015
Par value invested	\$253,713,514	\$287,217,628
Portfolio book value	\$253,713,514	\$287,223,818
Portfolio market value	\$253,738,572	\$287,239,478
Weighted average maturity	11 Days	11 Days

Patricia Degman – Comptroller

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

	May 31, 2016	February 29, 2016
CDs	1.138%	1.094%
City's Average Portfolio Yield	0.435%	0.390%
Avg. Mkt. Pools	0.424%	0.377%
Avg. Mkt. 3 Month T-Bill rate*	0.257%	0.273%
Avg. Mkt. 6 Month T-Bill rate*	0.427%	0.470%
Avg. Mkt. 1 Year T-Bill rate*	0.610%	0.580%
Avg. Mkt. 2 Year T-Note rate*	0.790%	0.867%

The portfolio average yield of 0.435% for this quarter is 4.50 basis points higher than 0.390%, 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:

	May 31, 2016	February 29, 2016	Increase/(Decrease)
Certificate of Deposits	\$4,165,000	\$4,410,000	(\$245,000)
Logic	\$64,973,289	\$80,379,824	(\$15,406,535)
TexPool	\$62,228,431	\$62,175,916	\$52,515
TexStar	\$58,107,847	\$75,050,381	(\$16,942,534)
TexasDaily	\$63,181,704	\$63,114,931	\$66,773
Municipals	\$0	\$1,030,000	(\$1,030,000)

FY Changes in Yield, Activity & Interest Earned Balances

	3 rd Qtr. FY 16	3 rd Qtr. FY 15	Increase/(Decrease)
Interest Earnings	\$308,476	\$52,264	\$256,212
Portfolio Ending Balance	\$253,713,514	\$194,022,151	\$59,691,363
Yield to Maturity @ Cost	0.435%	0.097%	0.338%
Purchases/ Deposits	\$270,887	\$0.00	\$270,887
Maturities/ Withdrawals	\$33,775,000	\$2,000,000	\$31,775,000
Sold	\$0	\$0	\$0

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City Manager

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: General Fund
As of 5 / 31 / 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	246,997.48	1.450	1.450	3/26/2018	664
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	9/23/2015	245,000.00	245,000.00	245,000.00	245,947.17	1.100	1.100	9/22/2017	479
CAPITAL BK 1.05 9/28/2017	139800CR5	9/28/2015	245,000.00	245,000.00	245,000.00	246,129.94	1.050	1.050	9/28/2017	485
CARDINAL BK 1.3 3/23/2018	14147VFA9	9/23/2015	245,000.00	245,000.00	245,000.00	246,960.98	1.300	1.300	3/23/2018	661
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	9/24/2015	245,000.00	245,000.00	245,000.00	245,272.68	0.850	0.850	3/24/2017	297
CONNECTONE BK 1.1 9/29/2017	20786ABH7	9/29/2015	245,000.00	245,000.00	245,000.00	245,931.00	1.100	1.100	9/29/2017	486
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	9/30/2015	245,000.00	245,000.00	245,000.00	247,722.20	1.200	1.200	9/28/2018	850
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	9/25/2015	245,000.00	245,000.00	245,000.00	246,098.34	1.100	1.100	9/25/2017	482
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	9/30/2015	245,000.00	245,000.00	245,000.00	245,266.80	0.650	0.650	12/30/2016	213
KEY BANK NA 1.25 10/1/2018	49306SVF0	9/30/2015	245,000.00	245,000.00	245,000.00	247,658.74	1.250	1.250	10/1/2018	853
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	9/28/2015	245,000.00	245,000.00	245,000.00	246,098.09	1.050	1.050	9/28/2017	485
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	9/24/2015	245,000.00	245,000.00	245,000.00	248,341.80	1.250	1.250	9/24/2018	846
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	9/25/2015	245,000.00	245,000.00	245,000.00	246,548.64	1.450	1.450	3/26/2018	664
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	9/25/2015	245,000.00	245,000.00	245,000.00	247,227.05	1.250	1.250	7/25/2018	785
SANTANDER BANK NA 0.6 9/23/2016	80280JHT1	9/23/2015	245,000.00	245,000.00	245,000.00	245,099.47	0.600	0.600	9/23/2016	115
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	9/30/2015	245,000.00	245,000.00	245,000.00	247,660.21	1.300	1.300	9/28/2018	850
WEBBANK 1.4 9/18/2018-15	947547HP3	9/18/2015	245,000.00	245,000.00	245,000.00	245,096.78	1.400	1.400	9/18/2018	840

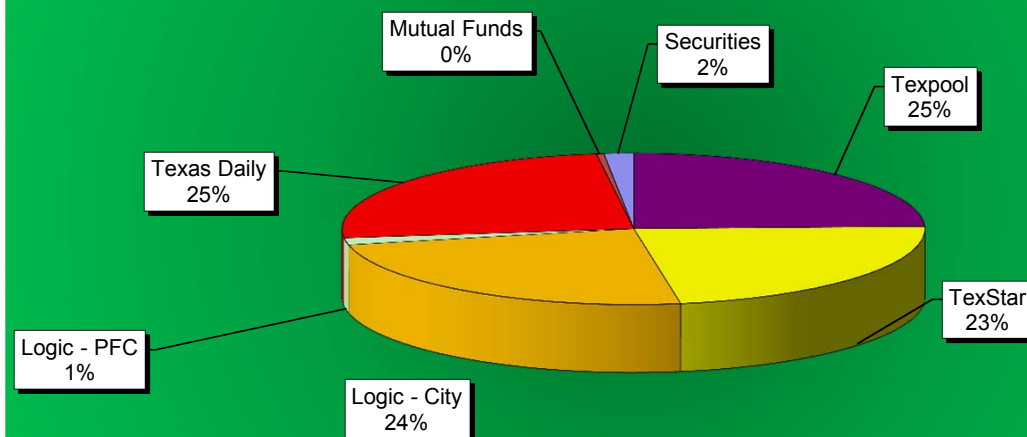
Description	CUSIP/Ticker	Settlement Date	Face Amount / Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Sub Total / Average			4,165,000.00	4,165,000.00	4,165,000.00	4,190,057.37	1.138	1.138		591
Local Government Investment Pool										
Logic LGIP	LOGIC02	6/18/2009	3,729,062.50	3,729,062.50	3,729,062.50	3,729,062.50	0.550	0.550	N/A	1
Logic LGIP	LOGIC01	8/31/2008	61,244,226.13	61,244,226.13	61,244,226.13	61,244,226.13	0.550	0.550	N/A	1
TexasDaily LGIP	TEXASDAILY	8/31/2008	63,181,704.30	63,181,704.30	63,181,704.30	63,181,704.30	0.430	0.430	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	62,228,431.30	62,228,431.30	62,228,431.30	62,228,431.30	0.340	0.340	N/A	1
TexStar LGIP	TEXSTAR	8/31/2008	58,107,847.37	58,107,847.37	58,107,847.37	58,107,847.37	0.366	0.366	N/A	1
Sub Total / Average			248,491,271.60	248,491,271.60	248,491,271.60	248,491,271.60	0.424	0.424		1
Money Market										
Wells Fargo MM	WFPFC	8/31/2008	179.62	179.62	179.62	179.62	0.170	0.170	N/A	1
Wells Fargo MM	WFCITY	8/31/2008	1,057,063.21	1,057,063.21	1,057,063.21	1,057,063.21	0.250	0.250	N/A	1
Sub Total / Average			1,057,242.83	1,057,242.83	1,057,242.83	1,057,242.83	0.250	0.250		1
Total / Average			253,713,514.43	253,713,514.43	253,713,514.43	253,738,571.80	0.435	0.435		11

Portfolio Composition Review as of May 31, 2016

		Face Amount	Weighted Yield	Weighted Maturity	% Portfolio
Pools					
	TexStar	58,107,847	0.366	1	22.90%
	Logic - City	61,244,226	0.550	1	24.14%
	Logic - PFC	3,729,063	0.550	1	1.47%
	Texas Daily	63,181,704	0.430	1	24.90%
	Texpool	62,228,431	0.340	1	24.53%
		<u>248,491,272</u>			<u>97.94%</u>
Mutual Funds					
	Wells Fargo - PFC	180	0.170	1	0.00%
	Wells Fargo - City	<u>1,057,063</u>	<u>0.250</u>	<u>1</u>	<u>0.42%</u>
		1,057,243			0.42%
Securities					
	CD's	4,165,000	1.138	591	1.64%
Portfolio Total		253,713,514		11	100.00%

Portfolio Composition	Face Amount
Texpool	62,228,431
TexStar	58,107,847
Logic - City	61,244,226
Logic - PFC	3,729,063
Texas Daily	63,181,704
Mutual Funds	1,057,243
Securities	4,165,000

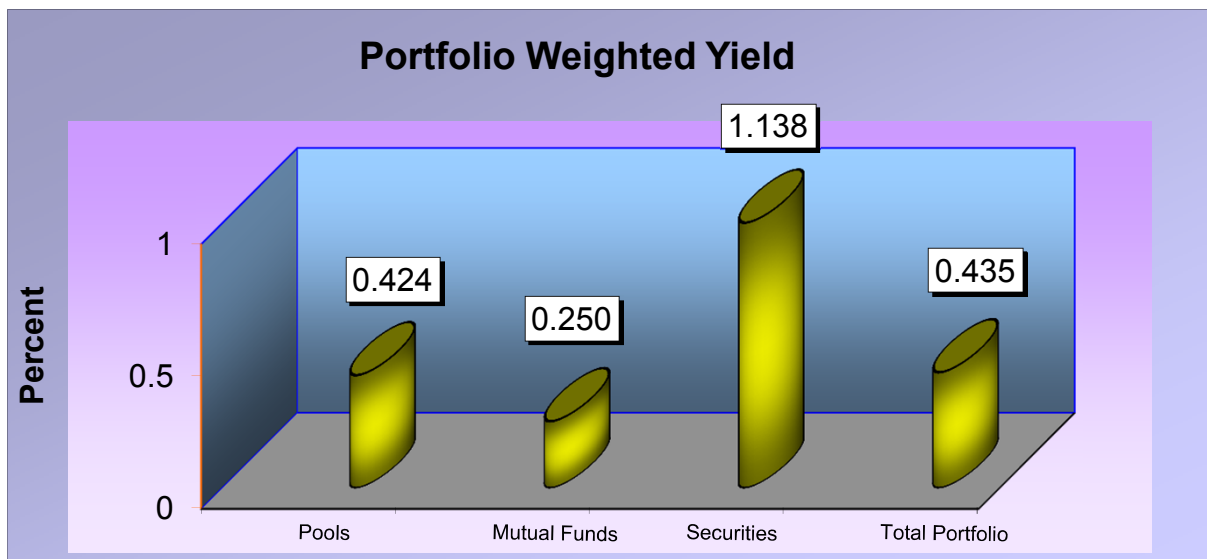
Overall Portfolio Composition



Yield Analysis as of May 31, 2016

		Face Amount	Yield	Individual Weighted Yield	Portfolio Weighted Yield
Pools					
	TexStar	58,107,847	0.366	0.086	0.084
	Logic - City	61,244,226	0.550	0.136	0.133
	Logic - PFC	3,729,063	0.550	0.008	0.008
	Texas Daily	63,181,704	0.430	0.109	0.107
	Texpool	62,228,431	0.340	0.085	0.083
		<u>248,491,272</u>		<u>0.424</u>	
Mutual Funds					
	Wells Fargo - PFC	180	0.170	0.000	0.000
	Wells Fargo - City	1,057,063	0.250	0.250	0.001
		<u>1,057,243</u>		<u>0.250</u>	
Securities					
	CD's	4,165,000	1.138	1.138	0.019
	Municipal Bonds	0	0.000	0.000	0.000
		<u>4,165,000</u>		<u>1.138</u>	
Portfolio Total		253,713,514			0.435

Dollar Asset Distribution %	Weighted Yield	Face Amount
Pools	0.424	248,491,272
Mutual Funds	0.250	1,057,243
Securities	1.138	4,165,000
Total Portfolio	0.435	253,713,514

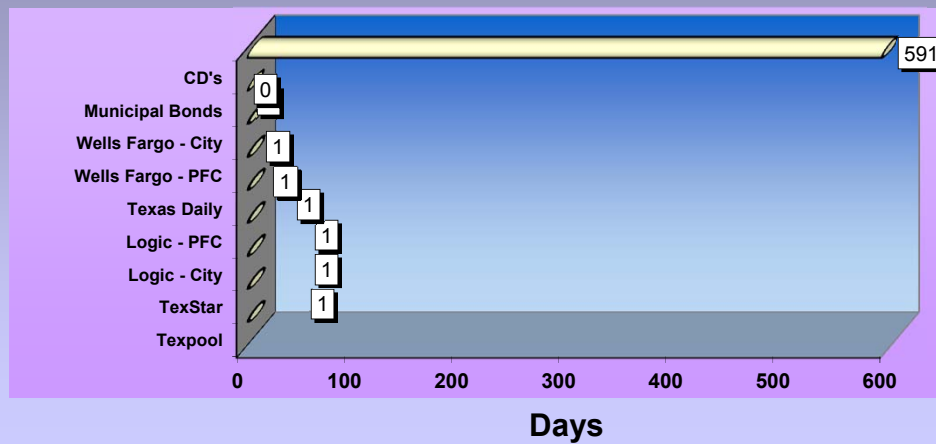


Maturity & Duration Analysis as of May 31, 2016

Pools	Face Amount	Maturity	Individual Weighted Maturity	Portfolio Weighted Maturity
TexStar	58,107,847	1	0.234	0.229
Logic - City	61,244,226	1	0.246	0.241
Logic - PFC	3,729,063	1	0.015	0.015
Texas Daily	63,181,704	1	0.254	0.249
Texpool	62,228,431	1	0.250	0.245
	248,491,272		1.000	
Mutual Funds				
Wells Fargo - PFC	180	1	0.000	0.000
Wells Fargo - City	1,057,063	1	1.000	0.004
	1,057,243		1.000	
Securities				
CD's	4,165,000	591	591.000	9.702
Municipal Bonds	0	0	0.000	0.000
	4,165,000		591.000	
Portfolio Total	253,713,514			11

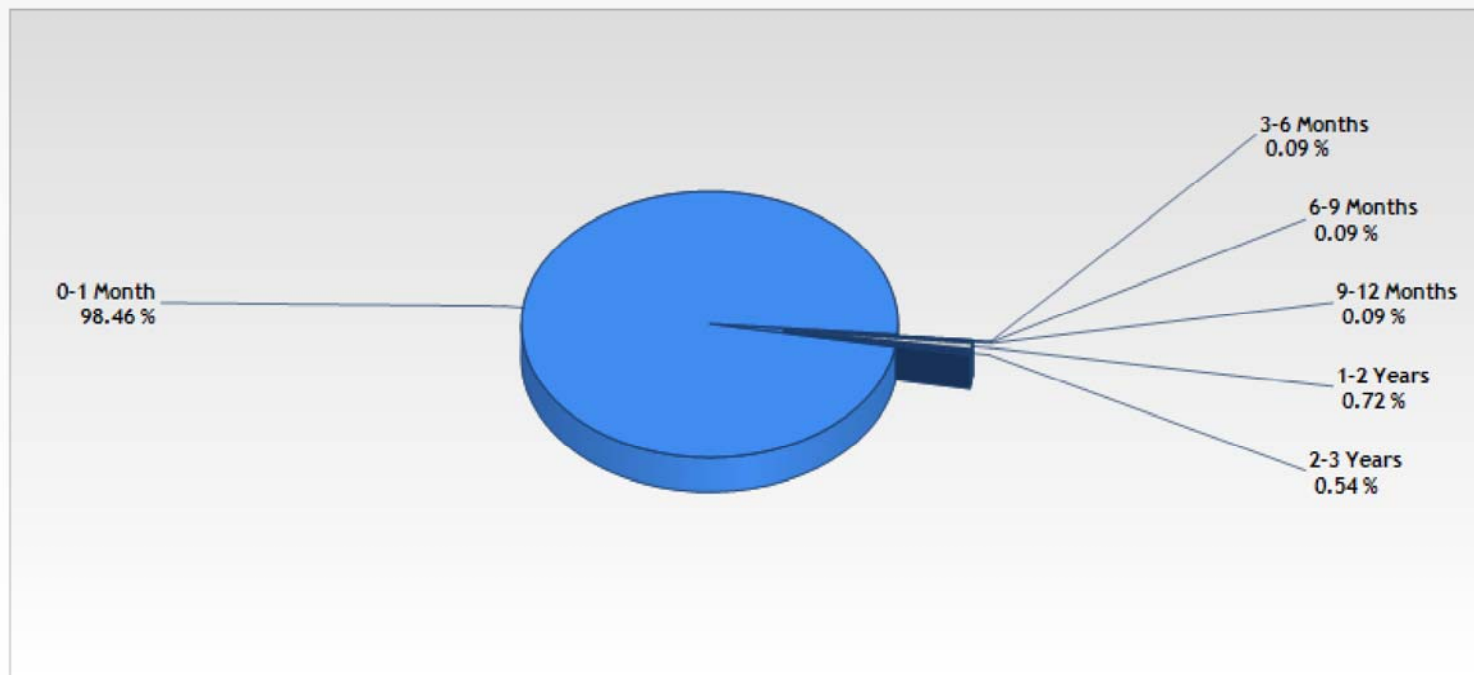
Dollar Asset Distribution (Maturity)	Days	Face Amount
Texpool	1	62,228,431
TexStar	1	58,107,847
Logic - City	1	61,244,226
Logic - PFC	1	3,729,063
Texas Daily	1	63,181,704
Wells Fargo - PFC	1	180
Wells Fargo - City	1	1,057,063
Municipal Bonds	0	0
CD's	591	4,165,000
		253,713,514

Maturity Analysis



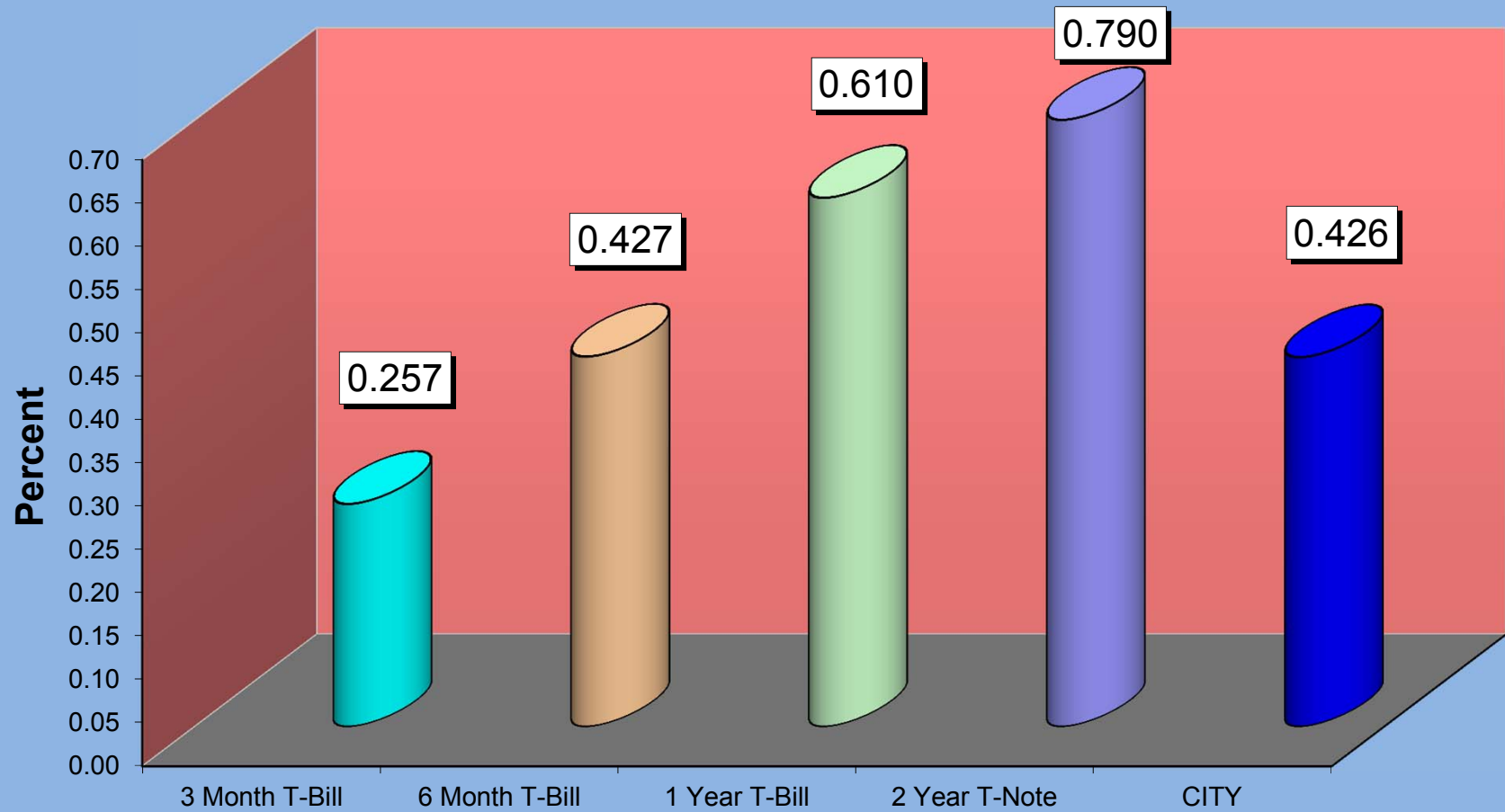
Portfolio / Report Group: General Fund
 Report Date: 5/31/2016
 Group By: Maturity Range
 Average By: Face Amount/Shares

Portfolio Holdings Distribution by Maturity Range

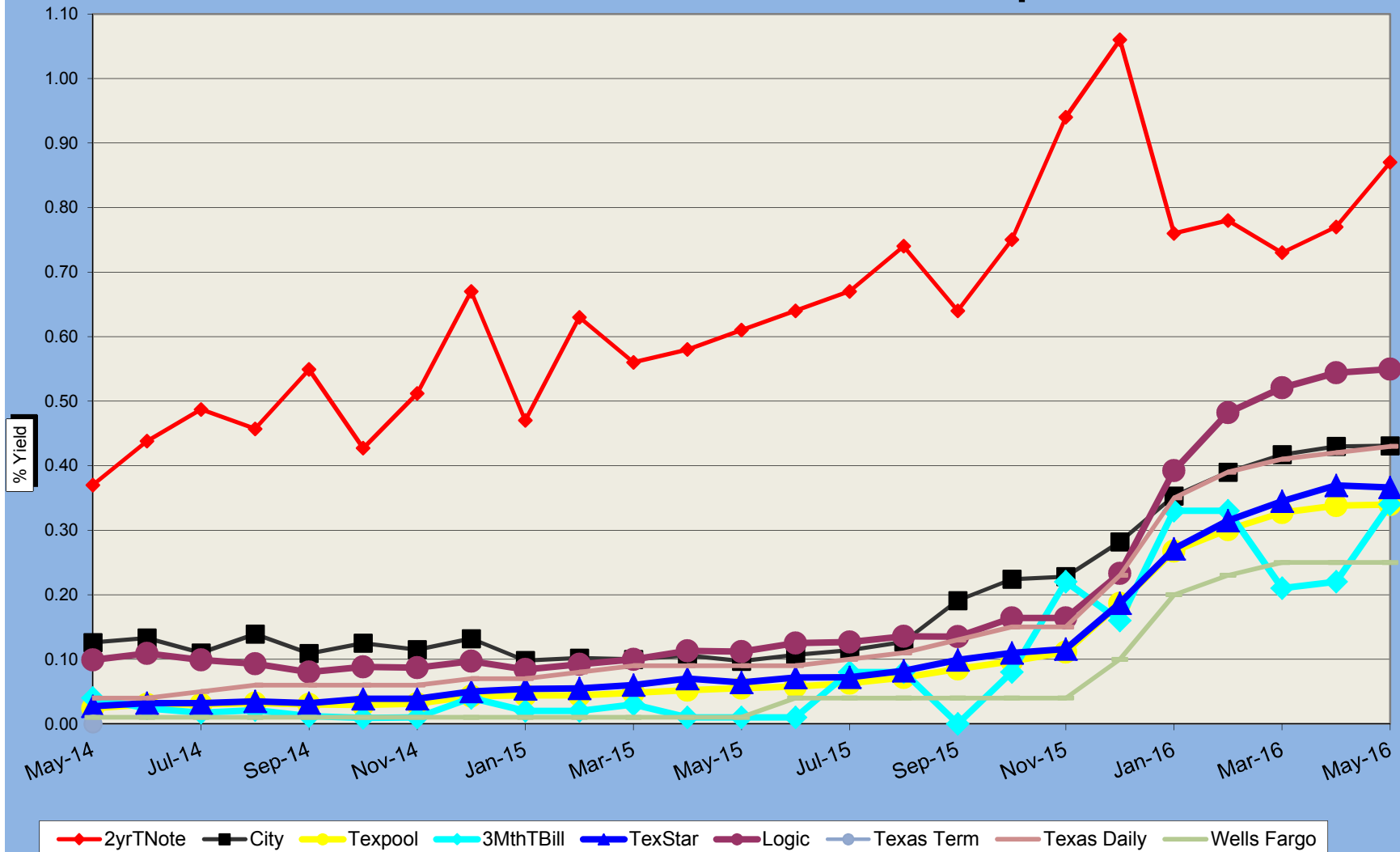


Maturity Range	Face Amount/Shares	YTM @ Cost	Cost Value	Days To Maturity	% of Portfolio	Market Value	Book Value	Duration To Maturity
0-1 Month	249,548,514.43	0.423	249,548,514.43	1	98.36	249,548,514.43	249,548,514.43	0.00
3-6 Months	245,000.00	0.600	245,000.00	115	0.10	245,099.47	245,000.00	0.32
6-9 Months	245,000.00	0.650	245,000.00	213	0.10	245,266.80	245,000.00	0.58
9-12 Months	245,000.00	0.850	245,000.00	297	0.10	245,272.68	245,000.00	0.81
1-2 Years	1,960,000.00	1.200	1,960,000.00	551	0.77	1,970,711.64	1,960,000.00	1.49
2-3 Years	1,470,000.00	1.275	1,470,000.00	837	0.58	1,483,706.78	1,470,000.00	2.26
Total / Average	253,713,514.43	0.435	253,713,514.43	11	100	253,738,571.80	253,713,514.43	0.03

Benchmark Analysis for Quarter Ending May 31, 2016

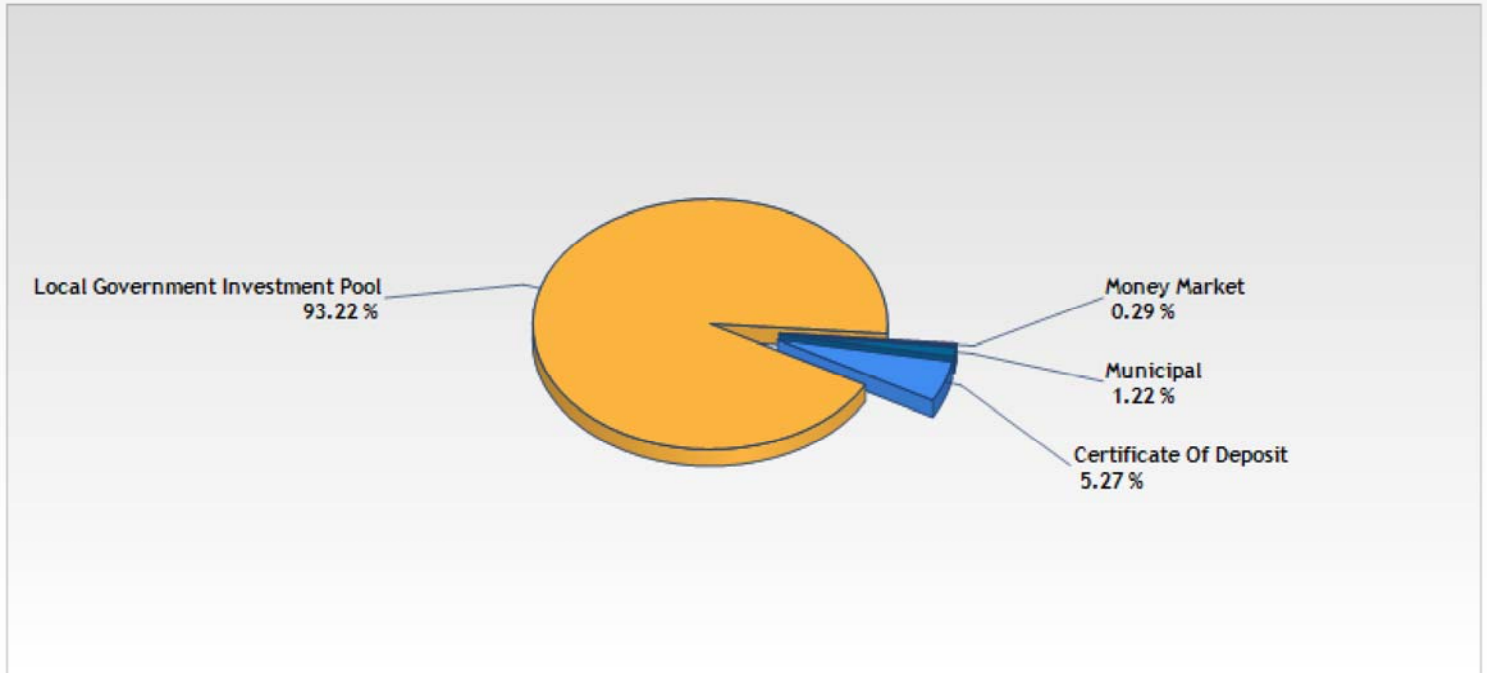


City of El Paso Portfolio Performance Comparison



Portfolio / Report Group: General Fund
 Begin Date: 2/29/2016
 End Date: 5/31/2016
 Carrying Value Date: 2/29/2016
 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	0.00	0.00	16,345.51	0.00	0.00	-4,309.30	12,036.21
Local Government Investment Pool	0.00	0.00	270,219.61	0.00	0.00	0.00	270,219.61
Money Market	0.00	0.00	667.21	0.00	0.00	0.00	667.21
Municipal	0.00	0.00	21,243.75	0.00	-6,190.25	-12,274.17	2,779.33
Total / Average	0.00	0.00	308,476.08	0.00	-6,190.25	-16,583.47	285,702.36

Begin Activity Date: 2/29/2016, End Activity Date: 5/31/2016, Carrying Value Date: 2/29/2016

									Interest Earned During Period-MV	Investment Income-MV	Difference in Accrued Interest	Interest Earned During Period-BV	Ending Market Accrued Interest
Description	CUSIP/Ticker	Beginning BV	Ending BV	Maturity Date	Current Rate	Ending YTM @ Cost	TRR-MV	Interest/Dividends					
Certificate Of Deposit													
ALLY BK MIDVALE UTAH 1.45 3/26/2018	02006LUD3	245,000.00	245,000.00	3/26/2018	0.997	1.450	0.71	1,771.38	895.43	1,753.66	-875.95	895.43	661.84
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	245,000.00	245,000.00	9/22/2017	0.802	1.100	0.48	1,343.81	679.29	1,170.02	-664.52	679.29	509.47
CAPITAL BK 1.05 9/28/2017	139800CR5	245,000.00	245,000.00	9/28/2017	0.699	1.050	0.53	1,282.73	648.42	1,298.90	-634.31	648.42	451.07
CARDINAL BK 1.3 3/23/2018	14147VFA9	245,000.00	245,000.00	3/23/2018	0.855	1.300	0.68	785.34	802.79	1,661.27	17.45	802.79	69.81
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	245,000.00	245,000.00	3/24/2017	0.713	0.850	0.25	513.49	524.90	623.63	11.41	524.90	39.94
CONNECTONE BK 1.1 9/29/2017	20786ABH7	245,000.00	245,000.00	9/29/2017	0.813	1.100	0.48	664.52	679.29	1,170.27	14.77	679.29	14.77
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	245,000.00	245,000.00	9/28/2018	0.719	1.200	0.58	732.98	749.09	1,442.20	16.11	749.09	16.11
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	245,000.00	245,000.00	9/25/2017	0.757	1.100	0.54	1,343.81	679.29	1,329.28	-664.52	679.29	494.70
FOX CHASE BK 0.35 3/28/2016	35137QBH6	245,000.00	0.00	3/28/2016			0.10	427.58	65.79	74.37	-361.79	65.79	0.00
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	245,000.00	245,000.00	12/30/2016	0.462	0.650	0.27	397.03	405.76	653.20	8.73	405.76	8.73
KEY BANK NA 1.25 10/1/2018	49306SVF0	245,000.00	245,000.00	10/1/2018	0.780	1.250	0.60	1,527.05	771.92	1,478.26	-755.13	771.92	520.21
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	245,000.00	245,000.00	9/28/2017	0.710	1.050	0.53	634.32	648.41	1,303.78	14.09	648.41	21.14
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	245,000.00	245,000.00	9/24/2018	0.656	1.250	0.87	755.13	771.91	2,135.83	16.78	771.91	58.73
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	245,000.00	245,000.00	3/26/2018	1.098	1.450	0.53	1,771.38	895.42	1,304.81	-875.96	895.42	652.10
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	245,000.00	245,000.00	7/25/2018	0.823	1.250	0.54	755.13	771.91	1,320.22	16.78	771.91	50.34
SANTANDER BANK NA 0.6 9/23/2016	80280JHT1	245,000.00	245,000.00	9/23/2016	0.469	0.600	0.21	0.00	370.52	526.83	370.52	370.52	1,010.88
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	245,000.00	245,000.00	9/28/2018	0.829	1.300	0.61	794.07	811.52	1,507.81	17.45	811.52	17.45
WEBBANK 1.4 9/18/2018-15	947547HP3	245,000.00	245,000.00	9/18/2018	1.383	1.400	0.35	845.76	864.55	854.02	18.79	864.55	122.16
Sub Total/ Average Certificate Of Deposit		4,410,000.00	4,165,000.00			1.138	0.51	16,345.51	12,036.21	21,608.36	-4,309.30	12,036.21	4,719.45
Local Government Investment Pool													
Logic LGIP	LOGIC01	76,655,813.60	61,244,226.13	N/A	0.550	0.550	0.14	88,412.53	88,412.53	88,412.53	0.00	88,412.53	N/A
Logic LGIP	LOGIC02	3,724,010.70	3,729,062.50	N/A	0.550	0.550	0.14	5,051.80	5,051.80	5,051.80	0.00	5,051.80	N/A
TexasDaily LGIP	TEXASDAILY	63,114,930.83	63,181,704.30	N/A	0.430	0.430	0.11	66,773.47	66,773.47	66,773.47	0.00	66,773.47	N/A
TexPool LGIP	TEXPOOL	62,175,915.81	62,228,431.30	N/A	0.340	0.340	0.08	52,515.49	52,515.49	52,515.49	0.00	52,515.49	N/A
TexStar LGIP	TEXSTAR	75,050,381.05	58,107,847.37	N/A	0.366	0.366	0.09	57,466.32	57,466.32	57,466.32	0.00	57,466.32	N/A
Sub Total/ Average Local Government Investment Pool		280,721,051.99	248,491,271.60			0.424	0.10	270,219.61	270,219.61	270,219.61	0.00	270,219.61	0.00
Money Market													
Wells Fargo MM	WFCITY	1,056,396.09	1,057,063.21	N/A	0.250	0.250	0.06	667.12	667.12	667.12	0.00	667.12	N/A
Wells Fargo MM	WFPFC	179.53	179.62	N/A	0.170	0.170	0.05	0.09	0.09	0.09	0.00	0.09	N/A
Sub Total/ Average Money Market		1,056,575.62	1,057,242.83			0.250	0.06	667.21	667.21	667.21	0.00	667.21	0.00
Municipal													

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
VIRGINIA COMWLT 4.125 5/15/2016	927793RF8	1,036,190.25	0.00	5/15/2016			0.30	21,243.75	8,969.58	2,604.18	-12,274.17	2,779.33	0.00
Sub Total / Average Municipal		1,036,190.25	0.00				0.30	21,243.75	8,969.58	2,604.18	-12,274.17	2,779.33	0.00
Total / Average		287,223,817.86	253,713,514.43			0.435	0.11	308,476.08	291,892.61	295,099.36	16,583.47	285,702.36	4,719.45

City of El Paso
Texas Compliance Summary
Report Format: By Totals
Group By: Security Type
Portfolio / Report Group: General Fund
Begin Activity Date: 2 / 29 / 2016, End Activity Date: 5 / 31 / 2016, Carrying Value Date: 2 / 29 / 2016

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		4,410,000.00	4,165,000.00	4,410,000.00	4,165,000.00	4,425,485.22	4,190,057.37	0.51	2.05
Local Government Investment Pool		280,721,051.99	248,491,271.60	280,721,051.99	248,491,271.60	280,721,051.99	248,491,271.60	0.10	0.42
Money Market		1,056,575.62	1,057,242.83	1,056,575.62	1,057,242.83	1,056,575.62	1,057,242.83	0.06	0.25
Municipal Bond		1,030,000.00	0.00	1,036,190.25	0.00	1,036,365.40	0.00	0.30	1.22
Total / Average		287,217,627.61	253,713,514.43	287,223,817.86	253,713,514.43	287,239,478.23	253,738,571.80	0.11	0.45

City of El Paso
Texas Compliance Details - by Security Type
Report Format: By Transaction
Group By: Security Type
Portfolio / Report Group: General Fund
As of 5/31/2016

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	100.8153	9/24/2015	3/26/2018	246,997.48	245,000.00	661.84	0.10
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	BMO HARRIS BANK NA	245,000.00		1.100	100.3866	9/23/2015	9/22/2017	245,947.17	245,000.00	509.47	0.10
CAPITAL BK 1.05 9/28/2017	139800CR5	CAPITAL BK	245,000.00		1.050	100.4612	9/28/2015	9/28/2017	246,129.94	245,000.00	451.07	0.10
CARDINAL BK 1.3 3/23/2018	14147VFA9	CARDINAL BK	245,000.00		1.300	100.8004	9/23/2015	3/23/2018	246,960.98	245,000.00	69.81	0.10
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	CITIZENS ST BK	245,000.00		0.850	100.1113	9/24/2015	3/24/2017	245,272.68	245,000.00	39.94	0.10
CONNECTONE BK 1.1 9/29/2017	20786ABH7	CONNECTONE BK	245,000.00		1.100	100.38	9/29/2015	9/29/2017	245,931.00	245,000.00	14.77	0.10
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	FIRST GENERAL BANK	245,000.00		1.200	101.1111	9/30/2015	9/28/2018	247,722.20	245,000.00	16.11	0.10
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	FIRST NIAGARA BK	245,000.00		1.100	100.4483	9/25/2015	9/25/2017	246,098.34	245,000.00	494.70	0.10
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	FSGBANK NA TN	245,000.00		0.650	100.1089	9/30/2015	12/30/2016	245,266.80	245,000.00	8.73	0.10
KEY BANK NA 1.25 10/1/2018	49306SVF0	KEY BANK NA	245,000.00		1.250	101.0852	9/30/2015	10/1/2018	247,658.74	245,000.00	520.21	0.10
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	MARLIN BUSINESS BK	245,000.00		1.050	100.4482	9/28/2015	9/28/2017	246,098.09	245,000.00	21.14	0.10
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	MB FINANCIAL BANK	245,000.00		1.250	101.364	9/24/2015	9/24/2018	248,341.80	245,000.00	58.73	0.10
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	MERCANTIL COMMERCEBA	245,000.00		1.450	100.6321	9/25/2015	3/26/2018	246,548.64	245,000.00	652.10	0.10
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	PREMIER BUSINESS BK	245,000.00		1.250	100.909	9/25/2015	7/25/2018	247,227.05	245,000.00	50.34	0.10
SANTANDER BANK NA 0.6 9/23/2016	80280JHT1	SANTANDER BANK NA	245,000.00		0.600	100.0406	9/23/2015	9/23/2016	245,099.47	245,000.00	1,010.88	0.10
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	UNITED BANKERS BANK	245,000.00		1.300	101.0858	9/30/2015	9/28/2018	247,660.21	245,000.00	17.45	0.10
WEBBANK 1.4 9/18/2018-15	947547HP3	WEBBANK	245,000.00		1.400	100.0395	9/18/2015	9/18/2018	245,096.78	245,000.00	122.16	0.10
Sub Total / Average			4,165,000.00		1.138	100.601618			4,190,057.37	4,165,000.00	4,719.45	1.64
Local Government Investment Pool												
Logic LGIP	LOGIC02	Logic	3,729,062.50	N/A	0.550	100	6/18/2009	N/A	3,729,062.50	3,729,062.50		1.47
Logic LGIP	LOGIC01	Logic	61,244,226.13	N/A	0.550	100	8/31/2008	N/A	61,244,226.13	61,244,226.13		24.14
TexasDaily LGIP	TEXASDAILY	TexasDaily	63,181,704.30	N/A	0.430	100	8/31/2008	N/A	63,181,704.30	63,181,704.30		24.90

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
TexPool LGIP	TEXPOOL	TexPool	62,228,431.30	N/A	0.340	100	8/31/2008	N/A	62,228,431.30	62,228,431.30		24.53
TexStar LGIP	TEXSTAR	TexStar	58,107,847.37	N/A	0.366	100	8/31/2008	N/A	58,107,847.37	58,107,847.37		22.90
Sub Total / Average			248,491,271.60		0.424	100			248,491,271.60	248,491,271.60	0.00	97.94
Money Market												
Wells Fargo MM	WFPFC	Wells Fargo	179.62	N/A	0.170	100	8/31/2008	N/A	179.62	179.62		0.00
Wells Fargo MM	WFCITY	Wells Fargo	1,057,063.21	N/A	0.250	100	8/31/2008	N/A	1,057,063.21	1,057,063.21		0.42
Sub Total / Average			1,057,242.83		0.250	100			1,057,242.83	1,057,242.83	0.00	0.42
Total / Average			253,713,514.43		0.435	100.009876			253,738,571.80	253,713,514.43	4,719.45	100

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	1,537.79	-875.95	661.84	1,771.38	0.00	0.00
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	9/23/2015	245,000.00	245,000.00	1,173.99	-664.52	509.47	1,343.81	0.00	0.00
CAPITAL BK 1.05 9/28/2017	139800CR5	9/28/2015	245,000.00	245,000.00	1,085.38	-634.31	451.07	1,282.73	0.00	0.00
CARDINAL BK 1.3 3/23/2018	14147VFA9	9/23/2015	245,000.00	245,000.00	52.36	17.45	69.81	785.34	0.00	0.00
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	9/24/2015	245,000.00	245,000.00	28.53	11.41	39.94	513.49	0.00	0.00
CONNECTONE BK 1.1 9/29/2017	20786ABH7	9/29/2015	245,000.00	245,000.00	0.00	14.77	14.77	664.52	0.00	0.00
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	9/30/2015	245,000.00	245,000.00	0.00	16.11	16.11	732.98	0.00	0.00
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	9/25/2015	245,000.00	245,000.00	1,159.22	-664.52	494.70	1,343.81	0.00	0.00
FOX CHASE BK 0.35 3/28/2016	35137QBH6	9/28/2015	245,000.00	0.00	361.79	-361.79	0.00	427.58	0.00	0.00
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	9/30/2015	245,000.00	245,000.00	0.00	8.73	8.73	397.03	0.00	0.00
KEY BANK NA 1.25 10/1/2018	49306SVF0	9/30/2015	245,000.00	245,000.00	1,275.34	-755.13	520.21	1,527.05	0.00	0.00
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	9/28/2015	245,000.00	245,000.00	7.05	14.09	21.14	634.32	0.00	0.00
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	9/24/2015	245,000.00	245,000.00	41.95	16.78	58.73	755.13	0.00	0.00
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	9/25/2015	245,000.00	245,000.00	1,528.06	-875.96	652.10	1,771.38	0.00	0.00
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	9/25/2015	245,000.00	245,000.00	33.56	16.78	50.34	755.13	0.00	0.00
SANTANDER BANK NA 0.6 9/23/2016	80280JHT1	9/23/2015	245,000.00	245,000.00	640.36	370.52	1,010.88	0.00	0.00	0.00
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	9/30/2015	245,000.00	245,000.00	0.00	17.45	17.45	794.07	0.00	0.00
WEBBANK 1.4 9/18/2018-15	947547HP3	9/18/2015	245,000.00	245,000.00	103.37	18.79	122.16	845.76	0.00	0.00
Sub Total/ Average Certificate Of Deposit			4,410,000.00	4,165,000.00	9,028.75	-4,309.30	4,719.45	16,345.51	0.00	0.00
Local Government Investment Pool										
Logic LGIP	LOGIC01	8/31/2008	76,655,813.60	61,244,226.13	N/A	0.00	N/A	88,412.53	0.00	0.00
Logic LGIP	LOGIC02	6/18/2009	3,724,010.70	3,729,062.50	N/A	0.00	N/A	5,051.80	0.00	0.00
TexasDaily LGIP	TEXASDAILY	8/31/2008	63,114,930.83	63,181,704.30	N/A	0.00	N/A	66,773.47	0.00	0.00
TexPool LGIP	TEXPOOL	8/31/2008	62,175,915.81	62,228,431.30	N/A	0.00	N/A	52,515.49	0.00	0.00
TexStar LGIP	TEXSTAR	8/31/2008	75,050,381.05	58,107,847.37	N/A	0.00	N/A	57,466.32	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
Sub Total/ Average Local Government Investment Pool			280,721,051.99	248,491,271.60	0.00	0.00	0.00	270,219.61	0.00	0.00
Money Market										
Wells Fargo MM	WFCITY	8/31/2008	1,056,396.09	1,057,063.21	N/A	0.00	N/A	667.12	0.00	0.00
Wells Fargo MM	WFPFC	8/31/2008	179.53	179.62	N/A	0.00	N/A	0.09	0.00	0.00
Sub Total/ Average Money Market			1,056,575.62	1,057,242.83	0.00	0.00	0.00	667.21	0.00	0.00
Municipal Bond										
VIRGINIA COMWLT 4.125 5/15/2016	927793RF8	7/26/2013	1,112,183.70	0.00	12,274.17	-12,274.17	0.00	21,243.75	-6,190.25	0.00
Sub Total/ Average Municipal Bond			1,112,183.70	0.00	12,274.17	-12,274.17	0.00	21,243.75	-6,190.25	0.00
Total / Average			287,299,811.31	253,713,514.43	21,302.92	16,583.47	4,719.45	308,476.08	6,190.25	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
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	246,997.48	245,000.00	245,000.00	1,771.38	858.23	0.00	858.23	0.00	0.00	661.84
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	245,947.17	245,000.00	245,000.00	1,343.81	490.73	0.00	490.73	0.00	0.00	509.47
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	246,129.94	245,000.00	245,000.00	1,282.73	650.48	0.00	650.48	0.00	0.00	451.07
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	246,960.98	245,000.00	245,000.00	785.34	858.48	0.00	858.48	0.00	0.00	69.81
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	245,272.68	245,000.00	245,000.00	513.49	98.73	0.00	98.73	0.00	0.00	39.94
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	245,931.00	245,000.00	245,000.00	664.52	490.98	0.00	490.98	0.00	0.00	14.77
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	247,722.20	245,000.00	245,000.00	732.98	693.11	0.00	693.11	0.00	0.00	16.11
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	246,098.34	245,000.00	245,000.00	1,343.81	649.99	0.00	649.99	0.00	0.00	494.70
FOX CHASE BK 0.35 3/28/2016	35137QBH6	9/28/2015	245,000.00	0.00	0.00	245,000.00	0.00	0.00	0.00	0.00	0.00	427.58	0.00	8.58	8.58	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	245,000.00	245,266.80	245,000.00	245,000.00	397.03	247.44	0.00	247.44	0.00	0.00	8.73
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	247,658.74	245,000.00	245,000.00	1,527.05	706.34	0.00	706.34	0.00	0.00	520.21
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	246,098.09	245,000.00	245,000.00	634.32	655.37	0.00	655.37	0.00	0.00	21.14
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	248,341.80	245,000.00	245,000.00	755.13	1,363.92	0.00	1,363.92	0.00	0.00	58.73
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	246,548.64	245,000.00	245,000.00	1,771.38	409.39	0.00	409.39	0.00	0.00	652.10
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	247,227.05	245,000.00	245,000.00	755.13	548.31	0.00	548.31	0.00	0.00	50.34
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	245,099.47	245,000.00	245,000.00	0.00	156.31	0.00	156.31	0.00	0.00	1,010.88
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	247,660.21	245,000.00	245,000.00	794.07	696.29	0.00	696.29	0.00	0.00	17.45
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	245,096.78	245,000.00	245,000.00	845.76	-10.53	0.00	-10.53	0.00	0.00	122.16
Sub Total/Average Certificate Of Deposit			4,410,000.00	0.00	0.00	245,000.00	0.00	4,165,000.00	4,190,057.37	4,165,000.00	4,165,000.00	16,345.51	9,563.57	8.58	9,572.15	0.00	0.00	4,719.45
Local Government Investment Pool																		
Logic LGIP	LOGIC01	8/31/2008	76,655,813.60	0.00	88,412.53	15,500,000.00	0.00	61,244,226.13	61,244,226.13	61,244,226.13	61,244,226.13	88,412.53	0.00	0.00	0.00	0.00	0.00	N/A
Logic LGIP	LOGIC02	6/18/2009	3,724,010.70	0.00	5,051.80	0.00	0.00	3,729,062.50	3,729,062.50	3,729,062.50	3,729,062.50	5,051.80	0.00	0.00	0.00	0.00	0.00	N/A
TexasDaily LGIP	TEXASDAILY	8/31/2008	63,114,930.83	0.00	66,773.47	0.00	0.00	63,181,704.30	63,181,704.30	63,181,704.30	63,181,704.30	66,773.47	0.00	0.00	0.00	0.00	0.00	N/A
TexPool LGIP	TEXPOOL	8/31/2008	62,175,915.81	0.00	52,515.49	0.00	0.00	62,228,431.30	62,228,431.30	62,228,431.30	62,228,431.30	52,515.49	0.00	0.00	0.00	0.00	0.00	N/A
TexStar LGIP	TEXSTAR	8/31/2008	75,050,381.05	0.00	57,466.32	17,000,000.00	0.00	58,107,847.37	58,107,847.37	58,107,847.37	58,107,847.37	57,466.32	0.00	0.00	0.00	0.00	0.00	N/A
Sub Total/Average Local Government Investment Pool			280,721,051.99	0.00	270,219.61	32,500,000.00	0.00	248,491,271.60	248,491,271.60	248,491,271.60	248,491,271.60	270,219.61	0.00	0.00	0.00	0.00	0.00	0.00
Money Market																		
Wells Fargo MM	WFCITY	8/31/2008	1,056,396.09	0.00	667.12	0.00	0.00	1,057,063.21	1,057,063.21	1,057,063.21	1,057,063.21	667.12	0.00	0.00	0.00	0.00	0.00	N/A
Wells Fargo MM	WFPFC	8/31/2008	179.53	0.00	0.09	0.00	0.00	179.62	179.62	179.62	179.62	0.09	0.00	0.00	0.00	0.00	0.00	N/A

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
Sub Total/Average Money Market			1,056,575.62	0.00	667.21	0.00	0.00	1,057,242.83	1,057,242.83	1,057,242.83	1,057,242.83	667.21	0.00	0.00	0.00	0.00	0.00	0.00
Municipal																		
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	7/26/2013	1,030,000.00	0.00	0.00	1,030,000.00	0.00	0.00	0.00	0.00	0.00	21,243.75	0.00	-6,365.40	-6,365.40	-6,190.25	0.00	0.00
Sub Total/Average Municipal			1,030,000.00	0.00	0.00	1,030,000.00	0.00	0.00	0.00	0.00	0.00	21,243.75	0.00	-6,365.40	-6,365.40	-6,190.25	0.00	0.00
Total / Average			287,217,627.61	0.00	270,886.82	33,775,000.00	0.00	253,713,514.43	253,738,571.80	253,713,514.43	253,713,514.43	308,476.08	9,563.57	-6,356.82	3,206.75	-6,190.25	0.00	4,719.45

City of El Paso
Monthly Activity - by Action
Portfolio/Report Group: General Fund
From 3/1/2016 To 5/31/2016

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
DEPOSIT									
Logic LGIP	LOGIC02	None	3/31/2016	3/31/2016	0.000	1,646.61	1,646.61	0.00	1,646.61
Logic LGIP	LOGIC02	None	4/29/2016	4/29/2016	0.000	1,665.39	1,665.39	0.00	1,665.39
Logic LGIP	LOGIC02	None	5/31/2016	5/31/2016	0.000	1,739.80	1,739.80	0.00	1,739.80
Logic LGIP	LOGIC01	None	3/31/2016	3/31/2016	0.000	31,614.74	31,614.74	0.00	31,614.74
Logic LGIP	LOGIC01	None	4/29/2016	4/29/2016	0.000	28,224.09	28,224.09	0.00	28,224.09
Logic LGIP	LOGIC01	None	5/31/2016	5/31/2016	0.000	28,573.70	28,573.70	0.00	28,573.70
TexasDaily LGIP	TEXASDAILY	None	3/31/2016	3/31/2016	0.000	21,756.36	21,756.36	0.00	21,756.36
TexasDaily LGIP	TEXASDAILY	None	4/29/2016	4/29/2016	0.000	21,865.86	21,865.86	0.00	21,865.86
TexasDaily LGIP	TEXASDAILY	None	5/31/2016	5/31/2016	0.000	23,151.25	23,151.25	0.00	23,151.25
TexPool LGIP	TEXPOOL	None	3/31/2016	3/31/2016	0.000	17,282.98	17,282.98	0.00	17,282.98
TexPool LGIP	TEXPOOL	None	4/29/2016	4/29/2016	0.000	17,275.56	17,275.56	0.00	17,275.56
TexPool LGIP	TEXPOOL	None	5/31/2016	5/31/2016	0.000	17,956.95	17,956.95	0.00	17,956.95
TexStar LGIP	TEXSTAR	None	3/31/2016	3/31/2016	0.000	19,683.19	19,683.19	0.00	19,683.19
TexStar LGIP	TEXSTAR	None	4/29/2016	4/29/2016	0.000	19,460.79	19,460.79	0.00	19,460.79
TexStar LGIP	TEXSTAR	None	5/31/2016	5/31/2016	0.000	18,322.34	18,322.34	0.00	18,322.34
Wells Fargo MM	WFPFC	None	3/31/2016	3/31/2016	0.000	0.03	0.03	0.00	0.03
Wells Fargo MM	WFPFC	None	4/29/2016	4/29/2016	0.000	0.03	0.03	0.00	0.03
Wells Fargo MM	WFPFC	None	5/31/2016	5/31/2016	0.000	0.03	0.03	0.00	0.03
Wells Fargo MM	WFCITY	None	4/29/2016	4/29/2016	0.000	441.01	441.01	0.00	441.01
Wells Fargo MM	WFCITY	None	5/31/2016	5/31/2016	0.000	226.11	226.11	0.00	226.11
Sub Total / Average						270,886.82	270,886.82	0.00	270,886.82
INTEREST									
ALLY BK MIDVALE UTAH 1.45 3/26/2018	02006LUD3	None	3/24/2016	3/24/2016	0.000	0.00	0.00	1,771.38	1,771.38
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	None	3/23/2016	3/23/2016	0.000	0.00	0.00	1,343.81	1,343.81
CAPITAL BK 1.05 9/28/2017	139800CR5	None	3/28/2016	3/28/2016	0.000	0.00	0.00	1,282.73	1,282.73
CARDINAL BK 1.3 3/23/2018	14147VFA9	None	3/23/2016	3/23/2016	0.000	0.00	0.00	253.05	253.05
CARDINAL BK 1.3 3/23/2018	14147VFA9	None	4/25/2016	4/25/2016	0.000	0.00	0.00	270.51	270.51
CARDINAL BK 1.3 3/23/2018	14147VFA9	None	5/23/2016	5/23/2016	0.000	0.00	0.00	261.78	261.78
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	None	3/24/2016	3/24/2016	0.000	0.00	0.00	165.46	165.46
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	None	4/25/2016	4/25/2016	0.000	0.00	0.00	176.87	176.87
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	None	5/24/2016	5/24/2016	0.000	0.00	0.00	171.16	171.16

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
BK 1.25 7/25/2018	74047BAN5	None	4/25/2016	4/25/2016	0.000	0.00	0.00	260.10	260.10
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	None	5/25/2016	5/25/2016	0.000	0.00	0.00	251.71	251.71
TexasDaily LGIP	TEXASDAILY	None	3/31/2016	3/31/2016	0.000	0.00	0.00	21,756.36	21,756.36
TexasDaily LGIP	TEXASDAILY	None	4/29/2016	4/29/2016	0.000	0.00	0.00	21,865.86	21,865.86
TexasDaily LGIP	TEXASDAILY	None	5/31/2016	5/31/2016	0.000	0.00	0.00	23,151.25	23,151.25
TexPool LGIP	TEXPOOL	None	3/31/2016	3/31/2016	0.000	0.00	0.00	17,282.98	17,282.98
TexPool LGIP	TEXPOOL	None	4/29/2016	4/29/2016	0.000	0.00	0.00	17,275.56	17,275.56
TexPool LGIP	TEXPOOL	None	5/31/2016	5/31/2016	0.000	0.00	0.00	17,956.95	17,956.95
TexStar LGIP	TEXSTAR	None	3/31/2016	3/31/2016	0.000	0.00	0.00	19,683.19	19,683.19
TexStar LGIP	TEXSTAR	None	4/29/2016	4/29/2016	0.000	0.00	0.00	19,460.79	19,460.79
TexStar LGIP	TEXSTAR	None	5/31/2016	5/31/2016	0.000	0.00	0.00	18,322.34	18,322.34
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	None	3/30/2016	3/30/2016	0.000	0.00	0.00	261.78	261.78
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	None	5/2/2016	5/2/2016	0.000	0.00	0.00	270.51	270.51
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	None	5/31/2016	5/31/2016	0.000	0.00	0.00	261.78	261.78
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	None	5/15/2016	5/15/2016	0.000	0.00	0.00	21,243.75	21,243.75
WEBBANK 1.4 9/18/2018-15	947547HP3	None	3/18/2016	3/18/2016	0.000	0.00	0.00	272.52	272.52
WEBBANK 1.4 9/18/2018-15	947547HP3	None	4/18/2016	4/18/2016	0.000	0.00	0.00	291.32	291.32
WEBBANK 1.4 9/18/2018-15	947547HP3	None	5/18/2016	5/18/2016	0.000	0.00	0.00	281.92	281.92
Wells Fargo MM	WFPFC	None	3/31/2016	3/31/2016	0.000	0.00	0.00	0.03	0.03
Wells Fargo MM	WFPFC	None	4/29/2016	4/29/2016	0.000	0.00	0.00	0.03	0.03
Wells Fargo MM	WFPFC	None	5/31/2016	5/31/2016	0.000	0.00	0.00	0.03	0.03
Wells Fargo MM	WFCITY	None	4/29/2016	4/29/2016	0.000	0.00	0.00	441.01	441.01
Wells Fargo MM	WFCITY	None	5/31/2016	5/31/2016	0.000	0.00	0.00	226.11	226.11
Sub Total / Average						0.00	0.00	308,476.08	308,476.08
MATURED									
FOX CHASE BK 0.35 3/28/2016	35137QBH6	Wells Fargo	3/28/2016	3/28/2016	0.000	245,000.00	245,000.00	0.00	245,000.00
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	Vining Sparks	5/15/2016	5/15/2016	0.000	1,030,000.00	1,030,000.00	0.00	1,030,000.00
Sub Total / Average						1,275,000.00	1,275,000.00	0.00	1,275,000.00
WITHDRAW									
Logic LGIP	LOGIC01	None	3/3/2016	3/3/2016	0.000	5,500,000.00	5,500,000.00	0.00	5,500,000.00
Logic LGIP	LOGIC01	None	4/7/2016	4/7/2016	0.000	10,000,000.00	10,000,000.00	0.00	10,000,000.00
TexStar LGIP	TEXSTAR	None	3/10/2016	3/10/2016	0.000	11,000,000.00	11,000,000.00	0.00	11,000,000.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
TexStar LGIP	TEXSTAR	None	5/5/2016	5/5/2016	0.000	6,000,000.00	6,000,000.00	0.00	6,000,000.00
Sub Total / Average						32,500,000.00	32,500,000.00	0.00	32,500,000.00

City of El Paso
Investment Portfolio - Broker / Dealer
Report Format: By Transaction
Group By: Broker/Dealer
Portfolio/Report Group: General Fund
As of 5/31/2016

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 BK MIDVALE UTAH 1.45 3/26/2018	02006LUD3	Certificate Of Deposit	9/24/2015	245,000.00	1.450	3/26/2018	664	246,997.48	100.8153	5.88
BMO HARRIS BANK NA 1.1 9/22/2017	05573J4P6	Certificate Of Deposit	9/23/2015	245,000.00	1.100	9/22/2017	479	245,947.17	100.3866	5.88
CAPITAL BK 1.05 9/28/2017	139800CR5	Certificate Of Deposit	9/28/2015	245,000.00	1.050	9/28/2017	485	246,129.94	100.4612	5.88
CARDINAL BK 1.3 3/23/2018	14147VFA9	Certificate Of Deposit	9/23/2015	245,000.00	1.300	3/23/2018	661	246,960.98	100.8004	5.88
CITIZENS ST BK 0.85 3/24/2017	17669WFP5	Certificate Of Deposit	9/24/2015	245,000.00	0.850	3/24/2017	297	245,272.68	100.1113	5.88
CONNECTONE BK 1.1 9/29/2017	20786ABH7	Certificate Of Deposit	9/29/2015	245,000.00	1.100	9/29/2017	486	245,931.00	100.38	5.88
FIRST GENERAL BANK 1.2 9/28/2018	320337BJ6	Certificate Of Deposit	9/30/2015	245,000.00	1.200	9/28/2018	850	247,722.20	101.1111	5.88
FIRST NIAGARA BK 1.1 9/25/2017	33583CSA8	Certificate Of Deposit	9/25/2015	245,000.00	1.100	9/25/2017	482	246,098.34	100.4483	5.88
FSGBANK NA TN 0.65 12/30/2016	35951WFE9	Certificate Of Deposit	9/30/2015	245,000.00	0.650	12/30/2016	213	245,266.80	100.1089	5.88
KEY BANK NA 1.25 10/1/2018	49306SVF0	Certificate Of Deposit	9/30/2015	245,000.00	1.250	10/1/2018	853	247,658.74	101.0852	5.88
MARLIN BUSINESS BK 1.05 9/28/2017	57116AKM9	Certificate Of Deposit	9/28/2015	245,000.00	1.050	9/28/2017	485	246,098.09	100.4482	5.88
MB FINANCIAL BANK 1.25 9/24/2018	55266CNU6	Certificate Of Deposit	9/24/2015	245,000.00	1.250	9/24/2018	846	248,341.80	101.364	5.88
MERCANTIL COMMERCEBA 1.45 3/26/2018	58733ABZ1	Certificate Of Deposit	9/25/2015	245,000.00	1.450	3/26/2018	664	246,548.64	100.6321	5.88
PREMIER BUSINESS BK 1.25 7/25/2018	74047BAN5	Certificate Of Deposit	9/25/2015	245,000.00	1.250	7/25/2018	785	247,227.05	100.909	5.88
SANTANDER		Certificate								

Description	CUSIP / Ticker	Security Type	Settlement Date	Face Amount / Shares	YTM @ Cost	Maturity Date	Days To Maturity	Market Value	Market Price	% of Portfolio
BANK NA 0.6 9/23/2016	80280JHT1	Of Deposit	9/23/2015	245,000.00	0.600	9/23/2016	115	245,099.47	100.0406	5.88
UNITED BANKERS BANK 1.3 9/28/2018	909557EW6	Certificate Of Deposit	9/30/2015	245,000.00	1.300	9/28/2018	850	247,660.21	101.0858	5.88
WEBBANK 1.4 9/18/2018-15	947547HP3	Certificate Of Deposit	9/18/2015	245,000.00	1.400	9/18/2018	840	245,096.78	100.0395	5.88
Sub Total / Average				4,165,000.00	1.138		591	4,190,057.37	100.601618	100.00
Total / Average				4,165,000.00	1.138		591	4,190,057.37	100.601618	100