

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



**Fiscal Year 2015 - 4th Quarter**  
**August 31, 2015**



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

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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: September 30, 2015  
 Subject: Fourth Quarter Investment Report for Period Ending August 31, 2015

Submitted for your review and acceptance is the City of El Paso Fourth Quarter Investment Report including documentation for fourth quarter investments and performance evaluations. The Investment Officers have conformed to all state laws and statutes which govern the investment of public funds, including but not by way of limitations, the Public Fund Investment Act, Chapter 2256, Government Code, the City's Investment Policy and adopted investment strategies. All funds were invested to meet cash flow requirements for operations, capital projects and debt service payments.

For fiscal year 2015, Investment Committee has determined to increase level of oversight on City's investments and adopt a proactive role to promote an active trading position of excess funds as allowed by Investment Policy. In adherence with Investment Policy, the Investment Officers' main goal will continue to be the preservation and security of principal while returns will remain commensurate with City's investment risks constraints as outlined per City's Investment Policy.

There were no investments maturing during this quarter. 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 0.108% for this quarter. During this quarter a new Morgan Stanley Money Market Account replaced the previously utilized money market account. The new money market account has a rate .040% as opposed to the previous rate of .010%.

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

	August 31, 2015	May 31, 2015
Par value invested	\$172,057,891	\$194,022,151
Portfolio book value	\$172,097,036	\$194,096,875
Portfolio market value	\$172,098,449	\$194,098,887
Weighted average maturity	4 Days	6 Days

Patricia Degman – Comptroller

City 1 | 300 N. Campbell | El Paso, Texas 79901 | (915) 212-0040

*"Delivering Outstanding Services"*



Office of the Comptroller

Mayor

Oscar Leeser

City Council

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Cortney C. Niland

City Manager

Tommy Gonzalez

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

	August 31, 2015	May 31, 2014
Portfolio Agency Callable Securities	N/A	N/A
Portfolio Bullet Securities	N/A	N/A
Municipal Bonds Securities	0.875%	0.875%
City's Average Portfolio Yield	0.116%	0.097%
Avg. Mkt. Pools	0.108%	0.085%
Avg. Mkt. 3 Month T-Bill rate*	0.057%	0.017%
Avg. Mkt. 6 Month T-Bill rate*	0.173%	0.087%
Avg. Mkt. 1 Year T-Bill rate*	0.333%	0.253%
Avg. Mkt. 2 Year T-Note rate*	0.683%	0.583%

The portfolio average yield of 0.116% for this quarter is 1.9 basis points higher than the average portfolio yield of the last quarter.

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

Patricia Degman – Comptroller

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“Delivering Outstanding Services”



Office of the Comptroller

**Mayor**

Oscar Leeser

**Quarter Changes in Security Type Balances**

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

**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

	<b>August 31, 2015</b>	<b>May 31, 2015</b>	<b>Increase/(Decrease)</b>
Certificate of Deposits	\$0	\$0	\$0
Logic	\$52,813,605	\$51,802,279	\$1,011,326
TexPool	\$31,644,827	\$30,640,268	\$1,004,559
TexStar	\$19,021,307	\$34,015,860	(\$14,994,553)
TexasDaily	\$63,042,148	\$56,028,280	\$7,013,868
Municipals	\$4,480,000	\$4,480,000	\$0
Agencies	\$0	\$0	\$0
Broker/Dealer Inv.	\$0	\$0	\$0

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

	<b>4<sup>th</sup> Qtr. FY 15</b>	<b>4<sup>th</sup> Qtr. FY 14</b>	<b>Increase/(Decrease)</b>
Interest Earnings	\$56,052	\$246,275	(\$190,223)
Portfolio Ending Balance	\$172,057,891	\$99,336,873	\$72,721,018
Yield to Maturity @ Cost	0.116%	0.139%	(0.023%)
Purchases	\$0	\$0	\$0
Maturities	\$0	\$8,778,000	(\$8,778,000)
Sold	\$0	\$0	\$0
Called	\$0	\$0	\$0



## Office of the Comptroller

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### Mayor

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Cortney C. Niland

### City Manager

Tommy Gonzalez

### Investment Committee Members:

Tony Ramos, Treasury Services Coordinator

Edmundo S. Calderon, Chief Internal Auditor

Robert Cortinas, Director Office of Management and Budget

Patricia Degman, Comptroller

Dr. Mark Sutter, Chief Financial Officer

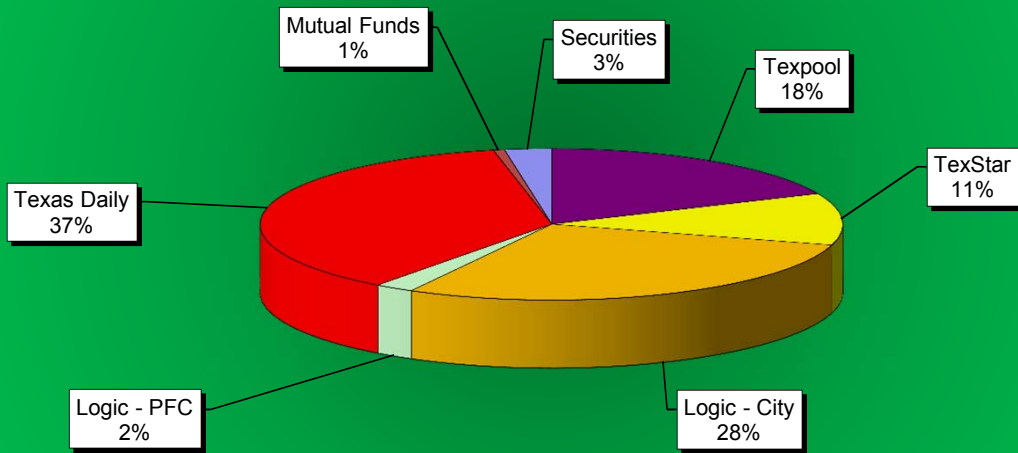
Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
<b>Local Government Investment Pool</b>										
Logic LGIP	LOGIC02	6/18/2009	3,719,177.12	3,719,177.12	3,719,177.12	3,719,177.12	0.135	0.135	N/A	1
Logic LGIP	LOGIC01	8/31/2008	49,094,428.30	49,094,428.30	49,094,428.30	49,094,428.30	0.135	0.135	N/A	1
TexasDaily LGIP	TEXASDAILY	8/31/2008	63,042,148.34	63,042,148.34	63,042,148.34	63,042,148.34	0.110	0.110	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	31,644,826.68	31,644,826.68	31,644,826.68	31,644,826.68	0.072	0.072	N/A	1
TexStar LGIP	TEXSTAR	8/31/2008	19,021,306.76	19,021,306.76	19,021,306.76	19,021,306.76	0.082	0.082	N/A	1
<b>Sub Total / Average</b>			<b>166,521,887.20</b>	<b>166,521,887.20</b>	<b>166,521,887.20</b>	<b>166,521,887.20</b>	<b>0.108</b>	<b>0.108</b>		<b>1</b>
<b>Money Market</b>										
Wells Fargo MM	WFPC	8/31/2008	179.48	179.48	179.48	179.48	0.040	0.040	N/A	1
Wells Fargo MM	WFCITY	8/31/2008	1,055,824.14	1,055,824.14	1,055,824.14	1,055,824.14	0.040	0.040	N/A	1
<b>Sub Total / Average</b>			<b>1,056,003.62</b>	<b>1,056,003.62</b>	<b>1,056,003.62</b>	<b>1,056,003.62</b>	<b>0.040</b>	<b>0.040</b>		<b>1</b>
<b>Municipal</b>										
NEWYORKDORM 3.125 12/1/2015	6499057C4	1/28/2013	1,300,000.00	1,386,632.00	1,307,621.58	1,308,684.00	3.125	0.750	12/1/2015	92
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	1/29/2013	650,000.00	713,297.00	650,936.74	651,098.50	4.500	0.750	9/15/2015	15
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	7/26/2013	1,030,000.00	1,112,183.70	1,050,688.46	1,050,950.20	4.125	1.220	5/15/2016	258
WILSCD 4.75 11/1/2015	969078OK3	1/31/2013	1,500,000.00	1,660,815.00	1,509,898.80	1,509,825.00	4.750	0.800	11/1/2015	62
<b>Sub Total / Average</b>			<b>4,480,000.00</b>	<b>4,872,927.70</b>	<b>4,519,145.58</b>	<b>4,520,557.70</b>	<b>4.098</b>	<b>0.875</b>		<b>109</b>
<b>Total / Average</b>			<b>172,057,890.82</b>	<b>172,450,818.52</b>	<b>172,097,036.40</b>	<b>172,098,448.52</b>	<b>0.211</b>	<b>0.127</b>		<b>4</b>

## Portfolio Composition Review as of August 31, 2015

		Face Amount	Weighted Yield	Weighted Maturity	% Portfolio
<b>Pools</b>					
	TexStar	19,021,307	0.082	1	11.06%
	Logic - City	49,094,428	0.135	1	28.53%
	Logic - PFC	3,719,177	0.135	1	2.16%
	Texas Daily	63,042,148	0.110	1	36.64%
	Texpool	31,644,827	0.072	1	18.39%
		166,521,887			96.78%
<b>Mutual Funds</b>					
	Wells Fargo - PFC	179	0.040	1	0.00%
	Wells Fargo - City	1,055,824	0.040	1	0.61%
		1,056,004			0.61%
<b>Securities</b>					
	Texas Term - CB	0	0.000	0	0.00%
	CD's	0	0.000	0	0.00%
	Treasury Notes	0	0.000	0	0.00%
	Agency Discos	0	0.000	0	0.00%
	Agency Coupons	0	0.000	0	0.00%
	Municipal Bonds	4,480,000	0.875	109	2.60%
	Agency Callables	0	0.000	0	0.00%
		4,480,000			2.60%
<b>Portfolio Total</b>		<b>172,057,891</b>			<b>100.00%</b>

Portfolio Composition	Face Amount
<b>Texpool</b>	<b>31,644,827</b>
<b>TexStar</b>	<b>19,021,307</b>
<b>Logic - City</b>	<b>49,094,428</b>
<b>Logic - PFC</b>	<b>3,719,177</b>
<b>Texas Daily</b>	<b>63,042,148</b>
<b>Mutual Funds</b>	<b>1,056,004</b>
<b>Securities</b>	<b>4,480,000</b>

## Overall Portfolio Composition

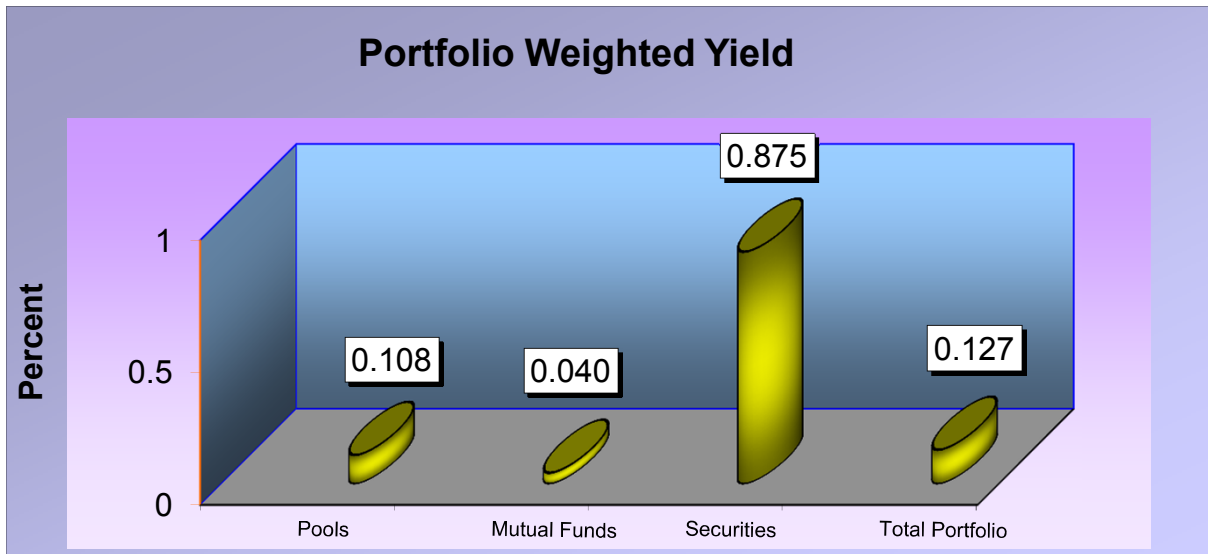




## Yield Analysis as of August 31, 2015

		Face Amount	Yield	Individual Weighted Yield	Portfolio Weighted Yield
<b>Pools</b>					
	TexStar	19,021,307	0.082	0.009	0.009
	Logic - City	49,094,428	0.135	0.040	0.039
	Logic - PFC	3,719,177	0.135	0.003	0.003
	Texas Daily	63,042,148	0.110	0.042	0.040
	Texpool	31,644,827	0.072	0.014	0.013
		<u>166,521,887</u>		<u>0.108</u>	
<b>Mutual Funds</b>					
	Wells Fargo - PFC	179	0.040	0.000	0.000
	Wells Fargo - City	1,055,824	0.040	0.040	0.000
		<u>1,056,004</u>		<u>0.040</u>	
<b>Securities</b>					
	Texas Term - CB	0	0.000	0.000	0.000
	CD's	0	0.000	0.000	0.000
	Treasury Notes	0	0.000	0.000	0.000
	Agency Discos	0	0.000	0.000	0.000
	Agency Coupons	0	0.000	0.000	0.000
	Municipal Bonds	4,480,000	0.875	0.875	0.023
	Agency Callables	0	0.000	0.000	0.000
		<u>4,480,000</u>		<u>0.875</u>	
<b>Portfolio Total</b>		<b>172,057,891</b>			<b>0.127</b>

Dollar Asset Distribution %	Weighted Yield	Face Amount
<b>Pools</b>	0.108	166,521,887
<b>Mutual Funds</b>	0.040	1,056,004
<b>Securities</b>	0.875	4,480,000
<b>Total Portfolio</b>	<b>0.127</b>	<b>172,057,891</b>

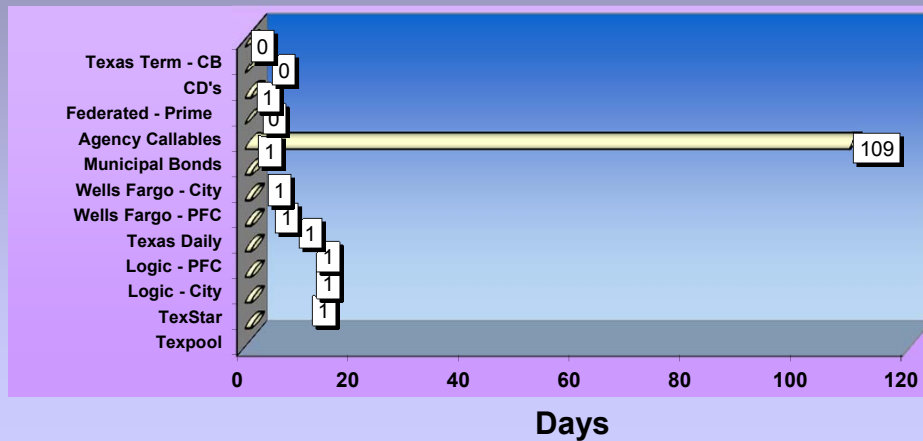


Maturity & Duration Analysis as of August 31, 2015

Pools	Face Amount	Maturity	Individual Weighted Maturity	Portfolio Weighted Maturity
<b>Pools</b>				
TexStar	19,021,307	1	0.114	0.111
Logic - City	49,094,428	1	0.295	0.285
Logic - PFC	3,719,177	1	0.022	0.022
Texas Daily	63,042,148	1	0.379	0.366
Texpool	31,644,827	1	0.190	0.184
	<u>166,521,887</u>		<u>1.000</u>	
<b>Mutual Funds</b>				
Wells Fargo - PFC	179	1	0.000	0.000
Federated - Prime	0	1	0.000	0.000
BBVA Compass	0	1	0.000	0.000
Wells Fargo - City	1,055,824	1	1.000	0.006
	<u>1,056,004</u>		<u>1.000</u>	
<b>Securities</b>				
Texas Term - CB	0	0	0.000	0.000
CD's	0	0	0.000	0.000
Treasury Notes	0	0	0.000	0.000
Agency Discos	0	0	0.000	0.000
Agency Coupons	0	0	0.000	0.000
Municipal Bonds	4,480,000	109	109.000	2.838
Agency Callables	0	0	0.000	0.000
	<u>4,480,000</u>		<u>109.000</u>	
<b>Portfolio Total</b>	172,057,891			4

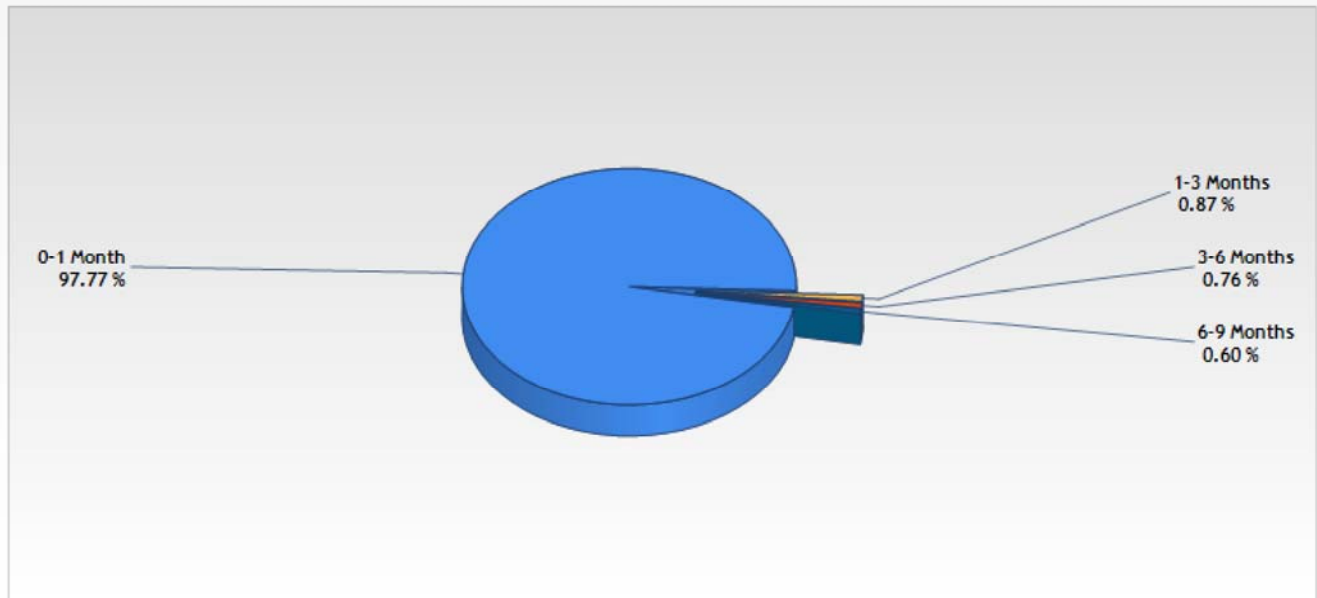
Dollar Asset Distribution (Maturity)	Days	Face Amount
Texpool	1	31,644,827
TexStar	1	19,021,307
Logic - City	1	49,094,428
Logic - PFC	1	3,719,177
Texas Daily	1	63,042,148
Wells Fargo - PFC	1	179
Wells Fargo - City	1	1,055,824
Municipal Bonds	109	4,480,000
Agency Callables	0	0
Federated - Prime	1	0
CD's	0	0
Texas Term - CB	0	0
		<b>172,057,891</b>

### Maturity Analysis



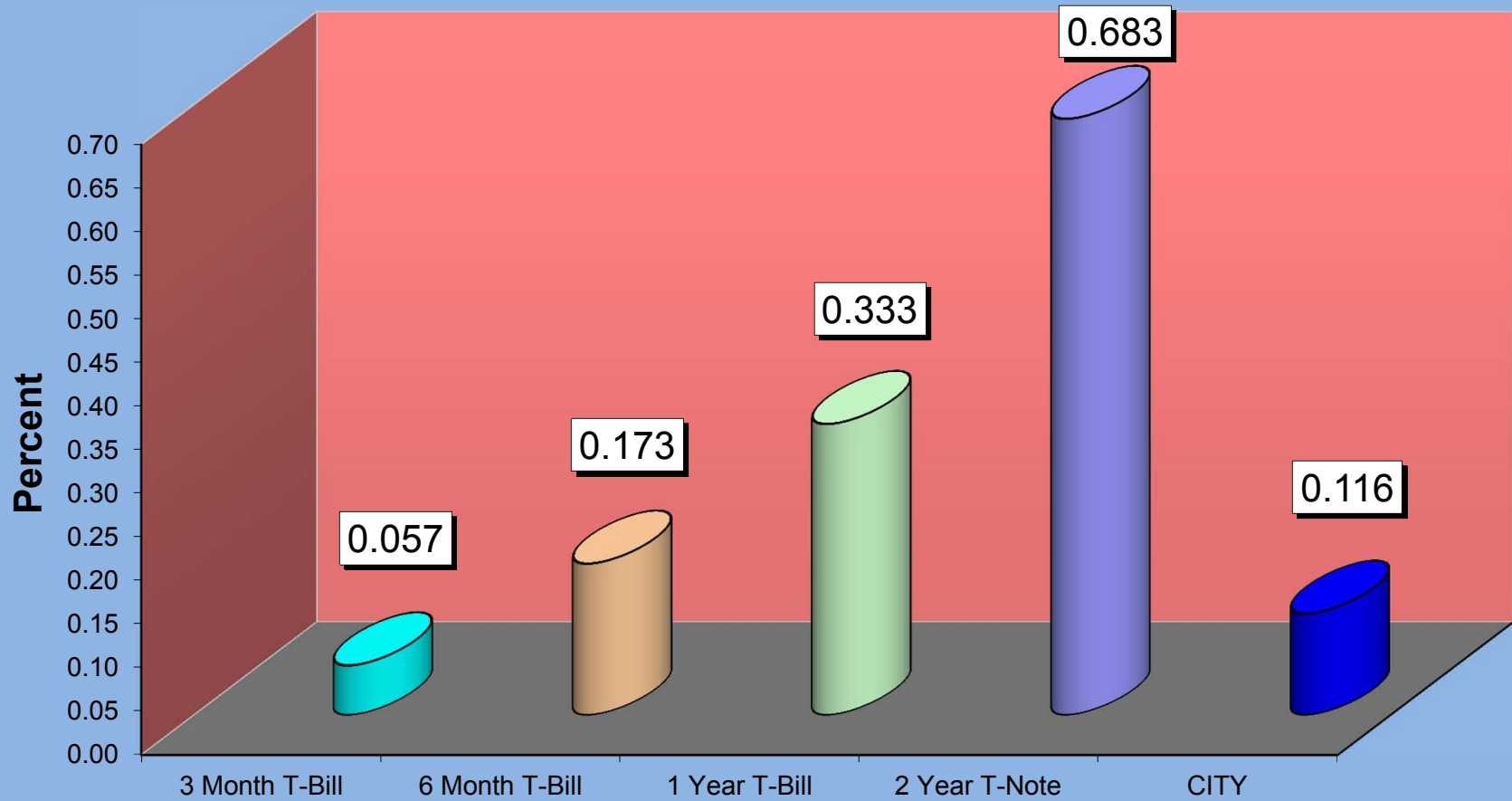
Portfolio / Report Group: General Fund  
 Report Date: 8/31/2015  
 Group By: Maturity Range  
 Average By: Face Amount/Shares

### Portfolio Holdings Distribution by Maturity Range

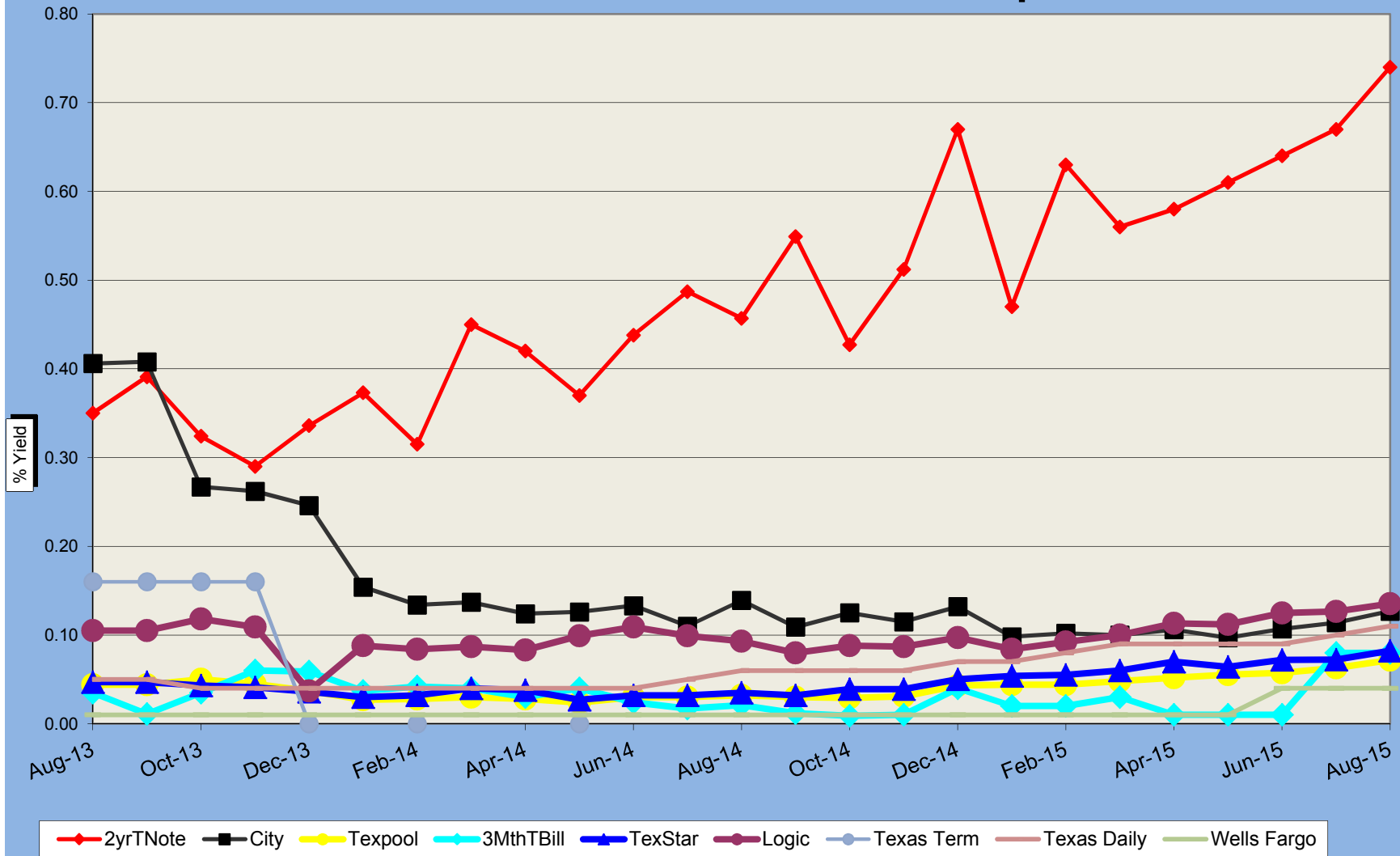


Maturity Range	Face Amount/Shares	YTM @ Cost	Cost Value	Days To Maturity	% of Portfolio	Market Value	Book Value	Duration To Maturity
0-1 Month	168,227,890.82	0.110	168,291,187.82	1	97.77	168,228,989.32	168,228,827.56	0.00
1-3 Months	1,500,000.00	0.800	1,660,815.00	62	0.87	1,509,825.00	1,509,898.80	0.17
3-6 Months	1,300,000.00	0.750	1,386,632.00	92	0.76	1,308,684.00	1,307,621.58	0.25
6-9 Months	1,030,000.00	1.220	1,112,183.70	258	0.60	1,050,950.20	1,050,688.46	0.70
<b>Total / Average</b>	<b>172,057,890.82</b>	<b>0.127</b>	<b>172,450,818.52</b>	<b>4</b>	<b>100</b>	<b>172,098,448.52</b>	<b>172,097,036.40</b>	<b>0.01</b>

## Benchmark Analysis for Quarter Ending August 31, 2015

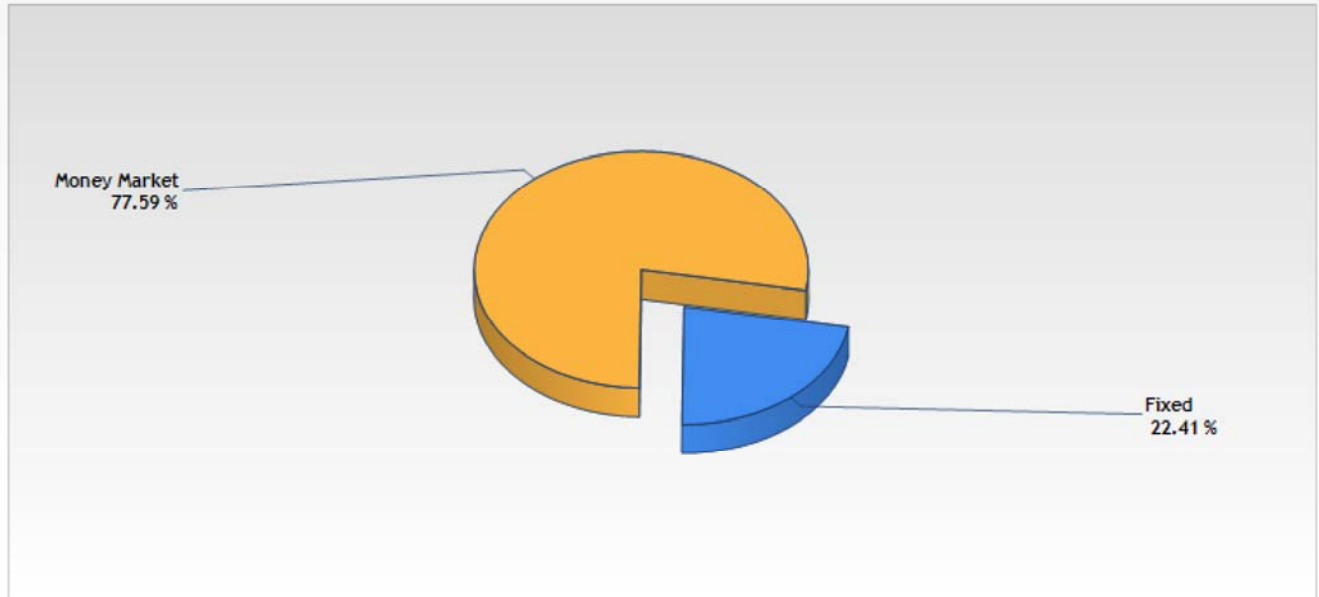


# City of El Paso Portfolio Performance Comparison



Portfolio / Report Group: General Fund  
 Begin Date: 5/31/2015  
 End Date: 8/31/2015  
 Carrying Value Date: 5/31/2015  
 Group By: Security Structure  
 Average By: Book Value

### Interest Earned During Period - BV



Security Structure	Sell Accrued Interest	Buy Accrued Interest	Interest/Dividends	Amortized Discount	Amortized Premium	Difference in Accrued Interest	Interest Earned During Period-BV
Fixed	0.00	0.00	20,312.50	0.00	-35,578.87	25,590.63	10,324.26
Money Market	0.00	0.00	35,739.61	0.00	0.00	0.00	35,739.61
<b>Total / Average</b>	<b>0.00</b>	<b>0.00</b>	<b>56,052.11</b>	<b>0.00</b>	<b>-35,578.87</b>	<b>25,590.63</b>	<b>46,063.87</b>

Description	CUSIP/Ticker	Beginning BV	Ending BV	Maturity Date	Current Rate	Ending YTM @ Cost	TRR-MV	Interest/Dividends	Interest Earned During Period-MV	Investment Income-MV	Difference in Accrued Interest	Interest Earned During Period-BV	Ending Market Accrued Interest
<b>Local Government Investment Pool</b>													
Logic LGIP	LOGIC01	48,084,310.29	49,094,428.30	N/A	0.135	0.135	0.03	10,118.01	10,118.01	10,118.01	0.00	10,118.01	N/A
Logic LGIP	LOGIC02	3,717,968.37	3,719,177.12	N/A	0.135	0.135	0.03	1,208.75	1,208.75	1,208.75	0.00	1,208.75	N/A
TexasDaily LGIP	TEXASDAILY	56,028,279.58	63,042,148.34	N/A	0.110	0.110	0.03	13,868.76	13,868.76	13,868.76	0.00	13,868.76	N/A
TexPool LGIP	TEXPOOL	30,640,267.61	31,644,826.68	N/A	0.072	0.072	0.02	4,559.07	4,559.07	4,559.07	0.00	4,559.07	N/A
TexStar LGIP	TEXSTAR	34,015,859.94	19,021,306.76	N/A	0.082	0.082	0.02	5,446.82	5,446.82	5,446.82	0.00	5,446.82	N/A
<b>Sub Total/Average Local Government Investment Pool</b>		<b>172,486,685.79</b>	<b>166,521,887.20</b>			<b>0.108</b>	<b>0.02</b>	<b>35,201.41</b>	<b>35,201.41</b>	<b>35,201.41</b>	<b>0.00</b>	<b>35,201.41</b>	<b>0.00</b>
<b>Money Market</b>													
Wells Fargo MM	WFCITY	17,055,285.94	1,055,824.14	N/A	0.040	0.040	0.01	538.20	538.20	538.20	0.00	538.20	N/A
Wells Fargo MM	WFPFC	179.48	179.48	N/A	0.040	0.040	0.00	0.00	0.00	0.00	0.00	0.00	N/A
<b>Sub Total/Average Money Market</b>		<b>17,055,465.42</b>	<b>1,056,003.62</b>			<b>0.040</b>	<b>0.01</b>	<b>538.20</b>	<b>538.20</b>	<b>538.20</b>	<b>0.00</b>	<b>538.20</b>	<b>0.00</b>
<b>Municipal</b>													
NEWYORKDORM 3.125 12/1/2015	6499057C4	1,315,243.17	1,307,621.58	12/1/2015	0.447	0.750	0.08	20,312.50	10,156.25	1,069.25	-10,156.25	2,534.66	10,156.25
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	656,958.66	650,936.74	9/15/2015	0.151	0.750	0.15	0.00	7,312.50	1,027.00	7,312.50	1,290.58	13,487.50
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	1,058,019.02	1,050,688.46	5/15/2016	1.219	1.220	0.40	0.00	10,621.88	4,246.18	10,621.88	3,291.32	12,510.21
WILSCD 4.75 11/1/2015	969078QK3	1,524,503.60	1,509,898.80	11/1/2015	0.802	0.800	0.22	0.00	17,812.50	3,382.50	17,812.50	3,207.70	23,750.00
<b>Sub Total/Average Municipal</b>		<b>4,554,724.45</b>	<b>4,519,145.58</b>			<b>0.874</b>	<b>0.21</b>	<b>20,312.50</b>	<b>45,903.13</b>	<b>9,724.93</b>	<b>25,590.63</b>	<b>10,324.26</b>	<b>59,903.96</b>
<b>Total / Average</b>		<b>194,096,875.66</b>	<b>172,097,036.40</b>			<b>0.129</b>	<b>0.03</b>	<b>56,052.11</b>	<b>81,642.74</b>	<b>45,464.54</b>	<b>25,590.63</b>	<b>46,063.87</b>	<b>59,903.96</b>

Description	CUSIP/Ticker	Beginning Face Amount/Shares	Ending Face Amount/Shares	Beginning BV	Ending BV	Beginning MV	Ending MV	TRR-MV	Annualized TRR-MV
Local Government Investment Pool		172,486,685.79	166,521,887.20	172,486,685.79	166,521,887.20	172,486,685.79	166,521,887.20	0.02	0.10
Money Market		17,055,465.42	1,056,003.62	17,055,465.42	1,056,003.62	17,055,465.42	1,056,003.62	0.01	0.04
Municipal Bond		4,480,000.00	4,480,000.00	4,554,724.45	4,519,145.58	4,556,735.90	4,520,557.70	0.21	0.85
<b>Total / Average</b>		<b>194,022,151.21</b>	<b>172,057,890.82</b>	<b>194,096,875.66</b>	<b>172,097,036.40</b>	<b>194,098,887.11</b>	<b>172,098,448.52</b>	<b>0.03</b>	<b>0.12</b>



City of El Paso  
Texas Compliance Details - by Security Type  
Report Format: By Transaction  
Group By: Security Type  
Portfolio/Report Group: General Fund  
As of 8/31/2015

Description	CUSIP/Ticker	Issuer	Face Amount/Shares	Next Call Date	YTM @ Cost	Market Price	Settlement Date	Maturity Date	Market Value	Book Value	Accrued Interest	% of Portfolio
<b>Local Government Investment Pool</b>												
Logic LGIP	LOGIC02	Logic	3,719,177.12	N/A	0.135	100	6/18/2009	N/A	3,719,177.12	3,719,177.12		2.16
Logic LGIP	LOGIC01	Logic	49,094,428.30	N/A	0.135	100	8/31/2008	N/A	49,094,428.30	49,094,428.30		28.53
TexasDaily LGIP	TEXASDAILY	TexasDaily	63,042,148.34	N/A	0.110	100	8/31/2008	N/A	63,042,148.34	63,042,148.34		36.64
TexPool LGIP	TEXPOOL	TexPool	31,644,826.68	N/A	0.072	100	8/31/2008	N/A	31,644,826.68	31,644,826.68		18.39
TexStar LGIP	TEXSTAR	TexStar	19,021,306.76	N/A	0.082	100	8/31/2008	N/A	19,021,306.76	19,021,306.76		11.06
<b>Sub Total / Average</b>			<b>166,521,887.20</b>		<b>0.108</b>	<b>100</b>			<b>166,521,887.20</b>	<b>166,521,887.20</b>	<b>0.00</b>	<b>96.78</b>
<b>Money Market</b>												
Wells Fargo MM	WFPC	Wells Fargo	179.48	N/A	0.040	100	8/31/2008	N/A	179.48	179.48		0.00
Wells Fargo MM	WFCITY	Wells Fargo	1,055,824.14	N/A	0.040	100	8/31/2008	N/A	1,055,824.14	1,055,824.14		0.61
<b>Sub Total / Average</b>			<b>1,056,003.62</b>		<b>0.040</b>	<b>100</b>			<b>1,056,003.62</b>	<b>1,056,003.62</b>	<b>0.00</b>	<b>0.61</b>
<b>Municipal Bond</b>												
NEWYORKDORM 3.125 12/1/2015	6499057C4	NEWYORKDORM	1,300,000.00		0.750	100.668	1/28/2013	12/1/2015	1,308,684.00	1,307,621.58	10,156.25	0.76
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	PORT AUTH NY & NJ	650,000.00		0.750	100.169	1/29/2013	9/15/2015	651,098.50	650,936.74	13,487.50	0.38
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	VIRGINIACOMWLTH	1,030,000.00		1.220	102.034	7/26/2013	5/15/2016	1,050,950.20	1,050,688.46	12,510.21	0.60
WILSCD 4.75 11/1/2015	969078QK3	WILSCD	1,500,000.00		0.800	100.655	1/31/2013	11/1/2015	1,509,825.00	1,509,898.80	23,750.00	0.87
<b>Sub Total / Average</b>			<b>4,480,000.00</b>		<b>0.875</b>	<b>100.905306</b>			<b>4,520,557.70</b>	<b>4,519,145.58</b>	<b>59,903.96</b>	<b>2.60</b>
<b>Total / Average</b>			<b>172,057,890.82</b>		<b>0.127</b>	<b>100.023572</b>			<b>172,098,448.52</b>	<b>172,097,036.40</b>	<b>59,903.96</b>	<b>100</b>

Description	CUSIP/Ticker	Settlement Date	Beginning Cost Value	Ending Cost Value	Beginning Market Accrued Interest	Difference in Accrued Interest	Ending Market Accrued Interest	Interest/Dividends	Amortized Premium	Amortized Discount
<b>Local Government Investment Pool</b>										
Logic LGIP	LOGIC01	8/31/2008	48,084,310.29	49,094,428.30	N/A	0.00	N/A	10,118.01	0.00	0.00
Logic LGIP	LOGIC02	6/18/2009	3,717,968.37	3,719,177.12	N/A	0.00	N/A	1,208.75	0.00	0.00
TexasDaily LGIP	TEXASDAILY	8/31/2008	56,028,279.58	63,042,148.34	N/A	0.00	N/A	13,868.76	0.00	0.00
TexPool LGIP	TEXPOOL	8/31/2008	30,640,267.61	31,644,826.68	N/A	0.00	N/A	4,559.07	0.00	0.00
TexStar LGIP	TEXSTAR	8/31/2008	34,015,859.94	19,021,306.76	N/A	0.00	N/A	5,446.82	0.00	0.00
<b>Sub Total/Average Local Government Investment Pool</b>			<b>172,486,685.79</b>	<b>166,521,887.20</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>35,201.41</b>	<b>0.00</b>	<b>0.00</b>
<b>Money Market</b>										
Wells Fargo MM	WFCITY	8/31/2008	17,055,285.94	1,055,824.14	N/A	0.00	N/A	538.20	0.00	0.00
Wells Fargo MM	WFPFC	8/31/2008	179.48	179.48	N/A	0.00	N/A	0.00	0.00	0.00
<b>Sub Total/Average Money Market</b>			<b>17,055,465.42</b>	<b>1,056,003.62</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>538.20</b>	<b>0.00</b>	<b>0.00</b>
<b>Municipal Bond</b>										
NEWYORKDORM 3.125 12/1/2015	6499057C4	1/28/2013	1,386,632.00	1,386,632.00	20,312.50	-10,156.25	10,156.25	20,312.50	-7,621.59	0.00
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	1/29/2013	713,297.00	713,297.00	6,175.00	7,312.50	13,487.50	0.00	-6,021.92	0.00
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	7/26/2013	1,112,183.70	1,112,183.70	1,888.33	10,621.88	12,510.21	0.00	-7,330.56	0.00
WILSCD 4.75 11/1/2015	969078QK3	1/31/2013	1,660,815.00	1,660,815.00	5,937.50	17,812.50	23,750.00	0.00	-14,604.80	0.00
<b>Sub Total/Average Municipal Bond</b>			<b>4,872,927.70</b>	<b>4,872,927.70</b>	<b>34,313.33</b>	<b>25,590.63</b>	<b>59,903.96</b>	<b>20,312.50</b>	<b>-35,578.87</b>	<b>0.00</b>
<b>Total / Average</b>			<b>194,415,078.91</b>	<b>172,450,818.52</b>	<b>34,313.33</b>	<b>25,590.63</b>	<b>59,903.96</b>	<b>56,052.11</b>	<b>35,578.87</b>	<b>0.00</b>

City of El Paso  
 Portfolio Activity Report  
 Report Format: By Transaction  
 Group By: Security Sector  
 Portfolio/Report Group: General Fund  
 Begin Activity Date: 5/31/2015, End Activity Date: 8/31/2015, Carrying Value Date: 5/31/2015

Description	CUSIP/Ticker	Settlement Date	Beginning Face Amount/Shares	Buy Accrued Interest	Buy Principal	Sell Principal	Sell Accrued Interest	Ending Face Amount/Shares	Ending MV	Ending BV	Ending Cost Value	Interest/Dividends	Unrealized Gain/Loss-MV	Realized Gain/Loss-MV	Change in MV	Amortized Premium	Amortized Discount	Ending Market Accrued Interest	
<b>Local Government Investment Pool</b>																			
Logic LGIP	LOGIC01	8/31/2008	48,084,310.29	0.00	34,010,118.01	33,000,000.00	0.00	49,094,428.30	49,094,428.30	49,094,428.30	49,094,428.30	10,118.01	0.00	0.00	0.00	0.00	0.00	0.00	N/A
Logic LGIP	LOGIC02	6/18/2009	3,717,968.37	0.00	1,208.75	0.00	0.00	3,719,177.12	3,719,177.12	3,719,177.12	3,719,177.12	1,208.75	0.00	0.00	0.00	0.00	0.00	0.00	N/A
TexasDaily LGIP	TEXASDAILY	8/31/2008	56,028,279.58	0.00	32,013,868.76	25,000,000.00	0.00	63,042,148.34	63,042,148.34	63,042,148.34	63,042,148.34	13,868.76	0.00	0.00	0.00	0.00	0.00	0.00	N/A
TexPool LGIP	TEXPOOL	8/31/2008	30,640,267.61	0.00	26,004,559.07	25,000,000.00	0.00	31,644,826.68	31,644,826.68	31,644,826.68	31,644,826.68	4,559.07	0.00	0.00	0.00	0.00	0.00	0.00	N/A
TexStar LGIP	TEXSTAR	8/31/2008	34,015,859.94	0.00	30,005,446.82	45,000,000.00	0.00	19,021,306.76	19,021,306.76	19,021,306.76	19,021,306.76	5,446.82	0.00	0.00	0.00	0.00	0.00	0.00	N/A
<b>Sub Total/Average Local Government Investment Pool</b>			<b>172,486,685.79</b>	<b>0.00</b>	<b>122,035,201.41</b>	<b>128,000,000.00</b>	<b>0.00</b>	<b>166,521,887.20</b>	<b>166,521,887.20</b>	<b>166,521,887.20</b>	<b>166,521,887.20</b>	<b>35,201.41</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Money Market</b>																			
Wells Fargo MM	WFCITY	8/31/2008	17,055,285.94	0.00	26,055,955.05	42,055,416.85	0.00	1,055,824.14	1,055,824.14	1,055,824.14	1,055,824.14	538.20	0.00	0.00	0.00	0.00	0.00	0.00	N/A
Wells Fargo MM	WFFFC	8/31/2008	179.48	0.00	0.00	0.00	0.00	179.48	179.48	179.48	179.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	N/A
<b>Sub Total/Average Money Market</b>			<b>17,055,465.42</b>	<b>0.00</b>	<b>26,055,955.05</b>	<b>42,055,416.85</b>	<b>0.00</b>	<b>1,056,003.62</b>	<b>1,056,003.62</b>	<b>1,056,003.62</b>	<b>1,056,003.62</b>	<b>538.20</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Municipal</b>																			
NEWYORKDORM 3.125 12/1/2015	6499057C4	1/28/2013	1,300,000.00	0.00	0.00	0.00	0.00	1,300,000.00	1,308,684.00	1,307,621.58	1,386,632.00	20,312.50	-9,087.00	0.00	-9,087.00	-7,621.59	0.00	0.00	10,156.25
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	1/29/2013	650,000.00	0.00	0.00	0.00	0.00	650,000.00	651,098.50	650,936.74	713,297.00	0.00	-6,285.50	0.00	-6,285.50	-6,021.92	0.00	0.00	13,487.50
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	1,050,950.20	1,050,688.46	1,112,183.70	0.00	-6,375.70	0.00	-6,375.70	-7,330.56	0.00	0.00	12,510.21
WILSCD 4.75 11/1/2015	969078QK3	1/31/2013	1,500,000.00	0.00	0.00	0.00	0.00	1,500,000.00	1,509,825.00	1,509,898.80	1,660,815.00	0.00	-14,430.00	0.00	-14,430.00	-14,604.80	0.00	0.00	23,750.00
<b>Sub Total/Average Municipal</b>			<b>4,480,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>4,480,000.00</b>	<b>4,520,557.70</b>	<b>4,519,145.58</b>	<b>4,872,927.70</b>	<b>20,312.50</b>	<b>-36,178.20</b>	<b>0.00</b>	<b>-36,178.20</b>	<b>-35,578.87</b>	<b>0.00</b>	<b>0.00</b>	<b>59,903.96</b>
<b>Total / Average</b>			<b>194,022,151.21</b>	<b>0.00</b>	<b>148,091,156.46</b>	<b>170,055,416.85</b>	<b>0.00</b>	<b>172,057,890.82</b>	<b>172,098,448.52</b>	<b>172,097,036.40</b>	<b>172,450,818.52</b>	<b>56,052.11</b>	<b>36,178.20</b>	<b>0.00</b>	<b>36,178.20</b>	<b>35,578.87</b>	<b>0.00</b>	<b>0.00</b>	<b>59,903.96</b>

City of El Paso  
Monthly Activity - by Action  
Portfolio/Report Group: General Fund  
From 6/1/2015 To 8/31/2015

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
<b>DEPOSIT</b>									
Logic LGIP	LOGIC02	None	6/30/2015	6/30/2015	0.000	381.63	381.63	0.00	381.63
Logic LGIP	LOGIC02	None	7/31/2015	7/31/2015	0.000	399.51	399.51	0.00	399.51
Logic LGIP	LOGIC02	None	8/31/2015	8/31/2015	0.000	427.61	427.61	0.00	427.61
Logic LGIP	LOGIC01	None	6/30/2015	6/30/2015	0.000	4,253.64	4,253.64	0.00	4,253.64
Logic LGIP	LOGIC01	None	7/31/2015	7/31/2015	0.000	2,181.88	2,181.88	0.00	2,181.88
Logic LGIP	LOGIC01	None	8/20/2015	8/20/2015	0.000	34,000,000.00	34,000,000.00	0.00	34,000,000.00
Logic LGIP	LOGIC01	None	8/31/2015	8/31/2015	0.000	3,682.49	3,682.49	0.00	3,682.49
TexasDaily LGIP	TEXASDAILY	None	6/30/2015	6/30/2015	0.000	4,241.59	4,241.59	0.00	4,241.59
TexasDaily LGIP	TEXASDAILY	None	7/31/2015	7/31/2015	0.000	4,719.92	4,719.92	0.00	4,719.92
TexasDaily LGIP	TEXASDAILY	None	8/21/2015	8/21/2015	0.000	32,000,000.00	32,000,000.00	0.00	32,000,000.00
TexasDaily LGIP	TEXASDAILY	None	8/31/2015	8/31/2015	0.000	4,907.25	4,907.25	0.00	4,907.25
TexPool LGIP	TEXPOOL	None	6/30/2015	6/30/2015	0.000	1,447.93	1,447.93	0.00	1,447.93
TexPool LGIP	TEXPOOL	None	7/31/2015	7/31/2015	0.000	1,638.85	1,638.85	0.00	1,638.85
TexPool LGIP	TEXPOOL	None	8/20/2015	8/20/2015	0.000	26,000,000.00	26,000,000.00	0.00	26,000,000.00
TexPool LGIP	TEXPOOL	None	8/31/2015	8/31/2015	0.000	1,472.29	1,472.29	0.00	1,472.29
TexStar LGIP	TEXSTAR	None	6/30/2015	6/30/2015	0.000	2,010.79	2,010.79	0.00	2,010.79
TexStar LGIP	TEXSTAR	None	7/31/2015	7/31/2015	0.000	2,035.31	2,035.31	0.00	2,035.31
TexStar LGIP	TEXSTAR	None	8/20/2015	8/20/2015	0.000	30,000,000.00	30,000,000.00	0.00	30,000,000.00
TexStar LGIP	TEXSTAR	None	8/31/2015	8/31/2015	0.000	1,400.72	1,400.72	0.00	1,400.72
Wells Fargo MM	WFCITY	None	6/9/2015	6/9/2015	0.000	130.91	130.91	0.00	130.91
Wells Fargo MM	WFCITY	None	6/10/2015	6/10/2015	0.000	55,416.85	55,416.85	0.00	55,416.85
Wells Fargo MM	WFCITY	None	6/16/2015	6/16/2015	0.000	16,000,000.00	16,000,000.00	0.00	16,000,000.00
Wells Fargo MM	WFCITY	None	6/23/2015	6/23/2015	0.000	10,000,000.00	10,000,000.00	0.00	10,000,000.00
Wells Fargo MM	WFCITY	None	6/30/2015	6/30/2015	0.000	105.40	105.40	0.00	105.40
Wells Fargo MM	WFCITY	None	7/31/2015	7/31/2015	0.000	205.74	205.74	0.00	205.74
Wells Fargo MM	WFCITY	None	8/31/2015	8/31/2015	0.000	96.15	96.15	0.00	96.15

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
<b>Sub Total / Average</b>						<b>148,091,156.46</b>	<b>148,091,156.46</b>	<b>0.00</b>	<b>148,091,156.46</b>

**INTEREST**

Logic LGIP	LOGIC02	None	6/30/2015	6/30/2015	0.000	0.00	0.00	381.63	381.63
Logic LGIP	LOGIC02	None	7/31/2015	7/31/2015	0.000	0.00	0.00	399.51	399.51
Logic LGIP	LOGIC02	None	8/31/2015	8/31/2015	0.000	0.00	0.00	427.61	427.61
Logic LGIP	LOGIC01	None	6/30/2015	6/30/2015	0.000	0.00	0.00	4,253.64	4,253.64
Logic LGIP	LOGIC01	None	7/31/2015	7/31/2015	0.000	0.00	0.00	2,181.88	2,181.88
Logic LGIP	LOGIC01	None	8/31/2015	8/31/2015	0.000	0.00	0.00	3,682.49	3,682.49
TexasDaily LGIP	TEXASDAILY	None	6/30/2015	6/30/2015	0.000	0.00	0.00	4,241.59	4,241.59
TexasDaily LGIP	TEXASDAILY	None	7/31/2015	7/31/2015	0.000	0.00	0.00	4,719.92	4,719.92
TexasDaily LGIP	TEXASDAILY	None	8/31/2015	8/31/2015	0.000	0.00	0.00	4,907.25	4,907.25
TexPool LGIP	TEXPOOL	None	6/30/2015	6/30/2015	0.000	0.00	0.00	1,447.93	1,447.93
TexPool LGIP	TEXPOOL	None	7/31/2015	7/31/2015	0.000	0.00	0.00	1,638.85	1,638.85
TexPool LGIP	TEXPOOL	None	8/31/2015	8/31/2015	0.000	0.00	0.00	1,472.29	1,472.29
TexStar LGIP	TEXSTAR	None	6/30/2015	6/30/2015	0.000	0.00	0.00	2,010.79	2,010.79
TexStar LGIP	TEXSTAR	None	7/31/2015	7/31/2015	0.000	0.00	0.00	2,035.31	2,035.31
TexStar LGIP	TEXSTAR	None	8/31/2015	8/31/2015	0.000	0.00	0.00	1,400.72	1,400.72
Wells Fargo MM	WFCITY	None	6/9/2015	6/9/2015	0.000	0.00	0.00	130.91	130.91
Wells Fargo MM	WFCITY	None	6/30/2015	6/30/2015	0.000	0.00	0.00	105.40	105.40
Wells Fargo MM	WFCITY	None	7/31/2015	7/31/2015	0.000	0.00	0.00	205.74	205.74
Wells Fargo MM	WFCITY	None	8/31/2015	8/31/2015	0.000	0.00	0.00	96.15	96.15
<b>Sub Total / Average</b>						<b>0.00</b>	<b>0.00</b>	<b>35,739.61</b>	<b>35,739.61</b>

**WITHDRAW**

Logic LGIP	LOGIC01	None	6/10/2015	6/10/2015	0.000	6,000,000.00	6,000,000.00	0.00	6,000,000.00
Logic LGIP	LOGIC01	None	6/19/2015	6/19/2015	0.000	6,000,000.00	6,000,000.00	0.00	6,000,000.00
Logic LGIP	LOGIC01	None	7/1/2015	7/1/2015	0.000	9,000,000.00	9,000,000.00	0.00	9,000,000.00
Logic LGIP	LOGIC01	None	7/2/2015	7/2/2015	0.000	7,000,000.00	7,000,000.00	0.00	7,000,000.00
Logic LGIP	LOGIC01	None	8/24/2015	8/24/2015	0.000	5,000,000.00	5,000,000.00	0.00	5,000,000.00
TexasDaily LGIP	TEXASDAILY	None	8/13/2015	8/13/2015	0.000	25,000,000.00	25,000,000.00	0.00	25,000,000.00
TexPool LGIP	TEXPOOL	None	8/12/2015	8/12/2015	0.000	25,000,000.00	25,000,000.00	0.00	25,000,000.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Interest/Dividends	Total
TexStar LGIP	TEXSTAR	None	7/30/2015	7/30/2015	0.000	11,000,000.00	11,000,000.00	0.00	11,000,000.00
TexStar LGIP	TEXSTAR	None	8/12/2015	8/12/2015	0.000	20,000,000.00	20,000,000.00	0.00	20,000,000.00
TexStar LGIP	TEXSTAR	None	8/28/2015	8/28/2015	0.000	14,000,000.00	14,000,000.00	0.00	14,000,000.00
Wells Fargo MM	WFCITY	None	6/8/2015	6/8/2015	0.000	17,000,000.00	17,000,000.00	0.00	17,000,000.00
Wells Fargo MM	WFCITY	None	6/9/2015	6/9/2015	0.000	55,416.85	55,416.85	0.00	55,416.85
Wells Fargo MM	WFCITY	None	6/18/2015	6/18/2015	0.000	15,000,000.00	15,000,000.00	0.00	15,000,000.00
Wells Fargo MM	WFCITY	None	6/25/2015	6/25/2015	0.000	5,000,000.00	5,000,000.00	0.00	5,000,000.00
Wells Fargo MM	WFCITY	None	8/12/2015	8/12/2015	0.000	5,000,000.00	5,000,000.00	0.00	5,000,000.00
<b>Sub Total / Average</b>						<b>170,055,416.85</b>	<b>170,055,416.85</b>	<b>0.00</b>	<b>170,055,416.85</b>

City of El Paso  
 Investment Portfolio - Broker / Dealer  
 Report Format: By Transaction  
 Group By: Broker/Dealer  
 Portfolio/Report Group: General Fund  
 As of 8/31/2015

Description	CUSIP/Ticker	Security Type	Settlement Date	Face Amount/Shares	YTM @ Cost	Maturity Date	Days To Maturity	Market Value	Market Price	% of Portfolio
<b>Vining Sparks</b>										
NEWYORKDORM 3.125 12/1/2015	6499057C4	Municipal Bond	1/28/2013	1,300,000.00	0.750	12/1/2015	92	1,308,684.00	100.668	29.02
PORT AUTH NY & NJ 4.5 9/15/2015	73358TR78	Municipal Bond	1/29/2013	650,000.00	0.750	9/15/2015	15	651,098.50	100.169	14.51
VIRGINIACOMWLTH 4.125 5/15/2016	927793RF8	Municipal Bond	7/26/2013	1,030,000.00	1.220	5/15/2016	258	1,050,950.20	102.034	22.99
WILSCD 4.75 11/1/2015	969078QK3	Municipal Bond	1/31/2013	1,500,000.00	0.800	11/1/2015	62	1,509,825.00	100.655	33.48
<b>Sub Total / Average</b>				<b>4,480,000.00</b>	<b>0.875</b>		<b>109</b>	<b>4,520,557.70</b>	<b>100.905306</b>	<b>100.00</b>
<b>Total / Average</b>				<b>4,480,000.00</b>	<b>0.875</b>		<b>109</b>	<b>4,520,557.70</b>	<b>100.905306</b>	<b>100</b>