

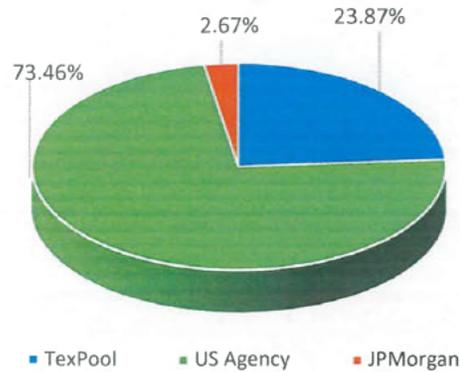
# CITY OF WEST UNIVERSITY PLACE

Monthly Investment Report

Period Ending: September 30, 2017



## Security Sector



		<u>June 30, 2017</u>	<u>September 30, 2017</u>
		Ending Balance	Ending Balance
<b>CASH AND INVESTMENT POOLS</b>			
JPMorgan Chase Bank *	Market Value	418,655.57	541,620.17
TexPool	Market Value	11,700,209.77	4,842,471.58
<b>AGENCY SECURITIES</b>			
	Book Value	9,998,093.27	14,891,032.59
	Market Value	9,952,133.00	14,847,797.00
	Par Value	10,000,000.00	14,900,000.00
<b>TOTAL PORTFOLIO</b>			
	Book Value	22,116,958.61	20,275,124.34
	Market Value	22,070,998.34	20,231,888.75
	Par Value	22,118,865.34	20,284,091.75
	Weighted Average Call/Maturity ( in Days )		224
	Weighted Average Maturity ( in Days )		233
	Weighted Average Yield to Maturity		1.0640%
	Earnings / Current Year to Date		156,214.94
	Fully Accrued Interest		16,202.93
<b>COMPARATIVE YIELDS</b>			
	Treasury Bill / 3 Month		1.0500%
	Treasury Bill / 6 Month		1.1700%
	Treasury Note / 2 Year		1.3800%

\* Bank Statement Balance

This report is presented in accordance with the Texas Government Code Title 10 / Section 2256.023.

The below signed hereby certify that, to the best of their knowledge on the date this report was generated, the City of West University Place is in compliance with the provisions of Government Code 2256 and with the stated policies and strategies of the City of West University Place.



Finance Director

Wally Waits  
Treasurer

**City of West University Place**  
**City of West University Place - Investment Report**  
 Report Format: By Transaction  
 Group By: Security Sector  
 Average By: Face Amount / Shares  
**Portfolio / Report Group: All Portfolios**  
**As of 9/30/2017**

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Cost Accrued Interest	Cost Value + Accrued Interest	Market Value	Market Price	Book Value	YTM @ Cost	Maturity Date	Days To Maturity	% of Portfolio
<b>Cash</b>													
JPMorgan Chase Cash	CASH8159	12/31/2015	541,620.17	541,620.17	N/A	541,620.17	541,620.17	100	541,620.17	0.000	N/A	1	2.67
<b>Sub Total / Average</b>			<b>541,620.17</b>	<b>541,620.17</b>	<b>0.00</b>	<b>541,620.17</b>	<b>541,620.17</b>	<b>100</b>	<b>541,620.17</b>	<b>0.000</b>		<b>1</b>	<b>2.67</b>
<b>Local Government Investment Pool</b>													
LGIP LGIP	TEXPOOL	9/30/2008	4,842,471.58	4,842,471.58	N/A	4,842,471.58	4,842,471.58	100	4,842,471.58	1.015	N/A	1	23.87
<b>Sub Total / Average</b>			<b>4,842,471.58</b>	<b>4,842,471.58</b>	<b>0.00</b>	<b>4,842,471.58</b>	<b>4,842,471.58</b>	<b>100</b>	<b>4,842,471.58</b>	<b>1.015</b>		<b>1</b>	<b>23.87</b>
<b>US Agency</b>													
FFCB 1.17 5/17/2019-16	3133EGAV7	5/17/2016	1,000,000.00	1,000,000.00	0.00	1,000,000.00	992,320.00	99.232	1,000,000.00	1.170	5/17/2019	594	4.93
FFCB 1.19 4/25/2019-17	3133EF4C8	4/25/2016	1,000,000.00	1,000,000.00	0.00	1,000,000.00	993,680.00	99.368	1,000,000.00	1.190	4/25/2019	572	4.93
FFCB 1.375 12/21/2018-16	3133EFSW8	12/21/2015	1,000,000.00	1,000,000.00	0.00	1,000,000.00	998,040.00	99.804	1,000,000.00	1.375	12/21/2018	447	4.93
FHLB 0 1/19/2018	313385RZ1	7/25/2017	2,000,000.00	1,989,023.34	0.00	1,989,023.34	1,993,480.00	99.674	1,989,023.34	1.141	1/19/2018	111	9.86
FHLB 1.02 12/29/2017	3130A5PL7	1/25/2017	1,000,000.00	1,001,935.85	736.67	1,002,672.52	999,930.00	99.993	1,001,043.27	0.810	12/29/2017	90	4.93
FHLB 1.03 7/12/2019-17	3130A8P72	7/12/2016	1,000,000.00	1,000,000.00	0.00	1,000,000.00	990,920.00	99.092	1,000,000.00	1.030	7/12/2019	650	4.93
FHLB 1.25 12/18/2017	3130A0HB9	7/25/2017	1,900,000.00	1,900,965.98	2,440.97	1,903,406.95	1,900,247.00	100.013	1,900,965.98	1.120	12/18/2017	79	9.37
FHLB 1.25 7/19/2018	3130ABTZ9	7/25/2017	2,000,000.00	2,000,000.00	143.00	2,000,143.00	1,998,440.00	99.922	2,000,000.00	1.250	7/19/2018	292	9.86
FHLMC 0.95 11/24/2017-16	3134G8ML0	2/24/2016	1,000,000.00	1,000,000.00	0.00	1,000,000.00	999,790.00	99.979	1,000,000.00	0.950	11/24/2017	55	4.93
FHLMC 1.05 12/28/2018-17	3134G8WU9	4/28/2016	1,000,000.00	1,000,000.00	0.00	1,000,000.00	994,560.00	99.456	1,000,000.00	1.050	12/28/2018	454	4.93
FHLMC 1.05 5/25/2018-16	3134G9LS4	5/25/2016	1,000,000.00	1,000,000.00	0.00	1,000,000.00	998,750.00	99.875	1,000,000.00	1.050	5/25/2018	237	4.93
FNMA 1.13 7/26/2019-17	3136G3F42	7/26/2016	1,000,000.00	1,000,000.00	0.00	1,000,000.00	987,640.00	98.764	1,000,000.00	1.130	7/26/2019	664	4.93
<b>Sub Total / Average</b>			<b>14,900,000.00</b>	<b>14,891,925.17</b>	<b>3,320.64</b>	<b>14,895,245.81</b>	<b>14,847,797.00</b>	<b>99.649644</b>	<b>14,891,032.59</b>	<b>1.118</b>		<b>317</b>	<b>73.46</b>
<b>Total / Average</b>			<b>20,284,091.75</b>	<b>20,276,016.92</b>	<b>3,320.64</b>	<b>20,279,337.56</b>	<b>20,231,888.75</b>	<b>99.742641</b>	<b>20,275,124.34</b>	<b>1.064</b>		<b>233</b>	<b>100</b>