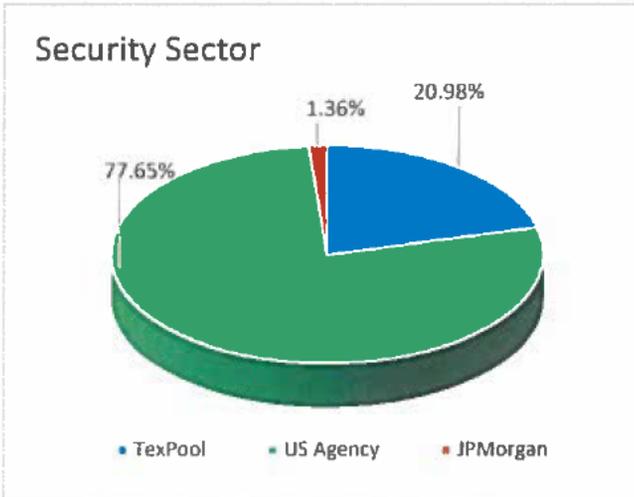


CITY OF WEST UNIVERSITY PLACE
 Monthly Investment Report
 Period Ending: October 31, 2017



| | | <u>September 30, 2017</u> | <u>October 31, 2017</u> |
|----------------------------------|--|---------------------------|-------------------------|
| | | Beginning Balance | Ending Balance |
| CASH AND INVESTMENT POOLS | | | |
| JPMorgan Chase Bank * | Market Value | 541,620.17 | 261,776.81 |
| TexPool | Market Value | 4,842,471.58 | 4,026,445.44 |
| AGENCY SECURITIES | | | |
| | Book Value | 14,891,032.59 | 14,891,032.59 |
| | Market Value | 14,847,797.00 | 14,840,200.80 |
| | Par Value | 14,900,000.00 | 14,900,000.00 |
| TOTAL PORTFOLIO | | | |
| | Book Value | 20,275,124.34 | 19,179,254.84 |
| | Market Value | 20,231,888.75 | 19,128,423.05 |
| | Par Value | 20,284,091.75 | 19,188,222.25 |
| | Weighted Average Call/Maturity (in Days) | | 213 |
| | Weighted Average Maturity (in Days) | | 222 |
| | Weighted Average Yield to Maturity | | 1.0850% |
| | Earnings / Current Year to Date | | 172,967.70 |
| | Fully Accrued Interest | | 16,752.76 |
| COMPARATIVE YIELDS | | | |
| | Treasury Bill / 3 Month | | 1.0900% |
| | Treasury Bill / 6 Month | | 1.2500% |
| | Treasury Note / 2 Year | | 1.5500% |

* 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

Claire Bogard
 Acting Treasurer

City of West University Place
 MONTHLY Investment Report - Summary Page
 Report Format: By Transaction
 Group By: Security Sector
 Portfolio / Report Group: All Portfolios
 Begin Date: 9/30/2017, End Date: 10/31/2017

| Description | CUSIP/Ticker | Settlement Date | Maturity Date | Beginning MV | Ending MV | Beginning BV | Ending BV | Beginning Face Amount/Shares | Ending Face Amount/Shares | Ending Days To Call/Maturity | Ending Days To Maturity | Ending YTM @ Cost | Interest Earned During Period-BV | Ending Market Accrued Interest |
|---|--------------|-----------------|---------------|---------------|---------------|---------------|---------------|------------------------------|---------------------------|------------------------------|-------------------------|-------------------|----------------------------------|--------------------------------|
| Cash | | | | | | | | | | | | | | |
| JPMorgan Chase Cash | CASH8159 | 12/31/2015 | N/A | 541,620.17 | 261,776.81 | 541,620.17 | 261,776.81 | 541,620.17 | 261,776.81 | 1 | 1 | 0.000 | 0.00 | N/A |
| Sub Total/Average Cash | | | | 541,620.17 | 261,776.81 | 541,620.17 | 261,776.81 | 541,620.17 | 261,776.81 | 1 | 1 | 0.000 | 0.00 | 0.00 |
| Local Government Investment Pool | | | | | | | | | | | | | | |
| LGP LGP | TEXPOOL | 9/30/2008 | N/A | 4,842,471.58 | 4,026,445.44 | 4,842,471.58 | 4,026,445.44 | 4,842,471.58 | 4,026,445.44 | 1 | 1 | 1.032 | 3,973.86 | N/A |
| Sub Total/Average Local Government Investment Pool | | | | 4,842,471.58 | 4,026,445.44 | 4,842,471.58 | 4,026,445.44 | 4,842,471.58 | 4,026,445.44 | 1 | 1 | 1.032 | 3,973.86 | 0.00 |
| US Agency | | | | | | | | | | | | | | |
| FFCB 1.17 5/17/2019-16 | 3133EGAV7 | 5/17/2016 | 5/17/2019 | 992,320.00 | 992,040.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 563 | 563 | 1.170 | 1,007.50 | 5,330.00 |
| FFCB 1.19 4/25/2019-17 | 3133EF4C8 | 4/25/2016 | 4/25/2019 | 993,680.00 | 992,460.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 541 | 541 | 1.190 | 1,024.72 | 198.33 |
| FFCB 1.375 12/21/2018-16 | 3133EFSW8 | 12/21/2015 | 12/21/2018 | 998,040.00 | 996,960.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 416 | 416 | 1.375 | 1,184.03 | 4,965.28 |
| FHLB 0 1/19/2018 | 313385R21 | 7/25/2017 | 1/19/2018 | 1,993,480.00 | 1,995,248.80 | 1,989,023.34 | 1,989,023.34 | 2,000,000.00 | 2,000,000.00 | 80 | 80 | 1.141 | 0.00 | 0.00 |
| FHLB 1.02 12/29/2017 | 3130A5PL7 | 1/25/2017 | 12/29/2017 | 999,930.00 | 999,940.00 | 1,001,043.27 | 1,001,043.27 | 1,000,000.00 | 1,000,000.00 | 59 | 59 | 0.810 | 878.34 | 3,456.67 |
| FHLB 1.03 7/12/2019-17 | 3130ABP72 | 7/12/2016 | 7/12/2019 | 990,920.00 | 998,620.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 619 | 619 | 1.030 | 866.94 | 3,118.61 |
| FHLB 1.25 12/18/2017 | 3130ADHB9 | 7/25/2017 | 12/18/2017 | 1,900,247.00 | 1,899,772.00 | 1,900,965.98 | 1,900,965.98 | 1,900,000.00 | 1,900,000.00 | 48 | 48 | 1.120 | 2,045.14 | 8,774.31 |
| FHLB 1.25 7/19/2018 | 3130ABT29 | 7/25/2017 | 7/19/2018 | 1,998,440.00 | 1,998,500.00 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 261 | 261 | 1.250 | 2,152.78 | 7,222.22 |
| FHLMC 0.95 11/24/2017-16 | 3134G8ML0 | 2/24/2016 | 11/24/2017 | 999,790.00 | 999,890.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 24 | 24 | 0.950 | 818.06 | 1,768.06 |
| FHLMC 1.05 12/28/2018-17 | 3134G8WU9 | 4/28/2016 | 12/28/2018 | 994,560.00 | 993,670.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 423 | 423 | 1.050 | 904.17 | 87.50 |
| FHLMC 1.05 5/25/2018-16 | 3134G9LS4 | 5/25/2016 | 5/25/2018 | 998,750.00 | 998,750.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 25 | 206 | 1.050 | 904.17 | 4,550.00 |
| FNMA 1.13 7/26/2019-17 | 3136G3F42 | 7/26/2016 | 7/26/2019 | 987,640.00 | 986,350.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 633 | 633 | 1.130 | 973.05 | 2,981.94 |
| Sub Total/Average US Agency | | | | 14,847,797.00 | 14,840,200.80 | 14,891,032.59 | 14,891,032.59 | 14,900,000.00 | 14,900,000.00 | 274 | 286 | 1.118 | 12,778.90 | 42,452.92 |
| Total / Average | | | | 20,231,888.75 | 19,126,423.05 | 20,275,124.34 | 19,179,254.84 | 20,284,091.75 | 19,188,222.25 | 213 | 222 | 1.085 | 16,752.76 | 42,452.92 |

City of West University Place
 01 Monthly Investment Report - Part A
 Report Format: By Transaction
 Group By: Security Sector
 Portfolio / Report Group: All Portfolios
 Begin Date: 9/30/2017, End Date: 10/31/2017

| Description | CUSIP/Ticker | Beginning Face Amount/Shares | Ending Face Amount/Shares | Beginning MV | Ending MV | Beginning BV | Ending BV | Beginning YTM @ Cost | Ending YTM @ Cost | Ending Market Accrued Interest | Interest/Dividends | Interest Earned During Period-BY |
|---|--------------|------------------------------|---------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|-------------------|--------------------------------|--------------------|----------------------------------|
| Cash | | | | | | | | | | | | |
| JPMorgan Chase Cash | CASHB159 | 541,620.17 | 261,776.81 | 541,620.17 | 261,776.81 | 541,620.17 | 261,776.81 | 0.000 | 0.000 | N/A | 0.00 | 0.00 |
| Sub Total/Average Cash | | 541,620.17 | 261,776.81 | 541,620.17 | 261,776.81 | 541,620.17 | 261,776.81 | 0.000 | 0.000 | 0.00 | 0.00 | 0.00 |
| Local Government Investment Pool | | | | | | | | | | | | |
| LGIP LGIP | TEXPOOL | 4,842,471.58 | 4,026,445.44 | 4,842,471.58 | 4,026,445.44 | 4,842,471.58 | 4,026,445.44 | 1.015 | 1.032 | N/A | 3,973.86 | 3,973.86 |
| Sub Total/Average Local Government Investment Pool | | 4,842,471.58 | 4,026,445.44 | 4,842,471.58 | 4,026,445.44 | 4,842,471.58 | 4,026,445.44 | 1.015 | 1.032 | 0.00 | 3,973.86 | 3,973.86 |
| US Agency | | | | | | | | | | | | |
| FFCB 1.17 5/17/2019-16 | 3133EGAV7 | 1,000,000.00 | 1,000,000.00 | 992,320.00 | 992,040.00 | 1,000,000.00 | 1,000,000.00 | 1.170 | 1.170 | 5,330.00 | 0.00 | 1,007.50 |
| FFCB 1.19 4/25/2019-17 | 3133EF4C8 | 1,000,000.00 | 1,000,000.00 | 993,680.00 | 992,460.00 | 1,000,000.00 | 1,000,000.00 | 1.190 | 1.190 | 198.33 | 5,950.00 | 1,024.72 |
| FFCB 1.375 12/21/2018-16 | 3133EFSW8 | 1,000,000.00 | 1,000,000.00 | 998,040.00 | 996,960.00 | 1,000,000.00 | 1,000,000.00 | 1.375 | 1.375 | 4,965.28 | 0.00 | 1,184.03 |
| FHLB 0 1/19/2018 | 313385RZ1 | 2,000,000.00 | 2,000,000.00 | 1,993,480.00 | 1,995,248.80 | 1,989,023.34 | 1,989,023.34 | 1.141 | 1.141 | 0.00 | 0.00 | 0.00 |
| FHLB 1.02 12/29/2017 | 3130A5PL7 | 1,000,000.00 | 1,000,000.00 | 999,930.00 | 999,940.00 | 1,001,043.27 | 1,001,043.27 | 0.810 | 0.810 | 3,456.67 | 0.00 | 878.34 |
| FHLB 1.03 7/12/2019-17 | 3130A8P72 | 1,000,000.00 | 1,000,000.00 | 990,920.00 | 988,620.00 | 1,000,000.00 | 1,000,000.00 | 1.030 | 1.030 | 3,118.61 | 0.00 | 888.94 |
| FHLB 1.25 12/18/2017 | 3130ADHB9 | 1,900,000.00 | 1,900,000.00 | 1,900,247.00 | 1,899,772.00 | 1,900,965.96 | 1,900,965.96 | 1.120 | 1.120 | 8,774.31 | 0.00 | 2,045.14 |
| FHLB 1.25 7/19/2018 | 3130ABT29 | 2,000,000.00 | 2,000,000.00 | 1,998,440.00 | 1,996,500.00 | 2,000,000.00 | 2,000,000.00 | 1.250 | 1.250 | 7,222.22 | 0.00 | 2,152.78 |
| FHLMC 0.95 11/24/2017-16 | 3134G8ML0 | 1,000,000.00 | 1,000,000.00 | 999,790.00 | 999,890.00 | 1,000,000.00 | 1,000,000.00 | 0.950 | 0.950 | 1,768.08 | 0.00 | 818.06 |
| FHLMC 1.05 12/28/2018-17 | 3134G8WU9 | 1,000,000.00 | 1,000,000.00 | 994,560.00 | 993,670.00 | 1,000,000.00 | 1,000,000.00 | 1.050 | 1.050 | 87.50 | 5,250.00 | 904.17 |
| FHLMC 1.05 5/25/2018-16 | 3134G9LS4 | 1,000,000.00 | 1,000,000.00 | 998,750.00 | 998,750.00 | 1,000,000.00 | 1,000,000.00 | 1.050 | 1.050 | 4,550.00 | 0.00 | 904.17 |
| FNMA 1.13 7/26/2019-17 | 3136G3F42 | 1,000,000.00 | 1,000,000.00 | 987,640.00 | 986,350.00 | 1,000,000.00 | 1,000,000.00 | 1.130 | 1.130 | 2,981.94 | 0.00 | 973.05 |
| Sub Total/Average US Agency | | 14,900,000.00 | 14,900,000.00 | 14,847,797.80 | 14,840,200.80 | 14,891,032.59 | 14,891,032.59 | 1.118 | 1.118 | 42,452.92 | 11,200.00 | 12,778.90 |
| Total / Average | | 20,284,091.75 | 19,188,222.25 | 20,231,888.75 | 19,128,423.05 | 20,275,124.34 | 19,179,254.84 | 1.064 | 1.085 | 42,452.92 | 15,173.86 | 16,752.76 |

City of West University Place
 01 Monthly Activity
 Report Format: By Transaction
 Portfolio / Report Group: All Portfolios
 Begin Date: 9/30/2017, End Date: 10/31/2017

| Description | CUSIP/Ticker | Settlement Date | Beginning Face Amount/Shares | Buy Principal | Buy Accrued Interest | Sell Principal | Sell Accrued Interest | Ending Face Amount/Shares | Beginning MV | Ending MV | Beginning BV | Ending BV | Beginning Market Accrued Interest | Ending Market Accrued Interest | Difference in Accrued Interest | Interest/Dividends | Amortized Premium | Amortized Discount | Unamortized Premium | Unamortized Discount | Original Premium | Original Discount |
|--------------------------|--------------|-----------------|------------------------------|---------------|----------------------|----------------|-----------------------|---------------------------|----------------------|----------------------|----------------------|----------------------|-----------------------------------|--------------------------------|--------------------------------|--------------------|-------------------|--------------------|---------------------|----------------------|------------------|-------------------|
| FFCB 1 17 5/17/2019-18 | 3133EGAV7 | 5/17/2016 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,000,000.00 | 992,320.00 | 992,040.00 | 1,000,000.00 | 1,000,000.00 | 4,322.50 | 5,330.00 | 1,007.50 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| FFCB 1 19 4/25/2019-17 | 3133EF4C8 | 4/25/2018 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,000,000.00 | 993,680.00 | 992,460.00 | 1,000,000.00 | 1,000,000.00 | 5,123.61 | 198.33 | -4,925.28 | 5,950.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| FFCB 1 375 12/21/2019-16 | 3133EF5W8 | 12/21/2015 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,000,000.00 | 998,040.00 | 998,000.00 | 1,000,000.00 | 1,000,000.00 | 3,781.25 | 4,965.28 | 1,184.03 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| FHLB 0 1/18/2018 | 313385RZ1 | 7/25/2017 | 2,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 2,000,000.00 | 1,993,480.00 | 1,995,248.80 | 1,999,023.34 | 1,999,023.34 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 10,978.66 | 0.00 | 10,978.66 |
| FHLB 1 02 12/29/2017 | 3130A5PL7 | 1/25/2017 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,000,000.00 | 998,830.00 | 998,040.00 | 1,001,043.27 | 1,001,043.27 | 2,578.33 | 3,456.67 | 878.34 | 0.00 | 0.00 | 0.00 | -1,043.27 | 0.00 | -1,936.66 | 0.00 |
| FHLB 1 03 7/12/2019-17 | 3130A8P72 | 7/12/2016 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,000,000.00 | 998,920.00 | 998,620.00 | 1,000,000.00 | 1,000,000.00 | 2,231.67 | 3,116.61 | 886.94 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| FHLB 1 25 12/18/2017 | 3130A0B9 | 7/25/2017 | 1,900,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,900,000.00 | 1,900,247.00 | 1,899,772.00 | 1,900,565.98 | 1,900,565.98 | 6,729.17 | 8,774.31 | 2,045.14 | 0.00 | 0.00 | 0.00 | -665.98 | 0.00 | -665.98 | 0.00 |
| FHLB 1 25 7/19/2018 | 3130A8T29 | 7/25/2017 | 2,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 2,000,000.00 | 1,996,440.00 | 1,996,500.00 | 2,000,000.00 | 2,000,000.00 | 5,069.44 | 7,222.22 | 2,152.78 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| FHLMC 0 95 11/24/2017-16 | 3134G8W10 | 2/24/2016 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,000,000.00 | 998,790.00 | 998,890.00 | 1,000,000.00 | 1,000,000.00 | 650.00 | 1,768.06 | 1,118.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| FHLMC 1 05 12/28/2019-17 | 3134G8WU9 | 4/28/2016 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,000,000.00 | 994,560.00 | 993,670.00 | 1,000,000.00 | 1,000,000.00 | -4,433.33 | 87.50 | -4,345.83 | 5,250.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| FHLMC 1 05 5/25/2019-16 | 3134G9L54 | 5/25/2016 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,000,000.00 | 998,750.00 | 998,750.00 | 1,000,000.00 | 1,000,000.00 | 3,645.63 | -4,550.00 | -904.37 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| FHM 1 13 7/28/2019-17 | 3136G3F42 | 7/28/2016 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,000,000.00 | 987,640.00 | 986,350.00 | 1,000,000.00 | 1,000,000.00 | 2,908.89 | 2,981.64 | 72.75 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total / Average | | | 14,900,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 14,900,000.00 | 14,847,797.00 | 14,840,200.80 | 14,891,032.59 | 14,891,032.59 | 40,874.02 | 42,452.92 | 1,578.90 | 11,200.00 | 0.00 | 0.00 | -2,009.25 | 10,978.66 | -2,901.83 | 10,978.66 |