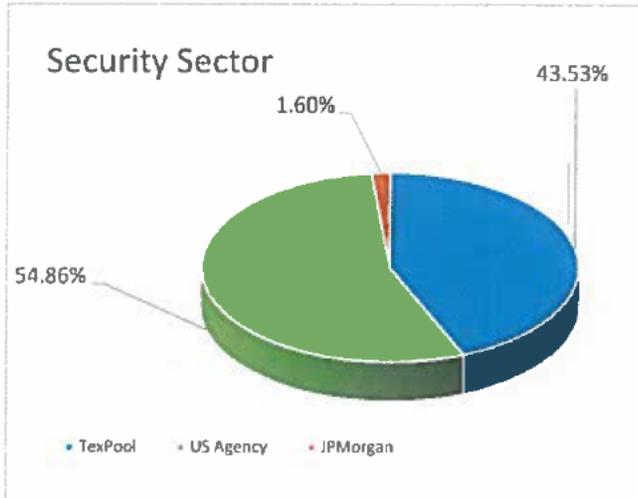


CITY OF WEST UNIVERSITY PLACE

Monthly Investment Report

Period Ending: October 31, 2019



		<u>September 30, 2019</u>	<u>October 31, 2019</u>
		Beginning Balance	Ending Balance
CASH AND INVESTMENT POOLS			
JPMorgan Chase Bank *	Market Value	1,803,003.39	496,444.85
TexPool	Market Value	13,960,297.85	13,489,715.28
AGENCY SECURITIES			
	Book Value	15,982,031.01	17,025,033.47
	Market Value	15,998,385.79	17,049,690.00
	Par Value	16,000,000.00	17,000,000.00
TOTAL PORTFOLIO			
	Book Value	31,745,332.25	31,011,193.60
	Market Value	31,761,687.03	31,035,850.13
	Par Value	31,763,301.24	30,986,160.13
	Weighted Average Call/Maturity (in Days) **		95
	Weighted Average Maturity (in Days) **		122
	Weighted Average Yield to Maturity **		2.0100%
	Earnings / Current Year to Date		582,063.59
	Accrued Interest		54,091.98

COMPARATIVE YIELDS

Treasury Bill / 3 Month	1.6900%
Treasury Bill / 6 Month	1.6700%
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

Harrison Nicholson
Treasurer

City of West University Place
Date To Date
MONTHLY Investment Report - Summary Page
Report Format: By Transaction
Group By: Security Sector
Portfolio / Report Group: All Portfolios
Begin Date: 9/30/2019, End Date: 10/31/2019

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	1,803,003.39	496,444.85	1,803,003.39	496,444.85	1,803,003.39	496,444.85	1	1	0.000	0.00	N/A
Sub Total/Average Cash				1,803,003.39	496,444.85	1,803,003.39	496,444.85	1,803,003.39	496,444.85	1	1	0.000	0.00	0.00
Local Government Investment Pool														
LGIP LGIP	TEXPOOL	09/30/2008	N/A	13,960,297.85	13,489,715.28	13,960,297.85	13,489,715.28	13,960,297.85	13,489,715.28	1	1	1.912	20,248.08	N/A
Sub Total/Average Local Government Investment Pool				13,960,297.85	13,489,715.28	13,960,297.85	13,489,715.28	13,960,297.85	13,489,715.28	1	1	1.912	20,248.08	0.00
US Agency														
FFCB 2.375 3/27/2020	3133EJHL6	03/27/2018	03/27/2020	1,002,700.00	1,002,200.00	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	148	148	2.375	2,045.14	2,243.06
FHLB 0 10/15/2019	313384MZ9	12/27/2018	10/15/2019	999,235.79	0.00	998,937.50	0.00	1,000,000.00	0.00				1,062.50	0.00
FHLB 1.375 11/15/2019	3130AA3R7	01/17/2019	11/15/2019	1,998,560.00	1,999,660.00	1,997,070.47	1,999,088.59	2,000,000.00	2,000,000.00	15	15	2.566	4,386.18	12,680.56
FHLB 2.1 7/15/2020-19	3130AGQV0	07/15/2019	07/15/2020	1,000,050.00	0.00	1,000,000.00	0.00	1,000,000.00	0.00				875.00	0.00
FHLB 2.125 2/11/2020	3130ADN32	01/30/2019	02/11/2020	2,001,340.00	2,002,420.00	1,996,618.51	1,997,392.89	2,000,000.00	2,000,000.00	103	103	2.599	4,434.10	9,444.44
FHLB 2.125 2/11/2020	3130ADN32	03/01/2019	02/11/2020	2,001,340.00	2,002,420.00	1,996,993.50	1,997,704.96	2,000,000.00	2,000,000.00	103	103	2.545	4,371.18	9,444.44
FHLB 2.15 2/14/2020-19	3130ADMS8	07/12/2019	02/14/2020	999,900.00	1,000,100.00	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	14	106	2.150	1,851.39	4,598.61
FHLB 2.625 10/18/2019	3130AF7C5	01/03/2019	10/18/2019	2,000,800.00	0.00	2,000,000.00	0.00	2,000,000.00	0.00				2,625.00	0.00
FHLMC 2.1 1/15/2021-20	3134GTZX4	07/15/2019	01/15/2021	2,000,000.00	2,003,240.00	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	76	442	2.100	3,616.67	12,366.67
FNMA 1.5 7/30/2020	3135G0T60	07/23/2019	07/30/2020	1,994,460.00	1,997,640.00	1,992,411.03	1,993,195.22	2,000,000.00	2,000,000.00	273	273	1.962	3,284.19	7,500.00
Sub Total/Average US Agency				15,998,385.79	12,007,680.00	15,982,031.01	11,987,381.66	16,000,000.00	12,000,000.00	108	177	2.339	28,551.35	58,277.78
US Treasury														
T-Note 2.375 4/15/2021	9128284G2	10/02/2019	04/15/2021	0.00	1,011,090.00	0.00	1,010,465.70	0.00	1,000,000.00	532	532	1.644	1,311.33	1,038.25
T-Note 2.625 7/31/2020	912828Y46	10/02/2019	07/31/2020	0.00	2,015,460.00	0.00	2,012,343.44	0.00	2,000,000.00	274	274	1.790	2,830.81	13,125.00
T-Note 2.625 7/31/2020	912828Y46	10/18/2019	07/31/2020	0.00	2,015,460.00	0.00	2,014,842.67	0.00	2,000,000.00	274	274	1.623	1,150.41	13,125.00
Sub Total/Average US Treasury				0.00	5,042,010.00	0.00	5,037,651.81	0.00	5,000,000.00	326	326	1.694	5,292.55	27,288.25
Total / Average				31,761,687.03	31,035,850.13	31,745,332.25	31,011,193.60	31,763,301.24	30,986,160.13	95	122	2.010	54,091.98	85,566.03

City of West University Place
Date To Date
01 Monthly Investment Report - Part A
Report Format: By Transaction
Group By: Security Sector
Portfolio / Report Group: All Portfolios
Begin Date: 9/30/2019, End Date: 10/31/2019

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-BV
Cash												
JPMorgan Chase Cash	CASH8159	1,803,003.39	496,444.85	1,803,003.39	496,444.85	1,803,003.39	496,444.85	0.000	0.000	N/A	0.00	0.00
Sub Total/Average Cash		1,803,003.39	496,444.85	1,803,003.39	496,444.85	1,803,003.39	496,444.85	0.000	0.000	0.00	0.00	0.00
Local Government Investment Pool												
LGIP LGIP	TEXPOOL	13,960,297.85	13,489,715.28	13,960,297.85	13,489,715.28	13,960,297.85	13,489,715.28	2.164	1.912	N/A	20,248.08	20,248.08
Sub Total/Average Local Government Investment Pool		13,960,297.85	13,489,715.28	13,960,297.85	13,489,715.28	13,960,297.85	13,489,715.28	2.164	1.912	0.00	20,248.08	20,248.08
US Agency												
FFCB 2.375 3/27/2020	3133EJHL6	1,000,000.00	1,000,000.00	1,002,700.00	1,002,200.00	1,000,000.00	1,000,000.00	2.375	2.375	2,243.06	0.00	2,045.14
FHLB 0 10/15/2019	313384MZ9	1,000,000.00	0.00	999,235.79	0.00	998,937.50	0.00	2.631		0.00	0.00	1,062.50
FHLB 1.375 11/15/2019	3130AA3R7	2,000,000.00	2,000,000.00	1,998,560.00	1,999,660.00	1,997,070.47	1,999,088.59	2.566	2.566	12,680.56	0.00	4,386.18
FHLB 2.1 7/15/2020-19	3130AGQV0	1,000,000.00	0.00	1,000,050.00	0.00	1,000,000.00	0.00	2.100		0.00	0.00	875.00
FHLB 2.125 2/11/2020	3130ADN32	2,000,000.00	2,000,000.00	2,001,340.00	2,002,420.00	1,996,618.51	1,997,392.89	2.599	2.599	9,444.44	0.00	4,434.10
FHLB 2.125 2/11/2020	3130ADN32	2,000,000.00	2,000,000.00	2,001,340.00	2,002,420.00	1,996,993.50	1,997,704.96	2.545	2.545	9,444.44	0.00	4,371.18
FHLB 2.15 2/14/2020-19	3130ADMS8	1,000,000.00	1,000,000.00	999,900.00	1,000,100.00	1,000,000.00	1,000,000.00	2.150	2.150	4,598.61	0.00	1,851.39
FHLB 2.625 10/18/2019	3130AF7C5	2,000,000.00	0.00	2,000,800.00	0.00	2,000,000.00	0.00	2.625		0.00	26,250.00	2,625.00
FHLMC 2.1 1/15/2021-20	3134GTZX4	2,000,000.00	2,000,000.00	2,000,000.00	2,003,240.00	2,000,000.00	2,000,000.00	2.100	2.100	12,366.67	0.00	3,616.67
FNMA 1.5 7/30/2020	3135G0T60	2,000,000.00	2,000,000.00	1,994,460.00	1,997,640.00	1,992,411.03	1,993,195.22	1.962	1.962	7,500.00	0.00	3,284.19
Sub Total/Average US Agency		16,000,000.00	12,000,000.00	15,998,385.79	12,007,680.00	15,982,031.01	11,987,381.66	2.378	2.339	58,277.78	26,250.00	28,551.35
US Treasury												
T-Note 2.375 4/15/2021	9128284G2	0.00	1,000,000.00	0.00	1,011,090.00	0.00	1,010,465.70		1.644	1,038.25	11,875.00	1,311.33
T-Note 2.625 7/31/2020	912828Y46	0.00	2,000,000.00	0.00	2,015,460.00	0.00	2,012,343.44		1.790	13,125.00	0.00	2,830.81
T-Note 2.625 7/31/2020	912828Y46	0.00	2,000,000.00	0.00	2,015,460.00	0.00	2,014,842.67		1.623	13,125.00	0.00	1,150.41
Sub Total/Average US Treasury		0.00	5,000,000.00	0.00	5,042,010.00	0.00	5,037,651.81		1.694	27,288.25	11,875.00	5,292.55
Total / Average		31,763,301.24	30,986,160.13	31,761,687.03	31,035,850.13	31,745,332.25	31,011,193.60	2.148	2.010	85,566.03	58,373.08	54,091.98

City of West University Place
Transactions Summary
MONTHLY Transaction Summary - by Action
Group By: Action
Portfolio / Report Group: All Portfolios
Begin Date: 09/30/2019, End Date: 10/31/2019

Description	CUSIP/ Ticker	Coupon Rate	Security Sector	Security Type	Maturity Date	Settlement Date	Trade Date	Face Amount/Shares	Principal	Interest/ Dividends	Total	Price	YTM @ Cost
Buy													
T-Note 2.375 4/15/2021	9128284G2	2.375	US Treasury	Treasury Note	04/15/2021	10/02/2019	10/01/2019	1,000,000.00	1,011,036.20	11,031.42	1,022,067.62	101.10362	1.644
T-Note 2.625 7/31/2020	912828Y46	2.625	US Treasury	Treasury Note	07/31/2020	10/18/2019	10/17/2019	2,000,000.00	2,015,546.88	11,270.38	2,026,817.26	100.777344	1.623
T-Note 2.625 7/31/2020	912828Y46	2.625	US Treasury	Treasury Note	07/31/2020	10/02/2019	10/01/2019	2,000,000.00	2,013,649.86	8,987.77	2,022,637.63	100.682493	1.790
Sub Total / Average Buy								5,000,000.00	5,040,232.94	31,289.57	5,071,522.51		
Called													
FHLB 2.1 7/15/2020-19	3130AGQV0	2.100	US Agency	FHLB Bond	07/15/2020	10/15/2019	10/15/2019	1,000,000.00	1,000,000.00	5,250.00	1,005,250.00	0	0.000
Sub Total / Average Called								1,000,000.00	1,000,000.00	5,250.00	1,005,250.00		
Deposit													
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	10/31/2019	10/31/2019	20,248.08	20,248.08	0.00	20,248.08	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	10/22/2019	10/22/2019	2,000,000.00	2,000,000.00	0.00	2,000,000.00	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	10/07/2019	10/07/2019	1.40	1.40	0.00	1.40	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	10/04/2019	10/04/2019	3,088.21	3,088.21	0.00	3,088.21	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	10/04/2019	10/04/2019	4,799.75	4,799.75	0.00	4,799.75	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	10/01/2019	10/01/2019	501.13	501.13	0.00	501.13	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	10/01/2019	10/01/2019	778.86	778.86	0.00	778.86	100	0.000
Sub Total / Average Deposit								2,029,417.43	2,029,417.43	0.00	2,029,417.43		
Interest													
FHLB 2.625 10/18/2019	3130AF7C5	2.625	US Agency	FHLB Bond	10/18/2019	10/18/2019	10/18/2019	0.00	0.00	26,250.00	26,250.00		0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	10/31/2019	10/31/2019	0.00	0.00	20,248.08	20,248.08		0.000
T-Note 2.375 4/15/2021	9128284G2	2.375	US Treasury	Treasury Note	04/15/2021	10/15/2019	10/15/2019	0.00	0.00	11,875.00	11,875.00		0.000
Sub Total / Average Interest								0.00	0.00	58,373.08	58,373.08		
Matured													
FHLB 0 10/15/2019	313384MZ9	0.000	US Agency	FHLB Bond	10/15/2019	10/15/2019	10/15/2019	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0	0.000
FHLB 2.625 10/18/2019	3130AF7C5	2.625	US Agency	FHLB Bond	10/18/2019	10/18/2019	10/18/2019	2,000,000.00	2,000,000.00	0.00	2,000,000.00	0	0.000
Sub Total / Average Matured								3,000,000.00	3,000,000.00	0.00	3,000,000.00		
Withdraw													
JPMorgan Chase Cash	CASH8159	N/A	Cash	Cash	N/A	10/31/2019	10/31/2019	1,306,558.54	1,306,558.54	0.00	1,306,558.54	0	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	10/24/2019	10/24/2019	500,000.00	500,000.00	0.00	500,000.00	0	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	10/01/2019	10/01/2019	2,000,000.00	2,000,000.00	0.00	2,000,000.00	0	0.000
Sub Total / Average Withdraw								3,806,558.54	3,806,558.54	0.00	3,806,558.54		