

**City of West University Place
Investment Report
For the Period Ended February 29, 2016**

	Beginning Balance January 1, 2016	Ending Balance February 29, 2016
Cash and Investment Pools		
Cash in J.P. Morgan Chase Bank*	\$ 154,847.90	\$ 258,917.26
Texpool		
Book Value	8,068,965.39	11,824,442.06
Market Value	8,068,965.39	11,824,442.06
Agency Securities		
Book Value	10,000,000.00	9,000,000.00
Market Value	9,982,960.00	9,005,280.00
Par Value	10,000,000.00	9,000,000.00
Total Portfolio		
Book Value	18,223,813.29	21,083,359.32
Market Value	18,206,773.29	21,088,639.32
Par Value	18,223,813.29	21,083,359.32
Weighted Average Maturity (in Days)**		326
Weighted Average Yield-to-Maturity**		0.6600%
Current YTD Interest Earnings		\$ 22,340.85
Accrued Interest		\$ 25,421.39
Comparative Yields:		
3 month Treasury Bill		0.3205%
6 month Treasury Bill		0.4738%
2 Year Treasury Note		0.7776%

* Bank Statement Balance

** Calculation excludes Cash in Bank Balances

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 created, 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.



Rhonda Daugherty, CPA, CGFO
Finance Director



Renea Dobbs
Treasurer

City of West University Place
City of West University Place - Investment Report
Report Format: By Transaction
Group By: Security Sector
Portfolio/Report Group: All Portfolios
As of 2/29/2016

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Cost Value + Accrued Interest	Market Value	Market Price	Book Value	YTM @ Cost	Maturity Date	Days To Maturity	% of Portfolio
Local Government Investment Pool												
LGIP LGIP	TEXPOOL	9/30/2008	11,824,442.06	11,824,442.06	N/A	11,824,442.06	100	11,824,442.06	0.301	N/A	1	56.78
Sub Total / Average			11,824,442.06	11,824,442.06	0.00	11,824,442.06	100	11,824,442.06	0.301		1	56.78
US Agency												
FFCB 1.1 4/20/2018- 16	3133EEZF0	4/22/2015	1,000,000.00	1,000,000.00	61.11	1,000,090.00	100.009	1,000,000.00	1.100	4/20/2018	781	4.80
FFCB 1.22 3/23/2018- 16	3133EEUQ1	3/23/2015	1,000,000.00	1,000,000.00	0.00	1,000,030.00	100.003	1,000,000.00	1.220	3/23/2018	753	4.80
FFCB 1.375 12/21/2018- 16	3133EFWS8	12/21/2015	1,000,000.00	1,000,000.00	0.00	1,002,480.00	100.248	1,000,000.00	1.375	12/21/2018	1026	4.80
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	100	1,000,000.00	0.950	11/24/2017	634	4.80
FHLMC 1 11/24/2017- 16	3134G83V9	11/24/2015	1,000,000.00	1,000,000.00	0.00	1,000,300.00	100.03	1,000,000.00	1.000	11/24/2017	634	4.80
FHLMC 1.1 12/29/2017- 16	3134G8L2	12/29/2015	1,000,000.00	1,000,000.00	0.00	1,000,160.00	100.016	1,000,000.00	1.100	12/29/2017	669	4.80
FHLMC 1.15 9/28/2018- 15	3134G7H53	9/28/2015	1,000,000.00	1,000,000.00	0.00	1,000,590.00	100.059	1,000,000.00	1.150	9/28/2018	942	4.80
FHLMC 1.25 5/25/2018- 15	3134G6R88	5/26/2015	1,000,000.00	1,000,000.00	0.00	1,000,760.00	100.076	1,000,000.00	1.250	5/25/2018	816	4.80
FNMA 1.05 7/28/2017- 16	3136G2T3	7/28/2014	1,000,000.00	1,000,000.00	0.00	1,000,870.00	100.087	1,000,000.00	1.050	7/28/2017	515	4.80
Sub Total / Average			9,000,000.00	9,000,000.00	61.11	9,005,280.00	100.058667	9,000,000.00	1.133		752	43.22
Total / Average			20,824,442.06	20,824,442.06	61.11	20,829,722.06	100.025355	20,824,442.06	0.660		326	100