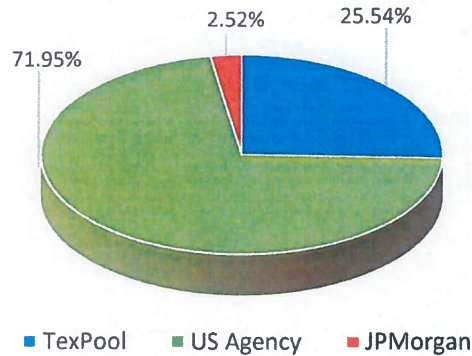


CITY OF WEST UNIVERSITY PLACE
 Monthly Investment Report
 Period Ending: August 31, 2017



Security Sector



		<u>January 1, 2017</u>	<u>August 30, 2017</u>
		Beginning Balance	Ending Balance
CASH AND INVESTMENT POOLS			
JPMorgan Chase Bank *	Market Value	1,524,923.55	521,356.84
TexPool	Market Value	12,205,578.49	5,288,223.09
AGENCY SECURITIES			
	Book Value	8,000,000.00	14,890,758.55
	Market Value	7,944,820.00	14,854,147.00
	Par Value	8,000,000.00	14,900,000.00
TOTAL PORTFOLIO			
	Book Value	21,730,502.04	20,700,338.48
	Market Value	21,675,322.04	20,663,726.93
	Par Value	21,730,502.04	20,709,579.93
	Weighted Average Call/Maturity (in Days)		241
	Weighted Average Maturity (in Days)		250
	Weighted Average Yield to Maturity		1.0600%
	Earnings / Current Year to Date		140,012.01
	Accrued Interest		17,155.54

COMPARATIVE YIELDS

Treasury Bill / 3 Month	1.0300%
Treasury Bill / 6 Month	1.1300%
Treasury Note / 2 Year	1.3400%

* 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.

Marie Kalka
 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 8/31/2017

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
Cash													
JPMorgan Chase Cash	CASH8159	12/31/2015	521,356.84	521,356.84	N/A	521,356.84	521,356.84	100	521,356.84	0.000	N/A	1	2.52
Sub Total / Average			521,356.84	521,356.84	0.00	521,356.84	521,356.84	100	521,356.84	0.000		1	2.52
Local Government Investment Pool													
LGIP LGIP	TEXPOOL	9/30/2008	5,288,223.09	5,288,223.09	N/A	5,288,223.09	5,288,223.09	100	5,288,223.09	0.996	N/A	1	25.54
Sub Total / Average			5,288,223.09	5,288,223.09	0.00	5,288,223.09	5,288,223.09	100	5,288,223.09	0.996		1	25.54
US Agency													
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	995,720.00	99.572	1,000,000.00	1.170	5/17/2019	624	4.83
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	995,620.00	99.562	1,000,000.00	1.190	4/25/2019	602	4.83
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	999,730.00	99.973	1,000,000.00	1.375	12/21/2018	477	4.83
FHLB 0 1/19/2018	313385RZ1	7/25/2017	2,000,000.00	1,989,023.34	0.00	1,989,023.34	1,991,990.00	99.5995	1,989,023.34	1.141	1/19/2018	141	9.66
FHLB 1.02 12/29/2017	3130A5PL7	1/25/2017	1,000,000.00	1,001,935.85	736.67	1,002,672.52	999,910.00	99.991	1,001,043.27	0.810	12/29/2017	120	4.83
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	680	4.83
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	109	9.17
FHLB 1.25 7/19/2018	3130ABT29	7/25/2017	2,000,000.00	1,999,725.96	416.67	2,000,142.63	1,998,580.00	99.929	1,999,725.96	1.264	7/19/2018	322	9.66
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	999,510.00	99.951	1,000,000.00	0.950	11/24/2017	85	4.83
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	993,290.00	99.329	1,000,000.00	1.050	12/28/2018	484	4.83
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	998,940.00	99.894	1,000,000.00	1.050	5/25/2018	267	4.83
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	989,690.00	98.969	1,000,000.00	1.130	7/26/2019	694	4.83
Sub Total / Average			14,900,000.00	14,891,651.13	3,594.31	14,895,245.44	14,854,147.00	99.692262	14,890,758.55	1.120		347	71.95
Total / Average			20,709,579.93	20,701,231.06	3,594.31	20,704,825.37	20,663,726.93	99.77859	20,700,338.48	1.060		250	100