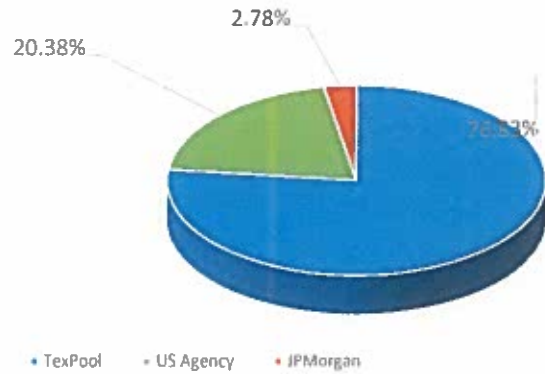


CITY OF WEST UNIVERSITY PLACE
Monthly Investment Report
Period Ending: February 29, 2020



Security Sector



		<u>January 31, 2020</u>	<u>February 29, 2020</u>
		<u>Beginning Balance</u>	<u>Ending Balance</u>
CASH AND INVESTMENT POOLS			
JPMorgan Chase Bank *	Market Value	1,076,184.73	1,091,725.20
TexPool	Market Value	24,068,392.81	30,154,628.92
AGENCY SECURITIES			
	Book Value	12,021,672.24	8,019,446.12
	Market Value	12,033,408.76	8,039,167.50
	Par Value	12,000,000.00	8,000,000.00
TOTAL PORTFOLIO			
	Book Value	37,166,249.78	39,265,800.24
	Market Value	37,177,986.30	39,285,521.62
	Par Value	37,144,577.54	39,246,354.12
	Weighted Average Call/Maturity (in Days) **		35
	Weighted Average Maturity (in Days) **		35
	Weighted Average Yield to Maturity **		1.5990%
	Earnings / Current Year to Date		109,036.55
	Accrued Interest		49,993.34

COMPARATIVE YIELDS

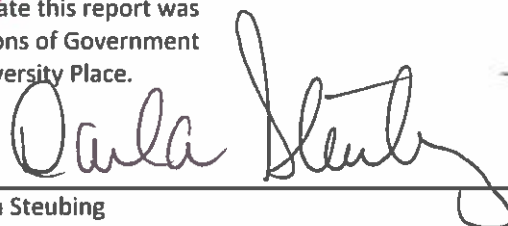
Treasury Bill / 3 Month	1.5400%
Treasury Bill / 6 Month	1.5100%
Treasury Note / 2 Year	1.3300%

* 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.


 Harrison Nicholson
 Treasurer


 Darla Steubing
 Fiscal Services Officer

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: 1/31/2020, End Date: 2/29/2020

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	1,076,184.73	1,091,725.20	1,076,184.73	1,091,725.20	1,076,184.73	1,091,725.20	1	1	0.000	0.00	N/A
Sub Total/Average Cash				1,076,184.73	1,091,725.20	1,076,184.73	1,091,725.20	1,076,184.73	1,091,725.20	1	1	0.000	0.00	0.00
Local Government Investment Pool														
LGIP LGIP	TEXPOOL	09/30/2008	N/A	24,068,392.81	30,154,628.92	24,068,392.81	30,154,628.92	24,068,392.81	30,154,628.92	1	1	1.591	35,347.24	N/A
Sub Total/Average Local Government Investment Pool				24,068,392.81	30,154,628.92	24,068,392.81	30,154,628.92	24,068,392.81	30,154,628.92	1	1	1.591	35,347.24	0.00
US Agency														
FFCB 2.375 3/27/2020	3133EJHL6	03/27/2018	03/27/2020	1,001,300.00	1,000,600.00	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	27	27	2.375	1,847.22	10,027.78
FHLB 2.125 2/11/2020	3130ADN32	01/30/2019	02/11/2020	2,000,220.00	0.00	1,999,716.06	0.00	2,000,000.00	0.00				1,464.50	0.00
FHLB 2.125 2/11/2020	3130ADN32	03/01/2019	02/11/2020	2,000,220.00	0.00	1,999,770.50	0.00	2,000,000.00	0.00				1,410.06	0.00
FNMA 1.5 7/30/2020	3135G0T60	07/23/2019	07/30/2020	1,999,320.00	2,000,560.00	1,995,471.91	1,996,180.22	2,000,000.00	2,000,000.00	152	152	1.962	3,124.98	2,416.67
Sub Total/Average US Agency				7,001,060.00	3,001,160.00	6,994,958.47	2,996,180.22	7,000,000.00	3,000,000.00	110	110	2.100	7,846.76	12,444.45
US Treasury														
T-Note 2.375 4/15/2021	9128284G2	10/02/2019	04/15/2021	1,010,630.00	1,014,570.00	1,008,655.84	1,008,085.34	1,000,000.00	1,000,000.00	411	411	1.644	1,311.33	8,890.03
T-Note 2.625 7/31/2020	912828Y46	10/02/2019	07/31/2020	2,010,859.38	2,011,718.75	2,008,198.93	2,006,892.50	2,000,000.00	2,000,000.00	153	153	1.790	2,876.26	4,182.69
T-Note 2.625 7/31/2020	912828Y46	10/18/2019	07/31/2020	2,010,859.38	2,011,718.75	2,009,859.00	2,008,288.06	2,000,000.00	2,000,000.00	153	153	1.623	2,611.75	4,182.69
Sub Total/Average US Treasury				5,032,348.76	5,038,007.50	5,026,713.77	5,023,265.90	5,000,000.00	5,000,000.00	205	205	1.694	6,799.34	17,255.41
Total / Average				37,177,986.30	39,285,521.62	37,166,249.78	39,265,800.24	37,144,577.54	39,246,354.12	35	35	1.599	49,993.34	29,699.86

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: 1/31/2020, End Date: 2/29/2020

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	1,076,184.73	1,091,725.20	1,076,184.73	1,091,725.20	1,076,184.73	1,091,725.20	0.000	0.000	N/A	0.00	0.00
Sub Total/Average Cash		1,076,184.73	1,091,725.20	1,076,184.73	1,091,725.20	1,076,184.73	1,091,725.20	0.000	0.000	0.00	0.00	0.00
Local Government Investment Pool												
LGIP LGIP	TEXPOOL	24,068,392.81	30,154,628.92	24,068,392.81	30,154,628.92	24,068,392.81	30,154,628.92	1.593	1.591	N/A	35,347.24	35,347.24
Sub Total/Average Local Government Investment Pool		24,068,392.81	30,154,628.92	24,068,392.81	30,154,628.92	24,068,392.81	30,154,628.92	1.593	1.591	0.00	35,347.24	35,347.24
US Agency												
FFCB 2.375 3/27/2020	3133EJHL6	1,000,000.00	1,000,000.00	1,001,300.00	1,000,600.00	1,000,000.00	1,000,000.00	2.375	2.375	10,027.78	0.00	1,847.22
FHLB 2.125 2/11/2020	3130ADN32	2,000,000.00	0.00	2,000,220.00	0.00	1,999,716.06	0.00	2.599		0.00	21,250.00	1,464.50
FHLB 2.125 2/11/2020	3130ADN32	2,000,000.00	0.00	2,000,220.00	0.00	1,999,770.50	0.00	2.545		0.00	21,250.00	1,410.06
FNMA 1.5 7/30/2020	3135G0T60	2,000,000.00	2,000,000.00	1,999,320.00	2,000,560.00	1,995,471.91	1,996,180.22	1.962	1.962	2,416.67	0.00	3,124.98
Sub Total/Average US Agency		7,000,000.00	3,000,000.00	7,001,060.00	3,001,160.00	6,994,958.47	2,996,180.22	2.369	2.100	12,444.45	42,500.00	7,846.76
US Treasury												
T-Note 2.375 4/15/2021	9128284G2	1,000,000.00	1,000,000.00	1,010,630.00	1,014,570.00	1,008,655.84	1,008,085.34	1.644	1.644	8,890.03	0.00	1,311.33
T-Note 2.625 7/31/2020	912828Y46	2,000,000.00	2,000,000.00	2,010,859.38	2,011,718.75	2,008,198.93	2,006,892.50	1.790	1.790	4,182.69	0.00	2,876.26
T-Note 2.625 7/31/2020	912828Y46	2,000,000.00	2,000,000.00	2,010,859.38	2,011,718.75	2,009,859.00	2,008,288.06	1.623	1.623	4,182.69	0.00	2,611.75
Sub Total/Average US Treasury		5,000,000.00	5,000,000.00	5,032,348.76	5,038,007.50	5,026,713.77	5,023,265.90	1.694	1.694	17,255.41	0.00	6,799.34
Total / Average		37,144,577.54	39,246,354.12	37,177,986.30	39,285,521.62	37,166,249.78	39,265,800.24	1.706	1.599	29,699.86	77,847.24	49,993.34

City of West University Place
Transactions Summary
MONTHLY Transaction Summary - by Action
Group By: Action
Portfolio / Report Group: All Portfolios
Begin Date: 01/31/2020, End Date: 02/29/2020

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
Deposit													
JPMorgan Chase Cash	CASH8159	N/A	Cash	Cash	N/A	02/28/2020	02/28/2020	15,540.47	15,540.47	0.00	15,540.47	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/28/2020	02/28/2020	16,759.16	16,759.16	0.00	16,759.16	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/28/2020	02/28/2020	26,565.70	26,565.70	0.00	26,565.70	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/28/2020	02/28/2020	35,347.24	35,347.24	0.00	35,347.24	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/26/2020	02/26/2020	17,584.54	17,584.54	0.00	17,584.54	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/26/2020	02/26/2020	27,908.36	27,908.36	0.00	27,908.36	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/20/2020	02/20/2020	19,451.51	19,451.51	0.00	19,451.51	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/20/2020	02/20/2020	30,745.83	30,745.83	0.00	30,745.83	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/19/2020	02/19/2020	45,135.16	45,135.16	0.00	45,135.16	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/19/2020	02/19/2020	71,628.03	71,628.03	0.00	71,628.03	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/18/2020	02/18/2020	147.00	147.00	0.00	147.00	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/13/2020	02/13/2020	22,592.79	22,592.79	0.00	22,592.79	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/13/2020	02/13/2020	35,844.33	35,844.33	0.00	35,844.33	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/12/2020	02/12/2020	494,641.49	494,641.49	0.00	494,641.49	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/12/2020	02/12/2020	785,066.24	785,066.24	0.00	785,066.24	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/12/2020	02/12/2020	3,000,000.00	3,000,000.00	0.00	3,000,000.00	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/11/2020	02/11/2020	112.11	112.11	0.00	112.11	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/11/2020	02/11/2020	218,530.46	218,530.46	0.00	218,530.46	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/11/2020	02/11/2020	346,897.48	346,897.48	0.00	346,897.48	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/05/2020	02/05/2020	344,529.86	344,529.86	0.00	344,529.86	100	0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/05/2020	02/05/2020	546,748.82	546,748.82	0.00	546,748.82	100	0.000
Sub Total / Average Deposit								6,101,776.58	6,101,776.58	0.00	6,101,776.58		
Interest													
FHLB 2.125 2/11/2020	3130ADN32	2.125	US Agency	FHLB Bond	02/11/2020	02/11/2020	02/11/2020	0.00	0.00	42,500.00	42,500.00		0.000
LGIP LGIP	TEXPOOL	N/A	Local Government Investment Pool	Local Government Investment Pool	N/A	02/28/2020	02/28/2020	0.00	0.00	35,347.24	35,347.24		0.000
Sub Total / Average Interest								0.00	0.00	77,847.24	77,847.24		
Matured													
FHLB 2.125 2/11/2020	3130ADN32	2.125	US Agency	FHLB Bond	02/11/2020	02/11/2020	02/11/2020	2,000,000.00	2,000,000.00	0.00	2,000,000.00	0	0.000
FHLB 2.125 2/11/2020	3130ADN32	2.125	US Agency	FHLB Bond	02/11/2020	02/11/2020	02/11/2020	2,000,000.00	2,000,000.00	0.00	2,000,000.00	0	0.000
Sub Total / Average Matured								4,000,000.00	4,000,000.00	0.00	4,000,000.00		