



City of Aubrey, Texas
Quarterly Investment Report
January 1, 2017 - March 31, 2017
Portfolio Summary Management Report

This quarterly report is in full compliance with the investment policy and strategy as established for the City of Aubrey, Texas, and the Public Funds Investment Act (Chapter 2256, Government Code).

12/31/16

Beginning Book Value: \$8,150,440
Beginning Market Value: 8,150,440
Beginning Par Value: 8,150,440

03/31/17

Beginning Book Value: \$8,619,837
Beginning Market Value: 8,619,837
Beginning Par Value: 8,619,837

WAM at Beginning Period Date 61 days

WAM at Ending Period Date 64 days

Increase/(Decrease) in Investment Holdings
Market Value \$469,397

Average Yield to Maturity for quarter 0.8574%
Average Yield to Maturity 6-month T-Bill 0.7300%


Matt McCombs, City Administrator


Mark A. Kaiser, Finance Director

CITY OF AUBREY, TEXAS
 CURRENT INVESTMENT PORTFOLIO AS OF
 March 31, 2017

ALL FUND TYPES (EXCEPT MDD/EDC) AS DEFINED IN CITY'S INVESTMENT POLICY

CUSIP	TYPE OF SECURITY	PAR	CURRENT RATE	PURCHASE SETTLEMENT DATE	MATURITY DATE	TERM	DAYS HELD 3/31/2017	DAYS TO MATURITY 3/31/2017	% TOTAL	WEIGHTED AVG MATURITY	WEIGHTED AVG YIELD
<u>Cash Positions : Bank Cash Investments</u>											
Point Bank	DDA	\$1,369,231	0.2000%	3/31/2017	4/1/2017	1	0	1	15.88%	1	0.2000%
Subtotal Cash Positions		<u>\$1,369,231</u>									
<u>Cash Positions : Pooled Investments</u>											
LOGIC	Pool	\$7,250,607	1.0089%	3/31/2017	4/1/2017	1	0	64	84.12%	64	0.9816%
Subtotal Cash Positions		<u>\$7,250,607</u>									
<u>Cash Positions : Treasuries, Agencies, CD Investments</u>											
Subtotal Cash Positions		<u>\$0</u>	0.0000%								
Grand Total		<u>\$8,619,837</u>							<u>100.00%</u>	<u>1</u>	<u>0.8574%</u>

CITY OF AUBREY, TEXAS
 QUARTERLY POSITION CHANGE REPORT
 January 1, 2017 - March 31, 2017

ALL FUND TYPES (EXCEPT MDD/EDC) AS DEFINED IN CITY'S INVESTMENT POLICY

CUSIP	TYPE OF SECURITY	PAR	CURRENT RATE	PURCHASE SETTLEMENT DATE	MATURITY DATE	BOOK VALUE			MARKET VALUE		
						BEGINNING 12/31/2016	ENDING 3/31/2017	CHANGE	BEGINNING 12/31/2016	ENDING 3/31/2017	CHANGE
<u>Cash Positions : Bank Cash Investments</u>											
Bank Deposits	DDA	\$1,369,231	0.2000%	3/31/2017	4/1/2017	\$1,411,987	\$1,369,231	(\$42,756)	\$1,411,987	\$1,369,231	(\$42,756)
Subtotal Cash Positions		<u>\$1,369,231</u>				<u>\$1,411,987</u>	<u>\$1,369,231</u>	<u>(\$42,756)</u>	<u>\$1,411,987</u>	<u>\$1,369,231</u>	<u>(\$42,756)</u>
<u>Cash Positions : Pooled Investments</u>											
LOGIC	Pool	\$7,250,607	1.0089%	3/31/2017	4/1/2017	\$6,738,454	\$7,250,607	\$512,153	\$6,738,454	\$7,250,607	\$512,153
Subtotal Cash Positions		<u>\$7,250,607</u>				<u>\$6,738,454</u>	<u>\$7,250,607</u>	<u>\$512,153</u>	<u>\$6,738,454</u>	<u>\$7,250,607</u>	<u>\$512,153</u>
<u>Cash Positions : Treasuries, Agencies, CD Investments</u>											
Subtotal Cash Positions		<u>\$0</u>	0.0000%			<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>
Grand Total		<u>\$8,619,837</u>				<u>\$8,150,440</u>	<u>\$8,619,837</u>	<u>\$469,397</u>	<u>\$8,150,440</u>	<u>\$8,619,837</u>	<u>\$469,397</u>

INTEREST EARNED FOR QUARTER

MONTH	TYPE OF SECURITY	AVERAGE BALANCE	AVERAGE RATE	INTEREST EARNED
<u>Cash Positions : Bank Cash Investments</u>				
Jan-17	DDA	\$1,536,900	0.2000%	256.15
Feb-17	DDA	\$1,253,580	0.2000%	208.93
Mar-17	DDA	\$1,456,980	0.2000%	242.83
				<u>707.91</u>
<u>Cash Positions : Pooled Investments</u>				
Jan-17	Pool	\$6,873,368	0.9642%	5,630.09
Feb-17	Pool	\$7,107,731	0.9716%	5,297.70
Mar-17	Pool	\$7,174,457	1.0089%	6,149.56
				<u>17,077.35</u>
TOTAL INTEREST EARNED FOR QUARTER				<u>\$17,785.26</u>