

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - City Quarterly Portfolio
December 31, 2016 - March 31, 2017
Portfolio Summary Management Report



This report is prepared for the City of McKinney in accordance with Chapter 2256 of the Public Funds Investment Act (PFIA). Section 2256.023 (a) of the PFIA states that "Not less than quarterly, the investment officer shall prepare and submit to the governing body of the entity a written report of the investment transactions for all funds covered by this chapter for the preceding reporting period." This report is signed by the Investment Officer and includes the disclosures required in the PFIA. Market prices were obtained from the Custodial Bank and The Bank of New York.

Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2016	\$ 410,692,575	\$ 411,150,397	\$ (457,822)	0.82	0.62	\$ 160,144	142
3/31/2017	\$ 426,481,292	\$ 426,879,929	\$ (398,637)	0.93	0.91	\$ 259,729	159
	\$ 15,788,717	Increase in Investment Holdings (Market Value)¹					

Mark Holloway, Chief Financial Officer

Date

Kelvin Bryant, Investment and Treasury Manager

Date

Trudy G. Mathis, Director of Finance

Date

¹"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

City of McKinney
Distribution by Security Sector - Book Value

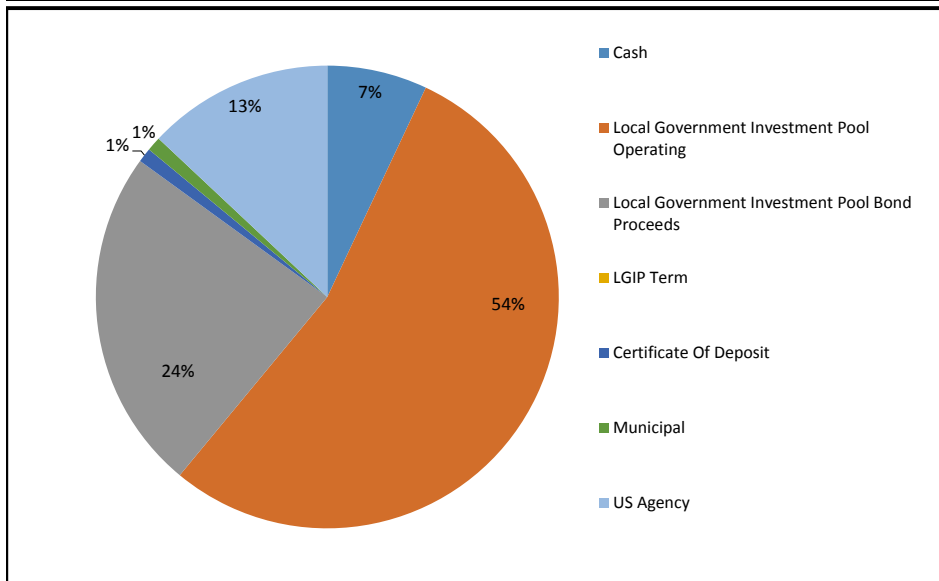
CITY

Begin Date 12/31/2016, End Date: 3/31/2017

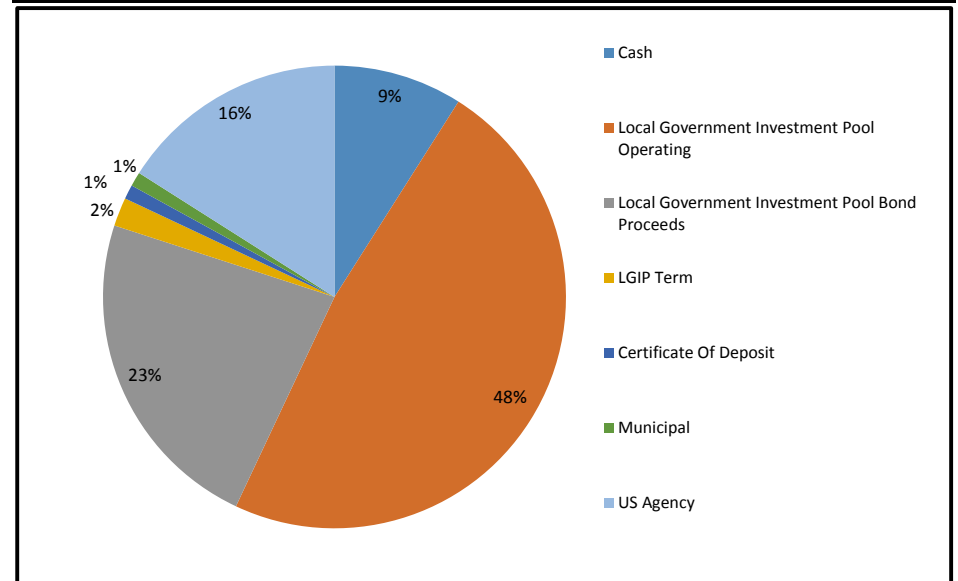
Security Sector Allocation

Security Sector	Book Value 12/31/2016	% of Portfolio 12/31/2016	Book Value 3/31/2017	% of Portfolio 3/31/2017
Cash	26,960,984	7%	39,488,721	9%
Local Government Investment Pool Operating	218,256,556	54%	202,820,263	48%
Local Government Investment Pool Bond Proceeds	100,060,038	24%	96,772,403	23%
LGIP Term	-	0%	10,000,000	2%
Certificate Of Deposit	5,033,810	1%	5,048,097	1%
Municipal	5,473,839	1%	5,391,388	1%
US Agency	55,365,170	13%	67,359,057	16%
Total / Average	411,150,397	100%	426,879,929	100%

Portfolio Holdings as of 12/31/2016



Portfolio Holdings as of 3/31/2017



City of McKinney

Distribution by Maturity Range - Book Value

GROUP: CITY Quarterly

Begin Date: 12/31/2016, End Date: 3/31/2017

Maturity Range Allocation

Maturity Range	Book Value 12/31/2016	% of Portfolio 12/31/2016	Book Value 3/31/2017	% of Portfolio 3/31/2017
0-1 Month	345,277,577	84	339,081,387	79
1-3 Months	725,340	-	316,090	-
3-6 Months	317,725	-	-	-
6-9 Months	-	-	10,000,000	2
9-12 Months	-	-	6,443,663	2
1-2 Years	13,759,807	3	9,032,069	2
2-3 Years	48,074,628	12	59,011,100	14
3-4 Years	2,995,320	1	2,995,620	1
Total / Average	411,150,397	100	426,879,929	100

Portfolio Holdings

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City of McKinney
INVENTORY HOLDINGS
Portfolio / Report Group: GROUP: CITY Quarterly
As of 3/31/2017

Description	Face Amount/Shares	Cost Price	Cost Value	Book Value	Unrealized G/L-BV	Coupon Rate	YTM @ Cost	Settlement Date	Maturity Date	Days To Maturity
Cash										
American National Bank Cash	39,467,981	100.000	39,467,981	39,467,981	-	0.200	0.200	03/01/2006	N/A	1
American National Bank Cash	19,022	100.000	19,022	19,022	-	0.200	0.200	03/01/2006	N/A	1
American National Bank Cash	1,718	100.000	1,718	1,718	-	0.200	0.200	03/01/2006	N/A	1
Sub Total / Average	39,488,721	100.000	39,488,721	39,488,721	-	0.200	0.200			1
Certificate Of Deposit										
LEGACY 1.15 5/31/2019	5,048,097	100.000	5,048,097	5,048,097	-	1.150	1.150	05/31/2016	05/31/2019	791
Sub Total / Average	5,048,097	100.000	5,048,097	5,048,097	-	1.150	1.150			791
LGIP Term										
TexasTERM 0 10/6/2017	10,000,000	100.000	10,000,000	10,000,000	-	1.010	1.010	01/11/2017	10/06/2017	189
Sub Total / Average	10,000,000	100.000	10,000,000	10,000,000	-	1.010	1.010			189
LGIP - Operating										
Logic LGIP	64,514,666	100.000	64,514,666	64,514,666	-	1.009	1.009	03/01/2006	N/A	1
MBIA LGIP	52,167,585	100.000	52,167,585	52,167,585	-	1.000	1.000	04/30/2001	N/A	1
TexPool LGIP	29,666,094	100.000	29,666,094	29,666,094	-	0.967	0.967	06/30/2010	N/A	1
TexPool LGIP	23,176,835	100.000	23,176,835	23,176,835	-	0.611	0.611	03/01/2006	N/A	1
TxDaily Var. LGIP LGIP	33,295,082	100.000	33,295,082	33,295,082	-	0.660	0.660	07/31/2012	N/A	1
Sub Total / Average	202,820,262	100.000	202,820,262	202,820,262	-	0.920	0.920			1
LGIP - Bond Proceeds										
Logic LGIP	16,739,298	100.000	16,739,298	16,739,298	-	1.009	1.009	06/30/2016	N/A	1
Logic LGIP	21,410,042	100.000	21,410,042	21,410,042	-	1.009	1.009	06/30/2016	N/A	1
MBIA LGIP	3,629,992	100.000	3,629,992	3,629,992	-	1.000	1.000	08/13/2014	N/A	1
MBIA LGIP LGIP	45,395,588	100.000	45,395,588	45,395,588	-	1.000	1.000	01/31/2015	N/A	1
TexPool LGIP	5,002,643	100.000	5,002,643	5,002,643	-	0.611	0.611	09/30/2014	N/A	1
TXDAILY VAR. LGIP LGIP	4,501,928	100.000	4,501,928	4,501,928	-	0.660	0.660	07/14/2015	N/A	1
TxDaily Var. LGIP LGIP	92,912	100.000	92,912	92,912	-	0.660	0.660	06/30/2009	N/A	1
Sub Total / Average	96,772,403	100.000	96,772,403	96,772,403	-	0.920	0.920			1
Municipal										
CDRIA 3 6/1/2017	315,000	104.055	327,773	316,090	(189)	3.000	0.901	06/18/2015	06/01/2017	62
DNN 5 2/15/2019	1,000,000	112.811	1,128,110	1,065,463	4,747	5.000	1.401	06/16/2015	02/15/2019	686
Franklin ISD TX 2 2/15/2018-16	490,000	100.901	494,415	490,874	841	2.000	1.786	09/19/2013	02/15/2018	321
FRIDEV 1.55 2/15/2018	930,000	100.067	930,623	930,157	(733)	1.550	1.530	08/26/2014	02/15/2018	321
Mansfield Tex CTFS 4 2/15/2019	630,000	105.240	663,012	659,509	3,162	4.000	1.450	01/11/2017	02/15/2019	686
TXSHGR 4 5/15/2018	450,000	106.997	481,487	462,570	597	4.000	1.451	07/23/2015	05/15/2018	410
TXSHGR 4 5/15/2019	595,000	108.066	642,993	621,725	1,675	4.000	1.801	07/23/2015	05/15/2019	775
TXST 1.402 8/1/2018	845,000	100.000	845,000	845,000	(887)	1.402	1.402	02/05/2015	08/01/2018	488
Sub Total / Average	5,255,000	104.917	5,513,412	5,391,388	9,212	3.093	1.485			505

US Agency											
FAMC 1.675 1/17/2020-17	5,000,000	100.000	5,000,000	5,000,000	(6,050)	1.675	1.675	01/17/2017	01/17/2020	1,022	
FFCB 1.08 8/15/2019-17	3,300,000	100.000	3,300,000	3,300,000	(25,565)	1.080	1.080	08/15/2016	08/15/2019	867	
FFCB 1.08 8/15/2019-17	1,000,000	100.000	1,000,000	1,000,000	(7,747)	1.080	1.080	08/15/2016	08/15/2019	867	
FFCB 1.17 10/3/2019-17	5,000,000	99.975	4,998,750	4,998,956	(53,916)	1.170	1.178	10/03/2016	10/03/2019	916	
FFCB 1.18 6/13/2019-17	5,000,000	100.010	5,000,500	5,000,369	(60,229)	1.180	1.177	06/21/2016	06/13/2019	804	
FHLB 1.19 10/28/2019-17	2,000,000	100.000	2,000,000	2,000,000	(20,806)	1.190	1.190	10/28/2016	10/28/2019	941	
FHLB 1.19 10/28/2019-17	3,000,000	100.000	3,000,000	3,000,000	(31,209)	1.190	1.190	10/28/2016	10/28/2019	941	
FHLB 1.375 3/9/2018	2,000,000	100.942	2,018,841	2,009,007	(4,419)	1.375	0.890	03/22/2016	03/09/2018	343	
FHLB 1.375 3/9/2018	3,000,000	100.950	3,028,500	3,013,625	(6,743)	1.375	0.886	03/22/2016	03/09/2018	343	
FHLB 1.65 1/6/2020-17	4,000,000	99.980	3,999,200	3,999,263	(5,387)	1.650	1.656	01/06/2017	01/06/2020	1,011	
FHLMC 1.2 5/16/2019-17	3,000,000	100.000	3,000,000	3,000,000	(22,929)	1.200	1.200	05/16/2016	05/16/2019	776	
FHLMC 1.5 12/30/2019-17	2,000,000	100.000	2,000,000	2,000,000	(7,096)	1.500	1.500	12/30/2016	12/30/2019	1,004	
FHLMC Step 11/22/2019-17	3,045,000	99.875	3,041,194	3,041,648	(1,259)	0.800	1.500	11/22/2016	11/22/2019	966	
FNMA 1.125 10/29/2018-16	3,000,000	99.970	2,999,100	2,999,527	(8,110)	1.125	1.135	10/29/2015	10/29/2018	577	
FNMA 1.125 9/27/2019-17	5,000,000	100.025	5,001,250	5,001,041	(75,876)	1.125	1.116	09/30/2016	09/27/2019	910	
FNMA 1.15 12/30/2019-17	2,000,000	100.000	2,000,000	2,000,000	(8,620)	1.150	1.150	06/30/2016	12/30/2019	1,004	
FNMA 1.16 11/16/2018-16	3,000,000	100.000	3,000,000	3,000,000	(19,014)	1.160	1.160	11/16/2015	11/16/2018	595	
FNMA 1.5 11/25/2019-16	3,000,000	100.000	3,000,000	3,000,000	(8,697)	1.500	1.500	11/25/2015	11/25/2019	969	
FNMA 1.75 11/25/2020-16	3,000,000	99.800	2,994,000	2,995,620	(25,200)	1.750	1.792	11/25/2015	11/25/2020	1,335	
FNMA 1.8 3/13/2020-17	5,000,000	100.000	5,000,000	5,000,000	(8,305)	1.800	1.800	03/13/2017	03/13/2020	1,078	
FNMA Step 4/26/2019-17	2,000,000	100.000	2,000,000	2,000,000	(672)	0.750	1.739	04/28/2016	04/26/2019	756	
Sub Total / Average	67,345,000	100.054	67,381,334	67,359,057	(407,849)	1.311	1.338			877	
Total / Average	426,729,484	100.069	427,024,231	426,879,929	(398,637)	0.949	0.932			159	

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY Quarterly
 Begin Date: 12/31/2016, End Date: 3/31/2017

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	39,467,981	0.200	03/01/2006	N/A	26,927,634	39,467,981	12,540,347	26,927,634	39,467,981	12,540,347
American National Bank Cash	19,022	0.200	03/01/2006	N/A	23,512	19,022	(4,490)	23,512	19,022	(4,490)
American National Bank Cash	1,718	0.200	03/01/2006	N/A	9,838	1,718	(8,120)	9,838	1,718	(8,120)
Sub Total/Average Cash	39,488,721				26,960,984	39,488,721	12,527,737	26,960,984	39,488,721	12,527,737
Certificate Of Deposit										
LEGACY 1.15 5/31/2019	5,048,097	1.150	05/31/2016	05/31/2019	5,033,810	5,048,097	14,287	5,033,810	5,048,097	14,287
Sub Total/Average Certificate Of Deposit	5,048,097				5,033,810	5,048,097	14,287	5,033,810	5,048,097	14,287
LGIP Term										
TexasTERM 0 10/6/2017	10,000,000	1.010	01/11/2017	10/06/2017	-	10,000,000	10,000,000	-	10,000,000	10,000,000
Sub Total/Average LGIP Term	10,000,000				-	10,000,000	10,000,000	-	10,000,000	10,000,000
LGIP - Operating										
Logic LGIP	64,514,666	1.009	03/01/2006	N/A	66,005,421	64,514,666	(1,490,755)	66,005,421	64,514,666	(1,490,755)
MBIA LGIP	52,167,585	1.000	04/30/2001	N/A	48,044,077	52,167,585	4,123,508	48,044,077	52,167,585	4,123,508
TexPool LGIP	23,176,835	0.611	03/01/2006	N/A	23,144,081	23,176,835	32,754	23,144,081	23,176,835	32,754
TexPool LGIP	29,666,094	0.967	06/30/2010	N/A	40,819,177	29,666,094	(11,153,083)	40,819,177	29,666,094	(11,153,083)
TxDaily Var. LGIP LGIP	33,295,082	0.660	07/31/2012	N/A	40,243,801	33,295,082	(6,948,719)	40,243,801	33,295,082	(6,948,719)
Sub Total/Average LGIP Operating	202,820,262				218,256,557	202,820,262	(15,436,295)	218,256,557	202,820,262	(15,436,295)
LGIP - Bond Proceeds										
Logic LGIP	16,739,298	1.009	06/30/2016	N/A	18,221,008	16,739,298	(1,481,710)	18,221,008	16,739,298	(1,481,710)
Logic LGIP	21,410,042	1.009	06/30/2016	N/A	21,429,841	21,410,042	(19,799)	21,429,841	21,410,042	(19,799)
MBIA LGIP	3,629,992	1.000	08/13/2014	N/A	3,885,377	3,629,992	(255,385)	3,885,377	3,629,992	(255,385)
MBIA LGIP LGIP	45,395,588	1.000	01/31/2015	N/A	46,870,407	45,395,588	(1,474,819)	46,870,407	45,395,588	(1,474,819)
TexPool LGIP	5,002,643	0.611	09/30/2014	N/A	5,003,581	5,002,643	(938)	5,003,581	5,002,643	(938)
TxDaily Var. LGIP LGIP	92,912	0.660	06/30/2009	N/A	92,933	92,912	(21)	92,933	92,912	(21)
TXDAILY VAR. LGIP LGIP	4,501,928	0.660	07/14/2015	N/A	4,556,892	4,501,928	(54,964)	4,556,892	4,501,928	(54,964)
Sub Total/Average LGIP Bond Proceeds	96,772,403				100,060,039	96,772,403	(3,287,636)	100,060,039	96,772,403	(3,287,636)
Municipal										
CDRIA 3 6/1/2017	315,000	3.000	06/18/2015	06/01/2017	317,725	316,090	(1,635)	317,501	315,901	(1,600)
DNN 5 2/15/2019	1,000,000	5.000	06/16/2015	02/15/2019	1,074,205	1,065,463	(8,742)	1,073,860	1,070,210	(3,650)
Franklin ISD TX 2 2/15/2018-16	490,000	2.000	09/19/2013	02/15/2018	491,125	490,874	(251)	490,358	491,715	1,357
FRIDEV 1.55 2/15/2018	930,000	1.550	08/26/2014	02/15/2018	930,202	930,157	(45)	930,605	929,423	(1,182)
Mansfield Tex CTFS 4 2/15/2019	630,000	4.000	01/11/2017	02/15/2019	-	659,509	659,509	-	662,672	662,672
PORT 2 2/15/2017	-	2.000	05/24/2012	02/15/2017	725,340	-	(725,340)	725,500	-	(725,500)
TXSHGR 4 5/15/2018	450,000	4.000	07/23/2015	05/15/2018	465,370	462,570	(2,800)	465,912	463,167	(2,745)
TXSHGR 4 5/15/2019	595,000	4.000	07/23/2015	05/15/2019	624,873	621,725	(3,148)	625,476	623,399	(2,077)
TXST 1.402 8/1/2018	845,000	1.402	02/05/2015	08/01/2018	845,000	845,000	-	846,732	844,113	(2,619)
Sub Total/Average Municipal	5,255,000				5,473,839	5,391,388	(82,451)	5,475,944	5,400,600	(75,344)

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY Quarterly
 Begin Date: 12/31/2016, End Date: 3/31/2017

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
US Agency										
FAMC 1.675 1/17/2020-17	5,000,000	1.675	01/17/2017	01/17/2020	-	5,000,000	5,000,000	-	4,993,950	4,993,950
FFCB 1.08 8/15/2019-17	3,300,000	1.080	08/15/2016	08/15/2019	3,300,000	3,300,000	-	3,259,057	3,274,435	15,378
FFCB 1.08 8/15/2019-17	1,000,000	1.080	08/15/2016	08/15/2019	1,000,000	1,000,000	-	987,593	992,253	4,660
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,998,852	4,998,956	104	4,937,575	4,945,040	7,465
FFCB 1.18 6/13/2019-17	5,000,000	1.180	06/21/2016	06/13/2019	5,000,411	5,000,369	(42)	4,930,275	4,940,140	9,865
FHLB 1.19 10/28/2019-17	2,000,000	1.190	10/28/2016	10/28/2019	2,000,000	2,000,000	-	1,986,286	1,979,194	(7,092)
FHLB 1.19 10/28/2019-17	3,000,000	1.190	10/28/2016	10/28/2019	3,000,000	3,000,000	-	2,979,429	2,968,791	(10,638)
FHLB 1.375 3/9/2018	2,000,000	1.375	03/22/2016	03/09/2018	2,011,406	2,009,007	(2,399)	2,007,154	2,004,588	(2,566)
FHLB 1.375 3/9/2018	3,000,000	1.375	03/22/2016	03/09/2018	3,017,253	3,013,625	(3,628)	3,010,731	3,006,882	(3,849)
FHLB 1.65 1/6/2020-17	4,000,000	1.650	01/06/2017	01/06/2020	-	3,999,263	3,999,263	-	3,993,876	3,993,876
FHLMC 1.2 5/16/2019-17	3,000,000	1.200	05/16/2016	05/16/2019	3,000,000	3,000,000	-	2,974,563	2,977,071	2,508
FHLMC 1.5 12/30/2019-17	2,000,000	1.500	12/30/2016	12/30/2019	2,000,000	2,000,000	-	1,991,328	1,992,904	1,576
FHLMC Step 11/22/2019-17	3,045,000	0.800	11/22/2016	11/22/2019	3,041,331	3,041,648	317	3,038,319	3,040,390	2,071
FNMA 1.125 10/29/2018-16	3,000,000	1.125	10/29/2015	10/29/2018	2,999,452	2,999,527	75	2,982,315	2,991,417	9,102
FNMA 1.125 9/27/2019-17	5,000,000	1.125	09/30/2016	09/27/2019	5,001,146	5,001,041	(105)	4,918,790	4,925,165	6,375
FNMA 1.15 12/30/2019-17	2,000,000	1.150	06/30/2016	12/30/2019	2,000,000	2,000,000	-	1,969,110	1,991,380	22,270
FNMA 1.16 11/16/2018-16	3,000,000	1.160	11/16/2015	11/16/2018	3,000,000	3,000,000	-	2,979,333	2,980,986	1,653
FNMA 1.5 11/25/2019-16	3,000,000	1.500	11/25/2015	11/25/2019	3,000,000	3,000,000	-	2,990,901	2,991,303	402
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,995,320	2,995,620	300	2,968,170	2,970,420	2,250
FNMA 1.8 3/13/2020-17	5,000,000	1.800	03/13/2017	03/13/2020	-	5,000,000	5,000,000	-	4,991,695	4,991,695
FNMA Step 3/22/2019-17	-	0.750	03/22/2016	03/22/2019	2,000,000	-	(2,000,000)	1,997,378	-	(1,997,378)
FNMA Step 4/26/2019-17	2,000,000	0.750	04/28/2016	04/26/2019	2,000,000	2,000,000	-	1,996,936	1,999,328	2,392
Sub Total/Average US Agency	67,345,000				55,365,170	67,359,057	11,993,887	54,905,243	66,951,208	12,045,965
Total / Average	426,729,484				411,150,397	426,879,929	15,729,532	410,692,575	426,481,292	15,788,717

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Community Development Corporation
December 31, 2016 - March 31, 2017
Portfolio Summary Management Report



This report is prepared for the City of McKinney in accordance with Chapter 2256 of the Public Funds Investment Act (PFIA). Section 2256.023 (a) of the PFIA states that "Not less than quarterly, the investment officer shall prepare and submit to the governing body of the entity a written report of the investment transactions for all funds covered by this chapter for the preceding reporting period." This report is signed by the Investment Officer and includes the disclosures required in the PFIA. Market prices were obtained from the Custodial Bank and The Bank of New York.

Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2016	\$ 40,053,533	\$ 40,063,985	\$ (10,452)	0.73	0.62	\$ 10,478	55
3/31/2017	\$ 40,018,711	\$ 40,026,522	\$ (7,811)	0.86	0.91	\$ 1,905	49
	\$ (34,822)	Decrease in Investment Holdings (Market Value)¹					

Mark Holloway, Chief Financial Officer

Date

Kelvin Bryant, Investment and Treasury Manager

Date

Trudy G. Mathis, Director of Finance

Date

¹"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

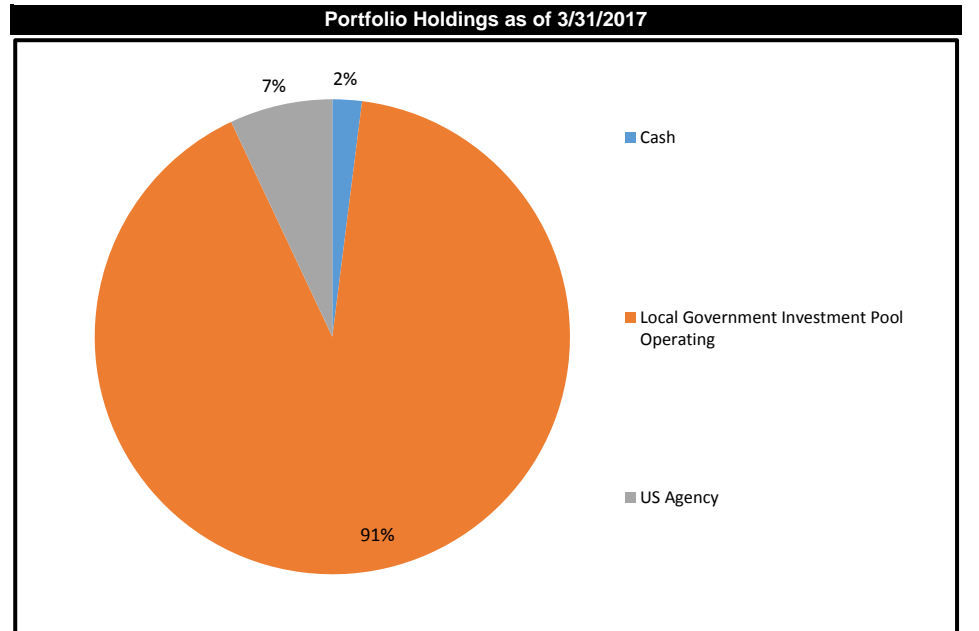
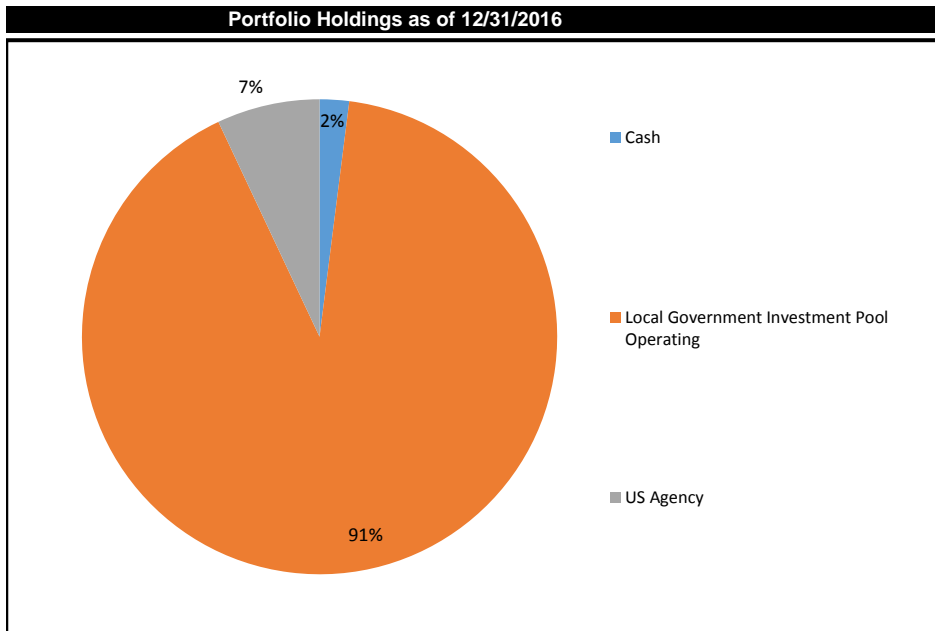
City of McKinney

Distribution by Security Sector -Book Value

MCDC

Begin Date 12/31/2016, End Date: 3/31/2017

Security Sector Allocation				
Security Sector	Book Value 12/31/2016	% of Portfolio 12/31/2016	Book Value 3/31/2017	% of Portfolio 3/31/2017
Cash	618,746	2%	858,198	2%
Local Government Investment Pool Operating	36,746,721	91%	36,469,637	91%
US Agency	2,698,519	7%	2,698,688	7%
Total / Average	40,063,987	101%	40,026,523	100%





City of McKinney
Distribution by Maturity Range - Book Value
GROUP: MCDC Quarterly

Begin Date: 12/31/2016, End Date: 3/31/2017

Maturity Range Allocation

Maturity Range	Book Value	% of Portfolio	Book Value	% of Portfolio
	12/31/2016	12/31/2016	3/31/2017	3/31/2017
0-1 Month	37,365,467	93	37,327,835	93
1-2 Years	-	-	2,698,688	7
2-3 Years	2,698,519	7	-	-
Total / Average	40,063,985	100	40,026,522	100

Portfolio Holdings

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City of McKinney
 INVENTORY HOLDINGS
 Portfolio / Report Group: GROUP: MCDC Quarterly
 As of 3/31/2017

Description	Face Amount/ Shares	Cost Price	Cost Value	Book Value	Unrealized G/L-BV	Coupon Rate	YTM @ Cost	Settlement Date	Maturity Date	Days To Maturity
Cash										
American National Bank Cash	858,198	100.000	858,198	858,198	-	0.200	0.200	03/01/2006	N/A	1
Sub Total / Average	858,198	100.000	858,198	858,198	-	0.200	0.200			1
Local Government Investment Pool										
Logic LGIP	7,557,386	100.000	7,557,386	7,557,386	-	1.009	1.009	03/01/2006	N/A	1
MBIA LGIP	4,065,452	100.000	4,065,452	4,065,452	-	1.000	1.000	08/31/2011	N/A	1
TexPool LGIP	9,093,681	100.000	9,093,681	9,093,681	-	0.967	0.967	11/30/2012	N/A	1
TexPool LGIP	4,664,329	100.000	4,664,329	4,664,329	-	0.611	0.611	03/01/2006	N/A	1
TxDaily Var. LGIP LGIP	11,088,788	100.000	11,088,788	11,088,788	-	0.660	0.660	07/31/2012	N/A	1
Sub Total / Average	36,469,637	100.000	36,469,637	36,469,637	-	0.840	0.840			1
US Agency										
FAMC 1.27 3/11/2019-17	2,700,000	99.900	2,697,975	2,698,688	(7,811)	1.270	1.295	03/11/2016	03/11/2019	710
Sub Total / Average	2,700,000	99.900	2,697,975	2,698,688	(7,811)	1.270	1.295			710
Total / Average	40,027,835	100.000	40,025,810	40,026,522	(7,811)	0.856	0.857			49

City of McKinney
 QUARTERLY POSITION CHANGE
 Begin Date: 12/31/2016, End Date: 3/31/2017

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	858,198	N/A	03/01/2006	N/A	618,746	858,198	239,452	618,746	858,198	-
Sub Total/Average Cash	858,198				618,746	858,198	239,452	618,746	858,198	-
Local Government Investment Pool										
Logic LGIP	7,557,386	N/A	03/01/2006	N/A	7,888,779	7,557,386	-331,393	7,888,779	7,557,386	-
MBIA LGIP	4,065,452	N/A	08/31/2011	N/A	4,055,756	4,065,452	9,696	4,055,756	4,065,452	-
TexPool LGIP	4,664,329	N/A	03/01/2006	N/A	4,657,738	4,664,329	6,591	4,657,738	4,664,329	-
TexPool LGIP	9,093,681	N/A	11/30/2012	N/A	9,072,611	9,093,681	21,070	9,072,611	9,093,681	-
TxDaily Var. LGIP LGIP	11,088,788	N/A	07/31/2012	N/A	11,071,837	11,088,788	16,951	11,071,837	11,088,788	-
Sub Total/Average LGIP	36,469,637				36,746,721	36,469,637	-277,084	36,746,721	36,469,637	-
US Agency										
FAMC 1.27 3/11/2019-17	2,700,000	1.270	03/11/2016	03/11/2019	2,698,519	2,698,688	169	2,688,066	2,690,877	2,811
Sub Total/Average US Agency	2,700,000				2,698,519	2,698,688	169	2,688,066	2,690,877	2,811
Total / Average	40,027,835				40,063,985	40,026,522	-37,463	40,053,533	40,018,711	2,811

City of McKinney

Distribution by Security Sector -Book Value

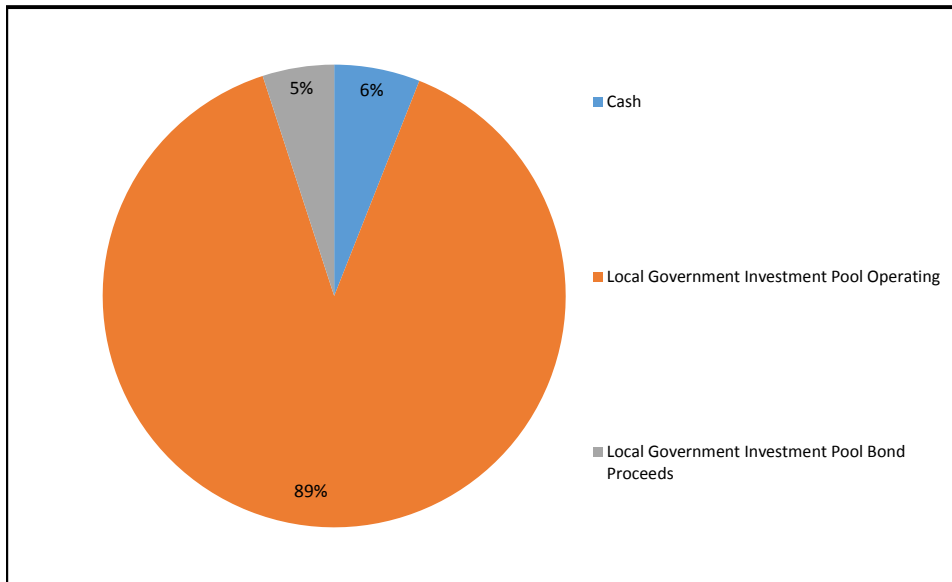
GROUP: MEDC QUARTERLY

Begin Date 12/31/2016, End Date: 3/31/2017

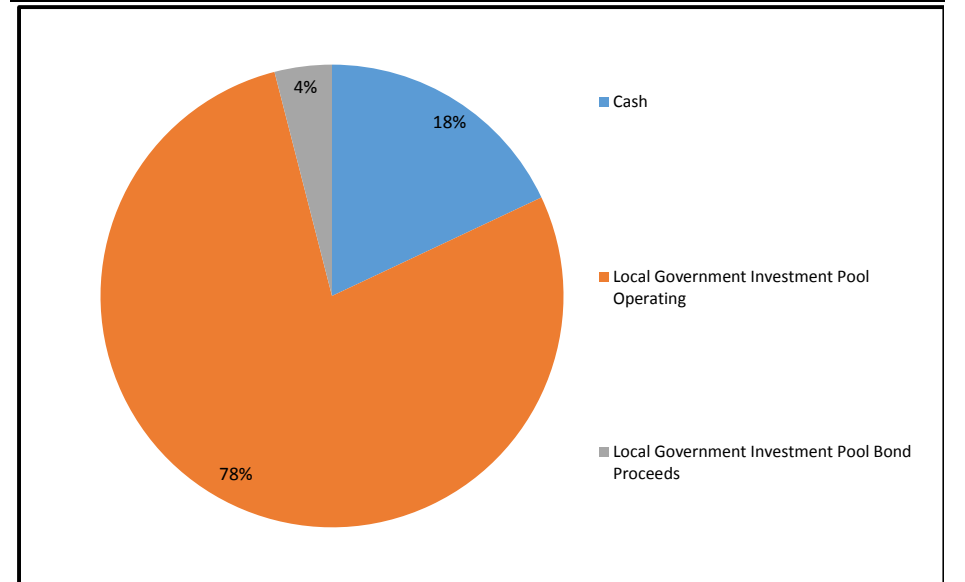
Security Sector Allocation

Security Sector	Book Value 12/31/2016	% of Portfolio 12/31/2016	Book Value 3/31/2017	% of Portfolio 3/31/2017
Cash	1,866,549	6%	7,002,608	18%
Local Government Investment Pool Operating	30,104,316	89%	29,921,273	78%
Local Government Investment Pool Bond Proceeds	1,582,150	5%	1,581,215	4%
Total / Average	33,553,015	100%	38,505,096	100%

Portfolio Holdings as of 12/31/2016



Portfolio Holdings as of 3/31/2017



City of McKinney
Distribution by Maturity Range - Book Value
GROUP: MEDC Quarterly

Begin Date: 12/31/2016, End Date: 3/31/2017

Maturity Range Allocation

Maturity Range	Book Value 12/31/2016	% of Portfolio 12/31/2016	Book Value 3/31/2017	% of Portfolio 3/31/2017
0-1 Month	33,553,015	100	38,505,096	100
Total / Average	33,553,015	100	38,505,096	100

Portfolio Holdings

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City of McKinney
INVENTORY HOLDINGS
Portfolio / Report Group: GROUP: MEDC Quarterly
As of 3/31/2017

Description	Face Amount/Shares	Cost Price	Cost Value	Book Value	Unrealized G/L-BV	Coupon Rate	YTM @ Cost	Settlement Date	Maturity Date	Days To Maturity
Cash										
American National Bank Cash	7,002,608	100	7,002,608	7,002,608	0.00	0.200	0.200	03/01/2006	N/A	1
Sub Total / Average	7,002,608	100	7,002,608	7,002,608	0.00	0.200	0.200			1
LGIP - Operating										
Logic LGIP	9,980,812	100	9,980,812	9,980,812	0.00	1.009	1.009	10/31/2008	N/A	1
MBIA LGIP	4,551,526	100	4,551,526	4,551,526	0.00	1.000	1.000	09/30/2011	N/A	1
TexPool LGIP	7,325,518	100	7,325,518	7,325,518	0.00	0.967	0.967	11/30/2012	N/A	1
TexPool LGIP	2,521,808	100	2,521,808	2,521,808	0.00	0.611	0.611	03/01/2006	N/A	1
TxDaily Var. LGIP LGIP	5,541,609	100	5,541,609	5,541,609	0.00	0.660	0.660	07/31/2012	N/A	1
Sub Total / Average	29,921,273	100	29,921,273	29,921,273	0.00	0.899	0.899			1
LGIP - Bond Proceeds										
MBIA LGIP	1,581,215	100	1,581,215	1,581,215	0.00	1.000	1.000	02/28/2011	N/A	1
Sub Total / Average	1,581,215	100	1,581,215	1,581,215	0.00	1.000	1.000			1
Total / Average	38,505,096	100	38,505,096	38,505,096	0.00	0.776	0.776			1

City of McKinney
 QUARTERLY POSITION CHANGE
 Begin Date: 12/31/2016, End Date: 3/31/2017

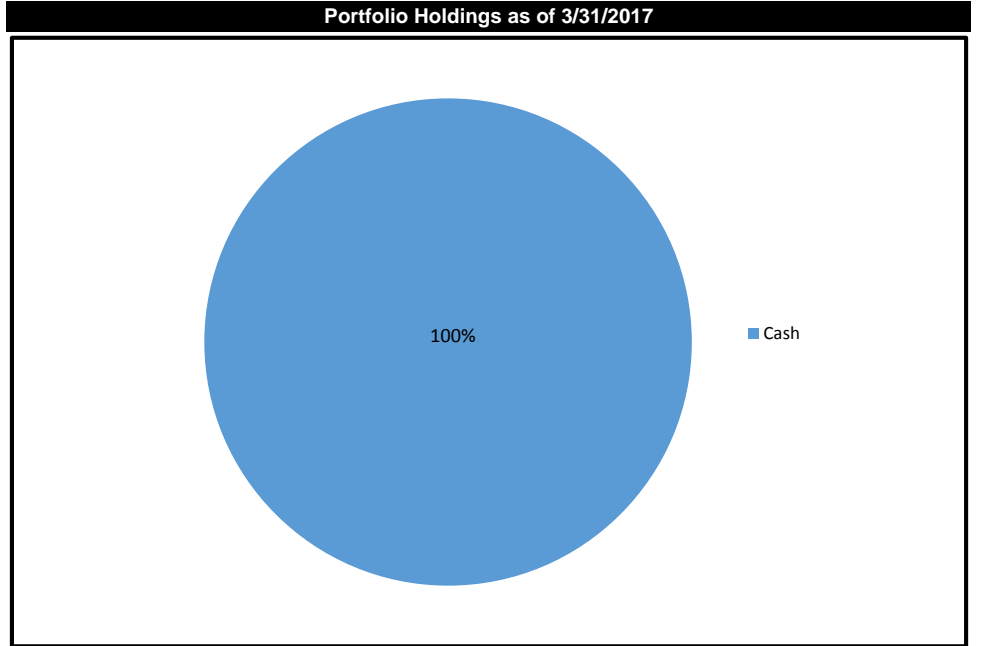
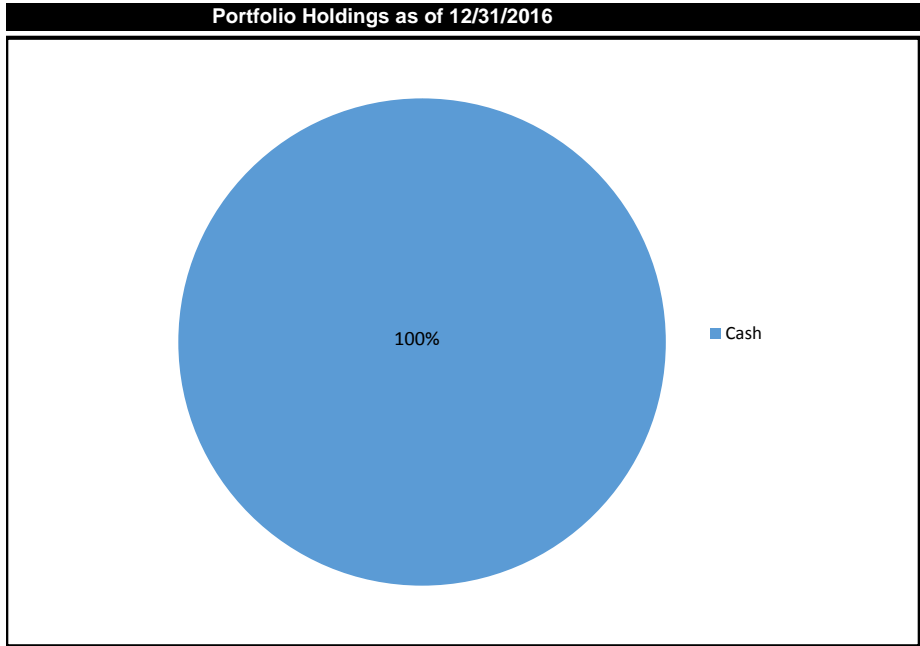
Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	7,002,608	N/A	03/01/2006	N/A	1,866,549	7,002,608	5,136,059	1,866,549	7,002,608	-
Sub Total/Average	7,002,608				1,866,549	7,002,608	5,136,059	1,866,549	7,002,608	-
LGIP - Operating										
Logic LGIP	9,980,812	N/A	10/31/2008	N/A	9,956,615	9,980,812	24,197	9,956,615	9,980,812	-
MBIA LGIP	4,551,526	N/A	09/30/2011	N/A	4,540,674	4,551,526	10,852	4,540,674	4,551,526	-
TexPool LGIP	2,521,808	N/A	03/01/2006	N/A	2,518,242	2,521,808	3,566	2,518,242	2,521,808	-
TexPool LGIP	7,325,518	N/A	11/30/2012	N/A	8,555,648	7,325,518	(1,230,130)	8,555,648	7,325,518	-
TxDaily Var. LGIP LGIP	5,541,609	N/A	07/31/2012	N/A	4,533,137	5,541,609	1,008,472	4,533,137	5,541,609	-
Sub Total/Average	29,921,273				30,104,316	29,921,273	(183,043)	30,104,316	29,921,273	-
LGIP - Bond Proceeds										
MBIA LGIP	1,581,215	N/A	02/28/2011	N/A	1,582,150	1,581,215	(935)	1,582,150	1,581,215	-
Sub Total/Average	1,581,215				1,582,150	1,581,215	(935)	1,582,150	1,581,215	-
Total / Average	38,505,098				33,553,015	38,505,098	4,952,083	33,553,015	38,505,098	-

City of McKinney
Distribution by Security Sector -Book Value

GROUP: MCVB

Begin Date 12/31/2016, End Date: 3/31/2017

Security Sector Allocation				
Security Sector	Book Value 12/31/2016	% of Portfolio 12/31/2016	Book Value 3/31/2017	% of Portfolio 3/31/2017
Cash	61,358	100%	74,070	100%
Total / Average	61,358	100%	74,070	100%



**City of McKinney
Distribution by Maturity Range - Book Value
MCVB**

Begin Date: 12/31/2016, End Date: 3/31/2017

Maturity Range Allocation

Maturity Range	Book Value 12/31/2016	% of Portfolio 12/31/2016	Book Value 3/31/2017	% of Portfolio 3/31/2017
0-1 Month	61,358	100%	74,070	100%
Total / Average	61,358	100%	74,070	100%

Portfolio Holdings

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City of McKinney
 INVENTORY HOLDINGS
 Portfolio / Report Group: MCVB
 As of 3/31/2017

Description	Face Amount/ Shares	Cost Price	Cost Value	Book Value	Unrealized G/L-BV	Coupon Rate	YTM @ Cost	Settlement Date	Maturity Date	Days To Maturity
Cash										
American National Bank Cash	74,070	100.000	74,070	74,070	0.00	0.200	0.200	09/30/2011	N/A	1
Sub Total / Average	74,070	100.000	74,070	74,070	0.00	0.200	0.200			1
Total / Average	74,070	100.000	74,070	74,070	0.00	0.200	0.200			1

City of McKinney
 QUARTERLY POSITION CHANGE
 Begin Date: 12/31/2016, End Date: 3/31/2017

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	74,070	N/A	09/30/2011	N/A	61,358	74,070	12,712	61,358	74,070	-
Sub Total/Average Cash	74,070				61,358	74,070	12,712	61,358	74,070	-
Total / Average	74,070				61,358	74,070	12,712	61,358	74,070	-