

City of McKinney

FY 2017 –4th Quarter Investment Report Ending 9/30/17



Table of Contents

▪ Combined Portfolio	Page 1
▪ City of McKinney Portfolio	Page 2
▪ McKinney Community Development Corporation Portfolio	Page 9
▪ McKinney Economic Development Corporation Portfolio	Page 14
▪ McKinney Conventions and Visitors Bureau Portfolio	Page 19



CITY OF MCKINNEY, TEXAS
Investment Report - Combined Quarterly Portfolio
June 30, 2017 - September 30, 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
6/30/2017	\$ 497,005,173	\$ 497,496,115	\$ (490,942)	1.08	1.14	\$ 271,712	132
9/30/2017	\$ 506,908,446	\$ 507,341,105	\$ (432,659)	1.24	1.20	\$ 279,043	120
	\$ 9,903,273	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, TEXAS
Investment Report - City Quarterly Portfolio
June 30, 2017 - September 30, 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
6/30/2017	\$ 418,195,956	\$ 418,677,997	\$ (482,041)	1.07	1.14	\$ 261,330	155
9/30/2017	\$ 426,744,772	\$ 427,165,313	\$ (420,541)	1.23	1.20	\$ 277,233	141
	\$ 8,548,816	Increase in Investment Holdings (Market Value)¹					

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

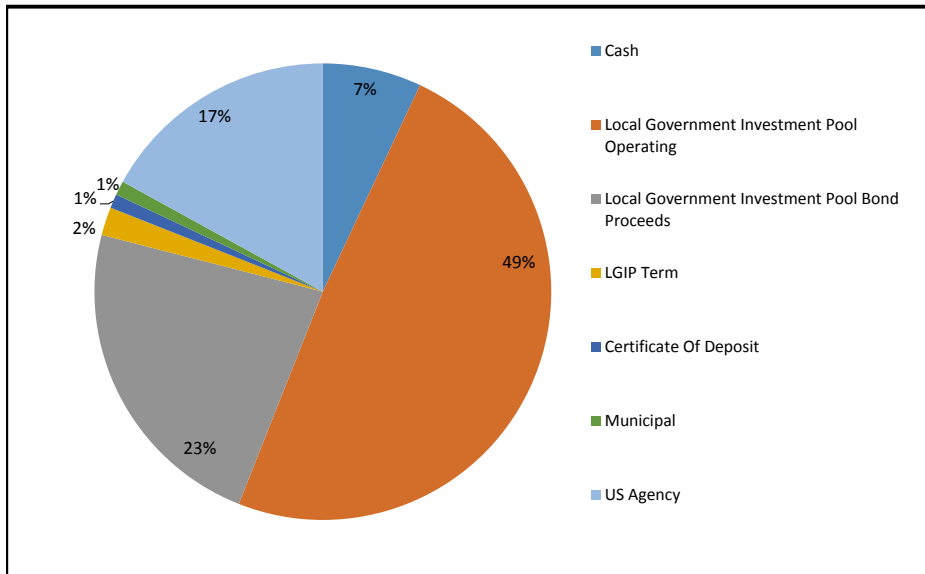
CITY

Begin Date 6/30/2017, End Date: 9/30/2017

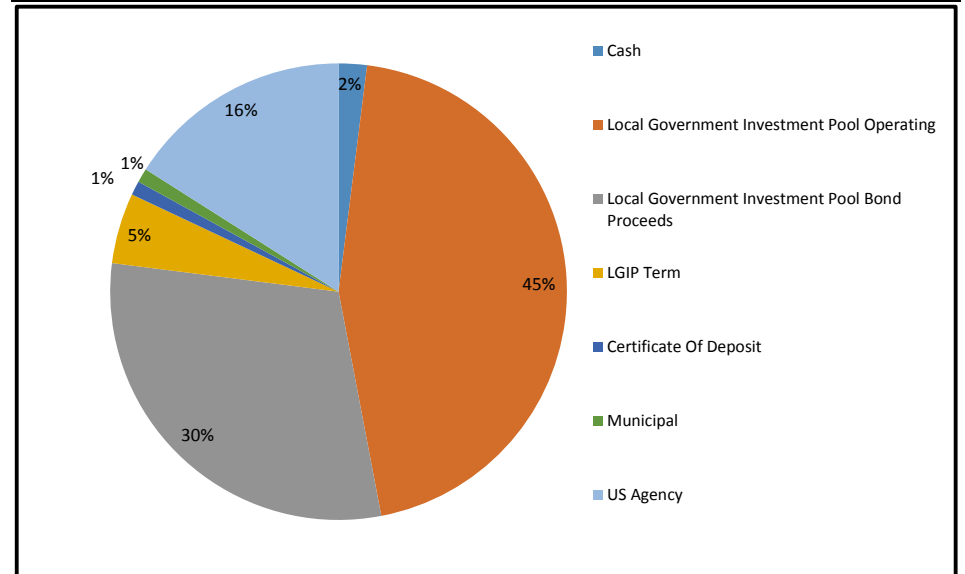
Security Sector Allocation

Security Sector	Book Value 6/30/2017	% of Portfolio 6/30/2017	Book Value 9/30/2017	% of Portfolio 9/30/2017
Cash	27,609,373	7%	14,555,021	2%
Local Government Investment Pool Operating	206,291,876	49%	190,801,276	45%
Local Government Investment Pool Bond Proceeds	93,302,644	23%	124,837,034	30%
LGIP Term	10,000,000	2%	20,000,000	5%
Certificate Of Deposit	5,062,585	1%	5,077,273	1%
Municipal	5,056,583	1%	4,547,281	1%
US Agency	71,354,936	17%	67,347,428	16%
Total / Average	418,677,997	100%	427,165,313	100%

Portfolio Holdings as of 6/30/2017



Portfolio Holdings as of 9/30/2017



City of McKinney

Distribution by Maturity Range - Book Value

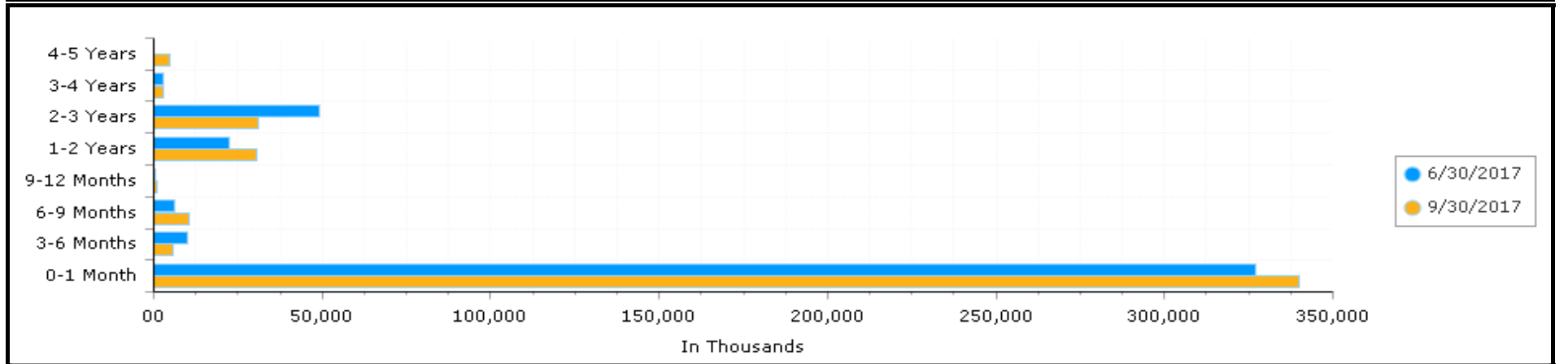
GROUP: CITY

Begin Date: 6/30/2017, End Date: 9/30/2017

Maturity Range Allocation

Maturity Range	Book Value 6/30/2017	% of Portfolio 6/30/2017	Book Value 9/30/2017	% of Portfolio 9/30/2017
0-1 Month	327,203,893	78	340,193,329	80
3-6 Months	10,000,000	2	5,940,714	1
6-9 Months	6,437,412	2	10,457,001	3
9-12 Months	459,801	-	845,000	-
1-2 Years	22,238,557	5	30,693,281	7
2-3 Years	49,342,417	12	31,042,472	7
3-4 Years	2,995,917	1	2,996,217	1
4-5 Years	-	-	4,997,298	1
Total / Average	418,677,997	100	427,165,312	100

Portfolio Holdings



City of McKinney
INVENTORY HOLDINGS
Portfolio / Report Group: GROUP: CITY
As of 9/30/2017

Description	Trans. ID	Face Amount	Cost Price	Cost Value	Book Value	Unreal G/L- BV	Coupon Rate	YTM @ Cost	Settlement Date	Maturity Date	Maturity Range	Days To Maturity
Cash												
American National Bank Cash	None	14,538,639	100.000	14,538,639	14,538,639	-	0.430	0.430	N/A	N/A	0-1 Month	1
American National Bank Cash	None	14,550	100.000	14,550	14,550	-	0.430	0.430	N/A	N/A	0-1 Month	1
American National Bank Cash	None	1,832	100.000	1,832	1,832	-	0.430	0.430	N/A	N/A	0-1 Month	1
Sub Total / Average	None	14,555,021	100.000	14,555,021	14,555,021	-	0.430	0.430				1
LGIP - Operating												
Logic LGIP	None	58,409,402	100.000	58,409,402	58,409,402	-	1.283	1.283	N/A	N/A	0-1 Month	1
MBIA LGIP	None	50,211,451	100.000	50,211,451	50,211,451	-	1.250	1.250	N/A	N/A	0-1 Month	1
TexPool LGIP	None	38,461,152	100.000	38,461,152	38,461,152	-	1.264	1.264	N/A	N/A	0-1 Month	1
TexPool LGIP	None	20,279,197	100.000	20,279,197	20,279,197	-	1.015	1.015	N/A	N/A	0-1 Month	1
TxDaily Var. LGIP LGIP	None	23,440,074	100.000	23,440,074	23,440,074	-	1.030	1.030	N/A	N/A	0-1 Month	1
Sub Total / Average	None	190,801,276	100.000	190,801,276	190,801,276	-	1.229	1.229				1
LGIP - Bond Proceeds												
Logic LGIP	None	15,030,008	100.000	15,030,008	15,030,008	-	1.283	1.283	N/A	N/A	0-1 Month	1
Logic LGIP	None	21,296,198	100.000	21,296,198	21,296,198	-	1.283	1.283	N/A	N/A	0-1 Month	1
Logic LGIP	None	39,442,286	100.000	39,442,286	39,442,286	-	1.283	1.283	N/A	N/A	0-1 Month	1
MBIA LGIP	None	2,385,925	100.000	2,385,925	2,385,925	-	1.250	1.250	N/A	N/A	0-1 Month	1
MBIA LGIP LGIP	None	39,166,727	100.000	39,166,727	39,166,727	-	1.250	1.250	N/A	N/A	0-1 Month	1
TexPool LGIP	None	3,064,768	100.000	3,064,768	3,064,768	-	1.015	1.015	N/A	N/A	0-1 Month	1
TXDAILY VAR. LGIP LGIP	None	4,358,184	100.000	4,358,184	4,358,184	-	1.030	1.030	N/A	N/A	0-1 Month	1
TxDaily Var. LGIP LGIP	None	92,938	100.000	92,938	92,938	-	1.030	1.030	N/A	N/A	0-1 Month	1
Sub Total / Average	None	124,837,034	100.000	124,837,033	124,837,034	-	1.229	1.229				1
Texas TERM												
TexasTERM 0 10/6/2017	Tx Day 1067-13	10,000,000	100.000	10,000,000	10,000,000	-	1.010	1.010	01/11/2017	10/06/2017	0-1 Month	6
TXTERM 0 6/25/2018	Tx Day 1067-13	10,000,000	100.000	10,000,000	10,000,000	-	1.460	1.460	09/28/2017	06/25/2018	6-9 Months	268
Sub Total / Average		20,000,000	100.000	20,000,000	20,000,000	-	1.235	1.235				137
Certificate Of Deposit												
LEGACY 1.15 5/31/2019	2016-012	5,077,273	100.000	5,077,273	5,077,273	-	1.150	1.150	05/31/2016	05/31/2019	1-2 Years	608
Sub Total / Average		5,077,273	100.000	5,077,273	5,077,273	-	1.150	1.150				608

City of McKinney
INVENTORY HOLDINGS
Portfolio / Report Group: GROUP: CITY
As of 9/30/2017

Description	Trans. ID	Face Amount	Cost Price	Cost Value	Book Value	Unreal G/L- BV	Coupon Rate	YTM @ Cost	Settlement Date	Maturity Date	Maturity Range	Days To Maturity
Municipal												
DNN 5 2/15/2019	2015-008	1,000,000	112.811	1,128,110	1,048,078	4,272.33	5.000	1.401	06/16/2015	02/15/2019	1-2 Years	503
FRIDEV 1.55 2/15/2018	2014-008	930,000	100.067	930,623	930,067	(653.25)	1.550	1.530	08/26/2014	02/15/2018	3-6 Months	138
Mansfield Tex CTF5 4 2/15/2019	2017-006	630,000	105.240	663,012	651,672	2,790.57	4.000	1.450	01/11/2017	02/15/2019	1-2 Years	503
TXSHGR 4 5/15/2018	2015-010	450,000	106.997	481,487	457,001	172.54	4.000	1.451	07/23/2015	05/15/2018	6-9 Months	227
TXSHGR 4 5/15/2019	2015-011	595,000	108.066	642,993	615,463	1,295.79	4.000	1.801	07/23/2015	05/15/2019	1-2 Years	592
TXST 1.402 8/1/2018	2015-004	845,000	100.000	845,000	845,000	(25.35)	1.402	1.402	02/05/2015	08/01/2018	9-12 Months	305
Sub Total / Average		4,450,000	105.421	4,691,225	4,547,281	7,853	3.219	1.494				373
US Agency												
FAMC 1.675 1/17/2020-17	2017-008	5,000,000	100.000	5,000,000	5,000,000	(11,620.00)	1.675	1.675	01/17/2017	01/17/2020	2-3 Years	839
FFCB 1.08 8/15/2019-17	2016-016	3,300,000	100.000	3,300,000	3,300,000	(30,577.80)	1.080	1.080	08/15/2016	08/15/2019	1-2 Years	684
FFCB 1.08 8/15/2019-17	2016-015	1,000,000	100.000	1,000,000	1,000,000	(9,266.00)	1.080	1.080	08/15/2016	08/15/2019	1-2 Years	684
FFCB 1.17 10/3/2019-17	2017-001	5,000,000	99.975	4,998,750	4,999,163	(46,038.19)	1.170	1.178	10/03/2016	10/03/2019	2-3 Years	733
FFCB 1.18 6/13/2019-17	2016-013	5,000,000	100.010	5,000,500	5,000,286	(44,730.91)	1.180	1.177	06/21/2016	06/13/2019	1-2 Years	621
FFCB 2.05 8/23/2022-18	2017-012	5,000,000	99.945	4,997,250	4,997,298	(53,437.52)	2.050	2.062	08/29/2017	08/23/2022	4-5 Years	1,788
FHLB 1.19 10/28/2019-17	2017-002	2,000,000	100.000	2,000,000	2,000,000	(20,734.00)	1.190	1.190	10/28/2016	10/28/2019	2-3 Years	758
FHLB 1.19 10/28/2019-17	2017-003	3,000,000	100.000	3,000,000	3,000,000	(31,110.00)	1.190	1.190	10/28/2016	10/28/2019	2-3 Years	758
FHLB 1.375 3/9/2018	2016-008	2,000,000	100.942	2,018,841	2,004,237	(2,491.14)	1.375	0.890	03/22/2016	03/09/2018	3-6 Months	160
FHLB 1.375 3/9/2018	2016-009	3,000,000	100.950	3,028,500	3,006,409	(3,790.48)	1.375	0.886	03/22/2016	03/09/2018	3-6 Months	160
FHLMC 1.2 5/16/2019-17	2016-011	3,000,000	100.000	3,000,000	3,000,000	(19,314.00)	1.200	1.200	05/16/2016	05/16/2019	1-2 Years	593
FHLMC 1.5 12/30/2019-17	2017-005	2,000,000	100.000	2,000,000	2,000,000	(10,268.00)	1.500	1.500	12/30/2016	12/30/2019	2-3 Years	821
FHLMC 1.75 4/27/2020-17	2017-010	4,000,000	100.005	4,000,200	4,000,172	244.33	1.750	1.748	04/27/2017	04/27/2020	2-3 Years	940
FHLMC 1.75 4/27/2020-17	2017-011	2,000,000	100.050	2,001,000	2,000,858	(650.00)	1.750	1.733	04/27/2017	04/27/2020	2-3 Years	940
FHLMC Step 11/22/2019-17	2017-004	3,045,000	99.875	3,041,194	3,042,279	1,496.67	0.800	1.500	11/22/2016	11/22/2019	2-3 Years	783
FNMA 1.125 10/29/2018-16	2016-001	3,000,000	99.970	2,999,100	2,999,676	(13,625.83)	1.125	1.135	10/29/2015	10/29/2018	1-2 Years	394
FNMA 1.125 9/27/2019-17	2016-017	5,000,000	100.025	5,001,250	5,000,832	(76,482.17)	1.125	1.116	09/30/2016	09/27/2019	1-2 Years	727
FNMA 1.15 12/30/2019-17	2016-014	2,000,000	100.000	2,000,000	2,000,000	(23,340.00)	1.150	1.150	06/30/2016	12/30/2019	2-3 Years	821
FNMA 1.16 11/16/2018-16	2016-002	3,000,000	100.000	3,000,000	3,000,000	(18,744.00)	1.160	1.160	11/16/2015	11/16/2018	1-2 Years	412
FNMA 1.5 11/25/2019-16	2016-003	3,000,000	100.000	3,000,000	3,000,000	(10,887.00)	1.500	1.500	11/25/2015	11/25/2019	2-3 Years	786
FNMA 1.75 11/25/2020-16	2016-005	3,000,000	99.800	2,994,000	2,996,217	(3,026.67)	1.750	1.792	11/25/2015	11/25/2020	3-4 Years	1,152
Sub Total / Average		67,345,000	100.053	67,380,584	67,347,427	(428,393)	1.365	1.363				778
Total / Average		427,065,605	100.065	427,342,413	427,165,313	(420,540)	1.245	1.225				141

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY
 Begin Date: 6/30/2017, End Date: 9/30/2017

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in BV
Cash										
American National Bank Cash	14,538,639	0.430	N/A	N/A	27,586,162	14,538,639	(13,047,523)	27,586,162	14,538,639	(13,047,523)
American National Bank Cash	14,550	0.430	N/A	N/A	18,032	14,550	(3,482)	18,032	14,550	(3,482)
American National Bank Cash	1,832	0.430	N/A	N/A	5,179	1,832	(3,347)	5,179	1,832	(3,347)
Sub Total/Average Cash	14,555,021				27,609,373	14,555,021	(13,054,352)	27,609,373	14,555,021	(13,054,352)
LGIP - Operating										
Logic LGIP	58,409,402	1.283	N/A	N/A	58,377,931	58,409,402	31,471	58,377,931	58,409,402	31,471
MBIA LGIP	50,211,451	1.250	N/A	N/A	51,559,563	50,211,451	(1,348,112)	51,559,563	50,211,451	(1,348,112)
TexPool LGIP	38,461,152	1.015	N/A	N/A	39,771,722	38,461,152	(1,310,570)	39,771,722	38,461,152	(1,310,570)
TexPool LGIP	20,279,197	1.264	N/A	N/A	23,222,360	20,279,197	(2,943,163)	23,222,360	20,279,197	(2,943,163)
TxDaily Var. LGIP LGIP	23,440,074	1.000	N/A	N/A	33,360,300	23,440,074	(9,920,226)	33,360,300	23,440,074	(9,920,226)
Sub Total/Average LGIP - Operating	190,801,276				206,291,876	190,801,276	(15,490,600)	206,291,876	190,801,276	(15,490,600)
LGIP - Bond Proceeds										
Logic LGIP	21,296,198	1.283	N/A	N/A	21,402,581	21,296,198	(106,383)	21,402,581	21,296,198	(106,383)
Logic LGIP	15,030,008	1.283	N/A	N/A	15,710,653	15,030,008	(680,645)	15,710,653	15,030,008	(680,645)
Logic LGIP	39,442,286	1.283	N/A	N/A	-	39,442,286	39,442,286	-	39,442,286	39,442,286
MBIA LGIP	2,385,925	1.250	N/A	N/A	3,377,515	2,385,925	(991,590)	3,377,515	2,385,925	(991,590)
MBIA LGIP LGIP	39,166,727	1.250	N/A	N/A	43,219,483	39,166,727	(4,052,756)	43,219,483	39,166,727	(4,052,756)
TexPool LGIP	3,064,768	1.015	N/A	N/A	5,003,626	3,064,768	(1,938,858)	5,003,626	3,064,768	(1,938,858)
TxDaily Var. LGIP LGIP	92,938	1.000	N/A	N/A	92,924	92,938	14	92,924	92,938	14
TXDAILY VAR. LGIP LGIP	4,358,184	1.000	N/A	N/A	4,495,862	4,358,184	(137,678)	4,495,862	4,358,184	(137,678)
Sub Total/Average LGIP - Bond Proceeds	124,837,034				93,302,644	124,837,034	31,534,390	93,302,644	124,837,034	31,534,390
Tx TERM										
TexasTERM 0 10/6/2017	10,000,000	0.000	01/11/2017	10/06/2017	10,000,000	10,000,000	-	10,000,000	10,000,000	-
TXTERM 0 6/25/2018	10,000,000	0.000	09/28/2017	06/25/2018	-	10,000,000	10,000,000	-	10,000,000	10,000,000
Sub Total/Average Tx TERM	20,000,000				10,000,000	20,000,000	10,000,000	10,000,000	20,000,000	10,000,000
Certificate Of Deposit										
LEGACY 1.15 5/31/2019	5,077,273	1.150	05/31/2016	05/31/2019	5,062,585	5,077,273	14,688	5,062,585	5,077,273	14,688
Sub Total/Average Certificate Of Deposit	5,077,273				5,062,585	5,077,273	14,688	5,062,585	5,077,273	14,688

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY
 Begin Date: 6/30/2017, End Date: 9/30/2017

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in BV
Municipal										
DNN 5 2/15/2019	1,000,000	5.000	06/16/2015	02/15/2019	1,056,819	1,048,078	(8,741)	990,621	1,052,350	61,729
Franklin ISD TX 2 2/15/2018-16	-	2.000	09/19/2013	02/15/2018	490,626	-	(490,626)	486,973	-	(486,973)
FRIDEV 1.55 2/15/2018	930,000	1.550	08/26/2014	02/15/2018	930,112	930,067	(45)	928,819	929,414	595
Mansfield Tex CTFS 4 2/15/2019	630,000	4.000	01/11/2017	02/15/2019	655,613	651,672	(3,941)	625,253	654,463	29,210
TXSHGR 4 5/15/2018	450,000	4.000	07/23/2015	05/15/2018	459,801	457,001	(2,800)	448,123	457,173	9,050
TXSHGR 4 5/15/2019	595,000	4.000	07/23/2015	05/15/2019	618,612	615,463	(3,149)	594,372	616,759	22,387
TXST 1.402 8/1/2018	845,000	1.402	02/05/2015	08/01/2018	845,000	845,000	-	843,969	844,975	1,006
Sub Total/Average Municipal	4,450,000				5,056,583	4,547,281	(509,302)	4,918,130	4,555,134	(362,996)
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	-	4,994,370	4,988,380	(5,990)
FFCB 1.08 8/15/2019-17	1,000,000	1.080	08/15/2016	08/15/2019	1,000,000	1,000,000	-	999,753	990,734	(9,019)
FFCB 1.08 8/15/2019-17	3,300,000	1.080	08/15/2016	08/15/2019	3,300,000	3,300,000	-	3,299,185	3,269,422	(29,763)
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,999,059	4,999,163	104	4,946,720	4,953,125	6,405
FFCB 1.18 6/13/2019-17	5,000,000	1.180	06/21/2016	06/13/2019	5,000,328	5,000,286	(42)	4,969,455	4,955,555	(13,900)
FFCB 2.05 8/23/2022-18	5,000,000	2.050	08/29/2017	08/23/2022	-	4,997,298	4,997,298	-	4,943,860	4,943,860
FHLB 1.19 10/28/2019-17	2,000,000	1.190	10/28/2016	10/28/2019	2,000,000	2,000,000	-	1,980,126	1,979,266	(860)
FHLB 1.19 10/28/2019-17	3,000,000	1.190	10/28/2016	10/28/2019	3,000,000	3,000,000	-	2,970,189	2,968,890	(1,299)
FHLB 1.375 3/9/2018	2,000,000	1.375	03/22/2016	03/09/2018	2,006,636	2,004,237	(2,399)	1,992,396	2,001,746	9,350
FHLB 1.375 3/9/2018	3,000,000	1.375	03/22/2016	03/09/2018	3,010,038	3,006,409	(3,629)	2,988,594	3,002,619	14,025
FHLB 1.65 1/6/2020-17	-	1.650	01/06/2017	01/06/2020	3,999,329	-	(3,999,329)	4,000,976	-	(4,000,976)
FHLMC 1.2 5/16/2019-17	3,000,000	1.200	05/16/2016	05/16/2019	3,000,000	3,000,000	-	2,974,686	2,980,686	6,000
FHLMC 1.5 12/30/2019-17	2,000,000	1.500	12/30/2016	12/30/2019	2,000,000	2,000,000	-	1,993,062	1,989,732	(3,330)
FHLMC 1.75 4/27/2020-17	4,000,000	1.750	04/27/2017	04/27/2020	4,000,188	4,000,172	(16)	4,002,400	4,000,416	(1,984)
FHLMC 1.75 4/27/2020-17	2,000,000	1.750	04/27/2017	04/27/2020	2,000,942	2,000,858	(84)	2,001,200	2,000,208	(992)
FHLMC Step 11/22/2019-17	3,045,000	0.800	11/22/2016	11/22/2019	3,041,962	3,042,279	317	3,042,564	3,043,776	1,212
FNMA 1.125 10/29/2018-16	3,000,000	1.125	10/29/2015	10/29/2018	2,999,601	2,999,676	75	2,989,506	2,986,050	(3,456)
FNMA 1.125 9/27/2019-17	5,000,000	1.125	09/30/2016	09/27/2019	5,000,937	5,000,832	(105)	4,922,070	4,924,350	2,280
FNMA 1.15 12/30/2019-17	2,000,000	1.150	06/30/2016	12/30/2019	2,000,000	2,000,000	-	1,973,334	1,976,660	3,326
FNMA 1.16 11/16/2018-16	3,000,000	1.160	11/16/2015	11/16/2018	3,000,000	3,000,000	-	2,980,143	2,981,256	1,113
FNMA 1.5 11/25/2019-16	3,000,000	1.500	11/25/2015	11/25/2019	3,000,000	3,000,000	-	2,992,914	2,989,113	(3,801)
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,995,917	2,996,217	300	3,006,810	2,993,190	(13,620)
FNMA 1.8 3/13/2020-17	-	1.800	03/13/2017	03/13/2020	5,000,000	-	(5,000,000)	4,990,895	-	(4,990,895)
Sub Total/Average US Agency	67,345,000				71,354,937	67,347,427	(4,007,510)	71,011,348	66,919,034	(4,092,314)
Total / Average	427,065,605				418,677,999	427,165,313	8,487,314	418,195,956	426,744,772	8,548,816

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Community Development Corporation
June 30, 2017 - September 30, 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
6/30/2017	\$ 41,292,407	\$ 41,301,308	\$ (8,901)	1.03	1.14	\$ 10,382	41
9/30/2017	\$ 42,308,027	\$ 42,320,145	\$ (12,118)	1.18	1.20	\$ 1,810	35
	\$ 1,015,620	Increase in Investment Holdings (Market Value)¹					

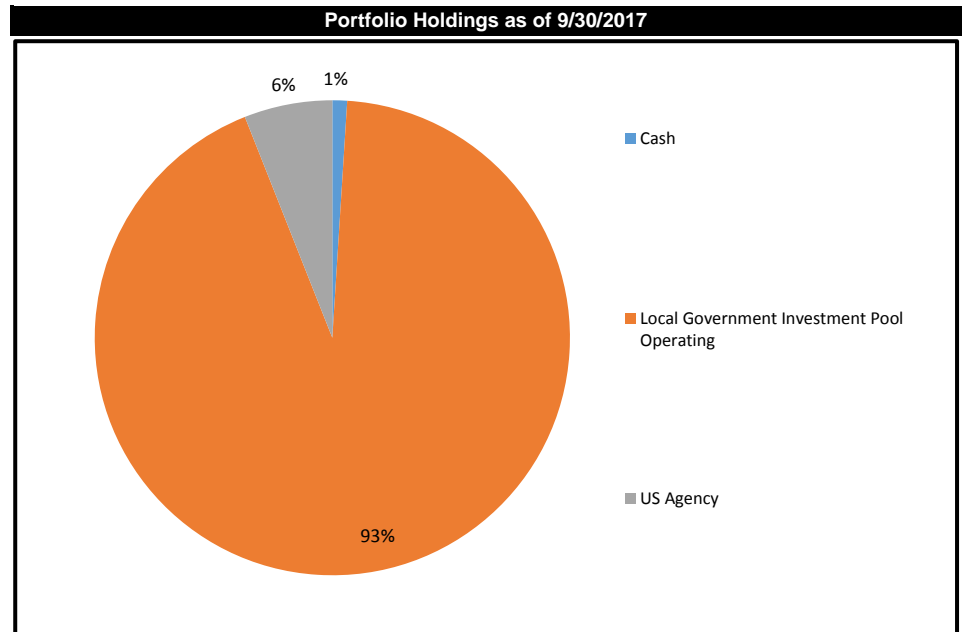
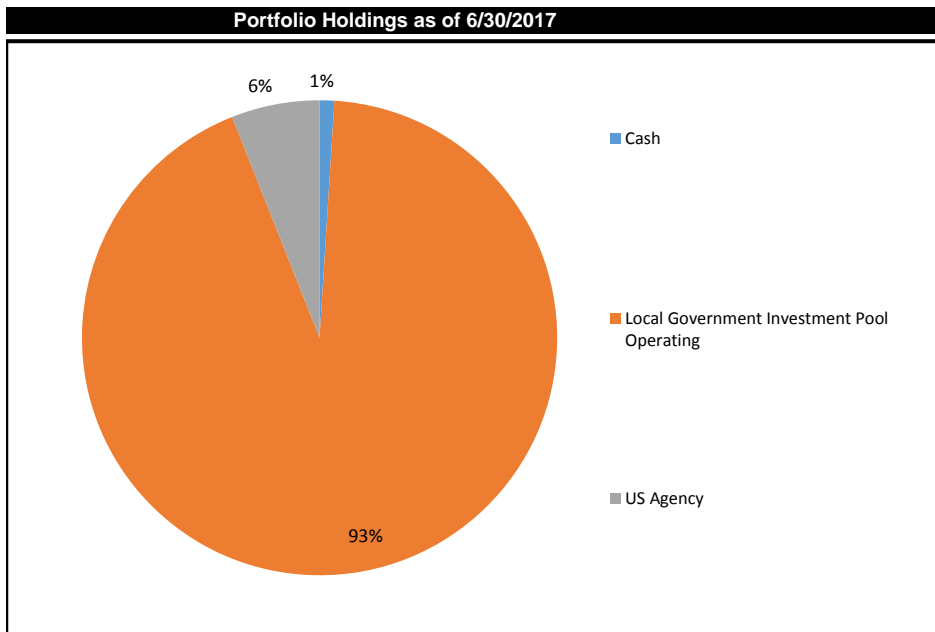
¹"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

City of McKinney
Distribution by Security Sector - Book Value

MCDC

Begin Date 6/30/2017, End Date: 9/30/2017

Security Sector Allocation				
Security Sector	Book Value 6/30/2017	% of Portfolio 6/30/2017	Book Value 9/30/2017	% of Portfolio 9/30/2017
Cash	291,366	1%	97,252	1%
Local Government Investment Pool Operating	38,311,088	93%	39,523,870	93%
US Agency	2,698,854	6%	2,699,023	6%
Total / Average	41,301,308	100%	42,320,145	100%





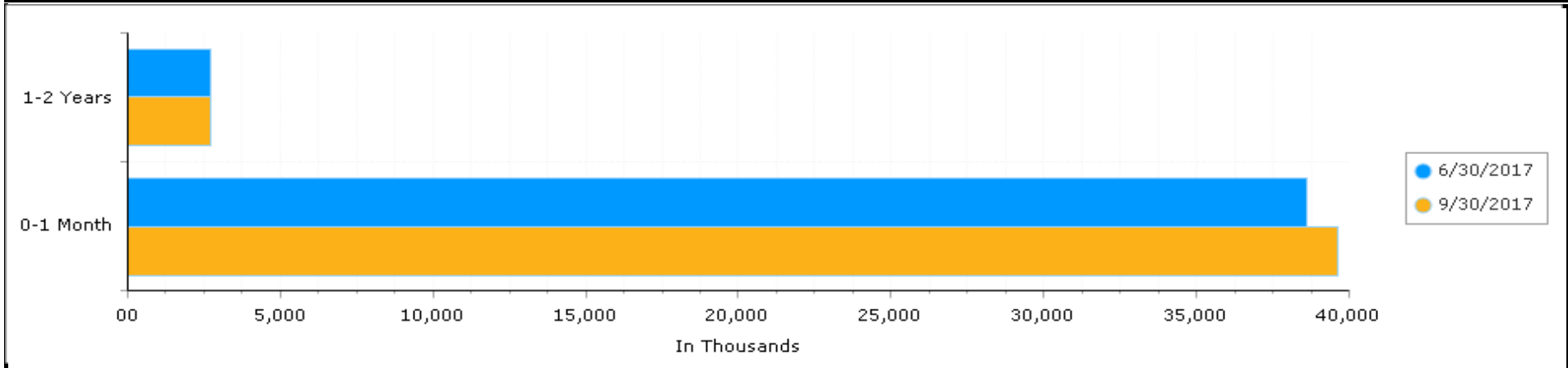
City of McKinney
Distribution by Maturity Range - Book Value
GROUP: MCDC

Begin Date: 6/30/2017, End Date: 9/30/2017

Maturity Range Allocation

Maturity Range	Book Value 6/30/2017	% of Portfolio 6/30/2017	Book Value 9/30/2017	% of Portfolio 9/30/2017
0-1 Month	38,602,454	93	39,621,121	94
1-2 Years	2,698,854	7	2,699,024	6
Total / Average	41,301,308	100	42,320,145	100

Portfolio Holdings



City of McKinney
INVENTORY HOLDINGS
Portfolio / Report Group: GROUP: MCDC
As of 9/30/2017

Description	Trans ID	Face Amount	Cost Price	Cost Value	Book Value	Unrealized G/L-BV	Coupon Rate	YTM @ Cost	Settlement Date	Maturity Date	Maturity Range	Days To Maturity
Cash												
American National Bank Cash	None	97,252	100.000	97,252	97,252	-	0.430	0.430	N/A	N/A	0-1 Month	1
Sub Total / Average		97,252	100.000	97,252	97,252	-	0.430	0.430				1
LGIP - Operating												
Logic LGIP	None	9,456,999	100.000	9,456,999	9,456,999	-	1.283	1.283	N/A	N/A	0-1 Month	1
MBIA LGIP	None	4,841,344	100.000	4,841,344	4,841,344	-	1.250	1.250	N/A	N/A	0-1 Month	1
TexPool LGIP	None	9,399,280	100.000	9,399,280	9,399,280	-	1.264	1.264	N/A	N/A	0-1 Month	1
TexPool LGIP	None	4,685,705	100.000	4,685,705	4,685,705	-	1.015	1.015	N/A	N/A	0-1 Month	1
TxDaily Var. LGIP LGIP	None	11,140,542	100.000	11,140,542	11,140,542	-	1.030	1.030	N/A	N/A	0-1 Month	1
Sub Total / Average		39,523,870	100.000	39,523,870	39,523,870	-	1.171	1.171				1
US Agency												
FAMC 1.27 3/11/2019-17	2016-006	2,700,000	100.000	2,697,975	2,699,023	(12,118)	1.270	1.295	03/11/2016	03/11/2019	1-2 Years	527
Sub Total / Average		2,700,000	100.000	2,697,975	2,699,023	(12,118)	1.270	1.295				527
Total / Average		42,321,122	100.000	42,319,097	42,320,145	(12,118)	1.176	1.178				35

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: MCDC
 Begin Date: 6/30/2017, End Date: 9/30/2017

Description	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	97,252	0.430	N/A	N/A	291,366	97,252	(194,114)	291,366	97,252	(194,114)
Sub Total/Average Cash	97,252				291,366	97,252	(194,114)	291,366	97,252	(194,114)
LGIP										
Logic LGIP	9,456,999	1.283	N/A	N/A	8,580,155	9,456,999	876,844	8,580,155	9,456,999	876,844
MBIA LGIP	4,841,344	1.250	N/A	N/A	4,826,519	4,841,344	14,825	4,826,519	4,841,344	14,825
TexPool LGIP	4,685,705	1.015	N/A	N/A	4,673,491	4,685,705	12,214	4,673,491	4,685,705	12,214
TexPool LGIP	9,399,280	1.264	N/A	N/A	9,120,416	9,399,280	278,864	9,120,416	9,399,280	278,864
TxDaily Var. LGIP LGIP	11,140,542	1.000	N/A	N/A	11,110,507	11,140,542	30,035	11,110,507	11,140,542	30,035
Sub Total/Average LGIP	39,523,870				38,311,088	39,523,870	1,212,782	38,311,088	39,523,870	1,212,782
US Agency										
FAMC 1.27 3/11/2019-17	2,700,000	1.270	03/11/2016	03/11/2019	2,698,854	2,699,023	169	2,689,953	2,686,905	(3,048)
Sub Total/Average US Agency	2,700,000				2,698,854	2,699,023	169	2,689,953	2,686,905	(3,048)
Total / Average	42,321,122				41,301,308	42,320,145	1,018,837	41,292,407	42,308,027	1,015,620

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Economic Development Corporation
June 30, 2017 - September 30, 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
6/30/2017	\$ 37,462,961	\$ 37,462,961	\$ -	1.02	1.14	\$ -	1
9/30/2017	\$ 37,786,030	\$ 37,786,030	\$ -	1.21	1.20	\$ -	1
	\$ 323,069	Increase in Investment Holdings (Market Value)¹					

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

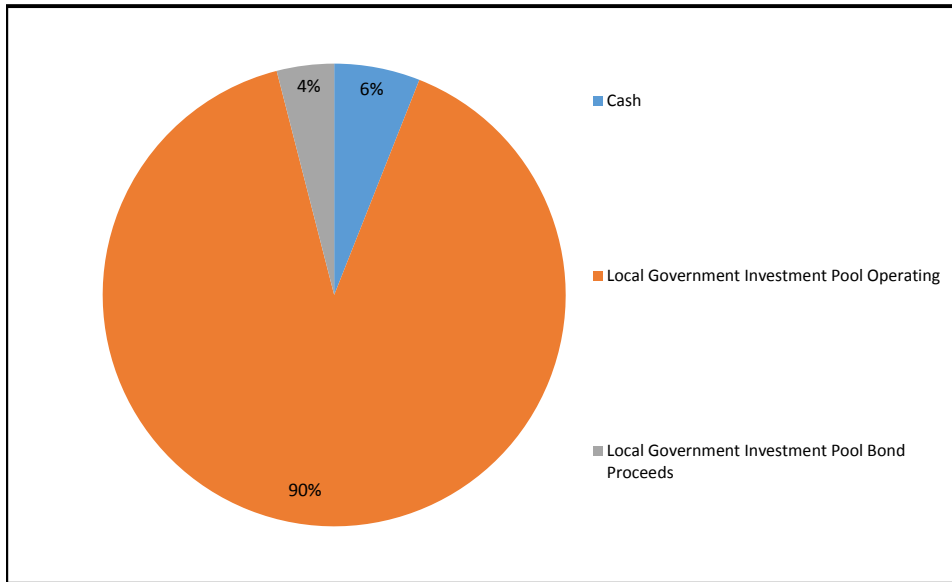
GROUP: MEDC

Begin Date 6/30/2017, End Date: 9/30/2017

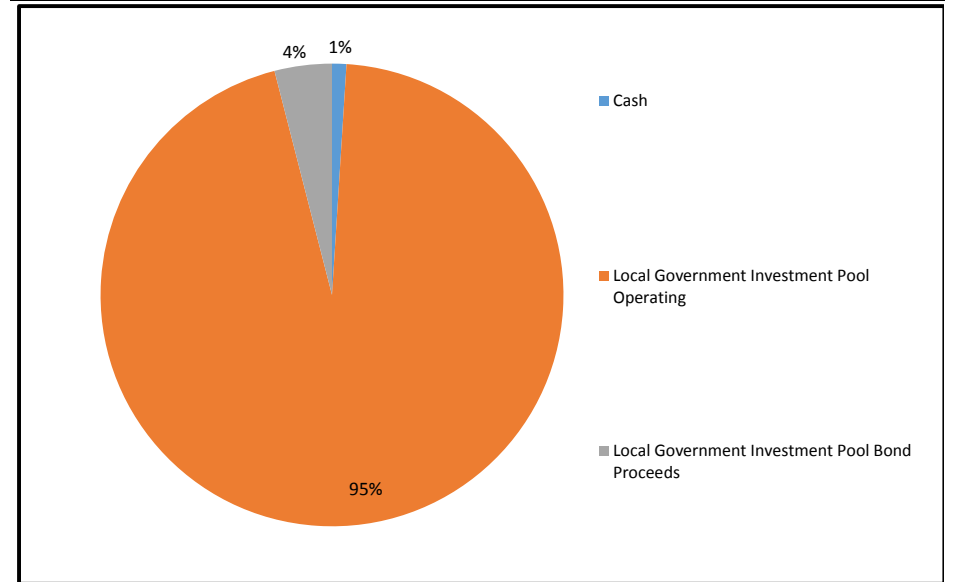
Security Sector Allocation

Security Sector	Book Value 6/30/2017	% of Portfolio 6/30/2017	Book Value 9/30/2017	% of Portfolio 9/30/2017
Cash	2,133,687	6%	353,532	1%
Local Government Investment Pool Operating	33,805,640	90%	35,908,719	95%
Local Government Investment Pool Bond Proceeds	1,523,634	4%	1,523,779	4%
Total / Average	37,462,961	100%	37,786,030	100%

Portfolio Holdings as of 6/30/2017



Portfolio Holdings as of 9/30/2017





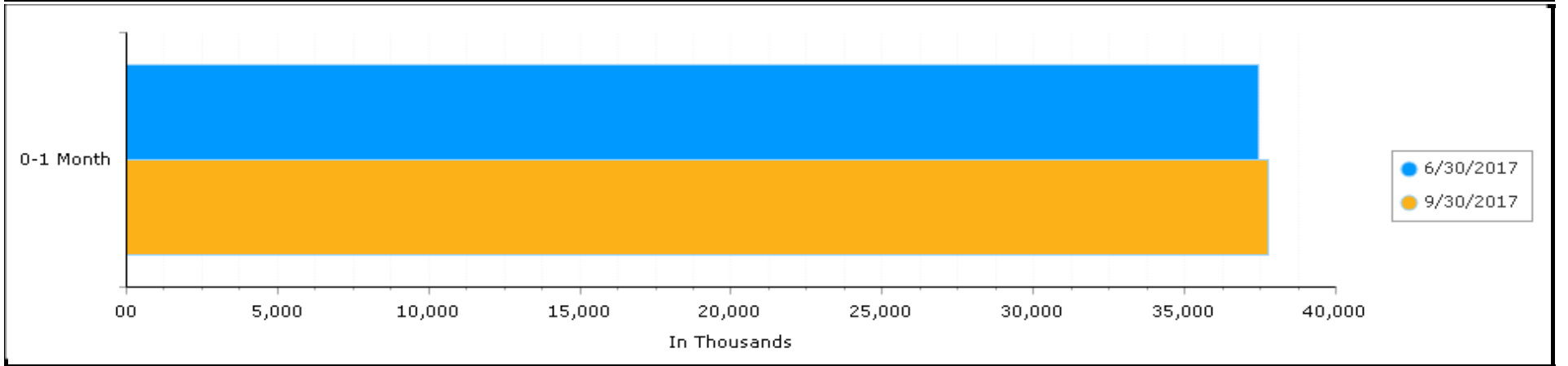
City of McKinney
Distribution by Maturity Range - Book Value
GROUP: MEDC

Begin Date: 6/30/2017, End Date: 9/30/2017

Maturity Range Allocation

Maturity Range	Book Value 6/30/2017	% of Portfolio 6/30/2017	Book Value 9/30/2017	% of Portfolio 9/30/2017
0-1 Month	37,462,961	100	37,786,030	100
Total / Average	37,462,961	100	37,786,030	100

Portfolio Holdings



City of McKinney
 INVENTORY HOLDINGS
 Portfolio / Report Group: GROUP: MEDC
 As of 9/30/2017

Description	Trans ID	Face Amount	Cost Price	Cost Value	Book Value	Unrealized G/L-BV	Coupon Rate	YTM @ Cost	Settlement Date	Maturity Date	Maturity Range	Days To Maturity
Cash												
American National Bank Cash	None	353,532	100.000	353,532	353,532	-	0.430	0.430	N/A	N/A	0-1 Month	1
Sub Total / Average		353,532	100.000	353,532	353,532	-	0.430	0.430				1
LGIP - Operating												
Logic LGIP	None	11,656,752	100.000	11,656,752	11,656,752	-	1.283	1.283	N/A	N/A	0-1 Month	1
MBIA LGIP	None	6,084,386	100.000	6,084,386	6,084,386	-	1.250	1.250	N/A	N/A	0-1 Month	1
TexPool LGIP	None	10,066,739	100.000	10,066,739	10,066,739	-	1.264	1.264	N/A	N/A	0-1 Month	1
TexPool LGIP	None	2,533,367	100.000	2,533,367	2,533,367	-	1.015	1.015	N/A	N/A	0-1 Month	1
TxDaily Var. LGIP LGIP	None	5,567,475	100.000	5,567,475	5,567,475	-	1.030	1.030	N/A	N/A	0-1 Month	1
Sub Total / Average		35,908,719	100.000	35,908,719	35,908,719	-	1.215	1.215				1
LGIP - Bond Proceeds												
MBIA LGIP		1,523,779	100.000	1,523,779	1,523,779	-	1.250	1.250	N/A	N/A	0-1 Month	1
Sub Total / Average		1,523,779	100.000	1,523,779	1,523,779	-	1.250	1.250				1
Total / Average		37,786,030	100.000	37,786,030	37,786,030	-	1.208	1.208				1

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: MEDC
 Begin Date: 6/30/2017, End Date: 9/30/2017

Description	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	353,532	0.430	N/A	N/A	2,133,687	353,532	(1,780,155)	2,133,687	353,532	(1,780,155)
Sub Total/Average Cash	353,532				2,133,687	353,532	(1,780,155)	2,133,687	353,532	(1,780,155)
LGIP - Operating										
Logic LGIP	11,656,752	1.283	N/A	N/A	11,310,833	11,656,752	345,919	11,310,833	11,656,752	345,919
MBIA LGIP	6,084,386	1.250	N/A	N/A	4,563,918	6,084,386	1,520,468	4,563,918	6,084,386	1,520,468
TexPool LGIP	2,533,367	1.015	N/A	N/A	2,526,765	2,533,367	6,602	2,526,765	2,533,367	6,602
TexPool LGIP	10,066,739	1.264	N/A	N/A	9,851,660	10,066,739	215,079	9,851,660	10,066,739	215,079
TxDaily Var. LGIP LGIP	5,567,475	1.000	N/A	N/A	5,552,464	5,567,475	15,011	5,552,464	5,567,475	15,011
Sub Total/Average LGIP	35,908,719				33,805,640	35,908,719	2,103,079	33,805,640	35,908,719	2,103,079
LGIP - Bond Proceeds										
MBIA LGIP	1,523,779	N/A	N/A	N/A	1,523,634	1,523,779	145	1,523,634	1,523,779	145
Sub Total/Average LGIP	1,523,779				1,523,634	1,523,779	145	1,523,634	1,523,779	145
Total / Average	37,786,030				37,462,961	37,786,030	323,069	37,462,961	37,786,030	323,069

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Conventions and Visitors Bureau
June 30, 2017 - September 30, 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
6/30/2017	\$ 53,849	\$ 53,849	\$ -	0.20	1.14	\$ -	1
9/30/2017	\$ 69,617	\$ 69,617	\$ -	0.43	1.20	\$ -	1
	\$ 15,768	Increase in Investment Holdings (Market Value)¹					

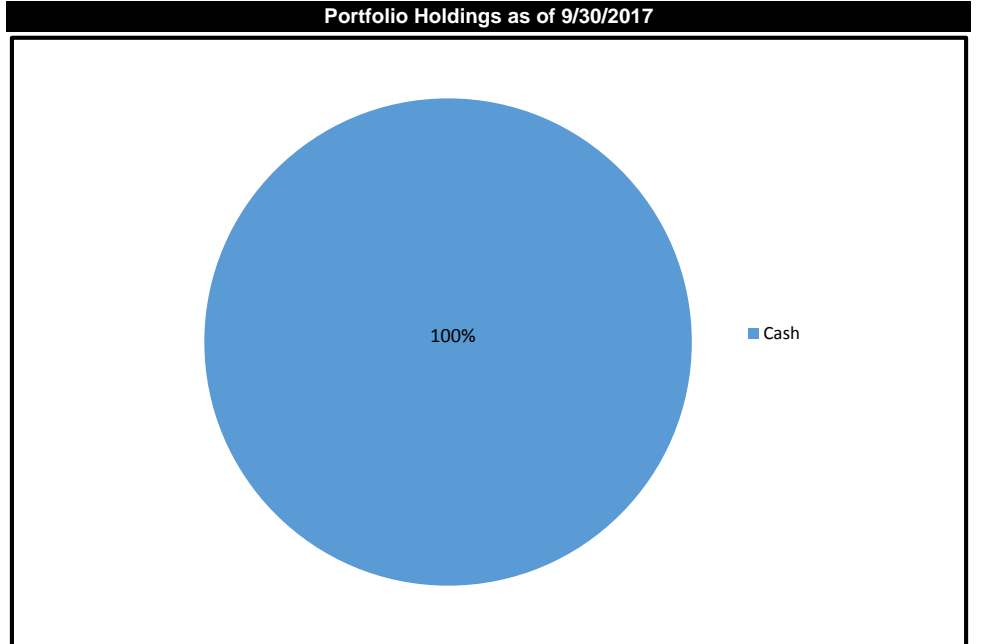
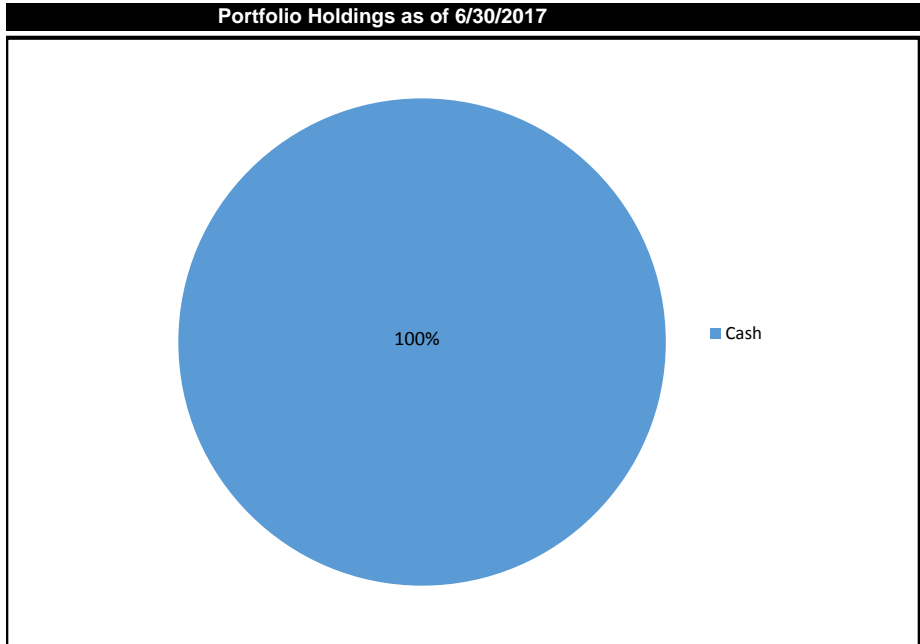
¹"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

City of McKinney
Distribution by Security Sector -Book Value

GROUP: MCVB

Begin Date 6/30/2017, End Date: 9/30/2017

Security Sector Allocation				
Security Sector	Book Value 6/30/2017	% of Portfolio 6/30/2017	Book Value 9/30/2017	% of Portfolio 9/30/2017
Cash	53,849	100%	69,617	100%
Total / Average	53,849	100%	69,617	100%





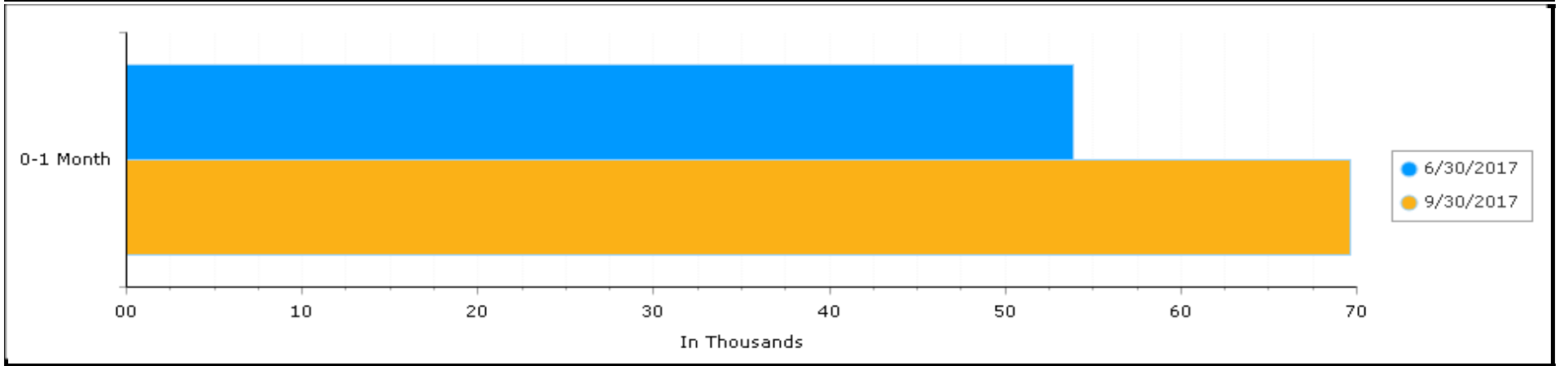
City of McKinney Distribution by Maturity Range - Book Value MCVB

Begin Date: 6/30/2017, End Date: 9/30/2017

Maturity Range Allocation

Maturity Range	Book Value 6/30/2017	% of Portfolio 6/30/2017	Book Value 9/30/2017	% of Portfolio 9/30/2017
0-1 Month	53,849	100	69,617	100
Total / Average	53,849	100	69,617	100

Portfolio Holdings



City of McKinney
 INVENTORY HOLDINGS
 Portfolio / Report Group: MCVB
 As of 9/30/2017

Description	Trans ID	Face Amount	Cost Price	Cost Value	Book Value	Unreal G/L-BV	Coupon Rate	YTM @ Cost	Settlement Date	Maturity Date	Maturity Range	Days To Maturity
Cash												
American National Bank Cash	None	69,617	100.000	69,617	69,617	-	0.430	0.430	N/A	N/A	0-1 Month	1
Sub Total / Average		69,617	100.000	69,617	69,617	-	0.430	0.430				1
Total / Average		69,617	100.000	69,617	69,617	-	0.430	0.430				1

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: MCVB
 Begin Date: 6/30/2017, End Date: 9/30/2017

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	69,617	0.430	N/A	N/A	53,849	69,617	15,768	53,849	69,617	15,768
Sub Total/Average Cash	69,617				53,849	69,617	15,768	53,849	69,617	15,768
Total / Average	69,617				53,849	69,617	15,768	53,849	69,617	15,768