

# City of McKinney

FY 2017 -3<sup>rd</sup> Quarter Investment Report Ending 6/30/17



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**CITY OF MCKINNEY, TEXAS**  
**Quarterly Investment Report - Combined Quarterly Portfolio**  
**March 31, 2017 - June 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
3/31/2017	\$ 505,079,170	\$ 505,485,618	\$ (406,448)	0.92	0.91	\$ 261,634	137
6/30/2017	\$ 497,005,173	\$ 497,496,115	\$ (490,942)	1.08	1.14	\$ 271,712	132
	<b>\$ (8,073,997)</b>	<b>Decrease in Investment Holdings (Market Value)<sup>1</sup></b>					

\_\_\_\_\_  
**Mark Holloway, Chief Financial Officer**

\_\_\_\_\_  
**Date**

\_\_\_\_\_  
**Kelvin Bryant, Investment and Treasury Manager**

\_\_\_\_\_  
**Date**

\_\_\_\_\_  
**Trudy G. Mathis, Director of Finance**

\_\_\_\_\_  
**Date**

<sup>1</sup>"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**  
**Quarterly Investment Report - City Quarterly Portfolio**  
**March 31, 2017 - June 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
3/31/2017	\$ 426,481,292	\$ 426,879,929	\$ (398,637)	0.93	0.91	\$ 259,729	159
6/30/2017	\$ 418,195,956	\$ 418,677,997	\$ (482,041)	1.07	1.14	\$ 261,330	155
	<b>\$ (8,285,336)</b>	<b>Decrease in Investment Holdings (Market Value)<sup>1</sup></b>					

<sup>1</sup>"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**

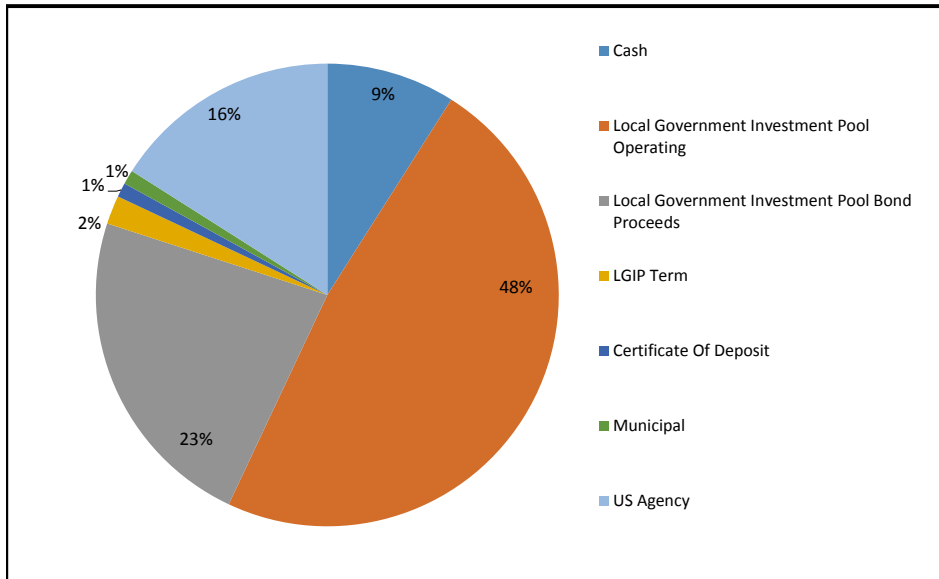
**CITY**

Begin Date 3/31/2017, End Date: 6/30/2017

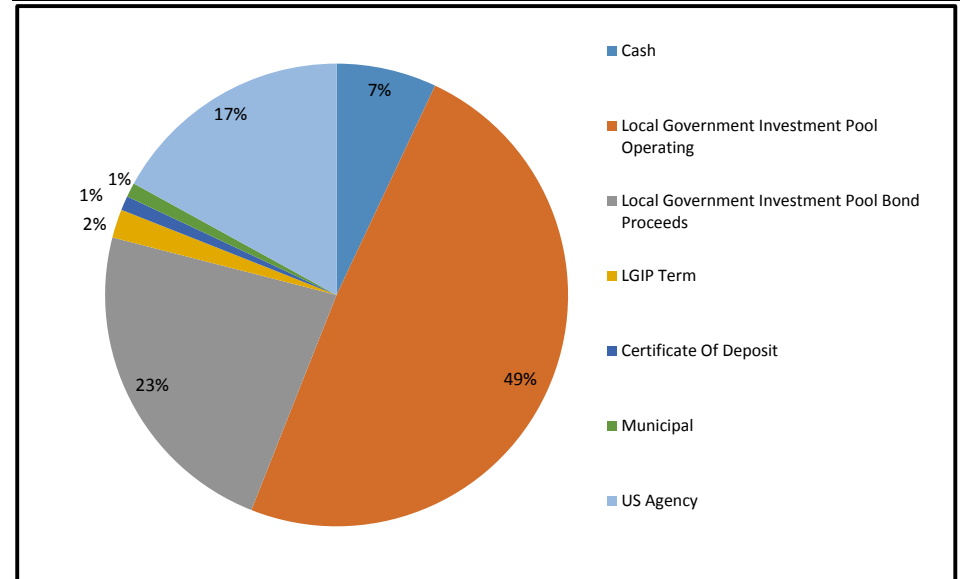
**Security Sector Allocation**

Security Sector	Book Value 3/31/2017	% of Portfolio 3/31/2017	Book Value 6/30/2017	% of Portfolio 6/30/2017
Cash	39,488,721	9%	27,609,373	7%
Local Government Investment Pool Operating	202,820,263	48%	206,291,876	49%
Local Government Investment Pool Bond Proceeds	96,772,403	23%	93,302,644	23%
LGIP Term	10,000,000	2%	10,000,000	2%
Certificate Of Deposit	5,048,097	1%	5,062,585	1%
Municipal	5,391,388	1%	5,056,583	1%
US Agency	67,359,057	16%	71,354,936	17%
<b>Total / Average</b>	<b>426,879,929</b>	<b>100%</b>	<b>418,677,997</b>	<b>100%</b>

**Portfolio Holdings as of 3/31/2017**



**Portfolio Holdings as of 6/30/2017**



# City of McKinney

## Distribution by Maturity Range - Book Value

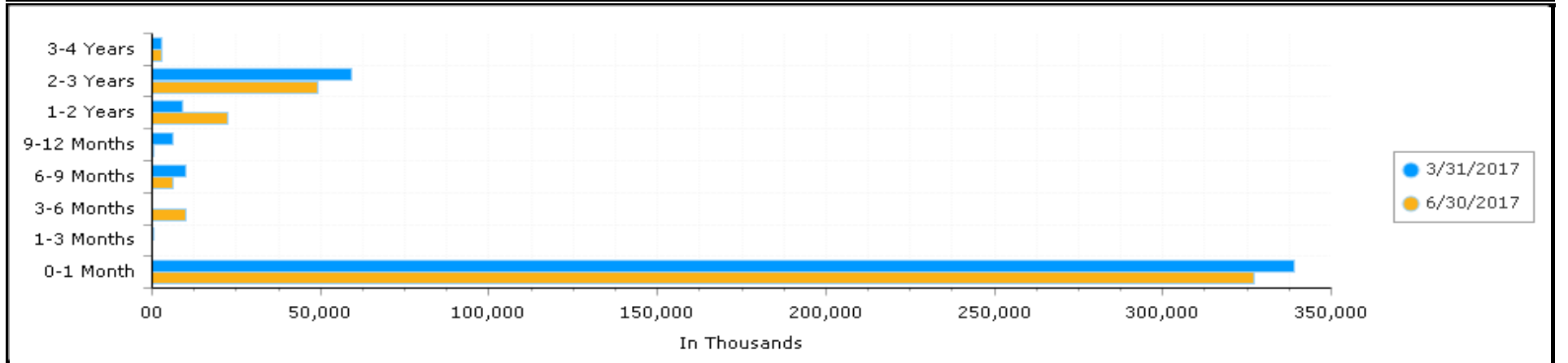
GROUP: CITY Quarterly

Begin Date: 3/31/2017, End Date: 6/30/2017

### Maturity Range Allocation

Maturity Range	Book Value 3/31/2017	% of Portfolio 3/31/2017	Book Value 6/30/2017	% of Portfolio 6/30/2017
0-1 Month	339,081,387	79%	327,203,892	78%
1-3 Months	316,090	0%	-	0%
3-6 Months	-	0%	10,000,000	2%
6-9 Months	10,000,000	2%	6,437,412	2%
9-12 Months	6,443,663	2%	459,801	0%
1-2 Years	9,032,069	2%	22,238,557	5%
2-3 Years	59,011,100	14%	49,342,417	12%
3-4 Years	2,995,620	1%	2,995,918	1%
<b>Total / Average</b>	<b>426,879,929</b>	<b>100%</b>	<b>418,677,997</b>	<b>100%</b>

### Portfolio Holdings



City of McKinney  
INVENTORY HOLDINGS  
Portfolio / Report Group: GROUP: CITY Quarterly  
As of 6/30/2017

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
<b>Cash</b>										
American National Bank Cash	27,586,162	100.000	27,586,162	27,586,162	-	0.200	0.200	N/A	N/A	1
American National Bank Cash	18,032	100.000	18,032	18,032	-	0.200	0.200	N/A	N/A	1
American National Bank Cash	5,179	100.000	5,179	5,179	-	0.200	0.200	N/A	N/A	1
<b>Sub Total / Average</b>	<b>27,609,373</b>	<b>100.000</b>	<b>27,609,373</b>	<b>27,609,373</b>	<b>-</b>	<b>0.200</b>	<b>0.200</b>			<b>1</b>
<b>LGIP - Operating</b>										
Logic LGIP	58,377,931	100.000	58,377,931	58,377,931	-	1.133	1.133	N/A	N/A	1
MBIA LGIP	51,559,563	100.000	51,559,563	51,559,563	-	1.130	1.130	N/A	N/A	1
TexPool LGIP	39,771,722	100.000	39,771,722	39,771,722	-	1.137	1.137	N/A	N/A	1
TexPool LGIP	23,222,360	100.000	23,222,360	23,222,360	-	0.882	0.882	N/A	N/A	1
TxDaily Var. LGIP LGIP	33,360,300	100.000	33,360,300	33,360,300	-	0.850	0.850	N/A	N/A	1
<b>Sub Total / Average</b>	<b>206,291,876</b>	<b>100.000</b>	<b>206,291,876</b>	<b>206,291,876</b>	<b>-</b>	<b>1.073</b>	<b>1.073</b>			<b>1</b>
<b>LGIP - Bond Proceeds</b>										
Logic LGIP	21,402,581	100.000	21,402,581	21,402,581	-	1.133	1.133	N/A	N/A	1
Logic LGIP	15,710,653	100.000	15,710,653	15,710,653	-	1.133	1.133	N/A	N/A	1
MBIA LGIP	3,377,515	100.000	3,377,515	3,377,515	-	1.130	1.130	N/A	N/A	1
MBIA LGIP LGIP	43,219,483	100.000	43,219,483	43,219,483	-	1.130	1.130	N/A	N/A	1
TexPool LGIP	5,003,626	100.000	5,003,626	5,003,626	-	0.882	0.882	N/A	N/A	1
TXDAILY VAR. LGIP LGIP	4,495,862	100.000	4,495,862	4,495,862	-	0.850	0.850	N/A	N/A	1
TxDaily Var. LGIP LGIP	92,924	100.000	92,924	92,924	-	0.850	0.850	N/A	N/A	1
<b>Sub Total / Average</b>	<b>93,302,644</b>	<b>100.000</b>	<b>93,302,644</b>	<b>93,302,644</b>	<b>-</b>	<b>1.073</b>	<b>1.073</b>			<b>1</b>
<b>Texas TERM</b>										
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	98
<b>Sub Total / Average</b>	<b>10,000,000</b>	<b>100.000</b>	<b>10,000,000</b>	<b>10,000,000</b>	<b>-</b>	<b>1.010</b>	<b>1.010</b>			<b>98</b>
<b>Certificate Of Deposit</b>										
LEGACY 1.15 5/31/2019	5,062,585	100.000	5,062,585	5,062,585	-	1.150	1.150	05/31/2016	05/31/2019	700
<b>Sub Total / Average</b>	<b>5,062,585</b>	<b>100.000</b>	<b>5,062,585</b>	<b>5,062,585</b>	<b>-</b>	<b>1.150</b>	<b>1.150</b>			<b>700</b>
<b>Municipal</b>										
DNN 5 2/15/2019	1,000,000	113.000	1,128,110	1,056,819	(66,198)	5.000	1.401	06/16/2015	02/15/2019	595
Franklin ISD TX 2 2/15/2018-16	490,000	101.000	494,415	490,626	(3,653)	2.000	1.786	09/19/2013	02/15/2018	230
FRIDEV 1.55 2/15/2018	930,000	100.000	930,623	930,112	(1,293)	1.550	1.530	08/26/2014	02/15/2018	230
Mansfield Tex CTFS 4 2/15/2019	630,000	105.240	663,012	655,613	(30,360)	4.000	1.450	01/11/2017	02/15/2019	595
TXSHGR 4 5/15/2018	450,000	107.000	481,487	459,801	(11,678)	4.000	1.451	07/23/2015	05/15/2018	319
TXSHGR 4 5/15/2019	595,000	108.000	642,993	618,612	(24,239)	4.000	1.801	07/23/2015	05/15/2019	684
TXST 1.402 8/1/2018	845,000	100.000	845,000	845,000	(1,031)	1.402	1.402	02/05/2015	08/01/2018	397
<b>Sub Total / Average</b>	<b>4,940,000</b>	<b>104.973</b>	<b>5,185,640</b>	<b>5,056,583</b>	<b>(138,452)</b>	<b>3.098</b>	<b>1.523</b>			<b>442</b>

City of McKinney  
INVENTORY HOLDINGS  
Portfolio / Report Group: GROUP: CITY Quarterly  
As of 6/30/2017

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
<b>US Agency</b>										
FAMC 1.675 1/17/2020-17	5,000,000	100.000	5,000,000	5,000,000	(5,630)	1.675	1.675	01/17/2017	01/17/2020	931
FFCB 1.08 8/15/2019-17	1,000,000	100.000	1,000,000	1,000,000	(247)	1.080	1.080	08/15/2016	08/15/2019	776
FFCB 1.08 8/15/2019-17	3,300,000	100.000	3,300,000	3,300,000	(815)	1.080	1.080	08/15/2016	08/15/2019	776
FFCB 1.17 10/3/2019-17	5,000,000	99.975	4,998,750	4,999,059	(52,339)	1.170	1.178	10/03/2016	10/03/2019	825
FFCB 1.18 6/13/2019-17	5,000,000	100.010	5,000,500	5,000,328	(30,873)	1.180	1.177	06/21/2016	06/13/2019	713
FHLB 1.19 10/28/2019-17	2,000,000	100.000	2,000,000	2,000,000	(19,874)	1.190	1.190	10/28/2016	10/28/2019	850
FHLB 1.19 10/28/2019-17	3,000,000	100.000	3,000,000	3,000,000	(29,811)	1.190	1.190	10/28/2016	10/28/2019	850
FHLB 1.375 3/9/2018	2,000,000	101.000	2,018,841	2,006,636	(14,240)	1.375	0.890	03/22/2016	03/09/2018	252
FHLB 1.375 3/9/2018	3,000,000	100.950	3,028,500	3,010,037	(21,444)	1.375	0.886	03/22/2016	03/09/2018	252
FHLB 1.65 1/6/2020-17	4,000,000	99.980	3,999,200	3,999,329	1,647	1.650	1.656	01/06/2017	01/06/2020	920
FHLMC 1.2 5/16/2019-17	3,000,000	100.000	3,000,000	3,000,000	(25,314)	1.200	1.200	05/16/2016	05/16/2019	685
FHLMC 1.5 12/30/2019-17	2,000,000	100.000	2,000,000	2,000,000	(6,938)	1.500	1.500	12/30/2016	12/30/2019	913
FHLMC 1.75 4/27/2020-17	4,000,000	100.005	4,000,200	4,000,188	2,212	1.750	1.748	04/27/2017	04/27/2020	1,032
FHLMC 1.75 4/27/2020-17	2,000,000	100.050	2,001,000	2,000,942	258	1.750	1.733	04/27/2017	04/27/2020	1,032
FHLMC Step 11/22/2019-17	3,045,000	99.875	3,041,194	3,041,962	602	0.800	1.500	11/22/2016	11/22/2019	875
FNMA 1.125 10/29/2018-16	3,000,000	99.970	2,999,100	2,999,601	(10,095)	1.125	1.135	10/29/2015	10/29/2018	486
FNMA 1.125 9/27/2019-17	5,000,000	100.025	5,001,250	5,000,937	(78,867)	1.125	1.116	09/30/2016	09/27/2019	819
FNMA 1.15 12/30/2019-17	2,000,000	100.000	2,000,000	2,000,000	(26,666)	1.150	1.150	06/30/2016	12/30/2019	913
FNMA 1.16 11/16/2018-16	3,000,000	100.000	3,000,000	3,000,000	(19,857)	1.160	1.160	11/16/2015	11/16/2018	504
FNMA 1.5 11/25/2019-16	3,000,000	100.000	3,000,000	3,000,000	(7,086)	1.500	1.500	11/25/2015	11/25/2019	878
FNMA 1.75 11/25/2020-16	3,000,000	99.800	2,994,000	2,995,917	10,893	1.750	1.792	11/25/2015	11/25/2020	1,244
FNMA 1.8 3/13/2020-17	5,000,000	100.000	5,000,000	5,000,000	(9,105)	1.800	1.800	03/13/2017	03/13/2020	987
<b>Sub Total / Average</b>	<b>71,345,000</b>	<b>100.053</b>	<b>71,382,535</b>	<b>71,354,936</b>	<b>(343,589)</b>	<b>1.363</b>	<b>1.361</b>			<b>810</b>
<b>Total / Average</b>	<b>418,551,478</b>	<b>100.068</b>	<b>418,834,653</b>	<b>418,677,997</b>	<b>(482,041)</b>	<b>1.090</b>	<b>1.069</b>			<b>155</b>



## City of McKinney

## QUARTERLY POSITION CHANGE

Portfolio / Report Group: GROUP: CITY Quarterly

Begin Date: 3/31/2017, End Date: 6/30/2017

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
<b>Cash</b>										
American National Bank Cash	27,586,162	0.200	N/A	N/A	39,467,981	27,586,162	(11,881,819)	39,467,981	27,586,162	(11,881,819)
American National Bank Cash	18,032	0.200	N/A	N/A	19,022	18,032	(990)	19,022	18,032	(990)
American National Bank Cash	5,179	0.200	N/A	N/A	1,718	5,179	3,461	1,718	5,179	3,461
<b>Sub Total/Average Cash</b>	<b>27,609,373</b>				<b>39,488,721</b>	<b>27,609,373</b>	<b>(11,879,348)</b>	<b>39,488,721</b>	<b>27,609,373</b>	<b>(11,879,348)</b>
<b>Certificate Of Deposit</b>										
LEGACY 1.15 5/31/2019	5,062,585	1.150	05/31/2016	05/31/2019	5,048,097	5,062,585	14,488	5,048,097	5,062,585	14,488
<b>Sub Total/Average Certificate Of Deposit</b>	<b>5,062,585</b>				<b>5,048,097</b>	<b>5,062,585</b>	<b>14,488</b>	<b>5,048,097</b>	<b>5,062,585</b>	<b>14,488</b>
<b>Corporate</b>										
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	-
<b>Sub Total/Average Corporate</b>	<b>10,000,000</b>				<b>10,000,000</b>	<b>10,000,000</b>	<b>-</b>	<b>10,000,000</b>	<b>10,000,000</b>	<b>-</b>
<b>LGIP - Operating</b>										
Logic LGIP	58,377,931	1.137	N/A	N/A	64,514,667	58,377,931	(6,136,736)	64,514,666	58,377,931	(6,136,735)
MBIA LGIP	51,559,563	1.130	N/A	N/A	52,167,585	51,559,563	(608,022)	52,167,585	51,559,563	(608,022)
TexPool LGIP	39,771,722	1.137	N/A	N/A	29,666,094	39,771,722	10,105,628	29,666,094	39,771,722	10,105,628
	23,222,360	0.882	N/A	N/A	23,176,835	23,222,360	45,525	23,176,835	23,222,360	45,525
TxDaily Var. LGIP LGIP	33,360,300	0.850	N/A	N/A	33,295,082	33,360,300	65,218	33,295,082	33,360,300	65,218
<b>Sub Total/Average LGIP Operating</b>	<b>206,291,876</b>				<b>202,820,263</b>	<b>206,291,876</b>	<b>3,471,613</b>	<b>202,820,262</b>	<b>206,291,876</b>	<b>3,471,614</b>
<b>LGIP - Bond Proceeds</b>										
TexPool LGIP	21,402,581	1.133	N/A	N/A	21,410,042	21,402,581	(7,461)	21,410,042	21,402,581	(7,461)
	15,710,653	1.133	N/A	N/A	16,739,298	15,710,653	(1,028,645)	16,739,298	15,710,653	(1,028,645)
MBIA LGIP	3,377,515	1.130	N/A	N/A	3,629,992	3,377,515	(252,477)	3,629,992	3,377,515	(252,477)
MBIA LGIP LGIP	43,219,483	1.130	N/A	N/A	45,395,588	43,219,483	(2,176,105)	45,395,588	43,219,483	(2,176,105)
TexPool LGIP	5,003,626	0.882	N/A	N/A	5,002,643	5,003,626	983	5,002,643	5,003,626	983
TXDAILY VAR. LGIP LGIP	4,495,862	0.850	N/A	N/A	4,501,928	4,495,862	(6,066)	4,501,928	4,495,862	(6,066)
TxDaily Var. LGIP LGIP	92,924	0.850	N/A	N/A	92,912	92,924	12	92,912	92,924	12
<b>Sub Total/Average LGIP Bond Proceeds</b>	<b>93,302,644</b>				<b>96,772,403</b>	<b>93,302,644</b>	<b>(3,469,759)</b>	<b>96,772,403</b>	<b>93,302,644</b>	<b>(3,469,759)</b>
<b>Municipal</b>										
CDRIA 3 6/1/2017	-	3.000	06/18/2015	06/01/2017	316,090	-	(316,090)	315,901	-	(315,901)
DNN 5 2/15/2019	1,000,000	5.000	06/16/2015	02/15/2019	1,065,463	1,056,819	(8,644)	1,070,210	990,621	(79,589)
Franklin ISD TX 2 2/15/2018-16	490,000	2.000	09/19/2013	02/15/2018	490,874	490,626	(248)	491,715	486,973	(4,742)
FRIDEV 1.55 2/15/2018	930,000	1.550	08/26/2014	02/15/2018	930,157	930,112	(45)	929,423	928,819	(604)
Mansfield Tex CTFS 4 2/15/2019	630,000	4.000	01/11/2017	02/15/2019	659,509	655,613	(3,896)	662,672	625,253	(37,419)
TXSHGR 4 5/15/2018	450,000	4.000	07/23/2015	05/15/2018	462,570	459,801	(2,769)	463,167	448,123	(15,044)
TXSHGR 4 5/15/2019	595,000	4.000	07/23/2015	05/15/2019	621,725	618,612	(3,113)	623,399	594,372	(29,027)
TXST 1.402 8/1/2018	845,000	1.402	02/05/2015	08/01/2018	845,000	845,000	-	844,113	843,969	(144)
<b>Sub Total/Average Municipal</b>	<b>4,940,000</b>				<b>5,391,388</b>	<b>5,056,583</b>	<b>(334,805)</b>	<b>5,400,600</b>	<b>4,918,130</b>	<b>(482,470)</b>

City of McKinney

QUARTERLY POSITION CHANGE

Portfolio / Report Group: GROUP: CITY Quarterly

Begin Date: 3/31/2017, End Date: 6/30/2017

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
<b>US Agency</b>										
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	4,994,370	420
FFCB 1.08 8/15/2019-17	3,300,000	1.080	08/15/2016	08/15/2019	3,300,000	3,300,000	-	3,274,435	3,299,185	24,750
FFCB 1.08 8/15/2019-17	1,000,000	1.080	08/15/2016	08/15/2019	1,000,000	1,000,000	-	992,253	999,753	7,500
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,998,957	4,999,059	102	4,945,040	4,946,720	1,680
FFCB 1.18 6/13/2019-17	5,000,000	1.180	06/21/2016	06/13/2019	5,000,369	5,000,328	(41)	4,940,140	4,969,455	29,315
FHLB 1.19 10/28/2019-17	2,000,000	1.190	10/28/2016	10/28/2019	2,000,000	2,000,000	-	1,979,194	1,980,126	932
FHLB 1.19 10/28/2019-17	3,000,000	1.190	10/28/2016	10/28/2019	3,000,000	3,000,000	-	2,968,791	2,970,189	1,398
FHLB 1.375 3/9/2018	2,000,000	1.375	03/22/2016	03/09/2018	2,009,007	2,006,636	(2,371)	2,004,588	1,992,396	(12,192)
FHLB 1.375 3/9/2018	3,000,000	1.375	03/22/2016	03/09/2018	3,013,625	3,010,037	(3,588)	3,006,882	2,988,594	(18,288)
FHLB 1.65 1/6/2020-17	4,000,000	1.650	01/06/2017	01/06/2020	3,999,263	3,999,329	66	3,993,876	4,000,976	7,100
FHLMC 1.2 5/16/2019-17	3,000,000	1.200	05/16/2016	05/16/2019	3,000,000	3,000,000	-	2,977,071	2,974,686	(2,385)
FHLMC 1.5 12/30/2019-17	2,000,000	1.500	12/30/2016	12/30/2019	2,000,000	2,000,000	-	1,992,904	1,993,062	158
FHLMC 1.75 4/27/2020-17	4,000,000	1.750	04/27/2017	04/27/2020	-	4,000,188	4,000,188	-	4,002,400	4,002,400
FHLMC 1.75 4/27/2020-17	2,000,000	1.750	04/27/2017	04/27/2020	-	2,000,942	2,000,942	-	2,001,200	2,001,200
FHLMC Step 11/22/2019-17	3,045,000	0.800	11/22/2016	11/22/2019	3,041,648	3,041,962	314	3,040,390	3,042,564	2,174
FNMA 1.125 10/29/2018-16	3,000,000	1.125	10/29/2015	10/29/2018	2,999,527	2,999,601	74	2,991,417	2,989,506	(1,911)
FNMA 1.125 9/27/2019-17	5,000,000	1.125	09/30/2016	09/27/2019	5,001,041	5,000,937	(104)	4,925,165	4,922,070	(3,095)
FNMA 1.15 12/30/2019-17	2,000,000	1.150	06/30/2016	12/30/2019	2,000,000	2,000,000	-	1,991,380	1,973,334	(18,046)
FNMA 1.16 11/16/2018-16	3,000,000	1.160	11/16/2015	11/16/2018	3,000,000	3,000,000	-	2,980,986	2,980,143	(843)
FNMA 1.5 11/25/2019-16	3,000,000	1.500	11/25/2015	11/25/2019	3,000,000	3,000,000	-	2,991,303	2,992,914	1,611
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,995,620	2,995,917	297	2,970,420	3,006,810	36,390
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	4,990,895	(800)
FNMA Step 4/26/2019-17	-	0.750	04/28/2016	04/26/2019	2,000,000	-	(2,000,000)	1,999,328	-	(1,999,328)
<b>Sub Total/Average US Agency</b>	<b>71,345,000</b>				<b>67,359,057</b>	<b>71,354,936</b>	<b>3,995,879</b>	<b>66,951,208</b>	<b>71,011,348</b>	<b>4,060,140</b>
<b>Total / Average</b>	<b>418,551,478</b>				<b>426,879,929</b>	<b>418,677,997</b>	<b>(8,201,932)</b>	<b>426,481,292</b>	<b>418,195,956</b>	<b>(8,285,336)</b>

**CITY OF MCKINNEY, TEXAS**  
**Quarterly Investment Report - McKinney Community Development Corporation**  
**March 31, 2017 - June 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
3/31/2017	\$ 40,018,712	\$ 40,026,523	\$ (7,811)	0.86	0.91	\$ 1,905	49
6/30/2017	\$ 41,292,407	\$ 41,301,308	\$ (8,901)	1.03	1.14	\$ 10,382	41
	<b>\$ 1,273,695</b>	<b>Increase in Investment Holdings (Market Value)<sup>1</sup></b>					

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

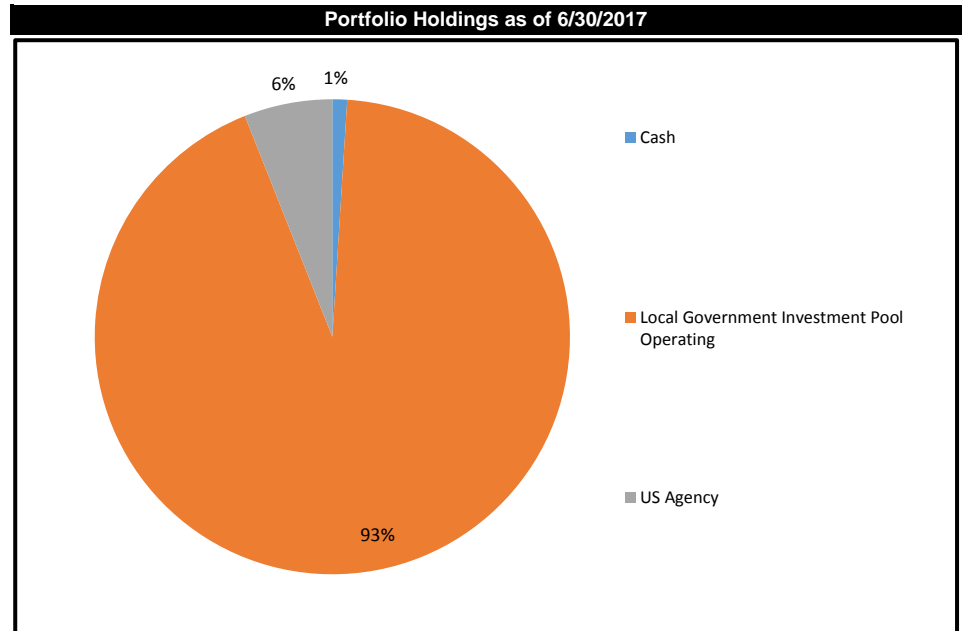
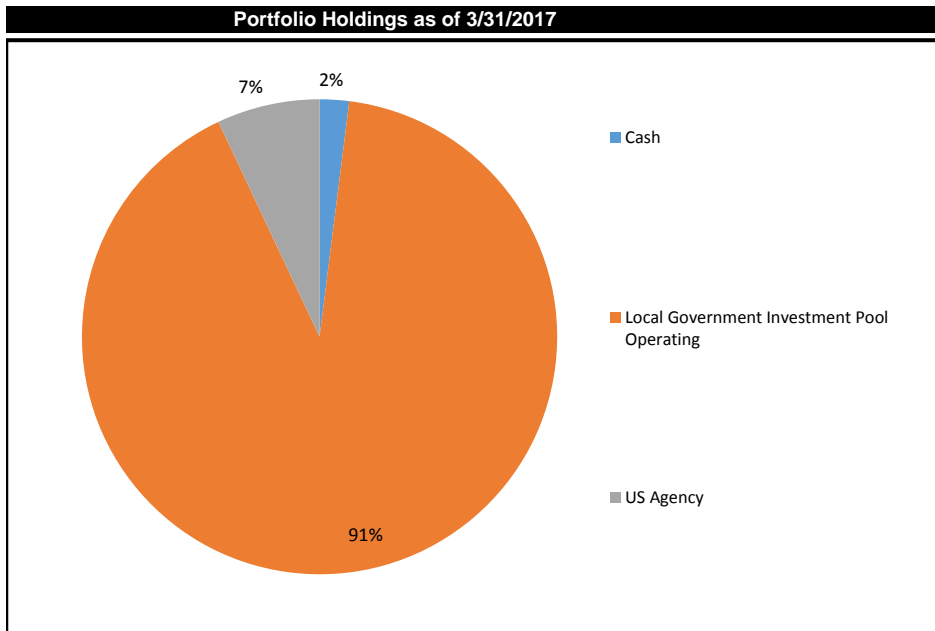
City of McKinney

Distribution by Security Sector -Book Value

MCDC

Begin Date 3/31/2017, End Date: 6/30/2017

Security Sector Allocation				
Security Sector	Book Value 3/31/2017	% of Portfolio 3/31/2017	Book Value 6/30/2017	% of Portfolio 6/30/2017
Cash	858,198	2%	291,366	1%
Local Government Investment Pool Operating	36,469,637	91%	38,311,088	93%
US Agency	2,698,688	7%	2,698,854	6%
<b>Total / Average</b>	<b>40,026,523</b>	<b>100%</b>	<b>41,301,308</b>	<b>100%</b>





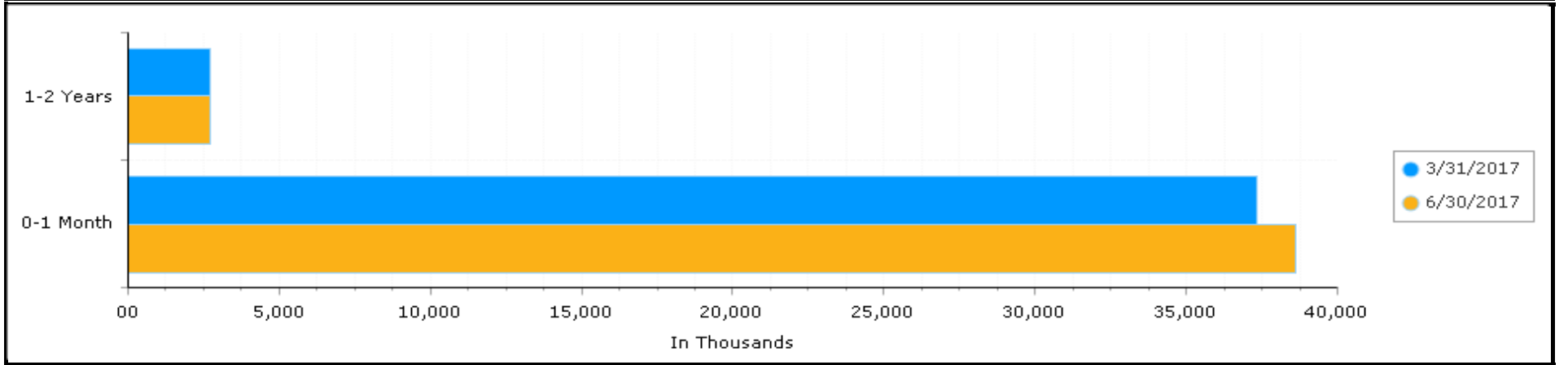
**City of McKinney**  
**Distribution by Maturity Range - Book Value**  
**GROUP: MCDC Quarterly**

Begin Date: 3/31/2017, End Date: 6/30/2017

**Maturity Range Allocation**

Maturity Range	Book Value 3/31/2017	% of Portfolio 3/31/2017	Book Value 6/30/2017	% of Portfolio 6/30/2017
0-1 Month	37,327,835	93	38,602,454	93
1-2 Years	2,698,688	7	2,698,854	7
<b>Total / Average</b>	<b>40,026,523</b>	<b>100</b>	<b>41,301,308</b>	<b>100</b>

**Portfolio Holdings**



City of McKinney  
 INVENTORY HOLDINGS  
 Portfolio / Report Group: GROUP: MCDC Quarterly  
 As of 6/30/2017

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
<b>Cash</b>										
American National Bank Cash	291,366	100.000	291,366	291,366	-	0.200	0.200	N/A	N/A	1
<b>Sub Total / Average</b>	<b>291,366</b>	<b>100.000</b>	<b>291,366</b>	<b>291,366</b>	<b>-</b>	<b>0.200</b>	<b>0.200</b>			<b>1</b>
<b>LGIP - Operating</b>										
Logic LGIP	8,580,155	100.000	8,580,155	8,580,155	-	1.133	1.133	N/A	N/A	1
MBIA LGIP	4,826,519	100.000	4,826,519	4,826,519	-	1.130	1.130	N/A	N/A	1
TexPool LGIP	9,120,416	100.000	9,120,416	9,120,416	-	1.137	1.137	N/A	N/A	1
TexPool LGIP	4,673,491	100.000	4,673,491	4,673,491	-	0.882	0.882	N/A	N/A	1
TxDaily Var. LGIP LGIP	11,110,507	100.000	11,110,507	11,110,507	-	0.850	0.850	N/A	N/A	1
<b>Sub Total / Average</b>	<b>38,311,088</b>	<b>100.000</b>	<b>38,311,088</b>	<b>38,311,088</b>	<b>-</b>	<b>1.021</b>	<b>1.021</b>			<b>1</b>
<b>US Agency</b>										
FAMC 1.27 3/11/2019-17	2,700,000	99.925	2,697,975	2,698,854	(8,901)	1.270	1.295	03/11/2016	03/11/2019	619
<b>Sub Total / Average</b>	<b>2,700,000</b>	<b>99.925</b>	<b>2,697,975</b>	<b>2,698,854</b>	<b>(8,901)</b>	<b>1.270</b>	<b>1.295</b>			<b>619</b>
<b>Total / Average</b>	<b>41,302,454</b>	<b>99.9950</b>	<b>41,300,429</b>	<b>41,301,308</b>	<b>(8,901)</b>	<b>1.031</b>	<b>1.033</b>			<b>41</b>

City of McKinney  
 QUARTERLY POSITION CHANGE  
 Portfolio / Report Group: GROUP: MDCDC Quarterly  
 Begin Date: 3/31/2017, End Date: 6/30/2017

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
<b>Cash</b>										
American National Bank Cash	291,366	0.200	N/A	N/A	858,198	291,366	(566,832)	858,198	291,366	(566,832)
<b>Sub Total/Average Cash</b>	<b>291,366</b>				<b>858,198</b>	<b>291,366</b>	<b>(566,832)</b>	<b>858,198</b>	<b>291,366</b>	<b>(566,832)</b>
<b>LGIP - Operating</b>										
Logic LGIP	8,580,155	1.133	N/A	N/A	7,557,386	8,580,155	1,022,769	7,557,386	8,580,155	1,022,769
MBIA LGIP	4,826,519	1.130	N/A	N/A	4,065,452	4,826,519	761,068	4,065,452	4,826,519	761,068
TexPool LGIP	4,673,491	0.882	N/A	N/A	4,664,329	4,673,491	9,162	4,664,329	4,673,491	9,162
TexPool LGIP	9,120,416	1.137	N/A	N/A	9,093,681	9,120,416	26,735	9,093,681	9,120,416	26,735
TxDaily Var. LGIP LGIP	11,110,507	0.850	N/A	N/A	11,088,788	11,110,507	21,719	11,088,788	11,110,507	21,719
<b>Sub Total/Average LGIP Operating</b>	<b>38,311,088</b>				<b>36,469,636</b>	<b>38,311,088</b>	<b>1,841,452</b>	<b>36,469,636</b>	<b>38,311,088</b>	<b>1,841,452</b>
<b>US Agency</b>										
FAMC 1.27 3/11/2019-17	2,700,000	1.270	03/11/2016	03/11/2019	2,698,688	2,698,854	167	2,690,877	2,689,953	(923)
<b>Sub Total/Average US Agency</b>	<b>2,700,000</b>				<b>2,698,688</b>	<b>2,698,854</b>	<b>167</b>	<b>2,690,877</b>	<b>2,689,953</b>	<b>(923)</b>
<b>Total / Average</b>	<b>41,302,454</b>				<b>40,026,522</b>	<b>41,301,308</b>	<b>1,274,787</b>	<b>40,018,711</b>	<b>41,292,407</b>	<b>1,273,696</b>

**CITY OF MCKINNEY, TEXAS**  
**Quarterly Investment Report - McKinney Economic Development Corporation**  
**March 31, 2017 - June 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
3/31/2017	\$ 38,505,096	\$ 38,505,096	\$ -	0.78	0.91	\$ -	1
6/30/2017	\$ 37,462,961	\$ 37,462,961	\$ -	1.02	1.14	\$ -	1
	<b>\$ (1,042,135)</b>	<b>Decrease in Investment Holdings (Market Value)<sup>1</sup></b>					

<sup>1</sup>"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

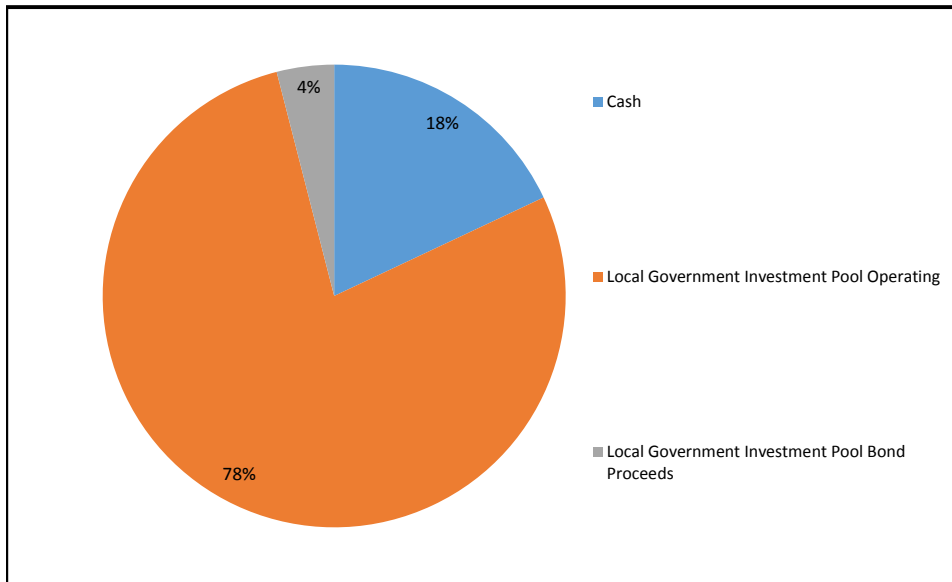
GROUP: MEDC QUARTERLY

Begin Date 3/31/2017, End Date: 6/30/2017

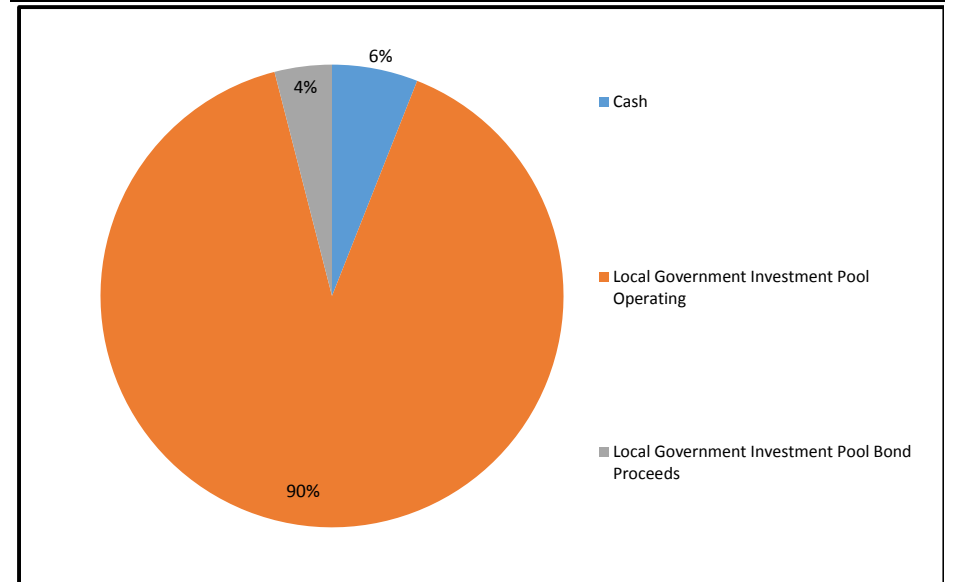
Security Sector Allocation

Security Sector	Book Value 3/31/2017	% of Portfolio 3/31/2017	Book Value 6/30/2017	% of Portfolio 6/30/2017
Cash	7,002,608	18%	2,133,687	6%
Local Government Investment Pool Operating	29,921,273	78%	33,805,640	90%
Local Government Investment Pool Bond Proceeds	1,581,215	4%	1,523,634	4%
<b>Total / Average</b>	<b>38,505,096</b>	<b>100%</b>	<b>37,462,961</b>	<b>100%</b>

Portfolio Holdings as of 3/31/2017



Portfolio Holdings as of 6/30/2017





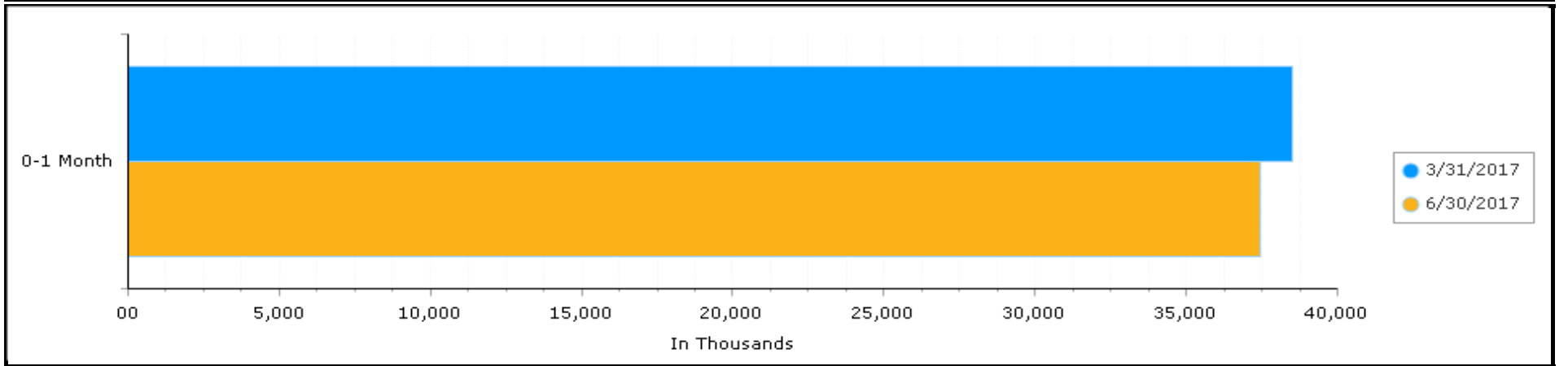
**City of McKinney**  
**Distribution by Maturity Range - Book Value**  
**GROUP: MEDC Quarterly**

Begin Date: 3/31/2017, End Date: 6/30/2017

**Maturity Range Allocation**

Maturity Range	Book Value 3/31/2017	% of Portfolio 3/31/2017	Book Value 6/30/2017	% of Portfolio 6/30/2017
0-1 Month	38,505,096	100	37,462,961	100
<b>Total / Average</b>	<b>38,505,096</b>	<b>100</b>	<b>37,462,961</b>	<b>100</b>

**Portfolio Holdings**



City of McKinney  
 INVENTORY HOLDINGS  
 Portfolio / Report Group: GROUP: MEDC Quarterly  
 As of 6/30/2017

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
<b>Cash</b>										
American National Bank Cash	2,133,687	100.000	2,133,687	2,133,687	-	0.200	0.200	N/A	N/A	1
<b>Sub Total / Average</b>	<b>2,133,687</b>	<b>100.000</b>	<b>2,133,687</b>	<b>2,133,687</b>	<b>-</b>	<b>0.200</b>	<b>0.200</b>			<b>1</b>
<b>LGIP - Operating</b>										
Logic LGIP	11,310,833	100.000	11,310,833	11,310,833	-	1.133	1.133	N/A	N/A	1
MBIA LGIP	4,563,918	100.000	4,563,918	4,563,918	-	1.130	1.130	N/A	N/A	1
TexPool LGIP	9,851,660	100.000	9,851,660	9,851,660	-	1.137	1.137	N/A	N/A	1
TexPool LGIP	2,526,765	100.000	2,526,765	2,526,765	-	0.882	0.882	N/A	N/A	1
TxDaily Var. LGIP LGIP	5,552,464	100.000	5,552,464	5,552,464	-	0.850	0.850	N/A	N/A	1
<b>Sub Total / Average</b>	<b>33,805,640</b>	<b>100.000</b>	<b>33,805,640</b>	<b>33,805,640</b>	<b>-</b>	<b>1.071</b>	<b>1.071</b>			<b>1</b>
<b>LGIP - Bond Proceeds</b>										
MBIA LGIP	1,523,634	100.000	1,523,634	1,523,634	-	1.130	1.130	N/A	N/A	1
<b>Sub Total / Average</b>	<b>1,523,634</b>	<b>100.000</b>	<b>1,523,634</b>	<b>1,523,634</b>	<b>-</b>	<b>1.071</b>	<b>1.071</b>			<b>1</b>
<b>Total / Average</b>	<b>37,462,961</b>	<b>100.000</b>	<b>37,462,961</b>	<b>37,462,961</b>	<b>-</b>	<b>1.022</b>	<b>1.022</b>			<b>1</b>

City of McKinney  
 QUARTERLY POSITION CHANGE  
 Portfolio / Report Group: GROUP: MEDC Quarterly  
 Begin Date: 3/31/2017, End Date: 6/30/2017

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
<b>Cash</b>										
American National Bank	2,133,687	0.200	N/A	N/A	7,002,608	2,133,687	(4,868,921)	7,002,608	2,133,687	(4,868,921)
<b>Sub Total/Average Cash</b>	<b>2,133,687</b>				<b>7,002,608</b>	<b>2,133,687</b>	<b>(4,868,921)</b>	<b>7,002,608</b>	<b>2,133,687</b>	<b>(4,868,921)</b>
<b>LGIP - Operating</b>										
Logic LGIP	11,310,833	1.133	N/A	N/A	9,980,812	11,310,833	1,330,021	9,980,812	11,310,833	1,330,021
MBIA LGIP	4,563,918	1.130	N/A	N/A	4,551,526	4,563,918	12,392	4,551,526	4,563,918	12,392
TexPool LGIP	2,526,765	0.882	N/A	N/A	2,521,808	2,526,765	4,957	2,521,808	2,526,765	4,957
TexPool LGIP	9,851,660	1.137	N/A	N/A	7,325,518	9,851,660	2,526,142	7,325,518	9,851,660	2,526,142
TxDaily Var. LGIP LGIP	5,552,464	0.850	N/A	N/A	5,541,609	5,552,464	10,855	5,541,609	5,552,464	10,855
<b>Sub Total/Average LGIP</b>	<b>33,805,640</b>				<b>29,921,273</b>	<b>33,805,640</b>	<b>3,884,367</b>	<b>29,921,273</b>	<b>33,805,640</b>	<b>3,884,367</b>
<b>LGIP - Bond Proceeds</b>										
MBIA LGIP	1,523,634	1.130	N/A	N/A	1,581,215	1,523,634	(57,581)	1,581,215	1,523,634	(57,581)
<b>Sub Total/Average LGIP</b>	<b>1,523,634</b>				<b>1,581,215</b>	<b>1,523,634</b>	<b>(57,581)</b>	<b>1,581,215</b>	<b>1,523,634</b>	<b>(57,581)</b>
<b>Total / Average</b>	<b>37,462,961</b>				<b>38,505,096</b>	<b>37,462,961</b>	<b>(1,042,135)</b>	<b>38,505,096</b>	<b>37,462,961</b>	<b>(1,042,135)</b>

**CITY OF MCKINNEY, TEXAS**  
**Quarterly Investment Report - McKinney Conventions and Visitors Bureau**  
**March 31, 2017 - June 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
3/31/2017	\$ 74,070	\$ 74,070	\$ -	0.20	0.91	\$ -	1
6/30/2017	\$ 53,849	\$ 53,849	\$ -	0.20	1.14	\$ -	1
	<b>\$ (20,221)</b>	<b>Decrease in Investment Holdings (Market Value)<sup>1</sup></b>					

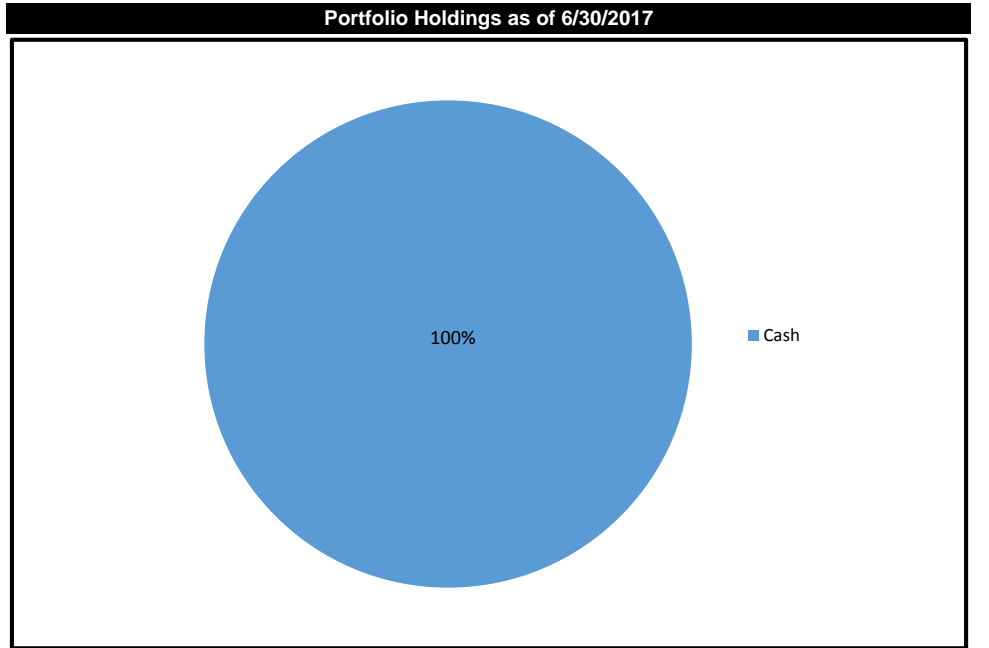
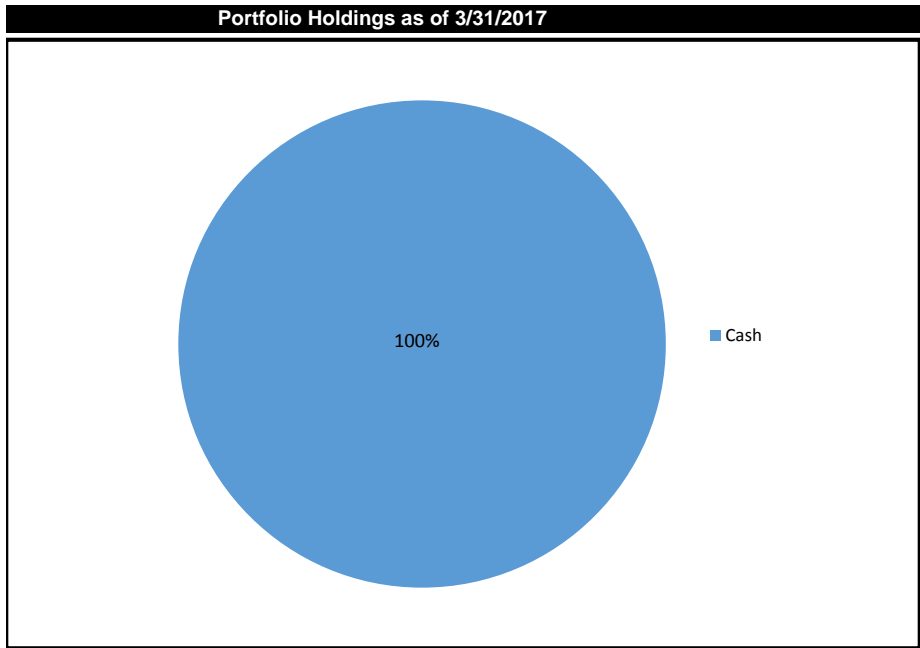
<sup>1</sup>"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

**City of McKinney**  
**Distribution by Security Sector -Book Value**

**GROUP: MCVB**

Begin Date 3/31/2017, End Date: 6/30/2017

Security Sector Allocation				
Security Sector	Book Value 3/31/2017	% of Portfolio 3/31/2017	Book Value 6/30/2017	% of Portfolio 6/30/2017
Cash	74,070	100%	53,849	100%
<b>Total / Average</b>	<b>74,070</b>	<b>100%</b>	<b>53,849</b>	<b>100%</b>





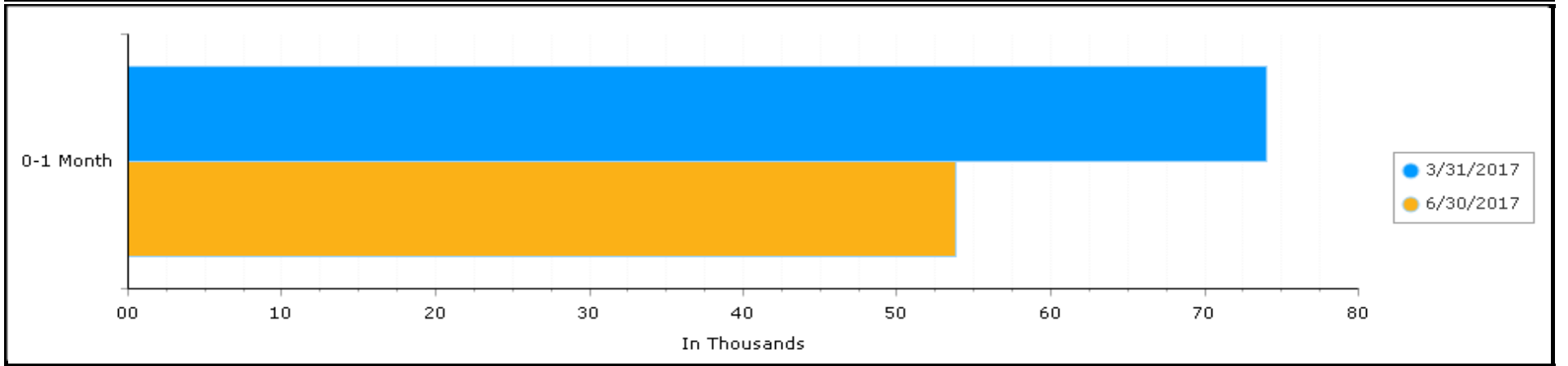
## City of McKinney Distribution by Maturity Range - Book Value MCVB

Begin Date: 3/31/2017, End Date: 6/30/2017

### Maturity Range Allocation

Maturity Range	Book Value 3/31/2017	% of Portfolio 3/31/2017	Book Value 6/30/2017	% of Portfolio 6/30/2017
0-1 Month	74,070	100	53,849	100
<b>Total / Average</b>	<b>74,070</b>	<b>100</b>	<b>53,849</b>	<b>100</b>

### Portfolio Holdings



City of McKinney  
 INVENTORY HOLDINGS  
 Portfolio / Report Group: MCVB  
 As of 6/30/2017

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
<b>Cash</b>										
American National Bank Cash	53,849	100.000	53,849	53,849	-	0.200	0.200	N/A	N/A	1
<b>Sub Total / Average</b>	<b>53,849</b>	<b>100.000</b>	<b>53,849</b>	<b>53,849</b>	<b>-</b>	<b>0.200</b>	<b>0.200</b>			<b>1</b>
<b>Total / Average</b>	<b>53,849</b>	<b>100.000</b>	<b>53,849</b>	<b>53,849</b>	<b>-</b>	<b>0.200</b>	<b>0.200</b>			<b>1</b>



City of McKinney  
 QUARTERLY POSITION CHANGE  
 Portfolio / Report Group: MCVB  
 Begin Date: 3/31/2017, End Date: 6/30/2017

Description	Ending Face Amount/Shares	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
<b>Cash</b>										
American National Bank Cash	53,849	0.200	N/A	N/A	74,070	53,849	(20,221)	74,070	53,849	(20,221)
<b>Sub Total/Average Cash</b>	<b>53,849</b>				<b>74,070</b>	<b>53,849</b>	<b>(20,221)</b>	<b>74,070</b>	<b>53,849</b>	<b>(20,221)</b>
<b>Total / Average</b>	<b>53,849</b>				<b>74,070</b>	<b>53,849</b>	<b>(20,221)</b>	<b>74,070</b>	<b>53,849</b>	<b>(20,221)</b>