

City of McKinney

FY 2018 – 1st Quarter Investment Report



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CITY OF MCKINNEY, TEXAS
Investment Report - Combined Quarterly Portfolio
September 30, 2017 - December 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
9/30/2017	\$ 506,908,446	\$ 507,341,105	\$ (432,659)	1.24	1.20	\$ 279,043	120
12/31/2017	\$ 545,560,000	\$ 546,350,805	\$ (790,805)	1.37	1.53	\$ 314,509	142
	\$ 38,651,554	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
September 30, 2017 - December 31, 2017
Portfolio Summary Management Report



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Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
9/30/2017	\$ 426,744,772	\$ 427,165,313	\$ (420,541)	1.23	1.20	\$ 277,233	141
12/31/2017	\$ 460,684,243	\$ 461,432,976	\$ (748,733)	1.36	1.53	\$ 290,707	140
	\$ 33,939,471	Increase in Investment Holdings (Market Value)¹					

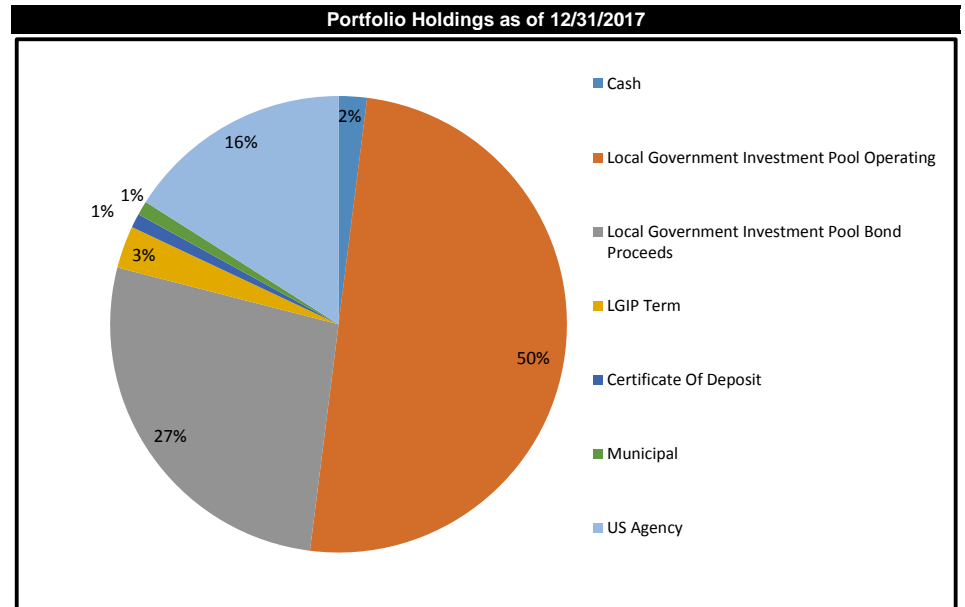
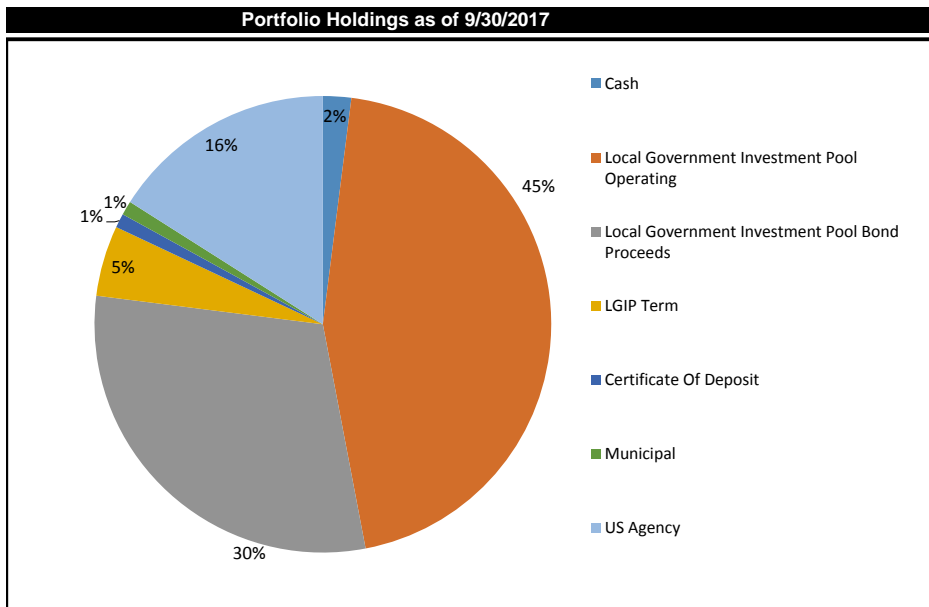
¹"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

City of McKinney
Distribution by Security Sector - Book Value

CITY

Begin Date 9/30/2017, End Date: 12/31/2017

Security Sector Allocation				
Security Sector	Book Value 9/30/17	% of Portfolio 9/30/2017	Book Value 12/31/2017	% of Portfolio 12/31/2017
Cash	14,555,021	2%	10,071,493	2%
Local Government Investment Pool Operating	190,801,276	45%	231,638,194	50%
Local Government Investment Pool Bond Proceeds	124,837,034	30%	122,208,773	27%
LGIP Term	20,000,000	5%	15,000,000	3%
Certificate Of Deposit	5,077,273	1%	5,092,005	1%
Municipal	4,547,281	1%	4,528,398	1%
US Agency	67,347,428	16%	72,894,113	16%
Total / Average	427,165,313	100%	461,432,976	100%



City of McKinney

Distribution by Maturity Range - Book Value

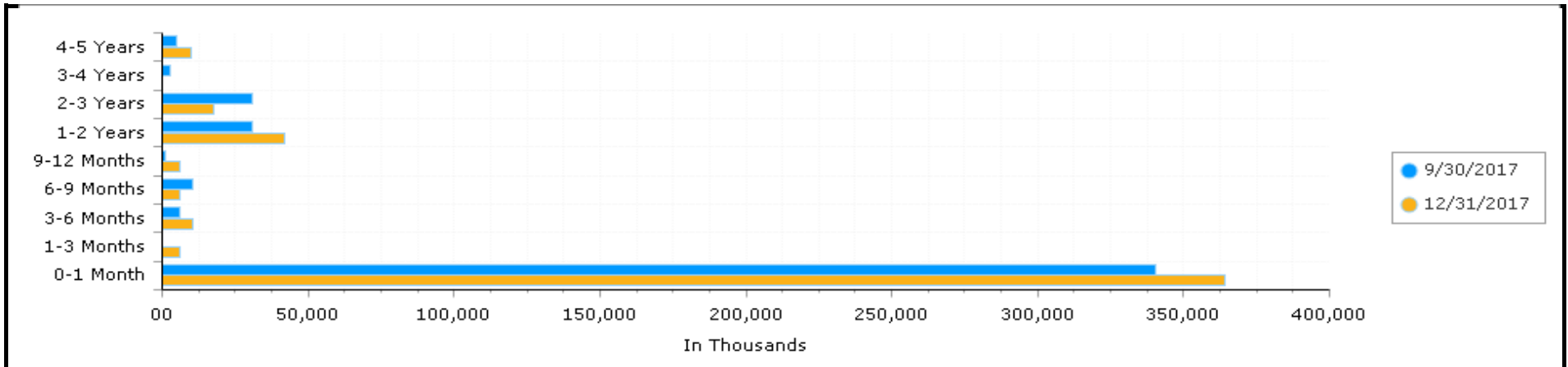
GROUP: CITY Quarterly

Begin Date: 9/30/2017, End Date: 12/31/2017

Maturity Range Allocation

Maturity Range	Book Value 9/30/2017	% of Portfolio 9/30/2017	Book Value 12/31/2017	% of Portfolio 12/31/2017
0-1 Month	340,193,329	80	363,918,460	80
1-3 Months	0	0	5,934,575	1
3-6 Months	5,940,714	1	10,454,169	2
6-9 Months	10,457,001	3	5,845,000	1
9-12 Months	845,000	0	5,999,752	1
1-2 Years	30,693,281	7	41,691,451	9
2-3 Years	31,042,472	7	17,592,132	4
3-4 Years	2,996,217	1	0	0
4-5 Years	4,997,299	1	9,997,437	2
Total / Average	427,165,313	100	461,432,976	100

Portfolio Holdings



City of McKinney
Portfolio Holdings
Portfolio / Report Group: GROUP: CITY Quarterly
As of 12/31/2017

Description	CUSIP/Ticker	Maturity Date	Days To Maturity	Face Amount	Book Value	Cost Value	Market Value	Accrued Interest	Market Price	Coupon Rate	YTM @ Cost	% of Portfolio
Cash												
American National Bank Cash	ANB01	N/A	1	10,063,453	10,063,453	10,063,453	10,063,453	-	100.000	0.430	0.430	2
Bank of New York Mellon Cash	BNY	N/A	1	8,040	8,040	8,040	8,040	-	100.000	0.000	0.000	0
Sub Total / Average			1	10,071,493	10,071,493	10,071,493	10,071,493	-	100.000	0.430	0.430	2
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	73,758,372	73,758,372	73,758,372	73,758,372	-	100.000	1.378	1.378	16
MBIA LGIP	MBIA18	N/A	1	58,793,758	58,793,758	58,793,758	58,793,758	-	100.000	1.410	1.410	13
TexPool LGIP	TEXPOOLPRIME	N/A	1	44,642,957	44,642,957	44,642,957	44,642,957	-	100.000	1.392	1.392	10
TexPool LGIP	TEXPOOL	N/A	1	23,586,162	23,586,162	23,586,162	23,586,162	-	100.000	1.176	1.176	5
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	30,856,945	30,856,945	30,856,945	30,856,945	-	100.000	1.210	1.210	7
Sub Total / Average			1	231,638,194	231,638,194	231,638,194	231,638,194	-	100.000	1.346	1.346	50
LGIP - Bond Proceeds												
Logic LGIP	LOGIC	N/A	1	39,480,944	39,480,944	39,480,944	39,480,944	-	100.000	1.378	1.378	9
Logic LGIP	LOGIC	N/A	1	14,839,045	14,839,045	14,839,045	14,839,045	-	100.000	1.378	1.378	3
Logic LGIP	LOGIC	N/A	1	21,314,112	21,314,112	21,314,112	21,314,112	-	100.000	1.378	1.378	5
MBIA LGIP	MBIA30	N/A	1	1,977,219	1,977,219	1,977,219	1,977,219	-	100.000	1.410	1.410	0
MBIA LGIP LGIP	MBIA31	N/A	1	37,197,483	37,197,483	37,197,483	37,197,483	-	100.000	1.410	1.410	8
TexPool LGIP	TEXPOOL	N/A	1	3,070,579	3,070,579	3,070,579	3,070,579	-	100.000	1.176	1.176	1
TXDAILY VAR. LGIP LGIP	TXDAILY1067-14	N/A	1	4,236,270	4,236,270	4,236,270	4,236,270	-	100.000	1.210	1.210	1
TxDaily Var. LGIP LGIP	TXDAILY1067-12	N/A	1	93,121	93,121	93,121	93,121	-	100.000	1.210	1.210	0
Sub Total / Average			1	122,208,773	122,208,773	122,208,773	122,208,773	-	100.000	1.377	1.377	26
Tx TERM												
TXTERM 1.46 6/25/2018	TXTERM06252018	06/25/2018	176	10,000,000	10,000,000	10,000,000	10,000,000	37,717	100.000	1.460	1.460	2
TXTERM 1.85 9/6/2018	TXTERM09062018	09/06/2018	249	5,000,000	5,000,000	5,000,000	5,000,000	515	100.000	1.850	1.850	1
Sub Total / Average			200	15,000,000	15,000,000	15,000,000	15,000,000	38,232	100.000	1.590	1.590	3
Compound CD												
LEGACY 1.15 5/31/2019	60050000975	05/31/2019	516	5,092,005	5,092,005	5,092,005	5,092,005	-	100.000	1.150	1.150	1
Sub Total / Average			516	5,092,005	5,092,005	5,092,005	5,092,005	-	100.000	1.150	1.150	1
Municipal Bond												
DNN 5 2/15/2019	248866E84	02/15/2019	411	1,000,000	1,039,239	1,128,110	1,038,480	18,889	103.848	5.000	1.401	0
FRIDEV 1.55 2/15/2018	358782BY5	02/15/2018	46	930,000	930,022	930,623	929,582	5,446	99.955	1.550	1.530	0
Mansfield Tex CTFS 4 2/15/2019	564378EW3	02/15/2019	411	630,000	647,688	663,012	648,018	9,520	102.860	4.000	1.450	0
TXSHGR 4 5/15/2018	88213ACE3	05/15/2018	135	450,000	454,169	481,487	453,456	2,300	100.768	4.000	1.451	0
TXSHGR 4 5/15/2019	88213ACF0	05/15/2019	500	595,000	612,280	642,993	610,018	3,041	102.524	4.000	1.801	0
TXST 1.402 8/1/2018	882723UA5	08/01/2018	213	845,000	845,000	845,000	843,606	4,936	99.835	1.402	1.402	0
Sub Total / Average			287	4,450,000	4,528,398	4,691,225	4,523,160	44,132	101.716	3.286	1.494	1

City of McKinney
Portfolio Holdings
Portfolio / Report Group: GROUP: CITY Quarterly
As of 12/31/2017

Description	CUSIP/Ticker	Maturity Date	Days To Maturity	Face Amount	Book Value	Cost Value	Market Value	Accrued Interest	Market Price	Coupon Rate	YTM @ Cost	% of Portfolio
FAMC Bond												
FAMC 1.675 1/17/2020-17	3132X0ND9	01/17/2020	747	5,000,000	5,000,000	5,000,000	4,953,425	38,153	99.069	1.675	1.675	1
FAMC 2 10/3/2022	3132X0YA3	10/03/2022	1,737	5,000,000	5,000,000	5,000,000	4,937,635	24,444	98.753	2.000	2.000	1
FFCB 1.08 8/15/2019-17	3133EGQV0	08/15/2019	592	1,000,000	1,000,000	1,000,000	985,971	4,080	98.597	1.080	1.080	0
FFCB 1.08 8/15/2019-17	3133EGQV0	08/15/2019	592	3,300,000	3,300,000	3,300,000	3,253,704	13,464	98.597	1.080	1.080	1
FFCB 1.17 10/3/2019-17	3133EGWF8	10/03/2019	641	5,000,000	4,999,269	4,998,750	4,926,570	14,300	98.531	1.170	1.178	1
FFCB 1.18 6/13/2019-17	3133EGEF8	06/13/2019	529	5,000,000	5,000,243	5,000,500	4,948,135	2,950	98.963	1.180	1.177	1
FFCB 2.05 8/23/2022-18	3133EHVT7	08/23/2022	1,696	5,000,000	4,997,437	4,997,250	4,893,505	34,736	97.870	2.050	2.062	1
FHLB 1.19 10/28/2019-17	3130A9UP4	10/28/2019	666	2,000,000	2,000,000	2,000,000	1,968,710	4,165	98.436	1.190	1.190	0
FHLB 1.19 10/28/2019-17	3130A9UP4-2	10/28/2019	666	3,000,000	3,000,000	3,000,000	2,953,065	6,248	98.436	1.190	1.190	1
FHLB 1.375 3/9/2018	313378A43	03/09/2018	68	2,000,000	2,001,812	2,018,841	2,000,144	8,556	100.007	1.375	0.890	0
FHLB 1.375 3/9/2018	313378A43	03/09/2018	68	3,000,000	3,002,741	3,028,500	3,000,216	12,833	100.007	1.375	0.886	1
FHLB 1.75 6/12/2020-18	313383HU8	06/12/2020	894	685,000	681,293	681,247	680,363	633	99.323	1.750	1.978	0
FHLB 1.75 6/12/2020-18	313383HU8	06/12/2020	894	4,500,000	4,475,648	4,475,344	4,469,535	4,156	99.323	1.750	1.978	1
FHLMC 1.2 5/16/2019-17	3134G9DK0	05/16/2019	501	3,000,000	3,000,000	3,000,000	2,973,294	4,500	99.110	1.200	1.200	1
FHLMC 1.5 12/30/2019-17	3134GAZY3	12/30/2019	729	2,000,000	2,000,000	2,000,000	1,976,240	-	98.812	1.500	1.500	0
FHLMC 2.125 12/29/2020-18	3134GSBA2	12/29/2020	1,094	4,440,000	4,438,670	4,438,668	4,438,908	524	99.975	2.125	2.135	1
FNMA 1.125 10/29/2018-16	3136G2PF8	10/29/2018	302	3,000,000	2,999,752	2,999,100	2,983,680	5,813	99.456	1.125	1.135	1
FNMA 1.125 9/27/2019-17	3136G37A7	09/27/2019	635	5,000,000	5,000,728	5,001,250	4,932,470	14,688	98.649	1.125	1.116	1
FNMA 1.15 12/30/2019-17	3136G3TW5	12/30/2019	729	2,000,000	2,000,000	2,000,000	1,969,236	-	98.462	1.150	1.150	0
FNMA 1.16 11/16/2018-16	3135G0G49	11/16/2018	320	3,000,000	3,000,000	3,000,000	2,983,473	4,350	99.449	1.160	1.160	1
FNMA 1.5 11/25/2019-16	3136G2SU2	11/25/2019	694	3,000,000	3,000,000	3,000,000	2,968,749	4,500	98.958	1.500	1.500	1
FNMA 1.75 11/25/2020-16	3136G2ST5	11/25/2020	1,060	3,000,000	2,996,520	2,994,000	2,953,590	5,250	98.453	1.750	1.792	1
Sub Total / Average			783	72,925,000	72,894,113	72,933,450	72,150,618	208,343	98.901	1.474	1.459	16
Total / Average			140	461,385,465	461,432,976	461,635,140	460,684,243	290,707	99.850	1.380	1.360	100

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY Quarterly
 Begin Date: 9/30/2017, End Date: 12/31/2017

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	10,063,453	0.430	N/A	N/A	14,555,021	10,063,453	(4,491,568)	14,555,021	10,063,453	(4,491,568)
Bank of New York Mellon Cash	8,040	0.000	N/A	N/A	-	8,040	8,040	-	8,040	8,040
Sub Total/Average Cash	10,071,493				14,555,021	10,071,493	(4,483,528)	14,555,021	10,071,493	(4,483,528)
LGIP - Operating										
Logic LGIP	73,758,372	1.378	N/A	N/A	58,409,402	73,758,372	15,348,970	58,409,402	73,758,372	15,348,970
MBIA LGIP	58,793,758	1.410	N/A	N/A	50,211,451	58,793,758	8,582,307	50,211,451	58,793,758	8,582,307
TexPool LGIP	44,642,957	1.392	N/A	N/A	38,461,152	44,642,957	6,181,805	38,461,152	44,642,957	6,181,805
TexPool LGIP	23,586,162	1.176	N/A	N/A	20,279,197	23,586,162	3,306,965	20,279,197	23,586,162	3,306,965
TxDaily Var. LGIP LGIP	30,856,945	1.210	N/A	N/A	23,440,074	30,856,945	7,416,871	23,440,074	30,856,945	7,416,871
Sub Total/Average LGIP	231,638,194				190,801,276	231,638,194	40,836,918	190,801,276	231,638,194	40,836,918
LGIP - Bond Proceeds										
Logic LGIP	14,839,045	1.378	N/A	N/A	15,030,008	14,839,045	(190,963)	15,030,008	14,839,045	(190,963)
Logic LGIP	21,314,112	1.378	N/A	N/A	21,296,198	21,314,112	17,914	21,296,198	21,314,112	17,914
Logic LGIP	39,480,944	1.378	N/A	N/A	39,442,286	39,480,944	38,658	39,442,286	39,480,944	38,658
MBIA LGIP	1,977,219	1.410	N/A	N/A	2,385,925	1,977,219	(408,706)	2,385,925	1,977,219	(408,706)
MBIA LGIP LGIP	37,197,483	1.410	N/A	N/A	39,166,727	37,197,483	(1,969,244)	39,166,727	37,197,483	(1,969,244)
TexPool LGIP	3,070,579	1.176	N/A	N/A	3,064,768	3,070,579	5,811	3,064,768	3,070,579	5,811
TxDaily Var. LGIP LGIP	93,121	1.210	N/A	N/A	92,938	93,121	183	92,938	93,121	183
TXDAILY VAR. LGIP LGIP	4,236,270	1.210	N/A	N/A	4,358,184	4,236,270	(121,914)	4,358,184	4,236,270	(121,914)
Sub Total/Average LGIP Bond Proceeds	122,208,773				124,837,034	122,208,773	(2,628,261)	124,837,034	122,208,773	(2,628,261)
Tx TERM										
TexasTERM 1.01 10/6/2017	-	1.010	01/11/2017	10/06/2017	10,000,000	-	(10,000,000)	10,000,000	-	(10,000,000)
TXTERM 1.46 6/25/2018	10,000,000	1.460	09/28/2017	06/25/2018	10,000,000	10,000,000	-	10,000,000	10,000,000	-
TXTERM 1.85 9/6/2018	5,000,000	1.850	12/27/2017	09/06/2018	-	5,000,000	5,000,000	-	5,000,000	5,000,000
Sub Total/Average Corporate	15,000,000				20,000,000	15,000,000	(5,000,000)	20,000,000	15,000,000	(5,000,000)
Certificate Of Deposit										
LEGACY 1.15 5/31/2019	5,092,005	1.150	05/31/2016	05/31/2019	5,077,273	5,092,005	14,732	5,077,273	5,092,005	14,732
Sub Total/Average Certificate Of Deposit	5,092,005				5,077,273	5,092,005	14,732	5,077,273	5,092,005	14,732
Municipal										
DNN 5 2/15/2019	1,000,000	5.000	06/16/2015	02/15/2019	1,048,078	1,039,239	(8,839)	1,052,350	1,038,480	(13,870)
FRIDEV 1.55 2/15/2018	930,000	1.550	08/26/2014	02/15/2018	930,067	930,022	(45)	929,414	929,582	168
Mansfield Tex CTF5 4 2/15/2019	630,000	4.000	01/11/2017	02/15/2019	651,672	647,688	(3,984)	654,463	648,018	(6,445)
TXSHGR 4 5/15/2018	450,000	4.000	07/23/2015	05/15/2018	457,000	454,169	(2,831)	457,173	453,456	(3,717)
TXSHGR 4 5/15/2019	595,000	4.000	07/23/2015	05/15/2019	615,463	612,280	(3,183)	616,759	610,018	(6,741)
TXST 1.402 8/1/2018	845,000	1.402	02/05/2015	08/01/2018	845,000	845,000	-	844,975	843,606	(1,369)
Sub Total/Average Municipal	4,450,000				4,547,280	4,528,398	(18,882)	4,555,134	4,523,160	(31,974)

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY Quarterly
 Begin Date: 9/30/2017, End Date: 12/31/2017

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	-	4,988,380	4,953,425	(34,955)
FAMC 2 10/3/2022	5,000,000	2.000	10/03/2017	10/03/2022	-	5,000,000	5,000,000	-	4,937,635	4,937,635
FFCB 1.08 8/15/2019-17	3,300,000	1.080	08/15/2016	08/15/2019	3,300,000	3,300,000	-	3,269,422	3,253,704	(15,718)
FFCB 1.08 8/15/2019-17	1,000,000	1.080	08/15/2016	08/15/2019	1,000,000	1,000,000	-	990,734	985,971	(4,763)
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,999,163	4,999,269	106	4,953,125	4,926,570	(26,555)
FFCB 1.18 6/13/2019-17	5,000,000	1.180	06/21/2016	06/13/2019	5,000,286	5,000,243	(43)	4,955,555	4,948,135	(7,420)
FFCB 2.05 8/23/2022-18	5,000,000	2.050	08/29/2017	08/23/2022	4,997,298	4,997,437	139	4,943,860	4,893,505	(50,355)
FHLB 1.19 10/28/2019-17	2,000,000	1.190	10/28/2016	10/28/2019	2,000,000	2,000,000	-	1,979,266	1,968,710	(10,556)
FHLB 1.19 10/28/2019-17	3,000,000	1.190	10/28/2016	10/28/2019	3,000,000	3,000,000	-	2,968,890	2,953,065	(15,825)
FHLB 1.375 3/9/2018	2,000,000	1.375	03/22/2016	03/09/2018	2,004,237	2,001,812	(2,425)	2,001,746	2,000,144	(1,602)
FHLB 1.375 3/9/2018	3,000,000	1.375	03/22/2016	03/09/2018	3,006,409	3,002,741	(3,668)	3,002,619	3,000,216	(2,403)
FHLB 1.75 6/12/2020-18	685,000	1.750	12/20/2017	06/12/2020	-	681,293	681,293	-	680,363	680,363
FHLB 1.75 6/12/2020-18	4,500,000	1.750	12/20/2017	06/12/2020	-	4,475,648	4,475,648	-	4,469,535	4,469,535
FHLMC 1.2 5/16/2019-17	3,000,000	1.200	05/16/2016	05/16/2019	3,000,000	3,000,000	-	2,980,686	2,973,294	(7,392)
FHLMC 1.5 12/30/2019-17	2,000,000	1.500	12/30/2016	12/30/2019	2,000,000	2,000,000	-	1,989,732	1,976,240	(13,492)
FHLMC 1.75 4/27/2020-17	-	1.750	04/27/2017	04/27/2020	4,000,172	-	(4,000,172)	4,000,416	-	(4,000,416)
FHLMC 1.75 4/27/2020-17	-	1.750	04/27/2017	04/27/2020	2,000,858	-	(2,000,858)	2,000,208	-	(2,000,208)
FHLMC 2.125 12/29/2020-18	4,440,000	2.125	12/29/2017	12/29/2020	-	4,438,670	4,438,670	-	4,438,908	4,438,908
FHLMC Step 11/22/2019-17	-	0.800	11/22/2016	11/22/2019	3,042,279	-	(3,042,279)	3,043,776	-	(3,043,776)
FNMA 1.125 10/29/2018-16	3,000,000	1.125	10/29/2015	10/29/2018	2,999,676	2,999,752	76	2,986,050	2,983,680	(2,370)
FNMA 1.125 9/27/2019-17	5,000,000	1.125	09/30/2016	09/27/2019	5,000,832	5,000,728	(104)	4,924,350	4,932,470	8,120
FNMA 1.15 12/30/2019-17	2,000,000	1.150	06/30/2016	12/30/2019	2,000,000	2,000,000	-	1,976,660	1,969,236	(7,424)
FNMA 1.16 11/16/2018-16	3,000,000	1.160	11/16/2015	11/16/2018	3,000,000	3,000,000	-	2,981,256	2,983,473	2,217
FNMA 1.5 11/25/2019-16	3,000,000	1.500	11/25/2015	11/25/2019	3,000,000	3,000,000	-	2,989,113	2,968,749	(20,364)
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,996,217	2,996,520	303	2,993,190	2,953,590	(39,600)
Sub Total/Average US Agency	72,925,000				67,347,427	72,894,113	5,546,686	66,919,034	72,150,618	5,231,584
Total / Average	461,385,465				427,165,311	461,432,976	34,267,665	426,744,772	460,684,243	33,939,471

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Community Development Corporation
September 30, 2017 - December 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
9/30/2017	\$ 42,308,027	\$ 42,320,145	\$ (12,118)	1.18	1.20	\$ 1,810	35
12/31/2017	\$ 44,152,548	\$ 44,183,780	\$ (31,232)	1.38	1.53	\$ 17,100	154
	\$ 1,844,521	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.

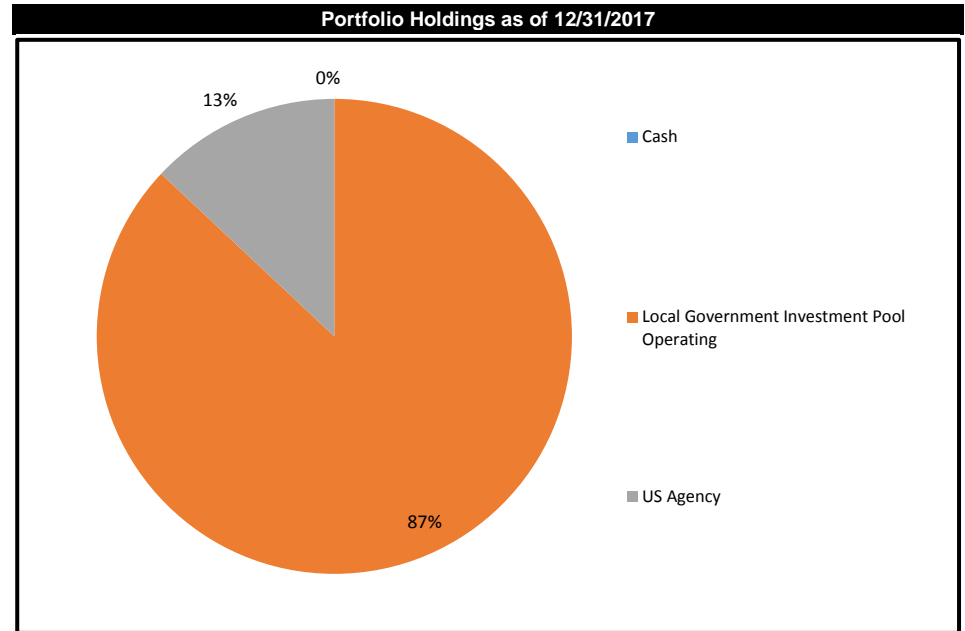
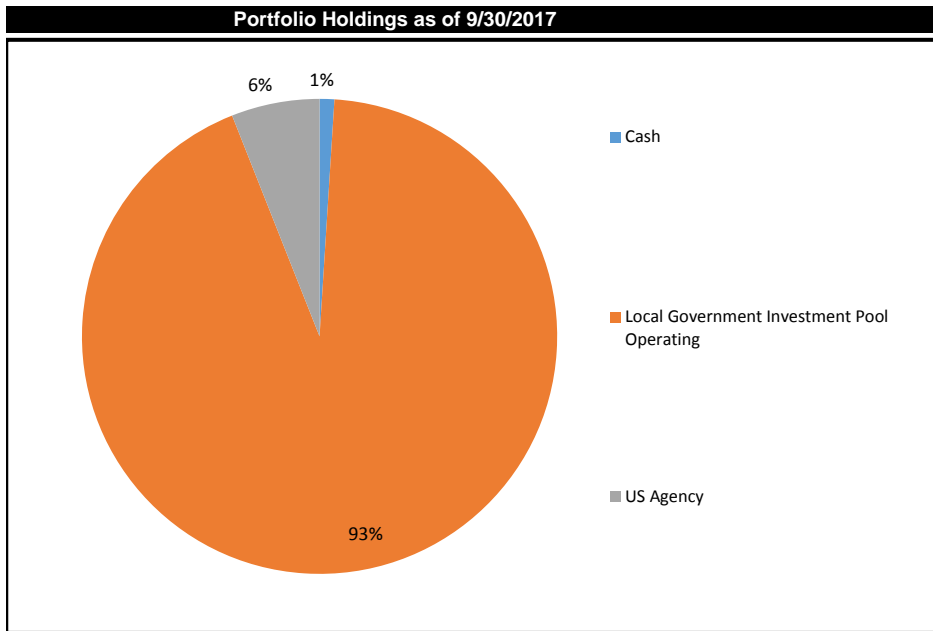
City of McKinney

Distribution by Security Sector - Book Value

MCDC

Begin Date 9/30/2017, End Date: 12/31/2017

Security Sector Allocation				
Security Sector	Book Value 9/30/17	% of Portfolio 9/30/2017	Book Value 12/31/2017	% of Portfolio 12/31/2017
Cash	97,252	1%	69,852	0%
Local Government Investment Pool Operating	39,523,870	93%	38,294,726	87%
US Agency	2,699,023	6%	5,819,202	13%
Total / Average	42,320,145	100%	44,183,780	100%



City of McKinney

Distribution by Maturity Range - Book Value

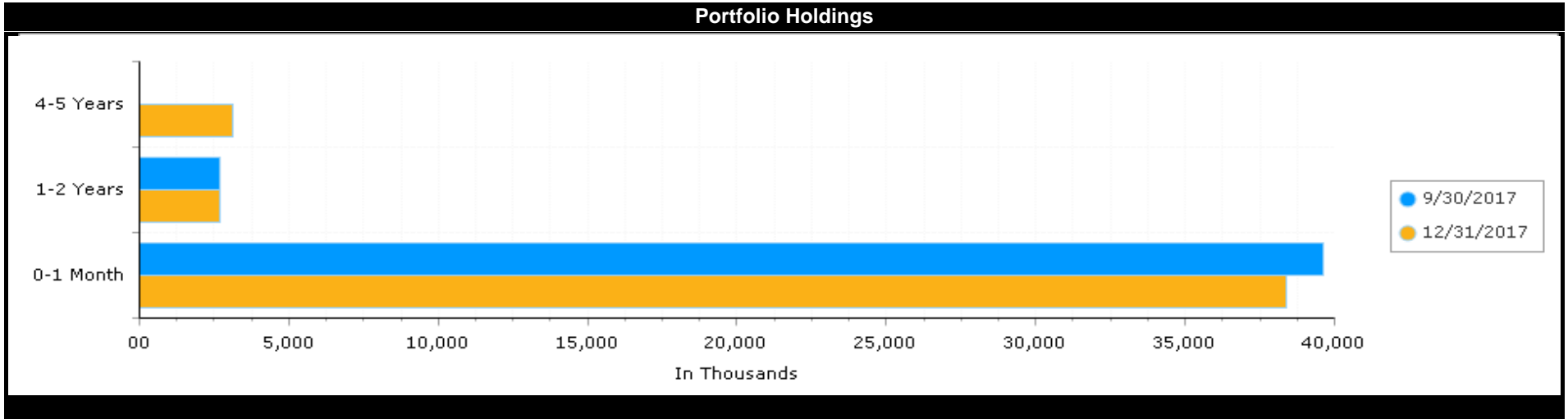
GROUP: MCDC Quarterly

Begin Date: 9/30/2017, End Date: 12/31/2017

Maturity Range Allocation

Maturity Range	Book Value	% of Portfolio	Book Value	% of Portfolio
	9/30/2017	9/30/2017	12/31/2017	12/31/2017
0-1 Month	39,621,121	94	38,364,578	87
1-2 Years	2,699,024	6	2,699,194	6
4-5 Years	0	0	3,120,008	7
Total / Average	42,320,145	100	44,183,780	100

Portfolio Holdings



City of McKinney
Portfolio Holdings
Portfolio / Report Group: GROUP: MCDC Quarterly
As of 12/31/2017

Description	CUSIP/Ticker	Maturity Date	Days To Maturity	Face Amount/Shares	Book Value	Cost Value	Market Value	Accrued Interest	Market Price	Coupon Rate	YTM @ Cost	% of Portfolio
Cash												
American National Bank Cash	ANB01	N/A	1	69,852	69,852	69,852	69,852	-	100.000	0.430	0.430	0
Sub Total / Average			1	69,852	69,852	69,852	69,852	-	100.000	0.430	0.430	0
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	7,585,106	7,585,106	7,585,106	7,585,106	-	100.000	1.378	1.378	17
MBIA LGIP	MBIA18	N/A	1	4,456,524	4,456,524	4,456,524	4,456,524	-	100.000	1.410	1.410	10
TexPool LGIP	TEXPOOLPRIME	N/A	1	9,379,730	9,379,730	9,379,730	9,379,730	-	100.000	1.392	1.392	21
TexPool LGIP	TEXPOOL	N/A	1	5,448,060	5,448,060	5,448,060	5,448,060	-	100.000	1.176	1.176	12
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	11,425,306	11,425,306	11,425,306	11,425,306	-	100.000	1.210	1.210	26
Sub Total / Average			1	38,294,726	38,294,726	38,294,726	38,294,726	-	100.000	1.306	1.306	87
Agency Bond												
FAMC 1.27 3/11/2019-17	3132X0FL0	3/11/2019	435	2,700,000	2,699,194	2,697,975	2,677,166	10,478	99.154	1.270	1.295	6
FHLB 2.24 11/29/2022-18	3130ACTQ7	11/29/2022	1,794	3,130,000	3,120,008	3,119,828	3,110,804	6,622	99.387	2.240	2.309	7
Sub Total / Average			1,794	5,830,000	5,819,202	5,817,803	5,787,970	17,100	99.387	1.790	1.839	13
Total / Average			154	44,194,578	44,183,780	44,182,381	44,152,548	17,100	99.905	1.369	1.375	100

City of McKinney

Date To Date

QUARTERLY POSITION CHANGE

Portfolio / Report Group: GROUP: MCDC Quarterly

Begin Date: 9/30/2017, End Date: 12/31/2017

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
Cash										
American National Bank Cash	69,852	0.430	N/A	N/A	97,252	69,852	(27,400)	97,252	69,852	(27,400)
Sub Total/Average Cash	69,852				97,252	69,852	(27,400)	97,252	69,852	(27,400)
LGIP - Operating										
Logic LGIP	7,585,106	1.378	N/A	N/A	9,456,999	7,585,106	(1,871,893)	9,456,999	7,585,106	(1,871,893)
MBIA LGIP	4,456,524	1.410	N/A	N/A	4,841,344	4,456,524	(384,820)	4,841,344	4,456,524	(384,820)
TexPool LGIP	5,448,060	1.176	N/A	N/A	4,685,705	5,448,060	762,355	4,685,705	5,448,060	762,355
TexPool LGIP	9,379,730	1.392	N/A	N/A	9,399,280	9,379,730	(19,550)	9,399,280	9,379,730	(19,550)
TxDaily Var. LGIP LGIP	11,425,306	1.210	N/A	N/A	11,140,542	11,425,306	284,764	11,140,542	11,425,306	284,764
Sub Total/Average LGIP	38,294,726				39,523,870	38,294,726	(1,229,144)	39,523,870	38,294,726	(1,229,144)
US Agency										
FAMC 1.27 3/11/2019-17	2,700,000	1.270	03/11/2016	03/11/2019	2,699,023	2,699,194	171	2,686,905	2,677,166	(9,739)
FHLB 2.24 11/29/2022-18	3,130,000	2.240	11/29/2017	11/29/2022	-	3,120,008	3,120,008	-	3,110,804	3,110,804
Sub Total/Average US Agency	5,830,000				2,699,023	5,819,202	3,120,179	2,686,905	5,787,970	3,101,065
Total / Average	44,194,578				42,320,145	44,183,780	1,863,635	42,308,027	44,152,548	1,844,521

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Economic Development Corporation
September 30, 2017 - December 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
9/30/2017	\$ 37,786,030	\$ 37,786,030	\$ -	1.21	1.20	\$ -	1
12/31/2017	\$ 40,665,832	\$ 40,676,672	\$ (10,840)	1.42	1.53	\$ 6,702	178
	\$ 2,879,802	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

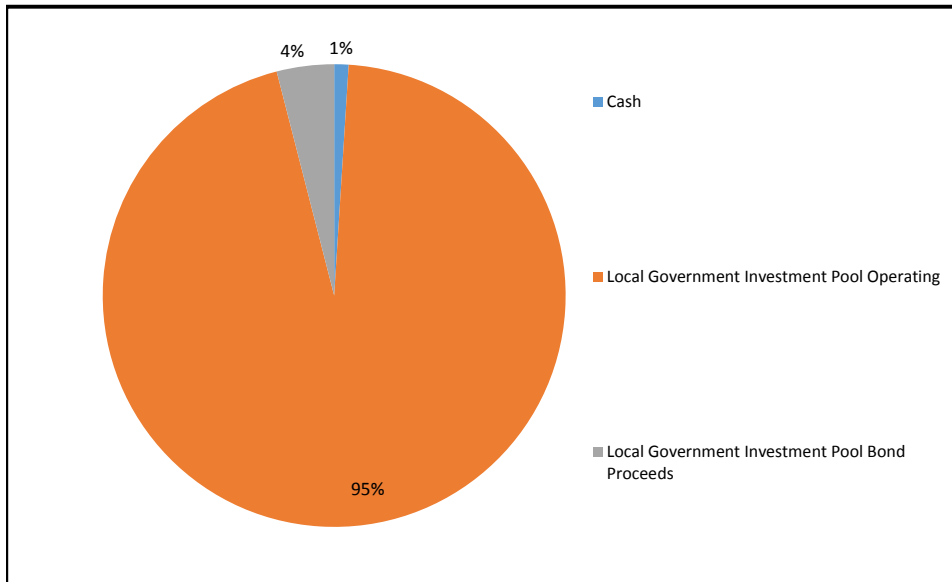
GROUP: MEDC

Begin Date 9/30/2017, End Date: 12/31/2017

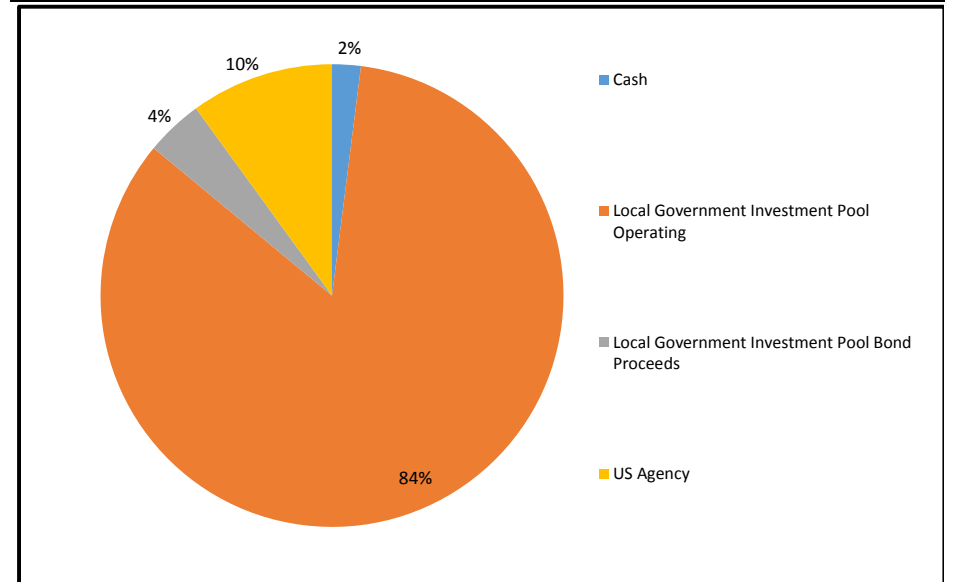
Security Sector Allocation

Security Sector	Book Value 9/30/17	% of Portfolio 9/30/2017	Book Value 12/31/2017	% of Portfolio 12/31/2017
Cash	353,532	1%	874,935	2%
Local Government Investment Pool Operating	35,908,719	95%	34,274,431	84%
Local Government Investment Pool Bond Proceeds	1,523,779	4%	1,527,306	4%
US Agency	0	0%	4,000,000	10%
Total / Average	37,786,030	100%	40,676,672	100%

Portfolio Holdings as of 9/30/2017



Portfolio Holdings as of 12/31/2017



City of McKinney

Distribution by Maturity Range - Book Value

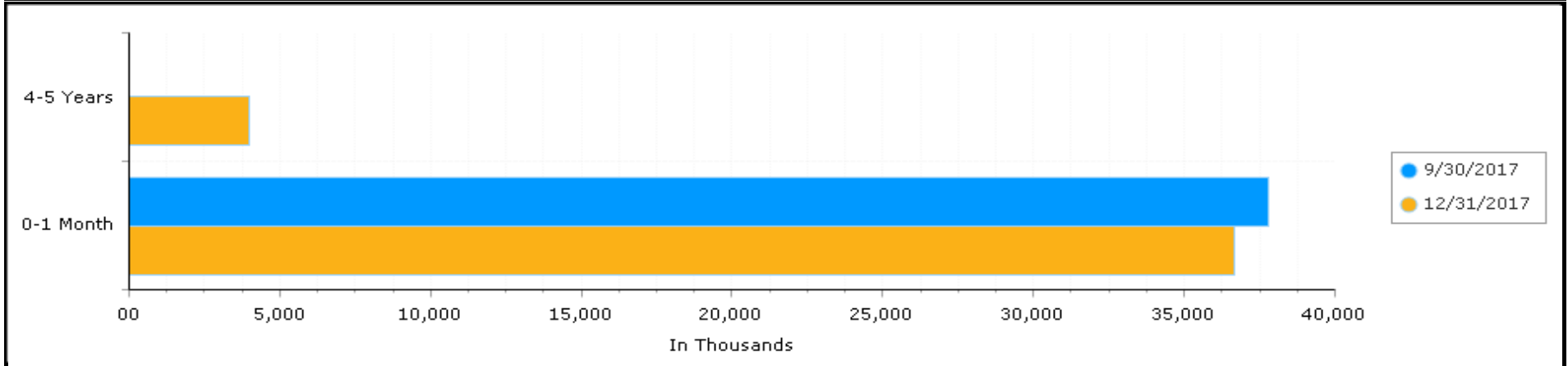
GROUP: MEDC Quarterly

Begin Date: 9/30/2017, End Date: 12/31/2017

Maturity Range Allocation

Maturity Range	Book Value	% of Portfolio	Book Value	% of Portfolio
	9/30/2017	9/30/2017	12/31/2017	12/31/2017
0-1 Month	37,786,030	100	36,676,672	90
4-5 Years	0	0	4,000,000	10
Total / Average	37,786,030	100	40,676,672	100

Portfolio Holdings



City of McKinney
Portfolio Holdings
Portfolio / Report Group: GROUP: MEDC Quarterly
As of 12/31/2017

Description	CUSIP/Ticker	Maturity Date	Days To Maturity	Face Amount	Book Value	Cost Value	Market Value	Accrued Interest	Market Price	Coupon Rate	YTM @ Cost	% of Portfolio
Cash												
American National Bank Cash	ANB01	N/A	1	874,935	874,935	874,935	874,935	-	100.000	0.430	0.430	2
Sub Total / Average			1	874,935	874,935	874,935	874,935	-	100.000	0.430	0.430	2
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	9,445,194	9,445,194	9,445,194	9,445,194	-	100.000	1.378	1.378	23
MBIA LGIP	MBIA18	N/A	1	6,104,042	6,104,042	6,104,042	6,104,042	-	100.000	1.410	1.410	15
TexPool LGIP	TEXPOOLPRIME	N/A	1	10,099,466	10,099,466	10,099,466	10,099,466	-	100.000	1.392	1.392	25
TexPool LGIP	TEXPOOL	N/A	1	2,540,131	2,540,131	2,540,131	2,540,131	-	100.000	1.176	1.176	6
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	6,085,598	6,085,598	6,085,598	6,085,598	-	100.000	1.210	1.210	15
Sub Total / Average			1	34,274,431	34,274,431	34,274,431	34,274,431	-	100.000	1.340	1.340	84
LGIP - Bond Proceeds												
MBIA LGIP	MBIA24	N/A	1	1,527,306	1,527,306	1,527,306	1,527,306	-	100.000	1.410	1.410	4
Sub Total / Average			1	1,527,306	1,527,306	1,527,306	1,527,306	-	100.000	1.410	1.410	4
Agency Bond												
FAMC 2.32 12/5/2022-18	3132X0ZT1	12/5/2022	1,800	4,000,000	4,000,000	4,000,000	3,989,160	6,702	99.729	2.320	2.320	10
Sub Total / Average			1,800	4,000,000	4,000,000	4,000,000	3,989,160	6,702	99.729	2.320	2.320	10
Total / Average			178	40,676,672	40,676,672	40,676,672	40,665,832	6,702	99.973	1.422	1.422	100

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: MEDC Quarterly
 Begin Date: 9/30/2017, End Date: 12/31/2017

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	874,935	0.430	N/A	N/A	353,532	874,935	521,403	353,532	874,935	521,403
Sub Total/Average Cash	874,935				353,532	874,935	521,403	353,532	874,935	521,403
LGIP - Operating										
Logic LGIP	9,445,194	1.378	N/A	N/A	11,656,752	9,445,194	(2,211,558)	11,656,752	9,445,194	(2,211,558)
MBIA LGIP	6,104,042	1.410	N/A	N/A	6,084,386	6,104,042	19,656	6,084,386	6,104,042	19,656
TexPool LGIP	2,540,044	1.176	N/A	N/A	2,533,367	2,540,131	6,764	2,533,367	2,540,131	6,764
TexPool LGIP	10,099,466	1.392	N/A	N/A	10,066,739	10,099,466	32,727	10,066,739	10,099,466	32,727
TxDaily Var. LGIP LGIP	6,085,598	1.210	N/A	N/A	5,567,475	6,085,598	518,123	5,567,475	6,085,598	518,123
Sub Total/Average LGIP	34,274,344				35,908,719	34,274,431	(1,634,288)	35,908,719	34,274,431	(1,634,288)
LGIP - Bond Proceeds										
MBIA LGIP	1,527,306	1.410	N/A	N/A	1,523,779	1,527,306	3,527	1,523,779	1,527,306	3,527
Sub Total/Average LGIP Bond Proceeds	1,527,306				1,523,779	1,527,306	3,527	1,523,779	1,527,306	3,527
US Agency										
FAMC 2.32 12/5/2022-18	4,000,000	2.320	12/5/2017	12/5/2022	-	4,000,000	4,000,000	-	3,989,160	3,989,160
Sub Total/Average US Agency	4,000,000				-	4,000,000	4,000,000	-	3,989,160	3,989,160
Total / Average	40,676,585				37,786,030	40,676,672	2,890,642	37,786,030	40,665,832	2,879,802

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Conventions and Visitors Bureau
September 30, 2017 - December 31, 2017
Portfolio Summary Management Report



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Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
9/30/2017	\$ 69,617	\$ 69,617	\$ -	0.43	1.20	\$ -	1
12/31/2017	\$ 57,377	\$ 57,377	\$ -	0.43	1.53	\$ -	1
	\$ (12,240)	Decrease 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.

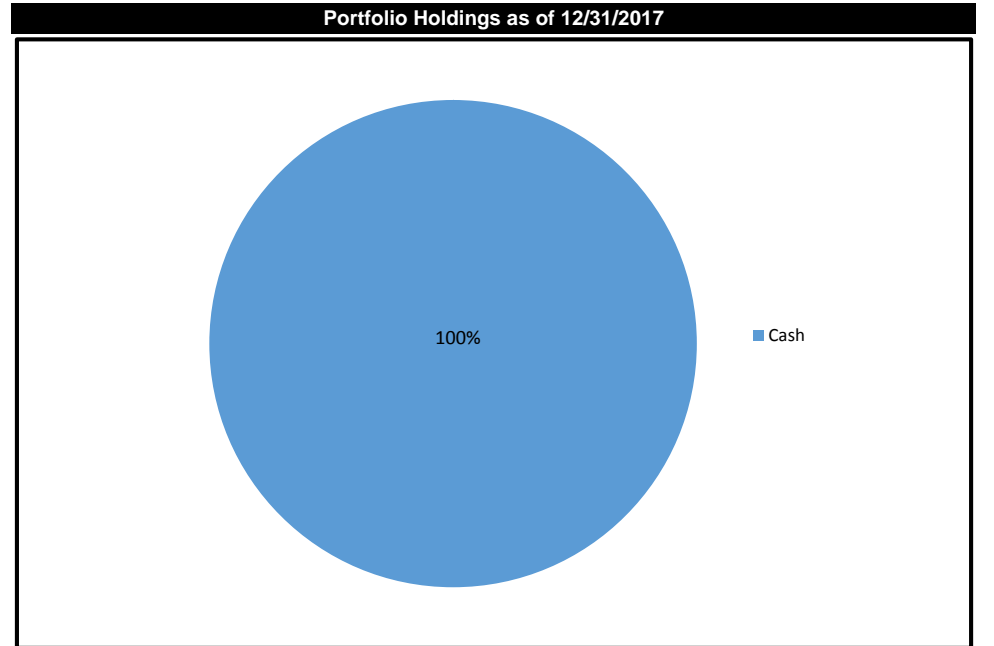
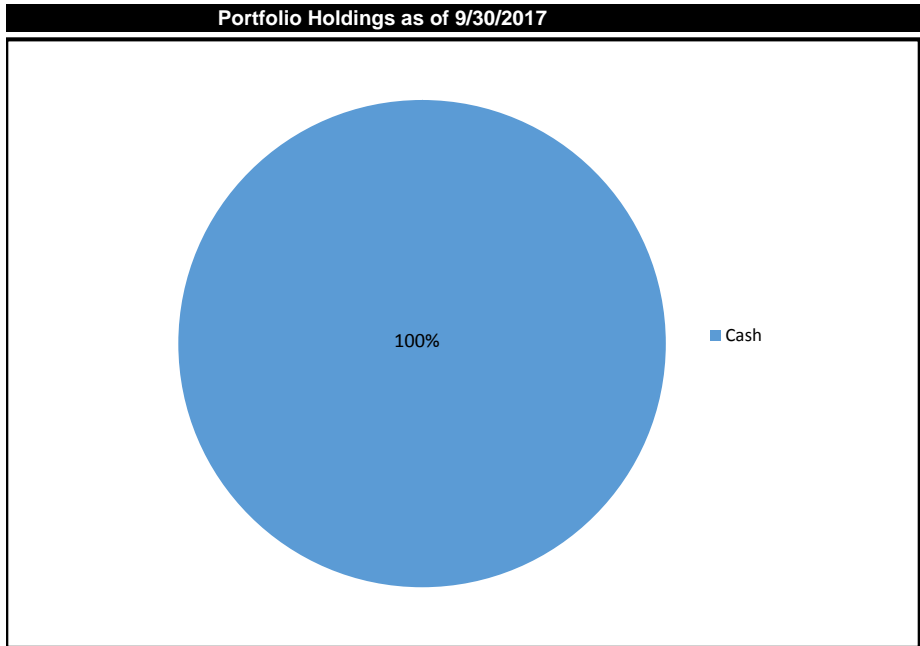
City of McKinney

Distribution by Security Sector -Book Value

GROUP: MCVB

Begin Date 9/30/2017, End Date: 12/31/2017

Security Sector Allocation				
Security Sector	Book Value 9/30/17	% of Portfolio 9/30/2017	Book Value 12/31/2017	% of Portfolio 12/31/2017
Cash	69,617	100%	57,377	100%
Total / Average	69,617	100%	57,377	100%



City of McKinney

Distribution by Maturity Range - Book Value

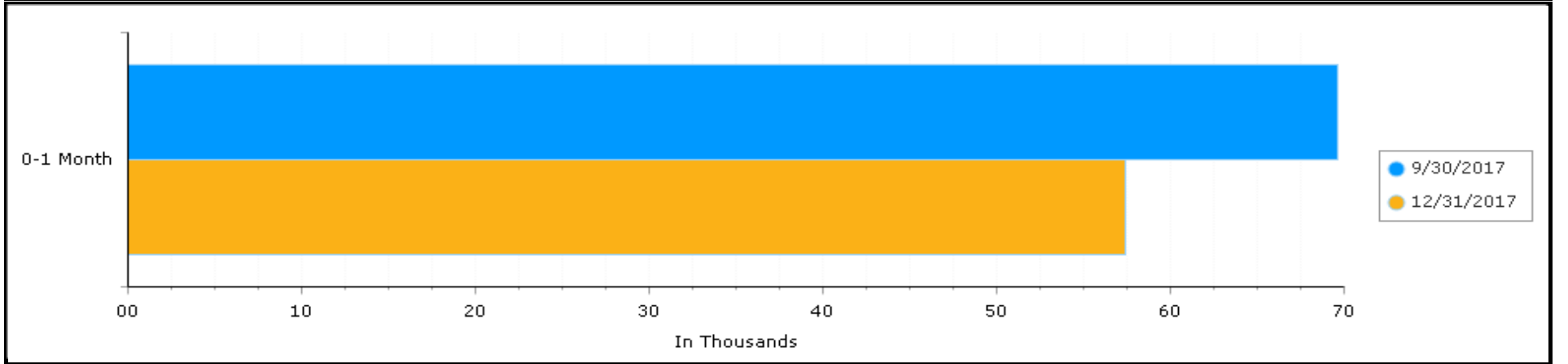
MCVB

Begin Date: 9/30/2017, End Date: 12/31/2017

Maturity Range Allocation

Maturity Range	Book Value 9/30/2017	% of Portfolio 9/30/2017	Book Value 12/31/2017	% of Portfolio 12/31/2017
0-1 Month	69,617	100	57,377	100
Total / Average	69,617	100	57,377	100

Portfolio Holdings



City of McKinney
 Portfolio / Report Group: MCVB
 As of 12/31/2017

Description	CUSIP/Ticker	Maturity Date	Days To Maturity	Face Amount	Book Value	Cost Value	Market Value	Accrued Interest	Market Price	Coupon Rate	YTM @ Cost	% of Portfolio
Cash												
American National Bank Cash	ANB01	N/A	1	57,377	57,377	57,377	57,377	-	100.000	0.430	0.430	100
Sub Total / Average			1	57,377	57,377	57,377	57,377	-	100.000	0.430	0.430	100
Total / Average			1	57,377	57,377	57,377	57,377	-	100.000	0.430	0.430	100

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: MCVB
 Begin Date: 9/30/2017, End Date: 12/31/2017

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	57,377	0.430	N/A	N/A	69,617	57,377	(12,240)	69,617	57,377	(12,240)
Sub Total/Average Cash	57,377				69,617	57,377	(12,240)	69,617	57,377	(12,240)
Total / Average	57,377				69,617	57,377	(12,240)	69,617	57,377	(12,240)