

# City of McKinney

FY 2018 – 2<sup>nd</sup> Quarter Investment Report



# 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**  
**December 31, 2017 - March 31, 2018**  
**Portfolio Summary Management Report**



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

Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2017	\$ 545,560,000	\$ 546,350,805	\$ (790,805)	1.37	1.37	\$ 314,509	142
3/31/2018	\$ 522,663,825	\$ 523,897,212	\$ (1,233,387)	1.63	1.79	\$ 477,523	140
	<b>\$ (22,896,175)</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**  
**Investment Report - City Quarterly Portfolio**  
**December 31, 2017 - March 31, 2018**  
**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
12/31/2017	\$ 460,684,243	\$ 461,432,976	\$ (748,733)	1.36	1.37	\$ 290,707	140
3/31/2018	\$ 456,151,242	\$ 457,236,991	\$ (1,085,749)	1.62	1.79	\$ 421,566	134
	<b>\$ (4,533,001)</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**

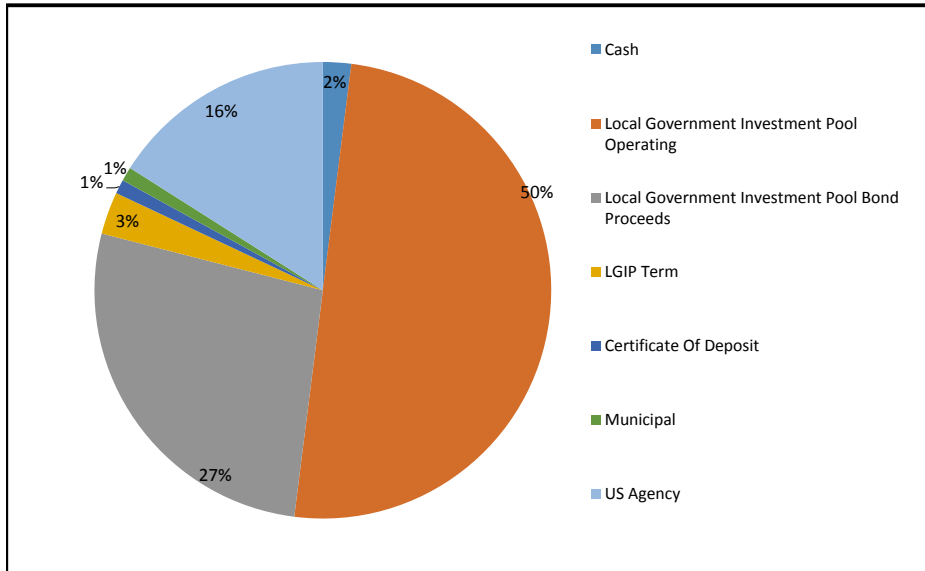
**CITY**

Begin Date: 12/31/2017, End Date: 3/31/2018

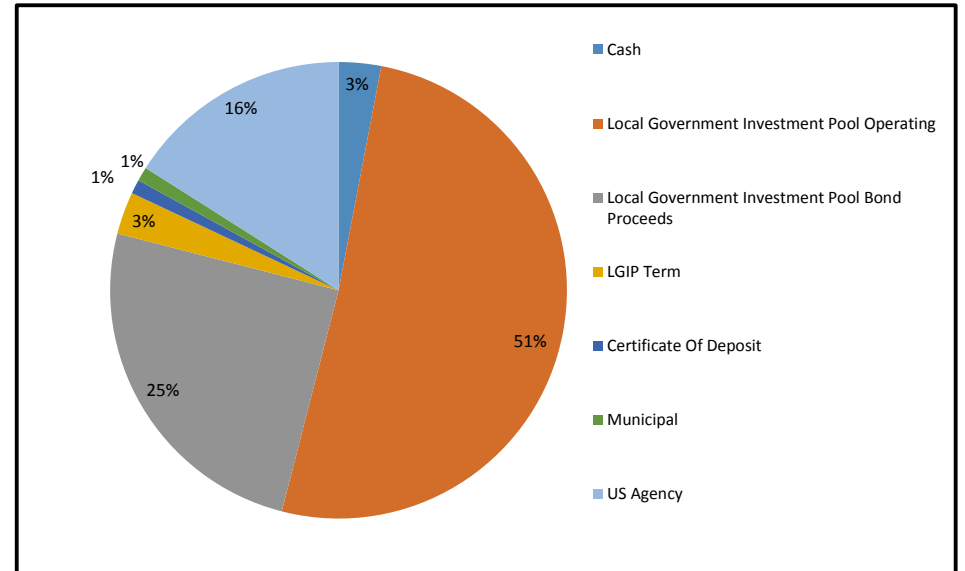
**Security Sector Allocation**

Security Sector	Book Value 12/31/17	% of Portfolio 12/31/2017	Book Value 3/31/2018	% of Portfolio 3/31/2018
Cash	10,071,493	2%	13,425,867	3%
Local Government Investment Pool Operating	231,638,194	50%	235,563,467	51%
Local Government Investment Pool Bond Proceeds	122,208,773	27%	111,668,443	25%
LGIP Term	15,000,000	3%	15,000,000	3%
Certificate Of Deposit	5,092,005	1%	5,106,457	1%
Municipal	4,528,398	1%	3,579,747	1%
US Agency	72,894,113	16%	72,893,010	16%
<b>Total / Average</b>	<b>461,432,976</b>	<b>100%</b>	<b>457,236,991</b>	<b>100%</b>

**Portfolio Holdings as of 9/30/2017**



**Portfolio Holdings as of 12/31/2017**



## City of McKinney

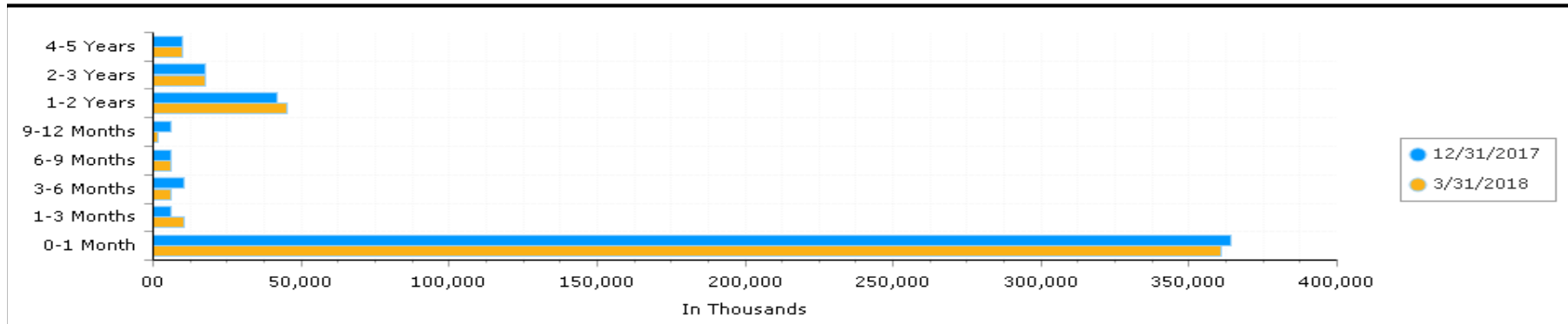
### Distribution by Maturity Range - Book Value

**GROUP: CITY Quarterly**

Begin Date: 12/31/2017, End Date: 3/31/2018

Maturity Range Allocation				
Maturity Range	Book Value 12/31/2017	% of Portfolio 12/31/2017	Book Value 3/31/2018	% of Portfolio 3/31/2018
0-1 Month	363,918,460	80	360,657,779	80
1-3 Months	5,934,575	1	10,451,369	2
3-6 Months	10,454,169	2	5,845,000	1
6-9 Months	5,845,000	1	5,999,827	1
9-12 Months	5,999,752	1	1,674,245	0
1-2 Years	41,691,451	9	45,015,787	10
2-3 Years	17,592,132	4	17,595,409	4
4-5 Years	9,997,437	2	9,997,575	2
Total / Average	461,432,976	100	457,236,991	100

#### Portfolio Holdings



City of McKinney  
Portfolio Holdings  
Portfolio / Report Group: GROUP: CITY Quarterly  
As of 3/31/2018

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
<b>Cash</b>												
American National Bank Cash	ANB01	N/A	1	13,307,427	13,307,427	13,307,427	13,307,427	-	100.000	0.430	0.430	3
Bank of New York Mellon Cash	BNY	N/A	1	118,440	118,440	118,440	118,440	-	100.000	0.000	0.000	0
<b>Sub Total / Average</b>			<b>1</b>	<b>13,425,867</b>	<b>13,425,867</b>	<b>13,425,867</b>	<b>13,425,867</b>	<b>-</b>	<b>100.000</b>	<b>0.426</b>	<b>0.426</b>	<b>3</b>
<b>LGIP - Operating</b>												
Logic LGIP	LOGIC	N/A	1	74,035,495	74,035,495	74,035,495	74,035,495	-	100.000	1.723	1.723	16
MBIA LGIP	MBIA18	N/A	1	58,034,345	58,034,345	58,034,345	58,034,345	-	100.000	1.750	1.750	13
TexPool LGIP	TEXPOOLPRIME	N/A	1	43,831,942	43,831,942	43,831,942	43,831,942	-	100.000	1.707	1.707	10
TexPool LGIP	TEXPOOL	N/A	1	21,674,038	21,674,038	21,674,038	21,674,038	-	100.000	1.516	1.516	5
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	37,987,647	37,987,647	37,987,647	37,987,647	-	100.000	1.500	1.500	8
<b>Sub Total / Average</b>			<b>1</b>	<b>235,563,467</b>	<b>235,563,467</b>	<b>235,563,467</b>	<b>235,563,467</b>	<b>-</b>	<b>100.000</b>	<b>1.672</b>	<b>1.672</b>	<b>52</b>
<b>LGIP - Bond Proceeds</b>												
MBIA LGIP	MBIA30	N/A	1	1,847,363	1,847,363	1,847,363	1,847,363	-	100.000	1.750	1.750	0
TexPool LGIP	TEXPOOL	N/A	1	2,774,644	2,774,644	2,774,644	2,774,644	-	100.000	1.516	1.516	1
TXDAILY VAR. LGIP LGIP	TXDAILY1067-14	N/A	1	3,767,311	3,767,311	3,767,311	3,767,311	-	100.000	1.500	1.500	1
MBIA LGIP LGIP	MBIA31	N/A	1	32,460,734	32,460,734	32,460,734	32,460,734	-	100.000	1.750	1.750	7
Logic LGIP	LOGIC	N/A	1	12,186,022	12,186,022	12,186,022	12,186,022	-	100.000	1.723	1.723	3
Logic LGIP	LOGIC	N/A	1	19,934,802	19,934,802	19,934,802	19,934,802	-	100.000	1.723	1.723	4
Logic LGIP	LOGIC	N/A	1	38,697,567	38,697,567	38,697,567	38,697,567	-	100.000	1.723	1.723	8
<b>Sub Total / Average</b>			<b>1</b>	<b>111,668,443</b>	<b>111,668,443</b>	<b>111,668,443</b>	<b>111,668,443</b>	<b>-</b>	<b>100.000</b>	<b>1.719</b>	<b>1.719</b>	<b>24</b>
<b>Tx TERM</b>												
TXTERM 1.46 6/25/2018	TXTERM06252018	6/25/2018	86	10,000,000	10,000,000	10,000,000	10,000,000	74,217	100.000	1.460	1.460	2
TXTERM 1.85 9/6/2018	TXTERM09062018	9/6/2018	159	5,000,000	5,000,000	5,000,000	5,000,000	12,110	100.000	1.850	1.850	1
<b>Sub Total / Average</b>			<b>110</b>	<b>15,000,000</b>	<b>15,000,000</b>	<b>15,000,000</b>	<b>15,000,000</b>	<b>86,327</b>	<b>100.000</b>	<b>1.590</b>	<b>1.590</b>	<b>3</b>
<b>Compound CD</b>												
LEGACY 1.15 5/31/2019	60050000975	5/31/2019	426	5,106,457	5,106,457	5,106,457	5,106,457	-	100.000	1.150	1.150	1
<b>Sub Total / Average</b>			<b>426</b>	<b>5,106,457</b>	<b>5,106,457</b>	<b>5,106,457</b>	<b>5,106,457</b>	<b>-</b>	<b>100.000</b>	<b>1.150</b>	<b>1.150</b>	<b>1</b>
<b>Municipal Bond</b>												
DNN 5 2/15/2019	248866E84	2/15/2019	321	1,000,000	1,030,498	1,128,110	1,029,570	6,389	102.957	5.000	1.401	1
Mansfield Tex CTFS 4 2/15/2019	564378EW3	2/15/2019	321	630,000	643,748	663,012	643,173	3,220	102.091	4.000	1.450	0
TXSHGR 4 5/15/2018	88213ACE3	5/15/2018	45	450,000	451,369	481,487	451,089	6,800	100.242	4.000	1.451	0
TXSHGR 4 5/15/2019	88213ACF0	5/15/2019	410	595,000	609,132	642,993	606,150	8,991	101.874	4.000	1.801	0
TXST 1.402 8/1/2018	882723UA5	8/1/2018	123	845,000	845,000	845,000	843,648	1,975	99.840	1.402	1.402	0
<b>Sub Total / Average</b>			<b>256</b>	<b>3,520,000</b>	<b>3,579,747</b>	<b>3,760,602</b>	<b>3,573,630</b>	<b>27,375</b>	<b>101.571</b>	<b>3.716</b>	<b>1.485</b>	<b>1</b>
<b>Agency Bond</b>												
FAMC 1.675 1/17/2020-17	3132X0ND9	1/17/2020	657	5,000,000	5,000,000	5,000,000	4,940,335	17,215	98.807	1.675	1.675	1

City of McKinney  
Portfolio Holdings  
Portfolio / Report Group: GROUP: CITY Quarterly  
As of 3/31/2018

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 2 10/3/2022	3132X0YA3	10/3/2022	1,647	5,000,000	5,000,000	5,000,000	4,879,240	49,444	97.585	2.000	2.000	1
FFCB 1.08 8/15/2019-17	3133EGQV0	8/15/2019	502	1,000,000	1,000,000	1,000,000	984,688	1,380	98.469	1.080	1.080	0
FFCB 1.08 8/15/2019-17	3133EGQV0	8/15/2019	502	3,300,000	3,300,000	3,300,000	3,249,469	4,554	98.469	1.080	1.080	1
FFCB 1.17 10/3/2019-17	3133EGWF8	10/3/2019	551	5,000,000	4,999,373	4,998,750	4,914,063	28,925	98.281	1.170	1.178	1
FFCB 1.18 6/13/2019-17	3133EGEF8	6/13/2019	439	5,000,000	5,000,202	5,000,500	4,939,063	17,700	98.781	1.180	1.177	1
FFCB 2.05 8/23/2022-18	3133EHVT7	8/23/2022	1,606	5,000,000	4,997,575	4,997,250	4,831,250	10,819	96.625	2.050	2.062	1
FHLB 1.19 10/28/2019-17	3130A9UP4	10/28/2019	576	2,000,000	2,000,000	2,000,000	1,963,125	10,115	98.156	1.190	1.190	0
FHLB 1.19 10/28/2019-17	3130A9UP4-2	10/28/2019	576	3,000,000	3,000,000	3,000,000	2,944,688	15,173	98.156	1.190	1.190	1
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	804	4,500,000	4,478,136	4,475,344	4,435,313	23,844	98.563	1.750	1.978	1
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	804	685,000	681,672	681,247	675,153	3,630	98.563	1.750	1.978	0
FHLMC 1.2 5/16/2019-17	3134G9DK0	5/16/2019	411	3,000,000	3,000,000	3,000,000	2,967,012	13,500	98.900	1.200	1.200	1
FHLMC 1.5 12/30/2019-17	3134GAZY3	12/30/2019	639	2,000,000	2,000,000	2,000,000	1,967,634	7,500	98.382	1.500	1.500	0
FHLMC 2.125 12/29/2020-18	3134GSBA2	12/29/2020	1,004	4,440,000	4,438,782	4,438,668	4,384,469	24,112	98.749	2.125	2.135	1
FHLMC 2.5 2/26/2021-19	3134GSFA8	2/26/2021	1,063	5,000,000	5,000,000	5,000,000	5,000,345	12,153	100.007	2.500	2.500	1
FNMA 1.125 10/29/2018-16	3136G2PF8	10/29/2018	212	3,000,000	2,999,827	2,999,100	2,984,063	14,250	99.469	1.125	1.135	1
FNMA 1.125 9/27/2019-17	3136G37A7	9/27/2019	545	5,000,000	5,000,623	5,001,250	4,917,188	625	98.344	1.125	1.116	1
FNMA 1.15 12/30/2019-17	3136G3TW5	12/30/2019	639	2,000,000	2,000,000	2,000,000	1,961,875	5,750	98.094	1.150	1.150	0
FNMA 1.16 11/16/2018-16	3135G0G49	11/16/2018	230	3,000,000	3,000,000	3,000,000	2,983,125	13,050	99.438	1.160	1.160	1
FNMA 1.5 11/25/2019-16	3136G2SU2	11/25/2019	604	3,000,000	3,000,000	3,000,000	2,962,500	15,750	98.750	1.500	1.500	1
FNMA 1.75 11/25/2020-16	3136G2ST5	11/25/2020	970	3,000,000	2,996,820	2,994,000	2,928,780	18,375	97.626	1.750	1.792	1
<b>Sub Total / Average</b>			<b>767</b>	<b>72,925,000</b>	<b>72,893,010</b>	<b>72,886,109</b>	<b>71,813,378</b>	<b>307,864</b>	<b>98.482</b>	<b>1.551</b>	<b>1.570</b>	<b>16</b>
<b>Total / Average</b>			<b>134</b>	<b>457,209,234</b>	<b>457,236,991</b>	<b>457,410,945</b>	<b>456,151,242</b>	<b>421,566</b>	<b>99.770</b>	<b>1.636</b>	<b>1.620</b>	<b>100</b>



City of McKinney  
 QUARTERLY POSITION CHANGE  
 Portfolio / Report Group: GROUP: CITY Quarterly  
 Begin Date: 12/31/2017, End Date: 3/31/2018

Description	Ending Face Amount/Shares	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Chance in BV	Beginning MV	Ending MV	Chance in MV
<b>Cash</b>										
American National Bank Cash	13,307,427	0.043	N/A	N/A	10,063,453	13,307,427	3,243,974	10,063,453	13,307,427	3,243,974
Bank of New York Mellon Cash	118,440	0.000	N/A	N/A	8,040	118,440	110,400	8,040	118,440	110,400
<b>Sub Total/Average Cash</b>	<b>13,425,867</b>				<b>10,071,493</b>	<b>13,425,867</b>	<b>3,354,374</b>	<b>10,071,493</b>	<b>13,425,867</b>	<b>3,354,374</b>
<b>LGIP - Operating</b>										
Logic LGIP	74,035,495	1.723	N/A	N/A	73,758,372	74,035,495	277,123	73,758,372	74,035,495	277,123
MBIA LGIP	58,034,345	1.750	N/A	N/A	58,793,758	58,034,345	(759,413)	58,793,758	58,034,345	(759,413)
TexPool LGIP	21,674,038	1.516	N/A	N/A	23,586,162	21,674,038	(1,912,124)	23,586,162	21,674,038	(1,912,124)
TxDaily Var. LGIP LGIP	37,987,647	1.500	N/A	N/A	30,856,945	37,987,647	7,130,702	30,856,945	37,987,647	7,130,702
TexPool LGIP	43,831,942	1.707	N/A	N/A	44,642,957	43,831,942	(811,015)	44,642,957	43,831,942	(811,015)
<b>Sub Total/Average LGIP</b>	<b>235,563,467</b>				<b>231,638,194</b>	<b>235,563,467</b>	<b>3,925,273</b>	<b>231,638,194</b>	<b>235,563,467</b>	<b>3,925,273</b>
<b>LGIP - Bond Proceeds</b>										
Logic LGIP	12,186,022	1.723	N/A	N/A	14,839,045	12,186,022	(2,653,023)	14,839,045	12,186,022	(2,653,023)
Logic LGIP	19,934,802	1.723	N/A	N/A	21,314,112	19,934,802	(1,379,310)	21,314,112	19,934,802	(1,379,310)
Logic LGIP	38,697,567	1.723	N/A	N/A	39,480,944	38,697,567	(783,377)	39,480,944	38,697,567	(783,377)
MBIA LGIP	1,847,363	1.750	N/A	N/A	1,977,219	1,847,363	(129,856)	1,977,219	1,847,363	(129,856)
MBIA LGIP LGIP	32,460,734	1.750	N/A	N/A	37,197,483	32,460,734	(4,736,749)	37,197,483	32,460,734	(4,736,749)
TexPool LGIP	2,774,644	1.516	N/A	N/A	3,070,579	2,774,644	(295,935)	3,070,579	2,774,644	(295,935)
TxDaily Var. LGIP LGIP	-	1.500	N/A	N/A	93,121	-	(93,121)	93,121	-	(93,121)
TXDAILY VAR. LGIP LGIP	3,767,311	1.500	N/A	N/A	4,236,270	3,767,311	(468,959)	4,236,270	3,767,311	(468,959)
<b>Sub Total/Average LGIP Bond Proceeds</b>	<b>111,668,443</b>				<b>122,208,773</b>	<b>111,668,443</b>	<b>(10,540,330)</b>	<b>122,208,773</b>	<b>111,668,443</b>	<b>(10,540,330)</b>
<b>Tx TERM</b>										
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	-
<b>Sub Total/Average Tx TERM</b>	<b>15,000,000</b>				<b>15,000,000</b>	<b>15,000,000</b>	<b>-</b>	<b>15,000,000</b>	<b>15,000,000</b>	<b>-</b>
<b>Certificate Of Deposit</b>										
LEGACY 1.15 5/31/2019	5,106,457	1.150	05/31/2016	05/31/2019	5,092,005	5,106,457	14,451	5,092,005	5,106,457	14,451
<b>Sub Total/Average Certificate Of Deposit</b>	<b>5,106,457</b>				<b>5,092,005</b>	<b>5,106,457</b>	<b>14,452</b>	<b>5,092,005</b>	<b>5,106,457</b>	<b>14,452</b>
<b>Municipal</b>										
DNN 5 2/15/2019	1,000,000	5.000	06/16/2015	02/15/2019	1,039,239	1,030,498	(8,741)	1,038,480	1,029,570	(8,910)
FRIDEV 1.55 2/15/2018	-	1.550	08/26/2014	02/15/2018	930,022	-	(930,022)	929,582	-	(929,582)
Mansfield Tex CTFS 4 2/15/2019	630,000	4.000	01/11/2017	02/15/2019	647,688	643,748	(3,940)	648,018	643,173	(4,845)
TXSHGR 4 5/15/2018	450,000	4.000	07/23/2015	05/15/2018	454,169	451,369	(2,800)	453,456	451,089	(2,367)
TXSHGR 4 5/15/2019	595,000	4.000	07/23/2015	05/15/2019	612,280	609,132	(3,148)	610,018	606,150	(3,868)
TXST 1.402 8/1/2018	845,000	1.402	02/05/2015	08/01/2018	845,000	845,000	-	843,606	843,648	42
<b>Sub Total/Average Municipal</b>	<b>3,520,000</b>				<b>4,528,398</b>	<b>3,579,747</b>	<b>(948,651)</b>	<b>4,523,160</b>	<b>3,573,630</b>	<b>(949,530)</b>

City of McKinney  
 QUARTERLY POSITION CHANGE  
 Portfolio / Report Group: GROUP: CITY Quarterly  
 Begin Date: 12/31/2017, End Date: 3/31/2018

Description	Ending Face Amount/Shares	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Chance in BV	Beginning MV	Ending MV	Chance 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	-	4,953,425	4,940,335	(13,090)
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	4,879,240	(58,395)
FFCB 1.08 8/15/2019-17	3,300,000	1.080	08/15/2016	08/15/2019	3,300,000	3,300,000	-	3,253,704	3,249,469	(4,235)
FFCB 1.08 8/15/2019-17	1,000,000	1.080	08/15/2016	08/15/2019	1,000,000	1,000,000	-	985,971	984,688	(1,283)
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,999,269	4,999,373	104	4,926,570	4,914,063	(12,507)
FFCB 1.18 6/13/2019-17	5,000,000	1.180	06/21/2016	06/13/2019	5,000,243	5,000,202	(41)	4,948,135	4,939,063	(9,072)
FFCB 2.05 8/23/2022-18	5,000,000	2.050	08/29/2017	08/23/2022	4,997,437	4,997,575	138	4,893,505	4,831,250	(62,255)
FHLB 1.19 10/28/2019-17	2,000,000	1.190	10/28/2016	10/28/2019	2,000,000	2,000,000	-	1,968,710	1,963,125	(5,585)
FHLB 1.19 10/28/2019-17	3,000,000	1.190	10/28/2016	10/28/2019	3,000,000	3,000,000	-	2,953,065	2,944,688	(8,377)
FHLB 1.375 3/9/2018	-	1.375	03/22/2016	03/09/2018	3,002,741	-	(3,002,741)	3,000,216	-	(3,000,216)
FHLB 1.375 3/9/2018	-	1.375	03/22/2016	03/09/2018	2,001,812	-	(2,001,812)	2,000,144	-	(2,000,144)
FHLB 1.75 6/12/2020-18	685,000	1.750	12/20/2017	06/12/2020	681,293	681,672	379	680,363	675,153	(5,210)
FHLB 1.75 6/12/2020-18	4,500,000	1.750	12/20/2017	06/12/2020	4,475,648	4,478,136	2,488	4,469,535	4,435,313	(34,222)
FHLMC 1.2 5/16/2019-17	3,000,000	1.200	05/16/2016	05/16/2019	3,000,000	3,000,000	-	2,973,294	2,967,012	(6,282)
FHLMC 1.5 12/30/2019-17	2,000,000	1.500	12/30/2016	12/30/2019	2,000,000	2,000,000	-	1,976,240	1,967,634	(8,606)
FHLMC 2.125 12/29/2020-18	4,440,000	2.125	12/29/2017	12/29/2020	4,438,670	4,438,782	112	4,438,908	4,384,469	(54,439)
FHLMC 2.5 2/26/2021-19	5,000,000	2.500	02/26/2018	02/26/2021	-	5,000,000	5,000,000	-	5,000,345	5,000,345
FNMA 1.125 10/29/2018-16	3,000,000	1.125	10/29/2015	10/29/2018	2,999,752	2,999,827	75	2,983,680	2,984,063	383
FNMA 1.125 9/27/2019-17	5,000,000	1.125	09/30/2016	09/27/2019	5,000,728	5,000,623	(105)	4,932,470	4,917,188	(15,282)
FNMA 1.15 12/30/2019-17	2,000,000	1.150	06/30/2016	12/30/2019	2,000,000	2,000,000	-	1,969,236	1,961,875	(7,361)
FNMA 1.16 11/16/2018-16	3,000,000	1.160	11/16/2015	11/16/2018	3,000,000	3,000,000	-	2,983,473	2,983,125	(348)
FNMA 1.5 11/25/2019-16	3,000,000	1.500	11/25/2015	11/25/2019	3,000,000	3,000,000	-	2,968,749	2,962,500	(6,249)
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,996,520	2,996,820	300	2,953,590	2,928,780	(24,810)
<b>Sub Total/Average US Agency</b>	<b>72,925,000</b>				<b>72,894,113</b>	<b>72,893,010</b>	<b>(1,103)</b>	<b>72,150,618</b>	<b>71,813,378</b>	<b>(337,240)</b>
<b>Total / Average</b>	<b>457,209,234</b>				<b>461,432,976</b>	<b>457,236,991</b>	<b>(4,195,985)</b>	<b>460,684,243</b>	<b>456,151,242</b>	<b>(4,533,001)</b>

**CITY OF MCKINNEY, TEXAS**  
**Quarterly Investment Report - McKinney Community Development Corporation**  
**December 31, 2017 - March 31, 2018**  
**Portfolio Summary Management Report**

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

Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2017	\$ 44,152,548	\$ 44,183,780	\$ (31,232)	1.38	1.37	\$ 17,100	154
3/31/2018	\$ 42,577,845	\$ 42,655,515	\$ (77,670)	1.65	1.79	\$ 26,055	147
	<b>\$ (1,574,703)</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.

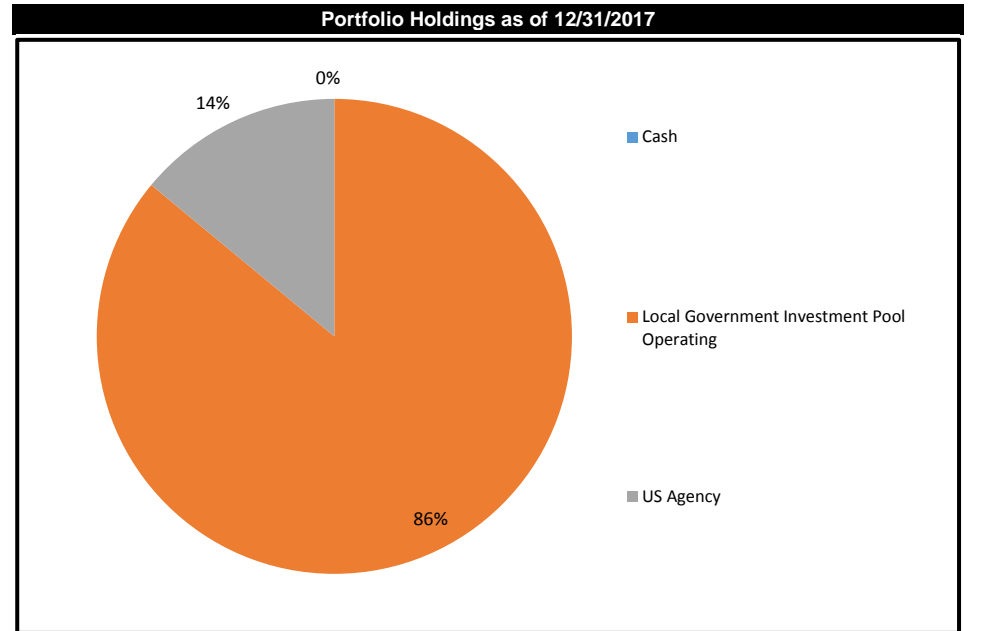
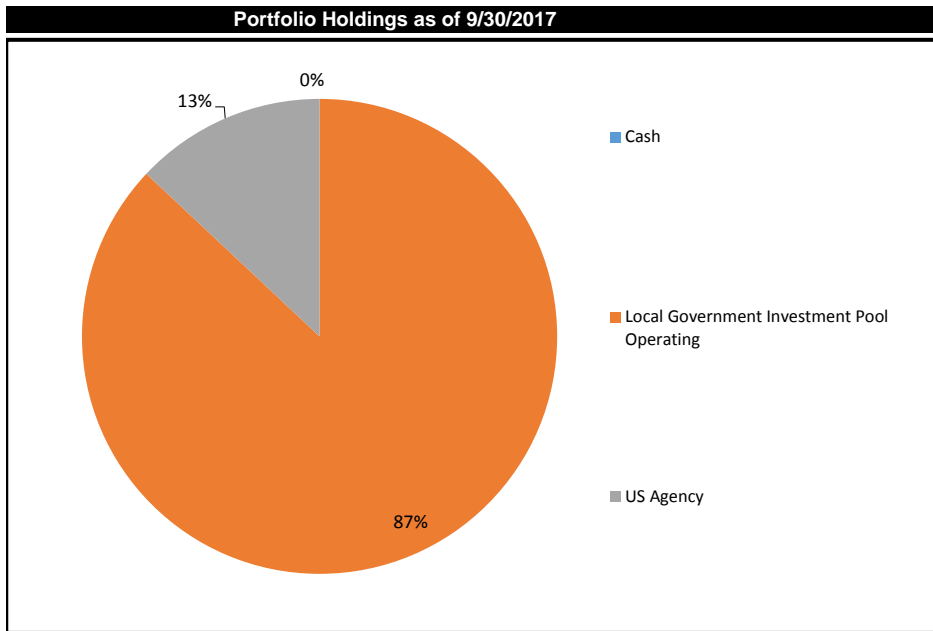
City of McKinney

Distribution by Security Sector - Book Value

MCDC

Begin Date: 12/31/2017, End Date: 3/31/2018

Security Sector Allocation				
Security Sector	Book Value 12/31/17	% of Portfolio 12/31/2017	Book Value 3/31/2018	% of Portfolio 3/31/2018
Cash	69,852	0%	152,483	0%
Local Government Investment Pool Operating	38,294,726	87%	36,683,152	86%
US Agency	5,819,202	13%	5,819,880	14%
<b>Total / Average</b>	<b>44,183,780</b>	<b>100%</b>	<b>42,655,515</b>	<b>100%</b>



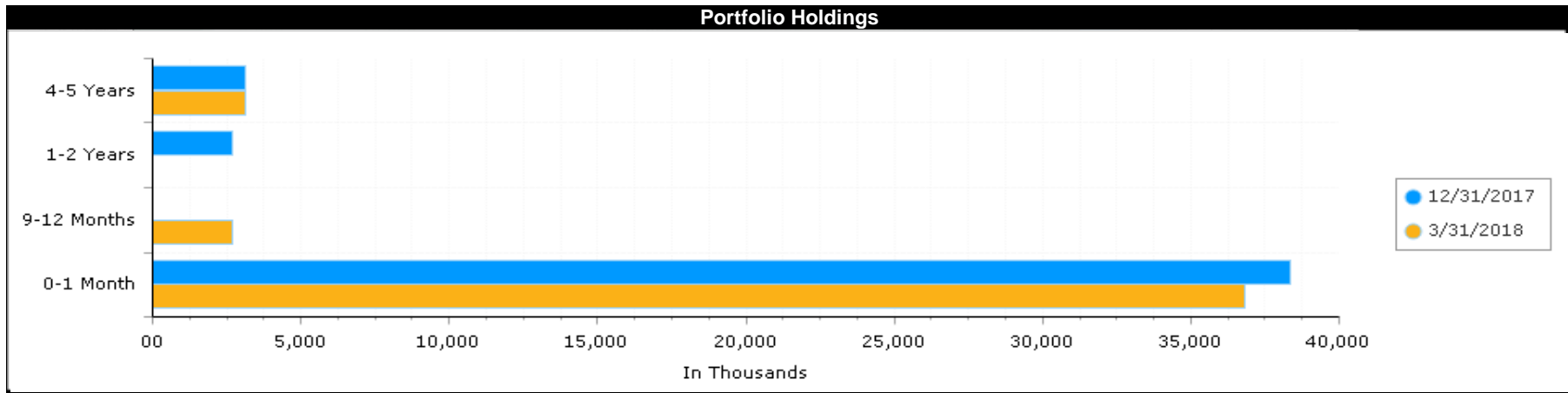
# City of McKinney

## Distribution by Maturity Range - Book Value

GROUP: MCDC Quarterly

Begin Date: 12/31/2017, End Date: 3/31/2018

Maturity Range Allocation				
Maturity Range	Book Value 12/31/2017	% of Portfolio 12/31/2017	Book Value 3/31/2018	% of Portfolio 3/31/2018
0-1 Month	38,364,578	87	36,835,635	87
9-12 Months	0	0	2,699,363	6
1-2 Years	2,699,194	6	0	0
4-5 Years	3,120,008	7	3,120,517	7
<b>Total / Average</b>	<b>44,183,780</b>	<b>100</b>	<b>42,655,515</b>	<b>100</b>



City of McKinney  
Portfolio Holdings  
Portfolio Holdings w/ MV  
Portfolio / Report Group: GROUP: MCDC Quarterly  
As of 3/31/2018

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
<b>Cash</b>												
American National Bank Cash	ANB01	N/A	1	152,483	152,483	152,483	152,483	-	100.000	0.430	0.430	1
<b>Sub Total / Average</b>			<b>1</b>	<b>152,483</b>	<b>152,483</b>	<b>152,483</b>	<b>152,483</b>	<b>-</b>	<b>100.000</b>	<b>0.000</b>	<b>0.000</b>	<b>1</b>
<b>LGIP - Operating</b>												
Logic LGIP	LOGIC	N/A	1	4,856,251	4,856,251	4,856,251	4,856,251	-	100.000	1.723	1.723	11
MBIA LGIP	MBIA18	N/A	1	5,476,325	5,476,325	5,476,325	5,476,325	-	100.000	1.750	1.750	13
TexPool LGIP	TEXPOOLPRIME	N/A	1	9,417,537	9,417,537	9,417,537	9,417,537	-	100.000	1.707	1.707	22
TexPool LGIP	TEXPOOL	N/A	1	5,467,606	5,467,606	5,467,606	5,467,606	-	100.000	1.516	1.516	13
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	11,465,433	11,465,433	11,465,433	11,465,433	-	100.000	1.500	1.500	27
<b>Sub Total / Average</b>			<b>1</b>	<b>36,683,152</b>	<b>36,683,152</b>	<b>36,683,152</b>	<b>36,683,152</b>	<b>-</b>	<b>100.000</b>	<b>1.622</b>	<b>1.622</b>	<b>86</b>
<b>Agency Bond</b>												
FAMC 1.27 3/11/2019-17	3132X0FL0	3/11/2019	345	2,700,000	2,699,363	2,697,975	2,677,744	1,905	99.176	1.270	1.295	6
FHLB 2.24 11/29/2022-18	3130ACTQ7	11/29/2022	1,704	3,130,000	3,120,517	3,119,828	3,064,466	24,150	97.906	2.240	2.309	7
<b>Sub Total / Average</b>			<b>1,074</b>	<b>5,830,000</b>	<b>5,819,880</b>	<b>5,817,803</b>	<b>5,742,210</b>	<b>26,055</b>	<b>98.495</b>	<b>1.790</b>	<b>1.839</b>	<b>13</b>
<b>Total / Average</b>			<b>147</b>	<b>42,665,635</b>	<b>42,655,515</b>	<b>42,653,438</b>	<b>42,577,845</b>	<b>26,055</b>	<b>99.795</b>	<b>1.641</b>	<b>1.647</b>	<b>100</b>

City of McKinney

Date To Date

QUARTERLY POSITION CHANGE

Portfolio / Report Group: GROUP: MCDC Quarterly

Begin Date: 12/31/2017, End Date: 3/31/2018

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	152,483	0.430	N/A	N/A	69,852	152,483	82,631	69,852	152,483	82,631
<b>Sub Total/Average Cash</b>	<b>152,483</b>				<b>69,852</b>	<b>152,483</b>	<b>82,631</b>	<b>69,852</b>	<b>152,483</b>	<b>82,631</b>
<b>LGIP - Operating</b>										
Logic LGIP	4,856,251	1.723	N/A	N/A	7,585,106	4,856,251	(2,728,855)	7,585,106	4,856,251	(2,728,855)
MBIA LGIP	5,476,325	1.750	N/A	N/A	4,456,524	5,476,325	1,019,801	4,456,524	5,476,325	1,019,801
TexPool LGIP	5,467,606	1.516	N/A	N/A	5,448,060	5,467,606	19,546	5,448,060	5,467,606	19,546
TexPool LGIP	9,417,537	1.707	N/A	N/A	9,379,730	9,417,537	37,807	9,379,730	9,417,537	37,807
TxDaily Var. LGIP LGIP	11,465,433	1.500	N/A	N/A	11,425,306	11,465,433	40,127	11,425,306	11,465,433	40,127
<b>Sub Total/Average LGIP</b>	<b>36,683,152</b>				<b>38,294,726</b>	<b>36,683,152</b>	<b>(1,611,574)</b>	<b>38,294,726</b>	<b>36,683,152</b>	<b>(1,611,574)</b>
<b>US Agency</b>										
FAMC 1.27 3/11/2019-17	2,700,000	1.270	03/11/2016	03/11/2019	2,699,194	2,699,363	169	2,677,166	2,677,744	578
FHLB 2.24 11/29/2022-18	3,130,000	2.240	11/29/2017	11/29/2022	3,120,008	3,120,517	509	3,110,804	3,064,466	(46,338)
<b>Sub Total/Average US Agency</b>	<b>5,830,000</b>				<b>5,819,202</b>	<b>5,819,880</b>	<b>678</b>	<b>5,787,970</b>	<b>5,742,210</b>	<b>(45,760)</b>
<b>Total / Average</b>	<b>42,665,635</b>				<b>44,183,780</b>	<b>42,655,515</b>	<b>(1,528,265)</b>	<b>44,152,548</b>	<b>42,577,845</b>	<b>(1,574,703)</b>

**CITY OF MCKINNEY, TEXAS**  
**Quarterly Investment Report - McKinney Economic Development Corporation**  
**December 31, 2017 - March 31, 2018**  
**Portfolio Summary Management Report**

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

Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2017	\$ 40,665,832	\$ 40,676,672	\$ (10,840)	1.42	1.37	\$ 6,702	178
3/31/2018	\$ 23,854,232	\$ 23,924,200	\$ (69,968)	1.80	1.79	\$ 29,902	287
	<b>\$ (16,811,600)</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

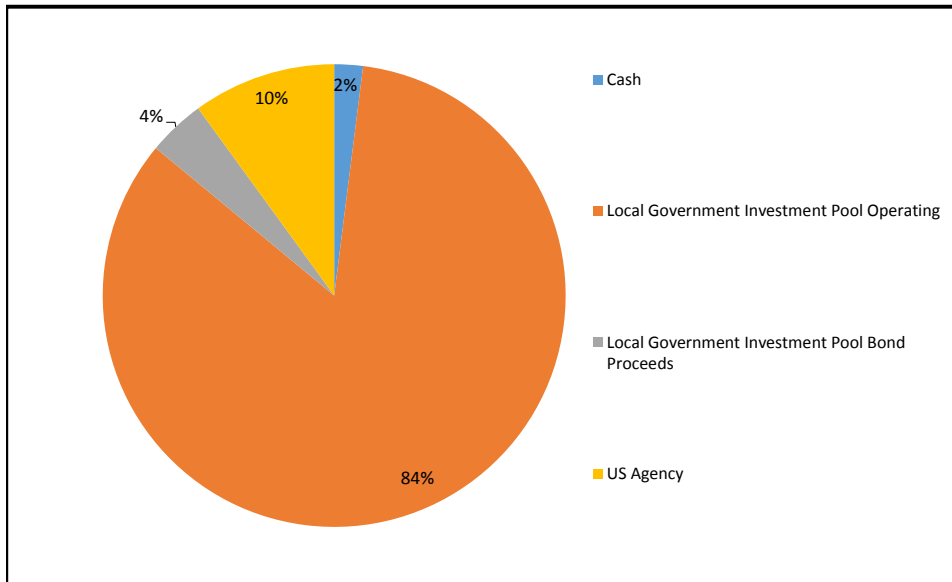
GROUP: MEDC

Begin Date: 12/31/2017, End Date: 3/31/2018

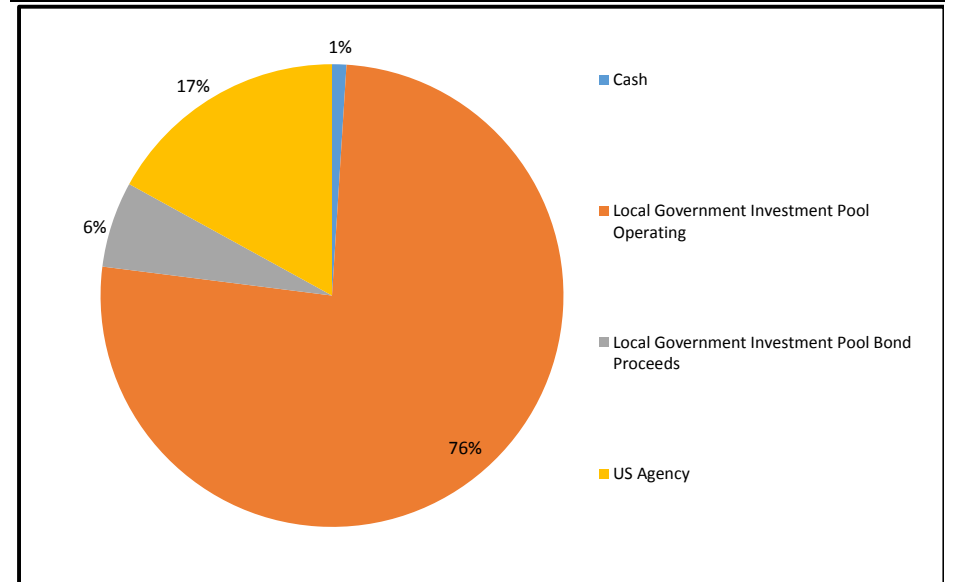
Security Sector Allocation

Security Sector	Book Value 12/31/17	% of Portfolio 12/31/2017	Book Value 3/31/2018	% of Portfolio 3/31/2018
Cash	874,935	2%	222,853	1%
Local Government Investment Pool Operating	34,274,431	84%	18,174,970	76%
Local Government Investment Pool Bond Proceeds	1,527,306	4%	1,526,377	6%
US Agency	4,000,000	10%	4,000,000	17%
<b>Total / Average</b>	<b>40,676,672</b>	<b>100%</b>	<b>23,924,200</b>	<b>100%</b>

Portfolio Holdings as of 9/30/2017



Portfolio Holdings as of 12/31/2017





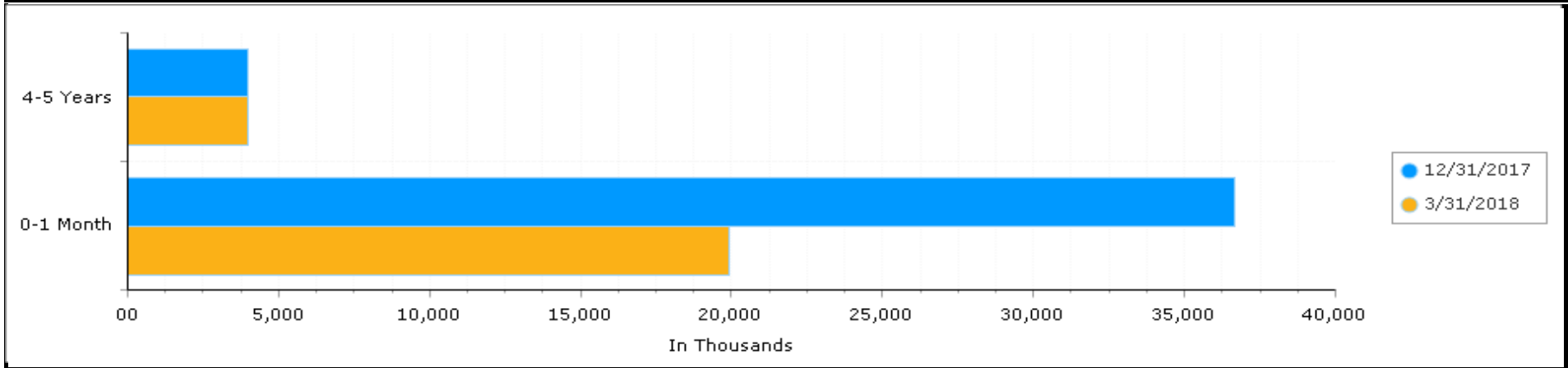
**City of McKinney**  
**Distribution by Maturity Range - Book Value**  
**GROUP: MEDC Quarterly**

Begin Date: 12/31/2017, End Date: 3/31/2018

**Maturity Range Allocation**

Maturity Range	Book Value 12/31/2017	% of Portfolio 12/31/2017	Book Value 3/31/2018	% of Portfolio 3/31/2018
0-1 Month	36,676,672	90	19,924,200	83
4-5 Years	4,000,000	10	4,000,000	17
<b>Total / Average</b>	<b>40,676,672</b>	<b>100</b>	<b>23,924,200</b>	<b>100</b>

**Portfolio Holdings**



City of McKinney  
Portfolio Holdings  
Portfolio / Report Group: GROUP: MEDC Quarterly  
As of 3/31/2018

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
<b>Cash</b>												
American National Bank Cash	ANB01	N/A	1	222,853	222,853	222,853	222,853	-	100.000	0.430	0.430	1
<b>Sub Total / Average</b>			<b>1</b>	<b>222,853</b>	<b>222,853</b>	<b>222,853</b>	<b>222,853</b>	<b>-</b>	<b>100.000</b>	<b>0.430</b>	<b>0.430</b>	<b>1</b>
<b>LGIP - Operating</b>												
Logic LGIP	LOGIC	N/A	1	5,272,233	5,272,233	5,272,233	5,272,233	-	100.000	1.723	1.723	22
MBIA LGIP	MBIA18	N/A	1	1,121,328	1,121,328	1,121,328	1,121,328	-	100.000	1.750	1.750	5
TexPool LGIP	TEXPOOLPRIME	N/A	1	11,136,274	11,136,274	11,136,274	11,136,274	-	100.000	1.707	1.707	47
TexPool LGIP	TEXPOOL	N/A	1	546,248	546,248	546,248	546,248	-	100.000	1.516	1.516	2
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	98,887	98,887	98,887	98,887	-	100.000	1.500	1.500	0
<b>Sub Total / Average</b>			<b>1</b>	<b>18,174,970</b>	<b>18,174,970</b>	<b>18,174,970</b>	<b>18,174,970</b>	<b>-</b>	<b>100.000</b>	<b>1.707</b>	<b>1.707</b>	<b>76</b>
<b>LGIP - Bond Proceeds</b>												
MBIA LGIP	MBIA24	N/A	1	1,526,377	1,526,377	1,526,377	1,526,377	-	100.000	1.750	1.750	6
<b>Sub Total / Average</b>			<b>1</b>	<b>1,526,377</b>	<b>1,526,377</b>	<b>1,526,377</b>	<b>1,526,377</b>	<b>-</b>	<b>100.000</b>	<b>1.710</b>	<b>1.710</b>	<b>6</b>
<b>Agency Bond</b>												
FAMC 2.32 12/5/2022-18	3132X0ZT1	12/05/2022	1,710	4,000,000	4,000,000	4,000,000	3,930,032	29,902	98.251	2.320	2.320	17
<b>Sub Total / Average</b>			<b>1,710</b>	<b>4,000,000</b>	<b>4,000,000</b>	<b>4,000,000</b>	<b>3,930,032</b>	<b>29,902</b>	<b>98.251</b>	<b>2.320</b>	<b>2.320</b>	<b>17</b>
<b>Total / Average</b>			<b>287</b>	<b>23,924,200</b>	<b>23,924,200</b>	<b>23,924,200</b>	<b>23,854,232</b>	<b>29,902</b>	<b>99.708</b>	<b>1.800</b>	<b>1.800</b>	<b>100</b>

City of McKinney  
 QUARTERLY POSITION CHANGE  
 Portfolio / Report Group: GROUP: MEDC Quarterly  
 Begin Date: 12/31/2017, End Date: 3/31/2018

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	222,853	0.430	N/A	N/A	874,935	222,853	(652,082)	874,935	222,853	(652,082)
<b>Sub Total/Average Cash</b>	<b>222,853</b>				<b>874,935</b>	<b>222,853</b>	<b>(652,082)</b>	<b>874,935</b>	<b>222,853</b>	<b>(652,082)</b>
<b>LGIP - Operating</b>										
Logic LGIP	5,272,233	1.723	N/A	N/A	9,445,194	5,272,233	(4,172,961)	9,445,194	5,272,233	(4,172,961)
MBIA LGIP	1,121,328	1.750	N/A	N/A	6,104,042	1,121,328	(4,982,714)	6,104,042	1,121,328	(4,982,714)
TexPool LGIP	546,248	1.516	N/A	N/A	2,540,131	546,248	(1,993,883)	2,540,131	546,248	(1,993,883)
TexPool LGIP	11,136,274	1.707	N/A	N/A	10,099,466	11,136,274	1,036,808	10,099,466	11,136,274	1,036,808
TxDaily Var. LGIP LGIP	98,887	1.500	N/A	N/A	6,085,598	98,887	(5,986,711)	6,085,598	98,887	(5,986,711)
<b>Sub Total/Average LGIP</b>	<b>18,174,970</b>				<b>34,274,431</b>	<b>18,174,970</b>	<b>(16,099,461)</b>	<b>34,274,431</b>	<b>18,174,970</b>	<b>(16,099,461)</b>
<b>LGIP - Operating</b>										
MBIA LGIP	1,526,377	1.750	N/A	N/A	1,527,306	1,526,377	(929)	1,527,306	1,526,377	(929)
<b>Sub Total/Average LGIP</b>	<b>1,526,377</b>				<b>1,527,306</b>	<b>1,526,377</b>	<b>(929)</b>	<b>1,527,306</b>	<b>1,526,377</b>	<b>(929)</b>
<b>US Agency</b>										
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	3,930,032	(59,128)
<b>Sub Total/Average US Agency</b>	<b>4,000,000</b>				<b>4,000,000</b>	<b>4,000,000</b>	<b>-</b>	<b>3,989,160</b>	<b>3,930,032</b>	<b>(59,128)</b>
<b>Total / Average</b>	<b>23,924,200</b>				<b>40,676,672</b>	<b>23,924,200</b>	<b>(16,752,472)</b>	<b>40,665,832</b>	<b>23,854,232</b>	<b>(16,811,600)</b>

**CITY OF MCKINNEY, TEXAS**  
**Quarterly Investment Report - McKinney Conventions and Visitors Bureau**  
**December 31, 2017 - March 31, 2018**  
**Portfolio Summary Management Report**

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

Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2017	\$ 57,377	\$ 57,377	\$ -	0.43	1.37	\$ -	1
3/31/2018	\$ 80,506	\$ 80,506	\$ -	0.43	1.79	\$ -	1
	<b>\$ 23,129</b>	<b>Increase in Investment Holdings (Market Value)<sup>1</sup></b>					

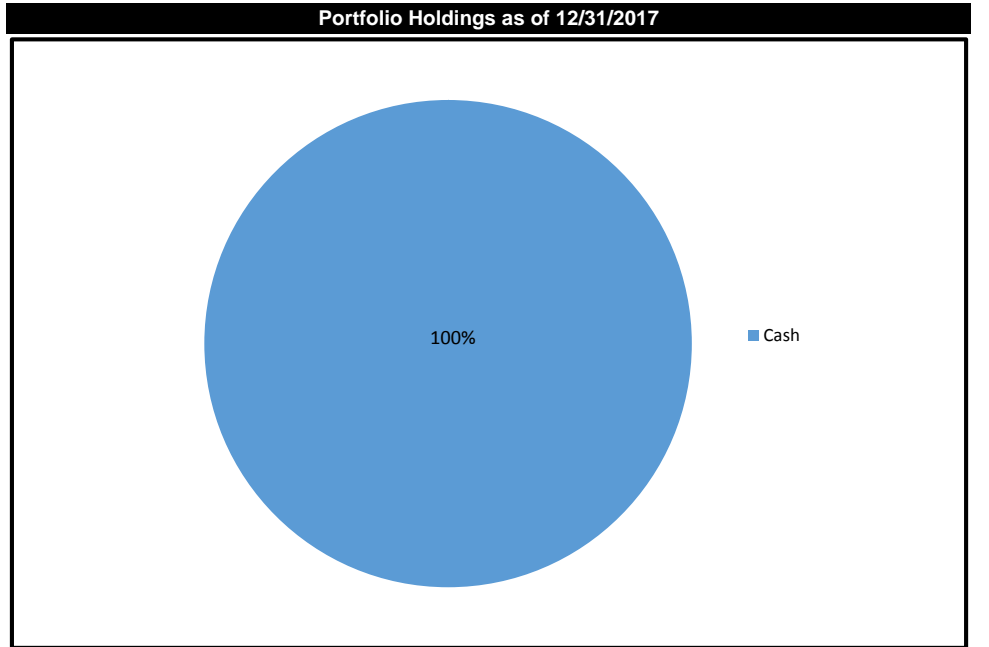
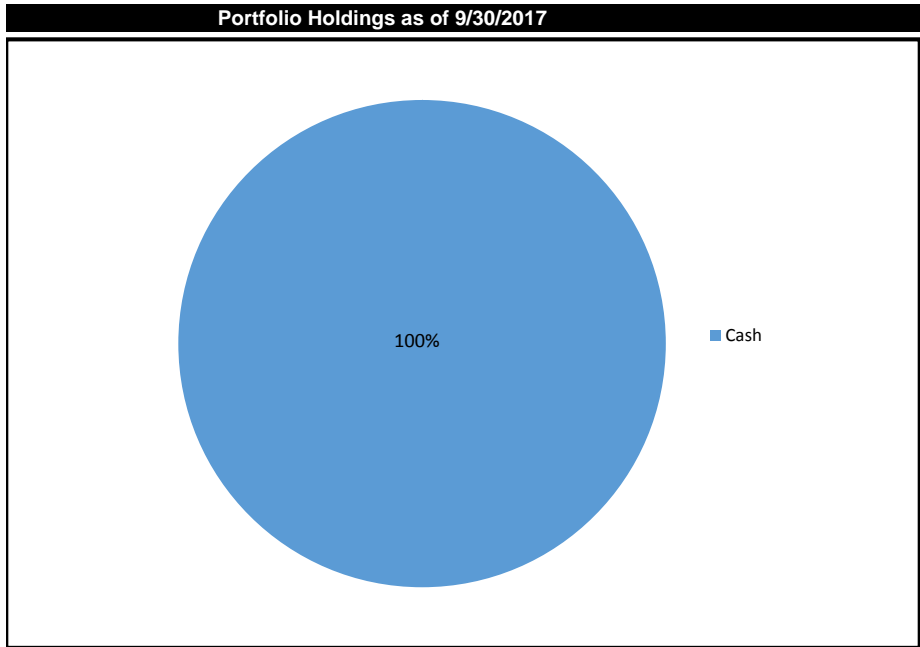
<sup>1</sup>"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

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

**GROUP: MCVB**

Begin Date: 12/31/2017, End Date: 3/31/2018

<b>Security Sector Allocation</b>				
<b>Security Sector</b>	<b>Book Value 12/31/17</b>	<b>% of Portfolio 12/31/2017</b>	<b>Book Value 3/31/2018</b>	<b>% of Portfolio 3/31/2018</b>
Cash	57,377	100%	80,506	100%
<b>Total / Average</b>	<b>57,377</b>	<b>100%</b>	<b>80,506</b>	<b>100%</b>



# City of McKinney

## Distribution by Maturity Range - Book Value

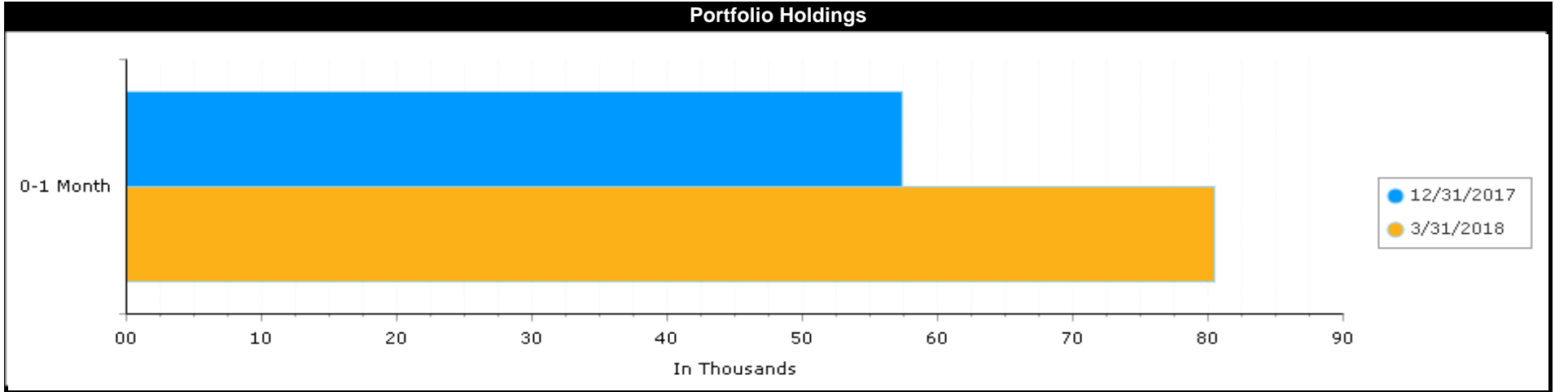
MCVB

Begin Date: 12/31/2017, End Date: 3/31/2018

### Maturity Range Allocation

Maturity Range	Book Value 12/31/2017	% of Portfolio 12/31/2017	Book Value 3/31/2018	% of Portfolio 3/31/2018
0-1 Month	57,377	100	80,506	100
<b>Total / Average</b>	<b>57,377</b>	<b>100</b>	<b>80,506</b>	<b>100</b>

### Portfolio Holdings



City of McKinney  
 Portfolio / Report Group: MCVB  
 As of 3/31/2018

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
<b>Cash</b>												
American National Bank Cash	ANB01	N/A	1	80,506	80,506	80,506	80,506	-	100.000	0.430	0.430	100
<b>Sub Total / Average</b>			1	<b>80,506</b>	<b>80,506</b>	<b>80,506</b>	<b>80,506</b>	<b>0</b>	<b>100.000</b>	<b>0.430</b>	<b>0.430</b>	<b>100</b>
<b>Total / Average</b>			1	<b>80,506</b>	<b>80,506</b>	<b>80,506</b>	<b>80,506</b>	<b>0</b>	<b>100.000</b>	<b>0.430</b>	<b>0.430</b>	<b>100</b>



City of McKinney  
 QUARTERLY POSITION CHANGE  
 Portfolio / Report Group: MCVB  
 Begin Date: 12/31/2017, End Date: 3/31/2018

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	80,506	0.430	N/A	N/A	57,377	80,506	23,129	57,377	80,506	23,129
<b>Sub Total/Average Cash</b>	<b>80,506</b>				<b>57,377</b>	<b>80,506</b>	<b>23,129</b>	<b>57,377</b>	<b>80,506</b>	<b>23,129</b>
<b>Total / Average</b>	<b>80,506</b>				<b>57,377</b>	<b>80,506</b>	<b>23,129</b>	<b>57,377</b>	<b>80,506</b>	<b>23,129</b>