

City of McKinney

FY 2018 – 3rd Quarter Investment Report



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CITY OF MCKINNEY, TEXAS
Investment Report - Combined Quarterly Portfolio
March 31, 2018 - June 30, 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
3/31/2018	\$ 522,663,825	\$ 523,897,212	\$ (1,233,387)	1.63	1.79	\$ 477,523	140
6/30/2018	\$ 499,617,176	\$ 501,003,432	\$ (1,386,256)	1.98	2.04	\$ 323,092	158
	\$ (23,046,649)	Decrease in Investment Holdings (Market Value)¹					

_____ Date
Mark Holloway, Chief Financial Officer

_____ Date
Kelvin Bryant, Investment and Treasury Manager

_____ Date
Trudy G. Mathis, Director of Finance

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
March 31, 2018 - June 30, 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
3/31/2018	\$ 456,151,242	\$ 457,236,991	\$ (1,085,749)	1.62	1.79	\$ 421,566	134
6/30/2018	\$ 445,411,625	\$ 446,614,524	\$ (1,202,899)	1.98	2.04	\$ 300,228	152
	\$ (10,739,617)	Decrease in Investment Holdings (Market Value)¹					

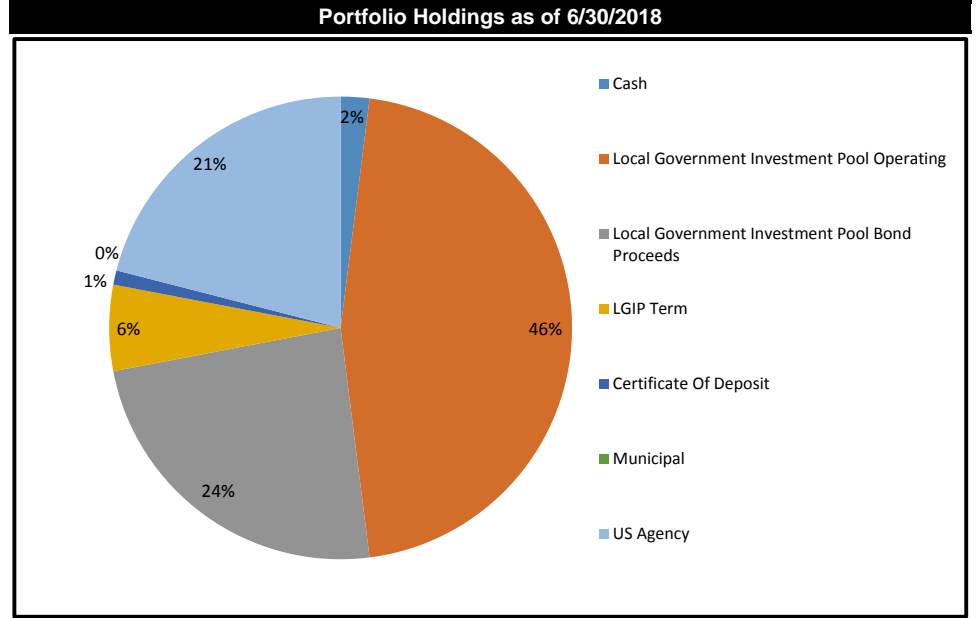
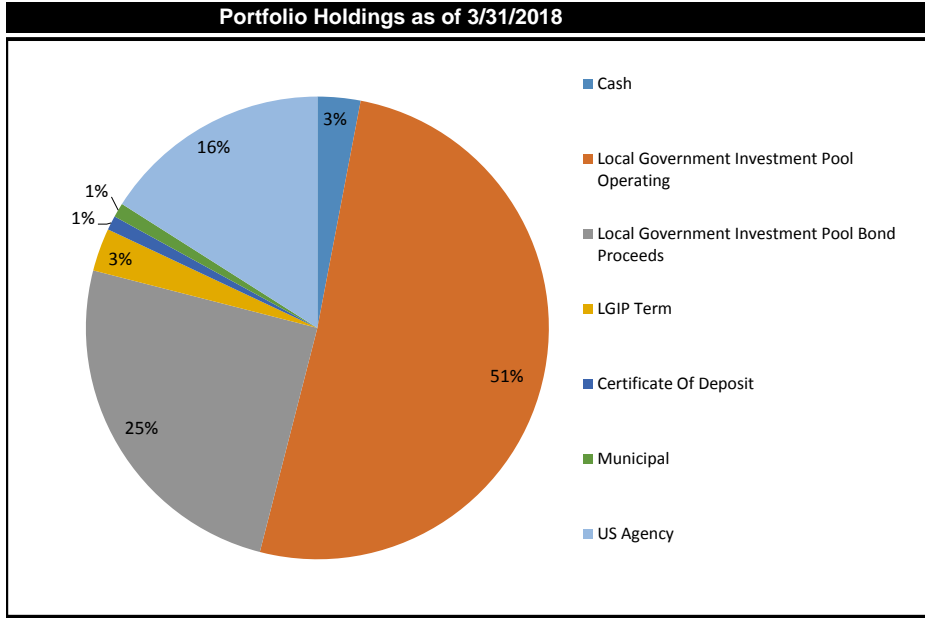
¹"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

City of McKinney
Distribution by Security Sector - Book Value

CITY

Begin Date: 3/31/2018, End Date: 6/30/2018

Security Sector Allocation				
Security Sector	Book Value 3/31/2018	% of Portfolio 3/31/2018	Book Value 6/30/2018	% of Portfolio 6/30/2018
Cash	13,425,867	3%	10,004,363	2%
Local Government Investment Pool Operating	235,563,467	51%	209,250,284	46%
Local Government Investment Pool Bond Proceeds	111,668,443	25%	107,236,162	24%
LGIP Term	15,000,000	3%	30,000,000	6%
Certificate Of Deposit	5,106,457	1%	5,121,112	1%
Municipal	3,579,747	1%	3,112,724	0%
US Agency	72,893,010	16%	81,889,879	21%
Total / Average	457,236,991	100%	446,614,524	100%



City of McKinney

Distribution by Maturity Range - Book Value

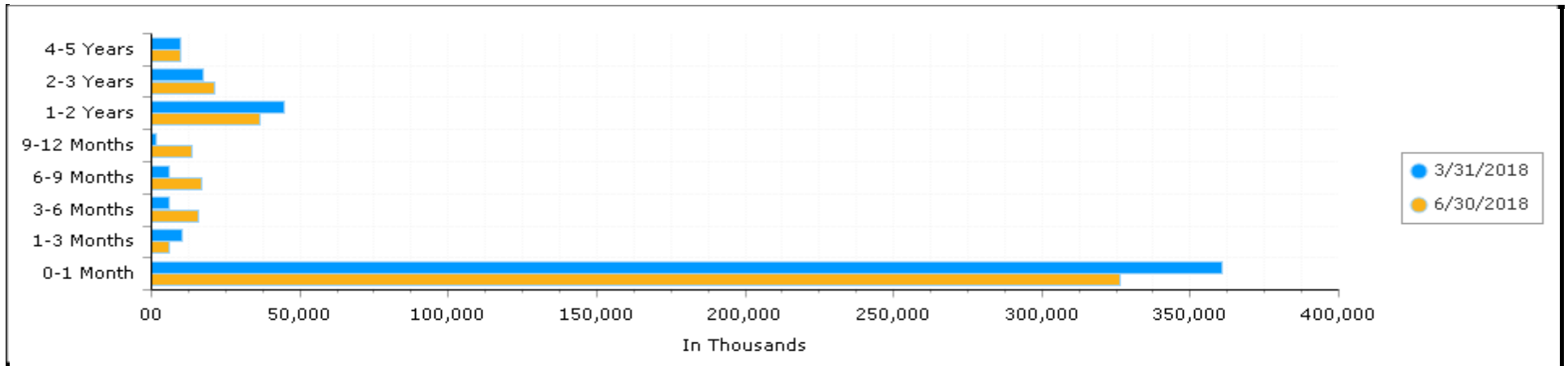
GROUP: CITY Quarterly

Begin Date: 3/31/2018, End Date: 6/30/2018

Maturity Range Allocation

Maturity Range	Book Value 3/31/2018	% of Portfolio 3/31/2018	Book Value 6/30/2018	% of Portfolio 6/30/2018
0-1 Month	360,657,779	80	326,490,809	73
1-3 Months	10,451,369	2	5,845,000	1
3-6 Months	5,845,000	1	15,999,901	4
6-9 Months	5,999,827	1	16,661,705	4
9-12 Months	1,674,245	0	13,727,291	3
1-2 Years	45,015,787	10	36,462,637	8
2-3 Years	17,595,409	4	21,429,470	5
4-5 Years	9,997,575	2	9,997,711	2
Total / Average	457,236,991	100	446,614,524	100

Portfolio Holdings



City of McKinney
Portfolio Holdings
Portfolio / Report Group: GROUP: CITY Quarterly
As of 6/30/2018

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	9,850,923	9,850,923	9,850,923	9,850,923	-	100.000	0.430	0.430	2
Bank of New York Mellon Cash	BNY	N/A	1	153,440	153,440	153,440	153,440	-	100.000	0.000	0.000	0
Sub Total / Average			1	10,004,363	10,004,363	10,004,363	10,004,363	-	100.000	0.423	0.423	2
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	77,323,673	77,323,673	77,323,673	77,323,673	-	100.000	2.108	2.108	17
MBIA LGIP	MBIA18	N/A	1	50,318,809	50,318,809	50,318,809	50,318,809	-	100.000	2.160	2.160	11
TexPool LGIP	TEXPOOLPRIME	N/A	1	37,584,603	37,584,603	37,584,603	37,584,603	-	100.000	2.101	2.101	8
TexPool LGIP	TEXPOOL	N/A	1	22,778,563	22,778,563	22,778,563	22,778,563	-	100.000	1.811	1.811	5
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	21,244,636	21,244,636	21,244,636	21,244,636	-	100.000	1.850	1.850	5
Sub Total / Average			1	209,250,284	209,250,284	209,250,284	209,250,284	-	100.000	2.061	2.061	46
LGIP - Bond Proceeds												
26 2016 Rev Bonds	LOGIC	N/A	1	11,785,837	11,785,837	11,785,837	11,785,837	-	100.000	2.108	2.108	3
28 2017 Rev Ref Bonds	LOGIC	N/A	1	38,037,705	38,037,705	38,037,705	38,037,705	-	100.000	2.108	2.108	9
27 2016 GO Bonds	LOGIC	N/A	1	19,823,313	19,823,313	19,823,313	19,823,313	-	100.000	2.108	2.108	4
19 2014 GO & Refunding	MBIA30	N/A	1	1,709,926	1,709,926	1,709,926	1,709,926	-	100.000	2.160	2.160	0
25 2015 GO Bond Proceeds	MBIA31	N/A	1	29,667,939	29,667,939	29,667,939	29,667,939	-	100.000	2.160	2.160	7
20 2014 Tax Notes	TEXPOOL	N/A	1	2,715,559	2,715,559	2,715,559	2,715,559	-	100.000	1.811	1.811	1
24 2015 Water & Sewer Rev Refund	TXDAILY1067-14	N/A	1	3,495,883	3,495,883	3,495,883	3,495,883	-	100.000	1.850	1.850	1
Sub Total / Average			1	107,236,162	107,236,162	107,236,162	107,236,162	-	100.000	2.107	2.107	24
Tx TERM												
TXTERM 1.85 9/6/2018	TXTERM09062018	9/6/2018	68	5,000,000	5,000,000	5,000,000	5,000,000	23,576	100.000	1.850	1.850	1
TXTERM 2.36 12/24/2018	TXTERM12242018	12/24/2018	177	10,000,000	10,000,000	10,000,000	10,000,000	1,311	100.000	2.360	2.360	2
TXTERM 2.47 3/8/2019	TXTERM03082019	3/8/2019	251	15,000,000	15,000,000	15,000,000	15,000,000	8,772	100.000	2.470	2.470	3
Sub Total / Average			196	30,000,000	30,000,000	30,000,000	30,000,000	33,659	100.000	2.330	2.330	6
Compound CD												
LEGACY 1.15 5/31/2019	60050000975	5/31/2019	335	5,121,112	5,121,112	5,121,112	5,121,112	-	100.000	1.150	1.150	1
Sub Total / Average			335	5,121,112	5,121,112	5,121,112	5,121,112	-	100.000	1.150	1.150	1
Municipal Bond												
DNN 5 2/15/2019	248866E84	2/15/2019	230	1,000,000	1,021,854	1,128,110	1,020,890	18,750	102.089	5.000	1.401	0
Mansfield Tex CTFS 4 2/15/2019	564378EW3	2/15/2019	230	630,000	639,851	663,012	639,822	9,450	101.559	4.000	1.450	0
TXSHGR 4 5/15/2019	88213ACF0	5/15/2019	319	595,000	606,019	642,993	602,848	2,975	101.319	4.000	1.801	0
TXST 1.402 8/1/2018	882723UA5	8/1/2018	32	845,000	845,000	845,000	844,594	4,903	99.952	1.402	1.402	0
Sub Total / Average			196	3,070,000	3,112,724	3,279,115	3,108,154	36,078	101.280	3.675	1.490	0

City of McKinney
Portfolio Holdings
Portfolio / Report Group: GROUP: CITY Quarterly
As of 6/30/2018

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
Agency Bond												
FAMC 1.675 1/17/2020-17	3132X0ND9	1/17/2020	566	5,000,000	5,000,000	5,000,000	4,931,780	37,920	98.636	1.675	1.675	1
FAMC 2 10/3/2022	3132X0YA3	10/3/2022	1,556	5,000,000	5,000,000	5,000,000	4,836,365	24,167	96.727	2.000	2.000	1
FFCB 1.08 8/15/2019-17	3133EGQV0	8/15/2019	411	1,000,000	1,000,000	1,000,000	984,515	4,050	98.452	1.080	1.080	0
FFCB 1.08 8/15/2019-17	3133EGQV0	8/15/2019	411	3,300,000	3,300,000	3,300,000	3,248,900	13,365	98.452	1.080	1.080	1
FFCB 1.17 10/3/2019-17	3133EGWF8	10/3/2019	460	5,000,000	4,999,476	4,998,750	4,918,765	14,138	98.375	1.170	1.178	1
FFCB 1.18 6/13/2019-17	3133EGEF8	6/13/2019	348	5,000,000	5,000,160	5,000,500	4,945,195	2,786	98.904	1.180	1.177	1
FFCB 2.05 8/23/2022-18	3133EHVT7	8/23/2022	1,515	5,000,000	4,997,711	4,997,250	4,810,945	36,160	96.219	2.050	2.062	1
FHLB 1.19 10/28/2019-17	3130A9UP4	10/28/2019	485	2,000,000	2,000,000	2,000,000	1,964,108	4,099	98.205	1.190	1.190	1
FHLB 1.19 10/28/2019-17	3130A9UP4-2	10/28/2019	485	3,000,000	3,000,000	3,000,000	2,946,162	6,148	98.205	1.190	1.190	1
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	713	685,000	682,046	681,247	673,853	599	98.373	1.750	1.978	0
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	713	4,500,000	4,480,596	4,475,344	4,426,772	3,938	98.373	1.750	1.978	1
FHLMC 1.2 5/16/2019-17	3134G9DK0	5/16/2019	320	3,000,000	3,000,000	3,000,000	2,970,261	4,400	99.009	1.200	1.200	1
FHLMC 1.5 12/30/2019-17	3134GAZY3	12/30/2019	548	2,000,000	2,000,000	2,000,000	1,965,702	-	98.285	1.500	1.500	1
FHLMC 2.125 12/29/2020-18	3134GSBA2	12/29/2020	913	4,440,000	4,438,891	4,438,668	4,366,123	262	98.336	2.125	2.135	1
FHLMC 2.5 2/26/2021-19	3134GSFA8	2/26/2021	972	5,000,000	5,000,000	5,000,000	4,975,460	43,056	99.509	2.500	2.500	1
FHLMC 2.8 6/28/2021-18	3134GSNS0	6/28/2021	1,094	4,000,000	3,994,211	3,994,200	3,988,432	622	99.711	2.800	2.851	1
FNMA 1.125 10/29/2018-16	3136G2PF8	10/29/2018	121	3,000,000	2,999,901	2,999,100	2,990,655	5,719	99.689	1.125	1.135	1
FNMA 1.125 9/27/2019-17	3136G37A7	9/27/2019	454	5,000,000	5,000,519	5,001,250	4,919,145	14,531	98.383	1.125	1.116	1
FNMA 1.15 12/30/2019-17	3136G3TW5	12/30/2019	548	2,000,000	2,000,000	2,000,000	1,960,848	-	98.042	1.150	1.150	1
FNMA 1.16 11/16/2018-16	3135G0G49	11/16/2018	139	3,000,000	3,000,000	3,000,000	2,989,500	4,253	99.650	1.160	1.160	1
FNMA 1.5 11/25/2019-16	3136G2SU2	11/25/2019	513	3,000,000	3,000,000	3,000,000	2,960,364	4,375	98.679	1.500	1.500	1
FNMA 1.75 11/25/2020-16	3136G2ST5	11/25/2020	879	3,000,000	2,997,117	2,994,000	2,922,750	5,104	97.425	1.750	1.792	1
FNMA 2.875 6/28/2021-18	3136G4SS3	6/28/2021	1,094	5,000,000	4,999,251	4,999,250	4,994,950	799	99.899	2.875	2.880	1
Sub Total / Average			723	81,925,000	81,889,879	81,879,559	80,691,550	230,491	98.495	1.693	1.713	21
Total / Average			152	446,606,921	446,614,524	446,770,595	445,411,625	300,228	99.733	1.987	1.975	100

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY Quarterly
 Begin Date: 3/31/2018, End Date: 6/30/2018

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
Cash										
American National Bank Cash	9,850,923	0.430	N/A	N/A	13,307,427	9,850,923	(3,456,504)	13,307,427	9,850,923	(3,456,504)
Bank of New York Mellon Cash	153,440	0.000	N/A	N/A	118,440	153,440	35,000	118,440	153,440	35,000
Sub Total/Average Cash	10,004,363				13,425,867	10,004,363	(3,421,504)	13,425,867	10,004,363	(3,421,504)
LGIP - Operating										
Logic LGIP	77,323,673	2.108	N/A	N/A	74,035,495	77,323,673	3,288,178	74,035,495	77,323,673	3,288,178
MBIA LGIP	50,318,809	2.160	N/A	N/A	58,034,345	50,318,809	(7,715,536)	58,034,345	50,318,809	(7,715,536)
TexPool LGIP	37,584,603	2.101	N/A	N/A	43,831,942	37,584,603	(6,247,339)	43,831,942	37,584,603	(6,247,339)
TexPool LGIP	22,778,563	1.811	N/A	N/A	21,674,038	22,778,563	1,104,525	21,674,038	22,778,563	1,104,525
TxDaily Var. LGIP LGIP	21,244,636	1.850	N/A	N/A	37,987,647	21,244,636	(16,743,011)	37,987,647	21,244,636	(16,743,011)
Sub Total/Average LGIP - Operating	209,250,284				235,563,467	209,250,284	(26,313,183)	235,563,467	209,250,284	(26,313,183)
LGIP - Bond Proceeds										
Logic LGIP	11,785,837	2.108	N/A	N/A	12,186,022	11,785,837	(400,185)	12,186,022	11,785,837	(400,185)
Logic LGIP	38,037,705	2.108	N/A	N/A	38,697,567	38,037,705	(659,862)	38,697,567	38,037,705	(659,862)
Logic LGIP	19,823,313	2.108	N/A	N/A	19,934,802	19,823,313	(111,489)	19,934,802	19,823,313	(111,489)
MBIA LGIP	1,709,926	2.160	N/A	N/A	1,847,363	1,709,926	(137,437)	1,847,363	1,709,926	(137,437)
MBIA LGIP LGIP	29,667,939	2.160	N/A	N/A	32,460,734	29,667,939	(2,792,795)	32,460,734	29,667,939	(2,792,795)
TexPool LGIP	2,715,559	1.811	N/A	N/A	2,774,644	2,715,559	(59,085)	2,774,644	2,715,559	(59,085)
TXDAILY VAR. LGIP LGIP	3,495,883	1.850	N/A	N/A	3,767,311	3,495,883	(271,428)	3,767,311	3,495,883	(271,428)
Sub Total/Average LGIP - Bond Proceeds	107,236,162				111,668,443	107,236,162	(4,432,281)	111,668,443	107,236,162	(4,432,281)
Tx TERM										
TXTERM 1.46 6/25/2018	-	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	-
TXTERM 2.36 12/24/2018	10,000,000	2.360	06/28/2018	12/24/2018	-	10,000,000	10,000,000	-	10,000,000	10,000,000
TXTERM 2.47 3/8/2019	15,000,000	2.470	06/13/2018	03/08/2019	-	15,000,000	15,000,000	-	15,000,000	15,000,000
Sub Total/Average Corporate	30,000,000				15,000,000	30,000,000	15,000,000	15,000,000	30,000,000	15,000,000
Certificate Of Deposit										
LEGACY 1.15 5/31/2019	5,121,112	1.150	05/31/2016	05/31/2019	5,106,457	5,121,112	14,655	5,106,457	5,121,112	14,655
Sub Total/Average Certificate Of Deposit	5,121,112				5,106,457	5,121,112	14,655	5,106,457	5,121,112	14,655
Municipal										
DNN 5 2/15/2019	1,000,000	5.000	06/16/2015	02/15/2019	1,030,498	1,021,854	(8,644)	1,029,570	1,020,890	(8,680)
Mansfield Tex CTF5 4 2/15/2019	630,000	4.000	01/11/2017	02/15/2019	643,748	639,851	(3,897)	643,173	639,822	(3,351)
TXSHGR 4 5/15/2018	-	4.000	07/23/2015	05/15/2018	451,369	-	(451,369)	451,089	-	(451,089)
TXSHGR 4 5/15/2019	595,000	4.000	07/23/2015	05/15/2019	609,132	606,019	(3,113)	606,150	602,848	(3,302)
TXST 1.402 8/1/2018	845,000	1.402	02/05/2015	08/01/2018	845,000	845,000	-	843,648	844,594	946
Sub Total/Average Municipal	3,070,000				3,579,747	3,112,724	(467,023)	3,573,630	3,108,154	(465,476)

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY Quarterly
 Begin Date: 3/31/2018, End Date: 6/30/2018

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
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	-	4,940,335	4,931,780	(8,555)
FAMC 2 10/3/2022	5,000,000	2.000	10/03/2017	10/03/2022	5,000,000	5,000,000	-	4,879,240	4,836,365	(42,875)
FFCB 1.08 8/15/2019-17	1,000,000	1.080	08/15/2016	08/15/2019	1,000,000	1,000,000	-	984,688	984,515	(173)
FFCB 1.08 8/15/2019-17	3,300,000	1.080	08/15/2016	08/15/2019	3,300,000	3,300,000	-	3,249,469	3,248,900	(569)
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,999,373	4,999,476	103	4,914,063	4,918,765	4,702
FFCB 1.18 6/13/2019-17	5,000,000	1.180	06/21/2016	06/13/2019	5,000,202	5,000,160	(42)	4,939,063	4,945,195	6,132
FFCB 2.05 8/23/2022-18	5,000,000	2.050	08/29/2017	08/23/2022	4,997,575	4,997,711	136	4,831,250	4,810,945	(20,305)
FHLB 1.19 10/28/2019-17	2,000,000	1.190	10/28/2016	10/28/2019	2,000,000	2,000,000	-	1,963,125	1,964,108	983
FHLB 1.19 10/28/2019-17	3,000,000	1.190	10/28/2016	10/28/2019	3,000,000	3,000,000	-	2,944,688	2,946,162	1,474
FHLB 1.75 6/12/2020-18	4,500,000	1.750	12/20/2017	06/12/2020	4,478,136	4,480,596	2,460	4,435,313	4,426,772	(8,541)
FHLB 1.75 6/12/2020-18	685,000	1.750	12/20/2017	06/12/2020	681,672	682,046	374	675,153	673,853	(1,300)
FHLMC 1.2 5/16/2019-17	3,000,000	1.200	05/16/2016	05/16/2019	3,000,000	3,000,000	-	2,967,012	2,970,261	3,249
FHLMC 1.5 12/30/2019-17	2,000,000	1.500	12/30/2016	12/30/2019	2,000,000	2,000,000	-	1,967,634	1,965,702	(1,932)
FHLMC 2.125 12/29/2020-18	4,440,000	2.125	12/29/2017	12/29/2020	4,438,782	4,438,891	109	4,384,469	4,366,123	(18,346)
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	4,975,460	(24,885)
FHLMC 2.8 6/28/2021-18	4,000,000	2.800	06/28/2018	06/28/2021	-	3,994,211	3,994,211	-	3,988,432	3,988,432
FNMA 1.125 10/29/2018-16	3,000,000	1.125	10/29/2015	10/29/2018	2,999,827	2,999,901	74	2,984,063	2,990,655	6,592
FNMA 1.125 9/27/2019-17	5,000,000	1.125	09/30/2016	09/27/2019	5,000,623	5,000,519	(104)	4,917,188	4,919,145	1,957
FNMA 1.15 12/30/2019-17	2,000,000	1.150	06/30/2016	12/30/2019	2,000,000	2,000,000	-	1,961,875	1,960,848	(1,027)
FNMA 1.16 11/16/2018-16	3,000,000	1.160	11/16/2015	11/16/2018	3,000,000	3,000,000	-	2,983,125	2,989,500	6,375
FNMA 1.5 11/25/2019-16	3,000,000	1.500	11/25/2015	11/25/2019	3,000,000	3,000,000	-	2,962,500	2,960,364	(2,136)
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,996,820	2,997,117	297	2,928,780	2,922,750	(6,030)
FNMA 2.875 6/28/2021-18	5,000,000	2.875	06/28/2018	06/28/2021	-	4,999,251	4,999,251	-	4,994,950	4,994,950
Sub Total/Average US Agency	81,925,000				72,893,010	81,889,879	8,996,869	71,813,378	80,691,550	8,878,172
Total / Average	446,606,921				457,236,991	446,614,524	(10,622,467)	456,151,242	445,411,625	(10,739,617)

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Community Development Corporation
March 31, 2018 - June 30, 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
3/31/2018	\$ 42,577,845	\$ 42,655,515	\$ (77,670)	1.65	1.79	\$ 26,055	147
6/30/2018	\$ 44,866,539	\$ 44,958,120	\$ (91,581)	2.00	2.04	\$ 16,420	128
	\$ 2,288,694	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.

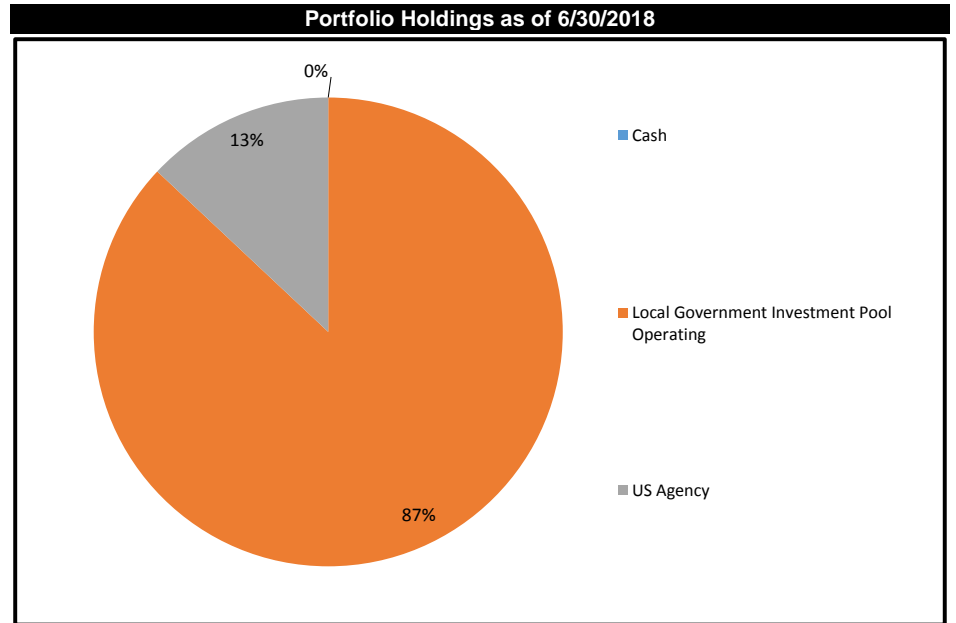
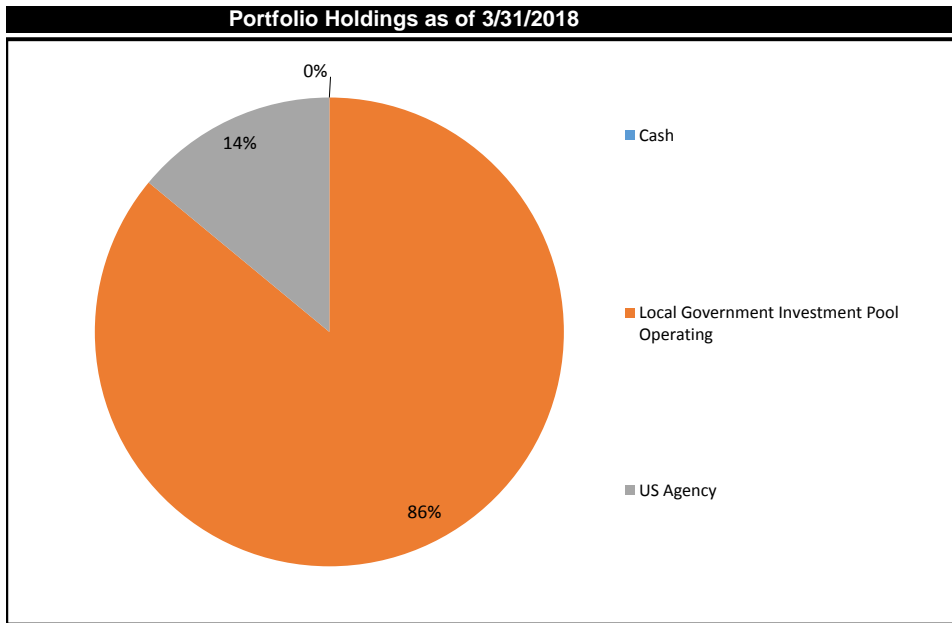
City of McKinney

Distribution by Security Sector - Book Value

MCDC

Begin Date: 3/31/2018, End Date: 6/30/2018

Security Sector Allocation				
Security Sector	Book Value 3/31/2018	% of Portfolio 3/31/2018	Book Value 6/30/2018	% of Portfolio 6/30/2018
Cash	152,483	0%	77,684	0%
Local Government Investment Pool Operating	36,683,152	86%	39,059,887	87%
US Agency	5,819,880	14%	5,820,549	13%
Total / Average	42,655,515	100%	44,958,120	100%



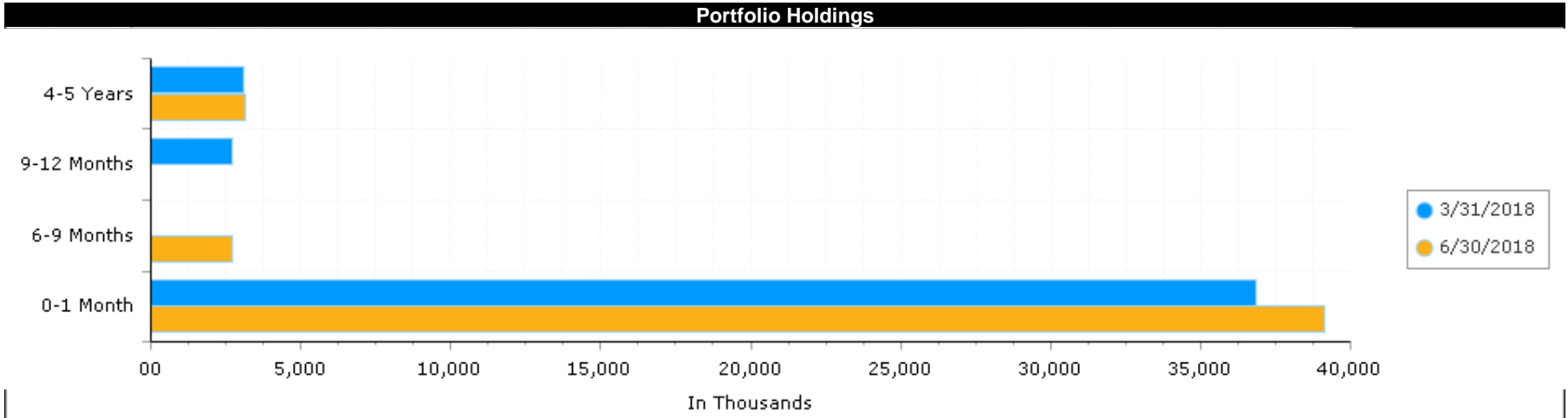
City of McKinney

Distribution by Maturity Range - Book Value

GROUP: MCDC Quarterly

Begin Date: 3/31/2018, End Date: 6/30/2018

Maturity Range Allocation				
Maturity Range	Book Value 3/31/2018	% of Portfolio 3/31/2018	Book Value 6/30/2018	% of Portfolio 6/30/2018
0-1 Month	36,835,635	87	39,137,571	87
6-9 Months	0	0	2,699,529	6
9-12 Months	2,699,363	6	0	0
4-5 Years	3,120,517	7	3,121,020	7
Total / Average	42,655,515	100	44,958,120	100



City of McKinney
Portfolio Holdings
Portfolio / Report Group: GROUP: MDCDC Quarterly
As of 6/30/2018

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	77,684	77,684	77,684	77,684	-	100.000	0.430	0.430	0
Sub Total / Average			1	77,684	77,684	77,684	77,684	-	100.000	0.430	0.430	0
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	4,881,158	4,881,158	4,881,158	4,881,158	-	100.000	2.108	2.108	11
MBIA LGIP	MBIA18	N/A	1	5,505,580	5,505,580	5,505,580	5,505,580	-	100.000	2.160	2.160	12
TexPool LGIP	TEXPOOLPRIME	N/A	1	16,669,123	16,669,123	16,669,123	16,669,123	-	100.000	2.101	2.101	37
TexPool LGIP	TEXPOOL	N/A	1	5,491,474	5,491,474	5,491,474	5,491,474	-	100.000	1.811	1.811	12
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	6,512,552	6,512,552	6,512,552	6,512,552	-	100.000	1.850	1.850	14
Sub Total / Average			1	39,059,887	39,059,887	39,059,887	39,059,887	-	100.000	2.027	2.027	87
Agency Bond												
FAMC 1.27 3/11/2019-17	3132X0FL0	3/11/2019	254	2,700,000	2,699,529	2,697,975	2,680,295	10,382	99.270	1.270	1.295	6
FHLB 2.24 11/29/2022-18	3130ACTQ7	11/29/2022	1,613	3,130,000	3,121,020	3,119,828	3,048,673	6,037	97.402	2.240	2.309	7
Sub Total / Average			983	5,830,000	5,820,549	5,817,803	5,728,968	16,420	98.268	1.790	1.839	13
Total / Average			128	44,967,571	44,958,120	44,955,374	44,866,539	16,420	99.776	1.994	2.000	100

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: MDCDC Quarterly
 Begin Date: 3/31/2018, End Date: 6/30/2018

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Chance in BV	Beginning MV	Ending MV	Chance in MV
Cash										
American National Bank Cash	77,684	0.430	N/A	N/A	152,483	77,684	(74,799)	152,483	77,684	(74,799)
Sub Total/Average Cash	77,684				152,483	77,684	(74,799)	152,483	77,684	(74,799)
LGIP - Operating										
Logic LGIP	4,881,158	2.108	N/A	N/A	4,856,251	4,881,158	24,907	4,856,251	4,881,158	24,907
MBIA LGIP	5,505,580	2.160	N/A	N/A	5,476,325	5,505,580	29,255	5,476,325	5,505,580	29,255
TexPool LGIP	5,491,474	1.811	N/A	N/A	5,467,606	5,491,474	23,868	5,467,606	5,491,474	23,868
TexPool LGIP	16,669,123	2.101	N/A	N/A	9,417,537	16,669,123	7,251,586	9,417,537	16,669,123	7,251,586
TxDaily Var. LGIP LGIP	6,512,552	1.850	N/A	N/A	11,465,433	6,512,552	(4,952,881)	11,465,433	6,512,552	(4,952,881)
Sub Total/Average LGIP - Operating	39,059,887				36,683,152	39,059,887	2,376,735	36,683,152	39,059,887	2,376,735
US Agency										
FAMC 1.27 3/11/2019-17	2,700,000	1.270	03/11/2016	03/11/2019	2,699,363	2,699,529	166	2,677,744	2,680,295	2,551
FHLB 2.24 11/29/2022-18	3,130,000	2.240	11/29/2017	11/29/2022	3,120,517	3,121,020	503	3,064,466	3,048,673	(15,793)
Sub Total/Average US Agency	5,830,000				5,819,880	5,820,549	669	5,742,210	5,728,968	(13,242)
Total / Average	44,967,571				42,655,515	44,958,120	2,302,605	42,577,845	44,866,539	2,288,694

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Economic Development Corporation
March 31, 2018 - June 30, 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
3/31/2018	\$ 23,854,232	\$ 23,924,200	\$ (69,968)	1.80	1.79	\$ 29,902	287
6/30/2018	\$ 9,263,182	\$ 9,354,958	\$ (91,776)	2.14	2.04	\$ 6,444	693
	\$ (14,591,050)	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**

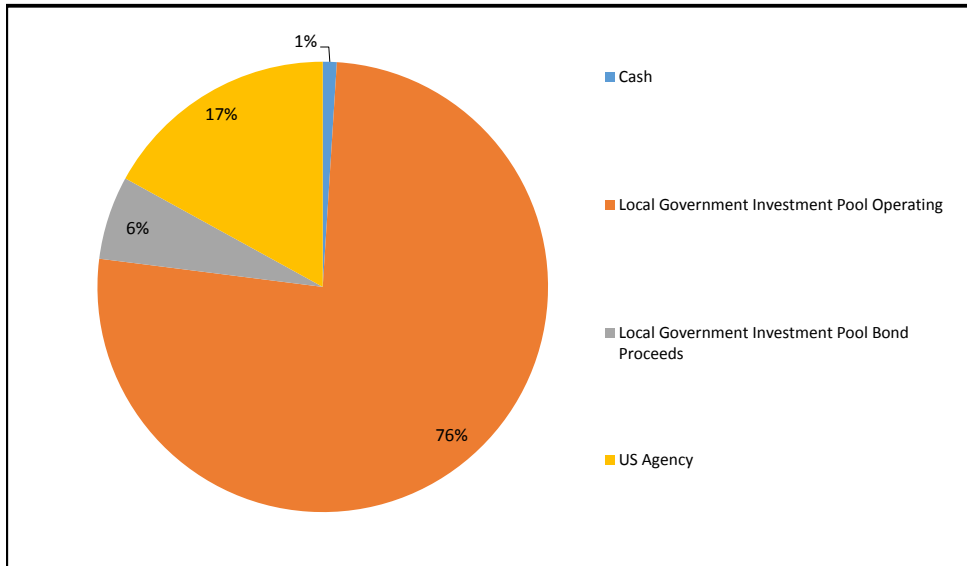
GROUP: MEDC

Begin Date: 3/31/2018, End Date: 6/30/2018

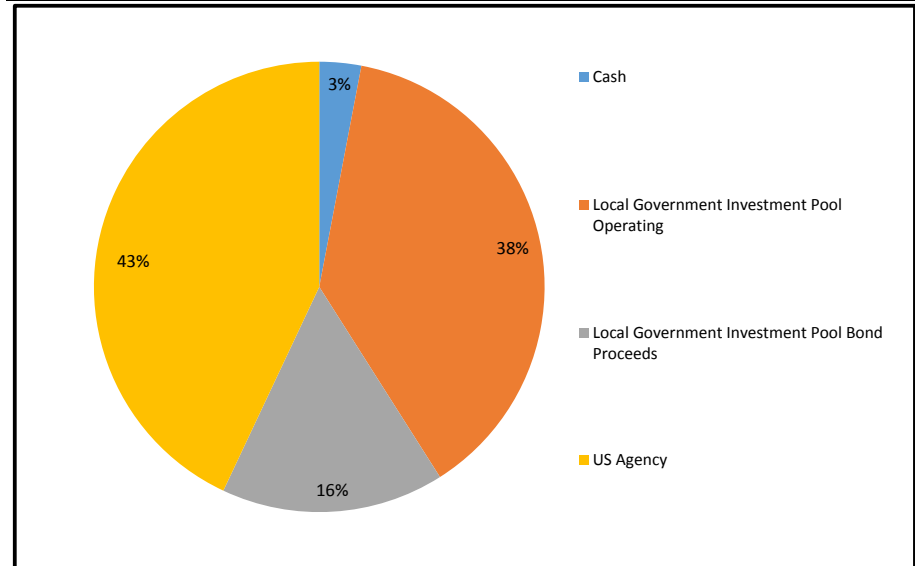
Security Sector Allocation

Security Sector	Book Value 3/31/2018	% of Portfolio 3/31/2018	Book Value 6/30/2018	% of Portfolio 6/30/2018
Cash	222,853	1%	240,093	3%
Local Government Investment Pool Operating	18,174,970	76%	3,587,270	38%
Local Government Investment Pool Bond Proceeds	1,526,377	6%	1,527,595	16%
US Agency	4,000,000	17%	4,000,000	43%
Total / Average	23,924,200	100%	9,354,958	100%

Portfolio Holdings as of 3/31/2018



Portfolio Holdings as of 6/30/2018





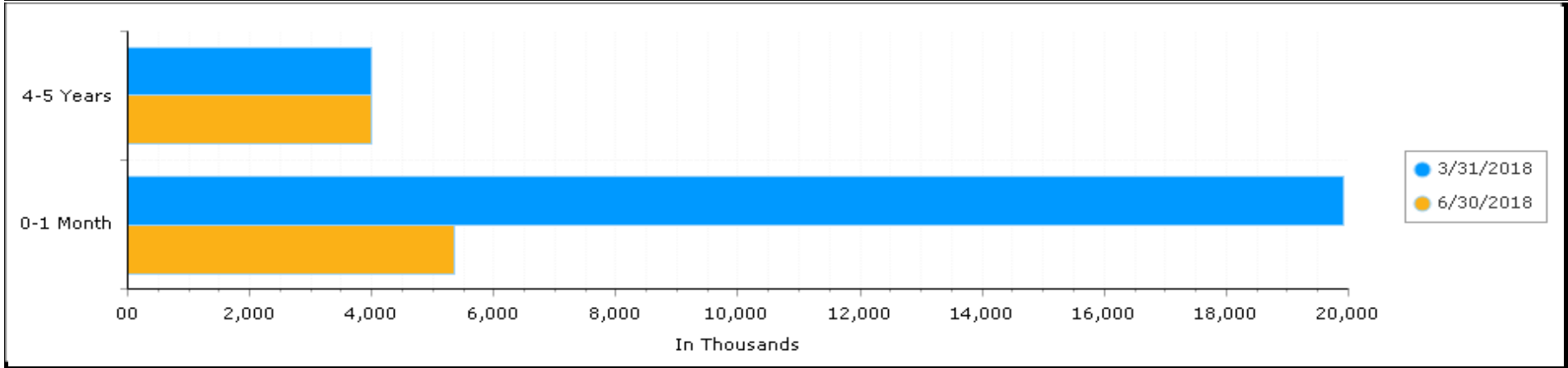
City of McKinney
Distribution by Maturity Range - Book Value
GROUP: MEDC Quarterly

Begin Date: 3/31/2018, End Date: 6/30/2018

Maturity Range Allocation

Maturity Range	Book Value 3/31/2018	% of Portfolio 3/31/2018	Book Value 6/30/2018	% of Portfolio 6/30/2018
0-1 Month	19,924,200	83	5,354,958	57
4-5 Years	4,000,000	17	4,000,000	43
Total / Average	23,924,200	100	9,354,958	100

Portfolio Holdings



City of McKinney
Portfolio Holdings
Portfolio / Report Group: GROUP: MEDC Quarterly
As of 6/30/2018

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	240,093	240,093	240,093	240,093	-	100.000	0.430	0.430	3
Sub Total / Average			1	240,093	240,093	240,093	240,093	-	100.000	0.430	0.430	3
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	381,551	381,551	381,551	381,551	-	100.000	2.108	2.108	4
MBIA LGIP	MBIA18	N/A	1	121,978	121,978	121,978	121,978	-	100.000	2.160	2.160	1
TexPool LGIP	TEXPOOLPRIME	N/A	1	2,435,720	2,435,720	2,435,720	2,435,720	-	100.000	2.101	2.101	26
TexPool LGIP	TEXPOOL	N/A	1	548,631	548,631	548,631	548,631	-	100.000	1.811	1.811	6
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	99,390	99,390	99,390	99,390	-	100.000	1.850	1.850	1
Sub Total / Average			1	3,587,270	3,587,270	3,587,270	3,587,270	-	100.000	2.052	2.052	38
LGIP - Bond Proceeds												
MBIA LGIP	MBIA24	N/A	1	1,527,595	1,527,595	1,527,595	1,527,595	-	100.000	2.160	2.160	16
Sub Total / Average			1	1,527,595	1,527,595	1,527,595	1,527,595	-	100.000	2.160	2.160	16
Agency Bond												
FAMC 2.32 12/5/2022-18	3132X0ZT1	12/5/2022	1,619	4,000,000	4,000,000	4,000,000	3,908,224	6,444	97.706	2.320	2.320	43
Sub Total / Average			1,619	4,000,000	4,000,000	4,000,000	3,908,224	6,444	97.706	2.320	2.320	43
Total / Average			693	9,354,958	9,354,958	9,354,958	9,263,182	6,444	99.019	2.143	2.143	100

City of McKinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: MEDC Quarterly
 Begin Date: 3/31/2018, End Date: 6/30/2018

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
Cash										
American National Bank Cash	240,093	0.430	N/A	N/A	222,853	240,093	17,240	222,853	240,093	17,240
Sub Total/Average Cash	240,093				222,853	240,093	17,240	222,853	240,093	17,240
LGIP - Operating										
Logic LGIP	381,551	2.108	N/A	N/A	5,272,233	381,551	(4,890,682)	5,272,233	381,551	(4,890,682)
MBIA LGIP	121,978	2.160	N/A	N/A	1,121,328	121,978	(999,350)	1,121,328	121,978	(999,350)
TexPool LGIP	548,631	1.811	N/A	N/A	546,248	548,631	2,383	546,248	548,631	2,383
TexPool LGIP	2,435,720	2.101	N/A	N/A	11,136,274	2,435,720	(8,700,554)	11,136,274	2,435,720	(8,700,554)
TxDaily Var. LGIP LGIP	99,390	1.850	N/A	N/A	98,887	99,390	503	98,887	99,390	503
Sub Total/Average LGIP - Operating	3,587,270				18,174,970	3,587,270	(14,587,700)	18,174,970	3,587,270	(14,587,700)
LGIP - Operating										
MBIA LGIP	1,527,595	2.160	N/A	N/A	1,526,377	1,527,595	1,218	1,526,377	1,527,595	1,218
Sub Total/Average LGIP - Operating	1,527,595				1,526,377	1,527,595	1,218	1,526,377	1,527,595	1,218
US Agency										
FAMC 2.32 12/5/2022-18	4,000,000	2.320	12/05/2017	12/05/2022	4,000,000	4,000,000	-	3,930,032	3,908,224	(21,808)
Sub Total/Average US Agency	4,000,000				4,000,000	4,000,000	-	3,930,032	3,908,224	(21,808)
Total / Average	9,354,958				23,924,200	9,354,958	(14,569,242)	23,854,232	9,263,182	(14,591,050)

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Conventions and Visitors Bureau
March 31, 2018 - June 30, 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
3/31/2018	\$ 80,506	\$ 80,506	\$ -	0.43	1.79	\$ -	1
6/30/2018	\$ 75,830	\$ 75,830	\$ -	0.43	2.04	\$ -	1
	\$ (4,676)	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

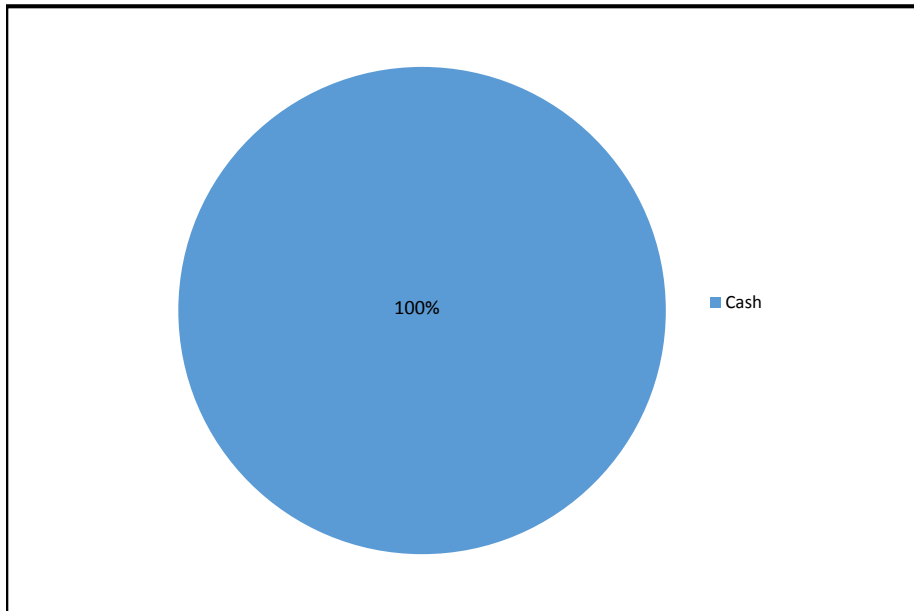
GROUP: MCVB

Begin Date: 3/31/2018, End Date: 6/30/2018

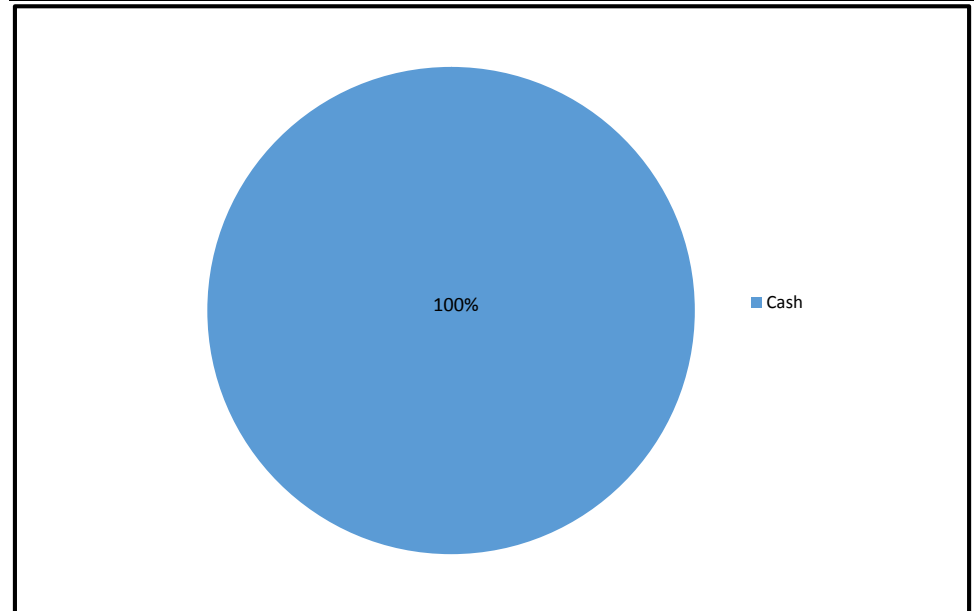
Security Sector Allocation

Security Sector	Book Value 3/31/2018	% of Portfolio 3/31/2018	Book Value 6/30/2018	% of Portfolio 6/30/2018
Cash	80,506	100%	75,830	100%
Total / Average	80,506	100%	75,830	100%

Portfolio Holdings as of 3/31/2018



Portfolio Holdings as of 6/30/2018



City of McKinney

Distribution by Maturity Range - Book Value

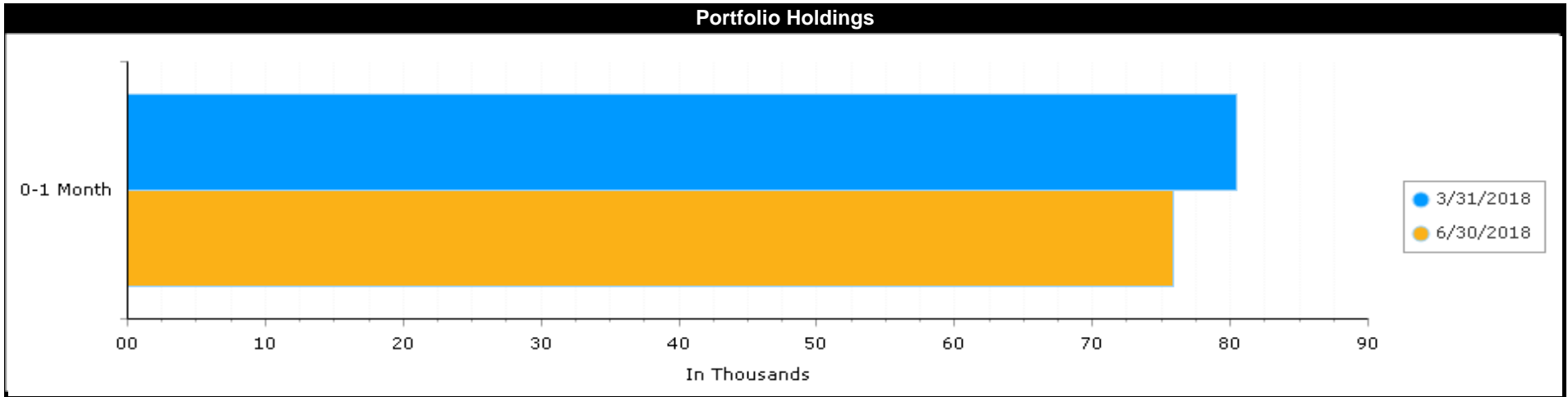
MCVB

Begin Date: 3/31/2018, End Date: 6/30/2018

Maturity Range Allocation

Maturity Range	Book Value 3/31/2018	% of Portfolio 3/31/2018	Book Value 6/30/2018	% of Portfolio 6/30/2018
0-1 Month	80,506	100	75,830	100
Total / Average	80,506	100	75,830	100

Portfolio Holdings



City of McKinney
 Portfolio / Report Group: MCVB
 As of 6/30/2018

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	75,830	75,830	75,830	75,830	-	100.000	0.430	0.430	100
Sub Total / Average			1	75,830	75,830	75,830	75,830	-	100.000	0.430	0.430	100
Total / Average			1	75,830	75,830	75,830	75,830	-	100.000	0.430	0.430	100

City of McKinney

QUARTERLY POSITION CHANGE

Portfolio / Report Group: MCVB

Begin Date: 3/31/2018, End Date: 6/30/2018

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	75,830	0.430	N/A	N/A	80,506	75,830	(4,676)	80,506	75,830	(4,676)
Sub Total/Average Cash	75,830				80,506	75,830	(4,676)	80,506	75,830	(4,676)
Total / Average	75,830				80,506	75,830	(4,676)	80,506	75,830	(4,676)