

City of McKinney

FY 2018 – 4th Quarter Investment Report Ending 9/30/2018



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CITY OF MCKINNEY, TEXAS
Investment Report - Combined Quarterly Portfolio
June 30, 2018 - September 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
6/30/2018	\$ 499,617,176	\$ 501,003,432	\$ (1,386,256)	1.98	2.04	\$ 323,092	158
9/30/2018	\$ 516,341,765	\$ 517,836,859	\$ (1,495,094)	2.16	2.21	\$ 634,053	248
	\$ 16,724,589	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, TEXAS
Investment Report - City Quarterly Portfolio
June 30, 2018 - September 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
6/30/2018	\$ 445,411,625	\$ 446,614,524	\$ (1,202,899)	1.98	2.04	\$ 300,228	152
9/30/2018	\$ 460,059,322	\$ 461,328,919	\$ (1,269,597)	2.15	2.21	\$ 576,341	252
	\$ 14,647,697	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

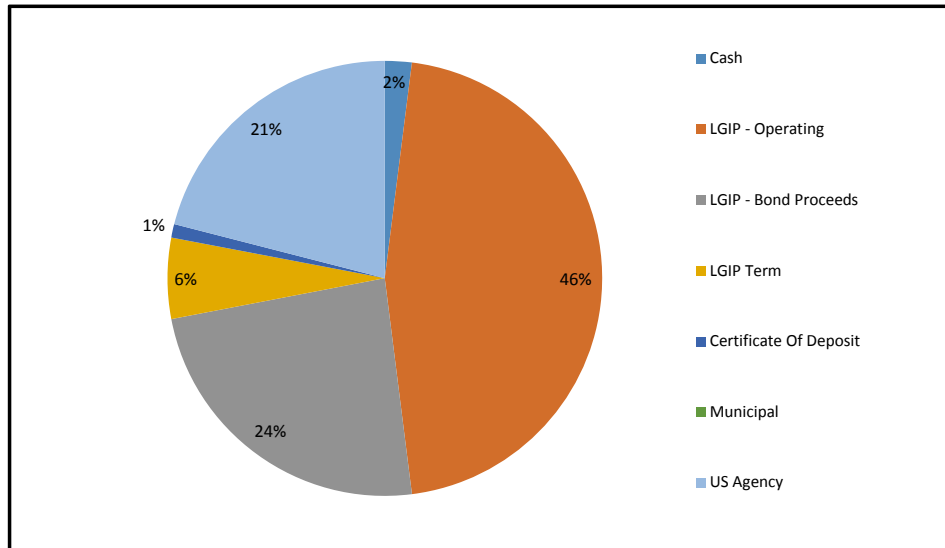
Distribution by Security Sector - Market Value

CITY

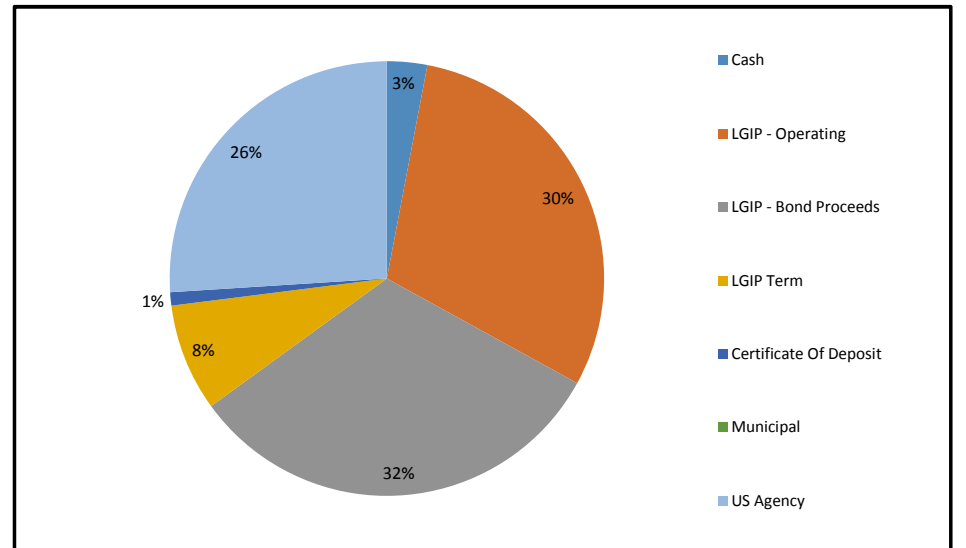
Begin Date: 8/31/2018 End Date: 9/30/2018

Security Sector Allocation				
Security Sector	Book Value 6/30/2018	% of Portfolio 6/30/2018	Book Value 9/30/2018	% of Portfolio 9/30/2018
Cash	10,004,363	2%	12,709,926	3%
LGIP - Operating	209,250,284	46%	136,235,436	30%
LGIP - Bond Proceeds	107,236,162	24%	145,546,727	32%
LGIP Term	30,000,000	6%	38,500,000	8%
Certificate Of Deposit	5,121,112	1%	5,385,971	1%
Municipal	3,112,724	0%	2,251,894	0%
US Agency	81,889,879	21%	120,698,965	26%
Total/Average	446,614,524	100%	461,328,919	100%

Portfolio Holdings as of 6/30/2018



Portfolio Holdings as of 9/30/2018



City of McKinney

Distribution by Maturity Range - Book Value

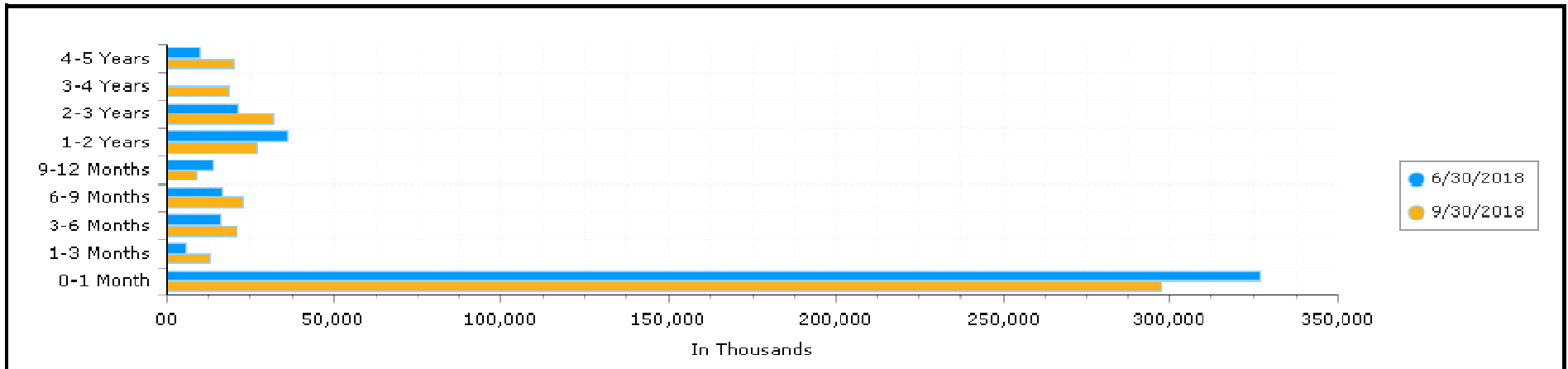
GROUP: CITY Quarterly

Begin Date: 6/30/2018 End Date: 9/30/2018

Maturity Range Allocation

Maturity Range	Book Value 6/30/2018	% of Portfolio 6/30/2018	Book Value 9/30/2018	% of Portfolio 9/30/2018
0-1 Month	326,490,809	73	297,492,065	64%
1-3 Months	5,845,000	1	13,000,000	3%
3-6 Months	15,999,901	4	21,149,023	5%
6-9 Months	16,661,705	4	22,738,959	5%
9-12 Months	13,727,291	3	9,300,414	2%
1-2 Years	36,462,637	8	27,165,089	6%
2-3 Years	21,429,470	5	31,918,426	7%
3-4 years	0	0	18,569,429	4%
4-5 Years	9,997,711	2	19,995,514	4%
Total / Average	446,614,524	100	461,328,919	100%

Portfolio Holdings



City of McKinney
Portfolio Holdings
Portfolio/Report Group: GROUP: CITY Quarterly
As of 9/30/2018

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	12,593,842	12,593,842	12,593,842	12,593,842	-	100.000	0.430	0.430	3
Bank of New York Mellon Cash	BNY	N/A	1	116,084	116,084	116,084	116,084	-	100.000	0.000	0.000	0
Sub Total / Average			1	12,709,926	12,709,926	12,709,926	12,709,926	-	100.000	0.426	0.426	3
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	42,221,299	42,221,299	42,221,299	42,221,299	-	100.000	2.211	2.211	9
MBIA LGIP	MBIA18	N/A	1	58,173,471	58,173,471	58,173,471	58,173,471	-	100.000	2.260	2.260	13
TexPool LGIP	TEXPOOLPRIME	N/A	1	29,318,931	29,318,931	29,318,931	29,318,931	-	100.000	2.209	2.209	6
TexPool LGIP	TEXPOOL	N/A	1	2,118,958	2,118,958	2,118,958	2,118,958	-	100.000	1.995	1.995	1
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	4,402,777	4,402,777	4,402,777	4,402,777	-	100.000	2.030	2.030	1
Sub Total / Average			1	136,235,436	136,235,436	136,235,436	136,235,436	-	100.000	2.222	2.222	30
LGIP - Bond Proceeds												
MBIA LGIP	MBIA30	N/A	1	1,573,968	1,573,968	1,573,968	1,573,968	-	100.000	2.260	2.260	0
TexPool LGIP	TEXPOOL	N/A	1	2,711,579	2,711,579	2,711,579	2,711,579	-	100.000	1.995	1.995	1
TXDAILY VAR. LGIP LGIP	TXDAILY1067-14	N/A	1	1,647,041	1,647,041	1,647,041	1,647,041	-	100.000	2.030	2.030	0
MBIA LGIP LGIP	MBIA31	N/A	1	28,574,751	28,574,751	28,574,751	28,574,751	-	100.000	2.260	2.260	6
Logic LGIP	LOGIC	N/A	1	11,223,852	11,223,852	11,223,852	11,223,852	-	100.000	2.211	2.211	3
Logic LGIP	LOGIC	N/A	1	19,559,217	19,559,217	19,559,217	19,559,217	-	100.000	2.211	2.211	4
Logic LGIP	LOGIC	N/A	1	35,531,829	35,531,829	35,531,829	35,531,829	-	100.000	2.211	2.211	8
TXDAILY VAR. LGIP LGIP	TXDAILY1067-15	N/A	1	11,988,337	11,988,337	11,988,337	11,988,337	-	100.000	2.030	2.030	3
TXDAILY VAR. LGIP LGIP	TXDAILY1067-16	N/A	1	32,736,153	32,736,153	32,736,153	32,736,153	-	100.000	2.030	2.030	7
Sub Total / Average			1	145,546,727	145,546,727	145,546,727	145,546,727	-	100.000	2.159	2.159	32
Tx TERM												
TXTERM 2.36 12/24/2018	TXTERM12242018	12/24/2018	85	10,000,000	10,000,000	10,000,000	10,000,000	60,311	100.000	2.360	2.360	2
TXTERM 2.46 3/13/2019	TXTERM03132019	3/13/2019	164	5,000,000	5,000,000	5,000,000	5,000,000	5,467	100.000	2.460	2.460	1
TXTERM 2.47 3/8/2019	TXTERM03082019	3/8/2019	159	14,500,000	14,500,000	14,500,000	14,500,000	53,373	100.000	2.470	2.470	3
TXTERM 2.55 6/21/2019	TXTERM06212019	6/21/2019	264	9,000,000	9,000,000	9,000,000	9,000,000	1,279	100.000	2.550	2.550	2
Sub Total / Average			165	38,500,000	38,500,000	38,500,000	38,500,000	120,430	100.000	2.459	2.459	8
Certificate Of Deposit												
American Expr National Bank 3 7/6/2021	02589AAN2	07/06/2021	1,010	250,000	250,000	250,000	250,000	1,829	100.000	3.000	3.000	0
LEGACY 1.15 5/31/2019	60050000975	05/31/2019	243	5,135,971	5,135,971	5,135,971	5,135,971	-	100.000	1.150	1.150	1
Sub Total / Average			279	5,385,971	5,385,971	5,385,971	5,385,971	1,829	100.000	1.240	1.240	1
Municipal Bond												
DNN 5 2/15/2019	248866E84	02/15/2019	138	1,000,000	1,013,112	1,128,110	1,011,400	6,250	101.100	5.000	1.401	0
Mansfield Tex CTFS 4 2/15/2019	564378EW3	02/15/2019	138	630,000	635,911	663,012	634,851	3,150	100.800	4.000	1.450	0
TXSHGR 4 5/15/2019	88213ACF0	05/15/2019	227	595,000	602,871	642,993	600,272	8,925	101.000	4.000	1.801	0
Sub Total / Average			162	2,225,000	2,251,894	2,434,115	2,246,523	18,325	100.972	4.463	1.520	0

City of McKinney
Portfolio Holdings
Portfolio/Report Group: GROUP: CITY Quarterly
As of 9/30/2018

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
FAMC Bond												
FAMC 1.675 1/17/2020-17	3132X0ND9	01/17/2020	474	5,000,000	5,000,000	5,000,000	4,940,410	16,983	99.000	1.675	1.675	1
FAMC 2 10/3/2022	3132X0YA3	10/03/2022	1,464	5,000,000	5,000,000	5,000,000	4,812,970	49,167	96.000	2.000	2.000	1
FAMC 2.98 9/20/2021-19	3132X05K3	09/20/2021	1,086	3,250,000	3,241,958	3,241,875	3,235,141	6,188	100.000	2.980	3.067	1
FFCB 1.08 8/15/2019-17	3133EGQV0	08/15/2019	319	3,300,000	3,300,000	3,300,000	3,257,747	4,455	99.000	1.080	1.080	1
FFCB 1.08 8/15/2019-17	3133EGQV0	08/15/2019	319	1,000,000	1,000,000	1,000,000	987,196	1,350	99.000	1.080	1.080	0
FFCB 1.17 10/3/2019-17	3133EGWF8	10/03/2019	368	5,000,000	4,999,580	4,998,750	4,928,740	28,763	99.000	1.170	1.178	1
FFCB 1.18 6/13/2019-17	3133EGEF8	06/13/2019	256	5,000,000	5,000,118	5,000,500	4,953,810	17,536	99.000	1.180	1.177	1
FFCB 2.05 8/23/2022-18	3133EHVT7	08/23/2022	1,423	5,000,000	4,997,849	4,997,250	4,784,420	10,535	96.000	2.050	2.062	1
FFCB 3.17 9/19/2022-19	3133EJZW2	09/19/2022	1,450	2,095,000	2,090,828	2,090,810	2,091,049	2,029	100.000	3.170	3.224	0
FFCB 3.17 9/19/2022-19	3133EJZW2	09/19/2022	1,450	3,500,000	3,491,984	3,491,950	3,493,399	3,390	100.000	3.170	3.232	1
FHLB 1.19 10/28/2019-17	3130A9UP4	10/28/2019	393	2,000,000	2,000,000	2,000,000	1,965,986	10,049	98.000	1.190	1.190	0
FHLB 1.19 10/28/2019-17	3130A9UP4-2	10/28/2019	393	3,000,000	3,000,000	3,000,000	2,951,448	15,073	98.000	1.190	1.190	1
FHLB 1.75 6/12/2020-18	313383HU8	06/12/2020	621	685,000	682,425	681,247	672,630	3,596	98.000	1.750	1.978	0
FHLB 1.75 6/12/2020-18	313383HU8	06/12/2020	621	4,500,000	4,483,084	4,475,344	4,418,735	23,625	98.000	1.750	1.978	1
FHLB 2.95 9/17/2021-18	3130AEUT5	09/17/2021	1,083	2,000,000	1,996,041	1,996,000	1,995,190	2,131	100.000	2.950	3.020	0
FHLB 3.05 3/28/2022-19	3130AEW97	03/28/2022	1,275	5,000,000	4,988,768	4,988,750	4,984,945	847	100.000	3.050	3.118	1
FHLB 3.32 9/25/2023-19	3130AEXW5	09/25/2023	1,821	5,000,000	4,995,513	4,995,500	4,991,415	2,306	100.000	3.320	3.340	1
FHLB 3.375 9/27/2023-19	3130AEZN3	09/27/2023	1,823	2,500,000	2,500,000	2,500,000	2,498,943	469	100.000	3.375	3.375	0
FHLB 3.375 9/27/2023-19	3130AEZN3	09/27/2023	1,823	2,500,000	2,500,000	2,500,000	2,498,943	469	100.000	3.375	3.375	0
FHLB 3.42 9/28/2023-18	3130AEYH7	09/28/2023	1,824	2,500,000	2,500,000	2,500,000	2,498,510	475	100.000	3.420	3.420	1
FHLB 3.42 9/28/2023-18	3130AEYH7	09/28/2023	1,824	2,500,000	2,500,000	2,500,000	2,498,510	475	100.000	3.420	3.420	1
FHLMC 1.2 5/16/2019-17	3134G9DK0	05/16/2019	228	3,000,000	3,000,000	3,000,000	2,975,511	13,400	99.000	1.200	1.200	1
FHLMC 1.5 12/30/2019-17	3134GAZY3	12/30/2019	456	2,000,000	2,000,000	2,000,000	1,969,468	7,500	98.000	1.500	1.500	0
FHLMC 2.125 12/29/2020-18	3134GSBA2	12/29/2020	821	4,440,000	4,439,002	4,438,668	4,349,104	23,850	98.000	2.125	2.135	1
FHLMC 2.5 2/26/2021-19	3134GSFA8	02/26/2021	880	5,000,000	5,000,000	5,000,000	4,950,195	11,806	99.000	2.500	2.500	1
FHLMC 2.8 6/28/2021-18	3134GSNS0	06/28/2021	1,002	4,000,000	3,994,694	3,994,200	3,966,652	28,622	99.000	2.800	2.851	1
FHLMC 2.85 7/30/2021-19	3134GSSU0	07/30/2021	1,034	5,000,000	5,000,000	5,000,000	4,972,960	23,750	99.000	2.850	2.850	1
FNMA 1.125 10/29/2018-16	3136G2PF8	10/29/2018	29	3,000,000	2,999,976	2,999,100	2,997,480	14,156	100.000	1.125	1.135	1
FNMA 1.125 9/27/2019-17	3136G3TA7	09/27/2019	362	5,000,000	5,000,414	5,001,250	4,924,495	469	98.000	1.125	1.116	1
FNMA 1.15 12/30/2019-17	3136G3TW5	12/30/2019	456	2,000,000	2,000,000	2,000,000	1,961,716	5,750	98.000	1.150	1.150	0
FNMA 1.16 11/16/2018-16	3135G0G49	11/16/2018	47	3,000,000	3,000,000	3,000,000	2,996,034	12,953	100.000	1.160	1.160	1
FNMA 1.5 11/25/2019-16	3136G2SU2	11/25/2019	421	3,000,000	3,000,000	3,000,000	2,960,196	15,625	99.000	1.500	1.500	1
FNMA 1.75 11/25/2020-16	3136G2ST5	11/25/2020	787	3,000,000	2,997,417	2,994,000	3,000,000	18,229	100.000	1.750	1.792	1
FNMA 2.875 6/28/2021-18	3136G4SS3	06/28/2021	1,002	5,000,000	4,999,314	4,999,250	4,964,300	36,736	99.000	2.875	2.880	1
FNMA 3 12/28/2021-18	3136G4SU8	12/28/2021	1,185	3,000,000	3,000,000	3,000,000	2,986,491	23,000	100.000	3.000	3.000	1
Sub Total / Average			894	120,770,000	120,698,965	120,684,444	119,434,739	435,757	98.870	2.150	2.180	26
Total / Average			252	461,373,060	461,328,919	461,496,619	460,059,322	576,341	99.716	2.157	2.148	100

City of McKinney

Date To Date

Portfolio/Report Group: GROUP: CITY Quarterly

Begin Date: 6/30/2018, End Date: 9/30/2018

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Chance in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	12,593,842	0.430	N/A	N/A	9,850,923	12,593,842	2,742,919	9,850,923	12,593,842	2,742,919
Bank of New York Mellon Cash	116,084	0.430	N/A	N/A	153,440	116,084	(37,356)	153,440	116,084	(37,356)
Sub Total/Average Cash	12,709,926				10,004,363	12,709,926	2,705,563	10,004,363	12,709,926	2,705,563
LGIP - Operating										
Logic LGIP	42,221,299	2.211	N/A	N/A	77,323,673	42,221,299	(35,102,374)	77,323,673	42,221,299	(35,102,374)
MBIA LGIP	58,173,471	2.260	N/A	N/A	50,318,809	58,173,471	7,854,662	50,318,809	58,173,471	7,854,662
TexPool LGIP	29,318,931	2.209	N/A	N/A	37,584,603	29,318,931	(8,265,672)	37,584,603	29,318,931	(8,265,672)
TexPool LGIP	2,118,958	1.995	N/A	N/A	22,778,563	2,118,958	(20,659,605)	22,778,563	2,118,958	(20,659,605)
TxDaily Var. LGIP LGIP	4,402,777	2.030	N/A	N/A	21,244,636	4,402,777	(16,841,859)	21,244,636	4,402,777	(16,841,859)
Sub Total/Average LGIP Operating	136,235,436				209,250,284	136,235,436	(73,014,848)	209,250,284	136,235,436	(73,014,848)
LGIP - Bond Proceeds										
Logic LGIP	11,223,852	2.211	N/A	N/A	11,785,837	11,223,852	(561,985)	11,785,837	11,223,852	(561,985)
Logic LGIP	35,531,829	2.211	N/A	N/A	38,037,705	35,531,829	(2,505,876)	38,037,705	35,531,829	(2,505,876)
Logic LGIP	19,559,217	2.211	N/A	N/A	19,823,313	19,559,217	(264,096)	19,823,313	19,559,217	(264,096)
MBIA LGIP	1,573,968	2.260	N/A	N/A	1,709,926	1,573,968	(135,958)	1,709,926	1,573,968	(135,958)
MBIA LGIP LGIP	28,574,751	2.260	N/A	N/A	29,667,939	28,574,751	(1,093,188)	29,667,939	28,574,751	(1,093,188)
TexPool LGIP	2,711,579	1.995	N/A	N/A	2,715,559	2,711,579	(3,980)	2,715,559	2,711,579	(3,980)
TxDaily Var. LGIP LGIP	1,647,041	2.030	N/A	N/A	3,495,883	1,647,041	(1,848,842)	3,495,883	1,647,041	(1,848,842)
TXDAILY VAR. LGIP LGIP	11,988,337	2.030	N/A	N/A	-	11,988,337	11,988,337	-	11,988,337	11,988,337
TXDAILY VAR. LGIP LGIP	32,736,153	2.030	N/A	N/A	-	32,736,153	32,736,153	-	32,736,153	32,736,153
Sub Total/Average LGIP Bond Proceeds	145,546,727				107,236,162	145,546,727	38,310,565	107,236,162	145,546,727	38,310,565
Tx TERM										
TXTERM 1.85 9/6/2018	-	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 2.46 3/13/2019	5,000,000	2.460	09/14/2018	03/13/2019	-	5,000,000	5,000,000	-	5,000,000	5,000,000
TXTERM 2.47 3/8/2019	14,500,000	2.470	06/13/2018	03/08/2019	15,000,000	14,500,000	(500,000)	15,000,000	14,500,000	(500,000)
TXTERM 2.55 6/21/2019	9,000,000	2.550	09/26/2018	06/21/2019	-	9,000,000	9,000,000	-	9,000,000	9,000,000
Sub Total/Average Corporate	38,500,000				30,000,000	38,500,000	8,500,000	30,000,000	38,500,000	8,500,000
Certificate Of Deposit										
American Expr National Bank 3 7/6/2021	250,000	3.000	07/03/2018	07/06/2021	-	250,000	250,000	-	250,000	250,000
LEGACY 1.15 5/31/2019	5,135,971	1.150	05/31/2016	05/31/2019	5,121,112	5,135,971	14,859	5,121,112	5,135,971	14,859
Sub Total/Average Certificate Of Depos	5,385,971				5,121,112	5,385,971	264,859	5,121,112	5,385,971	264,859
Municipal										
DNN 5 2/15/2019	1,000,000	5.000	06/16/2015	02/15/2019	1,021,854	1,013,112	(8,742)	1,020,890	1,011,400	(9,490)
Mansfield Tex CTFS 4 2/15/2019	630,000	4.000	01/11/2017	02/15/2019	639,851	635,911	(3,940)	639,822	634,851	(4,971)
TXSHGR 4 5/15/2019	595,000	4.000	07/23/2015	05/15/2019	606,019	602,871	(3,148)	602,848	600,272	(2,576)
TXST 1.402 8/1/2018	-	1.402	02/05/2015	08/01/2018	845,000	-	(845,000)	844,594	-	(844,594)
Sub Total/Average Municipal	2,225,000				3,112,724	2,251,894	(860,830)	3,108,154	2,246,523	(861,631)

City of McKinney

Date To Date

Portfolio/Report Group: GROUP: CITY Quarterly

Begin Date: 6/30/2018, End Date: 9/30/2018

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Chance 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	-	4,931,780	4,940,410	8,630
FAMC 2 10/3/2022	5,000,000	2.000	10/03/2017	10/03/2022	5,000,000	5,000,000	-	4,836,365	4,812,970	(23,395)
FAMC 2.98 9/20/2021-19	3,250,000	2.980	09/19/2018	09/20/2021	-	3,241,958	3,241,958	-	3,235,141	3,235,141
FFCB 1.08 8/15/2019-17	1,000,000	1.080	08/15/2016	08/15/2019	1,000,000	1,000,000	-	984,515	987,196	2,681
FFCB 1.08 8/15/2019-17	3,300,000	1.080	08/15/2016	08/15/2019	3,300,000	3,300,000	-	3,248,900	3,257,747	8,847
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,999,476	4,999,580	104	4,918,765	4,928,740	9,975
FFCB 1.18 6/13/2019-17	5,000,000	1.180	06/21/2016	06/13/2019	5,000,160	5,000,118	(42)	4,945,195	4,953,810	8,615
FFCB 2.05 8/23/2022-18	5,000,000	2.050	08/29/2017	08/23/2022	4,997,711	4,997,849	138	4,810,945	4,784,420	(26,525)
FFCB 3.17 9/19/2022-19	2,095,000	3.170	09/24/2018	09/19/2022	-	2,090,828	2,090,828	-	2,091,049	2,091,049
FFCB 3.17 9/19/2022-19	3,500,000	3.170	09/24/2018	09/19/2022	-	3,491,984	3,491,984	-	3,493,399	3,493,399
FHLB 1.19 10/28/2019-17	2,000,000	1.190	10/28/2016	10/28/2019	2,000,000	2,000,000	-	1,964,108	1,965,986	1,878
FHLB 1.19 10/28/2019-17	3,000,000	1.190	10/28/2016	10/28/2019	3,000,000	3,000,000	-	2,946,162	2,951,448	5,286
FHLB 1.75 6/12/2020-18	685,000	1.750	12/20/2017	06/12/2020	682,046	682,425	379	673,853	672,630	(1,223)
FHLB 1.75 6/12/2020-18	4,500,000	1.750	12/20/2017	06/12/2020	4,480,596	4,483,084	2,488	4,426,772	4,418,735	(8,037)
FHLB 2.95 9/17/2021-18	2,000,000	2.950	09/19/2018	09/17/2021	-	1,996,041	1,996,041	-	1,995,190	1,995,190
FHLB 3.05 3/28/2022-19	5,000,000	3.050	09/28/2018	03/28/2022	-	4,988,768	4,988,768	-	4,984,945	4,984,945
FHLB 3.32 9/25/2023-19	5,000,000	3.320	09/25/2018	09/25/2023	-	4,995,513	4,995,513	-	4,991,415	4,991,415
FHLB 3.375 9/27/2023-19	2,500,000	3.375	09/28/2018	09/27/2023	-	2,500,000	2,500,000	-	2,498,943	2,498,943
FHLB 3.375 9/27/2023-19	2,500,000	3.375	09/28/2018	09/27/2023	-	2,500,000	2,500,000	-	2,498,943	2,498,943
FHLB 3.42 9/28/2023-18	2,500,000	3.420	09/28/2018	09/28/2023	-	2,500,000	2,500,000	-	2,498,510	2,498,510
FHLB 3.42 9/28/2023-18	2,500,000	3.420	09/28/2018	09/28/2023	-	2,500,000	2,500,000	-	2,498,510	2,498,510
FHLMC 1.2 5/16/2019-17	3,000,000	1.200	05/16/2016	05/16/2019	3,000,000	3,000,000	-	2,970,261	2,975,511	5,250
FHLMC 1.5 12/30/2019-17	2,000,000	1.500	12/30/2016	12/30/2019	2,000,000	2,000,000	-	1,965,702	1,969,468	3,766
FHLMC 2.125 12/29/2020-18	4,440,000	2.125	12/29/2017	12/29/2020	4,438,891	4,439,002	111	4,366,123	4,349,104	(17,019)
FHLMC 2.5 2/26/2021-19	5,000,000	2.500	02/26/2018	02/26/2021	5,000,000	5,000,000	-	4,975,460	4,950,195	(25,265)
FHLMC 2.8 6/28/2021-18	4,000,000	2.800	06/28/2018	06/28/2021	3,994,211	3,994,694	483	3,988,432	3,966,652	(21,780)
FHLMC 2.85 7/30/2021-19	5,000,000	2.850	07/30/2018	07/30/2021	-	5,000,000	5,000,000	-	4,972,960	4,972,960
FNMA 1.125 10/29/2018-16	3,000,000	1.125	10/29/2015	10/29/2018	2,999,901	2,999,976	75	2,990,655	2,997,480	6,825
FNMA 1.125 9/27/2019-17	5,000,000	1.125	09/30/2016	09/27/2019	5,000,519	5,000,414	(105)	4,919,145	4,924,495	5,350
FNMA 1.15 12/30/2019-17	2,000,000	1.150	06/30/2016	12/30/2019	2,000,000	2,000,000	-	1,960,848	1,961,716	868
FNMA 1.16 11/16/2018-16	3,000,000	1.160	11/16/2015	11/16/2018	3,000,000	3,000,000	-	2,989,500	2,996,034	6,534
FNMA 1.5 11/25/2019-16	3,000,000	1.500	11/25/2015	11/25/2019	3,000,000	3,000,000	-	2,960,364	2,960,196	(168)
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,997,117	2,997,417	300	2,922,750	3,000,000	77,250
FNMA 2.875 6/28/2021-18	5,000,000	2.875	06/28/2018	06/28/2021	4,999,251	4,999,314	63	4,994,950	4,964,300	(30,650)
FNMA 3 12/28/2021-18	3,000,000	3.000	07/20/2018	12/28/2021	-	3,000,000	3,000,000	-	2,986,491	2,986,491
Sub Total/Average US Agency	120,770,000				81,889,879	120,698,965	38,809,086	80,691,550	119,434,739	38,743,189
Total / Average	461,373,060				446,614,524	461,328,919	14,714,395	445,411,625	460,059,322	14,647,697

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Community Development Corporation
June 30, 2018 - September 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
6/30/2018	\$ 44,866,539	\$ 44,958,120	\$ (91,581)	2.00	2.04	\$ 16,420	128
9/30/2018	\$ 46,821,128	\$ 46,928,037	\$ (106,909)	2.20	2.21	\$ 28,068	147
	\$ 1,954,589	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 - Market Value

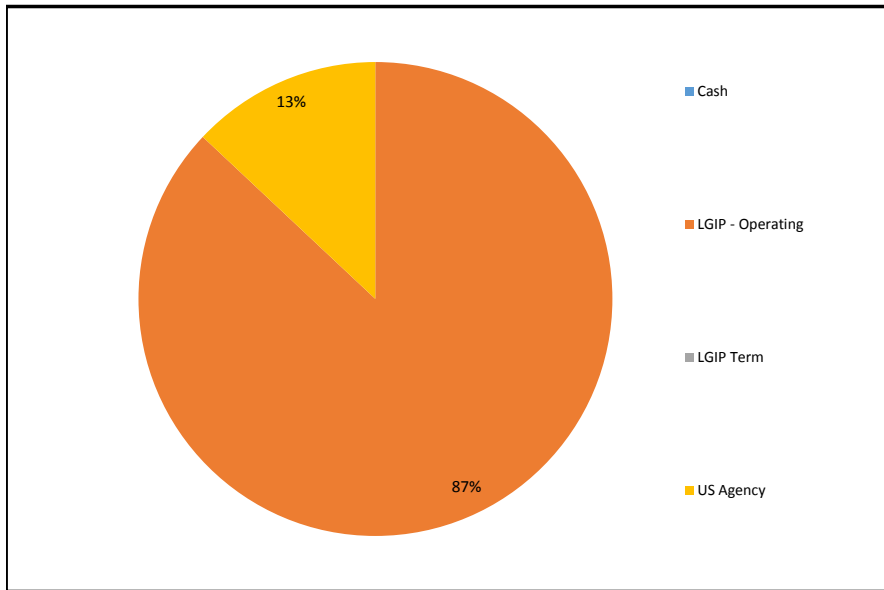
MCDC

Begin Date: 8/31/2018 End Date: 9/30/2018

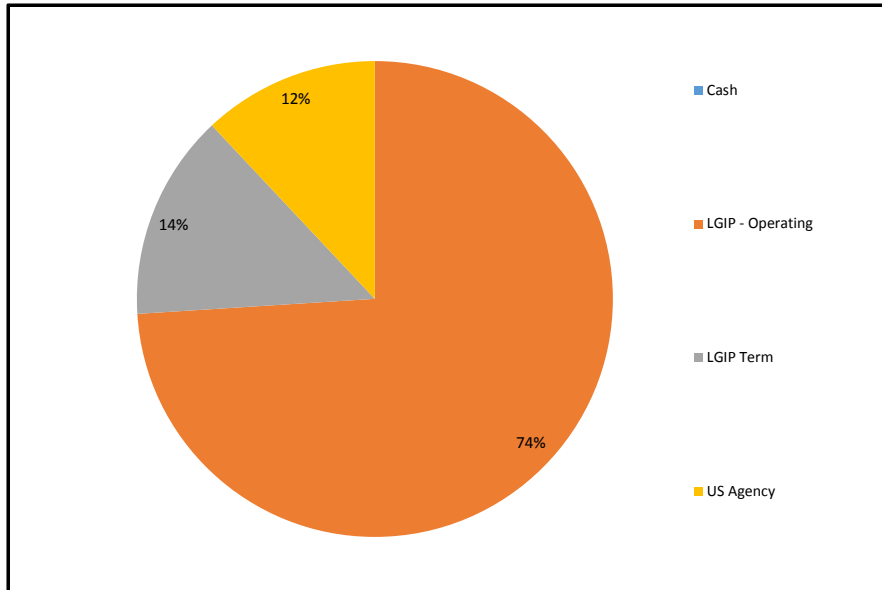
Security Sector Allocation

Security Sector	Book Value	% of Portfolio		Book Value	% of Portfolio
	6/30/2018	6/30/2018		9/30/2018	9/30/2018
Cash	77,684	0%		104,527	0%
LGIP - Operating	39,059,887	87%		34,502,283	74%
LGIP Term	-	0%		6,500,000	14%
US Agency	5,820,549	13%		5,821,227	12%
Total/Average	44,958,120	100%		46,928,037	100%

Portfolio Holdings as of 6/30/2018



Portfolio Holdings as of 9/30/2018

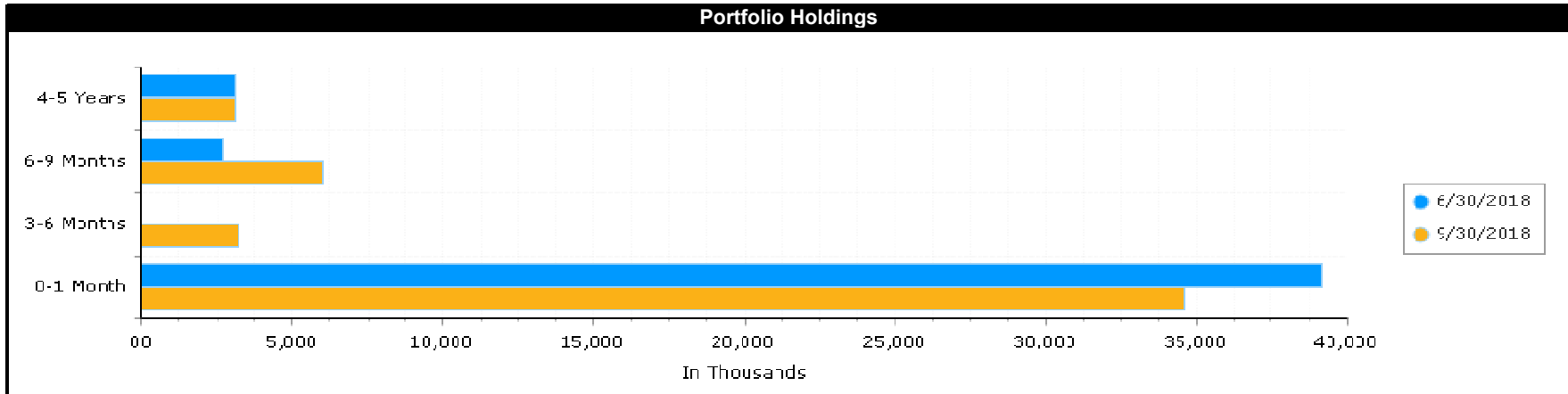


City of McKinney
Distribution by Maturity Range - Book Value

GROUP: MCDC Quarterly

Begin Date: 6/30/2018 End Date: 9/30/2018

Maturity Range Allocation				
Maturity Range	Book Value 6/30/2018	% of Portfolio 6/30/2018	Book Value 9/30/2018	% of Portfolio 9/30/2018
0-1 Month	39,137,571	87	34,606,810	74
3-6 Months	0	0	3,199,698	7
6-9 Months	2,699,529	6	6,000,000	13
4-5 Years	3,121,020	7	3,121,529	6
Total / Average	44,958,120	100	46,928,037	100



City of McKinney
Portfolio Holdings
Portfolio/Report Group: GROUP: MCDC Quarterly
As of 9/30/2018

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
Cash												
American National Bank Cash	ANB01	N/A	1	104,527	104,527	104,527	104,527	-	100.000	0.430	0.430	0
Sub Total / Average			1	104,527	104,527	104,527	104,527	-	100.000	0.430	0.430	0
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	5,815,307	5,815,307	5,815,307	5,815,307	-	100.000	2.211	2.211	12
MBIA LGIP	MBIA18	N/A	1	9,113,680	9,113,680	9,113,680	9,113,680	-	100.000	2.260	2.260	20
TexPool LGIP	TEXPOOLPRIME	N/A	1	16,763,575	16,763,575	16,763,575	16,763,575	-	100.000	2.209	2.209	36
TexPool LGIP	TEXPOOL	N/A	1	2,269,196	2,269,196	2,269,196	2,269,196	-	100.000	1.995	1.995	5
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	540,525	540,525	540,525	540,525	-	100.000	2.030	2.030	1
Sub Total / Average			1	34,502,283	34,502,283	34,502,283	34,502,283	-	100.000	2.206	2.206	74
Tx TERM												
TXTERM 2.47 3/8/2019	TXTERM03082019	3/8/2019	159	500,000	500,000	500,000	500,000	1,841	100.000	2.470	2.470	1
TXTERM 2.55 6/21/2019	TXTERM06212019	6/21/2019	264	6,000,000	6,000,000	6,000,000	6,000,000	852	100.000	2.550	2.550	13
Sub Total / Average			256	6,500,000	6,500,000	6,500,000	6,500,000	2,693	100.000	2.544	2.544	14
Agency Bond												
FAMC 1.27 3/11/2019-17	3132X0FL0	3/11/2019	162	2,700,000	2,699,698	2,697,975	2,686,287	1,810	99.492	1.270	1.295	6
FHLB 2.24 11/29/2022-18	3130ACTQ7	11/29/2022	1,521	3,130,000	3,121,529	3,119,828	3,028,031	23,565	96.742	2.240	2.309	6
Sub Total / Average			891	5,830,000	5,821,227	5,817,803	5,714,318	25,375	98.017	1.790	1.839	12
Total / Average			147	46,936,810	46,928,037	46,924,613	46,821,128	28,068	99.754	2.197	2.203	100

City of McKinney
Quarterly Position Change
Portfolio/Report Group: GROUP: MCDC Quarterly
Begin Date: 6/30/2018, End Date: 9/30/2018

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	104,527	0.430	N/A	N/A	77,684	104,527	26,843	77,684	104,527	26,843
Sub Total/Average Cash	104,527				77,684	104,527	26,843	77,684	104,527	26,843
LGIP - Operating										
Logic LGIP	5,815,307	2.211	N/A	N/A	4,881,158	5,815,307	934,149	4,881,158	5,815,307	934,149
MBIA LGIP	9,113,680	2.260	N/A	N/A	5,505,580	9,113,680	3,608,100	5,505,580	9,113,680	3,608,100
TexPool LGIP	2,269,196	1.995	N/A	N/A	5,491,474	2,269,196	(3,222,278)	5,491,474	2,269,196	(3,222,278)
TexPool LGIP	16,763,575	2.209	N/A	N/A	16,669,123	16,763,575	94,452	16,669,123	16,763,575	94,452
TxDaily Var. LGIP LGIP	540,525	2.030	N/A	N/A	6,512,552	540,525	(5,972,027)	6,512,552	540,525	(5,972,027)
Sub Total/Average LGIP - Operating	34,502,283				39,059,887	34,502,283	(4,557,604)	39,059,887	34,502,283	(4,557,604)
Tx TERM										
TXTERM 2.47 3/8/2019	500,000	2.470	09/30/2018	03/08/2019	-	500,000	500,000	-	500,000	500,000
TXTERM 2.55 6/21/2019	6,000,000	2.550	09/26/2018	06/21/2019	-	6,000,000	6,000,000	-	6,000,000	6,000,000
Sub Total/Average Tx TERM	6,500,000				-	6,500,000	6,500,000	-	6,500,000	6,500,000
US Agency										
FAMC 1.27 3/11/2019-17	2,700,000	1.270	03/11/2016	03/11/2019	2,699,529	2,699,698	169	2,680,295	2,686,287	5,992
FHLB 2.24 11/29/2022-18	3,130,000	2.240	11/29/2017	11/29/2022	3,121,020	3,121,529	509	3,048,673	3,028,031	(20,642)
Sub Total/Average US Agency	5,830,000				5,820,549	5,821,227	678	5,728,968	5,714,318	(14,650)
Total / Average	46,936,810				44,958,120	46,928,037	1,969,917	44,866,539	46,821,128	1,954,589

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Economic Development Corporation
June 30, 2018 - September 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
6/30/2018	\$ 9,263,182	\$ 9,354,958	\$ (91,776)	2.14	2.04	\$ 6,444	693
9/30/2018	\$ 9,393,040	\$ 9,511,628	\$ (118,588)	2.23	2.21	\$ 29,644	643
	\$ 129,858	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 - Market Value

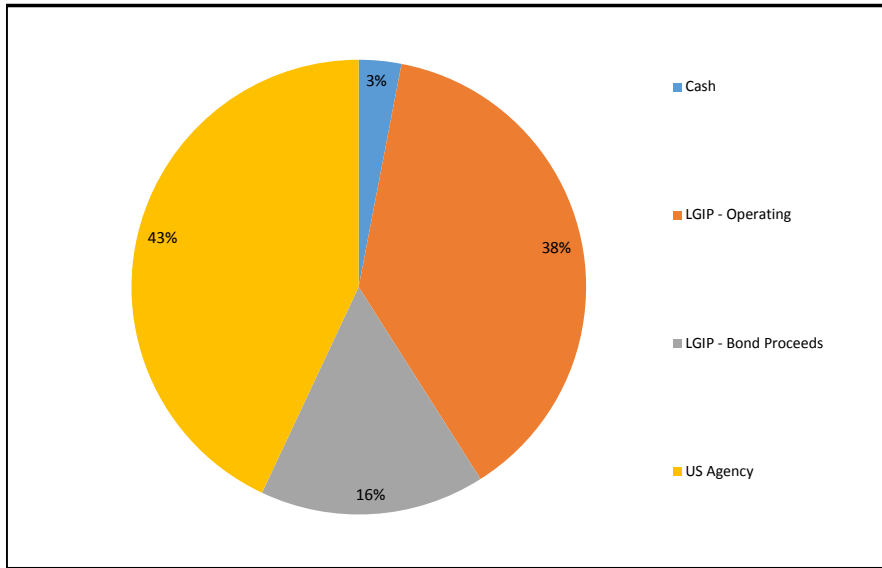
MEDC

Begin Date 8/31/2018 End Date: 9/30/2018

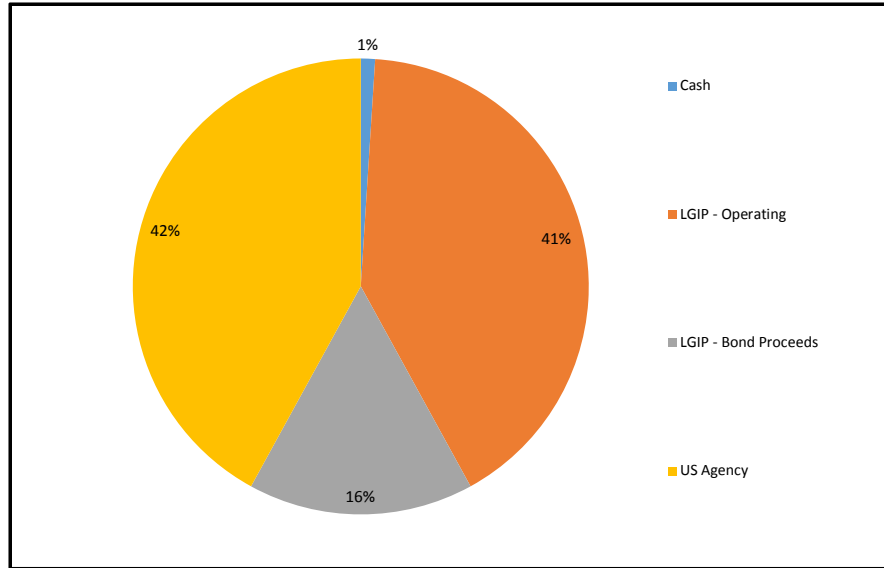
Security Sector Allocation

Security Sector	Book Value 6/30/2018	% of Portfolio 6/30/2018	Book Value 9/30/2018	% of Portfolio 9/30/2018
Cash	240,093	3%	129,892	1%
LGIP - Operating	2,587,270	38%	3,856,675	41%
LGIP - Bond Proceeds	1,527,595	16%	1,525,061	16%
US Agency	4,000,000	43%	4,000,000	42%
Total/Average	8,354,958	100%	9,511,628	100%

Portfolio Holdings as of 6/30/2018



Portfolio Holdings as of 9/30/2018

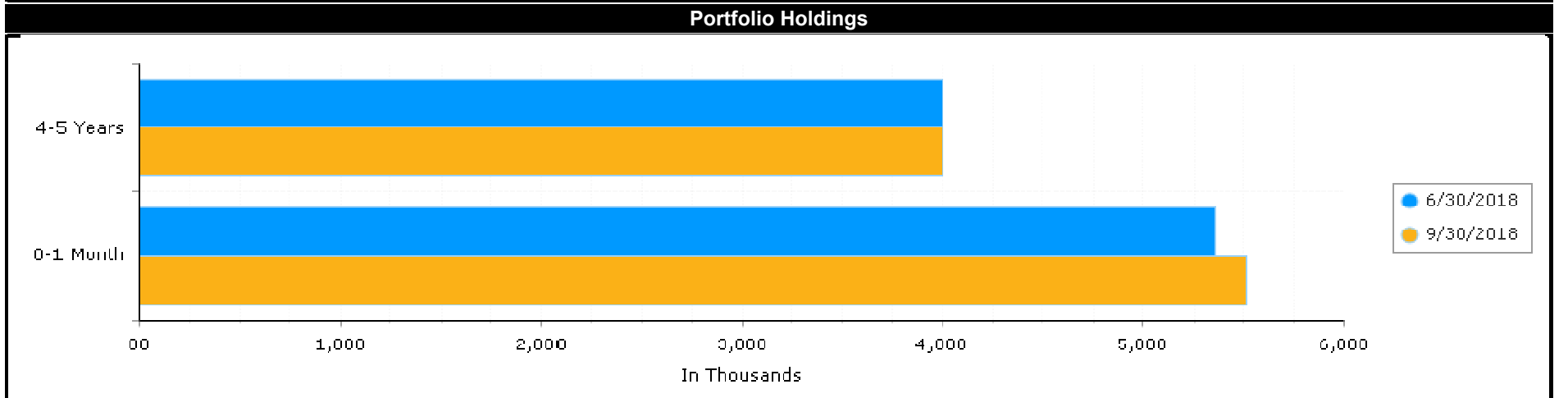




City of McKinney
Distribution by Maturity Range - Book Value
GROUP: MEDC Quarterly

Begin Date: 6/30/2018 End Date: 9/30/2018

Maturity Range Allocation				
Maturity Range	Book Value 6/30/2018	% of Portfolio 6/30/2018	Book Value 9/30/2018	% of Portfolio 9/30/2018
0-1 Month	5,354,958	57	5,511,628	58
4-5 Years	4,000,000	43	4,000,000	42
Total / Average	9,354,958	100	9,511,628	100



City of McKinney
Portfolio Holdings
Portfolio/Report Group: GROUP: MEDC Quarterly
As of 9/30/2018

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
Cash												
American National Bank Cash	ANB01	N/A	1	129,892	129,892	129,892	129,892	-	100.000	0.430	0.430	1
Sub Total / Average			1	129,892	129,892	129,892	129,892	-	100.000	0.430	0.430	1
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	1,235,798	1,235,798	1,235,798	1,235,798	-	100.000	2.211	2.211	13
MBIA LGIP	MBIA18	N/A	1	972,635	972,635	972,635	972,635	-	100.000	2.260	2.260	10
TexPool LGIP	TEXPOOLPRIME	N/A	1	895,705	895,705	895,705	895,705	-	100.000	2.209	2.209	10
TexPool LGIP	TEXPOOL	N/A	1	554,439	554,439	554,439	554,439	-	100.000	1.995	1.995	6
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	198,098	198,098	198,098	198,098	-	100.000	2.030	2.030	2
Sub Total / Average			1	3,856,675	3,856,675	3,856,675	3,856,675	-	100.000	2.183	2.183	41
LGIP - Bond Proceeds												
MBIA LGIP	MBIA24	N/A	1	1,525,061	1,525,061	1,525,061	1,525,061	-	100.000	2.260	2.260	16
Sub Total / Average			1	1,525,061	1,525,061	1,525,061	1,525,061	-	100.000	2.260	2.260	16
Agency Bond												
FAMC 2.32 12/5/2022-18	3132X0ZT1	12/5/2022	1,527	4,000,000	4,000,000	4,000,000	3,881,412	29,644	97.035	2.320	2.320	42
Sub Total / Average			1,527	4,000,000	4,000,000	4,000,000	3,881,412	29,644	97.035	2.320	2.320	42
Total / Average			643	9,511,628	9,511,628	9,511,628	9,393,040	29,644	98.753	2.229	2.229	100

City of McKinney
Quarterly Position Change
Portfolio/Report Group: GROUP: MEDC Quarterly
Begin Date: 6/30/2018, End Date: 9/30/2018

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	129,892	0.430	N/A	N/A	240,093	129,892	(110,201)	240,093	129,892	(110,201)
Sub Total/Average Cash	129,892				240,093	129,892	(110,201)	240,093	129,892	(110,201)
Local Government Investment Pool										
Logic LGIP	1,235,798	2.211	N/A	N/A	381,551	1,235,798	854,247	381,551	1,235,798	854,247
MBIA LGIP	972,635	2.260	N/A	N/A	121,978	972,635	850,657	121,978	972,635	850,657
TexPool LGIP	554,439	1.995	N/A	N/A	548,631	554,439	5,808	548,631	554,439	5,808
TexPool LGIP	895,705	2.209	N/A	N/A	2,435,720	895,705	(1,540,015)	2,435,720	895,705	(1,540,015)
TxDaily Var. LGIP LGIP	198,098	2.030	N/A	N/A	99,390	198,098	98,708	99,390	198,098	98,708
Sub Total/Average Local Government	3,856,675				3,587,270	3,856,675	269,405	3,587,270	3,856,675	269,405
Local Government Investment Pool										
MBIA LGIP	1,525,061	2.260	N/A	N/A	1,527,595	1,525,061	(2,534)	1,527,595	1,525,061	(2,534)
Sub Total/Average Local Government	1,525,061				1,527,595	1,525,061	(2,534)	1,527,595	1,525,061	(2,534)
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	-	3,908,224	3,881,412	(26,812)
Sub Total/Average US Agency	4,000,000				4,000,000	4,000,000	-	3,908,224	3,881,412	(26,812)
Total / Average	9,511,628				9,354,958	9,511,628	156,670	9,263,182	9,393,040	129,858

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Conventions and Visitors Bureau
June 30, 2018 - September 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
6/30/2018	\$ 75,830	\$ 75,830	\$ -	0.43	2.04	\$ -	1
9/30/2018	\$ 68,275	\$ 68,275	\$ -	0.43	2.21	\$ -	1
	\$ (7,555)	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.

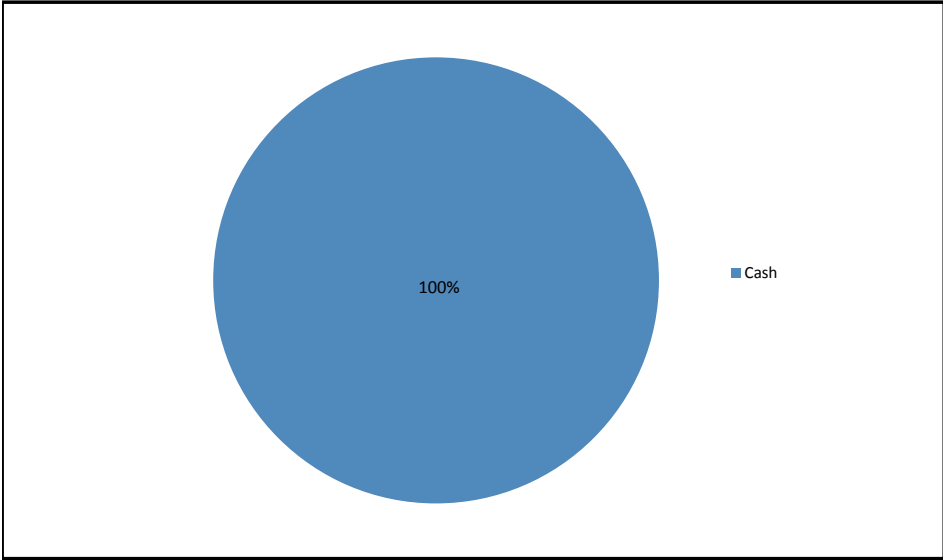
City of McKinney
Distribution by Security Sector - Market Value
MCVB

Begin Date: 8/31/2018 End Date: 9/30/2018

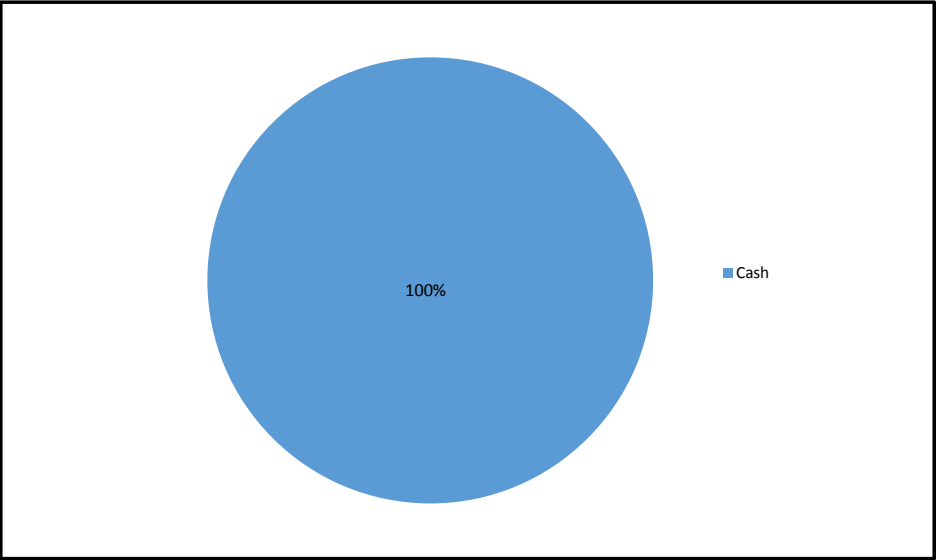
Security Sector Allocation

Security Sector	Book Value 6/30/2018	% of Portfolio 6/30/2018	Book Value 9/30/2018	% of Portfolio 9/30/2018
Cash	75,830	100%	68,275	100%
Total/Average	75,830	100%	68,275	100%

Portfolio Holdings as of 6/30/2018



Portfolio Holdings as of 9/30/2018



City of McKinney

Distribution by Maturity Range - Book Value

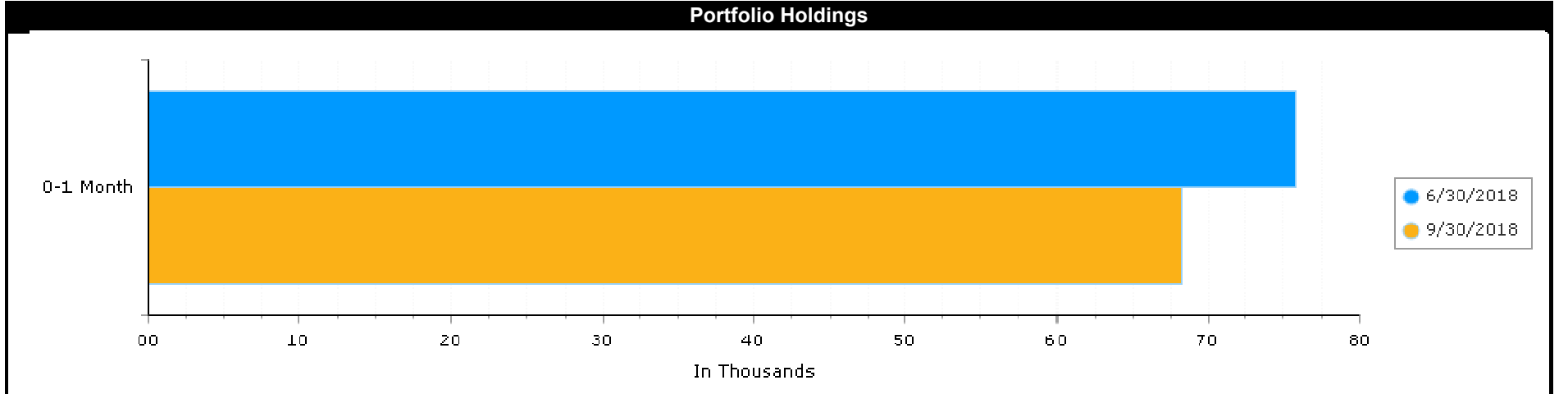
MCVB

Begin Date: 6/30/2018 End Date: 9/30/2018

Maturity Range Allocation

Maturity Range	Book Value 6/30/2018	% of Portfolio 6/30/2018	Book Value 9/30/2018	% of Portfolio 9/30/2018
0-1 Month	75,830	100	68,275	100
Total / Average	75,830	100	68,275	100

Portfolio Holdings



City of McKinney
Portfolio Holdings
Portfolio/Report Group: MCVB
As of 9/30/2018

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
Cash												
American National Bank Cash	ANB01	N/A	1	68,275	68,275	68,275	68,275	-	100.000	0.430	0.430	100
			1	68,275	68,275	68,275	68,275	-	100.000	0.430	0.430	100
			1	68,275	68,275	68,275	68,275	-	100.000	0.430	0.430	100

City of McKinney
Quarterly Position Change
Portfolio/Report Group: MCVB
Begin Date: 6/30/2018, End Date: 9/30/2018

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	68,275	0.043	N/A	N/A	75,830	68,275	(7,555)	75,830	68,275	(7,555)
Sub Total/Average Cash	68,275				75,830	68,275	(7,555)	75,830	68,275	(7,555)
Total / Average	68,275				75,830	68,275	(7,555)	75,830	68,275	(7,555)