

City of McKinney

FY 2017-2018 – Annual Investment Report Ending 9/30/2018



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CITY OF MCKINNEY, TEXAS
FY 16-17 Annual Investment Report - Combined Portfolio
September 30, 2017 - September 30, 2018
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.

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
9/30/2017	\$ 506,908,446	\$ 507,341,103	\$ (432,657)	1.24	1.20	\$ 279,043	120
9/30/2018	\$ 516,341,765	\$ 517,836,859	\$ (1,495,094)	2.16	2.21	\$ 634,053	248
	\$ 9,433,319	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.

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Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
9/30/2017	\$ 426,744,772	\$ 427,165,312	\$ (420,540)	1.23	1.20	\$ 277,233	141
9/30/2018	\$ 460,059,322	\$ 461,328,919	\$ (1,269,597)	2.15	2.21	\$ 576,341	252
	\$ 33,314,550	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.

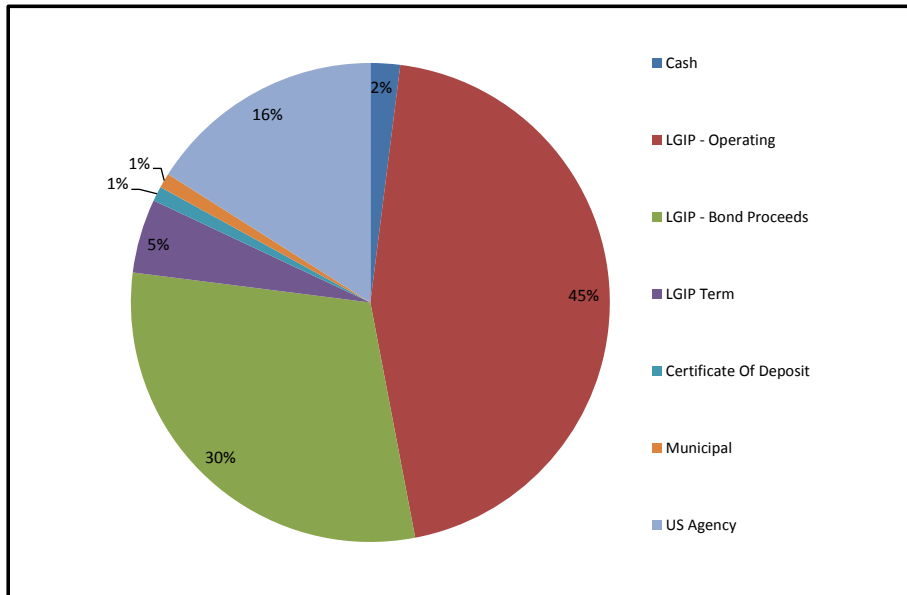
City of McKinney
Distribution by Security Sector - Market Value

CITY

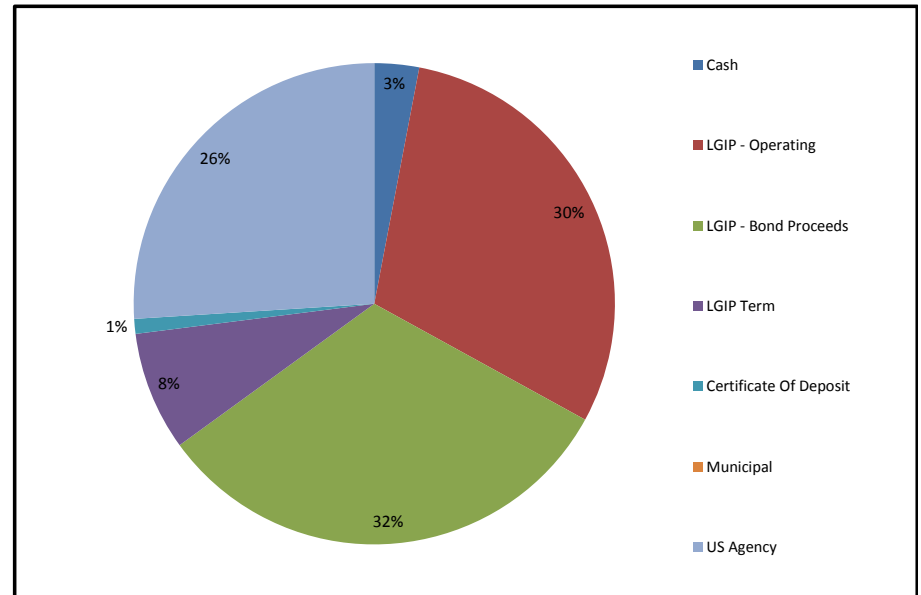
Begin Date 9/30/2017 End Date: 9/30/2018

Security Sector Allocation				
Security Sector	Book Value 9/30/2017	% of Portfolio 9/30/2017	Book Value 9/30/2018	% of Portfolio 9/30/2018
Cash	14,555,021	2%	12,709,926	3%
LGIP - Operating	190,801,276	45%	136,235,436	30%
LGIP - Bond Proceeds	124,837,034	30%	145,546,727	32%
LGIP Term	20,000,000	5%	38,500,000	8%
Certificate Of Deposit	5,077,273	1%	5,385,971	1%
Municipal	4,547,281	1%	2,251,894	0%
US Agency	67,347,427	16%	120,698,965	26%
Total/Average	427,165,312	100%	461,328,919	100%

Portfolio Holdings as of 9/30/2017



Portfolio Holdings as of 9/30/2018



City of Mc Kinney
Quarterly Position Change
Portfolio/Report Group: GROUP: CITY Quarterly
Begin Date: 9/30/2017, End Date: 9/30/2018

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Book Value			Market Value			
					Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV	
Cash											
American National Bank Cash	12,593,842	0.430	N/A	N/A	14,555,021	12,593,842	(1,961,179)	14,555,021	12,593,842	(1,961,179)	
Bank of New York Mellon Cash	116,084	0.000	N/A	N/A	-	116,084	116,084	-	116,084	116,084	
Sub Total/Average Cash	12,709,926				14,555,021	12,709,926	(1,845,095)	14,555,021	12,709,926	(1,845,095)	
LGIP - Operating											
Logic LGIP	42,221,299	2.211	N/A	N/A	58,409,402	42,221,299	(16,188,103)	58,409,402	42,221,299	(16,188,103)	
MBIA LGIP	58,173,471	2.260	N/A	N/A	50,211,451	58,173,471	7,962,020	50,211,451	58,173,471	7,962,020	
TexPool LGIP	29,318,931	2.209	N/A	N/A	38,461,152	29,318,931	(9,142,221)	38,461,152	29,318,931	(9,142,221)	
TexPool LGIP	2,118,958	1.995	N/A	N/A	20,279,197	2,118,958	(18,160,239)	20,279,197	2,118,958	(18,160,239)	
TxDaily Var. LGIP LGIP	4,402,777	2.030	N/A	N/A	23,440,074	4,402,777	(19,037,297)	23,440,074	4,402,777	(19,037,297)	
Sub Total/Average LGIP - Operating	136,235,436				190,801,276	136,235,436	(54,565,840)	190,801,276	136,235,436	(54,565,840)	
LGIP - Bond Proceeds											
Logic LGIP	11,223,852	2.211	N/A	N/A	15,030,008	11,223,852	(3,806,156)	15,030,008	11,223,852	(3,806,156)	
Logic LGIP	19,559,217	2.211	N/A	N/A	21,296,198	19,559,217	(1,736,981)	21,296,198	19,559,217	(1,736,981)	
Logic LGIP	35,531,829	2.211	N/A	N/A	39,442,286	35,531,829	(3,910,457)	39,442,286	35,531,829	(3,910,457)	
MBIA LGIP	1,573,968	2.260	N/A	N/A	2,385,925	1,573,968	(811,957)	2,385,925	1,573,968	(811,957)	
MBIA LGIP LGIP	28,574,751	2.260	N/A	N/A	39,166,727	28,574,751	(10,591,976)	39,166,727	28,574,751	(10,591,976)	
TexPool LGIP	2,711,579	1.995	N/A	N/A	3,064,768	2,711,579	(353,189)	3,064,768	2,711,579	(353,189)	
TxDaily Var. LGIP LGIP	-	2.030	N/A	N/A	92,938	-	(92,938)	92,938	-	(92,938)	
TxDaily Var. LGIP LGIP	1,647,041	2.030	N/A	N/A	4,358,184	1,647,041	(2,711,143)	4,358,184	1,647,041	(2,711,143)	
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				124,837,034	145,546,727	20,709,693	124,837,034	145,546,727	20,709,693	
Tx TERM											
TexasTERM 1.01 10/6/2017	-	1.010	01/11/2017	10/06/2017	10,000,000	-	(10,000,000)	10,000,000	-	(10,000,000)	
TXTERM 1.46 6/25/2018	-	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	-	1.850	12/27/2017	09/06/2018	-	-	-	-	-	-	
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	-	14,500,000	14,500,000	-	14,500,000	14,500,000	
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 Tx TERM	38,500,000				20,000,000	38,500,000	18,500,000	20,000,000	38,500,000	18,500,000	
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	5,077,273	5,135,971	58,698	5,077,273	5,135,971	58,698	
Sub Total/Average Certificate Of Deposit	5,385,971				5,077,273	5,385,971	308,698	5,077,273	5,385,971	308,698	
Municipal											
DNN 5 2/15/2019	1,000,000	5.000	06/16/2015	02/15/2019	1,048,078	1,013,112	(34,966)	1,052,350	1,011,400	(40,950)	
FRIDEV 1.55 2/15/2018	-	1.550	08/26/2014	02/15/2018	930,067	-	(930,067)	929,414	-	(929,414)	
Mansfield Tex CTF5 4 2/15/2019	630,000	4.000	01/11/2017	02/15/2019	651,672	635,911	(15,761)	654,463	634,851	(19,612)	
TXSHGR 4 5/15/2018	-	4.000	07/23/2015	05/15/2018	457,001	-	(457,001)	457,173	-	(457,173)	
TXSHGR 4 5/15/2019	595,000	4.000	07/23/2015	05/15/2019	615,463	602,871	(12,592)	616,759	600,272	(16,487)	
TXST 1.402 8/1/2018	-	1.402	02/05/2015	08/01/2018	845,000	-	(845,000)	844,975	-	(844,975)	
Sub Total/Average Municipal	2,225,000				4,547,281	2,251,894	(2,295,387)	4,555,134	2,246,523	(2,308,611)	

City of Mc Kinney
Quarterly Position Change
Portfolio/Report Group: GROUP: CITY Quarterly
Begin Date: 9/30/2017, End Date: 9/30/2018

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Book Value			Market Value		
					Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
US Agency										
FAMC 1.675 1/17/2020-17	5,000,000	1.675	01/17/2017	01/17/2020	5,000,000	5,000,000	-	4,988,380	4,940,410	(47,970)
FAMC 2 10/3/2022	5,000,000	2.000	10/03/2017	10/03/2022	-	5,000,000	5,000,000	-	4,812,970	4,812,970
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	3,300,000	1.080	08/15/2016	08/15/2019	3,300,000	3,300,000	-	3,269,422	3,257,747	(11,675)
FFCB 1.08 8/15/2019-17	1,000,000	1.080	08/15/2016	08/15/2019	1,000,000	1,000,000	-	990,734	987,196	(3,538)
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,999,163	4,999,580	417	4,953,125	4,928,740	(24,385)
FFCB 1.18 6/13/2019-17	5,000,000	1.180	06/21/2016	06/13/2019	5,000,286	5,000,118	(168)	4,955,555	4,953,810	(1,745)
FFCB 2.05 8/23/2022-18	5,000,000	2.050	08/29/2017	08/23/2022	4,997,298	4,997,849	551	4,943,860	4,784,420	(159,440)
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	-	1,979,266	1,965,986	(13,280)
FHLB 1.19 10/28/2019-17	3,000,000	1.190	10/28/2016	10/28/2019	3,000,000	3,000,000	-	2,968,890	2,951,448	(17,442)
FHLB 1.375 3/9/2018	-	1.375	03/22/2016	03/09/2018	2,004,237	-	(2,004,237)	2,001,746	-	(2,001,746)
FHLB 1.375 3/9/2018	-	1.375	03/22/2016	03/09/2018	3,006,409	-	(3,006,409)	3,002,619	-	(3,002,619)
FHLB 1.75 6/12/2020-18	685,000	1.750	12/20/2017	06/12/2020	-	682,425	682,425	-	672,630	672,630
FHLB 1.75 6/12/2020-18	4,500,000	1.750	12/20/2017	06/12/2020	-	4,483,084	4,483,084	-	4,418,735	4,418,735
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	-	2,980,686	2,975,511	(5,175)
FHLMC 1.5 12/30/2019-17	2,000,000	1.500	12/30/2016	12/30/2019	2,000,000	2,000,000	-	1,989,732	1,969,468	(20,264)
FHLMC 1.75 4/27/2020-17	-	1.750	04/27/2017	04/27/2020	4,000,172	-	(4,000,172)	4,000,416	-	(4,000,416)
FHLMC 1.75 4/27/2020-17	-	1.750	04/27/2017	04/27/2020	2,000,858	-	(2,000,858)	2,000,208	-	(2,000,208)
FHLMC 2.125 12/29/2020-18	4,440,000	2.125	12/29/2017	12/29/2020	-	4,439,002	4,439,002	-	4,349,104	4,349,104
FHLMC 2.5 2/26/2021-19	5,000,000	2.500	02/26/2018	02/26/2021	-	5,000,000	5,000,000	-	4,950,195	4,950,195
FHLMC 2.8 6/28/2021-18	4,000,000	2.800	06/28/2018	06/28/2021	-	3,994,694	3,994,694	-	3,966,652	3,966,652
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
FHLMC Step 11/22/2019-17	-	0.800	11/22/2016	11/22/2019	3,042,279	-	(3,042,279)	3,043,776	-	(3,043,776)
FNMA 1.125 10/29/2018-16	3,000,000	1.125	10/29/2015	10/29/2018	2,999,676	2,999,976	300	2,986,050	2,997,480	11,430
FNMA 1.125 9/27/2019-17	5,000,000	1.125	09/30/2016	09/27/2019	5,000,832	5,000,414	(418)	4,924,350	4,924,495	145
FNMA 1.15 12/30/2019-17	2,000,000	1.150	06/30/2016	12/30/2019	2,000,000	2,000,000	-	1,976,660	1,961,716	(14,944)
FNMA 1.16 11/16/2018-16	3,000,000	1.160	11/16/2015	11/16/2018	3,000,000	3,000,000	-	2,981,256	2,996,034	14,778
FNMA 1.5 11/25/2019-16	3,000,000	1.500	11/25/2015	11/25/2019	3,000,000	3,000,000	-	2,989,113	2,960,196	(28,917)
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,996,217	2,997,417	1,200	2,993,190	3,000,000	6,810
FNMA 2.875 6/28/2021-18	5,000,000	2.875	06/28/2018	06/28/2021	-	4,999,314	4,999,314	-	4,964,300	4,964,300
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				67,347,427	120,698,965	53,351,538	66,919,034	119,434,739	52,515,705
Total / Average	461,373,060				427,165,312	461,328,919	34,163,607	426,744,772	460,059,322	33,314,550

CITY OF MCKINNEY, TEXAS
Annual Investment Report - MCDC Portfolio
September 30, 2017 - September 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
9/30/2017	\$ 42,308,027	\$ 42,320,145	\$ (12,118)	1.18	1.20	\$ 1,810	35
9/30/2018	\$ 46,821,128	\$ 46,928,037	\$ (106,909)	2.20	2.21	\$ 28,068	147
	\$ 4,513,101	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.

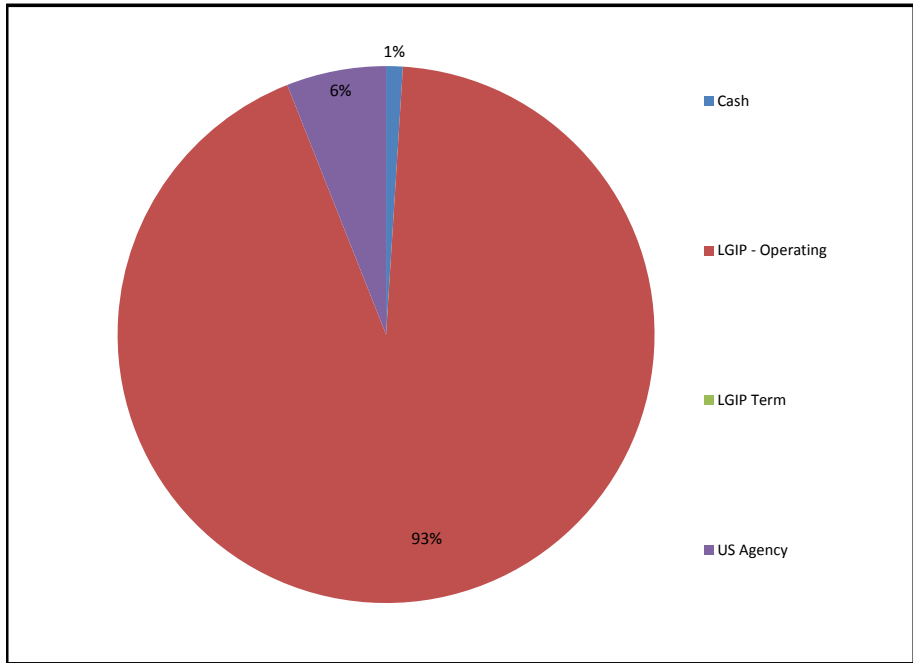
City of McKinney
Distribution by Security Sector - Market Value

MCDC

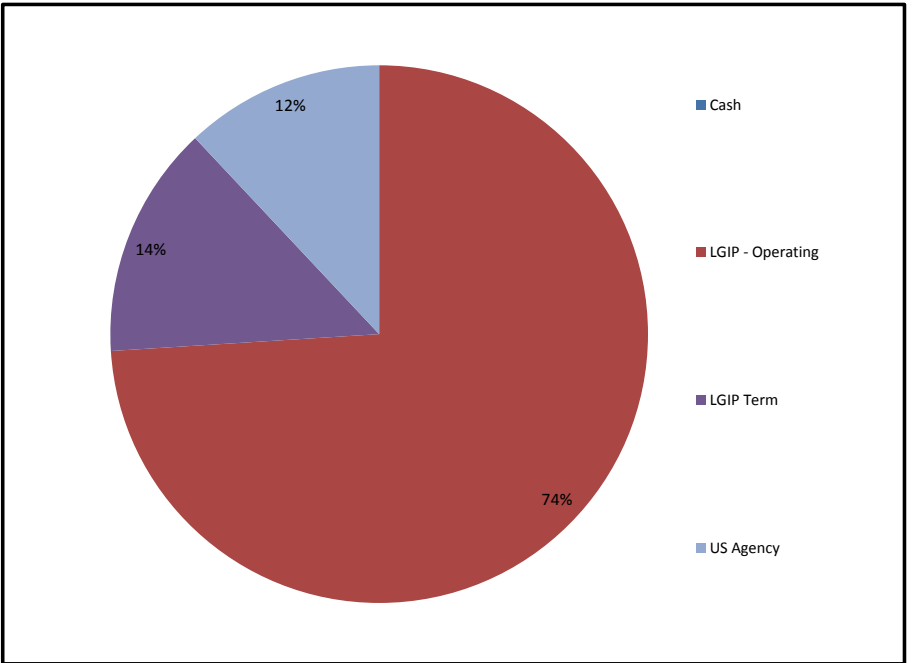
Begin Date: 9/30/2017 End Date: 9/30/2018

Security Sector Allocation				
Security Sector	Book Value 9/30/2017	% of Portfolio 9/30/2017	Book Value 9/30/2018	% of Portfolio 9/30/2018
Cash	97,252	1%	104,527	0%
LGIP - Operating	39,523,870	93%	34,502,283	74%
LGIP Term	0	0%	6,500,000	14%
US Agency	2,699,023	6%	5,821,227	12%
Total/Average	42,320,145	100%	46,928,037	100%

Portfolio Holdings as of 9/30/2017



Portfolio Holdings as of 9/30/2018



City of McKinney
Quarterly Position Change
Portfolio/Report Group: GROUP: MCDC Quarterly
Begin Date: 9/30/2017, End Date: 9/30/2018

Description	Ending Face Amount/Shares	Coupon Rate	Settlement Date	Maturity Date	Book Value			Market Value		
					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	97,252	104,527	7,275	97,252	104,527	7,275
Sub Total/Average Cash	104,527				97,252	104,527	7,275	97,252	104,527	7,275
LGIP - Operating										
Logic LGIP	5,815,307	2.211	N/A	N/A	9,456,999	5,815,307	(3,641,692)	9,456,999	5,815,307	(3,641,692)
MBIA LGIP	9,113,680	2.260	N/A	N/A	4,841,344	9,113,680	4,272,336	4,841,344	9,113,680	4,272,336
TexPool LGIP	2,269,196	2.209	N/A	N/A	4,685,705	2,269,196	(2,416,509)	4,685,705	2,269,196	(2,416,509)
TexPool LGIP	16,763,575	1.995	N/A	N/A	9,399,280	16,763,575	7,364,295	9,399,280	16,763,575	7,364,295
TxDaily Var. LGIP LGIP	540,525	2.030	N/A	N/A	11,140,542	540,525	(10,600,017)	11,140,542	540,525	(10,600,017)
Sub Total/Average LGIP - Operating	34,502,283				39,523,870	34,502,283	(5,021,587)	39,523,870	34,502,283	(5,021,587)
Tx TERM										
TXTERM 2.47 3/8/2019	500,000	2.470	9/30/2018	3/8/2019	-	500,000	500,000	-	500,000	500,000
TXTERM 2.55 6/21/2019	6,000,000	2.550	9/26/2018	6/21/2019	-	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	3/11/2016	3/11/2019	2,699,023	2,699,698	675	2,686,905	2,686,287	(618)
FHLB 2.24 11/29/2022-18	3,130,000	2.240	11/29/2017	11/29/2022	-	3,121,529	3,121,529	-	3,028,031	3,028,031
Sub Total/Average US Agency	5,830,000				2,699,023	5,821,227	3,122,204	2,686,905	5,714,318	3,027,413
Total / Average	46,936,810				42,320,145	46,928,037	4,607,892	42,308,027	46,821,128	4,513,101

CITY OF MCKINNEY, TEXAS
Annual Investment Report - MEDC Portfolio
September 30, 2017 - 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
9/30/2017	\$ 37,786,030	\$ 37,786,030	\$ -	1.21	1.20	\$ -	1
9/30/2018	\$ 9,393,040	\$ 9,511,628	\$ (118,588)	2.23	2.21	\$ 29,644	643
	\$ (28,392,990)	Decrease in Investment Holdings (Market Value):					

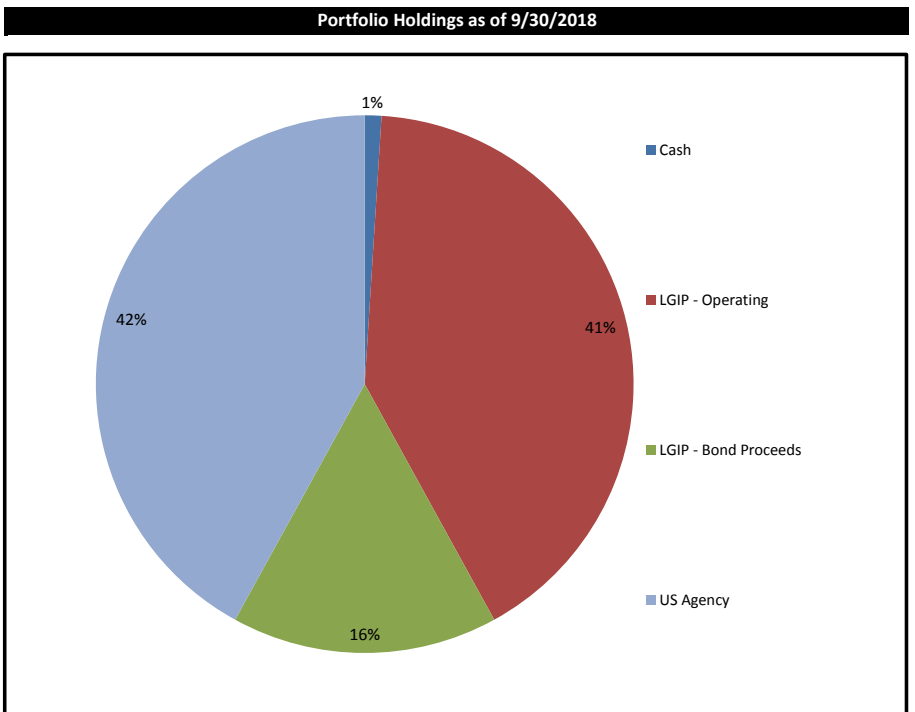
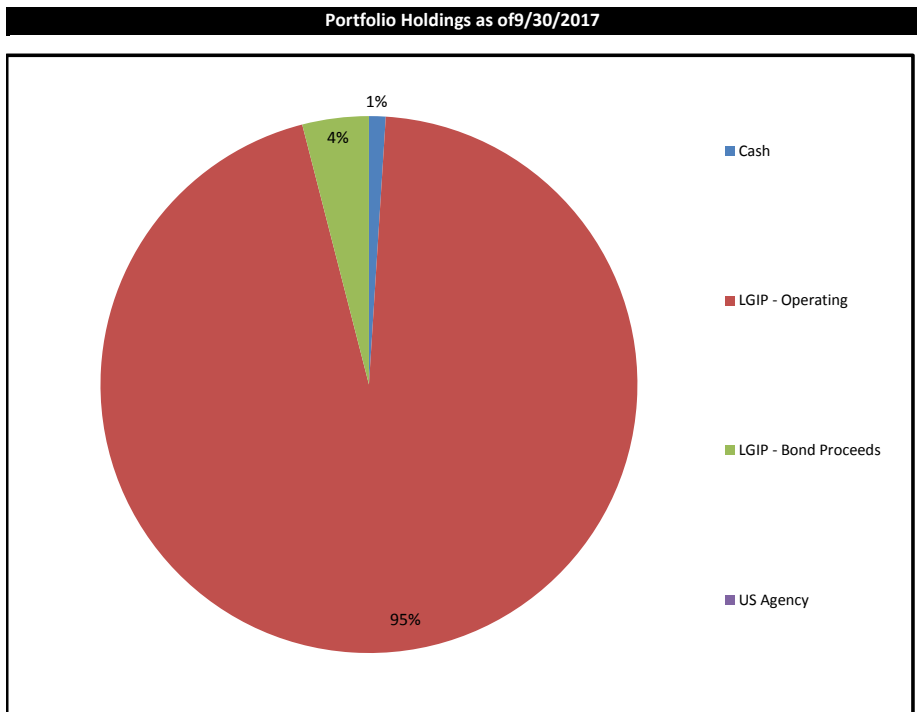
"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

City of McKinney
Distribution by Security Sector - Market Value

MEDC

Begin Date: 9/30/2017 End Date: 9/30/2018

Security Sector Allocation				
Security Sector	Book Value 9/30/2017	% of Portfolio 9/30/2017	Book Value 9/30/2018	% of Portfolio 9/30/2018
Cash	353,532	1%	129,892	1%
LGIP - Operating	35,908,719	95%	3,856,675	41%
LGIP - Bond Proceeds	1,523,779	4%	1,525,061	16%
US Agency	-	0%	4,000,000	42%
Total/Average	37,786,030	100%	9,511,628	100%



Cityof McKinney
Quarterly Position Change
Portfolio/Report Group: GROUP: MEDC Quarterly
Begin Date: 9/30/2017, End Date: 9/30/2018

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Book Value			Market Value			
					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	353,532	129,892	(223,640)	353,532	129,892	(223,640)	
Sub Total/Average Cash	129,892				353,532	129,892	(223,640)	353,532	129,892	(223,640)	
LGIP - Operating											
Logic LGIP	1,235,798	2.211	N/A	N/A	11,656,752	1,235,798	(10,420,954)	11,656,752	1,235,798	(10,420,954)	
MBIA LGIP	972,635	2.260	N/A	N/A	6,084,386	972,635	(5,111,751)	6,084,386	972,635	(5,111,751)	
TexPool LGIP	554,439	2.209	N/A	N/A	2,533,367	554,439	(1,978,928)	2,533,367	554,439	(1,978,928)	
TexPool LGIP	895,705	1.995	N/A	N/A	10,066,739	895,705	(9,171,034)	10,066,739	895,705	(9,171,034)	
TxDaily Var. LGIP LGIP	198,098	2.030	N/A	N/A	5,567,475	198,098	(5,369,377)	5,567,475	198,098	(5,369,377)	
Sub Total/Average LGIP - Operating	3,856,675				35,908,719	3,856,675	(32,052,044)	35,908,719	3,856,675	(32,052,044)	
LGIP - Bond Proceeds											
MBIA LGIP	1,525,061	2.260	N/A	N/A	1,523,779	1,525,061	1,282	1,523,779	1,525,061	1,282	
Sub Total/Average LGIP - Bond Proceeds	1,525,061				1,523,779	1,525,061	1,282	1,523,779	1,525,061	1,282	
US Agency											
FAMC 2.32 12/5/2022-18	4,000,000	2.320	12/5/2017	12/5/2022	-	4,000,000	4,000,000	-	3,881,412	3,881,412	
Sub Total/Average US Agency	4,000,000				-	4,000,000	4,000,000	-	3,881,412	3,881,412	
Total / Average	9,511,628				37,786,030	9,511,628	(28,274,402)	37,786,030	9,393,040	(28,392,990)	

CITY OF MCKINNEY, TEXAS
Annual Investment Report - MCVB Portfolio
September 30, 2017 - 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
9/30/2017	\$ 69,617	\$ 69,617	\$ -	0.43	1.20	\$ -	1
9/30/2018	\$ 68,275	\$ 68,275	\$ -	0.43	2.21	\$ -	1
	\$ (1,342)	Decrease in Investment Holdings (Market Value):					

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

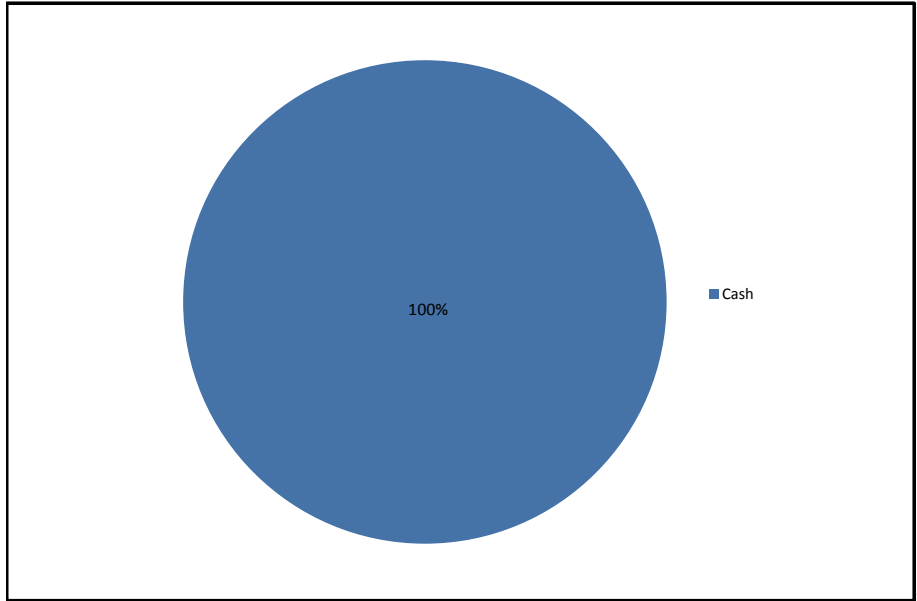
City of McKinney
Distribution by Security Sector - Market Value

MCVB

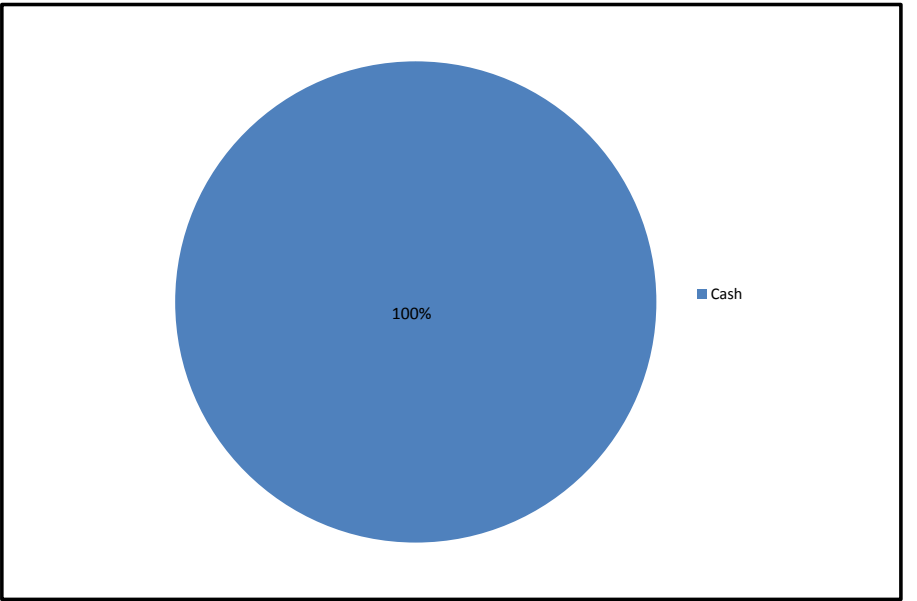
Begin Date: 9/30/2017 End Date: 9/30/2018

Security Sector Allocation				
Security Sector	Book Value 9/30/2017	% of Portfolio 9/30/2017	Book Value 9/30/2018	% of Portfolio 9/30/2018
Cash	69,617	100%	68,275	100%
Total/Average	69,617	100%	68,275	100%

Portfolio Holdings as of 9/30/2017



Portfolio Holdings as of 9/30/2018



City of McKinney
 Quarterly Position Change
 Portfolio/Report Group: MCVB
 Begin Date: 9/30/2017, End Date: 9/30/2018

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Book Value			Market Value		
					Beginning BV	Ending BV	Change In BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	68,275	0.430	N/A	N/A	69,617	68,275	(1,342)	69,617	68,275	(1,342)
Sub Total/Average Cash	68,275				69,617	68,275	(1,342)	69,617	68,275	(1,342)
Total / Average	68,275				69,617	68,275	(1,342)	69,617	68,275	(1,342)