

City of McKinney

FY 2019 – 1st Quarter Investment Report Ending 12/31/2018



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CITY OF MCKINNEY, TEXAS
Investment Report - Combined Quarterly Portfolio
September 30, 2018 - December 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
9/30/2018	\$ 516,341,765	\$ 517,836,859	\$ (1,495,094)	2.16	2.21	\$ 634,053	248
12/31/2018	\$ 554,703,436	\$ 555,428,939	\$ (725,503)	2.37	2.48	\$ 845,642	241
	\$ 38,361,671	Increase in Investment Holdings (Market Value)¹					

Mark Holloway, Chief Financial Officer

Date

Kelvin Bryant, Investment and Treasury Manager

Date

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

CITY OF MCKINNEY, TEXAS
Investment Report - City Quarterly Portfolio
September 30, 2018 - December 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
9/30/2018	\$ 460,059,322	\$ 461,328,919	\$ (1,269,597)	2.15	2.21	\$ 576,341	252
12/31/2018	\$ 493,298,877	\$ 493,935,123	\$ (636,246)	2.35	2.48	\$ 798,580	297
	\$ 33,239,555	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

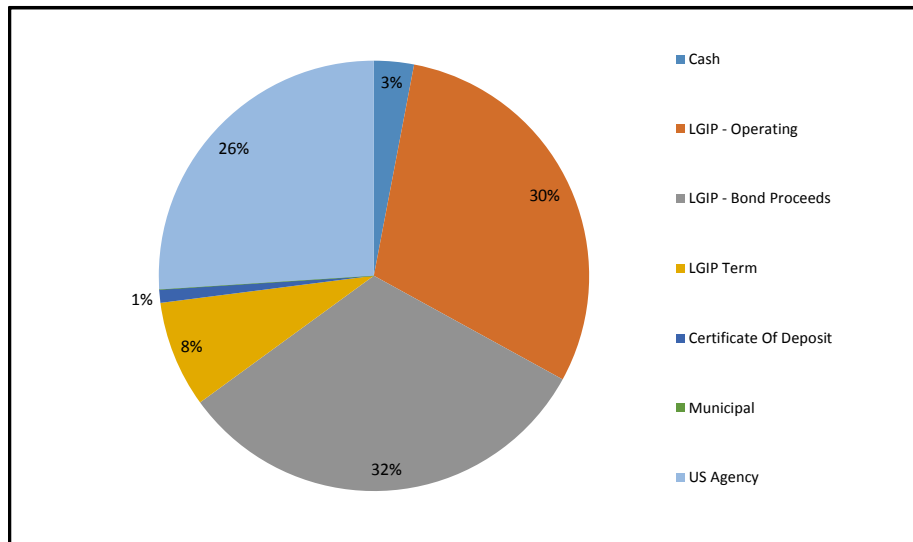
Distribution by Security Sector - Market Value

CITY

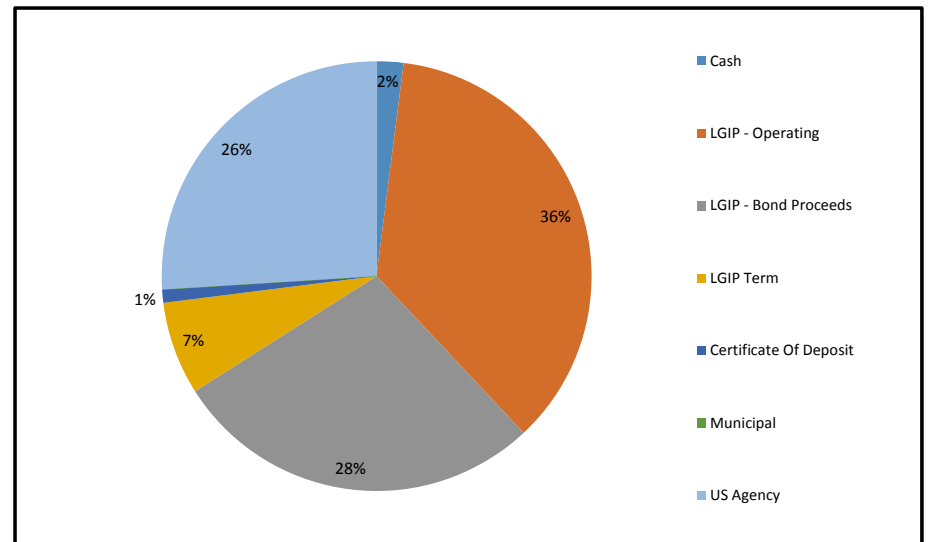
Begin Date 9/30/2018 End Date: 12/31/2018

Security Sector Allocation				
Security Sector	Book Value 9/30/2018	% of Portfolio 9/30/2018	Book Value 12/31/2018	% of Portfolio 12/31/2018
Cash	12,709,926	3%	12,238,825	2%
LGIP - Operating	136,235,436	30%	173,886,892	36%
LGIP - Bond Proceeds	145,546,727	32%	136,877,097	28%
LGIP Term	38,500,000	8%	33,500,000	7%
Certificate Of Deposit	5,385,971	1%	5,400,873	1%
Municipal	2,251,894	0%	2,494,087	0%
US Agency	120,698,965	26%	129,537,349	26%
Total/Average	461,328,919	100%	493,935,123	100%

Portfolio Holdings as of 9/30/2018



Portfolio Holdings as of 12/31/2018



City of McKinney

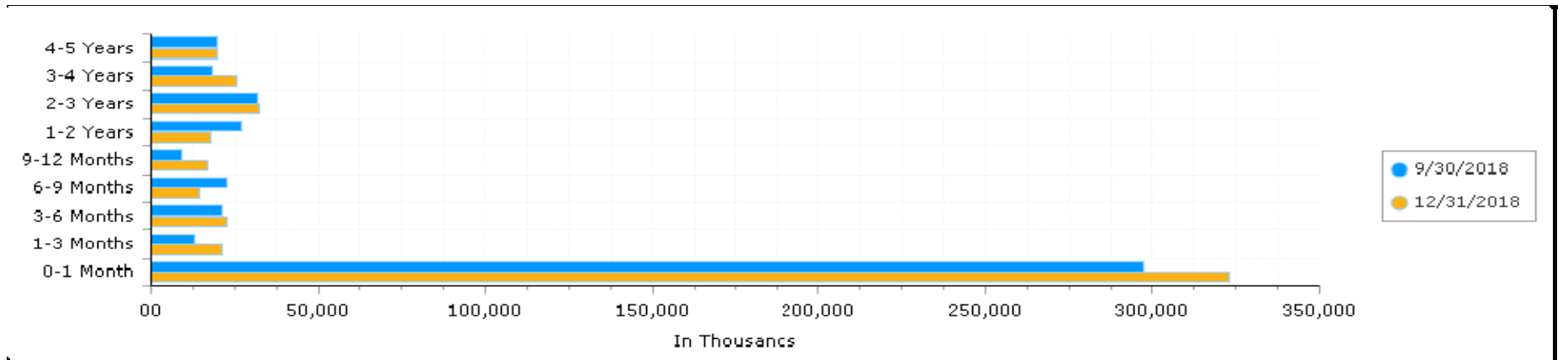
Distribution by Maturity Range - Book Value

GROUP: CITY Quarterly

Begin Date 9/30/2018 End Date: 12/31/2018

Maturity Range Allocation				
Maturity Range	Book Value 9/30/2018	% of Portfolio 9/30/2018	Book Value 12/31/2018	% of Portfolio 12/31/2018
0-1 Month	297,492,065	64%	323,002,814	65%
1-3 Months	13,000,000	3%	21,136,200	4%
3-6 Months	21,149,023	5%	22,750,635	5%
6-9 Months	22,738,959	5%	14,300,310	3%
9-12 Months	9,300,414	2%	16,999,685	3%
1-2 Years	27,165,089	6%	17,863,441	4%
2-3 Years	31,918,426	7%	32,483,580	7%
3-4 years	18,569,429	4%	25,571,158	5%
4-5 Years	19,995,514	4%	19,827,300	4%
Total / Average	461,328,919	100%	493,935,123	100%

Portfolio Holdings



City of Mc Kinney
Portfolio Holdings
Portfolio / Report Group: GROUP: CITY Quarterly
As of 12/31/2018

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	12,204,671	12,204,671	12,204,671	12,204,671	-	100.000	0.430	0.430	2
Bank of New York Mellon Cash	BNY	N/A	1	34,154	34,154	34,154	34,154	-	100.000	0.000	0.000	0
Sub Total / Average			1	12,238,825	12,238,825	12,238,825	12,238,825	-	100.000	0.429	0.429	2
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	57,691,369	57,691,369	57,691,369	57,691,369	-	100.000	2.481	2.481	12
MBIA LGIP	MBIA18	N/A	1	59,064,346	59,064,346	59,064,346	59,064,346	-	100.000	2.500	2.500	12
TexPool LGIP	TEXPOOLPRIME	N/A	1	24,393,356	24,393,356	24,393,356	24,393,356	-	100.000	2.493	2.493	5
TexPool LGIP	TEXPOOL	N/A	1	13,175,170	13,175,170	13,175,170	13,175,170	-	100.000	2.287	2.287	3
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	19,562,651	19,562,651	19,562,651	19,562,651	-	100.000	2.320	2.320	4
Sub Total / Average			1	173,886,892	173,886,892	173,886,892	173,886,892	-	100.000	2.456	2.456	36
LGIP - Bond Proceeds												
MBIA LGIP	MBIA30	N/A	1	11,245	11,245	11,245	11,245	-	100.000	2.500	2.500	0
TexPool LGIP	TEXPOOL	N/A	1	2,672,435	2,672,435	2,672,435	2,672,435	-	100.000	2.287	2.287	1
TxDaily Var. LGIP LGIP	TXDAILY1067-14	N/A	1	789,637	789,637	789,637	789,637	-	100.000	2.320	2.320	0
MBIA LGIP LGIP	MBIA31	N/A	1	27,971,531	27,971,531	27,971,531	27,971,531	-	100.000	2.500	2.500	6
Logic LGIP	LOGIC	N/A	1	6,870,670	6,870,670	6,870,670	6,870,670	-	100.000	2.481	2.481	1
Logic LGIP	LOGIC	N/A	1	19,233,473	19,233,473	19,233,473	19,233,473	-	100.000	2.481	2.481	4
Logic LGIP	LOGIC	N/A	1	34,631,026	34,631,026	34,631,026	34,631,026	-	100.000	2.481	2.481	7
TXDAILY VAR. LGIP LGIP	TXDAILY1067-15	N/A	1	11,920,417	11,920,417	11,920,417	11,920,417	-	100.000	2.320	2.320	2
TXDAILY VAR. LGIP LGIP	TXDAILY1067-16	N/A	1	32,776,663	32,776,663	32,776,663	32,776,663	-	100.000	2.320	2.320	7
Sub Total / Average			1	136,877,097	136,877,097	136,877,097	136,877,097	-	100.000	2.410	2.410	28
Tx TERM												
TXTERM 2.46 3/13/2019	TXTERM03132019	3/13/2019	72	5,000,000	5,000,000	5,000,000	5,000,000	36,558	100.000	2.460	2.460	1
TXTERM 2.47 3/8/2019	TXTERM03082019	3/8/2019	67	14,500,000	14,500,000	14,500,000	14,500,000	98,766	100.000	2.470	2.470	3
TXTERM 2.55 6/21/2019	TXTERM06212019	6/21/2019	172	9,000,000	9,000,000	9,000,000	9,000,000	30,366	100.000	2.550	2.550	2
TXTERM 2.92 9/24/2019	TXTERM09242019	9/24/2019	267	5,000,000	5,000,000	5,000,000	5,000,000	610	100.000	2.920	2.920	1
Sub Total / Average			126	33,500,000	33,500,000	33,500,000	33,500,000	166,300	100.000	2.557	2.557	7
Certificate Of Deposit												
American Expr National Bank 3 7/6/2021	02589AAN2	7/6/2021	918	250,000	250,000	250,000	250,000	3,719	100.000	3.000	3.000	0
LEGACY 1.15 5/31/2019	60050000975	5/31/2019	151	5,150,873	5,150,873	5,150,873	5,150,873	-	100.000	1.150	1.150	1
Sub Total / Average			187	5,400,873	5,400,873	5,400,873	5,400,873	3,719	100.000	1.236	1.236	1
Municipal Bond												
DISTRICT OF COLUMBIA 4.673 12/1/2020	25477GCV5	12/1/2020	701	250,000	258,200	258,200	258,340	974	103.336	4.673	2.900	0
DNN 5 2/15/2019	248866E84	2/15/2019	46	1,000,000	1,004,274	1,128,110	1,003,860	18,889	100.386	5.000	1.401	0
Mansfield Tex CTFS 4 2/15/2019	564378EW3	2/15/2019	46	630,000	631,926	663,012	631,607	9,520	100.255	4.000	1.450	0
TXSHGR 4 5/15/2019	88213ACF0	5/15/2019	135	595,000	599,687	642,993	597,428	3,041	100.408	4.000	1.801	0

City of Mc Kinney
Portfolio Holdings
Portfolio / Report Group: GROUP: CITY Quarterly
As of 12/31/2018

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
Sub Total / Average			130	2,475,000	2,494,087	2,692,315	2,491,235	32,424	100.642	4.484	1.653	0
Agency Bond												
FAMC 1.675 1/17/2020-17	3132X0ND9	1/17/2020	382	5,000,000	5,000,000	5,000,000	4,964,930	38,153	99.299	1.675	1.675	1
FAMC 2 10/3/2022	3132X0YA3	10/3/2022	1,372	5,000,000	5,000,000	5,000,000	4,898,070	24,444	97.961	2.000	2.000	1
FAMC 2.98 9/20/2021-19	3132X05K3	9/20/2021	994	3,250,000	3,242,642	3,241,875	3,251,693	30,669	100.052	2.980	3.067	1
FFCB 1.08 8/15/2019-17	3133EGQV0	8/15/2019	227	1,000,000	1,000,000	1,000,000	990,731	4,080	99.073	1.080	1.080	0
FFCB 1.08 8/15/2019-17	3133EGQV0	8/15/2019	227	3,300,000	3,300,000	3,300,000	3,269,412	13,464	99.073	1.080	1.080	1
FFCB 1.17 10/3/2019-17	3133EGWF8	10/3/2019	276	5,000,000	4,999,685	4,998,750	4,945,060	14,300	98.901	1.170	1.178	1
FFCB 1.18 6/13/2019-17	3133EGEF8	6/13/2019	164	5,000,000	5,000,076	5,000,500	4,969,695	2,950	99.394	1.180	1.177	1
FFCB 2.05 8/23/2022-18	3133EHVT7	8/23/2022	1,331	5,000,000	4,997,989	4,997,250	4,872,720	36,444	97.454	2.050	2.062	1
FFCB 3.17 9/19/2022-19	3133EJZW2	9/19/2022	1,358	3,500,000	3,492,494	3,491,950	3,508,603	31,436	100.246	3.170	3.232	1
FFCB 3.17 9/19/2022-19	3133EJZW2	9/19/2022	1,358	2,095,000	2,091,093	2,090,810	2,100,150	18,817	100.246	3.170	3.224	0
FFCB 3.24 9/29/2023-18	3133EJJC4	9/29/2023	1,733	4,833,000	4,831,559	4,831,550	4,833,039	40,017	100.001	3.240	3.246	1
FHLB 1.19 10/28/2019-17	3130A9UP4	10/28/2019	301	2,000,000	2,000,000	2,000,000	1,976,036	4,165	98.802	1.190	1.190	0
FHLB 1.19 10/28/2019-17	3130A9UP4-2	10/28/2019	301	3,000,000	3,000,000	3,000,000	2,964,054	6,248	98.802	1.190	1.190	1
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	529	685,000	682,808	681,247	677,098	633	98.846	1.750	1.978	0
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	529	4,500,000	4,485,599	4,475,344	4,448,088	4,156	98.846	1.750	1.978	1
FHLB 2.95 9/17/2021-18	3130AETU5	9/17/2021	991	2,000,000	1,996,379	1,996,000	2,000,078	17,044	100.004	2.950	3.020	0
FHLB 3 12/28/2021-19	3130AFLW5	12/28/2021	1,093	5,000,000	5,000,000	5,000,000	5,000,405	1,250	100.008	3.000	3.000	1
FHLB 3.05 3/28/2022-19	3130AEW97	3/28/2022	1,183	5,000,000	4,989,580	4,988,750	5,002,625	39,396	100.053	3.050	3.118	1
FHLB 3.32 9/25/2023-19	3130AEXW5	9/25/2023	1,729	5,000,000	4,995,740	4,995,500	5,014,615	44,267	100.292	3.320	3.340	1
FHLB 3.375 9/27/2023-19	3130AEZN3	9/27/2023	1,731	2,500,000	2,500,000	2,500,000	2,512,038	21,797	100.482	3.375	3.375	1
FHLB 3.375 9/27/2023-19	3130AEZN3	9/27/2023	1,731	2,500,000	2,500,000	2,500,000	2,512,038	21,797	100.482	3.375	3.375	0
FHLB 3.42 9/28/2023-18	3130AEYH7	9/28/2023	1,732	2,500,000	2,500,000	2,500,000	2,501,418	22,088	100.057	3.420	3.420	0
FHLB 3.42 9/28/2023-18	3130AEYH7	9/28/2023	1,732	2,500,000	2,500,000	2,500,000	2,501,418	22,088	100.057	3.420	3.420	0
FHLMC 1.2 5/16/2019-17	3134G9DK0	5/16/2019	136	3,000,000	3,000,000	3,000,000	2,985,708	4,500	99.524	1.200	1.200	1
FHLMC 1.5 12/30/2019-17	3134GAZY3	12/30/2019	364	2,000,000	2,000,000	2,000,000	1,977,706	-	98.885	1.500	1.500	0
FHLMC 2.125 12/29/2020-18	3134GSBA2	12/29/2020	729	4,440,000	4,439,115	4,438,668	4,383,426	524	98.726	2.125	2.135	1
FHLMC 2.5 2/26/2021-19	3134GSFA8	2/26/2021	788	5,000,000	5,000,000	5,000,000	4,999,855	43,403	99.997	2.500	2.500	1
FHLMC 2.8 6/28/2021-18	3134GSNS0	6/28/2021	910	4,000,000	3,995,183	3,994,200	4,001,092	933	100.027	2.800	2.851	1
FHLMC 2.85 7/30/2021-19	3134GSSU0	7/30/2021	942	5,000,000	5,000,000	5,000,000	5,006,670	59,375	100.133	2.850	2.850	1
FHLMC 3.15 6/28/2022-19	3134GSP33	6/28/2022	1,275	5,000,000	5,000,000	5,000,000	5,004,595	1,313	100.092	3.150	3.150	1
FNMA 1.125 9/27/2019-17	3136G37A7	9/27/2019	270	5,000,000	5,000,310	5,001,250	4,944,715	14,688	98.894	1.125	1.116	1
FNMA 1.15 12/30/2019-17	3136G3TW5	12/30/2019	364	2,000,000	2,000,000	2,000,000	1,971,372	-	98.569	1.150	1.150	0
FNMA 1.5 11/25/2019-16	3136G2SU2	11/25/2019	329	3,000,000	3,000,000	3,000,000	2,969,256	4,500	98.975	1.500	1.500	1
FNMA 1.75 11/25/2020-16	3136G2ST5	11/25/2020	695	3,000,000	2,997,720	2,994,000	2,941,560	5,250	98.052	1.750	1.792	1
FNMA 2.875 6/28/2021-18	3136G4SS3	6/28/2021	910	5,000,000	4,999,377	4,999,250	5,001,925	1,198	100.039	2.875	2.880	1
FNMA 3 12/28/2021-18	3136G4SU8	12/28/2021	1,093	3,000,000	3,000,000	3,000,000	3,002,061	750	100.069	3.000	3.000	1
Sub Total / Average			906	129,603,000	129,537,349	129,516,894	128,903,955	596,137	99.461	2.320	2.341	26
Total / Average			297	493,981,687	493,935,123	494,112,896	493,298,877	798,580	99.835748	2.362	2.351	100

City of Mc Kinney
Date To Date
Portfolio / Report Group: G R O U P: C I T Y Quarterly
Begin Date: 9/30/2018, End Date: 12/31/2018

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	12,204,671	N/A	N/A	N/A	12,593,842	12,204,671	(389,171)	12,593,842	12,204,671	(389,171)
Bank of New York Mellon Cash	34,154	N/A	N/A	N/A	116,084	34,154	(81,930)	116,084	34,154	(81,930)
Sub Total/Average Cash	12,238,825				12,709,926	12,238,825	(471,101)	12,709,926	12,238,825	(471,101)
LGIP - Operating										
Logic LGIP	57,691,369	N/A	N/A	N/A	42,221,299	57,691,369	15,470,070	42,221,299	57,691,369	15,470,070
MBIA LGIP	59,064,346	N/A	N/A	N/A	58,173,471	59,064,346	890,875	58,173,471	59,064,346	890,875
TexPool LGIP	24,393,356	N/A	N/A	N/A	29,318,931	24,393,356	(4,925,575)	29,318,931	24,393,356	(4,925,575)
TexPool LGIP	13,175,170	N/A	N/A	N/A	2,118,958	13,175,170	11,056,212	2,118,958	13,175,170	11,056,212
TxDaily Var. LGIP LGIP	19,562,651	N/A	N/A	N/A	4,402,777	19,562,651	15,159,874	4,402,777	19,562,651	15,159,874
Sub Total/Average LGIP Operating	173,886,892				136,235,436	173,886,892	37,651,456	136,235,436	173,886,892	37,651,456
LGIP - Bond Proceeds										
MBIA LGIP	11,245	N/A	N/A	N/A	1,573,968	11,245	(1,562,723)	1,573,968	11,245	(1,562,723)
TexPool LGIP	2,672,435	N/A	N/A	N/A	2,711,579	2,672,435	(39,144)	2,711,579	2,672,435	(39,144)
TxDaily Var. LGIP LGIP	789,637	N/A	N/A	N/A	1,647,041	789,637	(857,404)	1,647,041	789,637	(857,404)
MBIA LGIP LGIP	27,971,531	N/A	N/A	N/A	28,574,751	27,971,531	(603,220)	28,574,751	27,971,531	(603,220)
Logic LGIP	6,870,670	N/A	N/A	N/A	11,223,852	6,870,670	(4,353,182)	11,223,852	6,870,670	(4,353,182)
Logic LGIP	19,233,473	N/A	N/A	N/A	19,559,217	19,233,473	(325,744)	19,559,217	19,233,473	(325,744)
Logic LGIP	34,631,026	N/A	N/A	N/A	35,531,829	34,631,026	(900,803)	35,531,829	34,631,026	(900,803)
TXDAILY VAR. LGIP LGIP	11,920,417	N/A	N/A	N/A	11,988,337	11,920,417	(67,920)	11,988,337	11,920,417	(67,920)
TXDAILY VAR. LGIP LGIP	32,776,663	N/A	N/A	N/A	32,736,153	32,776,663	40,510	32,736,153	32,776,663	40,510
Sub Total/Average LGIP Bond Proceed	136,877,097				145,546,727	136,877,097	(8,669,630)	145,546,727	136,877,097	(8,669,630)
Corporate										
TXTERM 2.36 12/24/2018	-	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	-
TXTERM 2.92 9/24/2019	5,000,000	2.920	12/28/2018	09/24/2019	-	5,000,000	5,000,000	-	5,000,000	5,000,000
Sub Total/Average Corporate	33,500,000				38,500,000	33,500,000	(5,000,000)	38,500,000	33,500,000	(5,000,000)
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	5,150,873	1.150	05/31/2016	05/31/2019	5,135,971	5,150,873	14,902	5,135,971	5,150,873	14,902
Sub Total/Average Certificate Of Depos	5,400,873				5,385,971	5,400,873	14,902	5,385,971	5,400,873	14,902
Municipal										
DISTRICT OF COLUMBIA 4.673 12/1/202	250,000	4.673	12/31/2018	12/01/2020	-	258,200	258,200	-	258,340	258,340
DNN 5 2/15/2019	1,000,000	5.000	06/16/2015	02/15/2019	1,013,112	1,004,274	(8,838)	1,011,400	1,003,860	(7,540)
Mansfield Tex CTFS 4 2/15/2019	630,000	4.000	01/11/2017	02/15/2019	635,911	631,926	(3,985)	634,851	631,607	(3,244)
TXSHGR 4 5/15/2019	595,000	4.000	07/23/2015	05/15/2019	602,871	599,687	(3,184)	600,272	597,428	(2,844)
Sub Total/Average Municipal	2,475,000				2,251,894	2,494,087	242,193	2,246,523	2,491,235	244,712

City of Mc Kinney

Date To Date

Portfolio / Report Group: G R O U P: C I T Y Quarterly

Begin Date: 9/30/2018, End Date: 12/31/2018

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
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	-	4,940,410	4,964,930	24,520
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	4,898,070	85,100
FAMC 2.98 9/20/2021-19	3,250,000	2.980	09/19/2018	09/20/2021	3,241,958	3,242,642	684	3,235,141	3,251,693	16,552
FFCB 1.08 8/15/2019-17	3,300,000	1.080	08/15/2016	08/15/2019	3,300,000	3,300,000	-	3,257,747	3,269,412	11,665
FFCB 1.08 8/15/2019-17	1,000,000	1.080	08/15/2016	08/15/2019	1,000,000	1,000,000	-	987,196	990,731	3,535
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,999,580	4,999,685	105	4,928,740	4,945,060	16,320
FFCB 1.18 6/13/2019-17	5,000,000	1.180	06/21/2016	06/13/2019	5,000,118	5,000,076	(42)	4,953,810	4,969,695	15,885
FFCB 2.05 8/23/2022-18	5,000,000	2.050	08/29/2017	08/23/2022	4,997,849	4,997,989	140	4,784,420	4,872,720	88,300
FFCB 3.17 9/19/2022-19	2,095,000	3.170	09/24/2018	09/19/2022	2,090,828	2,091,093	265	2,091,049	2,100,150	9,101
FFCB 3.17 9/19/2022-19	3,500,000	3.170	09/24/2018	09/19/2022	3,491,984	3,492,494	510	3,493,399	3,508,603	15,204
FFCB 3.24 9/29/2023-18	4,833,000	3.240	12/21/2018	09/29/2023	-	4,831,559	4,831,559	-	4,833,039	4,833,039
FHLB 1.19 10/28/2019-17	2,000,000	1.190	10/28/2016	10/28/2019	2,000,000	2,000,000	-	1,965,986	1,976,036	10,050
FHLB 1.19 10/28/2019-17	3,000,000	1.190	10/28/2016	10/28/2019	3,000,000	3,000,000	-	2,951,448	2,964,054	12,606
FHLB 1.75 6/12/2020-18	685,000	1.750	12/20/2017	06/12/2020	682,425	682,808	383	672,630	677,098	4,468
FHLB 1.75 6/12/2020-18	4,500,000	1.750	12/20/2017	06/12/2020	4,483,084	4,485,599	2,515	4,418,735	4,448,088	29,353
FHLB 2.95 9/17/2021-18	2,000,000	2.950	09/19/2018	09/17/2021	1,996,041	1,996,379	338	1,995,190	2,000,078	4,888
FHLB 3 12/28/2021-19	5,000,000	3.000	12/28/2018	12/28/2021	-	5,000,000	5,000,000	-	5,000,405	5,000,405
FHLB 3.05 3/28/2022-19	5,000,000	3.050	09/28/2018	03/28/2022	4,988,768	4,989,580	812	4,984,945	5,002,625	17,680
FHLB 3.32 9/25/2023-19	5,000,000	3.320	09/25/2018	09/25/2023	4,995,513	4,995,740	227	4,991,415	5,014,615	23,200
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	2,512,038	13,095
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	2,512,038	13,095
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	2,501,418	2,908
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	2,501,418	2,908
FHLMC 1.2 5/16/2019-17	3,000,000	1.200	05/16/2016	05/16/2019	3,000,000	3,000,000	-	2,975,511	2,985,708	10,197
FHLMC 1.5 12/30/2019-17	2,000,000	1.500	12/30/2016	12/30/2019	2,000,000	2,000,000	-	1,969,468	1,977,706	8,238
FHLMC 2.125 12/29/2020-18	4,440,000	2.125	12/29/2017	12/29/2020	4,439,002	4,439,115	113	4,349,104	4,383,426	34,322
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	4,999,855	49,660
FHLMC 2.8 6/28/2021-18	4,000,000	2.800	06/28/2018	06/28/2021	3,994,694	3,995,183	489	3,966,652	4,001,092	34,440
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	5,006,670	33,710
FHLMC 3.15 6/28/2022-19	5,000,000	3.150	12/28/2018	06/28/2022	-	5,000,000	5,000,000	-	5,004,595	5,004,595
FNMA 1.125 10/29/2018-16	-	1.125	10/29/2015	10/29/2018	2,999,976	-	(2,999,976)	2,997,480	-	(2,997,480)
FNMA 1.125 9/27/2019-17	5,000,000	1.125	09/30/2016	09/27/2019	5,000,414	5,000,310	(104)	4,924,495	4,944,715	20,220
FNMA 1.15 12/30/2019-17	2,000,000	1.150	06/30/2016	12/30/2019	2,000,000	2,000,000	-	1,961,716	1,971,372	9,656
FNMA 1.16 11/16/2018-16	-	1.160	11/16/2015	11/16/2018	3,000,000	-	(3,000,000)	2,996,034	-	(2,996,034)
FNMA 1.5 11/25/2019-16	3,000,000	1.500	11/25/2015	11/25/2019	3,000,000	3,000,000	-	2,960,196	2,969,256	9,060
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,997,417	2,997,720	303	3,000,000	2,941,560	(58,440)
FNMA 2.875 6/28/2021-18	5,000,000	2.875	06/28/2018	06/28/2021	4,999,314	4,999,377	63	4,964,300	5,001,925	37,625
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	3,002,061	15,570
Sub Total/Average US Agency	129,603,000				120,698,965	129,537,349	8,838,384	119,434,739	128,903,955	9,469,216
Total / Average	493,981,687				461,328,919	493,935,123	32,606,204	460,059,322	493,298,877	33,239,555

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Community Development Corporation
September 30, 2018 - December 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
9/30/2018	\$ 46,821,128	\$ 46,928,037	\$ (106,909)	2.20	2.21	\$ 28,068	147
12/31/2018	\$ 49,869,033	\$ 49,911,502	\$ (42,469)	2.34	2.48	\$ 40,360	115
	\$ 3,047,905	Increase in Investment Holdings (Market Value)¹					

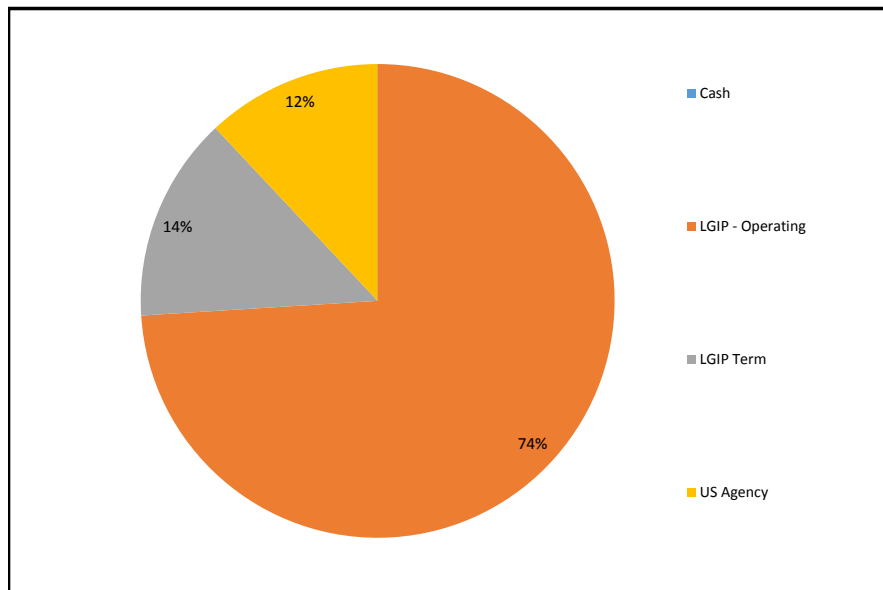
¹"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

City of McKinney
Distribution by Security Sector - Market Value
MCDC

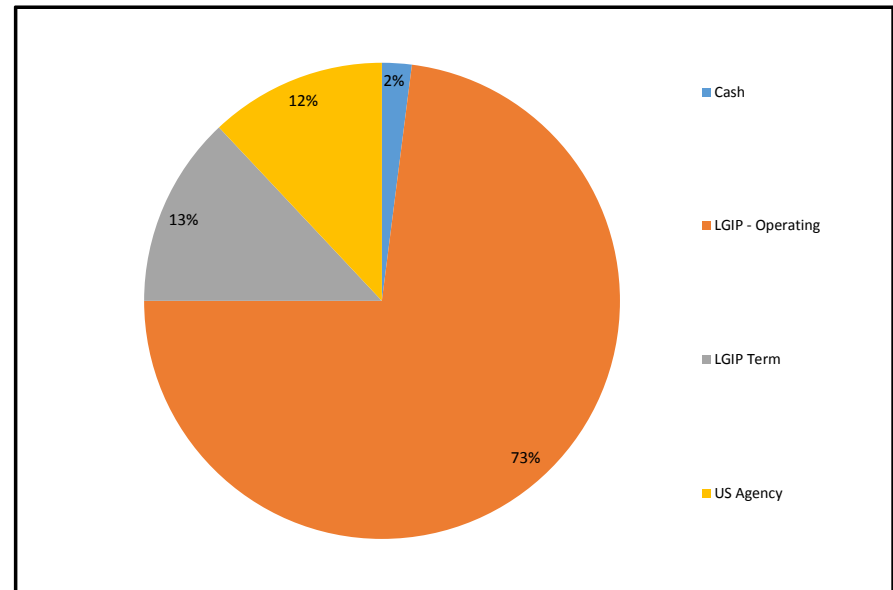
Begin Date: 9/30/2018 End Date: 12/31/2018

Security Sector Allocation				
Security Sector	Book Value 9/30/2018	% of Portfolio 9/30/2018	Book Value 12/31/2018	% of Portfolio 12/31/2018
Cash	104,527	0%	1,195,322	2%
LGIP - Operating	34,502,283	74%	36,394,268	73%
LGIP Term	6,500,000	14%	6,500,000	13%
US Agency	5,821,227	12%	5,821,912	12%
Total/Average	46,928,037	100%	49,911,502	100%

Portfolio Holdings as of 9/30/2018



Portfolio Holdings as of 12/31/2018

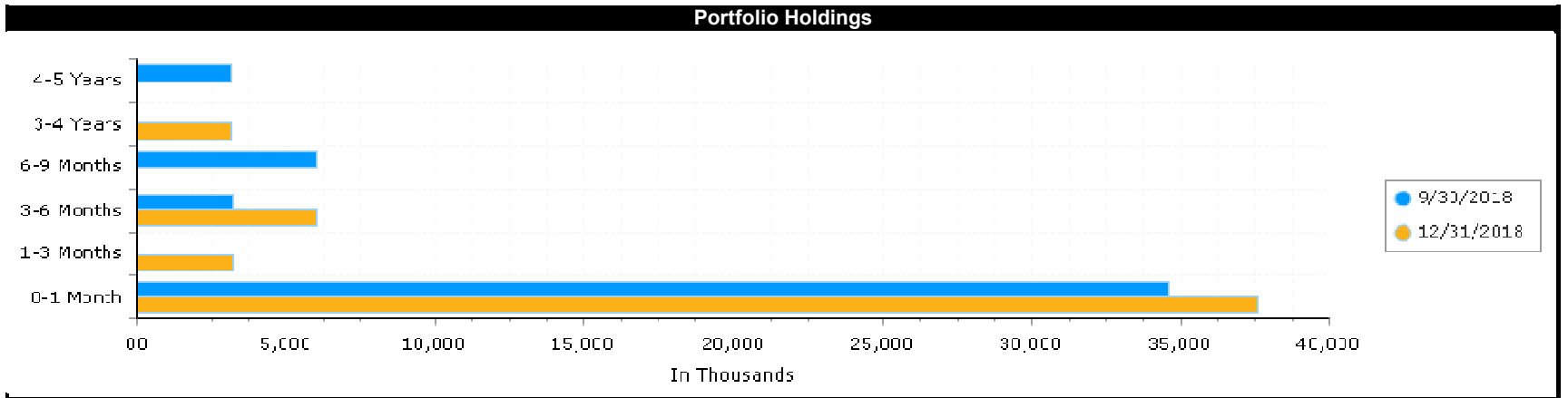


City of McKinney
Distribution by Maturity Range - Book Value

GROUP: MDCDC Quarterly

Begin Date 9/30/2018 End Date: 12/31/2018

Maturity Range Allocation				
Maturity Range	Book Value 9/30/2018	% of Portfolio 9/30/2018	Book Value 12/31/2018	% of Portfolio 12/31/2018
0-1 Month	34,606,810	74%	37,589,590	75%
3-6 Months	3,199,698	7%	3,199,869	7%
6-9 Months	6,000,000	13%	6,000,000	12%
4-5 Years	3,121,529	6%	3,122,043	6%
Total / Average	46,928,037	100%	49,911,502	100%



City of Mc Kinney
Portfolio Holdings
Portfolio / Report Group: G R O U P: M C D C Quarterly
As of 12/31/2018

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	1,195,322	1,195,322	1,195,322	1,195,322	-	100.000	0.430	0.430	2
Sub Total / Average			1	1,195,322	1,195,322	1,195,322	1,195,322	-	100.000	0.430	0.430	2
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	6,852,776	6,852,776	6,852,776	6,852,776	-	100.000	2.481	2.481	14
MBIA LGIP	MBIA18	N/A	1	9,094,176	9,094,176	9,094,176	9,094,176	-	100.000	2.500	2.500	18
TexPool LGIP	TEXPOOLPRIM	N/A	1	12,612,871	12,612,871	12,612,871	12,612,871	-	100.000	2.493	2.493	25
TexPool LGIP	TEXPOOL	N/A	1	7,291,166	7,291,166	7,291,166	7,291,166	-	100.000	2.287	2.287	15
TxDaily Var. LGIP LGIP	TXDAILY1067-1	N/A	1	543,279	543,279	543,279	543,279	-	100.000	2.320	2.320	1
Sub Total / Average			1	36,394,268	36,394,268	36,394,268	36,394,268	-	100.000	2.448	2.448	73
Tx TERM												
TXTERM 2.47 3/8/2019	TXTERM030820	3/8/2019	67	500,000	500,000	500,000	500,000	3,406	100.000	2.470	2.470	1
TXTERM 2.55 6/21/2019	TXTERM062120	6/21/2019	172	6,000,000	6,000,000	6,000,000	6,000,000	20,244	100.000	2.550	2.550	12
Sub Total / Average			164	6,500,000	6,500,000	6,500,000	6,500,000	23,650	100.000	2.544	2.544	13
Agency Bond												
FAMC 1.27 3/11/2019-17	3132X0FLO	3/11/2019	70	2,700,000	2,699,869	2,697,975	2,694,703	10,478	99.804	1.270	1.295	6
FHLB 2.24 11/29/2022-18	3130ACTQ7	11/29/2022	1,429	3,130,000	3,122,043	3,119,828	3,084,740	6,232	98.554	2.240	2.309	6
Sub Total / Average			799	5,830,000	5,821,912	5,817,803	5,779,443	16,710	99.134	1.790	1.839	12
Total / Average			115	49,919,590	49,911,502	49,907,393	49,869,033	40,360	99.899	2.336	2.341	100

City of Mc Kinney
QUARTERLY POSITION CHANGE
Portfolio / Report Group: GROUP: M C D C Quarterly
Begin Date: 9/30/2018, End Date: 12/31/2018

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	1,195,322	N/A	N/A	N/A	104,527	1,195,322	1,090,795	104,527	1,195,322	1,090,795
Sub Total/Average Cash	1,195,322				104,527	1,195,322	1,090,795	104,527	1,195,322	1,090,795
LGIP - Operating										
Logic LGIP	6,852,776	N/A	N/A	N/A	5,815,307	6,852,776	1,037,469	5,815,307	6,852,776	1,037,469
MBIA LGIP	9,094,176	N/A	N/A	N/A	9,113,680	9,094,176	(19,504)	9,113,680	9,094,176	(19,504)
TexPool LGIP	7,291,166	N/A	N/A	N/A	2,269,196	7,291,166	5,021,970	2,269,196	7,291,166	5,021,970
TexPool LGIP	12,612,871	N/A	N/A	N/A	16,763,575	12,612,871	(4,150,704)	16,763,575	12,612,871	(4,150,704)
TxDaily Var. LGIP LGIP	543,279	N/A	N/A	N/A	540,525	543,279	2,754	540,525	543,279	2,754
Sub Total/Average LGIP - Operati	36,394,268				34,502,283	36,394,268	1,891,985	34,502,283	36,394,268	1,891,985
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 Corporate	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	2,699,698	2,699,869	171	2,686,287	2,694,703	8,416
FHLB 2.24 11/29/2022-18	3,130,000	2.240	11/29/2017	11/29/2022	3,121,529	3,122,043	514	3,028,031	3,084,740	56,709
Sub Total/Average US Agency	5,830,000				5,821,227	5,821,912	685	5,714,318	5,779,443	65,125
Total / Average	49,919,590				46,928,037	49,911,502	2,983,465	46,821,128	49,869,033	3,047,905

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Economic Development Corporation
September 30, 2018 - December 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
9/30/2018	\$ 9,393,040	\$ 9,511,628	\$ (118,588)	2.23	2.21	\$ 29,644	643
12/31/2018	\$ 11,488,561	\$ 11,535,349	\$ (46,788)	2.37	2.48	\$ 6,702	498
	\$ 2,095,521	Increase in Investment Holdings (Market Value)¹					

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

City of McKinney

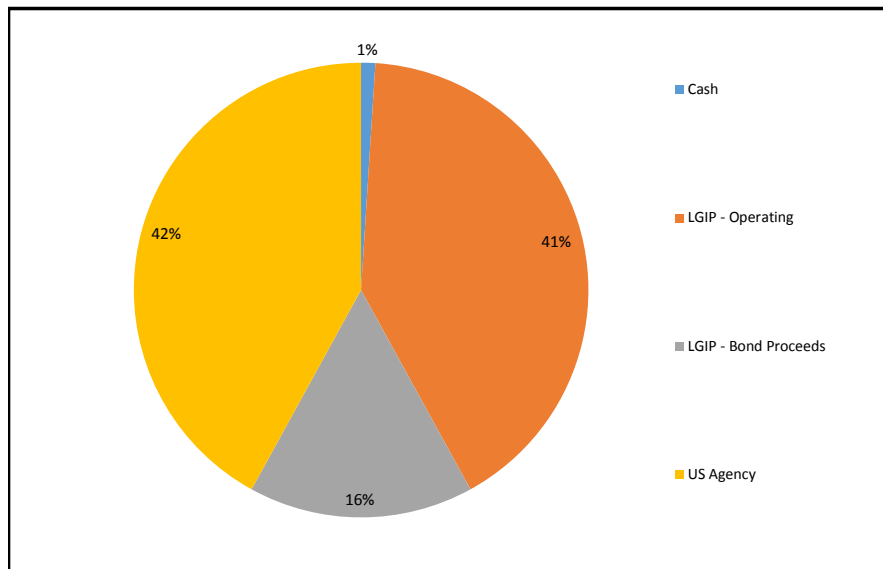
Distribution by Security Sector - Market Value

MEDC

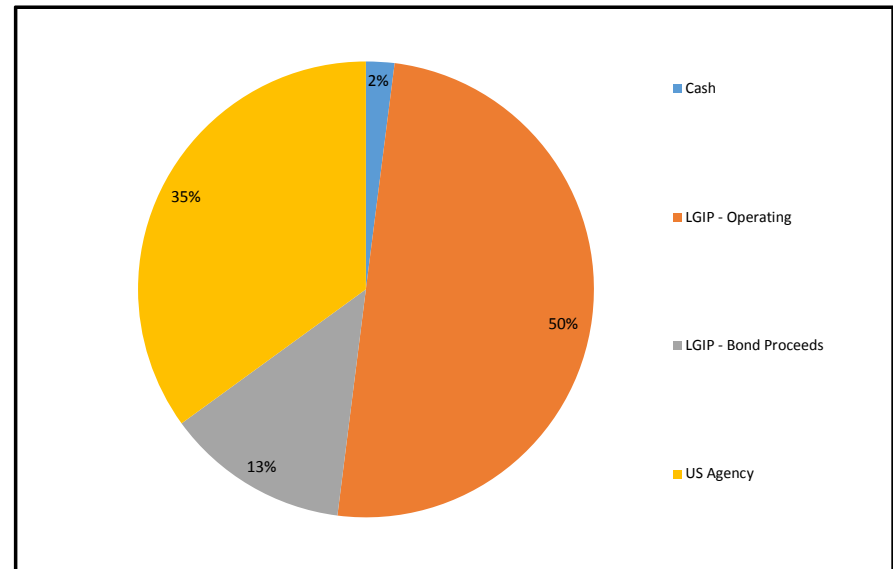
Begin Date: 9/30/2018 End Date: 12/31/2018

Security Sector Allocation				
Security Sector	Book Value 9/30/2018	% of Portfolio 9/30/2018	Book Value 12/31/2018	% of Portfolio 12/31/2018
Cash	129,892	1%	279,182	2%
LGIP - Operating	3,856,675	41%	5,730,695	50%
LGIP - Bond Proceeds	1,525,061	16%	1,525,472	13%
US Agency	4,000,000	42%	4,000,000	35%
Total/Average	9,511,628	100%	11,535,349	100%

Portfolio Holdings as of 9/30/2018



Portfolio Holdings as of 12/31/2018

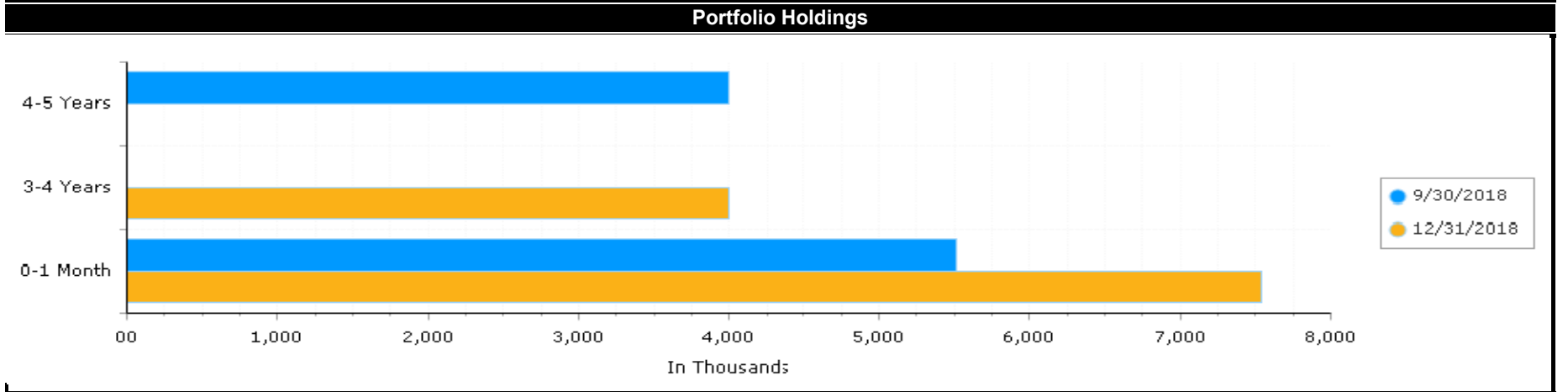




City of McKinney
Distribution by Maturity Range - Book Value
GROUP: MEDC Quarterly

Begin Date 9/30/2018 End Date: 12/31/2018

Maturity Range Allocation				
Maturity Range	Book Value 9/30/2018	% of Portfolio 9/30/2018	Book Value 12/31/2018	% of Portfolio 12/31/2018
0-1 Month	5,511,627	58%	7,535,349	65%
3-4 Years	0	0%	4,000,000	35%
4-5 Years	4,000,000	42%	0	0%
Total / Average	9,511,627	100%	7,535,349	100%



City of Mc Kinney
Portfolio Holdings
Portfolio / Report Group: G R O U P: M E D C Quarterly
As of 12/31/2018

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	279,182	279,182	279,182	279,182	-	100.000	0.430	0.430	2
Sub Total / Average			1	279,182	279,182	279,182	279,182	-	100.000	0.430	0.430	2
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	1,242,961	1,242,961	1,242,961	1,242,961	-	100.000	2.481	2.481	11
MBIA LGIP	MBIA18	N/A	1	1,478,596	1,478,596	1,478,596	1,478,596	-	100.000	2.500	2.500	13
TexPool LGIP	TEXPOOLPRIME	N/A	1	2,252,978	2,252,978	2,252,978	2,252,978	-	100.000	2.493	2.493	19
TexPool LGIP	TEXPOOL	N/A	1	557,054	557,054	557,054	557,054	-	100.000	2.287	2.287	5
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	199,106	199,106	199,106	199,106	-	100.000	2.320	2.320	2
Sub Total / Average			1	5,730,695	5,730,695	5,730,695	5,730,695	-	100.000	1.948	1.948	50
LGIP - Bond Proceeds												
MBIA LGIP	MBIA24	N/A	1	1,525,472	1,525,472	1,525,472	1,525,472	-	100.000	2.500	2.500	13
Sub Total / Average			1	1,525,472	1,525,472	1,525,472	1,525,472	-	100.000	2.500	2.500	13
Agency Bond												
FAMC 2.32 12/5/2022-18	3132X0ZT1	12/5/2022	1,435	4,000,000	4,000,000	4,000,000	3,953,212	6,702	98.830	2.320	2.320	35
Sub Total / Average			1,435	4,000,000	4,000,000	4,000,000	3,953,212	6,702	98.830	2.320	2.320	35
Total / Average			498	11,535,349	11,535,349	11,535,349	11,488,561	6,702	99.594	2.371	2.371	100

City of Mc Kinney
QUARTERLY POSITION CHANGE
Portfolio / Report Group: GROUP: MEDC Quarterly
Begin Date: 9/30/2018, End Date: 12/31/2018

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	279,182	N/A	N/A	N/A	129,892	279,182	149,290	129,892	279,182	149,290
Sub Total/Average Cash	279,182				129,892	279,182	149,290	129,892	279,182	149,290
LGIP - Operating										
Logic LGIP	1,242,961	N/A	N/A	N/A	1,235,798	1,242,961	7,163	1,235,798	1,242,961	7,163
MBIA LGIP	1,478,596	N/A	N/A	N/A	972,635	1,478,596	505,961	972,635	1,478,596	505,961
TexPool LGIP	557,054	N/A	N/A	N/A	554,439	557,054	2,615	554,439	557,054	2,615
TexPool LGIP	2,252,978	N/A	N/A	N/A	895,705	2,252,978	1,357,273	895,705	2,252,978	1,357,273
TxDaily Var. LGIP LGIP	199,106	N/A	N/A	N/A	198,098	199,106	1,008	198,098	199,106	1,008
Sub Total/Average LGIP - Operating	5,730,695				3,856,675	5,730,695	1,874,020	3,856,675	5,730,695	1,874,020
LGIP - Bond Proceeds										
MBIA LGIP	1,525,472	N/A	N/A	N/A	1,525,061	1,525,472	411	1,525,061	1,525,472	411
Sub Total/Average LGIP - Bond Proceeds	1,525,472				1,525,061	1,525,472	411	1,525,061	1,525,472	411
US Agency										
FAMC 2.32 12/5/2022-18	4,000,000	2.320	43,074.000	12/05/2022	4,000,000	4,000,000	-	3,881,412	3,953,212	71,800
Sub Total/Average US Agency	4,000,000				4,000,000	4,000,000	-	3,881,412	3,953,212	71,800
Total / Average	11,535,349				9,511,628	11,535,349	2,023,721	9,393,040	11,488,561	2,095,521

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Conventions and Visitors Bureau
September 30, 2018 - December 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
9/30/2018	\$ 68,275	\$ 68,275	\$ -	0.43	2.21	\$ -	1
12/31/2018	\$ 46,965	\$ 46,965	\$ -	0.43	2.48	\$ -	1
	\$ (21,310)	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

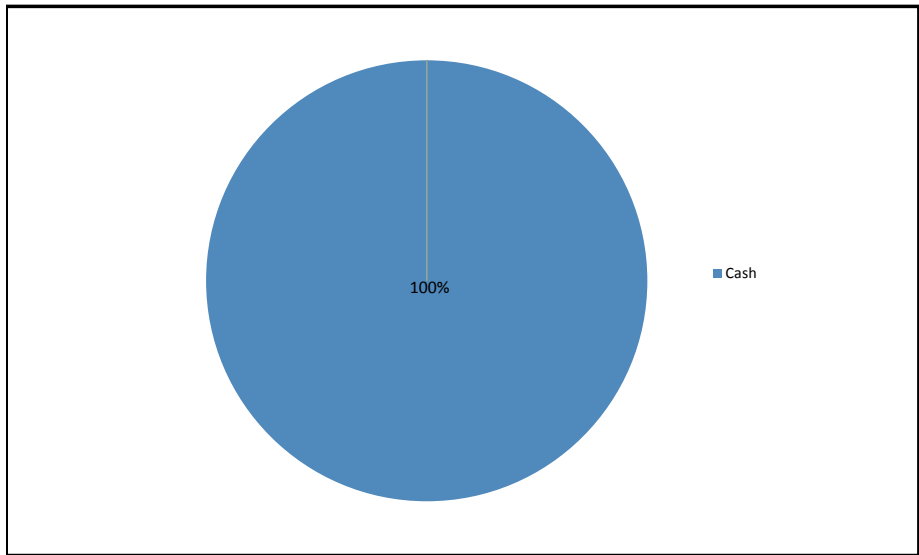
Distribution by Security Sector - Market Value

MCVB

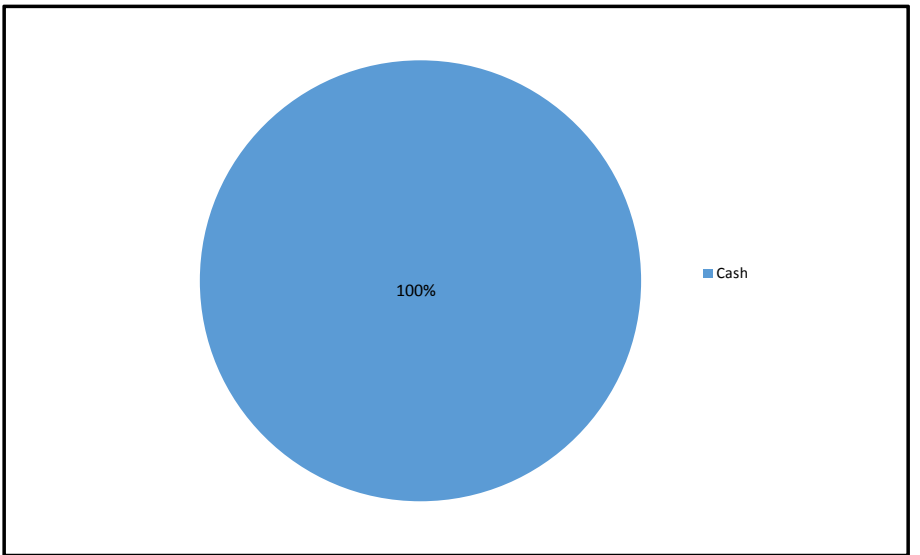
Begin Date 9/30/2018 End Date: 12/31/2018

Security Sector Allocation				
Security Sector	Book Value 9/30/2018	% of Portfolio 9/30/2018	Book Value 12/31/2018	% of Portfolio 12/31/2018
Cash	68,275	100%	46,965	100%
Total/Average	68,275	100%	46,965	100%

Portfolio Holdings as of 9/30/2018



Portfolio Holdings as of 12/31/2018



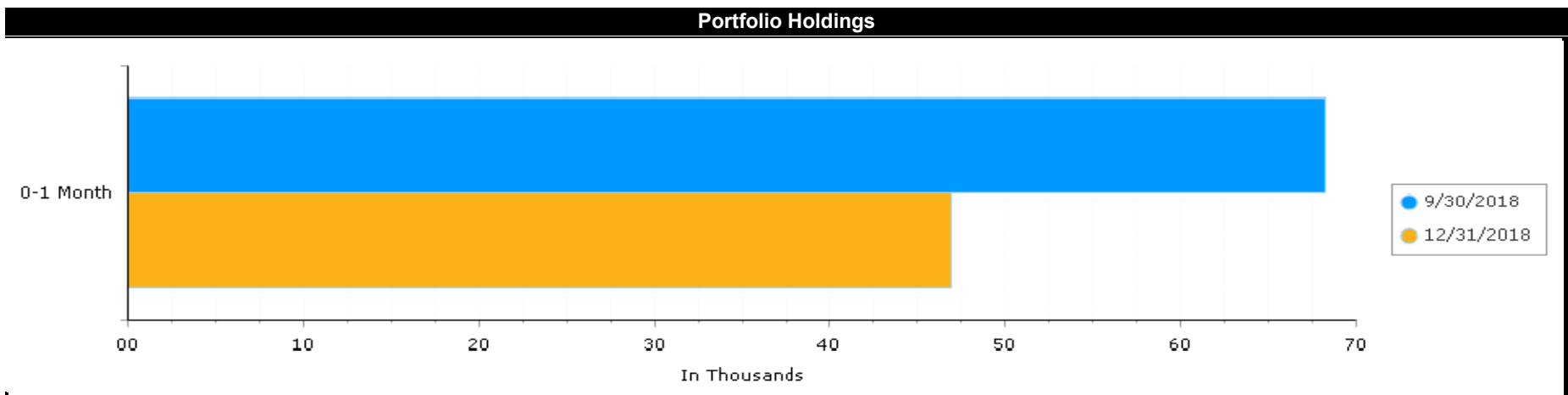
City of McKinney

Distribution by Maturity Range - Book Value

MCVB

Begin Date: 9/30/2018 End Date: 12/31/2018

Maturity Range Allocation				
Maturity Range	Book Value 9/30/2018	% of Portfolio 9/30/2018	Book Value 12/31/2018	% of Portfolio 12/31/2018
0-1 Month	68,275	100%	46,965	100%
Total / Average	68,275	100%	46,965	100%



City of Mc Kinney
 Portfolio Holdings
 Portfolio / Report Group: M C V B
 As of 12/31/2018

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 C	ANB01	N/A	1	46,965	46,965	46,965	46,965		100.000	0.430	0.430	100
Sub Total / Average			1	46,965	46,965	46,965	46,965		100.000	0.430	0.430	100
Total / Average			1	46,965	46,965	46,965	46,965		100.000	0.430	0.430	100

City of Mc Kinney
QUARTERLY POSITION CHANGE
 Portfolio / Report Group: MCVB
 Begin Date: 9/30/2018, End Date: 12/31/2018

Description	Ending Face Amount Shares	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Chance in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank C	46,965	N/A	N/A	N/A	68,275	46,965	(21,310)	68,275	46,965	(21,310)
Sub Total/Average Cash	46,965				68,275	46,965	(21,310)	68,275	46,965	(21,310)
Total / Average	46,965				68,275	46,965	(21,310)	68,275	46,965	(21,310)