

# City of McKinney

FY 2019 – 2<sup>nd</sup> Quarter Investment Report Ending 3/31/2019



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**CITY OF MCKINNEY, TEXAS**  
**Investment Report - Combined Quarterly Portfolio**  
**December 31, 2018 - March 31, 2019**  
**Portfolio Summary Management Report**



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

Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2018	\$ 554,703,436	\$ 555,428,939	\$ (725,503)	2.37	2.48	\$ 845,642	241
3/31/2019	\$ 580,307,118	\$ 580,640,780	\$ (333,662)	2.45	2.48	\$ 603,134	201
	<b>\$ 25,603,682</b>	<b>Increase in Investment Holdings (Market Value)<sup>1</sup></b>					

\_\_\_\_\_  
**Mark Holloway, Chief Financial Officer**

\_\_\_\_\_  
**Date**

\_\_\_\_\_  
**Kelvin Bryant, Investment and Treasury Manager**

\_\_\_\_\_  
**Date**

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

**CITY OF MCKINNEY, TEXAS**  
**Investment Report - City Quarterly Portfolio**  
**December 31, 2018 - March 31, 2019**  
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Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2018	\$ 493,298,877	\$ 493,935,123	\$ (636,246)	2.35	2.48	\$ 798,580	297
3/31/2019	\$ 514,754,802	\$ 515,063,660	\$ (308,858)	2.44	2.48	\$ 510,050	209
	<b>\$ 21,455,925</b>	<b>Increase in Investment Holdings (Market Value)<sup>1</sup></b>					

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

City of McKinney

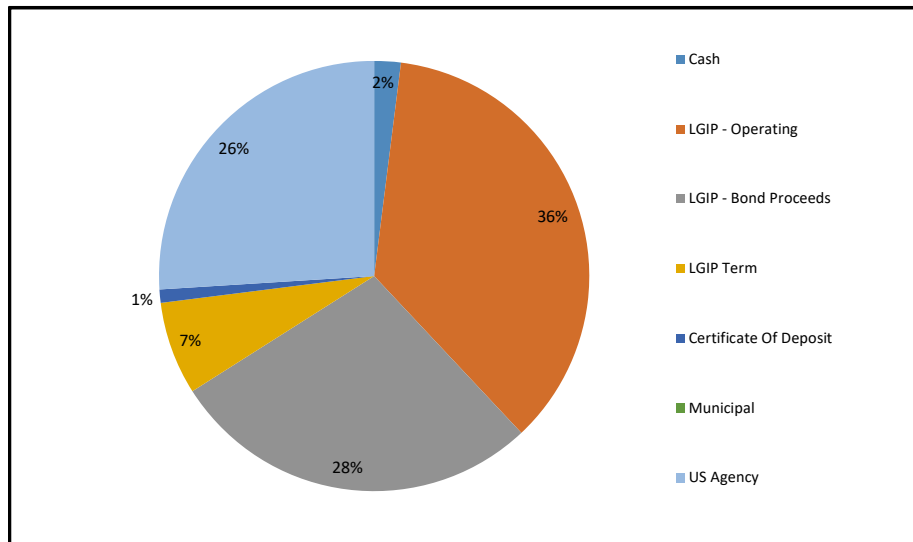
Distribution by Security Sector - Market Value

CITY

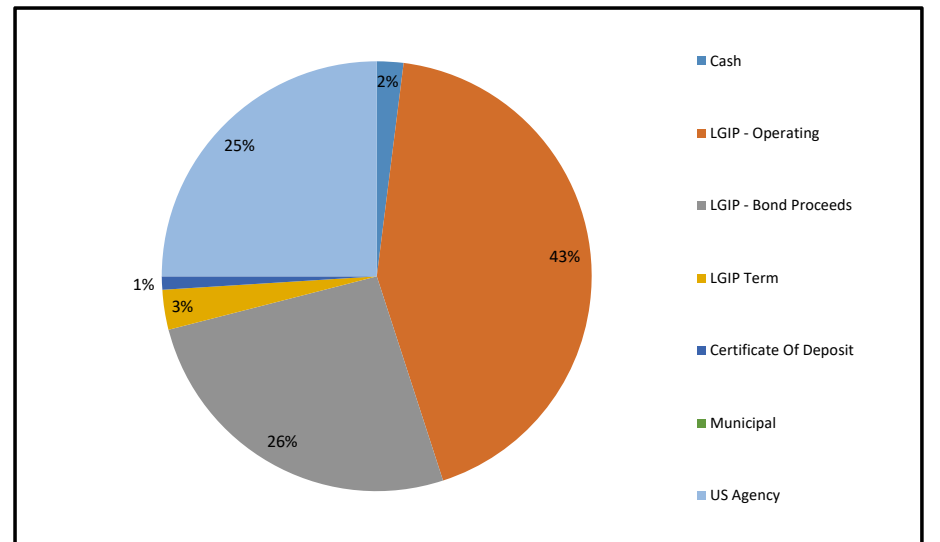
Begin Date 12/31/2018 End Date: 3/31/2019

Security Sector Allocation				
Security Sector	Book Value 12/31/2018	% of Portfolio 12/31/2018	Book Value 3/31/2019	% of Portfolio 3/31/2019
Cash	12,238,825	2%	9,811,211	2%
LGIP - Operating	173,886,892	36%	222,596,705	43%
LGIP - Bond Proceeds	136,877,097	28%	138,124,948	26%
LGIP Term	33,500,000	7%	14,000,000	3%
Certificate Of Deposit	5,400,873	1%	5,415,492	1%
Municipal	2,494,087	0%	853,671	0%
US Agency	129,537,349	26%	124,261,633	25%
<b>Total/Average</b>	<b>493,935,123</b>	<b>100%</b>	<b>515,063,660</b>	<b>100%</b>

Portfolio Holdings as of 12/31/2018



Portfolio Holdings as of 3/31/2019



## City of McKinney

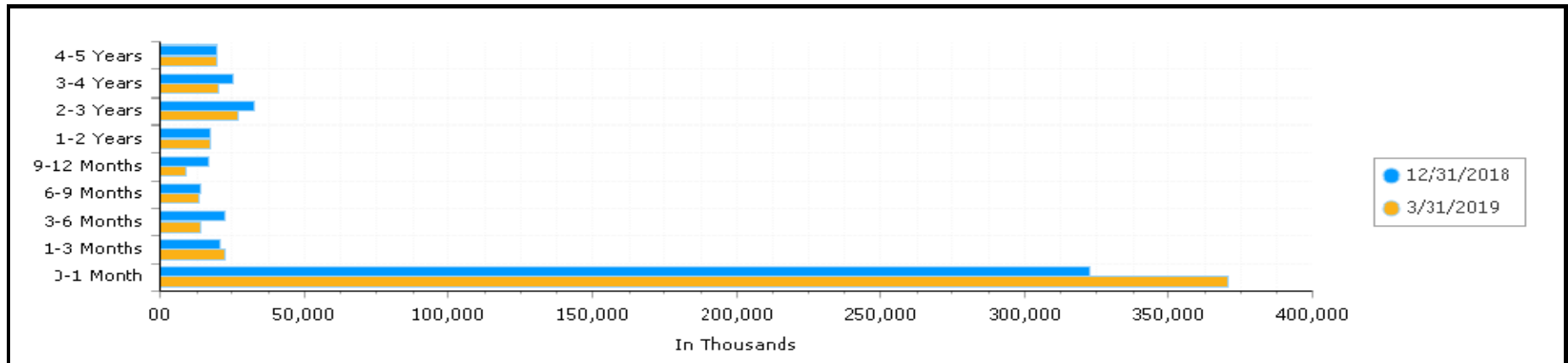
### Distribution by Maturity Range - Book Value

GROUP: CITY Quarterly

Begin Date 12/31/2018 End Date: 3/31/2019

Maturity Range Allocation				
Maturity Range	Book Value 12/31/2018	% of Portfolio 12/31/2018	Book Value 3/31/2019	% of Portfolio 3/31/2019
0-1 Month	323,002,814	65%	370,532,864	72%
1-3 Months	21,136,200	4%	22,762,066	4%
3-6 Months	22,750,635	5%	14,300,205	3%
6-9 Months	14,300,310	3%	12,999,789	3%
9-12 Months	16,999,685	3%	9,000,000	2%
1-2 Years	17,863,441	4%	17,865,651	3%
2-3 Years	32,483,580	7%	27,023,318	5%
3-4 years	25,571,158	5%	20,582,482	4%
4-5 Years	19,827,300	4%	19,997,285	4%
<b>Total / Average</b>	<b>493,935,123</b>	<b>100%</b>	<b>515,063,660</b>	<b>100%</b>

### Portfolio Holdings





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
<b>Cash</b>												
American National Bank Cash	ANB01	N/A	1	9,602,876	9,602,876	9,602,876	9,602,876	-	100.000	0.430	0.430	2
Bank of New York Mellon Cash	BNY	N/A	1	208,335	208,335	208,335	208,335	-	100.000	0.000	0.000	-
<b>Sub Total / Average</b>			<b>1</b>	<b>9,811,211</b>	<b>9,811,211</b>	<b>9,811,211</b>	<b>9,811,211</b>	<b>-</b>	<b>100.000</b>	<b>0.421</b>	<b>0.421</b>	<b>2</b>
<b>LGIP - Gen Op</b>												
Logic LGIP	LOGIC	N/A	1	78,611,194	78,611,194	78,611,194	78,611,194	-	100.000	2.602	2.602	15
MBIA LGIP	MBIA18	N/A	1	72,177,192	72,177,192	72,177,192	72,177,192	-	100.000	2.610	2.610	14
TexPool LGIP	TEXPOOL	N/A	1	11,285,855	11,285,855	11,285,855	11,285,855	-	100.000	2.416	2.416	2
TexPool LGIP	TEXPOOLPRIME	N/A	1	32,269,927	32,269,927	32,269,927	32,269,927	-	100.000	2.591	2.591	6
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	28,252,537	28,252,537	28,252,537	28,252,537	-	100.000	2.410	2.410	6
<b>Sub Total / Average</b>			<b>1</b>	<b>222,596,705</b>	<b>222,596,705</b>	<b>222,596,705</b>	<b>222,596,705</b>	<b>-</b>	<b>100.000</b>	<b>2.569</b>	<b>2.569</b>	<b>43</b>
<b>LGIP - Bond Proceeds</b>												
TexPool LGIP	TEXPOOL	N/A	1	2,641,868	2,641,868	2,641,868	2,641,868	-	100.000	2.416	2.416	-
TxDaily Var. LGIP LGIP	TXDAILY1067-14	N/A	1	653,653	653,653	653,653	653,653	-	100.000	2.410	2.410	-
MBIA LGIP LGIP	MBIA31	N/A	1	26,833,004	26,833,004	26,833,004	26,833,004	-	100.000	2.610	2.610	5
Logic LGIP	LOGIC	N/A	1	4,457,668	4,457,668	4,457,668	4,457,668	-	100.000	2.602	2.602	1
Logic LGIP	LOGIC	N/A	1	19,070,913	19,070,913	19,070,913	19,070,913	-	100.000	2.602	2.602	4
Logic LGIP	LOGIC	N/A	1	32,272,152	32,272,152	32,272,152	32,272,152	-	100.000	2.602	2.602	6
TXDAILY VAR. LGIP LGIP	TXDAILY1067-15	N/A	1	11,911,729	11,911,729	11,911,729	11,911,729	-	100.000	2.410	2.410	2
TXDAILY VAR. LGIP LGIP	TXDAILY1067-16	N/A	1	32,767,265	32,767,265	32,767,265	32,767,265	-	100.000	2.410	2.410	6
MBIA LGIP	MBIA18	N/A	1	7,516,696	7,516,696	7,516,696	7,516,696	-	100.000	2.610	2.610	2
<b>Sub Total / Average</b>			<b>1</b>	<b>138,124,948</b>	<b>138,124,948</b>	<b>138,124,948</b>	<b>138,124,948</b>	<b>-</b>	<b>100.000</b>	<b>2.537</b>	<b>2.537</b>	<b>26</b>
<b>Tx TERM</b>												
TXTERM 2.55 6/21/2019	TXTERM06212019	6/21/2019	82	9,000,000	9,000,000	9,000,000	9,000,000	59,133	100.000	2.550	2.550	2
TXTERM 2.92 9/24/2019	TXTERM09242019	9/24/2019	177	5,000,000	5,000,000	5,000,000	5,000,000	18,911	100.000	2.920	2.920	1
<b>Sub Total / Average</b>			<b>116</b>	<b>14,000,000</b>	<b>14,000,000</b>	<b>14,000,000</b>	<b>14,000,000</b>	<b>78,044</b>	<b>100.000</b>	<b>2.682</b>	<b>2.682</b>	<b>3</b>
<b>Certificate Of Deposit</b>												
American Expr National Bank 3 7/6/2021	02589AAN2	7/6/2021	828	250,000	250,000	250,000	250,000	1,788	100.000	3.000	3.000	-
LEGACY 1.15 5/31/2019	60050000975	5/31/2019	61	5,165,492	5,165,492	5,165,492	5,165,492	-	100.000	1.150	1.150	1
<b>Sub Total / Average</b>			<b>96</b>	<b>5,415,492</b>	<b>5,415,492</b>	<b>5,415,492</b>	<b>5,415,492</b>	<b>1,788</b>	<b>100.000</b>	<b>1.235</b>	<b>1.235</b>	<b>1</b>
<b>Municipal Bond</b>												
DISTRICT OF COLUMBIA 4.673 12/1/2020	25477GCV5	12/1/2020	611	250,000	257,132	258,200	258,130	3,894	103.252	4.673	2.900	-
TXSHGR 4 5/15/2019	88213ACF0	5/15/2019	45	595,000	596,539	642,993	596,035	8,991	100.174	4.000	1.801	-
<b>Sub Total / Average</b>			<b>207</b>	<b>845,000</b>	<b>853,671</b>	<b>901,193</b>	<b>854,165</b>	<b>12,885</b>	<b>101.056</b>	<b>4.193</b>	<b>2.116</b>	<b>-</b>

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
<b>Agency Bond</b>												
FAMC 1.675 1/17/2020-17	3132X0ND9	1/17/2020	292	5,000,000	5,000,000	5,000,000	4,971,230	17,215	99.425	1.675	1.675	1
FAMC 2 10/3/2022	3132X0YA3	10/3/2022	1,282	5,000,000	5,000,000	5,000,000	4,941,910	49,444	98.838	2.000	2.000	1
FAMC 2.98 9/20/2021-19	3132X05K3	9/20/2021	904	3,250,000	3,243,318	3,241,875	3,253,578	2,959	100.110	2.980	3.067	1
FFCB 1.08 8/15/2019-17	3133EGQV0	8/15/2019	137	1,000,000	1,000,000	1,000,000	995,321	1,380	99.532	1.080	1.080	-
FFCB 1.08 8/15/2019-17	3133EGQV0	8/15/2019	137	3,300,000	3,300,000	3,300,000	3,284,559	4,554	99.532	1.080	1.080	1
FFCB 1.17 10/3/2019-17	3133EGWF8	10/3/2019	186	5,000,000	4,999,789	4,998,750	4,970,650	28,925	99.413	1.170	1.178	1
FFCB 1.18 6/13/2019-17	3133EGEF8	6/13/2019	74	5,000,000	5,000,034	5,000,500	4,988,265	17,700	99.765	1.180	1.177	1
FFCB 2.05 8/23/2022-18	3133EHVT7	8/23/2022	1,241	5,000,000	4,998,127	4,997,250	4,956,300	10,819	99.126	2.050	2.062	1
FFCB 3 2/7/2024-19	3133EJ7F0	2/7/2024	1,774	5,000,000	4,997,564	4,997,500	5,000,905	22,500	100.018	3.000	3.011	1
FFCB 3.17 9/19/2022-19	3133EJZW2	9/19/2022	1,268	3,500,000	3,492,999	3,491,950	3,509,310	3,698	100.266	3.170	3.232	1
FFCB 3.17 9/19/2022-19	3133EJZW2	9/19/2022	1,268	2,095,000	2,091,356	2,090,810	2,100,573	2,214	100.266	3.170	3.224	-
FHLB 1.19 10/28/2019-17	3130A9UP4	10/28/2019	211	2,000,000	2,000,000	2,000,000	1,985,714	10,115	99.286	1.190	1.190	-
FHLB 1.19 10/28/2019-17	3130A9UP4-2	10/28/2019	211	3,000,000	3,000,000	3,000,000	2,978,571	15,173	99.286	1.190	1.190	1
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	439	4,500,000	4,488,087	4,475,344	4,463,483	23,844	99.189	1.750	1.978	1
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	439	685,000	683,187	681,247	679,441	3,630	99.189	1.750	1.978	-
FHLB 2.77 3/28/2022-19	3130AFXP7	3/28/2022	1,093	5,000,000	5,000,000	5,000,000	5,001,820	1,154	100.036	2.770	2.770	1
FHLB 2.8 2/28/2022-19	3130AFWE3	2/28/2022	1,065	3,000,000	3,000,000	3,000,000	3,002,217	7,000	100.074	2.800	2.800	1
FHLB 3.32 9/25/2023-19	3130AEXW5	9/25/2023	1,639	5,000,000	4,995,965	4,995,500	5,016,540	2,767	100.331	3.320	3.340	1
FHLB 3.375 9/27/2023-19	3130AEZN3	9/27/2023	1,641	2,500,000	2,500,000	2,500,000	2,508,653	938	100.346	3.375	3.375	-
FHLB 3.375 9/27/2023-19	3130AEZN3	9/27/2023	1,641	2,500,000	2,500,000	2,500,000	2,508,653	938	100.346	3.375	3.375	-
FHLMC 1.2 5/16/2019-17	3134G9DK0	5/16/2019	46	3,000,000	3,000,000	3,000,000	2,995,383	13,500	99.846	1.200	1.200	1
FHLMC 1.5 12/30/2019-17	3134GAZY3	12/30/2019	274	2,000,000	2,000,000	2,000,000	1,985,346	7,500	99.267	1.500	1.500	-
FHLMC 2.125 12/29/2020-18	3134GSBA2	12/29/2020	639	4,440,000	4,439,226	4,438,668	4,406,247	24,112	99.240	2.125	2.135	1
FHLMC 2.5 2/26/2021-19	3134GSFA8	2/26/2021	698	5,000,000	5,000,000	5,000,000	5,001,725	12,153	100.035	2.500	2.500	1
FHLMC 2.75 2/28/2022-19	3134GSY41	2/28/2022	1,065	5,530,000	5,530,000	5,530,000	5,534,280	12,673	100.077	2.750	2.750	1
FHLMC 2.8 2/28/2022-19	3134GS2M6	2/28/2022	1,065	5,000,000	5,000,000	5,000,000	5,004,230	11,667	100.085	2.800	2.800	1
FHLMC 2.85 7/30/2021-19	3134GSSU0	7/30/2021	852	5,000,000	5,000,000	5,000,000	5,007,335	23,750	100.147	2.850	2.850	1
FHLMC 3.15 6/28/2022-19	3134GSP33	6/28/2022	1,185	5,000,000	5,000,000	5,000,000	5,004,710	40,688	100.094	3.150	3.150	1
FHLMC Step 3/21/2024-19	3134GS2Y0	3/21/2024	1,817	5,005,000	5,003,756	5,003,749	5,006,662	3,823	100.033	2.750	3.304	1
FNMA 1.125 9/27/2019-17	3136G37A7	9/27/2019	180	5,000,000	5,000,205	5,001,250	4,967,445	625	99.349	1.125	1.116	1
FNMA 1.15 12/30/2019-17	3136G3TW5	12/30/2019	274	2,000,000	2,000,000	2,000,000	1,980,820	5,750	99.041	1.150	1.150	-
FNMA 1.5 11/25/2019-16	3136G2SU2	11/25/2019	239	3,000,000	3,000,000	3,000,000	2,981,115	15,750	99.371	1.500	1.500	1
FNMA 1.75 11/25/2020-16	3136G2ST5	11/25/2020	605	3,000,000	2,998,020	2,994,000	2,959,290	18,375	98.643	1.750	1.792	1
<b>Sub Total / Average</b>			<b>842</b>	<b>124,305,000</b>	<b>124,261,633</b>	<b>124,238,393</b>	<b>123,952,281</b>	<b>417,333</b>	<b>100.000</b>	<b>2.000</b>	<b>2.000</b>	<b>25</b>
<b>Total / Average</b>			<b>209</b>	<b>515,098,356</b>	<b>515,063,660</b>	<b>515,087,942</b>	<b>514,754,802</b>	<b>510,050</b>	<b>99.933</b>	<b>2.430</b>	<b>2.436</b>	<b>100</b>

City of Mc Kinney  
Date To Date  
Portfolio / Report Group: G R O U P: C I T Y Quarterly  
Begin Date: 12/31/2018, End Date: 3/31/2019

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
<b>Cash</b>										
American National Bank Cash	9,602,876	0.430	N/A	N/A	12,204,671	9,602,876	(2,601,795)	12,204,671	9,602,876	(2,601,795)
Bank of New York Mellon Cash	208,335	0.000	N/A	N/A	34,154	208,335	174,181	34,154	208,335	174,181
<b>Sub Total/Average Cash</b>	<b>9,811,211</b>				<b>12,238,825</b>	<b>9,811,211</b>	<b>(2,427,614)</b>	<b>12,238,825</b>	<b>9,811,211</b>	<b>(2,427,614)</b>
<b>LGIP - Gen Op</b>										
Logic LGIP	78,611,194	2.602	N/A	N/A	57,691,369	78,611,194	20,919,825	57,691,369	78,611,194	20,919,825
MBIA LGIP	72,177,192	2.610	N/A	N/A	59,064,346	72,177,192	13,112,846	59,064,346	72,177,192	13,112,846
TexPool LGIP	11,285,855	2.416	N/A	N/A	13,175,170	11,285,855	(1,889,315)	13,175,170	11,285,855	(1,889,315)
TexPool LGIP	32,269,927	2.591	N/A	N/A	24,393,356	32,269,927	7,876,571	24,393,356	32,269,927	7,876,571
TxDaily Var. LGIP LGIP	28,252,537	2.410	N/A	N/A	19,562,651	28,252,537	8,689,886	19,562,651	28,252,537	8,689,886
<b>Sub Total/Average LGIP Operating</b>	<b>222,596,705</b>				<b>173,886,892</b>	<b>222,596,705</b>	<b>48,709,813</b>	<b>173,886,892</b>	<b>222,596,705</b>	<b>48,709,813</b>
<b>LGIP - Bond Proceeds</b>										
Logic LGIP	32,272,152	2.602	N/A	N/A	34,631,026	32,272,152	(2,358,874)	34,631,026	32,272,152	(2,358,874)
Logic LGIP	4,457,668	2.602	N/A	N/A	6,870,670	4,457,668	(2,413,002)	6,870,670	4,457,668	(2,413,002)
Logic LGIP	19,070,913	2.602	N/A	N/A	19,233,473	19,070,913	(162,560)	19,233,473	19,070,913	(162,560)
MBIA LGIP	7,516,696	2.610	N/A	N/A	-	7,516,696	7,516,696	-	7,516,696	7,516,696
MBIA LGIP	-	2.610	N/A	N/A	11,245	-	(11,245)	11,245	-	(11,245)
MBIA LGIP LGIP	26,833,004	2.610	N/A	N/A	27,971,531	26,833,004	(1,138,527)	27,971,531	26,833,004	(1,138,527)
TexPool LGIP	2,641,868	2.416	N/A	N/A	2,672,435	2,641,868	(30,567)	2,672,435	2,641,868	(30,567)
TxDaily Var. LGIP LGIP	653,653	2.410	N/A	N/A	789,637	653,653	(135,984)	789,637	653,653	(135,984)
TXDAILY VAR. LGIP LGIP	11,911,729	2.410	N/A	N/A	11,920,417	11,911,729	(8,688)	11,920,417	11,911,729	(8,688)
TXDAILY VAR. LGIP LGIP	32,767,265	2.410	N/A	N/A	32,776,663	32,767,265	(9,398)	32,776,663	32,767,265	(9,398)
<b>Sub Total/Average LGIP Bond Proceeds</b>	<b>138,124,948</b>				<b>136,877,097</b>	<b>138,124,948</b>	<b>1,247,851</b>	<b>136,877,097</b>	<b>138,124,948</b>	<b>1,247,851</b>
<b>Tx TERM</b>										
TXTERM 2.46 3/13/2019	-	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	-	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	-
<b>Sub Total/Average Corporate</b>	<b>14,000,000</b>				<b>33,500,000</b>	<b>14,000,000</b>	<b>(19,500,000)</b>	<b>33,500,000</b>	<b>14,000,000</b>	<b>(19,500,000)</b>
<b>Certificate Of Deposit</b>										
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	5,165,492	1.150	05/31/2016	05/31/2019	5,150,873	5,165,492	14,619	5,150,873	5,165,492	14,619
<b>Sub Total/Average Certificate Of Deposit</b>	<b>5,415,492</b>				<b>5,400,873</b>	<b>5,415,492</b>	<b>14,619</b>	<b>5,400,873</b>	<b>5,415,492</b>	<b>14,619</b>
<b>Municipal</b>										
DISTRICT OF COLUMBIA 4.673 12/1/2020	250,000	4.673	12/31/2018	12/01/2020	258,200	257,132	(1,068)	258,340	258,130	(210)
DNN 5 2/15/2019	-	5.000	06/16/2015	02/15/2019	1,004,274	-	(1,004,274)	1,003,860	-	(1,003,860)
Mansfield Tex CTFS 4 2/15/2019	-	4.000	01/11/2017	02/15/2019	631,926	-	(631,926)	631,607	-	(631,607)
TXSHGR 4 5/15/2019	595,000	4.000	07/23/2015	05/15/2019	599,687	596,539	(3,148)	597,428	596,035	(1,393)
<b>Sub Total/Average Municipal</b>	<b>845,000</b>				<b>2,494,087</b>	<b>853,671</b>	<b>(1,640,416)</b>	<b>2,491,235</b>	<b>854,165</b>	<b>(1,637,070)</b>

City of Mc Kinney  
Date To Date  
Portfolio / Report Group: G R O U P: C I T Y Quarterly  
Begin Date: 12/31/2018, End Date: 3/31/2019

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
<b>Agency Bond</b>										
FAMC 1.675 1/17/2020-17	5,000,000	1.675	01/17/2017	01/17/2020	5,000,000	5,000,000	-	4,964,930	4,971,230	6,300
FAMC 2 10/3/2022	5,000,000	2.000	10/03/2017	10/03/2022	5,000,000	5,000,000	-	4,898,070	4,941,910	43,840
FAMC 2.98 9/20/2021-19	3,250,000	2.980	09/19/2018	09/20/2021	3,242,642	3,243,318	676	3,251,693	3,253,578	1,885
FFCB 1.08 8/15/2019-17	3,300,000	1.080	08/15/2016	08/15/2019	3,300,000	3,300,000	-	3,269,412	3,284,559	15,147
FFCB 1.08 8/15/2019-17	1,000,000	1.080	08/15/2016	08/15/2019	1,000,000	1,000,000	-	990,731	995,321	4,590
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,999,685	4,999,789	104	4,945,060	4,970,650	25,590
FFCB 1.18 6/13/2019-17	5,000,000	1.180	06/21/2016	06/13/2019	5,000,076	5,000,034	(42)	4,969,695	4,988,265	18,570
FFCB 2.05 8/23/2022-18	5,000,000	2.050	08/29/2017	08/23/2022	4,997,989	4,998,127	138	4,872,720	4,956,300	83,580
FFCB 3 2/7/2024-19	5,000,000	3.000	02/15/2019	02/07/2024	-	4,997,564	4,997,564	-	5,000,905	5,000,905
FFCB 3.17 9/19/2022-19	2,095,000	3.170	09/24/2018	09/19/2022	2,091,093	2,091,356	263	2,100,150	2,100,573	423
FFCB 3.17 9/19/2022-19	3,500,000	3.170	09/24/2018	09/19/2022	3,492,494	3,492,999	505	3,508,603	3,509,310	707
FFCB 3.24 9/29/2023-18	-	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	-	1,976,036	1,985,714	9,678
FHLB 1.19 10/28/2019-17	3,000,000	1.190	10/28/2016	10/28/2019	3,000,000	3,000,000	-	2,964,054	2,978,571	14,517
FHLB 1.75 6/12/2020-18	685,000	1.750	12/20/2017	06/12/2020	682,808	683,187	379	677,098	679,441	2,343
FHLB 1.75 6/12/2020-18	4,500,000	1.750	12/20/2017	06/12/2020	4,485,599	4,488,087	2,488	4,448,088	4,463,483	15,395
FHLB 2.77 3/28/2022-19	5,000,000	2.770	03/28/2019	03/28/2022	-	5,000,000	5,000,000	-	5,001,820	5,001,820
FHLB 2.8 2/28/2022-19	3,000,000	2.800	02/28/2019	02/28/2022	-	3,000,000	3,000,000	-	3,002,217	3,002,217
FHLB 2.95 9/17/2021-18	-	2.950	09/19/2018	09/17/2021	1,996,379	-	(1,996,379)	2,000,078	-	(2,000,078)
FHLB 3 12/28/2021-19	-	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	-	3.050	09/28/2018	03/28/2022	4,989,580	-	(4,989,580)	5,002,625	-	(5,002,625)
FHLB 3.32 9/25/2023-19	5,000,000	3.320	09/25/2018	09/25/2023	4,995,740	4,995,965	225	5,014,615	5,016,540	1,925
FHLB 3.375 9/27/2023-19	2,500,000	3.375	09/28/2018	09/27/2023	2,500,000	2,500,000	-	2,512,038	2,508,653	(3,385)
FHLB 3.375 9/27/2023-19	2,500,000	3.375	09/28/2018	09/27/2023	2,500,000	2,500,000	-	2,512,038	2,508,653	(3,385)
FHLB 3.42 9/28/2023-18	-	3.420	09/28/2018	09/28/2023	2,500,000	-	(2,500,000)	2,501,418	-	(2,501,418)
FHLB 3.42 9/28/2023-18	-	3.420	09/28/2018	09/28/2023	2,500,000	-	(2,500,000)	2,501,418	-	(2,501,418)
FHLMC 1.2 5/16/2019-17	3,000,000	1.200	05/16/2016	05/16/2019	3,000,000	3,000,000	-	2,985,708	2,995,383	9,675
FHLMC 1.5 12/30/2021-19	2,000,000	1.500	12/30/2016	12/30/2019	2,000,000	2,000,000	-	1,977,706	1,985,346	7,640
FHLMC 2.125 12/29/2020-18	4,440,000	2.125	12/29/2017	12/29/2020	4,439,115	4,439,226	111	4,383,426	4,406,247	22,821
FHLMC 2.5 2/26/2021-19	5,000,000	2.500	02/26/2018	02/26/2021	5,000,000	5,000,000	-	4,999,855	5,001,725	1,870
FHLMC 2.75 2/28/2022-19	5,530,000	2.750	02/28/2019	02/28/2022	-	5,530,000	5,530,000	-	5,534,280	5,534,280
FHLMC 2.8 2/28/2022-19	5,000,000	2.800	02/28/2019	02/28/2022	-	5,000,000	5,000,000	-	5,004,230	5,004,230
FHLMC 2.8 6/28/2021-18	-	2.800	06/28/2018	06/28/2021	3,995,183	-	(3,995,183)	4,001,092	-	(4,001,092)
FHLMC 2.85 7/30/2021-19	5,000,000	2.850	07/30/2018	07/30/2021	5,000,000	5,000,000	-	5,006,670	5,007,335	665
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	5,004,710	115
FHLMC Step 3/21/2024-19	5,005,000	2.750	03/21/2019	03/21/2024	-	5,003,756	5,003,756	-	5,006,662	5,006,662
FNMA 1.125 9/27/2019-17	5,000,000	1.125	09/30/2016	09/27/2019	5,000,310	5,000,205	(105)	4,944,715	4,967,445	22,730
FNMA 1.15 12/30/2019-17	2,000,000	1.150	06/30/2016	12/30/2019	2,000,000	2,000,000	-	1,971,372	1,980,820	9,448
FNMA 1.5 11/25/2019-16	3,000,000	1.500	11/25/2015	11/25/2019	3,000,000	3,000,000	-	2,969,256	2,981,115	11,859
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,997,720	2,998,020	300	2,941,560	2,959,290	17,730
FNMA 2.875 6/28/2021-18	-	2.875	06/28/2018	06/28/2021	4,999,377	-	(4,999,377)	5,001,925	-	(5,001,925)
FNMA 3 12/28/2021-18	-	3.000	07/20/2018	12/28/2021	3,000,000	-	(3,000,000)	3,002,061	-	(3,002,061)
<b>Sub Total/Average US Agency</b>	<b>124,305,000</b>				<b>129,537,349</b>	<b>124,261,633</b>	<b>(5,275,716)</b>	<b>128,903,955</b>	<b>123,952,281</b>	<b>(4,951,674)</b>
<b>Total / Average</b>	<b>515,098,356</b>				<b>493,935,123</b>	<b>515,063,660</b>	<b>21,128,537</b>	<b>493,298,877</b>	<b>514,754,802</b>	<b>21,455,925</b>

**CITY OF MCKINNEY, TEXAS**  
**Quarterly Investment Report - McKinney Community Development Corporation**  
**December 31, 2018 - March 31, 2019**  
**Portfolio Summary Management Report**

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

Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2018	\$ 49,869,033	\$ 49,911,502	\$ (42,469)	2.34	2.48	\$ 40,360	115
3/31/2019	\$ 52,839,547	\$ 52,850,663	\$ (11,116)	2.56	2.48	\$ 63,182	89
	<b>\$ 2,970,514</b>	<b>Increase in Investment Holdings (Market Value)<sup>1</sup></b>					

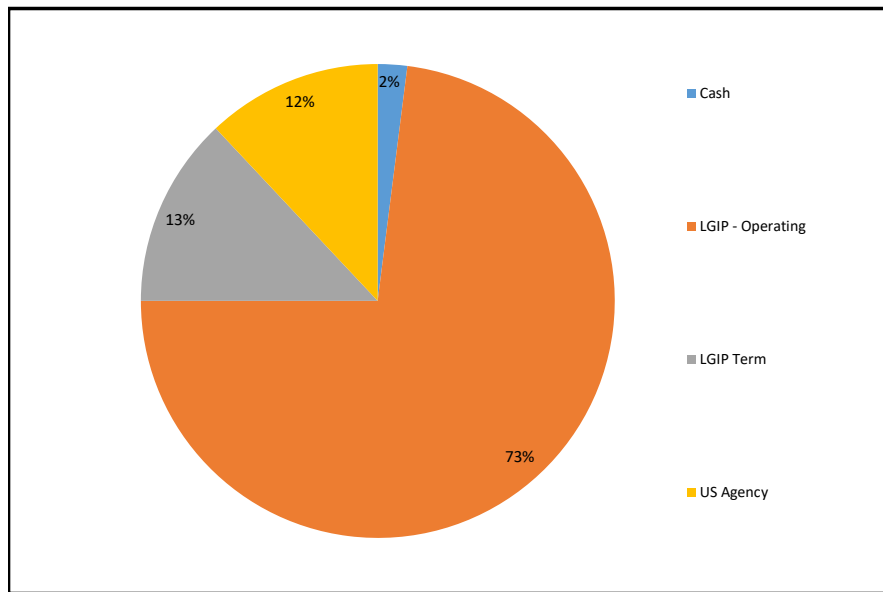
<sup>1</sup>"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

**City of McKinney**  
**Distribution by Security Sector - Market Value**  
**MCDC**

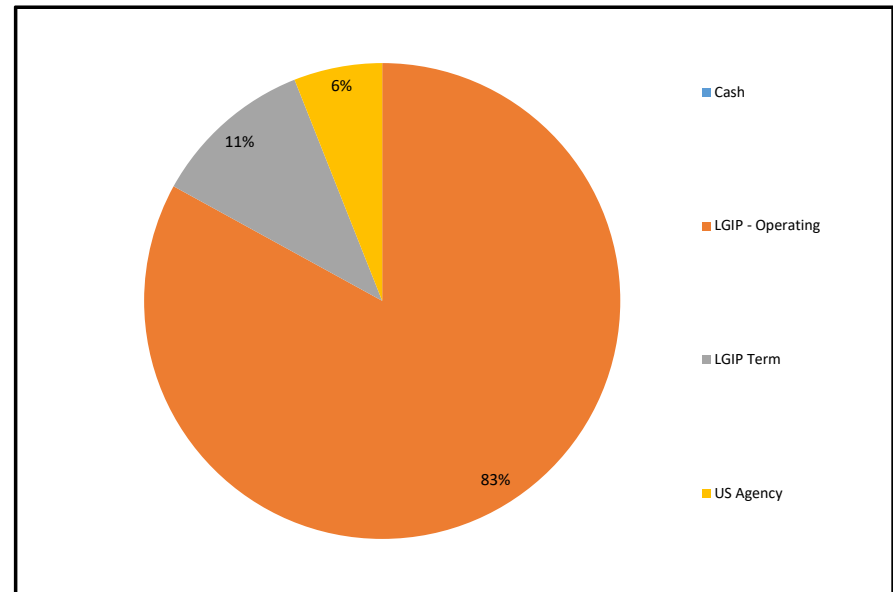
Begin Date: 12/31/2018 End Date: 3/31/2019

Security Sector Allocation				
Security Sector	Book Value 12/31/2018	% of Portfolio 12/31/2018	Book Value 3/31/2019	% of Portfolio 3/31/2019
Cash	1,195,322	2%	139,339	0%
LGIP - Operating	36,394,268	73%	43,588,772	83%
LGIP Term	6,500,000	13%	6,000,000	11%
US Agency	5,821,912	12%	3,122,552	6%
<b>Total/Average</b>	<b>49,911,502</b>	<b>100%</b>	<b>52,850,663</b>	<b>100%</b>

Portfolio Holdings as of 12/31/2018



Portfolio Holdings as of 3/31/2019



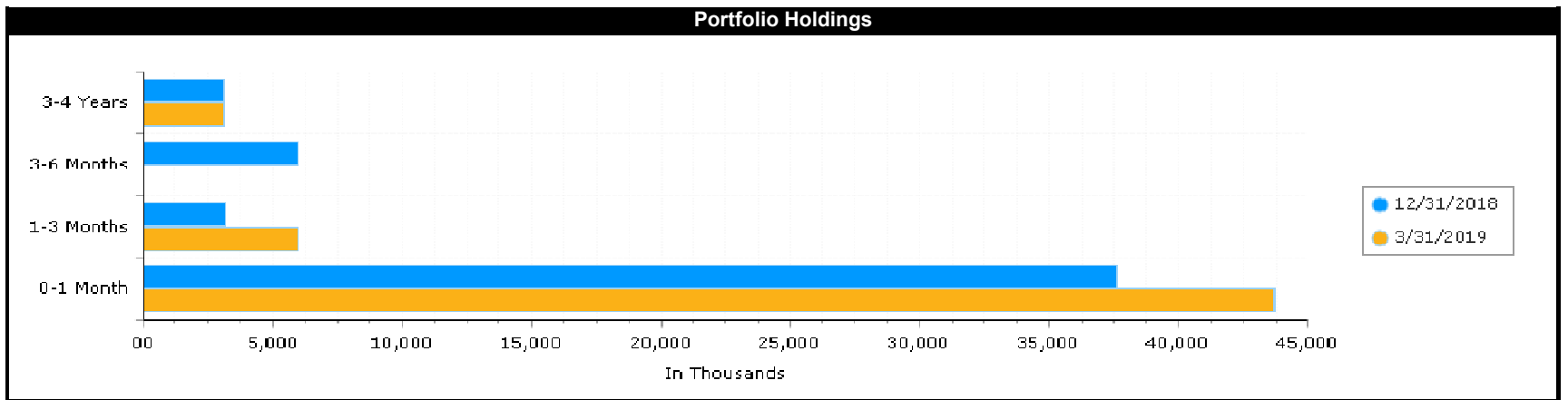
## City of McKinney

### Distribution by Maturity Range - Book Value

GROUP: MDCDC Quarterly

Begin Date 12/31/2018 End Date: 3/31/2019

Maturity Range Allocation				
Maturity Range	Book Value 12/31/2018	% of Portfolio 12/31/2018	Book Value 3/31/2019	% of Portfolio 3/31/2019
0-1 Month	37,589,590	75%	43,728,112	83%
3-6 Months	3,199,869	7%	6,000,000	11%
6-9 Months	6,000,000	12%	0	0%
4-5 Years	3,122,043	6%	3,122,551	6%
<b>Total / Average</b>	<b>49,911,502</b>	<b>100%</b>	<b>52,850,663</b>	<b>100%</b>



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
<b>Cash</b>												
American National Bank Cash	ANB01	N/A	1	139,339	139,339	139,339	139,339	-	100.000	0.430	0.430	-
<b>Sub Total / Average</b>			<b>1</b>	<b>139,339</b>	<b>139,339</b>	<b>139,339</b>	<b>139,339</b>	<b>-</b>	<b>100.000</b>	<b>0.430</b>	<b>0.430</b>	<b>-</b>
<b>LGIP - Operating</b>												
Logic LGIP	LOGIC	N/A	1	11,914,278	11,914,278	11,914,278	11,914,278	-	100.000	3.000	2.602	23
MBIA LGIP	MBIA18	N/A	1	11,810,001	11,810,001	11,810,001	11,810,001	-	100.000	2.610	2.610	22
TexPool LGIP	TEXPOOLPRIME	N/A	1	16,194,168	16,194,168	16,194,168	16,194,168	-	100.000	3.000	2.591	31
TexPool LGIP	TEXPOOL	N/A	1	2,315,398	2,315,398	2,315,398	2,315,398	-	100.000	2.000	2.416	4
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	1,354,927	1,354,927	1,354,927	1,354,927	-	100.000	2.410	2.410	3
<b>Sub Total / Average</b>			<b>1</b>	<b>43,588,772</b>	<b>43,588,772</b>	<b>43,588,772</b>	<b>43,588,772</b>	<b>-</b>	<b>100.000</b>	<b>3.000</b>	<b>2.584</b>	<b>83</b>
<b>Tx TERM</b>												
TXTERM 2.55 6/21/2019	TXTERM06212019	6/21/2019	82	6,000,000	6,000,000	6,000,000	6,000,000	39,422	100.000	3.000	2.550	11
<b>Sub Total / Average</b>			<b>82</b>	<b>6,000,000</b>	<b>6,000,000</b>	<b>6,000,000</b>	<b>6,000,000</b>	<b>39,422</b>	<b>100.000</b>	<b>3.000</b>	<b>2.550</b>	<b>11</b>
<b>Agency Bond</b>												
FHLB 2.24 11/29/2022-18	3130ACTQ7	11/29/2022	1,339	3,130,000	3,122,552	3,119,828	3,111,436	23,760	99.407	2.000	2.309	6
<b>Sub Total / Average</b>			<b>1,339</b>	<b>3,130,000</b>	<b>3,122,552</b>	<b>3,119,828</b>	<b>3,111,436</b>	<b>23,760</b>	<b>99.407</b>	<b>2.000</b>	<b>2.309</b>	<b>6</b>
<b>Total / Average</b>			<b>89</b>	<b>52,858,111</b>	<b>52,850,663</b>	<b>52,847,939</b>	<b>52,839,547</b>	<b>63,182</b>	<b>99.965</b>	<b>3.000</b>	<b>2.558</b>	<b>100</b>



City of Mc Kinney  
 QUARTERLY POSITION CHANGE  
 Portfolio / Report Group: GROUP: M CDC Quarterly  
 Begin Date: 12/31/2018, End Date: 3/31/2019

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
<b>Cash</b>										
American National Bank Cash	139,339	0.430	N/A	N/A	1,195,322	139,339	(1,055,983)	1,195,322	139,339	(1,055,983)
<b>Sub Total/Average Cash</b>	<b>139,339</b>				<b>1,195,322</b>	<b>139,339</b>	<b>(1,055,983)</b>	<b>1,195,322</b>	<b>139,339</b>	<b>(1,055,983)</b>
<b>LGIP - Operating</b>										
Logic LGIP	11,914,278	2.602	N/A	N/A	6,852,776	11,914,278	5,061,502	6,852,776	11,914,278	5,061,502
MBIA LGIP	11,810,001	2.610	N/A	N/A	9,094,176	11,810,001	2,715,825	9,094,176	11,810,001	2,715,825
TexPool LGIP	2,315,398	2.416	N/A	N/A	7,291,166	2,315,398	(4,975,768)	7,291,166	2,315,398	(4,975,768)
TexPool LGIP	16,194,168	2.590	N/A	N/A	12,612,871	16,194,168	3,581,297	12,612,871	16,194,168	3,581,297
TxDaily Var. LGIP LGIP	1,354,927	2.410	N/A	N/A	543,279	1,354,927	811,648	543,279	1,354,927	811,648
<b>Sub Total/Average LGIP - Operating</b>	<b>43,588,772</b>				<b>36,394,268</b>	<b>43,588,772</b>	<b>7,194,504</b>	<b>36,394,268</b>	<b>43,588,772</b>	<b>7,194,504</b>
<b>Tx TERM</b>										
TXTERM 2.47 3/8/2019	-	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	-
<b>Sub Total/Average Corporate</b>	<b>6,000,000</b>				<b>6,500,000</b>	<b>6,000,000</b>	<b>(500,000)</b>	<b>6,500,000</b>	<b>6,000,000</b>	<b>(500,000)</b>
<b>US Agency</b>										
FAMC 1.27 3/11/2019-17	-	1.270	03/11/2016	03/11/2019	2,699,869	-	(2,699,869)	2,694,703	-	(2,694,703)
FHLB 2.24 11/29/2022-18	3,130,000	2.240	11/29/2017	11/29/2022	3,122,043	3,122,552	509	3,084,740	3,111,436	26,696
<b>Sub Total/Average US Agency</b>	<b>3,130,000</b>				<b>5,821,912</b>	<b>3,122,552</b>	<b>(2,699,360)</b>	<b>5,779,443</b>	<b>3,111,436</b>	<b>(2,668,007)</b>
<b>Total / Average</b>	<b>52,858,111</b>				<b>49,911,502</b>	<b>52,850,663</b>	<b>2,939,161</b>	<b>49,869,033</b>	<b>52,839,547</b>	<b>2,970,514</b>

**CITY OF MCKINNEY, TEXAS**  
**Quarterly Investment Report - McKinney Economic Development Corporation**  
**December 31, 2018 - March 31, 2019**  
**Portfolio Summary Management Report**

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

Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2018	\$ 11,488,561	\$ 11,535,349	\$ (46,788)	2.37	2.48	\$ 6,702	498
3/31/2019	\$ 12,644,858	\$ 12,658,546	\$ (13,688)	2.34	2.48	\$ 29,902	426
	<b>\$ 1,156,297</b>	<b>Increase in Investment Holdings (Market Value)<sup>1</sup></b>					

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

City of McKinney

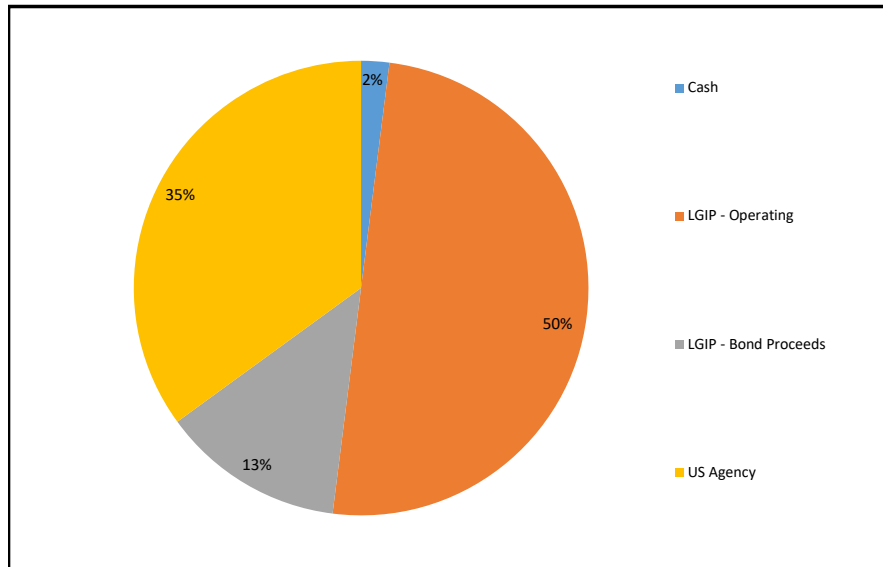
Distribution by Security Sector - Market Value

MEDC

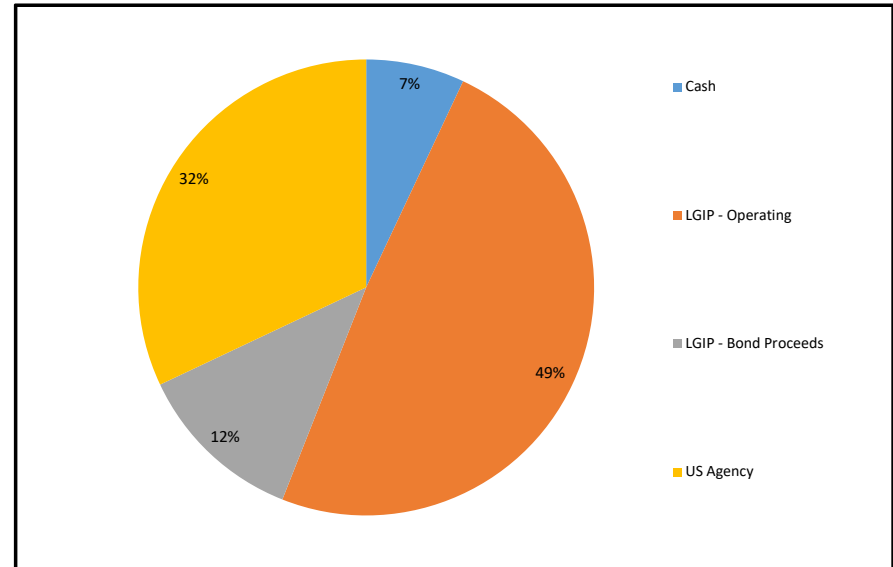
Begin Date: 12/31/2018 End Date: 3/31/2019

Security Sector Allocation				
Security Sector	Book Value 12/31/2018	% of Portfolio 12/31/2018	Book Value 3/31/2019	% of Portfolio 3/31/2019
Cash	279,182	2%	939,311	7%
LGIP - Operating	5,730,695	50%	6,193,623	49%
LGIP - Bond Proceeds	1,525,472	13%	1,525,612	12%
US Agency	4,000,000	35%	4,000,000	32%
<b>Total/Average</b>	<b>11,535,349</b>	<b>100%</b>	<b>12,658,546</b>	<b>100%</b>

Portfolio Holdings as of 12/31/2018



Portfolio Holdings as of 3/31/2019

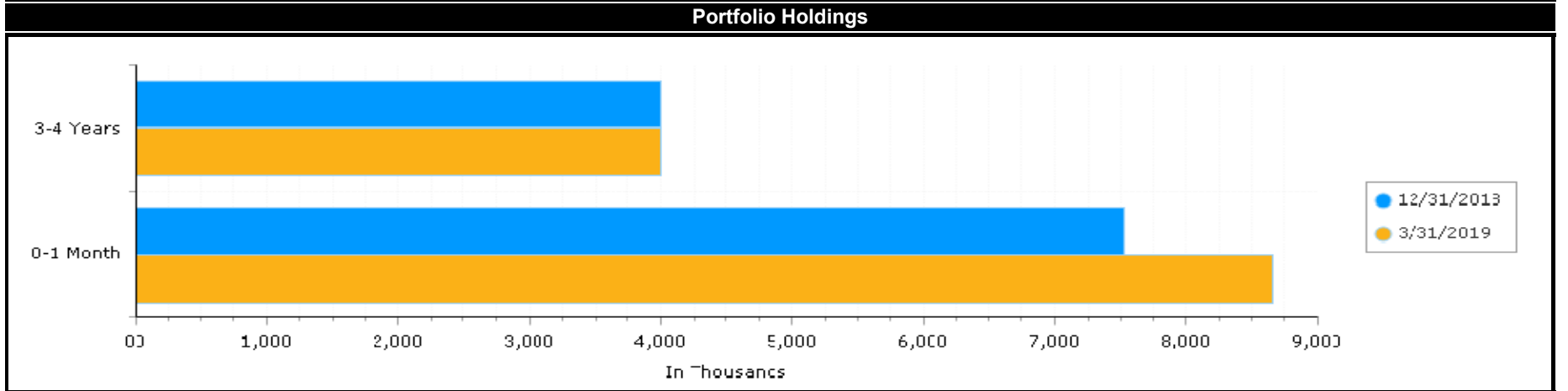




**City of McKinney**  
**Distribution by Maturity Range - Book Value**  
**GROUP: MEDC Quarterly**

Begin Date 12/31/2018 End Date: 3/31/2019

<b>Maturity Range Allocation</b>				
<b>Maturity Range</b>	<b>Book Value 12/31/2018</b>	<b>% of Portfolio 12/31/2018</b>	<b>Book Value 3/31/2019</b>	<b>% of Portfolio 3/31/2019</b>
0-1 Month	7,535,349	65%	8,658,546	68%
3-4 Years	4,000,000	35%	4,000,000	32%
<b>Total / Average</b>	<b>11,535,349</b>	<b>100%</b>	<b>12,658,546</b>	<b>100%</b>



City of Mc Kinney  
 Portfolio Holdings  
 Portfolio / Report Group: G R O U P: M E D C Quarterly  
 As of 3/31/2019

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
<b>Cash</b>												
American National Bank Cash	ANB01	N/A	1	939,311	939,311	939,311	939,311	-	100.000	0.430	0.430	7
<b>Sub Total / Average</b>			<b>1</b>	<b>939,311</b>	<b>939,311</b>	<b>939,311</b>	<b>939,311</b>	<b>-</b>	<b>100.000</b>	<b>0.430</b>	<b>0.430</b>	<b>7</b>
<b>LGIP - Operating</b>												
Logic LGIP	LOGIC	N/A	1	1,250,551	1,250,551	1,250,551	1,250,551	-	100.000	3.000	2.602	10
MBIA LGIP	MBIA18	N/A	1	1,112,075	1,112,075	1,112,075	1,112,075	-	100.000	2.610	2.610	9
TexPool LGIP	TEXPOOLPRIME	N/A	1	3,069,685	3,069,685	3,069,685	3,069,685	-	100.000	3.000	2.591	24
TexPool LGIP	TEXPOOL	N/A	1	560,897	560,897	560,897	560,897	-	100.000	2.000	2.416	4
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	200,415	200,415	200,415	200,415	-	100.000	2.410	2.410	2
<b>Sub Total / Average</b>			<b>1</b>	<b>6,193,623</b>	<b>6,193,623</b>	<b>6,193,623</b>	<b>6,193,623</b>	<b>-</b>	<b>100.000</b>	<b>2.820</b>	<b>2.575</b>	<b>49</b>
<b>LGIP - Bond Proceeds</b>												
MBIA LGIP	MBIA24	N/A	1	1,525,612	1,525,612	1,525,612	1,525,612	-	100.000	2.610	2.610	12
<b>Sub Total / Average</b>			<b>1</b>	<b>1,525,612</b>	<b>1,525,612</b>	<b>1,525,612</b>	<b>1,525,612</b>	<b>-</b>	<b>100.000</b>	<b>2.610</b>	<b>2.610</b>	<b>12</b>
<b>Agency Bond</b>												
FAMC 2.32 12/5/2022-18	3132X0ZT1	12/5/2022	1,345	4,000,000	4,000,000	4,000,000	3,986,312	29,902	99.658	2.000	2.320	32
<b>Sub Total / Average</b>			<b>1,345</b>	<b>4,000,000</b>	<b>4,000,000</b>	<b>4,000,000</b>	<b>3,986,312</b>	<b>29,902</b>	<b>99.658</b>	<b>2.000</b>	<b>2.320</b>	<b>32</b>
<b>Total / Average</b>			<b>426</b>	<b>12,658,546</b>	<b>12,658,546</b>	<b>12,658,546</b>	<b>12,644,858</b>	<b>29,902</b>	<b>99.892</b>	<b>2.000</b>	<b>2.339</b>	<b>100</b>

City of Mc Kinney  
 QUARTERLY POSITION CHANGE  
 Portfolio / Report Group: GROUP: MED C Quarterly  
 Begin Date: 12/31/2018, End Date: 3/31/2019

Description	Ending Face Amount Shares	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in BV
<b>Cash</b>										
American National Bank Cash	939,311	0.430	N/A	N/A	279,182	939,311	660,129	279,182	939,311	660,129
<b>Sub Total/Average Cash</b>	<b>939,311</b>				<b>279,182</b>	<b>939,311</b>	<b>660,129</b>	<b>279,182</b>	<b>939,311</b>	<b>660,129</b>
<b>LGIP - Operating</b>										
Logic LGIP	1,250,551	2.602	N/A	N/A	1,242,961	1,250,551	7,590	1,242,961	1,250,551	7,590
MBIA LGIP	1,112,075	2.610	N/A	N/A	1,478,596	1,112,075	(366,521)	1,478,596	1,112,075	(366,521)
TexPool LGIP	560,897	2.416	N/A	N/A	557,054	560,897	3,843	557,054	560,897	3,843
TexPool LGIP	3,069,685	2.591	N/A	N/A	2,252,978	3,069,685	816,707	2,252,978	3,069,685	816,707
TxDaily Var. LGIP LGIP	200,415	2.410	N/A	N/A	199,106	200,415	1,309	199,106	200,415	1,309
<b>Sub Total/Average LGIP - Operating</b>	<b>6,193,623</b>				<b>5,730,695</b>	<b>6,193,623</b>	<b>462,928</b>	<b>5,730,695</b>	<b>6,193,623</b>	<b>462,928</b>
<b>LGIP - Bond Proceeds</b>										
MBIA LGIP	1,525,612	2.610	N/A	N/A	1,525,472	1,525,612	140	1,525,472	1,525,612	140
<b>Sub Total/Average LGIP - Bond Proceeds</b>	<b>1,525,612</b>				<b>1,525,472</b>	<b>1,525,612</b>	<b>140</b>	<b>1,525,472</b>	<b>1,525,612</b>	<b>140</b>
<b>Agency Bond</b>										
FAMC 2.32 12/5/2022-18	4,000,000	2.320	43,074.000	12/05/2022	4,000,000	4,000,000	-	3,953,212	3,986,312	33,100
<b>Sub Total/Average Agency Bond</b>	<b>4,000,000</b>				<b>4,000,000</b>	<b>4,000,000</b>	<b>-</b>	<b>3,953,212</b>	<b>3,986,312</b>	<b>33,100</b>
<b>Total / Average</b>	<b>12,658,546</b>				<b>11,535,349</b>	<b>12,658,546</b>	<b>1,123,197</b>	<b>11,488,561</b>	<b>12,644,858</b>	<b>1,156,297</b>

**CITY OF MCKINNEY, TEXAS**  
**Quarterly Investment Report - McKinney Conventions and Visitors Bureau**  
**December 31, 2018 - March 31, 2019**  
**Portfolio Summary Management Report**

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

Quarter End	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
12/31/2018	\$ 46,965	\$ 46,965	\$ -	0.43	2.48	\$ -	1
3/31/2019	\$ 67,911	\$ 67,911	\$ -	0.43	2.48	\$ -	1
	<b>\$ 20,946</b>	<b>Decrease in Investment Holdings (Market Value)<sup>1</sup></b>					

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

City of McKinney

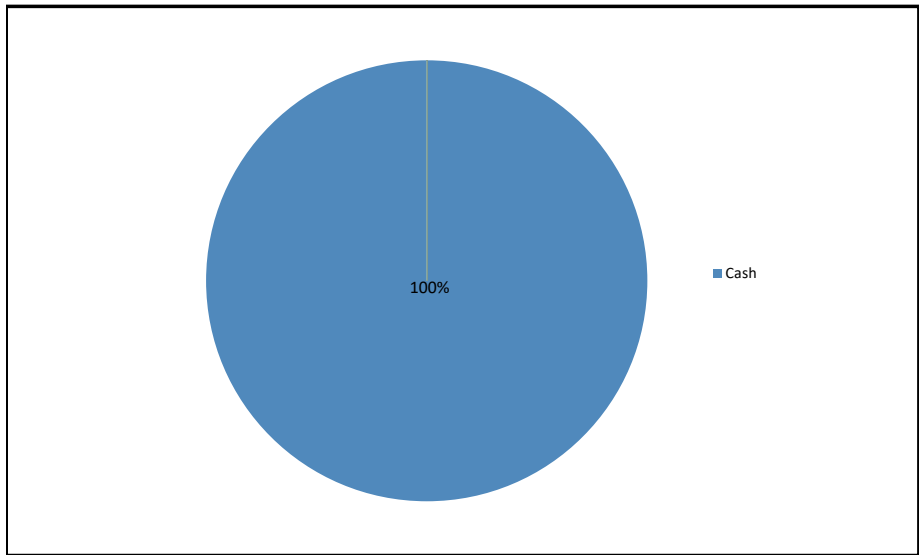
Distribution by Security Sector - Market Value

MCVB

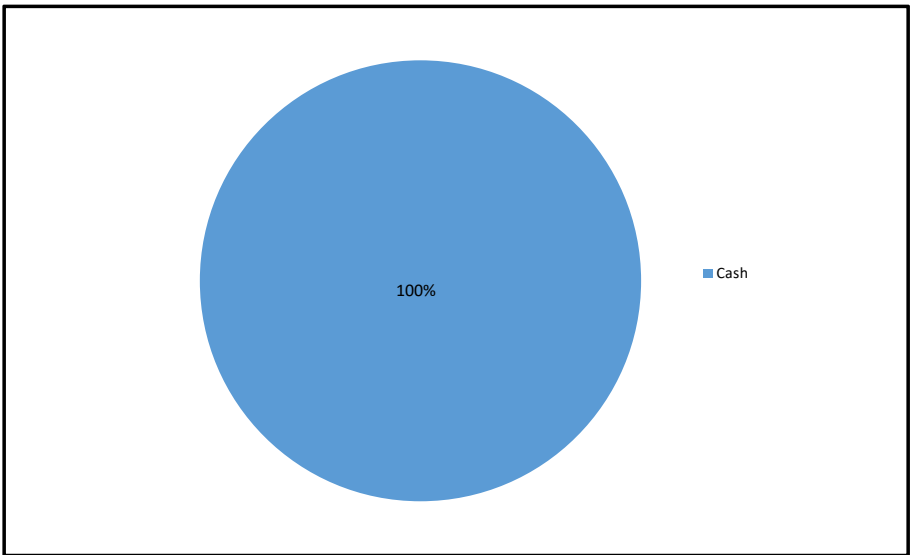
Begin Date 12/31/2018 End Date: 3/31/2019

Security Sector Allocation				
Security Sector	Book Value 12/31/2018	% of Portfolio 12/31/2018	Book Value 3/31/2019	% of Portfolio 3/31/2019
Cash	46,965	100%	67,911	100%
<b>Total/Average</b>	<b>46,965</b>	<b>100%</b>	<b>67,911</b>	<b>100%</b>

Portfolio Holdings as of 12/31/2018



Portfolio Holdings as of 3/31/2019





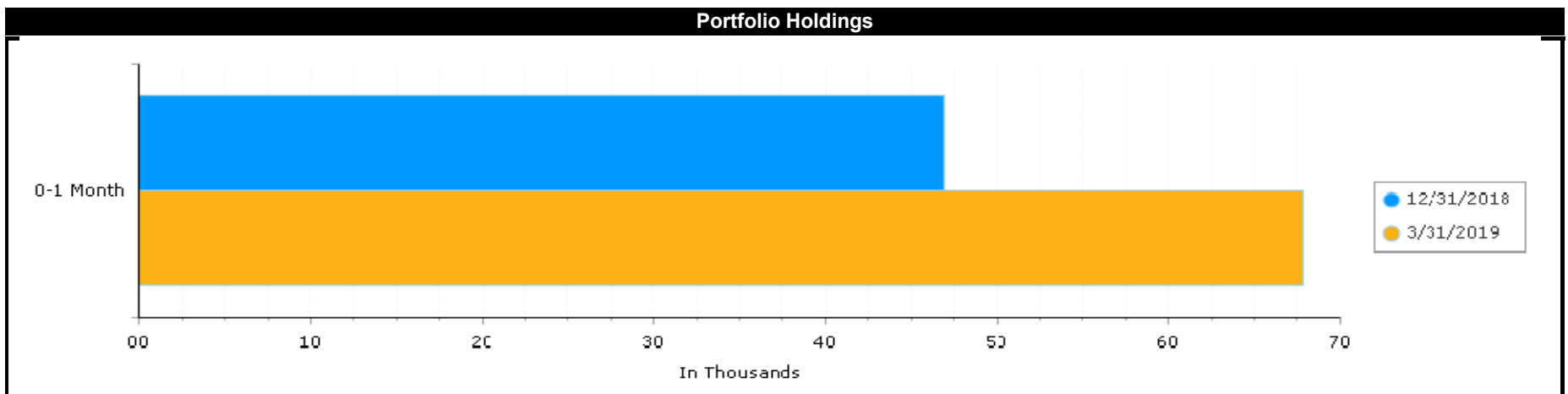
## City of McKinney

### Distribution by Maturity Range - Book Value

**MCVB**

Begin Date: 12/31/2018 End Date: 3/31/2019

Maturity Range Allocation				
Maturity Range	Book Value 12/31/2018	% of Portfolio 12/31/2018	Book Value 3/31/2019	% of Portfolio 3/31/2019
0-1 Month	46,965	100%	67,911	100%
Total / Average	46,965	100%	67,911	100%



City of Mc Kinney  
 Portfolio Holdings  
 Portfolio / Report Group: M C V B  
 As of 3/31/2019

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
<b>Cash</b>												
American National Bank Cash	ANB01	N/A	1	67,911	67,911	67,911	67,911	-	100.000	0.430	0.430	100
<b>Sub Total / Average</b>			<b>1</b>	<b>67,911</b>	<b>67,911</b>	<b>67,911</b>	<b>67,911</b>	<b>-</b>	<b>100.000</b>	<b>0.430</b>	<b>0.430</b>	<b>100</b>
<b>Total / Average</b>			<b>1</b>	<b>67,911</b>	<b>67,911</b>	<b>67,911</b>	<b>67,911</b>	<b>-</b>	<b>100.000</b>	<b>0.430</b>	<b>0.430</b>	<b>100</b>

City of Mc Kinney  
 QUARTERLY POSITION CHANGE  
 Portfolio / Report Group: MCVB  
 Begin Date: 12/31/2018, End Date: 3/31/2019

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
<b>Cash</b>										
American National Bank Cash	67,911	0.430	N/A	N/A	46,965	67,911	20,946	46,965	67,911	20,946
<b>Sub Total/Average Cash</b>	<b>67,911</b>				<b>46,965</b>	<b>67,911</b>	<b>20,946</b>	<b>46,965</b>	<b>67,911</b>	<b>20,946</b>
<b>Total / Average</b>	<b>67,911</b>				<b>46,965</b>	<b>67,911</b>	<b>20,946</b>	<b>46,965</b>	<b>67,911</b>	<b>20,946</b>