

**CITY OF MCKINNEY, TEXAS**  
**FY 18-19 Annual Investment Report - Combined Portfolio**  
**September 30, 2018 - September 30, 2019**  
**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
9/30/2018	\$ 516,341,765	\$ 517,836,859	\$ (1,495,094)	2.16	2.21	\$ 634,053	248
9/30/2019	\$ 575,515,244	\$ 575,459,844	\$ 55,400	2.13	1.94	\$ 350,506	71
	<b>\$ 59,173,479</b>	<b>Increase in Investment Holdings (Market Value)'</b>					

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

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

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

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

\_\_\_\_\_  
**Trudy G. Mathis, Director of Finance**

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

"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**  
**FY 18-19 Annual Investment Report - City Portfolio**  
**September 30, 2018 - September 30, 2019**  
**Summary Management Report**



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Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 6 Month	Accrued Interest Receivable	Weighted Average Maturity
9/30/2018	\$ 460,059,322	\$ 461,328,919	\$ (1,269,597)	2.15	2.21	\$ 576,341	252
9/30/2019	\$ 503,215,664	\$ 503,170,818	\$ 44,846	2.11	1.94	\$ 297,297	65
	<b>\$ 43,156,342</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.

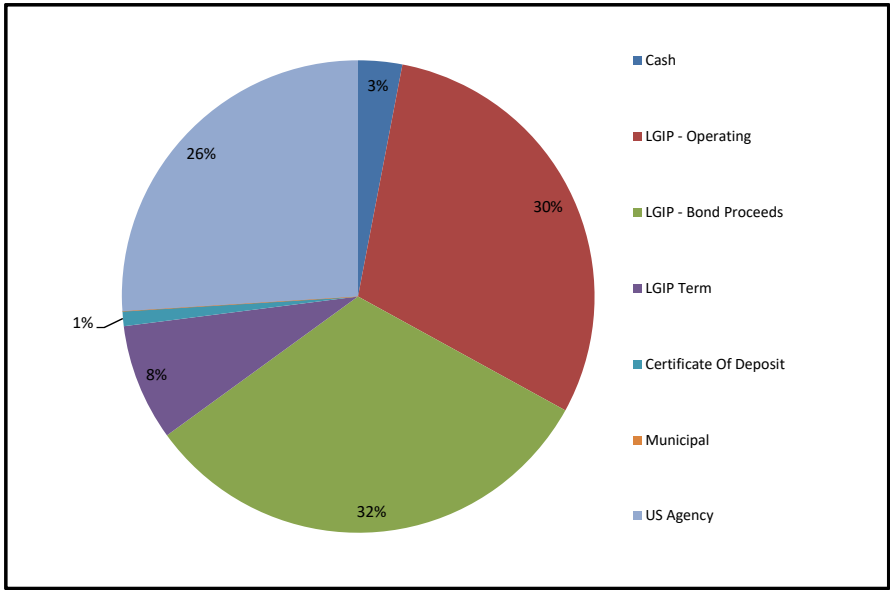
**City of McKinney**  
**Distribution by Security Sector - Book Value**

**CITY**

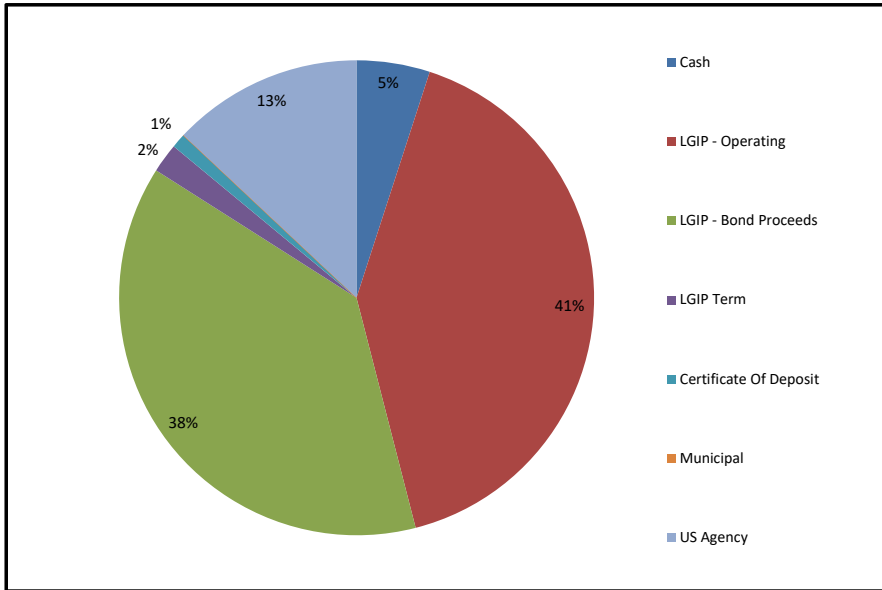
Begin Date: 9/30/2018 End Date: 9/30/2019

<b>Security Sector Allocation</b>				
<b>Security Sector</b>	<b>Book Value 9/30/2018</b>	<b>% of Portfolio 9/30/2018</b>	<b>Book Value 9/30/2019</b>	<b>% of Portfolio 9/30/2019</b>
Cash	12,709,926	3%	24,414,550	5%
LGIP - Operating	136,235,436	30%	206,642,984	41%
LGIP - Bond Proceeds	145,546,727	32%	194,706,570	38%
LGIP Term	38,500,000	8%	10,000,000	2%
Certificate Of Deposit	5,385,971	1%	5,280,687	1%
Municipal	2,251,894	0%	683,375	0%
US Agency	120,698,965	26%	61,442,652	13%
<b>Total/Average</b>	<b>461,328,919</b>	<b>100%</b>	<b>503,170,818</b>	<b>100%</b>

**Portfolio Holdings as of 9/30/2018**



**Portfolio Holdings as of 9/30/2019**



Date To Date  
Annual Position Change  
Portfolio / Report Group: City  
Begin Date: 9/30/2018, End Date: 9/30/2019

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	
<b>Cash</b>											
American National Bank Cash	3,216,046	0.430	N/A	N/A	12,593,842	3,216,046	(9,377,796)	12,593,842	3,216,046	(9,377,796)	
Bank of New York Mellon Cash	82,899	1.820	N/A	N/A	116,084	82,899	(33,185)	116,084	82,899	(33,185)	
JP Morgan Chase Cash	21,115,605	0.000	N/A	N/A	-	21,115,605	21,115,605	-	21,115,605	21,115,605	
<b>Sub Total/Average Cash</b>	<b>24,414,550</b>				<b>12,709,926</b>	<b>24,414,550</b>	<b>11,704,624</b>	<b>12,709,926</b>	<b>24,414,550</b>	<b>11,704,624</b>	
<b>LGIP - Operating</b>											
Logic LGIP	51,979,507	2.246	N/A	N/A	42,221,299	51,979,507	9,758,208	42,221,299	51,979,507	9,758,208	
MBIA LGIP	66,125,872	2.200	N/A	N/A	58,173,471	66,125,872	7,952,401	58,173,471	66,125,872	7,952,401	
TexPool LGIP	27,830,567	2.164	N/A	N/A	29,318,931	27,830,567	(1,488,364)	29,318,931	27,830,567	(1,488,364)	
TexPool LGIP	20,009,045	2.275	N/A	N/A	2,118,958	20,009,045	17,890,087	2,118,958	20,009,045	17,890,087	
TxDaily Var. LGIP LGIP	40,697,993	2.150	N/A	N/A	4,402,777	40,697,993	36,295,216	4,402,777	40,697,993	36,295,216	
<b>Sub Total/Average LGIP - Operating</b>	<b>206,642,984</b>				<b>136,235,436</b>	<b>206,642,984</b>	<b>70,407,548</b>	<b>136,235,436</b>	<b>206,642,984</b>	<b>70,407,548</b>	
<b>LGIP - Bond Proceeds</b>											
Logic LGIP	1,019,526	2.246	N/A	N/A	11,223,852	1,019,526	(10,204,326)	11,223,852	1,019,526	(10,204,326)	
Logic LGIP	15,776,573	2.246	N/A	N/A	19,559,217	15,776,573	(3,782,644)	19,559,217	15,776,573	(3,782,644)	
Logic LGIP	21,844,528	2.246	N/A	N/A	35,531,829	21,844,528	(13,687,301)	35,531,829	21,844,528	(13,687,301)	
MBIA LGIP	-	2.200	N/A	N/A	1,573,968	-	(1,573,968)	1,573,968	-	(1,573,968)	
MBIA LGIP LGIP	24,676,744	2.200	N/A	N/A	28,574,751	24,676,744	(3,898,007)	28,574,751	24,676,744	(3,898,007)	
MBIA LGIP	7,513,626	2.200	N/A	N/A	-	7,513,626	7,513,626	-	7,513,626	7,513,626	
TexPool LGIP	1,670,915	2.164	N/A	N/A	2,711,579	1,670,915	(1,040,664)	2,711,579	1,670,915	(1,040,664)	
TexPool LGIP	36,129,928	2.164	N/A	N/A	-	36,129,928	36,129,928	-	36,129,928	36,129,928	
TexPool LGIP	41,771,944	2.164	N/A	N/A	-	41,771,944	41,771,944	-	41,771,944	41,771,944	
TxDaily Var. LGIP LGIP	387,181	2.150	N/A	N/A	1,647,041	387,181	(1,259,860)	1,647,041	387,181	(1,259,860)	
TXDAILY VAR. LGIP LGIP	11,561,782	2.150	N/A	N/A	11,988,337	11,561,782	(426,555)	11,988,337	11,561,782	(426,555)	
TXDAILY VAR. LGIP LGIP	32,353,823	2.150	N/A	N/A	32,736,153	32,353,823	(382,330)	32,736,153	32,353,823	(382,330)	
<b>Sub Total/Average LGIP - Bond Proceeds</b>	<b>194,706,570</b>				<b>145,546,727</b>	<b>194,706,570</b>	<b>49,159,843</b>	<b>145,546,727</b>	<b>194,706,570</b>	<b>49,159,843</b>	
<b>Tx TERM</b>											
TXTERM 2.04 10/28/2019	10,000,000	2.040	08/29/2019	10/28/2019	-	10,000,000	10,000,000	-	10,000,000	10,000,000	
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 2.48 9/10/2019	-	2.480	05/14/2019	09/10/2019	-	-	-	-	-	-	
TXTERM 2.55 6/21/2019	-	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	-	2.920	12/28/2018	09/24/2019	-	-	-	-	-	-	
<b>Sub Total/Average Tx TERM</b>	<b>29,500,000</b>				<b>38,500,000</b>	<b>10,000,000</b>	<b>(28,500,000)</b>	<b>38,500,000</b>	<b>10,000,000</b>	<b>(28,500,000)</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	255,557	5,557	
LEGACY 1.15 6/5/2019	-	1.150	05/31/2016	06/05/2019	5,135,971	-	(5,135,971)	5,135,971	-	(5,135,971)	
LEGACY 2.46 12/5/2019	5,030,687	2.460	06/05/2019	12/05/2019	-	5,030,687	5,030,687	-	5,030,687	5,030,687	
<b>Sub Total/Average Certificate Of Deposit</b>	<b>5,280,687</b>				<b>5,385,971</b>	<b>5,280,687</b>	<b>(105,284)</b>	<b>5,385,971</b>	<b>5,286,244</b>	<b>(99,727)</b>	

Date To Date  
Annual Position Change  
Portfolio / Report Group: City  
Begin Date: 9/30/2018, End Date: 9/30/2019

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
<b>Municipal</b>										
DISTRICT OF COLUMBIA 4.673 12/1/2020	250,000	4.673	12/31/2018	12/01/2020	-	254,996	254,996	-	257,425	257,425
DNN 5 2/15/2019	-	5.000	06/16/2015	02/15/2019	1,013,112	-	(1,013,112)	1,011,400	-	(1,011,400)
Mansfield Tex CTFS 4 2/15/2019	-	4.000	01/11/2017	02/15/2019	635,911	-	(635,911)	634,851	-	(634,851)
New York City Transitional Finance Authority 2.85	425,000	2.850	04/26/2019	08/01/2022	-	428,379	428,379	-	436,790	436,790
TXSHGR 4 5/15/2019	-	4.000	07/23/2015	05/15/2019	602,871	-	(602,871)	600,272	-	(600,272)
<b>Sub Total/Average Municipal</b>	<b>675,000</b>				<b>2,251,894</b>	<b>683,375</b>	<b>(1,568,519)</b>	<b>2,246,523</b>	<b>694,215</b>	<b>(1,552,308)</b>
<b>US Agency</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	-	4,940,410	4,995,000	54,590
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	5,041,150	228,180
FAMC 2.98 9/20/2021-19	-	2.980	09/19/2018	09/20/2021	3,241,958	-	(3,241,958)	3,235,141	-	(3,235,141)
FFCB 1.08 8/15/2019-17	-	1.080	08/15/2016	08/15/2019	3,300,000	-	(3,300,000)	3,257,747	-	(3,257,747)
FFCB 1.08 8/15/2019-17	-	1.080	08/15/2016	08/15/2019	1,000,000	-	(1,000,000)	987,196	-	(987,196)
FFCB 1.17 10/3/2019-17	5,000,000	1.170	10/03/2016	10/03/2019	4,999,580	4,999,997	417	4,928,740	4,999,800	71,060
FFCB 1.18 6/13/2019-17	-	1.180	06/21/2016	06/13/2019	5,000,118	-	(5,000,118)	4,953,810	-	(4,953,810)
FFCB 1.63 9/17/2021	5,000,000	1.630	09/17/2019	09/17/2021	-	4,985,271	4,985,271	-	4,987,350	4,987,350
FFCB 1.85 8/26/2022-20	1,000,000	1.850	08/29/2019	08/26/2022	-	999,514	999,514	-	998,940	998,940
FFCB 2.05 8/23/2022-18	5,000,000	2.050	08/29/2017	08/23/2022	4,997,849	4,998,401	552	4,784,420	5,000,200	215,780
FFCB 2.69 9/4/2020	5,000,000	2.690	09/17/2019	09/04/2020	-	5,037,797	5,037,797	-	5,040,400	5,040,400
FFCB 2.74 6/6/2022	5,000,000	2.740	09/10/2019	06/06/2022	-	4,996,081	4,996,081	-	4,993,900	4,993,900
FFCB 3 2/7/2024-19	-	3.000	02/15/2019	02/07/2024	-	-	-	-	-	-
FFCB 3.17 9/19/2022-19	-	3.170	09/24/2018	09/19/2022	3,491,984	-	(3,491,984)	3,493,399	-	(3,493,399)
FFCB 3.17 9/19/2022-19	-	3.170	09/24/2018	09/19/2022	2,090,828	-	(2,090,828)	2,091,049	-	(2,091,049)
FFCB 3.24 9/29/2023-18	-	3.240	12/21/2018	09/29/2023	-	-	-	-	-	-
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	1,999,020	33,034
FHLB 1.19 10/28/2019-17	3,000,000	1.190	04/28/2019	10/28/2019	-	3,000,000	3,000,000	-	2,998,530	2,998,530
FHLB 1.19 10/28/2019-17	-	1.190	10/28/2016	10/28/2019	3,000,000	-	(3,000,000)	2,951,448	-	(2,951,448)
FHLB 1.75 6/12/2020-18	685,000	1.750	12/20/2017	06/12/2020	682,425	683,940	1,515	672,630	684,514	11,884
FHLB 1.75 6/12/2020-18	4,500,000	1.750	12/20/2017	06/12/2020	4,483,084	4,493,034	9,950	4,418,735	4,496,805	78,070
FHLB 2.77 3/28/2022-19	-	2.770	03/28/2019	03/28/2022	-	-	-	-	-	-
FHLB 2.8 2/28/2022-19	-	2.800	02/28/2019	02/28/2022	-	-	-	-	-	-
FHLB 2.95 9/17/2021-18	-	2.950	09/19/2018	09/17/2021	1,996,041	-	(1,996,041)	1,995,190	-	(1,995,190)
FHLB 3 12/28/2021-19	-	3.000	12/28/2018	12/28/2021	-	-	-	-	-	-
FHLB 3.05 3/28/2022-19	-	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	-	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	-	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	-	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	-	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	-	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	-	1.200	05/16/2016	05/16/2019	3,000,000	-	(3,000,000)	2,975,511	-	(2,975,511)

Date To Date  
Annual Position Change  
Portfolio / Report Group: City  
Begin Date: 9/30/2018, End Date: 9/30/2019

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
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	1,998,020	28,552
FHLMC 2.05 6/10/2022-20	5,000,000	2.050	09/10/2019	06/10/2022	-	5,000,000	5,000,000	-	5,000,600	5,000,600
FHLMC 2.125 12/29/2020-18	-	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	-	2.500	02/26/2018	02/26/2021	5,000,000	-	(5,000,000)	4,950,195	-	(4,950,195)
FHLMC 2.75 2/28/2022-19	-	2.750	02/28/2019	02/28/2022	-	-	-	-	-	-
FHLMC 2.8 2/28/2022-19	-	2.800	02/28/2019	02/28/2022	-	-	-	-	-	-
FHLMC 2.8 6/28/2021-18	-	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	-	2.850	07/30/2018	07/30/2021	5,000,000	-	(5,000,000)	4,972,960	-	(4,972,960)
FHLMC 3.15 6/28/2022-19	-	3.150	12/28/2018	06/28/2022	-	-	-	-	-	-
FHLMC Step 3/21/2024-19	-	2.750	03/21/2019	03/21/2024	-	-	-	-	-	-
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	-	1.125	09/30/2016	09/27/2019	5,000,414	-	(5,000,414)	4,924,495	-	(4,924,495)
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	1,996,380	34,664
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	2,997,750	37,554
FNMA 1.75 11/25/2020-16	3,000,000	1.750	11/25/2015	11/25/2020	2,997,417	2,998,617	1,200	3,000,000	2,989,650	(10,350)
FNMA 2.875 6/28/2021-18	-	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	07/20/2018	12/28/2021	3,000,000	-	(3,000,000)	2,986,491	-	(2,986,491)
GMATBK 2 8/15/2022	250,000	2.000	08/15/2019	08/15/2022	-	250,000	250,000	-	253,092	253,092
<b>Sub Total/Average US Agency</b>	<b>61,435,000</b>				<b>120,698,965</b>	<b>61,442,652</b>	<b>(59,256,313)</b>	<b>119,434,739</b>	<b>61,471,101</b>	<b>(57,963,638)</b>
<b>Total / Average</b>	<b>522,654,791</b>				<b>461,328,919</b>	<b>503,170,818</b>	<b>41,841,899</b>	<b>460,059,322</b>	<b>503,215,664</b>	<b>43,156,342</b>

**CITY OF MCKINNEY, TEXAS**  
**FY 18-19 Annual Investment Report - MCDC Portfolio**  
**September 30, 2018 - September 30, 2019**  
**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	\$ 46,821,128	\$ 46,928,037	\$ (106,909)	2.20	2.21	\$ 28,068	147
9/30/2019	\$ 57,499,427	\$ 57,492,833	\$ 6,594	2.22	1.94	\$ 23,565	64
	<b>\$ 10,678,299</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.

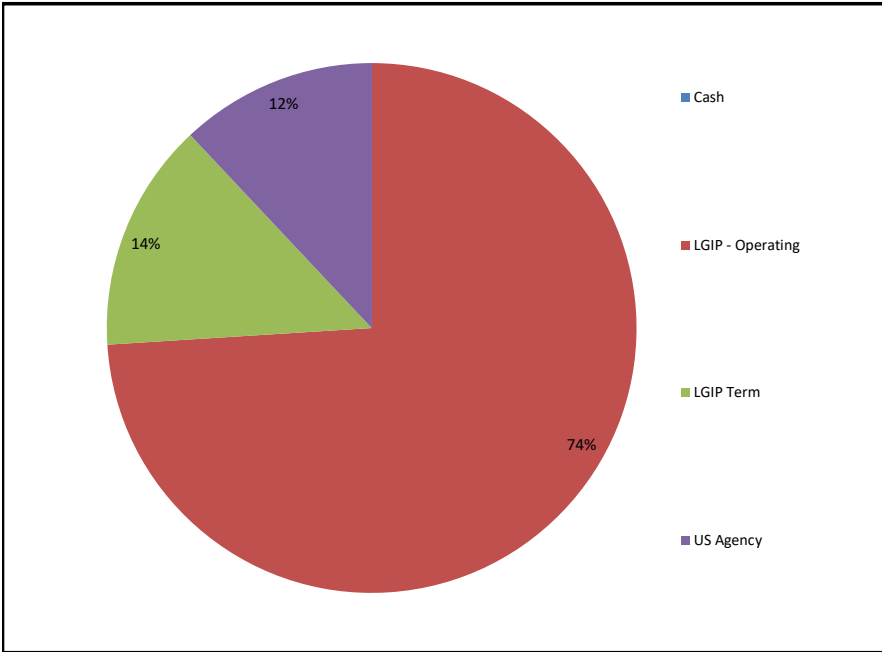
**City of McKinney**  
**Distribution by Security Sector - Book Value**

**MCDC**

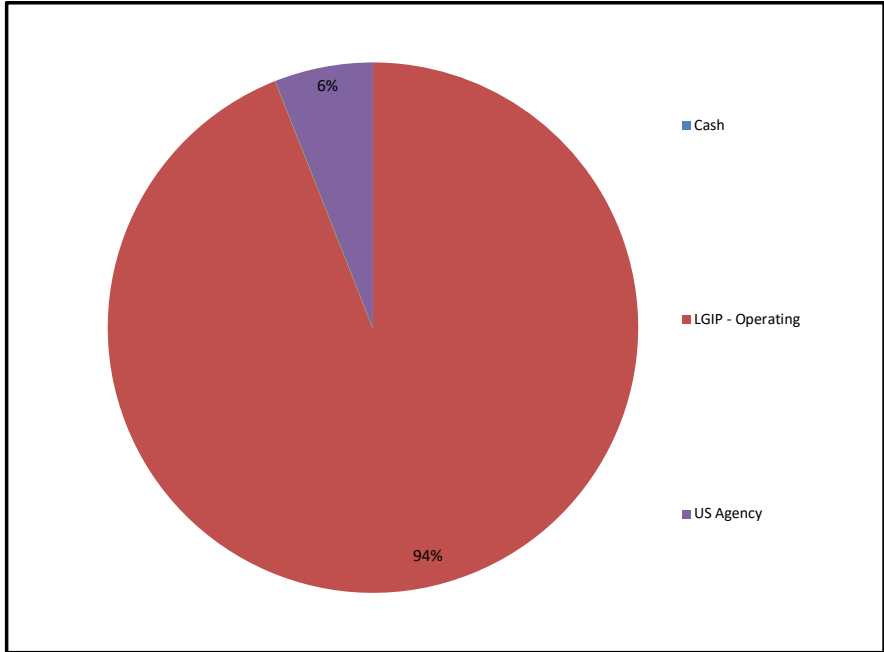
Begin Date: 9/30/2018 End Date: 9/30/2019

<b>Security Sector Allocation</b>				
<b>Security Sector</b>	<b>Book Value 9/30/2018</b>	<b>% of Portfolio 9/30/2018</b>	<b>Book Value 9/30/2019</b>	<b>% of Portfolio 9/30/2019</b>
Cash	104,527	0%	215,029	0%
LGIP - Operating	34,502,283	74%	54,154,241	94%
LGIP Term	6,500,000	14%	-	0%
US Agency	5,821,227	12%	3,123,563	6%
<b>Total/Average</b>	<b>46,928,037</b>	<b>100%</b>	<b>57,492,833</b>	<b>100%</b>

**Portfolio Holdings as of 9/30/2018**



**Portfolio Holdings as of 9/30/2019**





City of Mc Kinney  
 Annual Position Change  
 Portfolio / Report Group: MCDC  
 Begin Date: 9/30/2018, End Date: 9/30/2019

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	
<b>Cash</b>											
American National Bank Cash	215,029	1.840	N/A	N/A	104,527	215,029	110,502	104,527	215,029	110,502	
<b>Sub Total/Average Cash</b>	<b>214,885</b>				<b>104,527</b>	<b>215,029</b>	<b>110,502</b>	<b>104,527</b>	<b>215,029</b>	<b>110,502</b>	
<b>LGIP - Operating</b>											
Logic LGIP	13,320,390	2.246	N/A	N/A	5,815,307	13,320,390	7,505,083	5,815,307	13,320,390	7,505,083	
MBIA LGIP	12,354,555	2.200	N/A	N/A	9,113,680	12,354,555	3,240,875	9,113,680	12,354,555	3,240,875	
TexPool LGIP	2,846,116	2.164	N/A	N/A	2,269,196	2,846,116	576,920	2,269,196	2,846,116	576,920	
TexPool LGIP	15,833,462	2.275	N/A	N/A	16,763,575	15,833,462	(930,113)	16,763,575	15,833,462	(930,113)	
TxDaily Var. LGIP LGIP	9,799,718	2.150	N/A	N/A	540,525	9,799,718	9,259,193	540,525	9,799,718	9,259,193	
<b>Sub Total/Average LGIP - Operating</b>	<b>54,154,241</b>				<b>34,502,283</b>	<b>54,154,241</b>	<b>19,651,958</b>	<b>34,502,283</b>	<b>54,154,241</b>	<b>19,651,958</b>	
<b>Tx TERM</b>											
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	-	2.550	9/26/2018	6/21/2019	6,000,000	-	(6,000,000)	6,000,000	-	(6,000,000)	
<b>Sub Total/Average Tx TERM</b>	<b>500,000</b>				<b>6,500,000</b>	<b>-</b>	<b>(6,500,000)</b>	<b>6,500,000</b>	<b>-</b>	<b>(6,500,000)</b>	
<b>US Agency</b>											
FAMC 1.27 3/11/2019-17	-	1.270	3/11/2016	3/11/2019	2,699,698	-	(2,699,698)	2,686,287	-	(2,686,287)	
FHLB 2.24 11/29/2022-18	3,130,000	2.240	11/29/2017	11/29/2022	3,121,529	3,123,563	2,034	3,028,031	3,130,157	102,126	
<b>Sub Total/Average US Agency</b>	<b>3,130,000</b>				<b>5,821,227</b>	<b>3,123,563</b>	<b>(2,697,664)</b>	<b>5,714,318</b>	<b>3,130,157</b>	<b>(2,584,161)</b>	
<b>Total / Average</b>	<b>57,999,126</b>				<b>46,928,037</b>	<b>57,492,833</b>	<b>10,564,796</b>	<b>46,821,128</b>	<b>57,499,427</b>	<b>10,678,299</b>	

**CITY OF MCKINNEY, TEXAS**  
**FY 18-19 Annual Investment Report - MEDC Portfolio**  
**September 30, 2018 - September 30, 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
9/30/2018	\$ 9,393,040	\$ 9,511,628	\$ (118,588)	2.23	2.21	\$ 29,644	643
9/30/2019	\$ 14,733,843	\$ 14,729,883	\$ 3,960	2.23	1.94	\$ 29,644	316
	<b>\$ 5,340,803</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.

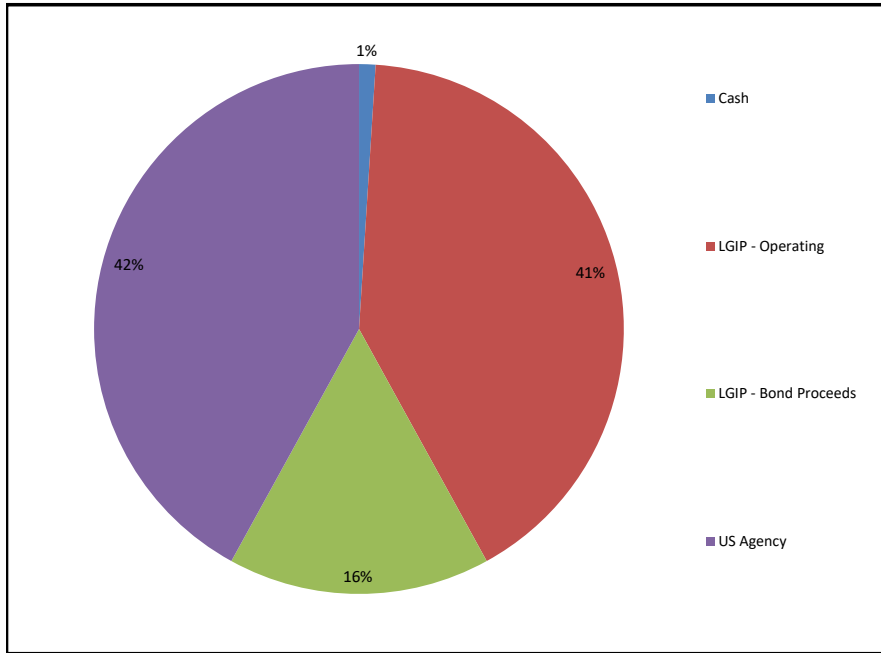
**City of McKinney**  
**Distribution by Security Sector - Book Value**

**MEDC**

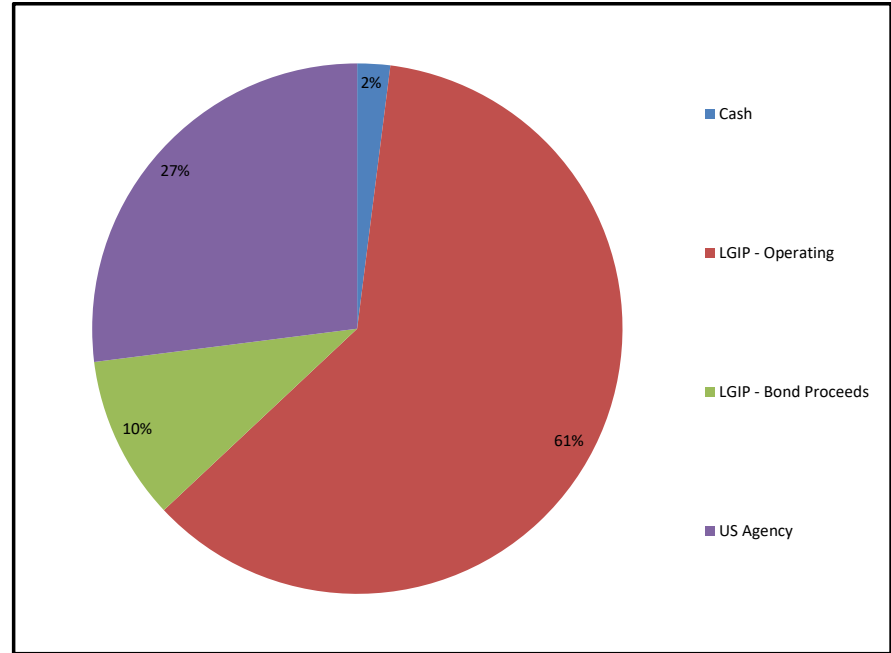
Begin Date: 9/30/2018 End Date: 9/30/2019

<b>Security Sector Allocation</b>				
<b>Security Sector</b>	<b>Book Value 9/30/2018</b>	<b>% of Portfolio 9/30/2018</b>	<b>Book Value 9/30/2019</b>	<b>% of Portfolio 9/30/2019</b>
Cash	129,892	1%	211,575	2%
LGIP - Operating	3,856,675	41%	8,993,323	61%
LGIP - Bond Proceeds	1,525,061	16%	1,524,985	10%
US Agency	4,000,000	42%	4,000,000	27%
<b>Total/Average</b>	<b>9,511,628</b>	<b>100%</b>	<b>14,729,883</b>	<b>100%</b>

**Portfolio Holdings as of 9/30/2018**



**Portfolio Holdings as of 9/30/2019**



City of Mc Kinney  
Annual Position Change  
Portfolio / Report Group: MEDC  
Begin Date: 9/30/2018, End Date: 9/30/2019

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	
<b>Cash</b>											
American National Bank Cash	211,575	1.840	N/A	N/A	129,892	211,575	81,683	129,892	211,575	81,683	
<b>Sub Total/Average Cash</b>	<b>211,575</b>				<b>129,892</b>	<b>211,575</b>	<b>81,683</b>	<b>129,892</b>	<b>211,575</b>	<b>81,683</b>	
<b>LGIP - Operating</b>											
Logic LGIP	1,619,221	2.246	N/A	N/A	1,235,798	1,619,221	383,423	1,235,798	1,619,221	383,423	
MBIA LGIP	3,636,871	2.200	N/A	N/A	972,635	3,636,871	2,664,236	972,635	3,636,871	2,664,236	
TexPool LGIP	567,014	2.164	N/A	N/A	554,439	567,014	12,575	554,439	567,014	12,575	
TexPool LGIP	2,967,517	2.275	N/A	N/A	895,705	2,967,517	2,071,812	895,705	2,967,517	2,071,812	
TxDaily Var. LGIP LGIP	202,700	2.150	N/A	N/A	198,098	202,700	4,602	198,098	202,700	4,602	
<b>Sub Total/Average LGIP - Operating</b>	<b>8,993,323</b>				<b>3,856,675</b>	<b>8,993,323</b>	<b>5,136,648</b>	<b>3,856,675</b>	<b>8,993,323</b>	<b>5,136,648</b>	
<b>LGIP - Bond Proceeds</b>											
MBIA LGIP	1,524,985	2.200	N/A	N/A	1,525,061	1,524,985	(76)	1,525,061	1,524,985	(76)	
<b>Sub Total/Average LGIP - Bond Proceeds</b>	<b>1,524,985</b>				<b>1,525,061</b>	<b>1,524,985</b>	<b>(76)</b>	<b>1,525,061</b>	<b>1,524,985</b>	<b>(76)</b>	
<b>US Agency</b>											
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	4,003,960	122,548	
<b>Sub Total/Average US Agency</b>	<b>4,000,000</b>				<b>4,000,000</b>	<b>4,000,000</b>	<b>-</b>	<b>3,881,412</b>	<b>4,003,960</b>	<b>122,548</b>	
<b>Total / Average</b>	<b>14,729,883</b>				<b>9,511,628</b>	<b>14,729,883</b>	<b>5,218,255</b>	<b>9,393,040</b>	<b>14,733,843</b>	<b>5,340,803</b>	

**CITY OF MCKINNEY, TEXAS**  
**FY 18-19 Annual Investment Report - MCVB Portfolio**  
**September 30, 2018 - September 30, 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
9/30/2018	\$ 68,275	\$ 68,275	\$ -	0.43	2.21	\$ -	1
9/30/2019	\$ 66,310	\$ 66,310	\$ -	0.43	1.94	\$ -	1
	<b>\$ (1,965)</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.

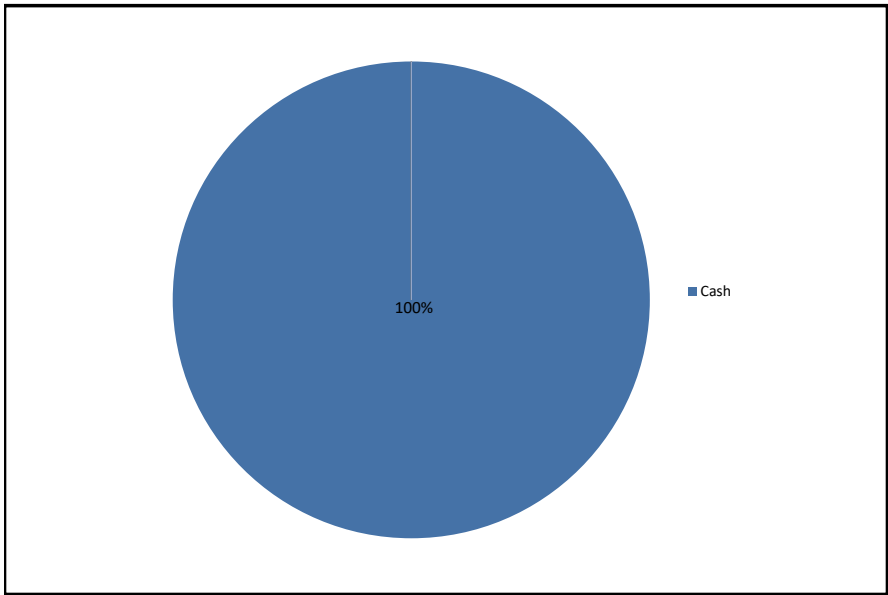
**City of McKinney**  
**Distribution by Security Sector - Book Value**

**MCVB**

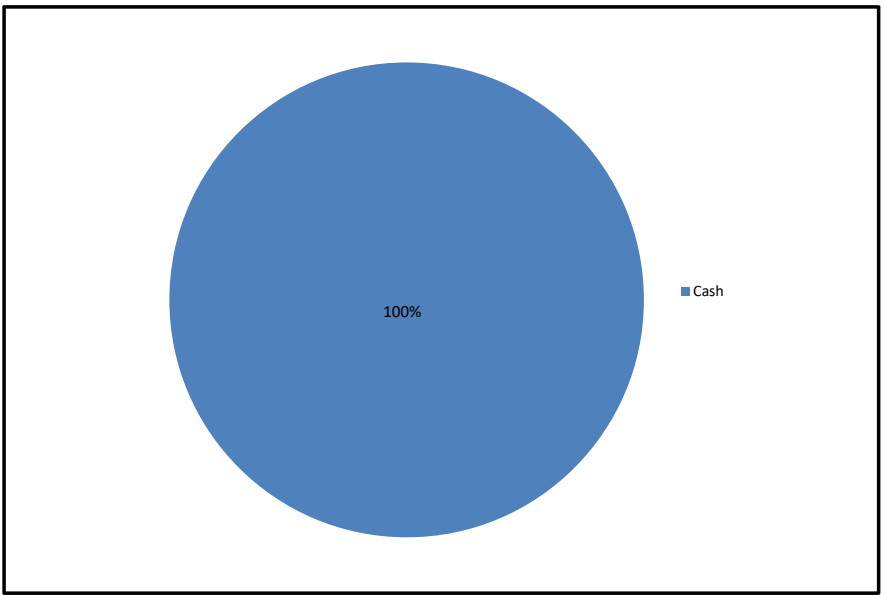
Begin Date: 9/30/2018 End Date: 9/30/2019

<b>Security Sector Allocation</b>				
<b>Security Sector</b>	<b>Book Value 9/30/2018</b>	<b>% of Portfolio 9/30/2018</b>	<b>Book Value 9/30/2019</b>	<b>% of Portfolio 9/30/2019</b>
Cash	68,275	100%	66,310	100%
<b>Total/Average</b>	<b>68,275</b>	<b>100%</b>	<b>66,310</b>	<b>100%</b>

**Portfolio Holdings as of 9/30/2018**



**Portfolio Holdings as of 9/30/2019**



City of McKinney  
 Annual Position Change  
 Portfolio/Report Group: MCVB  
 Begin Date: 9/30/2018, End Date: 9/30/2019

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
<b>Cash</b>										
American National Bank Cash	66,310	0.430	N/A	N/A	68,275	66,310	(1,965)	68,275	66,310	(1,965)
<b>Sub Total/Average Cash</b>	<b>66,310</b>				<b>68,275</b>	<b>66,310</b>	<b>(1,965)</b>	<b>68,275</b>	<b>66,310</b>	<b>(1,965)</b>
<b>Total / Average</b>	<b>66,310</b>				<b>68,275</b>	<b>66,310</b>	<b>(1,965)</b>	<b>68,275</b>	<b>66,310</b>	<b>(1,965)</b>