

City of McKinney

FY 2020 – 1st Quarter Investment Report Ending 12/31/2019



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CITY OF MCKINNEY, TEXAS
Investment Report - Combined Quarterly Portfolio
September 30, 2019 - December 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
9/30/2019	\$ 575,515,244	\$ 575,459,844	\$ 55,400	2.13	1.94	\$ 350,506	71
12/31/2019	\$ 613,387,502	\$ 613,291,155	\$ 96,347	1.76	1.59	\$ 193,250	65
	\$ 37,872,258	Increase in Investment Holdings (Market Value)¹					

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

CITY OF MCKINNEY, TEXAS
Investment Report - City Quarterly Portfolio
September 30, 2019 - December 31, 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
9/30/2019	\$ 503,215,664	\$ 503,170,818	\$ 44,846	2.11	1.94	\$ 297,297	65
12/31/2019	\$ 539,686,160	\$ 539,589,813	\$ 96,347	1.76	1.59	\$ 193,250	74
	\$ 36,470,496 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

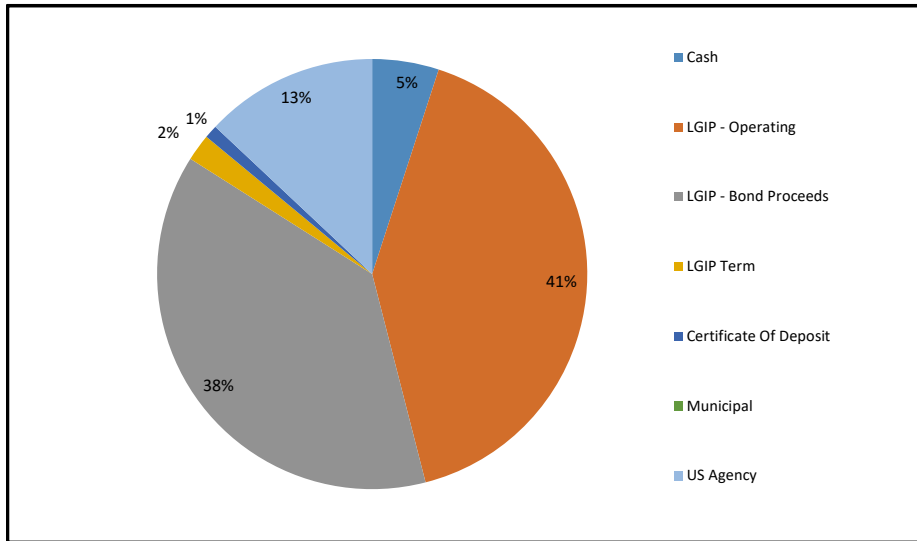
Distribution by Security Sector - Book Value

CITY

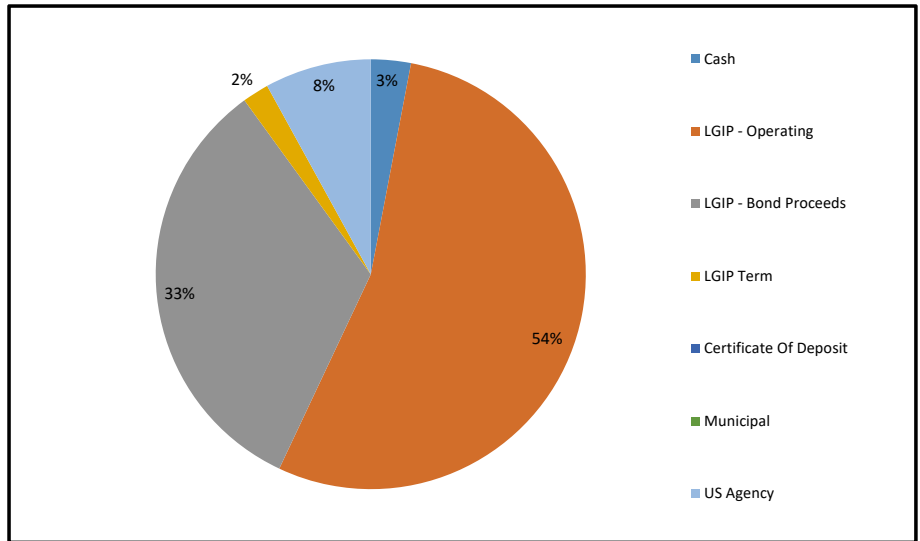
Begin Date 9/30/2019 End Date: 12/31/2019

Security Sector Allocation				
Security Sector	Book Value 9/30/2019	% of Portfolio 9/30/2019	Book Value 12/31/2019	% of Portfolio 12/31/2019
Cash	24,414,550	5%	14,241,767	3%
LGIP - Operating	206,642,984	41%	292,049,665	54%
LGIP - Bond Proceeds	194,706,570	38%	177,625,829	33%
LGIP Term	10,000,000	2%	10,000,000	2%
Certificate Of Deposit	5,280,687	1%	500,000	0%
Municipal	683,375	0%	682,006	0%
US Agency	61,442,652	13%	44,490,546	8%
Total/Average	503,170,818	100%	539,589,813	100%

Portfolio Holdings as of 9/30/2019



Portfolio Holdings as of 12/31/2019



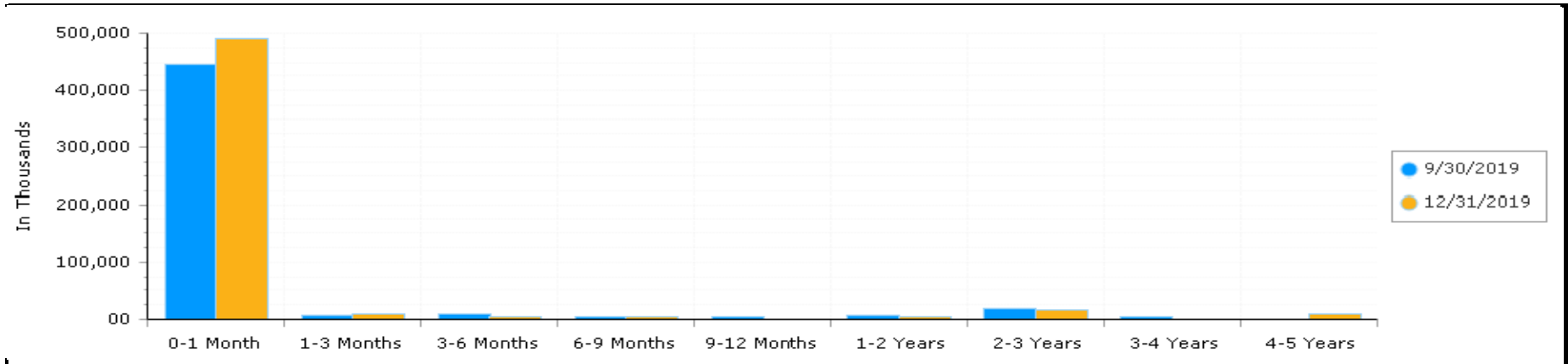
**City of McKinney
Distribution by Maturity Range - Book Value**

GROUP: CITY Quarterly

Begin Date: 9/30/2019, End Date: 12/31/2019

Maturity Range Allocation				
Maturity Range	Book Value 9/30/2019	% of Portfolio 9/30/2019	Book Value 12/31/2019	% of Portfolio 12/31/2019
0-1 Month	445,764,101	89%	488,917,262	90%
1-3 Months	8,030,687	1%	10,000,000	2%
3-6 Months	9,000,000	2%	5,179,872	1%
6-9 Months	5,176,974	1%	5,027,499	1%
9-12 Months	5,037,797	1%	253,928	0%
1-2 Years	8,488,883	2%	5,237,167	1%
2-3 Years	16,672,376	3%	14,974,085	3%
3-4 Years	5,000,000	1%	0	0%
4-5 Years	0	0%	10,000,000	2%
Total / Average	503,170,818	100%	539,589,813	100%

Portfolio Holdings

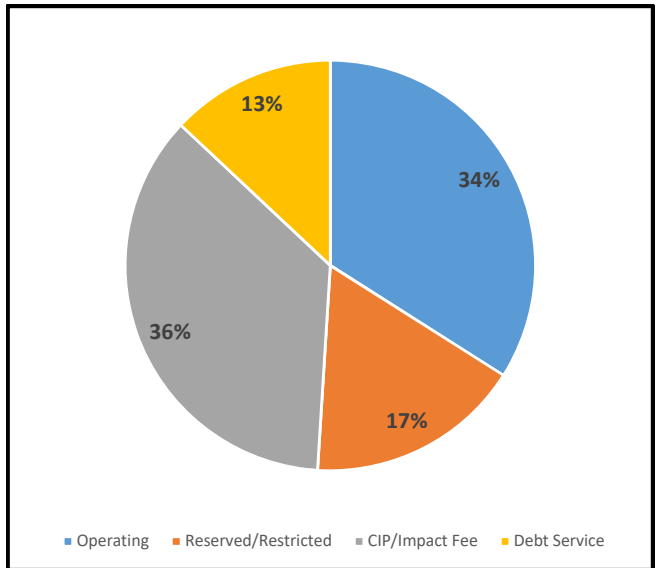


City of McKinney
Investment Allocation By Fund Type
CITY

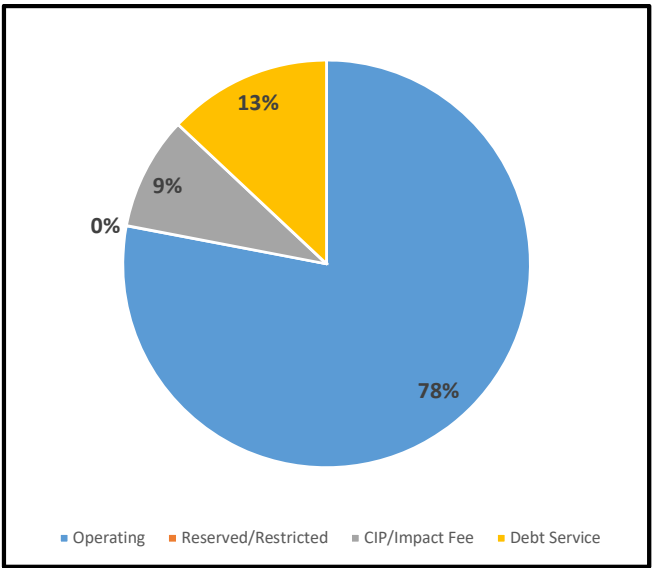
As of: 12/31/2019

Investment Allocation By Fund Type								
Fund Type	Cash/Pools	% of Cash	Fund Type	LT Investments	% of Inv	Fund Type	LGIP - Bond Proceeds	% of Bond LGIP
Operating	108,297,596	34%	Operating	35,580,664	78%	Utility CIP	67,716,314	38%
Reserved/Restricted	54,273,225	17%	Reserved/Restricted	-	0%	Street CIP	84,320,627	47%
CIP/Impact Fee	114,264,251	36%	CIP/Impact Fee	4,000,040	9%	Library CIP	6,048,583	3%
Debt Service	42,159,747	13%	Debt Service	6,175,642	13%	Park CIP	12,023	0%
						Fire CIP	1,239,767	1%
						Facilities CIP	11,791,310	7%
						Technology CIP	1,404,137	1%
						Storm Water CIP	5,093,068	3%
Total	318,994,819	100%		45,756,346	100%		177,625,829	100%

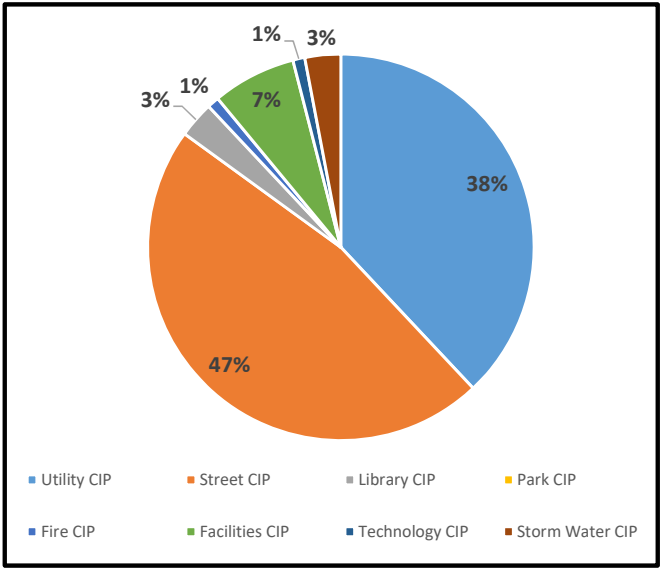
Cash/Pools



LT Investments



LGIP - Bond Proceeds



City of McKinney
Cash And Par Amount of Investments by Fund
As of 12/31/2019

Fund	Description	Cash	LGIP - Operating	Total Cash & LGIP - Operating	LGIP - Bond Proceeds	Investments	Combined Totals
Operating							
01	General	218,669	43,447,553	43,666,222	-	31,074,954	74,741,176
02	Fleet Maintenance	1,027,586		1,027,586	-	-	1,027,586
03	Water/Wastewater	272,235	43,134,668	43,406,903	-	4,505,710	47,912,613
04	Golf Course	180,458		180,458	-	-	180,458
05	Airport (MNA)	834,838	1,695,313	2,530,151	-	-	2,530,151
06	Surface Water Drainage	267,645	4,903,258	5,170,903	-	-	5,170,903
07	Solid Waste	2,784	10,446,117	10,448,901	-	-	10,448,901
34	Aquatics & Fitness Center	1,641	1,864,830	1,866,472	-	-	1,866,472
Sub Total		2,805,855	105,491,739	108,297,596	-	35,580,664	143,878,260
Reserved/Restricted							
10	Hotel/Motel	586,538	4,062,876	4,649,414	-	-	4,649,414
11	Law Enforcement	574,796		574,796	-	-	574,796
14	Community Housing	108,063		108,063	-	-	108,063
15	Insurance/Risk	72,242	12,854,834	12,927,076	-	-	12,927,076
16	Main Street	-		-	-	-	-
17	CDBG	(56,637)		(56,637)	-	-	(56,637)
18	Library Gift	74,762		74,762	-	-	74,762
19	Payroll Clearing	1,652,037		1,652,037	-	-	1,652,037
27	Law Enforcement Donations	112,972		112,972	-	-	112,972
28	Fire Donations	41,754		41,754	-	-	41,754
32	Capital Equip Replacement	10,755	15,195,952	15,206,707	-	-	15,206,707
33	Grants	(83,029)		(83,029)	-	-	(83,029)
35	OPEB	78,496	5,452,629	5,531,125	-	-	5,531,125
36	PEG Cable Channel	107,128	1,762,636	1,869,764	-	-	1,869,764
54	MPAC	439,875		439,875	-	-	439,875
55	Veterans Memorial	109		109	-	-	109
58	Cultural Arts	92,971		92,971	-	-	92,971

City of McKinney

Cash And Par Amount of Investments by Fund

As of 12/31/2019

Fund	Description	Cash	LGIP - Operating	Total Cash & LGIP - Operating	LGIP - Bond Proceeds	Investments	Combined Totals
73	Urban Transit District	141,297		141,297	-	-	141,297
74	Housing Finance Corp.	104,316		104,316	-	-	104,316
75	Disaster Relief	516,552		516,552	-	-	516,552
76	TIRZ1 Town Center	792,108	7,120,950	7,913,058	-	-	7,913,058
77	TIRZ2 Airport	517,938	1,938,305	2,456,243	-	-	2,456,243
Sub Total		5,885,043	48,388,182	54,273,225	-	-	54,273,225
CIP & Impact Fees							
20	Utility CIP	1,154,250	22,620,977	23,775,227	67,716,314	4,000,040	95,491,581
21	Street CIP	139,363	32,674,324	32,813,687	84,320,627	-	117,134,314
22	Library CIP	1,656,893		1,656,893	6,048,583	-	7,705,476
23	Park CIP	174,953	14,062,808	14,237,761	12,023	-	14,249,784
25	Fire CIP	16,967	3,885,014	3,901,981	1,239,767	-	5,141,748
26	Facilities CIP	1,107,096	2,180,867	3,287,963	11,791,310	-	15,079,273
31	Technology Improvement	13,318	13,251,713	13,265,031	1,404,137	-	14,669,168
61	Airport CIP	8,273	4,850,532	4,858,805		-	4,858,805
62	Storm water CIP	12,037	1,282,335	1,294,372	5,093,068	-	6,387,440
24	Roadway Impact Fees	190,136	6,570,867	6,761,003		-	6,761,003
29	Utility Impact Fee	540,070	1,603,659	2,143,729		-	2,143,729
64	Parkland/Median Fee	1,409,365	4,858,434	6,267,799		-	6,267,799
Sub Total		6,422,722	107,841,531	114,264,251	177,625,829	4,000,040	295,890,120
Debt Service							
30	GO Debt Service	24,882	28,864,343	28,889,225	-	-	28,889,225
40	Revenue I & S	1,211,719	10,127,402	11,339,121	-	-	11,339,121
41	Revenue Bond Reserve	594,935	1,336,466	1,931,401	-	6,175,642	8,107,043
Sub Total		1,831,536	40,328,211	42,159,747	-	6,175,642	48,335,389
Total		16,945,156	302,049,663	318,994,819	177,625,829	45,756,346	542,376,994

City of Mc Kinney
Portfolio Holdings
Portfolio / Report Group: G R O U P: C I T Y Quarterly
As of 12/31/2019

Description	CUSIP/Ticker	Maturity Date	Days To Maturity	Face Amount	Book Value	Cost Value	Market Value	Accrued Interest	Market Price	Coupon Rate	YTM @ Cost	% of Portfolio
Cash												
American National Bank Cash	ANB01	N/A	1	43	43	43	43	-	100.000	0.043	0.043	-
Bank of New York Mellon Cash	BNY	N/A	1	60,984	60,984	60,984	60,984	-	100.000	0.000	0.000	-
JP Morgan Chase Cash	JPMC	N/A	1	14,180,740	14,180,740	14,180,740	14,180,740	-	100.000	1.430	1.430	3
Sub Total / Average			1	14,241,767	14,241,767	14,241,767	14,241,767	-	100.000	1.424	1.424	3
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	86,811,032	86,811,032	86,811,032	86,811,032	-	100.000	1.817	1.817	16
MBIA LGIP	MBIA18	N/A	1	78,315,894	78,315,894	78,315,894	78,315,894	-	100.000	1.880	1.880	14
TexPool LGIP	TEXPOOLPRIME	N/A	1	27,414,408	27,414,408	27,414,408	27,414,408	-	100.000	1.832	1.832	5
TexPool LGIP	TEXPOOL	N/A	1	41,114,344	41,114,344	41,114,344	41,114,344	-	100.000	1.623	1.623	8
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	58,393,987	58,393,987	58,393,987	58,393,987	-	100.000	1.660	1.660	11
Sub Total / Average			1	292,049,665	292,049,665	292,049,665	292,049,665	-	100.000	1.777	1.777	54
LGIP - Bond Proceeds												
TexPool LGIP	TEXPOOL	N/A	1	1,404,137	1,404,137	1,404,137	1,404,137	-	100.000	1.623	1.623	-
TxDaily Var. LGIP LGIP	TXDAILY1067-14	N/A	1	230,484	230,484	230,484	230,484	-	100.000	1.660	1.660	-
MBIA LGIP LGIP	MBIA31	N/A	1	21,111,929	21,111,929	21,111,929	21,111,929	-	100.000	1.880	1.880	4
Logic LGIP	LOGIC	N/A	1	1,024,433	1,024,433	1,024,433	1,024,433	-	100.000	1.817	1.817	-
Logic LGIP	LOGIC	N/A	1	11,099,525	11,099,525	11,099,525	11,099,525	-	100.000	1.817	1.817	2
Logic LGIP	LOGIC	N/A	1	18,833,055	18,833,055	18,833,055	18,833,055	-	100.000	1.817	1.817	4
TXDAILY VAR. LGIP LGIP	TXDAILY1067-15	N/A	1	11,493,487	11,493,487	11,493,487	11,493,487	-	100.000	1.660	1.660	2
TXDAILY VAR. LGIP LGIP	TXDAILY1067-16	N/A	1	32,040,142	32,040,142	32,040,142	32,040,142	-	100.000	1.660	1.660	6
MBIA LGIP	MBIA18	N/A	1	7,512,023	7,512,023	7,512,023	7,512,023	-	100.000	1.880	1.880	1
TexPool LGIP	TEXPOOL	N/A	1	36,741,759	36,741,759	36,741,759	36,741,759	-	100.000	1.623	1.623	7
TexPool LGIP	TEXPOOL	N/A	1	36,134,855	36,134,855	36,134,855	36,134,855	-	100.000	1.623	1.623	7
Sub Total / Average			1	177,625,829	177,625,829	177,625,829	177,625,829	-	100.000	1.707	1.707	33
Tx TERM												
TXTERM 1.9 3/18/2020	TXTERM03182020	3/18/2020	78	10,000,000	10,000,000	10,000,000	10,000,000	6,861	100.000	1.900	1.900	2
Sub Total / Average			78	10,000,000	10,000,000	10,000,000	10,000,000	6,861	100.000	1.900	1.900	2
Certificate Of Deposit												
American Expr National Bank 3 7/6/2021	02589AAN2	7/6/2021	553	250,000	250,000	250,000	254,356	3,719	101.742	3.000	3.000	-
GMATBK 2 8/15/2022	02007GLD3	8/15/2022	958	250,000	250,000	250,000	252,031	1,889	100.812	2.000	2.000	-
Sub Total / Average			756	500,000	500,000	500,000	506,387	5,608	101.277	2.500	2.500	-
Municipal Bond												
DISTRICT OF COLUMBIA 4.673 12/1/2020	25477GCV5	12/1/2020	336	250,000	253,928	258,200	256,163	974	102.465	4.673	2.900	-
NYC Transitional Finance Authority 2.85	64971WFJ4	8/1/2022	944	425,000	428,078	428,889	435,566	5,047	102.486	2.850	2.555	-
Sub Total / Average			716	675,000	682,006	687,089	691,729	6,021	102.478	3.535	2.685	-

City of Mc Kinney
 Portfolio Holdings
 Portfolio / Report Group: G R O U P: C I T Y Quarterly
 As of 12/31/2019

Description	CUSIP/Ticker	Maturity Date	Days To Maturity	Face Amount	Book Value	Cost Value	Market Value	Accrued Interest	Market Price	Coupon Rate	YTM @ Cost	% of Portfolio
Agency Bond												
FAMC 1.675 1/17/2020-17	3132X0ND9	1/17/2020	17	5,000,000	5,000,000	5,000,000	5,000,050	38,153	100.001	1.675	1.675	1
FAMC 2 10/3/2022	3132X0YA3	10/3/2022	1,007	5,000,000	5,000,000	5,000,000	5,052,450	24,444	101.049	2.000	2.000	1
FFCB 1.63 9/17/2021	3133EKP67	9/17/2021	626	5,000,000	4,987,167	4,985,000	5,005,250	23,544	100.105	1.630	1.783	1
FFCB 1.85 8/26/2022-20	3133EKF27	8/26/2022	969	1,000,000	999,557	999,500	997,990	6,424	99.799	1.850	1.867	-
FFCB 2.03 6/6/2022	3133EKJ80	6/6/2022	888	5,000,000	4,996,450	4,996,000	4,989,200	32,424	99.784	2.030	2.061	1
FFCB 2.69 9/4/2020	3133EJYY9	9/4/2020	248	5,000,000	5,027,499	5,039,268	5,038,950	43,713	100.779	2.690	1.864	1
FHLB 1.73 12/23/2022-20	3130AHQQ9	12/23/2022	1,088	3,300,000	3,300,000	3,300,000	3,300,231	1,269	100.007	1.730	1.730	-
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	164	4,500,000	4,495,550	4,475,344	4,501,260	4,156	100.028	1.750	1.978	1
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	164	685,000	684,323	681,247	685,192	633	100.028	1.750	1.978	-
FHLMC 2.1 12/30/2024-20	3134GUH52	12/30/2024	1,826	10,000,000	10,000,000	10,000,000	10,000,210	-	100.002	2.100	2.100	2
Sub Total / Average			845	44,485,000	44,490,546	44,476,359	44,570,783	174,760	100.194	1.974	1.927	8
Total / Average			74	539,577,261	539,589,813	539,580,709	539,686,160	193,250	100.020	1.766	1.761	100

City of Mc Kinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY Quarterly
 Begin Date: 9/30/2019, End Date: 12/31/2019

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	43	0.043	N/A	N/A	3,216,046	43	(3,216,003)	3,216,046	43	(3,216,003)
Bank of New York Mellon Cash	60,984	-	N/A	N/A	82,899	60,984	(21,915)	82,899	60,984	(21,915)
JP Morgan Chase Cash	14,180,740	1.430	N/A	N/A	21,115,605	14,180,740	(6,934,865)	21,115,605	14,180,740	(6,934,865)
Sub Total Cash	14,241,767				24,414,550	14,241,767	(10,172,783)	24,414,550	14,241,767	(10,172,783)
LGIP - Operating										
LOGIC	86,811,032	1.817	N/A	N/A	51,979,507	86,811,032	34,831,525	51,979,507	86,811,032	34,831,525
MBIA18	78,315,894	1.880	N/A	N/A	66,125,872	78,315,894	12,190,022	66,125,872	78,315,894	12,190,022
TEXPOOLPRIME	27,414,408	1.832	N/A	N/A	27,830,567	27,414,408	(416,159)	27,830,567	27,414,408	(416,159)
TEXPOOL	41,114,344	1.623	N/A	N/A	20,009,045	41,114,344	21,105,299	20,009,045	41,114,344	21,105,299
TXDAILY1067-13	58,393,987	1.660	N/A	N/A	40,697,993	58,393,987	17,695,994	40,697,993	58,393,987	17,695,994
Sub Total LGIP - Operating	292,049,665				206,642,984	292,049,665	85,406,681	206,642,984	292,049,665	85,406,681
LGIP - Bond Proceeds										
LOGIC	1,024,433	1.817	N/A	N/A	1,019,526	1,024,433	4,907	1,019,526	1,024,433	4,907
LOGIC	11,099,525	1.817	N/A	N/A	15,776,573	11,099,525	(4,677,048)	15,776,573	11,099,525	(4,677,048)
LOGIC	18,833,055	1.817	N/A	N/A	21,844,528	18,833,055	(3,011,473)	21,844,528	18,833,055	(3,011,473)
MBIA18	7,512,023	1.880	N/A	N/A	7,513,626	7,512,023	(1,603)	7,513,626	7,512,023	(1,603)
MBIA31	21,111,929	1.880	N/A	N/A	24,676,744	21,111,929	(3,564,815)	24,676,744	21,111,929	(3,564,815)
TEXPOOL	1,404,137	1.623	N/A	N/A	1,670,915	1,404,137	(266,778)	1,670,915	1,404,137	(266,778)
TEXPOOL	36,134,855	1.623	N/A	N/A	36,129,928	36,134,855	4,927	36,129,928	36,134,855	4,927
TEXPOOL	36,741,759	1.623	N/A	N/A	41,771,944	36,741,759	(5,030,185)	41,771,944	36,741,759	(5,030,185)
TXDAILY1067-14	230,484	1.660	N/A	N/A	387,181	230,484	(156,697)	387,181	230,484	(156,697)
TXDAILY1067-15	11,493,487	1.660	N/A	N/A	11,561,782	11,493,487	(68,295)	11,561,782	11,493,487	(68,295)
TXDAILY1067-16	32,040,142	1.660	N/A	N/A	32,353,823	32,040,142	(313,681)	32,353,823	32,040,142	(313,681)
Sub Total LGIP - Bond Proceeds	177,625,829				194,706,570	177,625,829	(17,080,741)	194,706,570	177,625,829	(17,080,741)
Tx TERM										
TXTERM 1.9 3/18/2020	10,000,000	1.900	12/18/2019	03/18/2020	-	10,000,000	10,000,000	-	10,000,000	10,000,000
TXTERM 2.04 10/28/2019	-	2.040	08/29/2019	10/28/2019	10,000,000	-	(10,000,000)	10,000,000	-	(10,000,000)
Sub Total/Average Corporate	10,000,000				10,000,000	10,000,000	-	10,000,000	10,000,000	-
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	-	255,557	254,356	(1,201)
GMATBK 2 8/15/2022	250,000	2.000	08/15/2019	08/15/2022	250,000	250,000	-	253,092	252,031	(1,061)
LEGACY 2.46 12/5/2019	-	2.460	06/05/2019	12/05/2019	5,030,687	-	(5,030,687)	5,030,687	-	(5,030,687)
Sub Total Certificate Of Deposit	500,000				5,530,687	500,000	(5,030,687)	5,539,336	506,387	(5,032,949)
Municipal										
DISTRICT OF COLUMBIA 4.673 12/1/2020	250,000	4.673	12/31/2018	12/01/2020	254,996	253,928	(1,068)	257,425	256,163	(1,262)
NYC Transitional Finance Authority 2.85	425,000	2.850	04/26/2019	08/01/2022	428,379	428,078	(301)	436,790	435,566	(1,224)
Sub Total Municipal	675,000				683,375	682,006	(1,369)	694,215	691,729	(2,486)

City of Mc Kinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY Quarterly
 Begin Date: 9/30/2019, End Date: 12/31/2019

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Agency Bond										
FAMC 1.675 1/17/2020-17	5,000,000	1.675	01/17/2017	01/17/2020	5,000,000	5,000,000	-	4,995,000	5,000,050	5,050
FAMC 2 10/3/2022	5,000,000	2.000	10/03/2017	10/03/2022	5,000,000	5,000,000	-	5,041,150	5,052,450	11,300
FFCB 1.17 10/3/2019-17	-	1.170	10/03/2016	10/03/2019	4,999,997	-	(4,999,997)	4,999,800	-	(4,999,800)
FFCB 1.63 9/17/2021	5,000,000	1.630	09/17/2019	09/17/2021	4,985,271	4,987,167	1,896	4,987,350	5,005,250	17,900
FFCB 1.85 8/26/2022-20	1,000,000	1.850	08/29/2019	08/26/2022	999,514	999,557	43	998,940	997,990	(950)
FFCB 2.03 6/6/2022	5,000,000	2.030	09/10/2019	06/06/2022	4,996,081	4,996,450	369	4,993,900	4,989,200	(4,700)
FFCB 2.05 8/23/2022-18	-	2.050	08/29/2017	08/23/2022	4,998,401	-	(4,998,401)	5,000,200	-	(5,000,200)
FFCB 2.69 9/4/2020	5,000,000	2.690	09/17/2019	09/04/2020	5,037,797	5,027,499	(10,298)	5,040,400	5,038,950	(1,450)
FHLB 1.19 10/28/2019-17	-	1.190	10/28/2016	10/28/2019	2,000,000	-	(2,000,000)	1,999,020	-	(1,999,020)
FHLB 1.19 10/28/2019-17	-	1.190	04/28/2019	10/28/2019	3,000,000	-	(3,000,000)	2,998,530	-	(2,998,530)
FHLB 1.73 12/23/2022-20	3,300,000	1.730	12/23/2019	12/23/2022	-	3,300,000	3,300,000	-	3,300,231	3,300,231
FHLB 1.75 6/12/2020-18	685,000	1.750	12/20/2017	06/12/2020	683,940	684,323	383	684,514	685,192	678
FHLB 1.75 6/12/2020-18	4,500,000	1.750	12/20/2017	06/12/2020	4,493,034	4,495,550	2,516	4,496,805	4,501,260	4,455
FHLMC 1.5 12/30/2019-17	-	1.500	12/30/2016	12/30/2019	2,000,000	-	(2,000,000)	1,998,020	-	(1,998,020)
FHLMC 2.05 6/10/2022-20	-	2.050	09/10/2019	06/10/2022	5,000,000	-	(5,000,000)	5,000,600	-	(5,000,600)
FHLMC 2.1 12/30/2024-20	10,000,000	2.100	12/30/2019	12/30/2024	-	10,000,000	10,000,000	-	10,000,210	10,000,210
FNMA 1.15 12/30/2019-17	-	1.150	06/30/2016	12/30/2019	2,000,000	-	(2,000,000)	1,996,380	-	(1,996,380)
FNMA 1.5 11/25/2019-16	-	1.500	11/25/2015	11/25/2019	3,000,000	-	(3,000,000)	2,997,750	-	(2,997,750)
FNMA 1.75 11/25/2020-16	-	1.750	11/25/2015	11/25/2020	2,998,617	-	(2,998,617)	2,989,650	-	(2,989,650)
Sub Total US Agency	44,485,000				61,192,652	44,490,546	(16,702,106)	61,218,009	44,570,783	(16,647,226)
Total	539,577,261				503,170,818	539,589,813	36,418,995	503,215,664	539,686,160	36,470,496

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Community Development Corporation
September 30, 2019 - December 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
9/30/2019	\$ 57,499,427	\$ 57,492,833	\$ 6,594	2.22	1.94	\$ 23,565	64
12/31/2019	\$ 60,154,942	\$ 60,154,942	\$ -	1.78	1.59	\$ -	1
	\$ 2,655,515	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

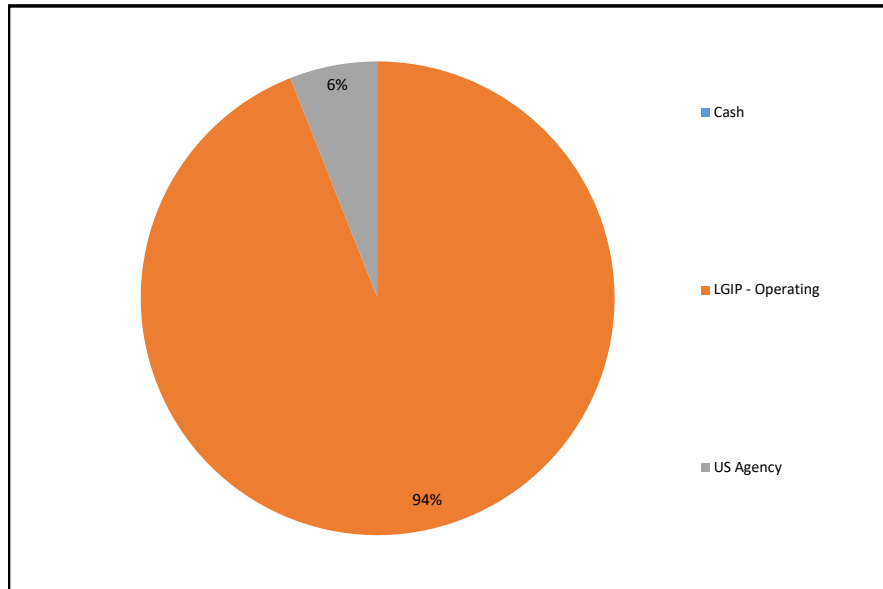
Distribution by Security Sector - Book Value

MCDC

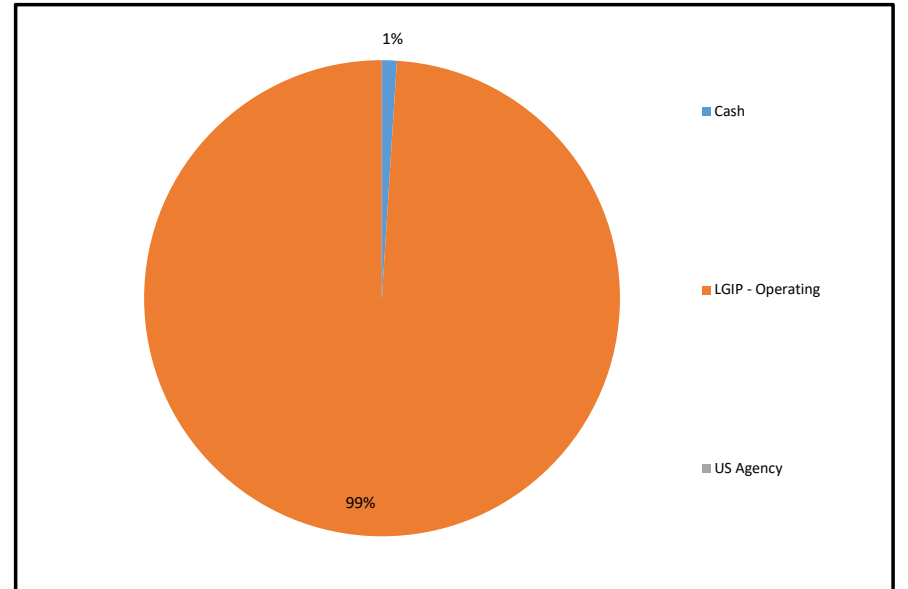
Begin Date: 9/30/2019 End Date: 12/31/2019

Security Sector Allocation				
Security Sector	Book Value 9/30/2019	% of Portfolio 9/30/2019	Book Value 12/31/2019	% of Portfolio 12/31/2019
Cash	215,029	0%	439,932	1%
LGIP - Operating	54,154,241	94%	59,715,010	99%
US Agency	3,123,563	6%	-	0%
Total/Average	57,492,833	100%	60,154,942	100%

Portfolio Holdings as of 9/30/2019



Portfolio Holdings as of 12/31/2019

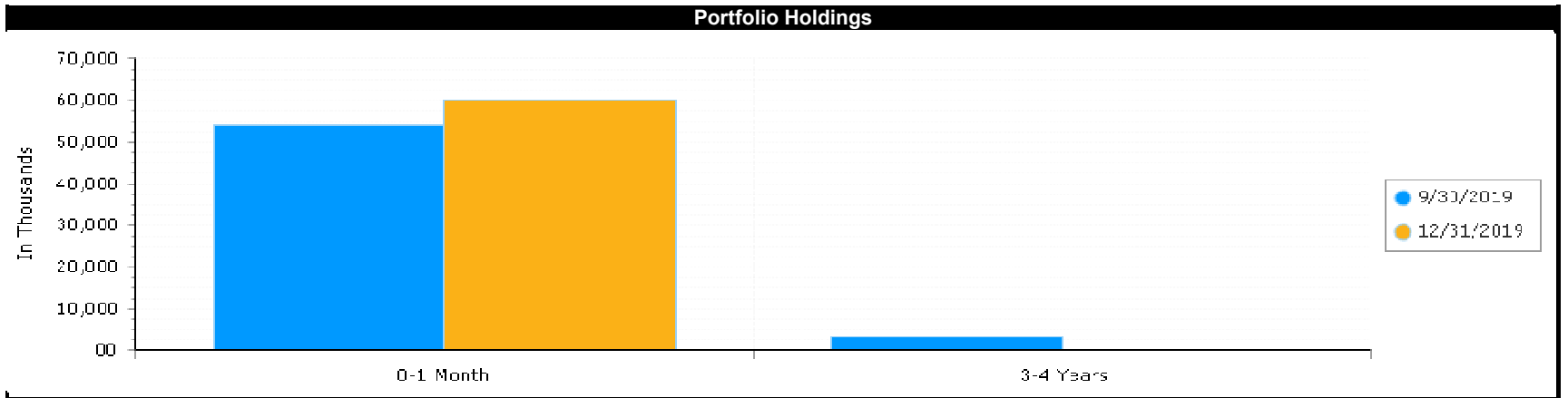


**City of McKinney
Distribution by Maturity Range - Book Value**

GROUP: MCDC Quarterly

Begin Date: 9/30/2019, End Date: 12/31/2019

Maturity Range Allocation				
Maturity Range	Book Value 9/30/2019	% of Portfolio 9/30/2019	Book Value 12/31/2019	% of Portfolio 12/31/2019
0-1 Month	54,369,270	94%	60,154,942	100%
4-5 Years	3,123,563	6%	0	0%
Total / Average	57,492,833	100%	60,154,942	100%



City of Mc Kinney
 Portfolio Holdings
 Portfolio / Report Group: G R O U P: M C D C Quarterly
 As of 12/31/2019

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
Cash												
JP Morgan Chase Cash	JPMC	N/A	1	439,932	439,932	439,932	439,932	-	100.000	1.430	1.430	1
Sub Total / Average			1	439,932	439,932	439,932	439,932	-	100.000	1.430	1.430	1
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	13,381,270	13,381,270	13,381,270	13,381,270	-	100.000	1.817	1.817	22
MBIA LGIP	MBIA18	N/A	1	12,415,477	12,415,477	12,415,477	12,415,477	-	100.000	1.880	1.880	21
TexPool LGIP	TEXPOOLPRIME	N/A	1	15,910,341	15,910,341	15,910,341	15,910,341	-	100.000	1.832	1.832	26
TexPool LGIP	TEXPOOL	N/A	1	2,857,809	2,857,809	2,857,809	2,857,809	-	100.000	1.623	1.623	5
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	15,150,113	15,150,113	15,150,113	15,150,113	-	100.000	1.660	1.660	25
Sub Total / Average			1	59,715,010	59,715,010	59,715,010	59,715,010	-	100.000	1.785	1.785	99
Total / Average			1	60,154,942	60,154,942	60,154,942	60,154,942	-	100.000	1.782	1.782	100

City of Mc Kinney

QUARTERLY POSITION CHANGE

Portfolio / Report Group: GROUP: MCDC Quarterly

Begin Date: 9/30/2019, End Date: 12/31/2019

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	-	0.430	N/A	N/A	215,029	-	(215,029)	215,029	-	(215,029)
JP Morgan Chase Cash	439,932	1.430	N/A	N/A	-	439,932	439,932	-	439,932	439,932
Sub Total Cash	439,932				215,029	439,932	224,903	215,029	439,932	224,903
LGIP - Operating										
Logic LGIP	13,381,270	1.817	N/A	N/A	13,320,390	13,381,270	60,880	13,320,390	13,381,270	60,880
MBIA LGIP	12,415,477	1.880	N/A	N/A	12,354,555	12,415,477	60,922	12,354,555	12,415,477	60,922
TexPool LGIP	2,857,809	1.623	N/A	N/A	2,846,116	2,857,809	11,693	2,846,116	2,857,809	11,693
TexPool LGIP	15,910,341	1.832	N/A	N/A	15,833,462	15,910,341	76,879	15,833,462	15,910,341	76,879
TxDaily Var. LGIP LGIP	15,150,113	1.660	N/A	N/A	9,799,718	15,150,113	5,350,395	9,799,718	15,150,113	5,350,395
Sub Total LGIP - Operating	59,715,010				54,154,241	59,715,010	5,560,769	54,154,241	59,715,010	5,560,769
US Agency										
FHLB 2.24 11/29/2022-18	-	2.240	11/29/2017	11/29/2022	3,123,563	-	(3,123,563)	3,130,157	-	(3,130,157)
Sub Total US Agency	-				3,123,563	-	(3,123,563)	3,130,157	-	(3,130,157)
Total	60,154,942				57,492,833	60,154,942	2,662,109	57,499,427	60,154,942	2,655,515

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Economic Development Corporation
September 30, 2019 - December 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
9/30/2019	\$ 14,733,843	\$ 14,729,883	\$ 3,960	2.23	1.94	\$ 29,644	316
12/31/2019	\$ 13,462,347	\$ 13,462,347	\$ -	1.73	1.59	\$ -	1
	\$ (1,271,496) 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

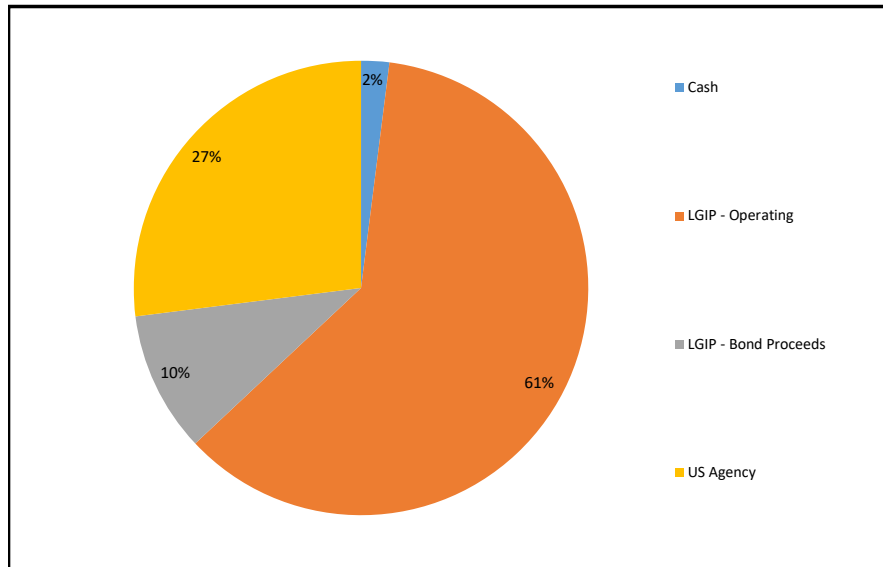
Distribution by Security Sector - Book Value

MEDC

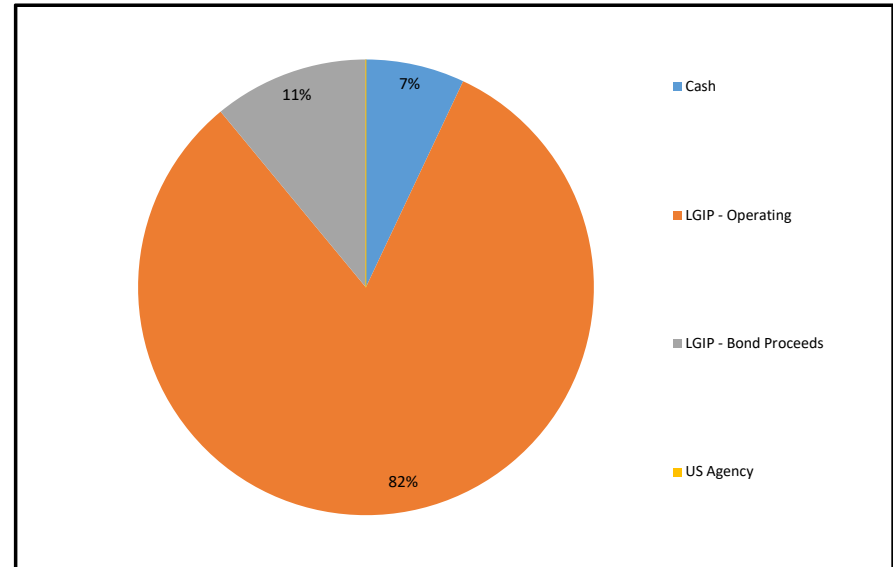
Begin Date: 9/30/2019 End Date: 12/31/2019

Security Sector Allocation				
Security Sector	Book Value 9/30/2019	% of Portfolio 9/30/2019	Book Value 12/31/2019	% of Portfolio 12/31/2019
Cash	211,575	2%	904,304	7%
LGIP - Operating	8,993,323	61%	11,033,383	82%
LGIP - Bond Proceeds	1,524,985	10%	1,524,660	11%
US Agency	4,000,000	27%	-	0%
Total/Average	14,729,883	100%	13,462,347	100%

Portfolio Holdings as of 9/30/2019



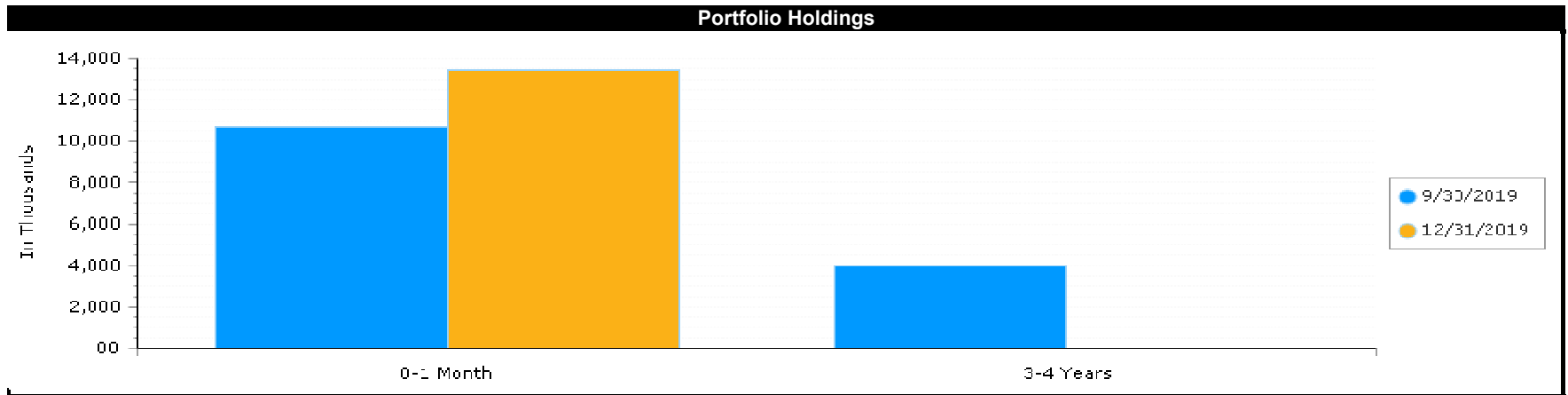
Portfolio Holdings as of 12/31/2019



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

Begin Date: 9/30/2019, End Date: 12/31/2019

Maturity Range Allocation				
Maturity Range	Book Value 9/30/2019	% of Portfolio 9/30/2019	Book Value 12/31/2019	% of Portfolio 12/31/2019
0-1 Month	10,729,883	73%	13,462,347	100%
3-4 Years	4,000,000	27%	0	0%
Total / Average	14,729,883	100%	13,462,347	100%



City of Mc Kinney
 Portfolio Holdings
 Portfolio / Report Group: G R O U P: M E D C Quarterly
 As of 12/31/2019

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
Cash												
JP Morgan Chase Cash	JPMC	N/A	1	904,304	904,304	904,304	904,304	-	100.000	1.430	1.430	7
Sub Total / Average			1	904,304	904,304	904,304	904,304	-	100.000	1.430	1.430	7
LGIP - Gen Op												
Logic LGIP	LOGIC	N/A	1	623,722	623,722	623,722	623,722	-	100.000	1.817	1.817	5
MBIA LGIP	MBIA18	N/A	1	795,831	795,831	795,831	795,831	-	100.000	1.880	1.880	6
TexPool LGIP	TEXPOOLPRIME	N/A	1	3,533,244	3,533,244	3,533,244	3,533,244	-	100.000	1.832	1.832	26
TexPool LGIP	TEXPOOL	N/A	1	569,344	569,344	569,344	569,344	-	100.000	1.623	1.623	4
TxDaily Var. LGIP LGIP	TXDAILY1067-13	N/A	1	5,511,242	5,511,242	5,511,242	5,511,242	-	100.000	1.660	1.660	41
Sub Total / Average			1	11,033,383	11,033,383	11,033,383	11,033,383	-	100.000	1.738	1.738	82
LGIP - Bond Proceeds												
MBIA LGIP	MBIA24	N/A	1	1,524,660	1,524,660	1,524,660	1,524,660	-	100.000	1.880	1.880	11
Sub Total / Average			1	1,524,660	1,524,660	1,524,660	1,524,660	-	100.000	1.880	1.880	11
Total / Average			1	13,462,347	13,462,347	13,462,347	13,462,347	-	100.000	1.733	1.733	100

City of Mc Kinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: MEDC Quarterly
 Begin Date: 9/30/2019, End Date: 12/31/2019

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	-	0.430	N/A	N/A	211,575	-	(211,575)	211,575	-	(211,575)
JP Morgan Chase Cash	904,304	1.430	N/A	N/A	-	904,304	904,304	-	904,304	904,304
Sub Total Cash	904,304				211,575	904,304	692,729	211,575	904,304	692,729
LGIP - Operating										
Logic LGIP	623,722	1.817	N/A	N/A	1,619,221	623,722	(995,499)	1,619,221	623,722	(995,499)
MBIA LGIP	795,831	1.880	N/A	N/A	3,636,871	795,831	(2,841,040)	3,636,871	795,831	(2,841,040)
TexPool LGIP	569,344	1.832	N/A	N/A	567,014	569,344	2,330	567,014	569,344	2,330
TexPool LGIP	3,533,244	1.623	N/A	N/A	2,967,517	3,533,244	565,727	2,967,517	3,533,244	565,727
TxDaily Var. LGIP LGIP	5,511,242	1.660	N/A	N/A	202,700	5,511,242	5,308,542	202,700	5,511,242	5,308,542
Sub Total LGIP - Operating	11,033,383				8,993,323	11,033,383	2,040,060	8,993,323	11,033,383	2,040,060
LGIP - Bond Proceeds										
MBIA LGIP	1,524,660	1.880	N/A	N/A	1,524,985	1,524,660	(325)	1,524,985	1,524,660	(325)
Sub Total LGIP - Bond Proceeds	1,524,660				1,524,985	1,524,660	(325)	1,524,985	1,524,660	(325)
US Agency										
FAMC 2.32 12/5/2022-18	-	2.320	12/05/2017	12/05/2022	4,000,000	-	(4,000,000)	4,003,960	-	(4,003,960)
Sub Total US Agency	-				4,000,000	-	(4,000,000)	4,003,960	-	(4,003,960)
Total	13,462,347				14,729,883	13,462,347	(1,267,536)	14,733,843	13,462,347	(1,271,496)

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Conventions and Visitors Bureau
September 30, 2019 - December 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
9/30/2019	\$ 66,310	\$ 66,310	\$ -	0.43	1.94	\$ -	1
12/31/2019	\$ 84,053	\$ 84,053	\$ -	1.43	1.59	\$ -	1
	\$ 17,743	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

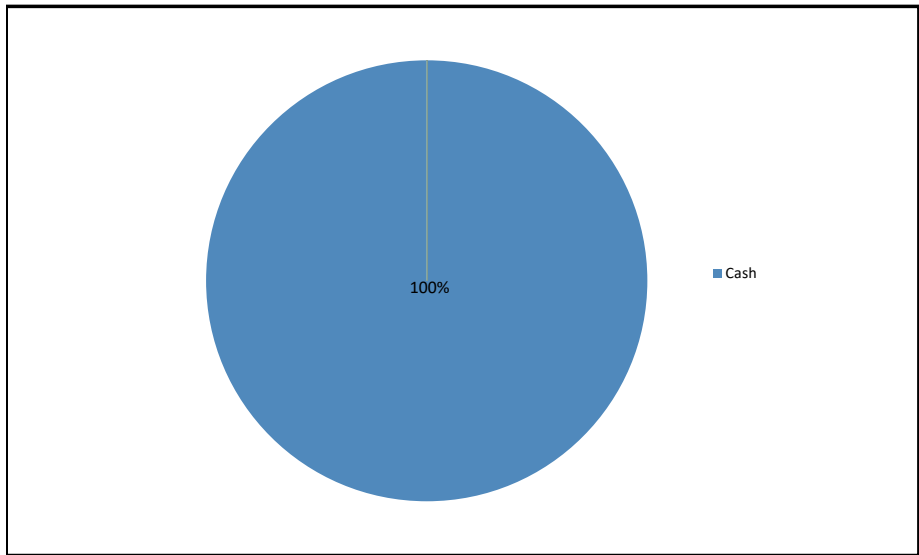
Distribution by Security Sector - Book Value

MCVB

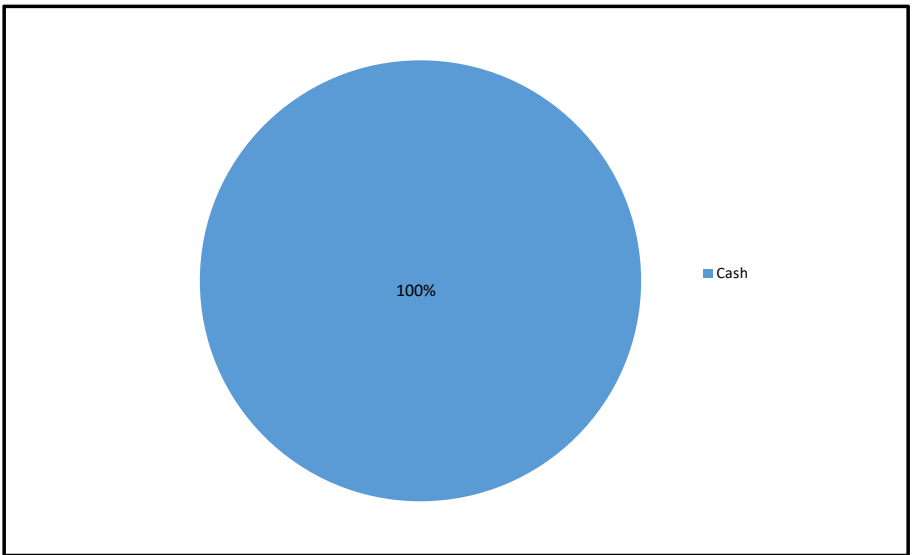
Begin Date 9/30/2019 End Date: 12/31/2019

Security Sector Allocation				
Security Sector	Book Value	% of Portfolio	Book Value	% of Portfolio
	9/30/2019	9/30/2019	12/31/2019	12/31/2019
Cash	66,310	100%	84,053	100%
Total/Average	66,310	100%	84,053	100%

Portfolio Holdings as of 9/30/2019



Portfolio Holdings as of 12/31/2019



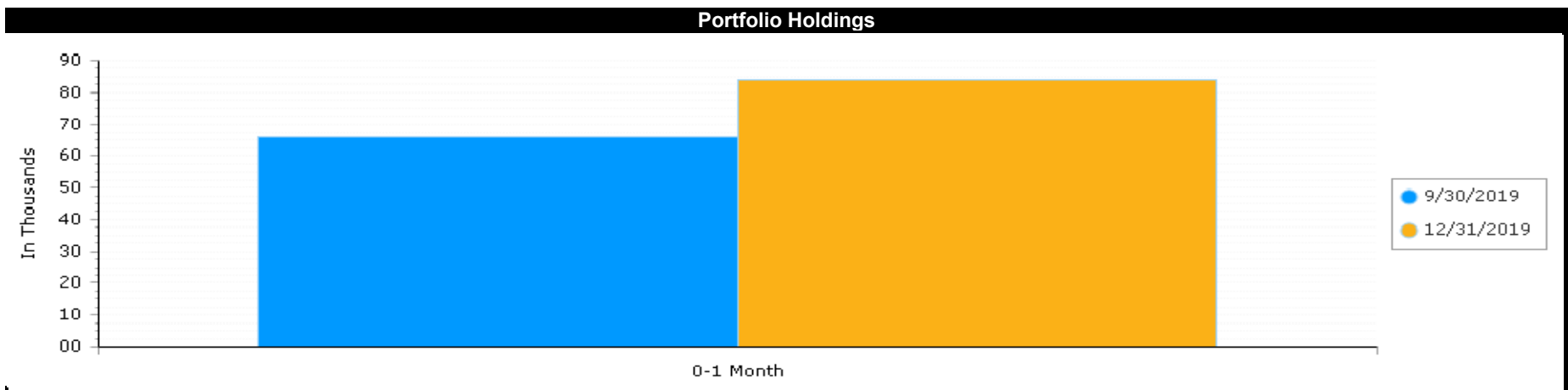
City of McKinney

Distribution by Maturity Range - Book Value

MCVB

Begin Date: 9/30/2019, End Date: 12/31/2019

Maturity Range Allocation				
Maturity Range	Book Value 9/30/2019	% of Portfolio 9/30/2019	Book Value 12/31/2019	% of Portfolio 12/31/2019
0-1 Month	66,310	100%	84,053	100%
Total / Average	66,310	100%	84,053	100%



City of Mc Kinney
 Portfolio Holdings
 Portfolio / Report Group: M C V B
 As of 12/31/2019

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
Cash												
JP Morgan Chase Cash	ANB01	N/A	1	84,053	84,053	84,053	84,053		100.000	1.430	1.430	100
Cash			1	84,053	84,053	84,053	84,053		100.000	1.430	1.430	100
Total / Average			1	84,053	84,053	84,053	84,053		100.000	1.430	1.430	100

City of Mc Kinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: MCVB
 Begin Date: 9/30/2019, End Date: 12/31/2019

Description	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash										
American National Bank Cash	-	0.430	N/A	N/A	66,310	-	(66,310)	66,310	-	(66,310)
JP Morgan Chase Cash	84,053	1.430	N/A	N/A	-	84,053	84,053	-	84,053	84,053
Sub Total Cash	84,053				66,310	84,053	17,743	66,310	84,053	17,743
Total	84,053				66,310	84,053	17,743	66,310	84,053	17,743