

City of McKinney

FY 2020 – 2ND Quarter Investment Report Ending 3/31/2020



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CITY OF MCKINNEY, TEXAS
Investment Report - Combined Quarterly Portfolio
December 31, 2019 - March 31, 2020
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
12/31/2019	\$ 613,387,502	\$ 613,291,155	\$ 96,347	1.76	1.59	\$ 193,250	65
3/31/2020	\$ 630,330,629	\$ 629,599,737	\$ 730,892	1.33	1.09	\$ 481,744	77
	\$ 16,943,127 Increase in Investment Holdings (Market Value)¹						

Mark Holloway, Chief Financial Officer

Date

Kelvin Bryant, Investment and Treasury Manager

Date

Trudy G. Mathis, Director of Finance

Date

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

CITY OF MCKINNEY, TEXAS
Investment Report - City Quarterly Portfolio
December 31, 2019 - March 31, 2020
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
12/31/2019	\$ 539,686,160	\$ 539,589,813	\$ 96,347	1.76	1.59	\$ 193,250	74
3/31/2020	\$ 553,199,580	\$ 552,468,688	\$ 730,892	1.33	1.09	\$ 481,744	88
	\$ 13,513,420 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

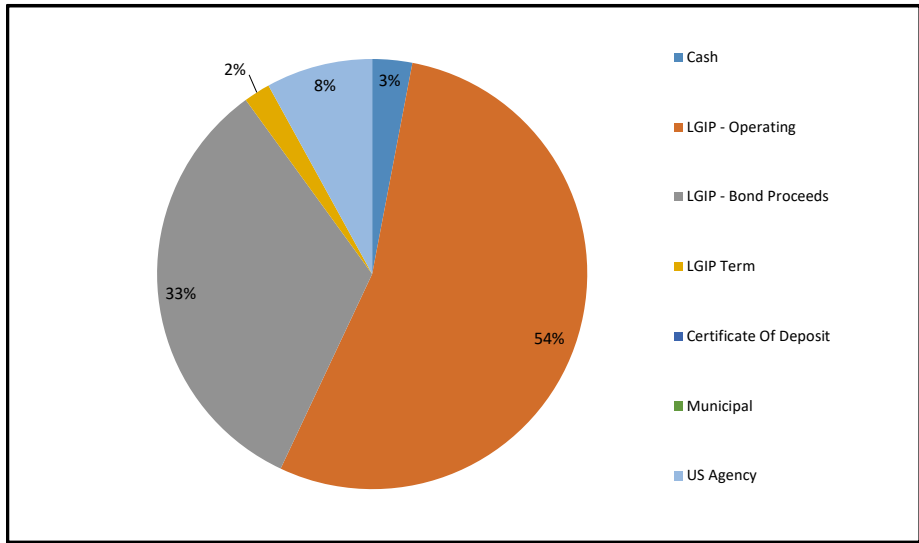
Distribution by Security Sector - Book Value

CITY

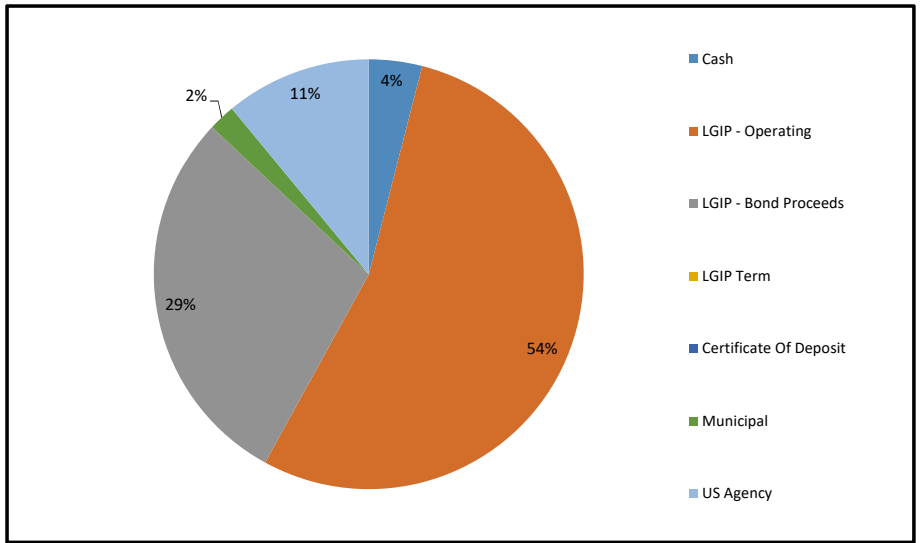
Begin Date 12/31/2019 End Date: 3/31/2020

Security Sector Allocation				
Security Sector	12/31/2019		3/31/2020	
	Book Value	% of Portfolio	Book Value	% of Portfolio
Cash	14,241,767	3%	23,259,947	4%
LGIP - Operating	292,049,665	54%	299,253,485	54%
LGIP - Bond Proceeds	177,625,829	33%	166,077,903	29%
LGIP Term	10,000,000	2%	-	0%
Certificate Of Deposit	500,000	0%	500,000	0%
Municipal	682,006	0%	10,728,439	2%
US Agency	44,490,546	8%	52,648,914	11%
Total/Average	539,589,813	100%	552,468,688	100%

Portfolio Holdings as of 12/31/2019



Portfolio Holdings as of 3/31/2020



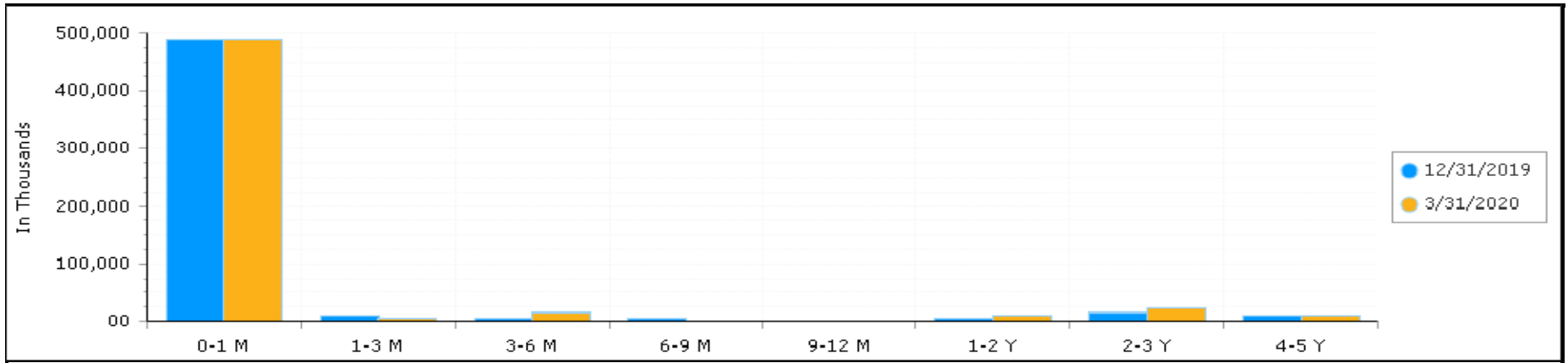
**City of McKinney
Distribution by Maturity Range - Book Value**

GROUP: CITY Quarterly

Begin Date: 12/31/2019, End Date: 3/31/2020

Maturity Range Allocation				
Maturity Range	Book Value 12/31/2019	% of Portfolio 12/31/2019	Book Value 3/31/2020	% of Portfolio 3/31/2020
0-1 Month	488,917,262	90%	488,591,334	88%
1-3 Months	10,000,000	2%	5,182,739	1%
3-6 Months	5,179,872	1%	15,065,113	3%
6-9 Months	5,027,499	1%	252,860	0%
9-12 Months	253,928	0%	0	0%
1-2 Years	5,237,167	1%	10,239,764	2%
2-3 Years	14,974,085	3%	23,136,878	4%
3-4 Years	0	0%	0	0%
4-5 Years	10,000,000	2%	10,000,000	2%
Total / Average	539,589,813	100%	552,468,688	100%

Portfolio Holdings

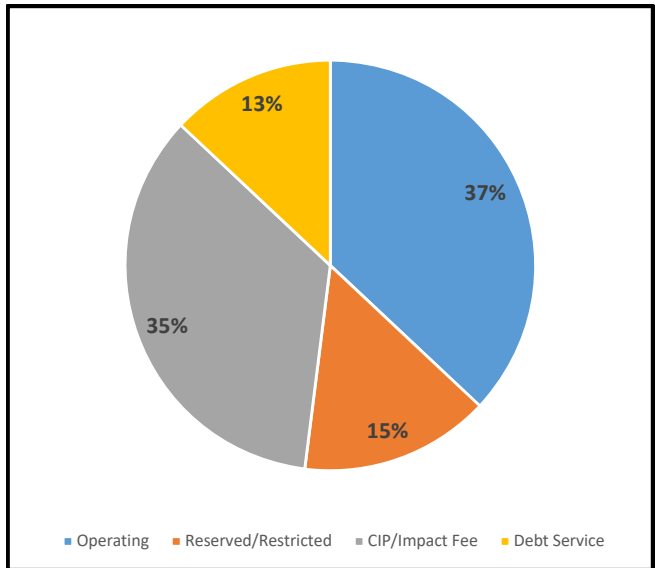


City of McKinney
Investment Allocation By Fund Type
CITY

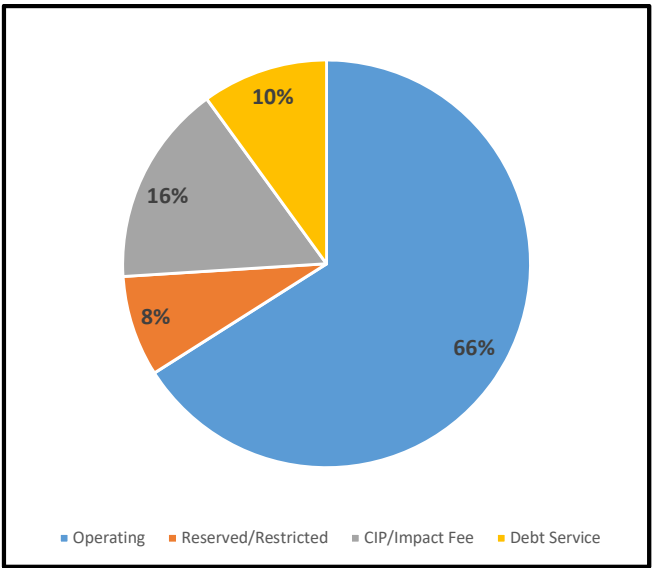
As of: 3/31/2020

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	120,153,600	37%	Operating	42,667,576	66%	Utility CIP	64,378,572	39%
Reserved/Restricted	46,888,479	15%	Reserved/Restricted	5,012,000	8%	Street CIP	79,984,567	48%
CIP/Impact Fee	111,710,525	35%	CIP/Impact Fee	10,150,138	16%	Library CIP	3,119,867	2%
Debt Service	43,554,637	13%	Debt Service	6,536,177	10%	Park CIP	7,509,336	4%
						Fire CIP	1,090,866	1%
						Facilities CIP	3,951,945	2%
						Technology CIP	932,963	1%
						Storm Water CIP	5,109,785	3%
Total	322,307,241	100%		64,365,891	100%		166,077,901	100%

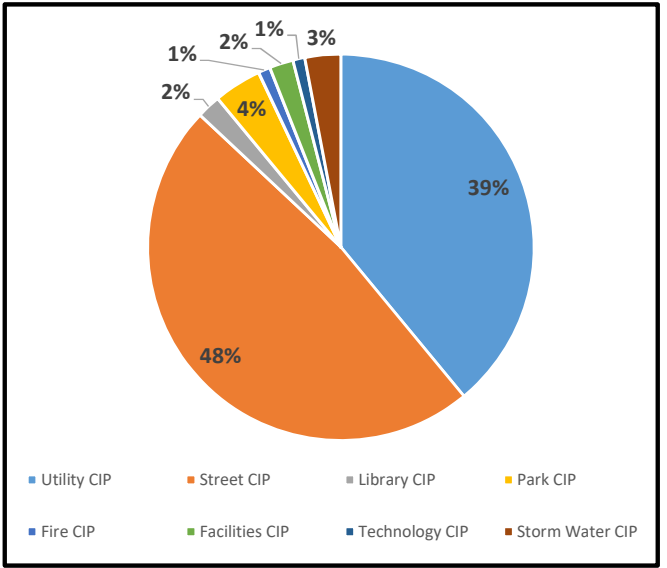
Cash/Pools



LT Investments



LGIP - Bond Proceeds



City of McKinney
Cash And Par Amount of Investments by Fund
As of 3/31/2020

Fund	Description	Cash	LGIP - Operating	Total Cash & LGIP - Operating		LGIP - Bond Proceeds	Investments	Combined Totals
Operating								
01	General	5,024,584	54,576,064	59,600,648		-	35,064,830	94,665,478
02	Fleet Maintenance	685,733		685,733		-	-	685,733
03	Water/Wastewater	712,755	40,960,531	41,673,286		-	4,514,383	46,187,669
04	Golf Course	199,233		199,233		-	-	199,233
05	Airport (MNA)	311,475	2,703,629	3,015,104		-	-	3,015,104
06	Surface Water Drainage	211,799	4,923,830	5,135,629		-	-	5,135,629
07	Solid Waste	349,108	7,731,188	8,080,296		-	3,088,363	11,168,659
34	Aquatics & Fitness Center	41,420	1,722,251	1,763,671		-	-	1,763,671
Sub Total		7,536,107	112,617,492	120,153,600		-	42,667,576	162,821,176
Reserved/Restricted								
10	Hotel/Motel	754,036	4,079,848	4,833,884		-	-	4,833,884
11	Law Enforcement	578,600		578,600		-	-	578,600
14	Community Housing	87,555		87,555		-	-	87,555
15	Insurance/Risk	80,452	12,659,863	12,740,315		-	-	12,740,315
16	Main Street	-		-		-	-	-
17	CDBG	44,291		44,291		-	-	44,291
18	Library Gift	64,094		64,094		-	-	64,094
19	Payroll Clearing	1,564,415		1,564,415		-	-	1,564,415
27	Law Enforcement Donations	112,266		112,266		-	-	112,266
28	Fire Donations	41,960		41,960		-	-	41,960
32	Capital Equip Replacement	192,779	8,014,516	8,207,295		-	5,012,000	13,219,295
33	Grants	(48,793)		(48,793)		-	-	(48,793)
35	OPEB	78,695	5,473,765	5,552,460		-	-	5,552,460
36	PEG Cable Channel	192,655	1,769,447	1,962,102		-	-	1,962,102
54	MPAC	409,619		409,619		-	-	409,619
55	Veterans Memorial	109		109		-	-	109
58	Cultural Arts	86,321		86,321		-	-	86,321

City of McKinney
Cash And Par Amount of Investments by Fund
As of 3/31/2020

Fund	Description	Cash	LGIP - Operating	Total Cash & LGIP - Operating	LGIP - Bond Proceeds	Investments	Combined Totals
73	Urban Transit District	195,773		195,773	-	-	195,773
74	Housing Finance Corp.	99,568		99,568	-	-	99,568
75	Disaster Relief	516,552		516,552	-	-	516,552
76	TIRZ1 Town Center	43,682	7,100,173	7,143,855	-	-	7,143,855
77	TIRZ2 Airport	751,118	1,945,120	2,696,238	-	-	2,696,238
Sub Total		5,845,747	41,042,732	46,888,479	-	5,012,000	51,900,479
CIP & Impact Fees							
20	Utility CIP	38,518	27,083,501	27,122,019	64,378,572	-	91,500,591
21	Street CIP	1,176,588	26,224,788	27,401,376	79,984,567	5,048,560	112,434,503
22	Library CIP	328,395	1,501,816	1,830,211	3,119,867	-	4,950,078
23	Park CIP	389,322	9,873,916	10,263,238	7,509,336	5,101,578	22,874,152
25	Fire CIP	41,773	3,097,614	3,139,387	1,090,866	-	4,230,253
26	Facilities CIP	1,045,392	2,189,969	3,235,361	3,951,945	-	7,187,306
31	Technology Improvement	384,509	13,006,799	13,391,308	932,963	-	14,324,271
61	Airport CIP	3,648	4,869,999	4,873,647		-	4,873,647
62	Storm water CIP	41,540	1,237,589	1,279,129	5,109,785	-	6,388,914
24	Roadway Impact Fees	727,511	9,320,867	10,048,378		-	10,048,378
29	Utility Impact Fee	985,664	2,053,659	3,039,323		-	3,039,323
64	Parkland/Median Fee	228,714	5,858,434	6,087,148		-	6,087,148
Sub Total		5,391,574	106,318,951	111,710,525	166,077,901	10,150,138	287,938,564
Debt Service							
30	GO Debt Service	653,506	37,523,310	38,176,816	-	-	38,176,816
40	Revenue I & S	2,880,142	409,171	3,289,313	-	-	3,289,313
41	Revenue Bond Reserve	746,680	1,341,828	2,088,508	-	6,536,177	8,624,685
Sub Total		4,280,328	39,274,309	43,554,637	-	6,536,177	50,090,814
Total		23,053,756	299,253,484	322,307,241	166,077,901	64,365,891	552,751,033

City of Mc Kinney
Portfolio Holdings
Portfolio / Report Group: G R O U P: C I T Y Quarterly
As of 3/31/2020

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												
Bank of New York Mellon Cash	BNY	N/A	1	80,290	80,290	80,290	80,290	-	100.000	0.000	0.000	-
JP Morgan Chase Cash	JPMC	N/A	1	23,179,657	23,179,657	23,179,657	23,179,657	-	100.000	0.691	0.691	4
Sub Total / Average			1	23,259,947	23,259,947	23,259,947	23,259,947	-	100.000	0.688	0.688	4
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	76,436,735	76,436,735	76,436,735	76,436,735	-	100.000	1.426	1.426	14
TexPool LGIP	TEXPOOL	N/A	1	36,241,557	36,241,557	36,241,557	36,241,557	-	100.000	1.003	1.003	7
TexPool LGIP	TEXPOOLPRIME	N/A	1	35,573,007	35,573,007	35,573,007	35,573,007	-	100.000	1.335	1.335	6
Tx CLASS LGIP	TXCLASS	N/A	1	78,669,138	78,669,138	78,669,138	78,669,138	-	100.000	1.470	1.470	14
Tx DAILY LGIP	TXDAILY	N/A	1	72,333,048	72,333,048	72,333,048	72,333,048	-	100.000	1.200	1.200	13
Sub Total / Average			1	299,253,485	299,253,485	299,253,485	299,253,485	-	100.000	1.321	1.321	54
LGIP - Bond Proceeds												
TexPool LGIP	TEXPOOL	N/A	1	932,963	932,963	932,963	932,963	-	100.000	1.003	1.003	-
Tx DAILY LGIP	TXDAILY	N/A	1	224,785	224,785	224,785	224,785	-	100.000	1.200	1.200	-
Tx CLASS LGIP	TXCLASS	N/A	1	18,987,681	18,987,681	18,987,681	18,987,681	-	100.000	1.470	1.470	3
Logic LGIP	LOGIC	N/A	1	1,028,678	1,028,678	1,028,678	1,028,678	-	100.000	1.426	1.426	-
Logic LGIP	LOGIC	N/A	1	7,877,006	7,877,006	7,877,006	7,877,006	-	100.000	1.426	1.426	1
Logic LGIP	LOGIC	N/A	1	16,196,229	16,196,229	16,196,229	16,196,229	-	100.000	1.426	1.426	3
Tx DAILY LGIP	TXDAILY	N/A	1	11,066,529	11,066,529	11,066,529	11,066,529	-	100.000	1.200	1.200	2
Tx DAILY LGIP	TXDAILY	N/A	1	31,435,695	31,435,695	31,435,695	31,435,695	-	100.000	1.200	1.200	6
Tx CLASS LGIP	TXCLASS	N/A	1	7,509,336	7,509,336	7,509,336	7,509,336	-	100.000	1.470	1.470	1
TexPool LGIP	TEXPOOL	N/A	1	34,956,649	34,956,649	34,956,649	34,956,649	-	100.000	1.003	1.003	6
TexPool LGIP	TEXPOOL	N/A	1	35,862,352	35,862,352	35,862,352	35,862,352	-	100.000	1.003	1.003	7
Sub Total / Average			1	166,077,903	166,077,903	166,077,903	166,077,903	-	100.000	1.192	1.192	29
Certificate Of Deposit												
American Expr National Bank 3 7/6/2021	02589AAN2	7/6/2021	462	250,000	250,000	250,000	256,785	1,808	102.714	3.000	3.000	-
GMATBK 2 8/15/2022	02007GLD3	8/15/2022	867	250,000	250,000	250,000	259,142	639	103.657	2.000	2.000	-
Sub Total / Average			664	500,000	500,000	500,000	515,927	2,447	103.185	2.500	2.500	-
Municipal Bond												
DISTRICT OF COLUMBIA 4.673 12/1/2020	25477GCV5	12/1/2020	245	250,000	252,860	258,200	255,770	3,894	102.308	4.673	2.900	-
NY City Transitional Finance Authority 2.85	64971WFJ4	8/1/2022	853	425,000	427,780	428,889	434,541	2,019	102.245	2.850	2.555	-
TX TRANSPORTATION 4 8/27/2020	882724PY7	8/27/2020	149	9,690,000	9,736,317	9,739,807	9,799,303	222,870	101.128	4.000	2.769	2
TX TRANSPORTATION 4 8/27/2020	882724PY7	8/27/2020	149	310,000	311,482	311,593	313,497	7,130	101.128	4.000	2.769	-
Sub Total / Average			179	10,675,000	10,728,439	10,738,489	10,803,111	235,913	101.201	3.970	2.764	2

City of Mc Kinney
 Portfolio Holdings
 Portfolio / Report Group: G R O U P: C I T Y Quarterly
 As of 3/31/2020

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 2 10/3/2022	3132X0YA3	10/3/2022	916	5,000,000	5,000,000	5,000,000	5,159,150	49,444	103.183	2.000	2.000	1
FFCB 1.6 1/21/2022	3133ELHR8	1/21/2022	661	5,000,000	5,000,722	5,000,800	5,102,300	15,556	102.046	1.600	1.592	1
FFCB 1.63 9/17/2021	3133EKP67	9/17/2021	535	5,000,000	4,989,042	4,985,000	5,089,800	3,169	101.796	1.630	1.783	1
FFCB 1.78 12/16/2022-20	3133ELET7	12/16/2022	990	5,000,000	5,000,000	5,000,000	5,012,000	25,217	100.240	1.780	1.780	1
FFCB 1.85 8/26/2022-20	3133EKF27	8/26/2022	878	1,000,000	999,598	999,500	1,004,920	1,799	100.492	1.850	1.867	-
FFCB 2.69 9/4/2020	3133EJYY9	9/4/2020	157	5,000,000	5,017,314	5,039,268	5,047,250	10,088	100.945	2.690	1.864	1
FFCB 2.875 12/21/2022	3133EJPX1	12/21/2022	995	4,975,000	5,175,562	5,187,433	5,249,123	39,731	105.510	2.875	1.360	1
FHLB 1.73 12/23/2022-20	3130AHQQ9	12/23/2022	997	3,300,000	3,300,000	3,300,000	3,331,053	15,541	100.941	1.730	1.730	1
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	73	685,000	684,701	681,247	686,891	3,630	100.276	1.750	1.978	-
FHLB 1.75 6/12/2020-18	313383HU8	6/12/2020	73	4,500,000	4,498,038	4,475,344	4,512,420	23,844	100.276	1.750	1.978	1
FHLMC 2.1 12/30/2024-20	3134GUH52	12/30/2024	1,735	10,000,000	10,000,000	10,000,000	10,022,000	52,500	100.220	2.100	2.100	2
FNMA 1.375 9/6/2022	3135G0W33	9/6/2022	889	3,000,000	2,983,937	2,982,432	3,072,300	2,865	102.410	1.375	1.601	1
Sub Total / Average			874	52,460,000	52,648,914	52,651,024	53,289,207	243,384	101.596	1.998	1.819	11
Total / Average			88	552,226,335	552,468,688	552,480,848	553,199,580	481,744	100.178	1.373	1.332	100

City of Mc Kinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY Quarterly
 Begin Date: 12/31/2019, End Date: 3/31/2020

Description	CUSIP Ticker	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	ANB01	-	0.430	N/A	N/A	43	-	(43)	43	-	(43)
Bank of New York Mellon Cash	BNY	80,290	-	N/A	N/A	60,984	80,290	19,306	60,984	80,290	19,306
JP Morgan Chase Cash	JPMC	23,179,657	0.691	N/A	N/A	14,180,740	23,179,657	8,998,917	14,180,740	23,179,657	8,998,917
Sub Total/Average Cash		23,259,947				14,241,767	23,259,947	9,018,180	14,241,767	23,259,947	9,018,180
LGIP - Operating											
Logic LGIP	LOGIC	76,436,735	1.426	N/A	N/A	86,811,032	76,436,735	(10,374,297)	86,811,032	76,436,735	(10,374,297)
Tx CLASS LGIP	TXCLASS	78,669,138	1.470	N/A	N/A	78,315,894	78,669,138	353,244	78,315,894	78,669,138	353,244
TexPool LGIP	TEXPOOLPRIME	35,573,007	1.335	N/A	N/A	27,414,408	35,573,007	8,158,599	27,414,408	35,573,007	8,158,599
TexPool LGIP	TEXPOOL	36,241,557	1.003	N/A	N/A	41,114,344	36,241,557	(4,872,787)	41,114,344	36,241,557	(4,872,787)
Tx DAILY LGIP	TXDAILY	72,333,048	1.200	N/A	N/A	58,393,987	72,333,048	13,939,061	58,393,987	72,333,048	13,939,061
Sub Total LGIP - Operating		299,253,485				292,049,665	299,253,485	7,203,820	292,049,665	299,253,485	7,203,820
LGIP - Bond Proceeds											
Logic LGIP	LOGIC	1,028,678	1.426	N/A	N/A	1,024,433	1,028,678	4,245	1,024,433	1,028,678	4,245
Logic LGIP	LOGIC	7,877,006	1.426	N/A	N/A	11,099,525	7,877,006	(3,222,519)	11,099,525	7,877,006	(3,222,519)
Logic LGIP	LOGIC	16,196,229	1.426	N/A	N/A	18,833,055	16,196,229	(2,636,826)	18,833,055	16,196,229	(2,636,826)
Tx CLASS LGIP	TXCLASS	7,509,336	1.470	N/A	N/A	7,512,023	7,509,336	(2,687)	7,512,023	7,509,336	(2,687)
Tx CLASS LGIP	TXCLASS	18,987,681	1.470	N/A	N/A	21,111,929	18,987,681	(2,124,248)	21,111,929	18,987,681	(2,124,248)
TexPool LGIP	TEXPOOL	932,963	1.003	N/A	N/A	1,404,137	932,963	(471,174)	1,404,137	932,963	(471,174)
TexPool LGIP	TEXPOOL	35,862,352	1.003	N/A	N/A	36,134,855	35,862,352	(272,503)	36,134,855	35,862,352	(272,503)
TexPool LGIP	TEXPOOL	34,956,649	1.003	N/A	N/A	36,741,759	34,956,649	(1,785,110)	36,741,759	34,956,649	(1,785,110)
Tx DAILY LGIP	TXDAILY	31,435,695	1.200	N/A	N/A	32,040,142	31,435,695	(604,447)	32,040,142	31,435,695	(604,447)
Tx DAILY LGIP	TXDAILY	11,066,529	1.200	N/A	N/A	11,493,487	11,066,529	(426,958)	11,493,487	11,066,529	(426,958)
Tx DAILY LGIP	TXDAILY	224,785	1.200	N/A	N/A	230,484	224,785	(5,699)	230,484	224,785	(5,699)
Sub Total LGIP - Bond Proceeds		166,077,903				177,625,829	166,077,903	(11,547,926)	177,625,829	166,077,903	(11,547,926)
Tx TERM											
TXTERM 1.9 3/18/2020	TXTERM03182020	-	1.900	12/18/2019	03/18/2020	10,000,000	-	(10,000,000)	10,000,000	-	(10,000,000)
Sub Total/Average Tx TERM		-				10,000,000	-	(10,000,000)	10,000,000	-	(10,000,000)
Certificate Of Deposit											
Amex National Bank 3 7/6/2021	02589AAN2	250,000	3.000	07/03/2018	07/06/2021	250,000	250,000	-	254,356	256,785	2,429
GMATBK 2 8/15/2022	02007GLD3	250,000	2.000	08/15/2019	08/15/2022	250,000	250,000	-	252,031	259,142	7,111
Sub Total/Average Certificate Of Deposit		500,000				500,000	500,000	-	506,387	515,927	9,540
Municipal											
DC 4.673 12/1/2020	25477GCV5	250,000	4.673	12/31/2018	12/01/2020	253,928	252,860	(1,068)	256,163	255,770	(393)
NYC Transitional Finance Authority 2.85	64971WFJ4	425,000	2.850	04/26/2019	08/01/2022	428,078	427,780	(298)	435,566	434,541	(1,025)
TX TRANSPORTATION 4 8/27/2020	882724PY7	310,000	4.000	03/20/2020	08/27/2020	-	311,482	311,482	-	313,497	313,497
TX TRANSPORTATION 4 8/27/2020	882724PY7	9,690,000	4.000	03/20/2020	08/27/2020	-	9,736,317	9,736,317	-	9,799,303	9,799,303
Sub Total/Average Municipal		10,675,000				682,006	10,728,439	10,046,433	691,729	10,803,111	10,111,382

City of Mc Kinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: GROUP: CITY Quarterly
 Begin Date: 12/31/2019, End Date: 3/31/2020

Description	CUSIP Ticker	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
US Agency											
FAMC 1.675 1/17/2020-17	3132X0ND9	-	1.675	01/17/2017	01/17/2020	5,000,000	-	(5,000,000)	5,000,050	-	(5,000,050)
FAMC 2 10/3/2022	3132X0YA3	5,000,000	2.000	10/03/2017	10/03/2022	5,000,000	5,000,000	-	5,052,450	5,159,150	106,700
FFCB 1.6 1/21/2022	3133ELHR8	5,000,000	1.600	01/21/2020	01/21/2022	-	5,000,722	5,000,722	-	5,102,300	5,102,300
FFCB 1.63 9/17/2021	3133EKP67	5,000,000	1.630	09/17/2019	09/17/2021	4,987,167	4,989,042	1,875	5,005,250	5,089,800	84,550
FFCB 1.78 12/16/2022-20	3133ELET7	5,000,000	1.780	01/09/2020	12/16/2022	-	5,000,000	5,000,000	-	5,012,000	5,012,000
FFCB 1.85 8/26/2022-20	3133EKF27	1,000,000	1.850	08/29/2019	08/26/2022	999,557	999,598	41	997,990	1,004,920	6,930
FFCB 2.03 6/6/2022-19	3133EKJ80	-	2.030	09/10/2019	06/06/2022	4,996,450	-	(4,996,450)	4,989,200	-	(4,989,200)
FFCB 2.69 9/4/2020	3133EJYY9	5,000,000	2.690	09/17/2019	09/04/2020	5,027,499	5,017,314	(10,185)	5,038,950	5,047,250	8,300
FFCB 2.875 12/21/2022	3133EJPX1	4,975,000	2.875	02/03/2020	12/21/2022	-	5,175,562	5,175,562	-	5,249,123	5,249,123
FHLB 1.73 12/23/2022-20	3130AHQQ9	3,300,000	1.730	12/23/2019	12/23/2022	3,300,000	3,300,000	-	3,300,231	3,331,053	30,822
FHLB 1.75 6/12/2020-18	313383HU8	4,500,000	1.750	12/20/2017	06/12/2020	4,495,550	4,498,038	2,488	4,501,260	4,512,420	11,160
FHLB 1.75 6/12/2020-18	313383HU8	685,000	1.750	12/20/2017	06/12/2020	684,323	684,701	378	685,192	686,891	1,699
FHLMC 2.1 12/30/2024-20	3134GUH52	10,000,000	2.100	12/30/2019	12/30/2024	10,000,000	10,000,000	-	10,000,210	10,022,000	21,790
FNMA 1.375 9/6/2022	3135G0W33	3,000,000	1.375	01/09/2020	09/06/2022	-	2,983,937	2,983,937	-	3,072,300	3,072,300
Sub Total/Average US Agency		52,460,000				44,490,546	52,648,914	8,158,368	44,570,783	53,289,207	8,718,424
Total / Average		552,226,335				539,589,813	552,468,688	12,878,875	539,686,160	553,199,580	13,513,420

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Community Development Corporation
December 31, 2019 - March 31, 2020
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
12/31/2019	\$ 60,154,942	\$ 60,154,942	\$ -	1.78	1.59	\$ -	1
3/31/2020	\$ 62,023,459	\$ 62,023,459	\$ -	1.33	1.09	\$ -	1
	\$ 1,868,517	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

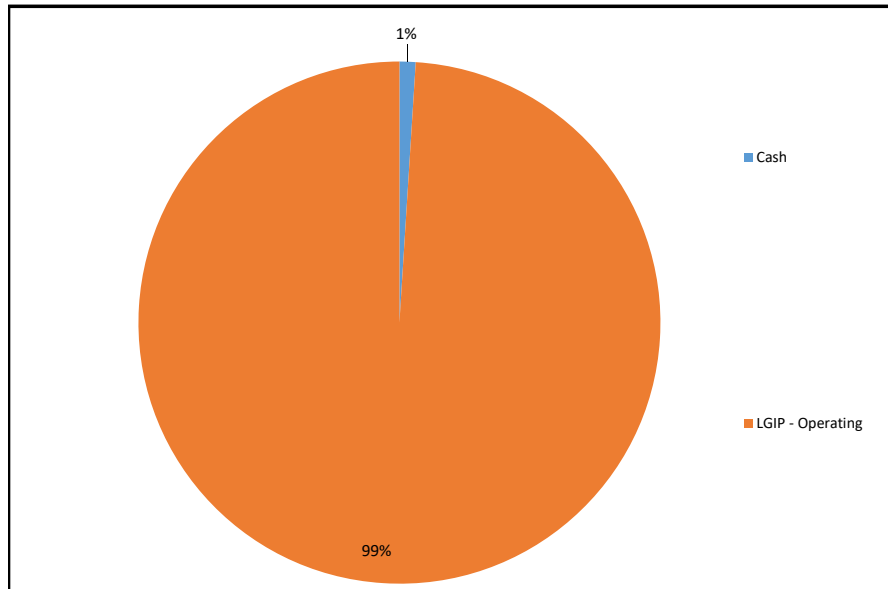
Distribution by Security Sector - Book Value

MCDC

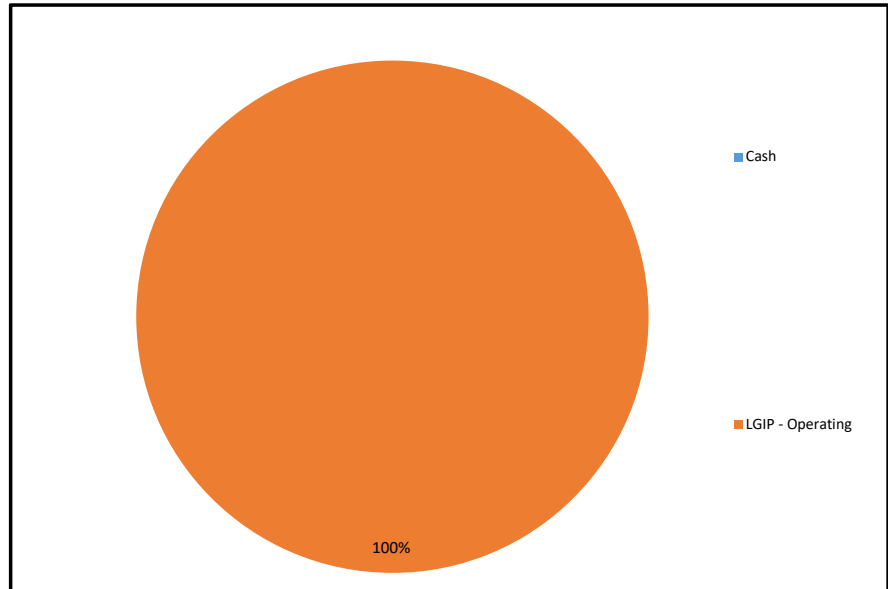
Begin Date: 12/31/2019 End Date: 3/31/2020

Security Sector Allocation				
Security Sector	Book Value 12/31/2019	% of Portfolio 12/31/2019	Book Value 3/31/2020	% of Portfolio 3/31/2020
Cash	439,932	1%	71,087	0%
LGIP - Operating	59,715,010	99%	61,952,372	100%
Total/Average	60,154,942	100%	62,023,459	100%

Portfolio Holdings as of 12/31/2019



Portfolio Holdings as of 3/31/2020

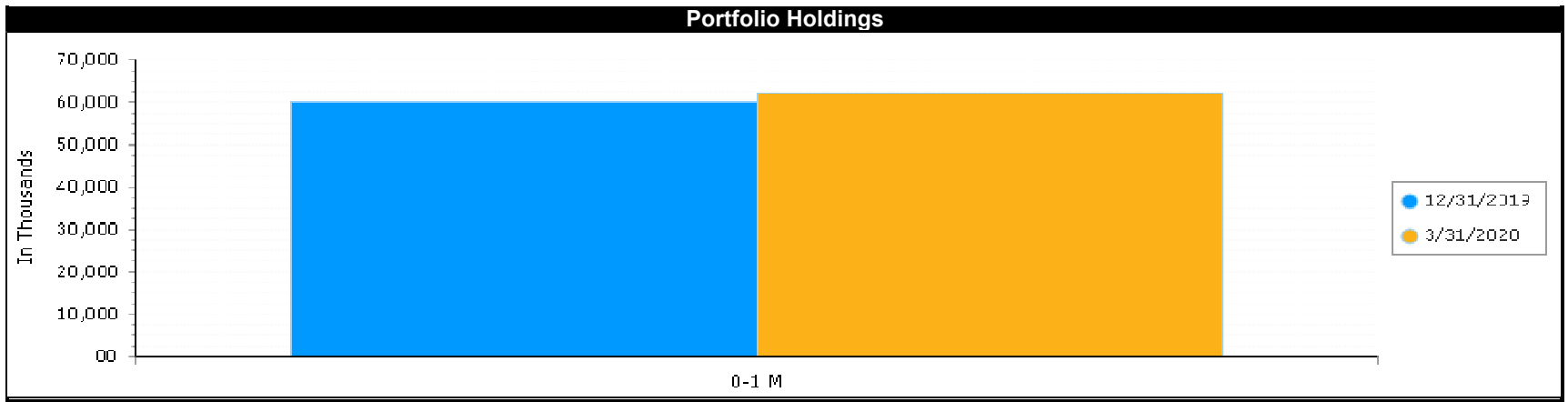


**City of McKinney
Distribution by Maturity Range - Book Value**

GROUP: MDCDC Quarterly

Begin Date: 12/31/2019, End Date: 3/31/2020

Maturity Range Allocation				
Maturity Range	Book Value 12/31/2019	% of Portfolio 12/31/2019	Book Value 3/31/2020	% of Portfolio 3/31/2020
0-1 Month	60,154,942	100%	62,023,459	100%
Total / Average	60,154,942	100%	62,023,459	100%



City of Mc Kinney
 Portfolio Holdings
 Portfolio / Report Group: G R O U P: M C D C Quarterly
 As of 3/31/2020

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	71,087	71,087	71,087	71,087	-	100.000	0.691	0.691	-
Sub Total / Average			1	71,087	71,087	71,087	71,087	-	100.000	0.691	0.691	-
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	14,888,885	14,888,885	14,888,885	14,888,885	-	100.000	1.426	1.426	24
TexPool LGIP	TEXPOOLPRIME	N/A	1	15,974,049	15,974,049	15,974,049	15,974,049	-	100.000	1.335	1.335	26
TexPool LGIP	TEXPOOL	N/A	1	2,867,879	2,867,879	2,867,879	2,867,879	-	100.000	1.003	1.003	5
Tx CLASS LGIP	TXCLASS	N/A	1	12,467,343	12,467,343	12,467,343	12,467,343	-	100.000	1.470	1.470	20
Tx DAILY LGIP	TXDAILY	N/A	1	15,754,216	15,754,216	15,754,216	15,754,216	-	100.000	1.200	1.200	25
Sub Total / Average			1	61,952,372	61,952,372	61,952,372	61,952,372	-	100.000	1.334	1.334	100
Total / Average			1	62,023,459	62,023,459	62,023,459	62,023,459	-	100.000	1.334	1.334	100

City of Mc Kinney

QUARTERLY POSITION CHANGE

Portfolio / Report Group: GROUP: MCDC Quarterly

Begin Date: 12/31/2019, End Date: 3/31/2020

Description	CUSIP Ticker	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash											
JP Morgan Chase Cash	JPMC	71,087	0.691	N/A	N/A	439,932	71,087	(368,845)	439,932	71,087	(368,845)
Sub Total/Average Cash		71,087				439,932	71,087	(368,845)	439,932	71,087	(368,845)
LGIP - Operating											
Logic LGIP	LOGIC	14,888,885	1.426	N/A	N/A	13,381,270	14,888,885	1,507,615	13,381,270	14,888,885	1,507,615
TexPool LGIP	TEXPOOL	2,867,879	1.003	N/A	N/A	2,857,809	2,867,879	10,070	2,857,809	2,867,879	10,070
TexPool LGIP	TEXPOOLPRIME	15,974,049	1.335	N/A	N/A	15,910,341	15,974,049	63,708	15,910,341	15,974,049	63,708
Tx CLASS LGIP	TXCLASS	12,467,343	1.470	N/A	N/A	12,415,477	12,467,343	51,866	12,415,477	12,467,343	51,866
Tx DAILY LGIP	TXDAILY	15,754,216	1.200	N/A	N/A	15,150,113	15,754,216	604,103	15,150,113	15,754,216	604,103
Sub Total LGIP - Operating		61,952,372				59,715,010	61,952,372	2,237,362	59,715,010	61,952,372	2,237,362
Total / Average		62,023,459				60,154,942	62,023,459	1,868,517	60,154,942	62,023,459	1,868,517

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Economic Development Corporation
December 31, 2019 - March 31, 2020
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
12/31/2019	\$ 13,462,347	\$ 13,462,347	\$ -	1.73	1.59	\$ -	1
3/31/2020	\$ 14,978,639	\$ 14,978,639	\$ -	1.29	1.09	\$ -	1
	\$ 1,516,292	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

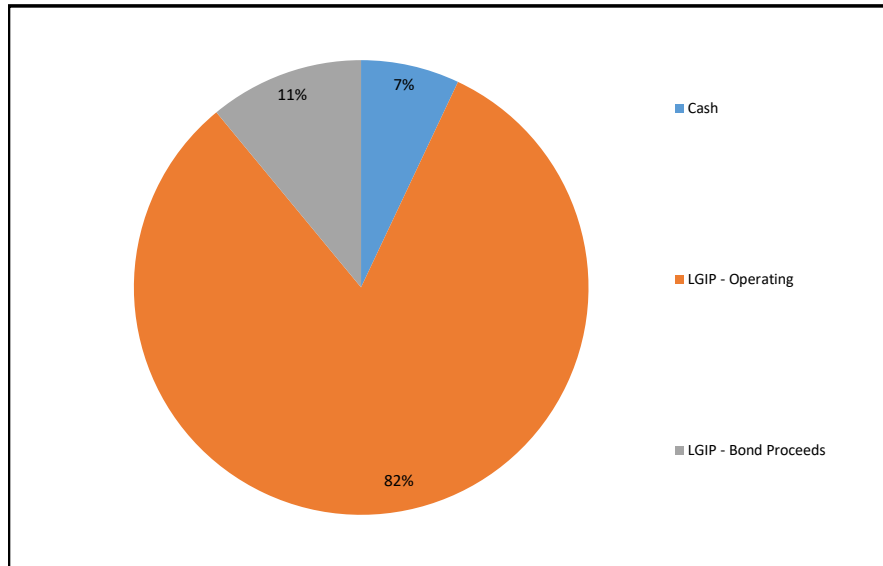
Distribution by Security Sector - Book Value

MEDC

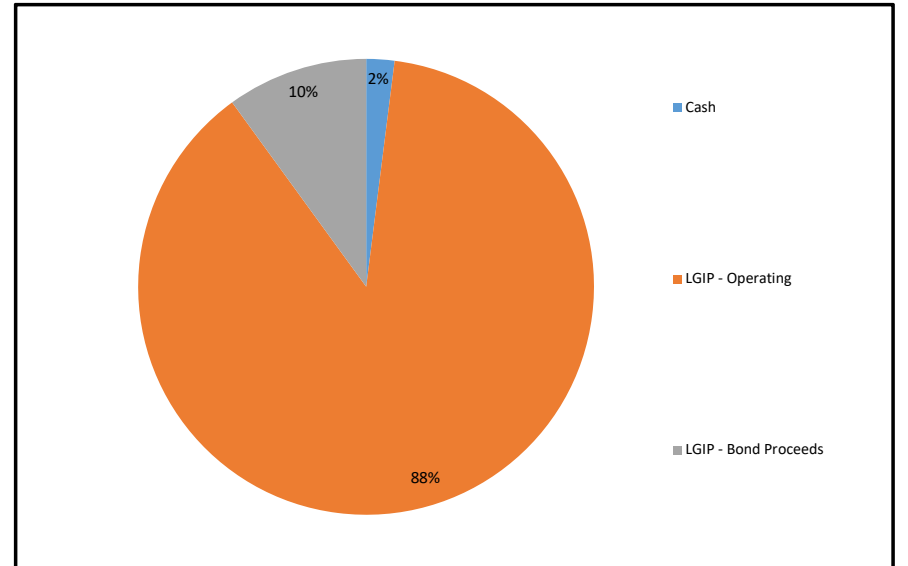
Begin Date: 12/31/2019 End Date: 3/31/2020

Security Sector Allocation				
Security Sector	Book Value 12/31/2019	% of Portfolio 12/31/2019	Book Value 3/31/2020	% of Portfolio 3/31/2020
Cash	904,304	7%	227,230	2%
LGIP - Operating	11,033,383	82%	13,227,294	88%
LGIP - Bond Proceeds	1,524,660	11%	1,524,115	10%
Total/Average	13,462,347	100%	14,978,639	100%

Portfolio Holdings as of 12/31/2019



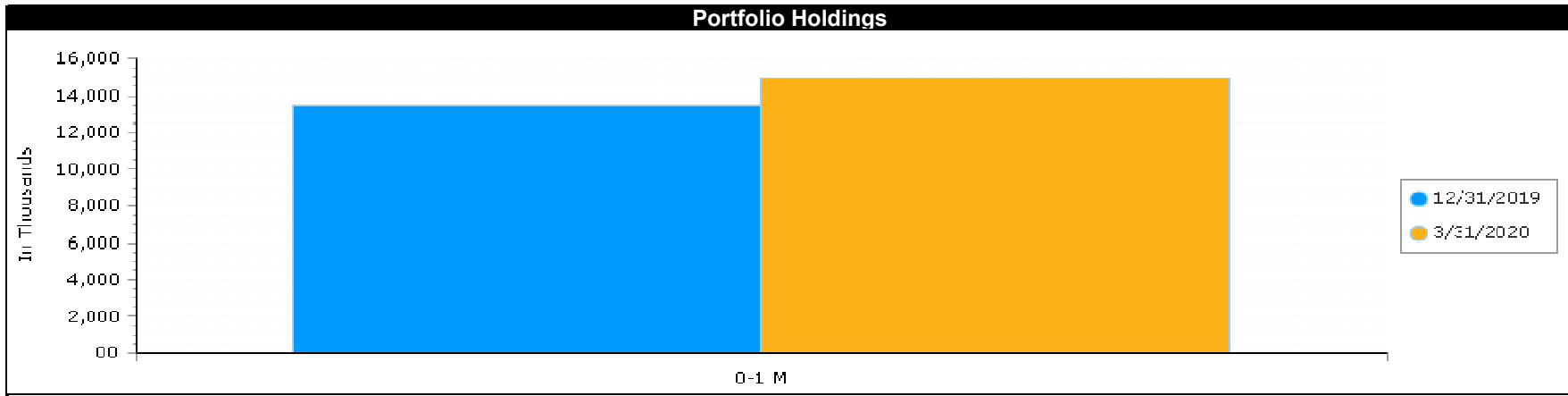
Portfolio Holdings as of 3/31/2020



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

Begin Date: 12/31/2019, End Date: 3/31/2020

Maturity Range Allocation				
Maturity Range	Book Value 12/31/2019	% of Portfolio 12/31/2019	Book Value 3/31/2020	% of Portfolio 3/31/2020
0-1 Month	13,462,347	100%	14,978,639	100%
Total / Average	13,462,347	100%	14,978,639	100%



City of Mc Kinney
 Portfolio Holdings
 Portfolio / Report Group: G R O U P: M E D C Quarterly
 As of 3/31/2020

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												
JP Morgan Chase Cash	JPMC	N/A	1	227,230	227,230	227,230	227,230	-	100.000	0.691	0.691	2
Sub Total / Average			1	227,230	227,230	227,230	227,230	-	100.000	0.691	0.691	2
LGIP - Operating												
Logic LGIP	LOGIC	N/A	1	1,977,117	1,977,117	1,977,117	1,977,117	-	100.000	1.426	1.426	13
TexPool LGIP	TEXPOOLPRIME	N/A	1	3,547,402	3,547,402	3,547,402	3,547,402	-	100.000	1.335	1.335	24
TexPool LGIP	TEXPOOL	N/A	1	571,350	571,350	571,350	571,350	-	100.000	1.003	1.003	4
Tx CLASS LGIP	TXCLASS	N/A	1	799,152	799,152	799,152	799,152	-	100.000	1.470	1.470	5
Tx DAILY LGIP	TXDAILY	N/A	1	6,332,273	6,332,273	6,332,273	6,332,273	-	100.000	1.200	1.200	42
Sub Total / Average			1	13,227,294	13,227,294	13,227,294	13,227,294	-	100.000	1.278	1.278	88
LGIP - Bond Proceeds												
Tx CLASS LGIP	TXCLASS	N/A	1	1,524,115	1,524,115	1,524,115	1,524,115	-	100.000	1.470	1.470	10
Sub Total / Average			1	1,524,115	1,524,115	1,524,115	1,524,115	-	100.000	1.470	1.470	10
Total / Average			1	14,978,639	14,978,639	14,978,639	14,978,639	-	100.000	1.289	1.289	100

City of Mc Kinney

QUARTERLY POSITION CHANGE

Portfolio / Report Group: GROUP: MEDC Quarterly

Begin Date: 12/31/2019, End Date: 3/31/2020

Description	CUSIP Ticker	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash											
JP Morgan Chase Cash	JPMC	227,230	0.691	N/A	N/A	904,304	227,230	(677,074)	904,304	227,230	(677,074)
Sub Total/Average Cash		227,230				904,304	227,230	(677,074)	904,304	227,230	(677,074)
LGIP - Operating											
Logic LGIP	LOGIC	1,977,117	1.426	N/A	N/A	623,722	1,977,117	1,353,395	623,722	1,977,117	1,353,395
TexPool LGIP	TEXPOOL	571,350	1.003	N/A	N/A	569,344	571,350	2,006	569,344	571,350	2,006
TexPool LGIP	TEXPOOLPRIME	3,547,402	1.335	N/A	N/A	3,533,244	3,547,402	14,158	3,533,244	3,547,402	14,158
Tx CLASS LGIP	TXCLASS	799,152	1.470	N/A	N/A	795,831	799,152	3,321	795,831	799,152	3,321
Tx DAILY LGIP	TXDAILY	6,332,273	1.200	N/A	N/A	5,511,242	6,332,273	821,031	5,511,242	6,332,273	821,031
Sub Total LGIP - Operating		13,227,294				11,033,383	13,227,294	2,193,911	11,033,383	13,227,294	2,193,911
LGIP - Bond Proceeds											
Tx CLASS LGIP	TXCLASS	1,524,115	1.470	N/A	N/A	1,524,660	1,524,115	(545)	1,524,660	1,524,115	(545)
Sub Total LGIP - Bond Proceeds		1,524,115				1,524,660	1,524,115	(545)	1,524,660	1,524,115	(545)
Total / Average		14,978,639				13,462,347	14,978,639	1,516,292	13,462,347	14,978,639	1,516,292

CITY OF MCKINNEY, TEXAS
Quarterly Investment Report - McKinney Conventions and Visitors Bureau
December 31, 2019 - March 31, 2020
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
12/31/2019	\$ 84,053	\$ 84,053	\$ -	1.43	1.59	\$ -	1
3/31/2020	\$ 128,951	\$ 128,951	\$ -	0.69	1.09	\$ -	1
	\$ 44,898	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

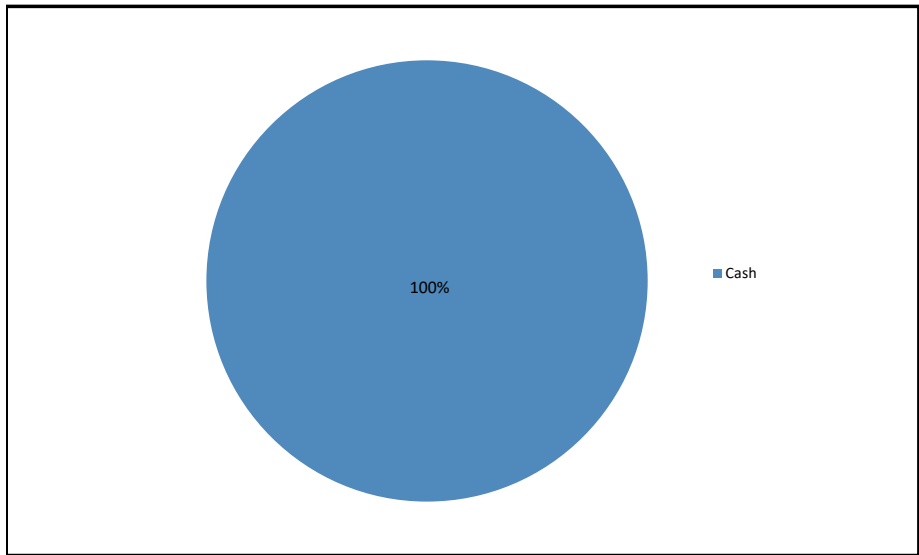
Distribution by Security Sector - Book Value

MCVB

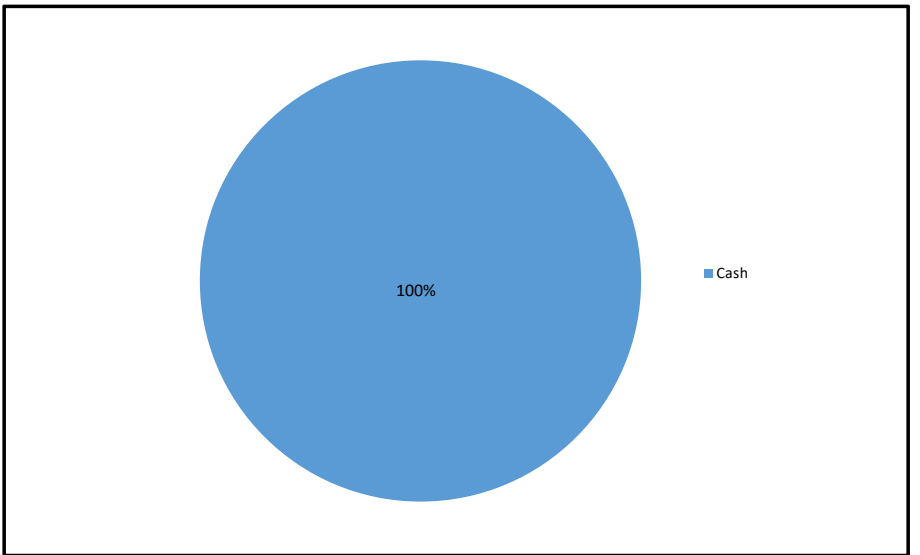
Begin Date 12/31/2019 End Date: 3/31/2020

Security Sector Allocation				
Security Sector	Book Value 12/31/2019	% of Portfolio 12/31/2019	Book Value 3/31/2020	% of Portfolio 3/31/2020
Cash	84,053	100%	128,951	100%
Total/Average	84,053	100%	128,951	100%

Portfolio Holdings as of 12/31/2019



Portfolio Holdings as of 3/31/2020



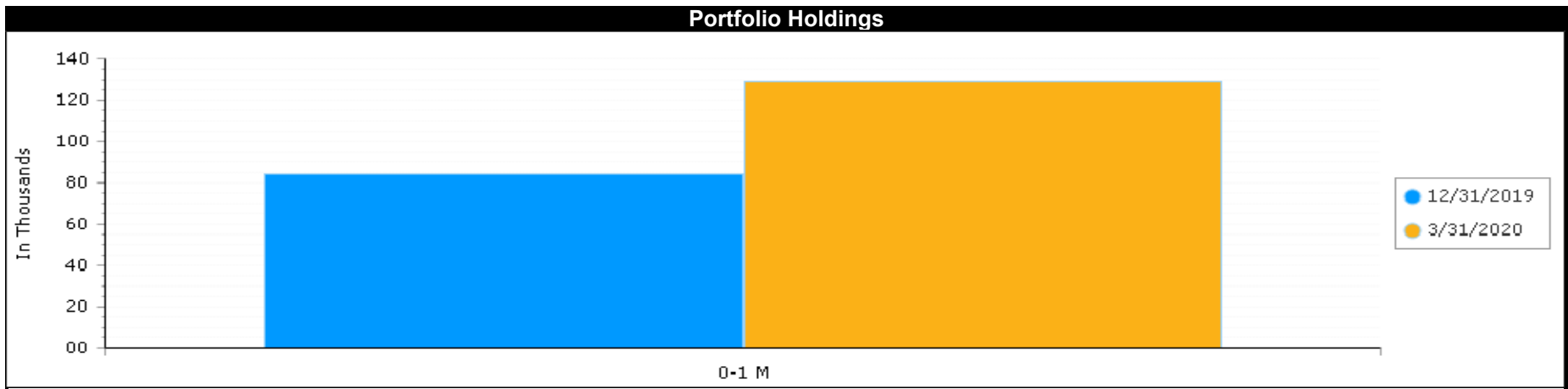
City of McKinney

Distribution by Maturity Range - Book Value

MCVB

Begin Date: 12/31/2019, End Date: 3/31/2020

Maturity Range Allocation				
Maturity Range	Book Value 12/31/2019	% of Portfolio 12/31/2019	Book Value 3/31/2020	% of Portfolio 3/31/2020
0-1 Month	84,053	100%	128,951	100%
Total / Average	84,053	100%	128,951	100%



City of Mc Kinney
 Portfolio Holdings
 Portfolio / Report Group: M C V B
 As of 3/31/2020

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	128,951	128,951	128,951	128,951	-	100.000	0.691	0.691	100
Sub Total / Average			1	128,951	128,951	128,951	128,951	-	100.000	0.691	0.691	100
Total / Average			1	128,951	128,951	128,951	128,951	-	100.000	0.691	0.691	100

City of Mc Kinney
 QUARTERLY POSITION CHANGE
 Portfolio / Report Group: MCVB
 Begin Date: 12/31/2019, End Date: 3/31/2020

Description	CUSIP/Ticker	Ending Face Amount	Coupon Rate	Settlement Date	Maturity Date	Beginning BV	Ending BV	Change in BV	Beginning MV	Ending MV	Change in MV
Cash											
JP Morgan Chase Cash	JPMC	128,951	0.691	N/A	N/A	84,053	128,951	44,898	84,053	128,951	44,898
Sub Total/Average Cash		128,951				84,053	128,951	44,898	84,053	128,951	44,898
Total / Average		128,951				84,053	128,951	44,898	84,053	128,951	44,898