

McKinney Community Development Corporation

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



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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					

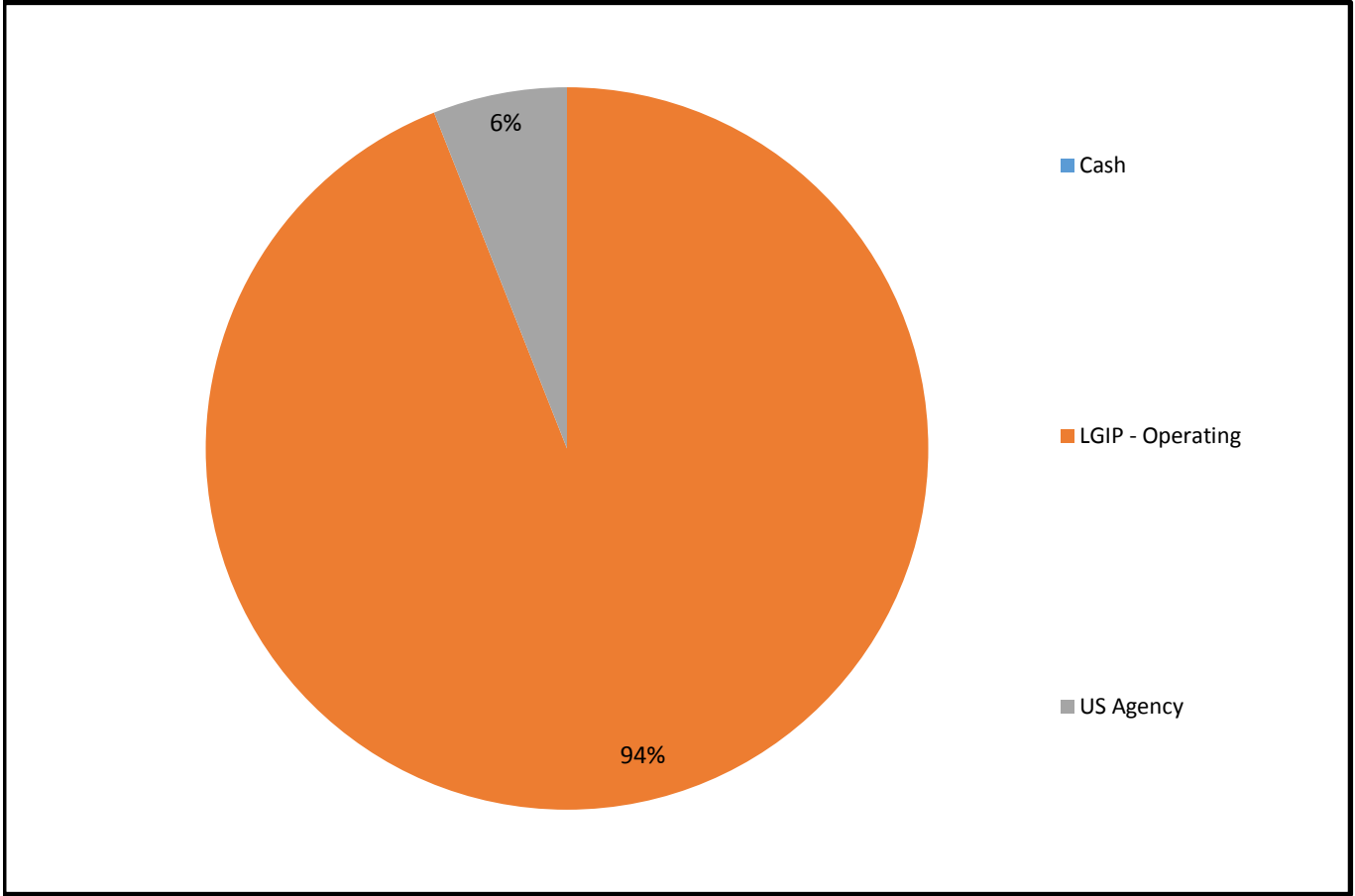
¹"Change in Market Value" is required data, but will primarily reflect the receipt and expenditure of the City's funds from quarter to quarter.

City of McKinney
Distribution by Security Sector - Book Value
MCDC

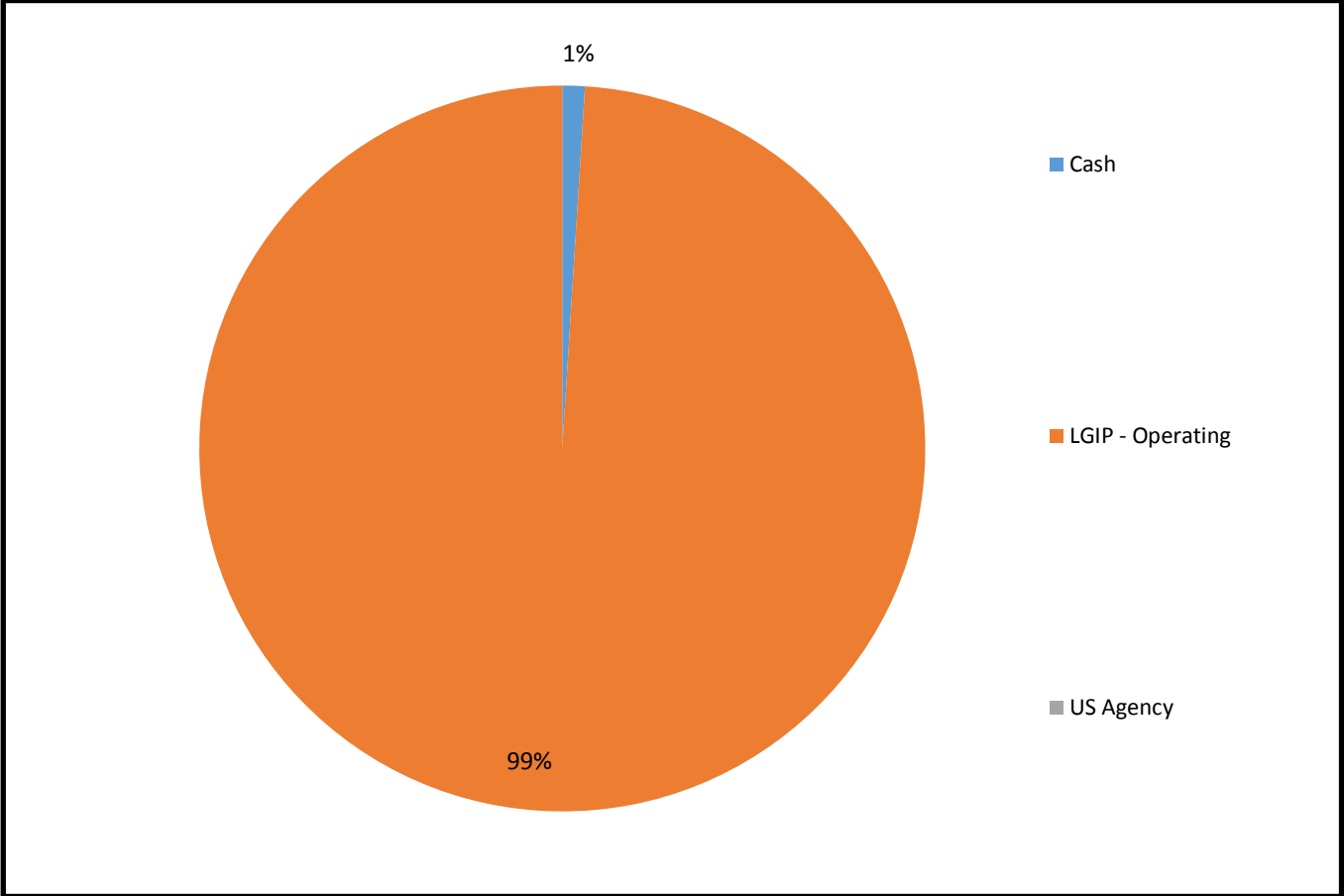
Begin Date: 9/30/2019 End Date: 12/31/2019

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



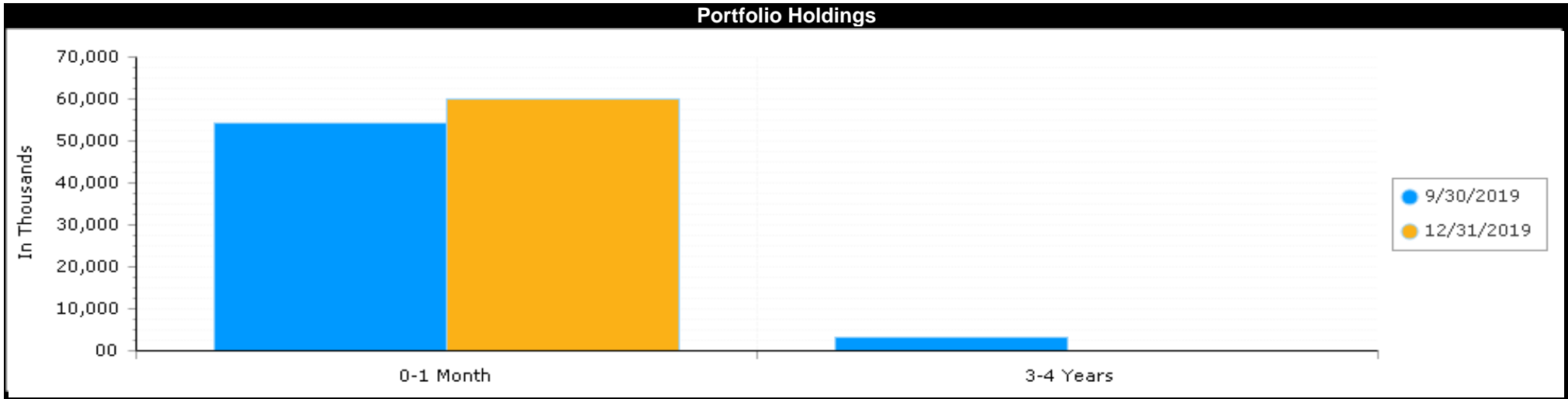
Portfolio Holdings as of 12/31/2019



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		% of Portfolio	
	9/30/2019	9/30/2019	12/31/2019	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