

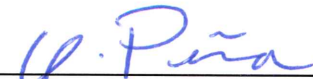
**CITY OF TRACY**  
**CITY TREASURER'S REPORT**  
**SUMMARY OF ALL INVESTMENTS**  
For the Month ending April 30, 2021

Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
<b>Pooled Investments:</b>					
1. ON DEMAND DEPOSITS			0.000%	22,584,260.56	22,584,260.56
2. TREASURER'S INVESTMENTS				284,734,269.21	286,697,426.64
<b>Total - Pooled Investments</b>	469	1.28	0.986%	<b>307,318,529.77</b>	<b>309,281,687.20</b>
3. PROCEEDS FROM BOND ISSUES				51,872,564.19	51,872,564.19
<b>Total - Non-Pooled Investments</b>				<b>51,872,564.19</b>	<b>51,872,564.19</b>
<b>GRAND TOTAL ALL INVESTMENTS</b>				<b>359,191,093.96</b>	<b>361,154,251.39</b>

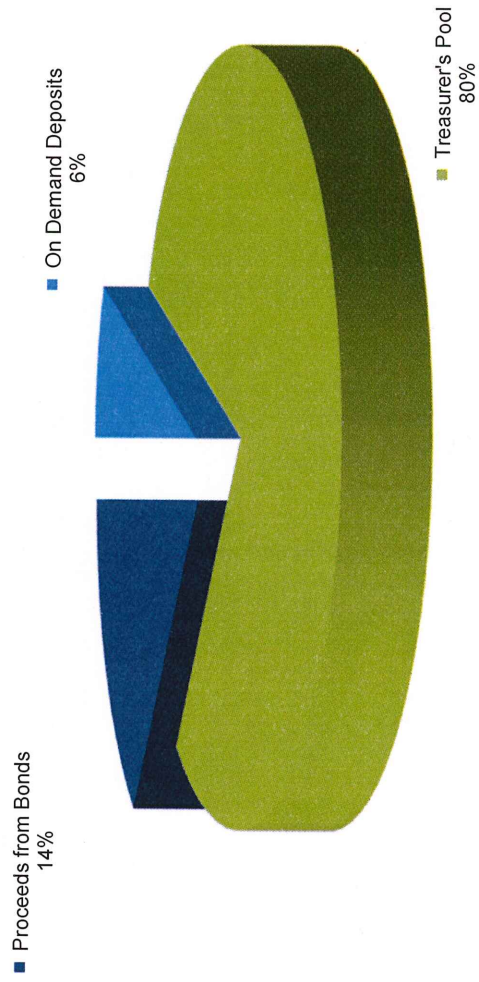
I certify that categories #1 & #2 above comply with the City's investment policy in all respects including maturity length and permitted investments. A listing of assets owned by the City is available at the Treasurer's Office. Category #3 is not managed by the City Treasurer but must be carried on the City's books. A copy of the City's "Investment Policy" is available at the office of the City Clerk. The City has the ability to meet projected expenditures for the next six months.

  
**Raymond McCray**  
City Treasurer

6-30-2021  
Date

Reviewed By:   
Date: 06/30/2021

**City of Tracy - Investment Summary**  
**April 30, 2021 \$361,154,251.39 Market Value**



## 2. TREASURER'S INVESTMENTS

These investments comply with the City's adopted investment policy.

April 30, 2021

Custodian/Description	Average Purchase YTM	Days to Maturity	Interest Rate	HISTORICAL Book Value	Market Value (no accruals)
<b>WELLS FARGO, Sweep</b>		0	0.00%	<b>22,386,117.56</b>	22,386,117.56
<b>WELLS FARGO, Checking</b>				<b>198,143.00</b>	198,143.00
<b>CHANDLER ASSET MNGT (120)</b>	* 1.410%	734	1.47%	<b>142,111,621.90</b>	144,169,223.54
<b>J.P. Morgan Securities (992)</b>	* 0.360%	405	0.42%	<b>71,121,414.15</b>	71,074,008.21
<b>INVESCO</b>	* <u>0.35%</u>	847	1.89%	<b>13,972,109.32</b>	13,925,071.05
<b>LOCAL AGENCY INVESTMENT FUND</b>		1	0.33%	<b>53,492,408.14</b>	53,492,408.14
<b>CAMP</b>		1	0.06%	<b>4,036,715.70</b>	4,036,715.70

\*Priced by Union Bank of Cal

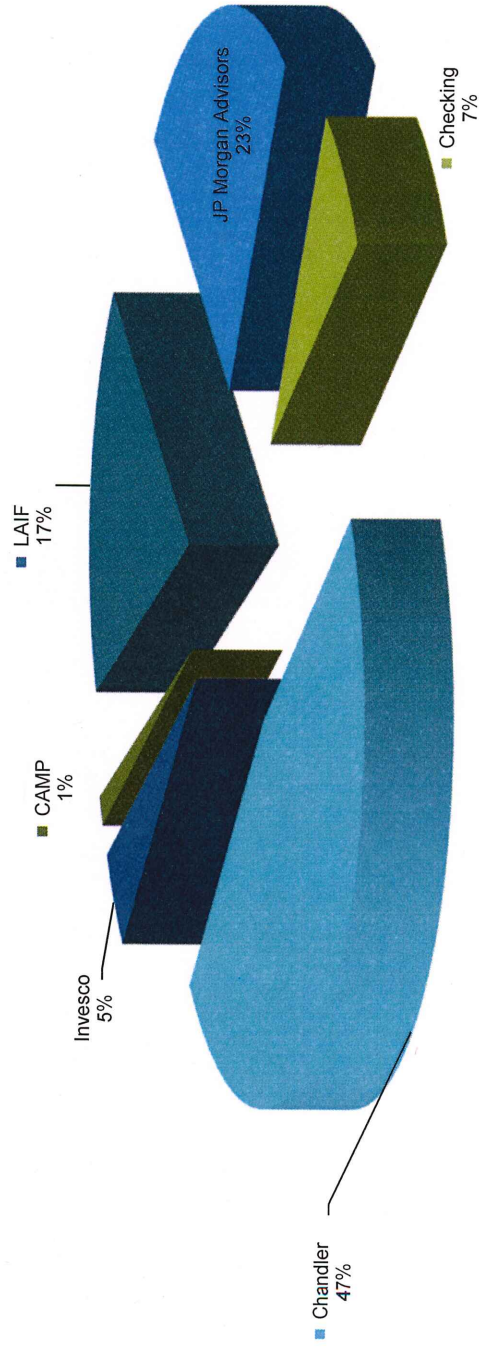
Benchmark 2 year treasury	0.16%		
ML 1-5 year YTM GVAO	0.33%	BV10	0.52%

### Five Largest Corp. Issuer Exposures

JP Morgan	1.50%
Goldman Sachs	1.30%
Citi Group	1.28%
Bank of America Corp	1.01%
Apple Inc	0.99%

<b>TOTAL INVESTMENTS</b>	<b>THIS MONTH</b>	<b>307,318,529.77</b>	309,281,687.20
<b>GASB 31 306,167,170.06</b>	<b>LAST MONTH</b>	295,780,576.08	297,795,691.09
	<b>INCREASE(DECREASE) FROM LAST MONTH</b>	11,537,953.69	11,485,996.11
	<b>AVERAGE INTEREST RATE</b>	0.924%	
	<b>AVERAGE DAYS TO MATURITY</b>	469	

**City of Tracy's Investments**  
**April 30 2021 \$309,281,687.20 Market Value**



### 3. PROCEEDS FROM BOND ISSUES

Funds in this category are held by a Trustee or other investment which is governed by the bond documents.

April 30, 2021

District	Description	Prior Month	Current Month	Difference
1993-1 (I205 GL 17)	Tracy Marketplace Series 1996	\$ 284,001.66	\$ 284,008.79	\$ 7.13
1994 Re AD2002 TOPJPA	Refi by 2002 TOPJA	834,283.22	834,304.39	\$ 21.17
1993-1 (I 205 GL-17)	Tracy Marketplace Series 2002 I-205	229,289.58	229,295.43	\$ 5.85
2003-01 AD Lntd. Obligation	Berg Avenue	96,235.67	96,238.16	\$ 2.49
TOPJPA 2003 Series A Senior	Consolidated 5 Bond Issues	2,583,402.36	2,583,468.32	\$ 65.96
CFD-89-1 2003 Series A	Senior Lein	661,931.29	661,944.85	\$ 13.56
CDA 2003 A & 2003B	2004 Waste water treatment	803.49	803.49	\$ -
CFD 99-1-NEI-2004	NEI 2004 Refunding	1,185,436.65	1,185,466.76	\$ 30.11
Tracy CFD 98-1	2005 Series A&B	8,516,141.03	8,516,358.22	\$ 217.19
Tracy CFD 98-1 2011A	2005-A	110,145.23	110,148.02	\$ 2.79
Tracy CFD 98-3 2005 A	Reserve Fund	411,091.70	411,102.20	\$ 10.50
TOPJPA 2005 Series C	2000-01 Presidio	445,475.66	445,486.86	\$ 11.20
CFD 2006-01 NEI	North East Industrial	-	-	\$ -
TOPJPA 2007 A & B				\$ -
TOPJPA 2008	City Account	352,700.11	352,701.47	\$ 1.36
TOPJPA Rev Bonds 2011A	Revenue Bond	1,581,380.30	1,581,420.93	\$ 40.63
Tracy LOB 2011-1		312,007.27	312,015.29	\$ 8.02
Tracy CFD 2011A		2,142,128.21	2,142,182.96	\$ 54.75
Successor Agency-CDA 2016		703.61	703.61	\$ -
Tracy Hills CFD 2016		\$ 27,037,302.92	\$ 27,037,417.75	\$ 114.83
CFD 2006-01 Phase II		\$ 2,314,325.86	\$ 2,314,335.67	\$ 9.81
ECFD 2o16-2		\$ 3,297,271.02	\$ 2,773,161.02	\$ (524,110.00)
Total		52,396,056.84	51,872,564.19	\$ (523,492.65)

\*These accounts may also have tax receipts in balance of account until next bond principal or interest payment

TOTAL BOND PROCEEDS	THIS MONTH	\$ 51,872,564.19
	LAST MONTH	52,396,056.84
	Increase(Decrease) From Last Month	\$ (523,492.65)

#### 4. STATISTICAL SUMMARY

GASB 31 Adjusted

The following is selected statistical information and trends concerning the Investment Portfolio.

April 30, 2021

#### TRENDS

	Days	Maturity Years	Average Int Rate	Book Value	Market Value	Difference
Benchmark Month (3/95)	5,993					
<b>Last Month 3/21</b>	488	1.34	1.019%	295,780,576.08	297,795,691.09	(2,015,115.01)
<b>Current Month 4/21</b>	469	1.28	0.924%	307,318,529.77	309,281,687.20	(1,963,157.43)
<b>FISCAL YEAR AVERAGE</b>	506	1.39	1.092%	295,053,654.55	297,985,956.77	(2,932,302.22)

#### HISTORICAL

Pooled Investments <u>Market Value</u>	Pooled Investments <u>Book Value</u>	<b>Monthly Totals  <u>Compared</u></b>	Total Investments <u>Market Value</u>	Total Investments <u>Book Value</u>
310,752,906.88	306,984,472.93	<b>April, 20</b>	343,033,880.88	339,265,446.93
305,920,992.91	301,900,931.69	<b>May, 20</b>	242,546,086.51	338,526,025.29
310,105,195.53	306,167,170.06	<b>June, 20</b>	346,038,056.05	342,100,130.58
304,546,064.60	300,656,807.99	<b>July, 20</b>	346,793,533.44	342,844,678.83
300,087,062.58	296,447,466.40	<b>August, 20</b>	334,977,477.84	331,337,881.66
294,913,328.41	291,515,585.95	<b>September, 20</b>	325,877,854.41	322,480,111.95
292,316,713.70	289,224,684.05	<b>October, 20</b>	325,187,984.40	322,095,954.75
295,088,850.76	292,020,302.32	<b>November, 20</b>	345,755,883.77	342,687,335.33
288,911,216.45	285,828,865.32	<b>December, 20</b>	335,113,315.88	338,195,667.01
296,858,026.56	294,004,227.47	<b>January, 21</b>	354,215,940.97	351,362,142.78
300,060,927.36	297,739,770.14	<b>February, 21</b>	354,599,454.71	352,278,297.49
297,795,691.09	295,780,576.08	<b>March, 21</b>	350,191,747.93	348,176,632.92
309,281,687.20	307,318,529.77	<b>April, 21</b>	361,154,251.39	359,191,093.96

	Total <u>Current Month</u>	Total <u>FY 20-21</u>	Total <u>FY 19-20</u>	Total <u>FY 18-19</u>	Total <u>FY 17-18</u>
<b>INTEREST EARNINGS</b>					
Pooled Investments					
Interest Earnings Net	<b>172,996.76</b>	2,889,086.93	5,001,689.24	5,467,763.60	3,064,002.92
Pooled Investments					
Gain (loss) on sale	(1,963.65)	73,620.63	545,110.15	25,044.87	(215,306.93)

## 5. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending April 30, 2021

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### Sector/Quality Distribution

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<u>Sector</u>	<u>% of Portfolio</u>	<u>Quality</u>
Treasury	17.0%	Treasury
Agency	26.2%	AA+
Corporate	16.0%	AA-
ABS	3.0%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	17.3%	NR
Negotiable CD	1.0%	
Commercial Paper	0.7%	AAA
Money Market Funds	17.4%	TSY
Municipal Bonds	0.2%	AAA
Corporate FDIC Guaranteed	0.0%	AAA
Supranationals	0.0%	
CAMP	1.3%	NR

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### Duration/Maturity Distribution

% of Portfolio

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<u>Years</u>	<u>Maturity</u>
0 - .25	40.2%
.25 - .50	0.5%
.5 - 1	8.1%
1 year - 2 year	16.3%
2 year - 3 year	23.8%
3 year - 4 year	7.9%
4 year - 5 year	3.2%
5 year +	0.0%