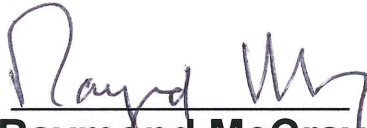


**CITY OF TRACY**  
**CITY TREASURER'S REPORT**  
**SUMMARY OF ALL INVESTMENTS**  
For the Month ending September 30, 2021

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%	20,283,479.67	20,283,479.67
2. TREASURER'S INVESTMENTS				321,124,177.64	321,935,362.86
<b>Total - Pooled Investments</b>	534	1.76	0.819%	<b>341,407,657.31</b>	<b>342,218,842.53</b>
3. PROCEEDS FROM BOND ISSUES				46,607,908.71	46,607,908.71
<b>Total - Non-Pooled Investments</b>				<b>46,607,908.71</b>	<b>46,607,908.71</b>
<b>GRAND TOTAL ALL INVESTMENTS</b>				<b>388,015,566.02</b>	<b>388,826,751.24</b>

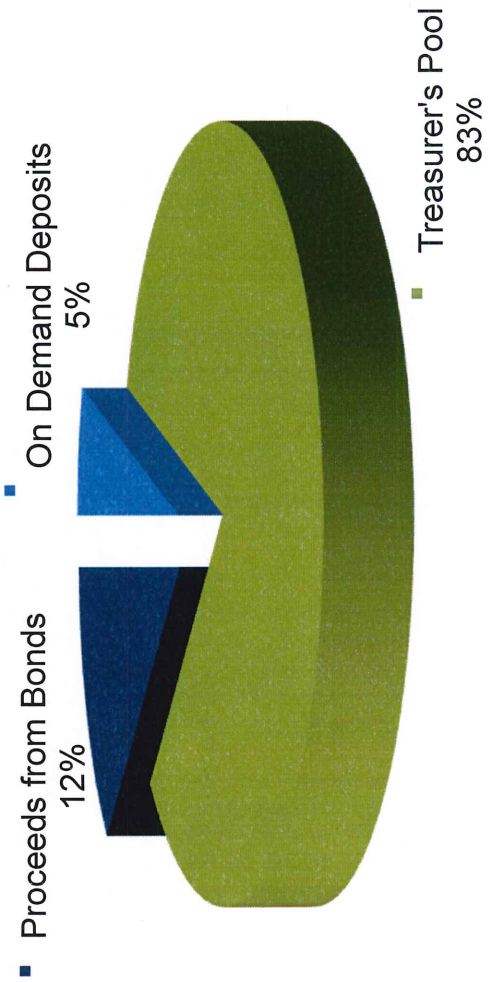
I certify that categories #1 & #2 above comply with the City's investment policy in all respects including maturity length and permitted investments. A listing of assets owned by the City is available at the Treasurer's Office. Category #3 is not managed by the City Treasurer but must be carried on the 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

12-1-2021  
Date

Reviewed By: H. Campbell  
Date: 12-01-2021

**City of Tracy - Investment Summary**  
**September 30, 2021 \$388,826,751.24 Market Value**



## 2. TREASURER'S INVESTMENTS

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

September 30, 2021

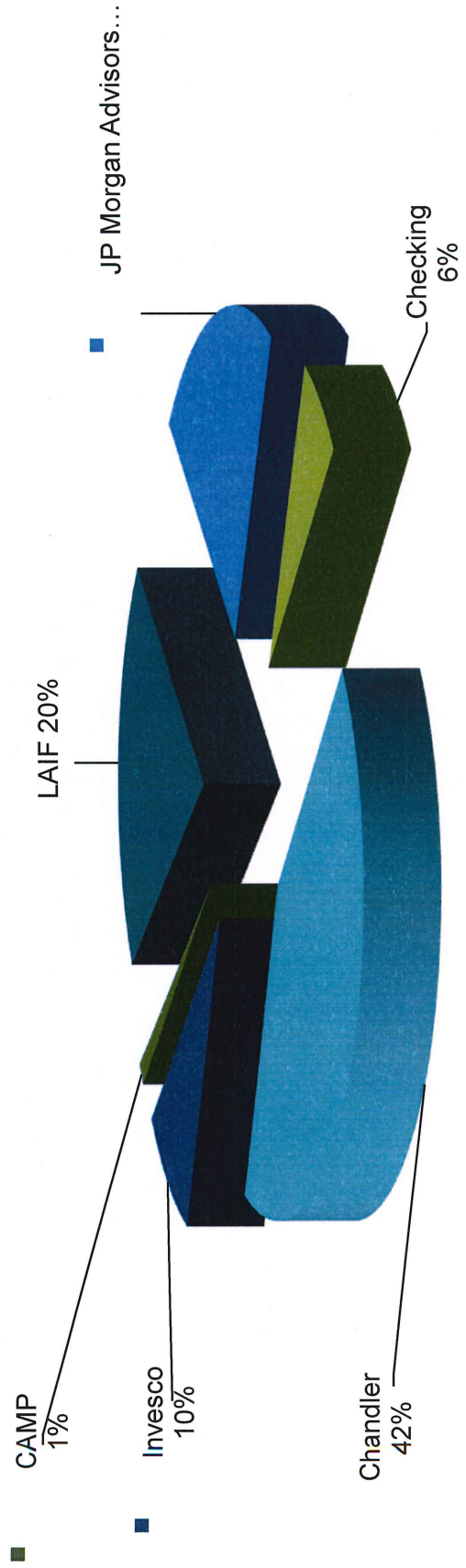
Custodian/Description	Average Purchase YTM	Days to Maturity	Interest Rate	Book Value	Market Value (no accruals)	
<b>WELLS FARGO, Sweep</b>		0	0.00%	<b>20,235,123.67</b>	20,235,123.67	
<b>WELLS FARGO, Checking</b>				<b>48,356.00</b>	48,356.00	
<b>CHANDLER ASSET MNGT (120)</b>	*	1.160%	734	1.29%	<b>143,282,078.54</b>	144,424,817.40
<b>J.P. Morgan Securities (992)</b>	*	0.450%	690	0.47%	<b>71,267,531.59</b>	71,138,317.50
<b>INVESCO</b>	*	0.410%	832	1.79%	<b>33,994,211.89</b>	33,791,872.34
<b>LOCAL AGENCY INVESTMENT FUND</b>			1		<b>68,542,769.03</b>	68,542,769.03
<b>CAMP</b>			1	0.05%	<b>4,037,586.59</b>	4,037,586.59
*Priced by US BANK						
				0.21		
	Benchmark 2 year treasury	0.28%				
	ML 1-5 year YTM GVAO	0.46%	BV10	0.63%		

### Five Largest Corp.Issuer Exposures

Bank of America Corp	1.89%
Goldman Sachs	1.76%
Citigroup Inc	1.75%
Caterpillar Inc.	1.70%
JP Morgan chase	1.48%

<b>TOTAL INVESTMENTS</b>	<b>THIS MONTH</b>	<b>341,407,657.31</b>	342,218,842.53
<b>GASB 31 343,024,788.87</b>	<b>LAST MONTH</b>	338,573,241.87	339,928,013.70
	<b>INCREASE(DECREASE) FROM LAST MONTH</b>	2,834,415.44	2,290,828.83
	<b>AVERAGE INTEREST RATE</b>	0.819%	
	<b>AVERAGE DAYS TO MATURITY</b>	534	

City of Tracy's Investments  
September 30, 2021 \$342,218,842.53 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.

9/30/2021

District	Description	Prior Month	Current Month	Difference
1993-1 (I205 GL 17)	Tracy Marketplace Series 1996	\$ 414,104.19	\$ 109,308.03	\$ (304,796.16)
1994 Re AD2002 TOPJPA	Refi by 2002 TOPJA	1,027,976.59	615,051.92	\$ (412,924.67)
1993-1 (I 205 GL-17)	Tracy Marketplace Series 2002 I-205	229,317.91	229,323.76	\$ 5.85
2003-01 AD Lntd. Obligation	Berg Avenue	133,256.40	76,487.93	\$ (56,768.47)
TOPJPA 2003 Series A Senior	Consolidated 5 Bond Issues	2,583,720.76	2,381,360.27	\$ (202,360.49)
CFD-89-1 2003 Series A	Senior Lein	661,996.74	662,010.30	\$ 13.56
CDA 2003 A & 2003B	2004 Waste water treatment	8.20	8.20	\$ -
CFD 99-1-NEI-2004	NEI 2004 Refunding	1,502,066.84	903,992.47	\$ (598,074.37)
Tracy CFD 98-1		6,077,520.50	6,077,679.87	\$ 159.37
Tracy CFD 98-1 2011A	2005-A	110,158.73	110,161.52	\$ 2.79
Tracy CFD 98-3 2005 A	Reserve Fund	411,142.53	411,153.03	\$ 10.50
TOPJPA 2005 Series C	2000-01 Presidio	971,735.55	107,972.62	\$ (863,762.93)
CFD 2006-01 NEI	North East Industrial	-	-	\$ -
TOPJPA 2007 A & B				\$ -
TOPJPA 2008	City Account	3.02	3.02	\$ -
TOPJPA Rev Bonds 2011A	Revenue Bond	2,236,900.80	1,065,465.86	\$ (1,171,434.94)
Tracy LOB 2011-1		844,377.77	844,401.80	\$ 24.03
Tracy CFD 2011A		1,610,102.50	1,610,155.10	\$ 52.60
Successor Agency-CDA 2016		709.08	710.90	\$ 1.82
Tracy Hills CFD 2016		\$ 28,343,091.10	\$ 26,621,693.69	\$ (1,721,397.41)
CFD 2006-01 Phase II		\$ 2,628,497.31	\$ 2,175,826.25	\$ (452,671.06)
ECFD 2016-2		\$ 3,024,729.34	\$ 2,605,142.17	\$ (419,587.17)
Total		\$ 52,811,415.86	\$ 46,607,908.71	\$ (6,203,507.15)

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

<b>TOTAL BOND PROCEEDS</b>	<b>THIS MONTH</b>	<b>\$ 46,607,908.71</b>
	<b>LAST MONTH</b>	<b>52,811,415.86</b>
	<b>Increase(Decrease) From Last Month</b>	<b>\$ (6,203,507.15)</b>



#### 4. STATISTICAL SUMMARY

GASB 31 Adjusted

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

September 30, 2021

#### TRENDS

	Days	Maturity Years	Average Int Rate	Book Value	Market Value	Difference
Benchmark Month (3/95)	5,993					
Last Month 8/21	498	1.36	0.892%	338,573,241.87	339,928,013.70	(1,354,771.83)
Current Month 9/21	534	1.46	0.819%	341,407,657.31	342,218,842.53	(811,185.22)
FISCAL YEAR AVERAGE	499	1.36	0.488%	337,594,731.43	339,307,798.22	(1,713,066.79)

#### HISTORICAL

Pooled Investments	Pooled Investments	Monthly Totals	Total Investments	Total Investments
<u>Market Value</u>	<u>Book Value</u>	<u>Compared</u>	<u>Market Value</u>	<u>Book Value</u>
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
334,461,422.55	332,511,885.27	<b>May, 21</b>	393,420,271.68	391,470,734.40
344,503,758.83	343,024,788.87	<b>June, 21</b>	402,985,325.51	401,468,355.55
337,435,738.00	335,795,708.98	<b>July, 21</b>	397,819,735.03	396,179,706.01
339,928,013.70	338,573,241.87	<b>August, 21</b>	392,739,429.56	391,384,657.73
342,218,842.53	341,407,657.31	<b>September, 21</b>	388,826,751.24	388,015,566.02

	Total <u>Current Month</u>	Total <u>FY 21-22</u>	Total <u>FY 20-21</u>	Total <u>FY 19-20</u>	Total <u>FY 18-19</u>
INTEREST EARNINGS					
Pooled Investments	<b>311,326.84</b>	663,048.52	3,392,472.53	5,001,689.24	5,467,763.60
Interest Earnings Net					
Pooled Investments	31,251.26	173,124.71	119,266.91	545,110.15	25,044.87
Gain (loss) on sale					

## 5. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending September 30, 2021

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### Sector/Quality Distribution

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<u>Sector</u>	<u>% of Portfolio</u>	<u>Quality</u>
Treasury	18.9%	Treasury
Agency	26.2%	AA+
Corporate	18.5%	AA-
ABS	2.7%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	20.0%	NR
Negotiable CD	1.0%	
Commercial Paper	0.7%	AAA
Money Market Funds	9.0%	TSY
Municipal Bonds	0.6%	AAA
Corporate FDIC Guaranteed	0.0%	AAA
Suprationals	0.4%	
CAMP	1.1%	NR

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### Duration/Maturity Distribution

% of Portfolio

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<u>Years</u>	<u>Maturity</u>
0 - .25	31.8%
.25 - .50	4.0%
.5 - 1	6.0%
1 year - 2 year	19.7%
2 year - 3 year	27.4%
3 year - 4 year	7.7%
4 year - 5 year	3.3%
5 year +	0.0%