

CITY OF TRACY
CITY TREASURER'S REPORT
SUMMARY OF ALL INVESTMENTS
For the Month ending January 31, 2022

Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
Pooled Investments:					
1. ON DEMAND DEPOSITS			0.000%	39,245,935.66	39,245,935.66
2. TREASURER'S INVESTMENTS				363,868,840.72	360,462,630.00
Total - Pooled Investments	534	1.76	0.819%	403,114,776.38	399,708,565.66
3. PROCEEDS FROM BOND ISSUES				58,375,844.33	58,375,844.33
Total - Non-Pooled Investments				58,375,844.33	58,375,844.33
GRAND TOTAL ALL INVESTMENTS				461,490,620.71	458,084,409.99

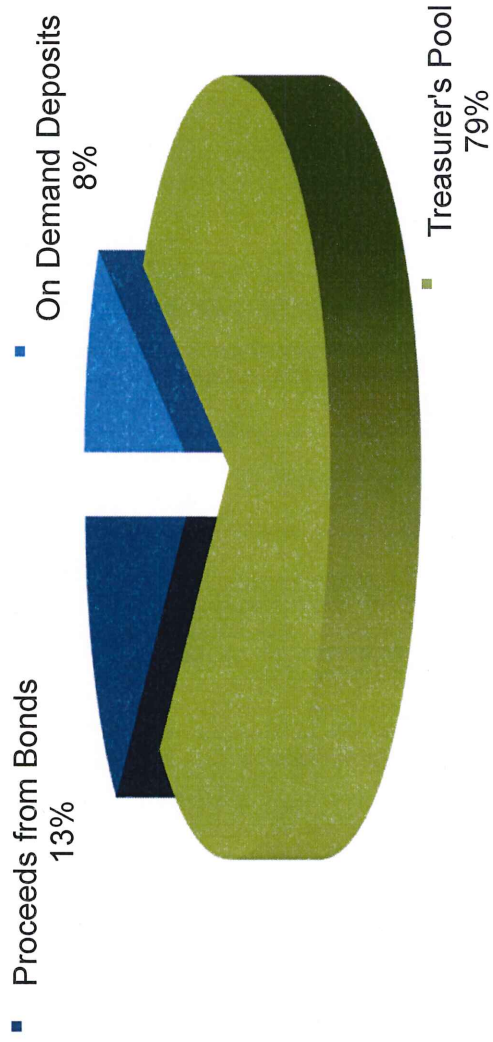
I certify that categories #1 & #2 above comply with the City's investment policy in all respects including maturity length and permitted investments. A listing of assets owned by the City is available at the Treasurer's Office. Category #3 is not managed by the City Treasurer but must be carried on the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

3/22/2022
Date

Reviewed By: H. Campbell
Date: 03-22-2022

City of Tracy - Investment Summary
January 31, 2022 \$458,084,409.99 Market Value



2. TREASURER'S INVESTMENTS

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

January 31, 2022

Custodian/Description	Average Purchase YTM	Days to Maturity	Interest Rate	TaxCost Book Value	Market Value (no accruals)	
WELLS FARGO, Sweep		0	0.00%	39,167,694.66	39,167,694.66	
WELLS FARGO, Checking				78,241.00	78,241.00	
CHANDLER ASSET MNGT (120)	*	1.090%	748	1.28%	143,900,008.52	142,629,106.96
J.P. Morgan Securities (992)	*	0.390%	628	0.41%	71,393,759.37	70,257,132.26
INVESCO	*	0.690%	872	1.57%	75,910,949.76	74,912,267.71
LOCAL AGENCY INVESTMENT FUND			1	0.23%	68,625,845.17	68,625,845.17
CAMP			1	0.05%	4,038,277.90	4,038,277.90

*Priced by US BANK

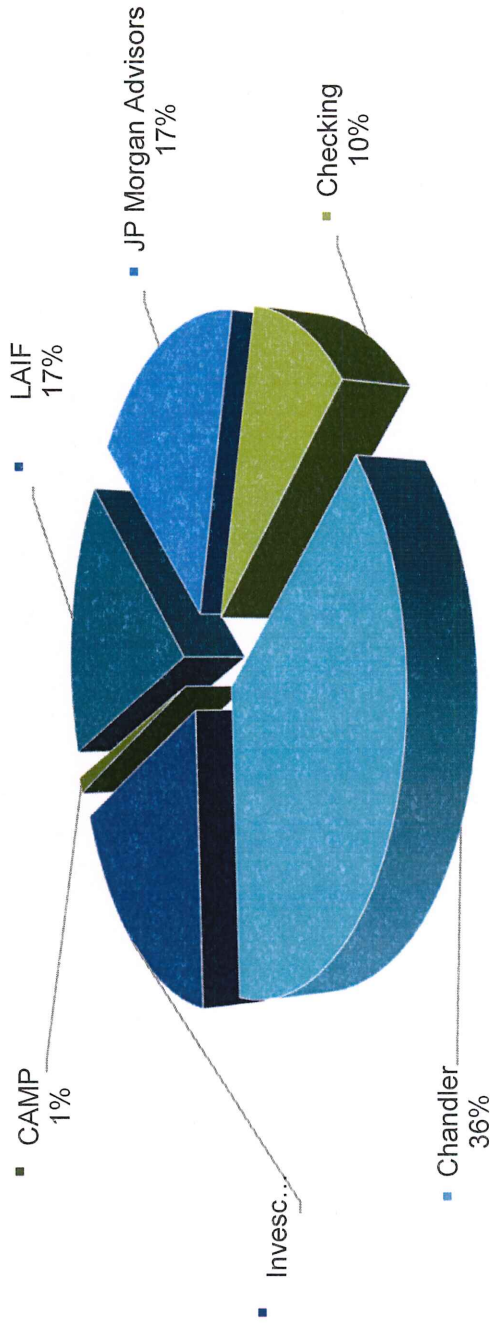
11/21 Data 2 yr Treasury	0.89%		
11/21 Data GVOA/BV10	1.25%	BV10	1.44%

Five Largest Corp. Issuer Exposures

Bank of America Corp	1.82%
Citigroup Inc	1.46%
Caterpillar Inc.	1.43%
Goldman Sachs Inc.	0.99%
Royal Bank of Canada	0.95%

TOTAL INVESTMENTS	THIS MONTH	403,114,776.38	399,708,565.66
GASB 31 343,024,788.87	LAST MONTH	405,377,501.16	404,246,382.79
	INCREASE(DECREASE) FROM LAST MONTH	(2,262,724.78)	(4,537,817.13)
	AVERAGE INTEREST RATE	0.863%	
	AVERAGE DAYS TO MATURITY	547	

City of Tracy's Investments
January 31, 2022 \$399,708,565.66 Market Value



■ JP Morgan Advisors ■ Checking ■ Chandler ■ Invesco ■ CAMP ■ LAIF

3. PROCEEDS FROM BOND ISSUES

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

1/31/2022

District	Description	Prior Month	Current Month	Difference
1993-1 (I205 GL 17)	Tracy Marketplace Series 1996	\$ 109,317.70	\$ 109,320.49	\$ 2.79
1994 Re AD2002 TOPJPA	Refi by 2002 TOPJA	615,096.67	615,112.43	\$ 15.76
1993-1 (I 205 GL-17)	Tracy Marketplace Series 2002 I-205	229,340.92	229,346.77	\$ 5.85
2003-01 AD Lntd. Obligation	Berg Avenue	76,493.58	76,495.48	\$ 1.90
TOPJPA 2003 Series A Senior	Consolidated 5 Bond Issues	2,381,540.02	2,381,600.56	\$ 60.54
CFD-89-1 2003 Series A	Senior Lein	662,050.05	662,063.60	\$ 13.55
CDA 2003 A & 2003B	2004 Waste water treatment	16.32	16.32	\$ -
CFD 99-1-NEI-2004	NEI 2004 Refunding	904,060.32	904,083.27	\$ 22.95
Tracy CFD 98-1		1,236,769.83	6,292,822.53	\$ 5,056,052.70
Tracy CFD 98-1 2011A	2005-A	110,169.71	110,172.50	\$ 2.79
Tracy CFD 98-3 2005 A	Reserve Fund	411,183.84	411,194.34	\$ 10.50
TOPJPA 2005 Series C	2000-01 Presidio	107,980.20	107,982.78	\$ 2.58
CFD 2006-01 NEI	North East Industrial	-	-	\$ -
TOPJPA 2007 A & B				\$ -
TOPJPA 2008	City Account	1.54	1.54	\$ -
TOPJPA Rev Bonds 2011A	Revenue Bond	1,065,546.76	1,065,573.99	\$ 27.23
Tracy LOB 2011-1		844,464.73	844,486.16	\$ 21.43
Tracy CFD 2011A		1,610,275.97	1,610,317.14	\$ 41.17
Successor Agency-CDA 2016		710.90	598,610.90	\$ 597,900.00
Tracy Hills CFD 2016		\$ 23,677,260.35	\$ 23,664,860.90	\$ (12,399.45)
CFD 2006-01 Phase II		\$ 2,175,853.37	\$ 2,175,862.61	\$ 9.24
ECFD 2o16-2		\$ 16,515,848.09	\$ 16,515,920.02	\$ 71.93
Total		52,733,980.87	58,375,844.33	\$ 5,641,863.46

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

TOTAL BOND PROCEEDS	THIS MONTH	\$ 58,375,844.33
	LAST MONTH	52,733,980.87
	Increase(Decrease) From Last Month	\$ 5,641,863.46

4. STATISTICAL SUMMARY

GASB 31 Adjusted

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

January 31, 2022

TRENDS

	Days	Maturity Years	Average Int Rate	Book Value	Market Value	Difference
Benchmark Month (3/95)	5,993					
Last Month 12/21	507	1.39	0.803%	405,377,501.16	404,246,382.79	1,131,118.37
Current Month 1/22	547	1.49	0.863%	403,114,776.38	399,708,565.66	3,406,210.72
FISCAL YEAR AVERAGE	513	1.40	0.845%	363,258,396.49	363,215,808.57	42,587.92

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>
288,911,216.45	285,828,865.32	December, 20	335,113,315.88	338,195,667.01
296,858,026.56	294,004,227.47	January, 21	354,215,940.97	351,362,142.78
300,060,927.36	297,739,770.14	February, 21	354,599,454.71	352,278,297.49
297,795,691.09	295,780,576.08	March, 21	350,191,747.93	348,176,632.92
309,281,687.20	307,318,529.77	April, 21	361,154,251.39	359,191,093.96
334,461,422.55	332,511,885.27	May, 21	393,420,271.68	391,470,734.40
344,503,758.83	343,024,788.87	June, 21	402,985,325.51	401,468,355.55
337,435,738.00	335,795,708.98	July, 21	397,819,735.03	396,179,706.01
338,269,160.00	335,580,828.00	August, 21	390,247,153.86	388,607,124.84
342,208,452.53	341,407,657.31	September, 21	388,826,405.36	388,015,566.02
348,186,447.45	348,403,853.53	October, 21	387,944,114.62	38,811,520.70
372,445,913.56	373,128,450.09	November, 21	412,681,846.21	413,364,382.74
404,246,382.79	405,377,501.16	December, 21	456,980,363.66	458,111,482.03
399,708,565.66	403,114,776.38	January, 22	458,084,409.99	461,490,620.71

	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					
Interest Earnings Net	197,255.24	1,291,472.76	3,392,472.53	5,001,689.24	5,467,763.60
Pooled Investments					
Gain (loss) on sale	52,841.96	198,873.89	119,266.91	545,110.15	25,044.87

5. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending January 31, 2022

Sector/Quality Distribution

<u>Sector</u>	<u>% of Portfolio</u>	<u>Quality</u>
Treasury	22.2%	Treasury
Agency	24.7%	AA+
Corporate	16.4%	AA-
ABS	2.3%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	17.1%	NR
Negotiable CD	0.9%	
Commercial Paper	0.7%	AAA
Money Market Funds	13.9%	TSY
Municipal Bonds	0.5%	AAA
Corporate FDIC Guaranteed	0.0%	AAA
Supranationals	0.9%	
CAMP	1.0%	NR

Duration/Maturity Distribution

% of Portfolio

<u>Years</u>	<u>Maturity</u>
0 - .25	34.2%
.25 - .50	2.1%
.5 - 1	5.3%
1 year - 2 year	24.8%
2 year - 3 year	18.2%
3 year - 4 year	8.3%
4 year - 5 year	7.1%
5 year +	0.0%