
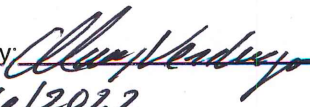


**CITY OF TRACY**  
**CITY TREASURER'S REPORT**  
**SUMMARY OF ALL INVESTMENTS**  
For the Month ending March 31, 2022

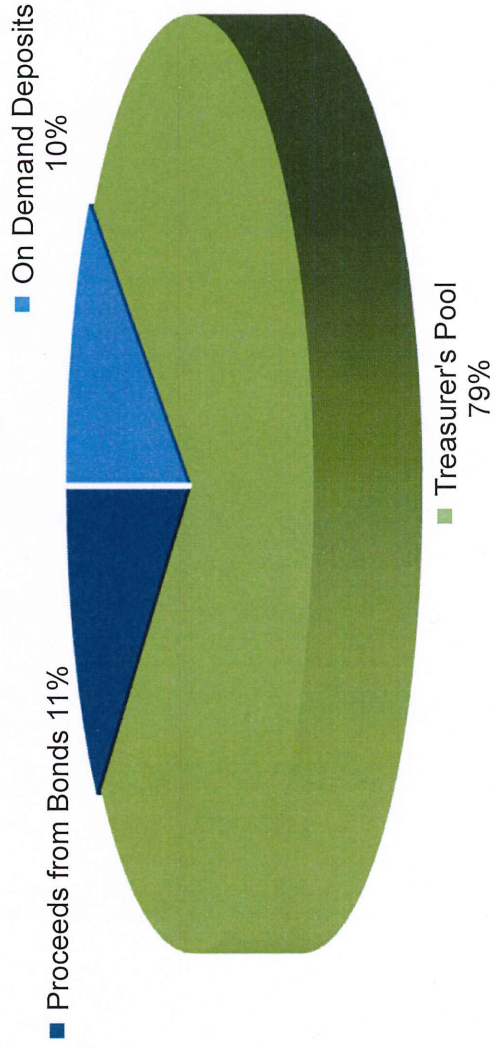
Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
<b>Pooled Investments:</b>					
1. ON DEMAND DEPOSITS			0.000%	45,519,413.49	45,519,413.49
2. TREASURER'S INVESTMENTS				364,369,052.65	355,455,436.28
<b>Total - Pooled Investments</b>	543	1.49	0.845%	<b>409,888,466.14</b>	<b>400,974,849.77</b>
3. PROCEEDS FROM BOND ISSUES				51,195,726.01	51,195,726.01
<b>Total - Non-Pooled Investments</b>				<b>51,195,726.01</b>	<b>51,195,726.01</b>
<b>GRAND TOTAL ALL INVESTMENTS</b>				<b>461,084,192.15</b>	<b>452,170,575.78</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                      6/6/2022  
City Treasurer                                      Date

Reviewed By:   
Date: 6/6/2022

**City of Tracy - Investment Summary**  
**March 31, 2022 \$452,170,575.78 Market Value**



## 2. TREASURER'S INVESTMENTS

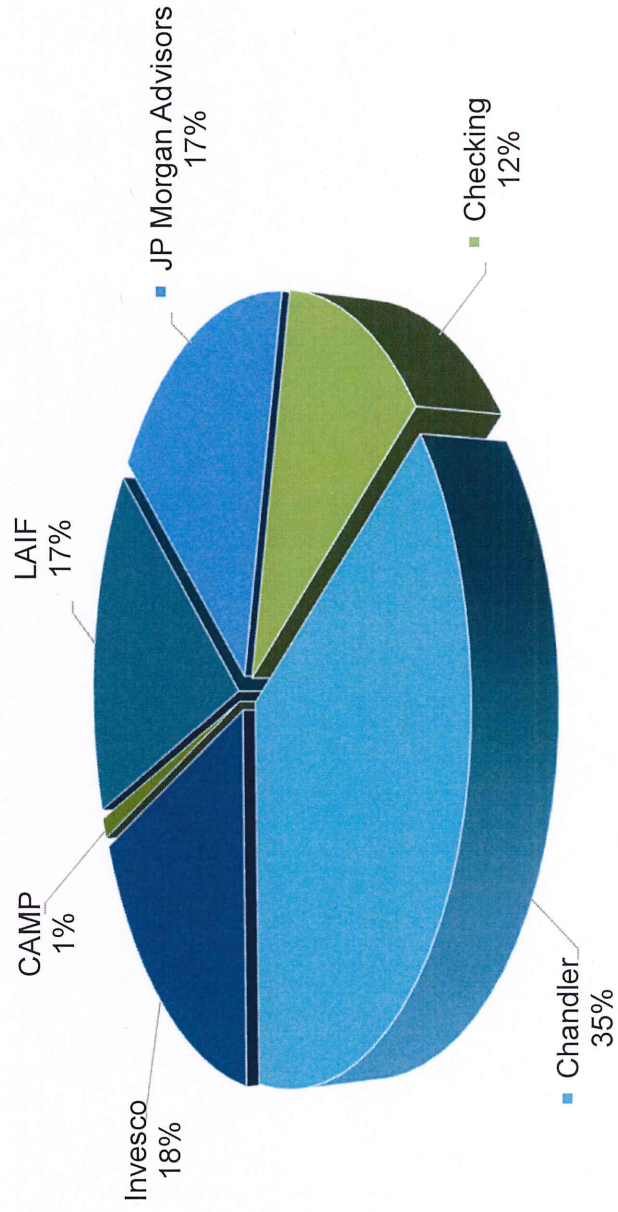
These investments comply with the City's adopted investment policy.

March 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%	<b>45,494,458.49</b>	45,494,458.49	
WELLS FARGO, Checking				<b>24,955.00</b>	24,955.00	
CHANDLER ASSET MNGT (120)	*	1.12%	755	1.28%	<b>144,255,065.51</b>	140,402,154.23
J.P. Morgan Securities (992)	*	0.39%	460	0.41%	<b>71,437,928.37</b>	69,237,848.26
INVESCO	*	0.96%	996	1.57%	<b>76,010,877.36</b>	73,150,252.38
LOCAL AGENCY INVESTMENT FUND			1	0.23%	<b>68,625,845.17</b>	68,625,845.17
CAMP			1	0.25%	<b>4,039,336.24</b>	4,039,336.24
*Priced by US BANK						
11/21 Data 2 yr Treasury		1.29%				
11/21 Data GVOA/BV10		1.49%	BV10	1.75%		
Five Largest Corp.Issuer Exposures						
Bank of America Corp		1.84%				
Citigroup Inc		1.44%				
Caterpillar Inc.		1.41%				
Goldman Sachs Inc.		0.97%				
Royal Bank of Canada		0.98%				

TOTAL INVESTMENTS	<b>THIS MONTH</b>	<b>409,888,466.14</b>	<b>400,974,849.77</b>
GASB 31 343,024,788.87	LAST MONTH	409,992,125.04	405,254,623.61
	INCREASE(DECREASE) FROM LAST MONTH	(103,658.90)	(4,279,773.84)
	AVERAGE INTEREST RATE	0.845%	
	AVERAGE DAYS TO MATURITY	543	

**City of Tracy's Investments**  
**March 31, 2022 \$400,974,849.77 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.

3/31/2022

District	Description	Current Month	Prior Month	Difference
1993-1 (I205 GL 17)	Tracy Marketplace Series 1996	170,782.42	232,692.09	\$ 61,909.67
1994 Re AD2002 TOPJPA	Refi by 2002 TOPJA	609,666.52	615,128.18	\$ 5,461.66
1993-1 (I 205 GL-17)	Tracy Marketplace Series 2002 I-205	229,357.90	229,352.62	\$ (5.28)
2003-01 AD Lntd. Obligation	Berg Avenue	99,215.24	109,831.47	\$ 10,616.23
TOPJPA 2003 Series A Senior	Consolidated 5 Bond Issues	2,381,691.69	2,381,661.11	\$ (30.58)
CFD-89-1 2003 Series A	Senior Lein	662,089.36	662,077.13	\$ (12.23)
CDA 2003 A & 2003B	2004 Waste water treatment	16.32	16.32	\$ -
CFD 99-1-NEI-2004	NEI 2004 Refunding	1,198,150.55	1,237,609.71	\$ 39,459.16
Tracy CFD 98-1		3,724,567.95	3,724,482.26	\$ (85.69)
Tracy CFD 98-1 2011A	2005-A	268,921.88	268,915.54	\$ (6.34)
Tracy CFD 98-3 2005 A	Reserve Fund	411,214.32	411,204.84	\$ (9.48)
TOPJPA 2005 Series C	2000-01 Presidio	479,178.40	688,550.16	\$ 209,371.76
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	1,619,686.81	1,768,624.15	\$ 148,937.34
Tracy LOB 2011-1		844,526.96	844,507.60	\$ (19.36)
Tracy CFD 2011A		1,610,395.48	1,610,358.30	\$ (37.18)
Successor Agency-CDA 2016		711.39	711.39	\$ -
Tracy Hills CFD 2016		18,200,469.94	19,740,243.95	\$ 1,539,774.01
CFD 2006-01 Phase II		2,336,447.89	2,512,038.52	\$ 175,590.63
ECFD 2016-2		16,348,633.45	16,916,892.15	\$ 568,258.70
Total		51,195,726.01	53,954,899.03	\$ 2,759,173.02

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

TOTAL BOND PROCEEDS	<b>THIS MONTH</b>	<b>\$ 51,195,726.01</b>
	<b>LAST MONTH</b>	<b>53,954,899.03</b>
	Increase(Decrease) From Last Month	<b>\$ (2,759,173.02)</b>

#### 4. STATISTICAL SUMMARY

GASB 31 Adjusted

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

March 31, 2022

#### TRENDS

	Days	Maturity Years	Average Int Rate	Book Value	Market Value	Difference
Benchmark Month (3/95)	5,993					
Last Month 02/22	567	1.55	0.906%	409,992,125.04	405,254,623.81	4,737,501.43
Current Month 03/22	543	1.49	0.845%	409,888,466.14	400,974,849.77	8,913,616.37
FISCAL YEAR AVERAGE	522	1.43	0.853%	373,632,151.85	\$372,082,237.06	1,549,914.78

#### HISTORICAL

Pooled Investments <u>Market Value</u>	Pooled Investments <u>Book Value</u>	Monthly Totals <u>Compared</u>	Total Investments <u>Market Value</u>	Total Investments <u>Book Value</u>
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
405,254,623.81	409,992,125.04	February, 22	459,209,522.64	463,947,024.07
400,974,849.77	409,888,466.14	March, 22	452,170,575.78	461,084,192.15

	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	<b>406,192.17</b>	1,874,291.72	3,392,472.53	5,001,689.24	5,467,763.60
Pooled Investments					
Gain (loss) on sale	<b>14,313.61</b>	193,174.07	119,266.91	545,110.15	25,044.87

## 5. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending March 31, 2022

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### Sector/Quality Distribution

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<u>Sector</u>	<u>% of Portfolio</u>	<u>Quality</u>
Treasury	24.9%	Treasury
Agency	23.5%	AA+
Corporate	16.7%	AA-
ABS	2.4%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	17.1%	NR
Negotiable CD	0.5%	
Commercial Paper	0.7%	AAA
Money Market Funds	12.0%	TSY
Municipal Bonds	0.5%	AAA
Corporate FDIC Guaranteed	0.0%	AAA
Suprationals	0.9%	
CAMP	1.0%	NR

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### Duration/Maturity Distribution

% of Portfolio

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<u>Years</u>	<u>Maturity</u>
0 - .25	32.5%
.25 - .50	2.1%
.5 - 1	5.7%
1 year - 2 year	28.4%
2 year - 3 year	14.8%
3 year - 4 year	5.2%
4 year - 5 year	8.4%
5 year +	0.0%