

**CITY OF TRACY**  
**CITY TREASURER'S REPORT**  
**SUMMARY OF ALL INVESTMENTS**  
For the Month ending June 30, 2016

Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
<b>Pooled Investments:</b>					
1. ON DEMAND DEPOSITS			0.012%	14,806,828.97	14,806,828.97
2. TREASURER'S INVESTMENTS				207,412,577.02	208,045,965.61
<b>Total - Pooled Investments</b>	509	1.39	1.131%	<b>222,219,405.99</b>	<b>222,852,794.58</b>
3. PROCEEDS FROM BOND ISSUES				21,138,612.94	21,138,612.94
<b>Total - Non-Pooled Investments</b>				<b>21,138,612.94</b>	<b>21,138,612.94</b>
<b>GRAND TOTAL ALL INVESTMENTS</b>				<b>243,358,018.93</b>	<b>243,991,407.52</b>

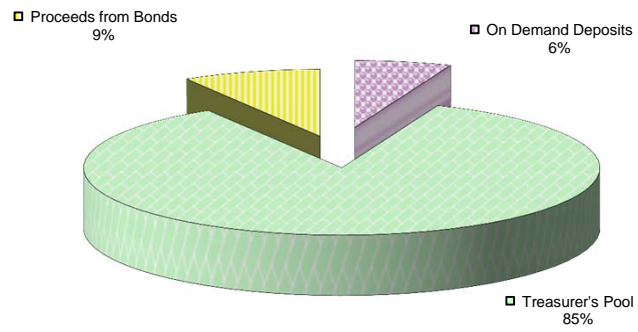
I certify that categories #1 & #2 above comply with the City's investment policy in all respects including maturity length and permitted investments. A listing of assets owned by the City is available at the Treasurer's Office. Category #3 is not managed by the City Treasurer but must be carried on the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

8-16-2016  
Date

**City of Tracy - Investment Summary**  
**June 30, 2016 \$243,991,407.52 Market Value**



## 2. TREASURER'S INVESTMENTS

GASB 31 Adjusted

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

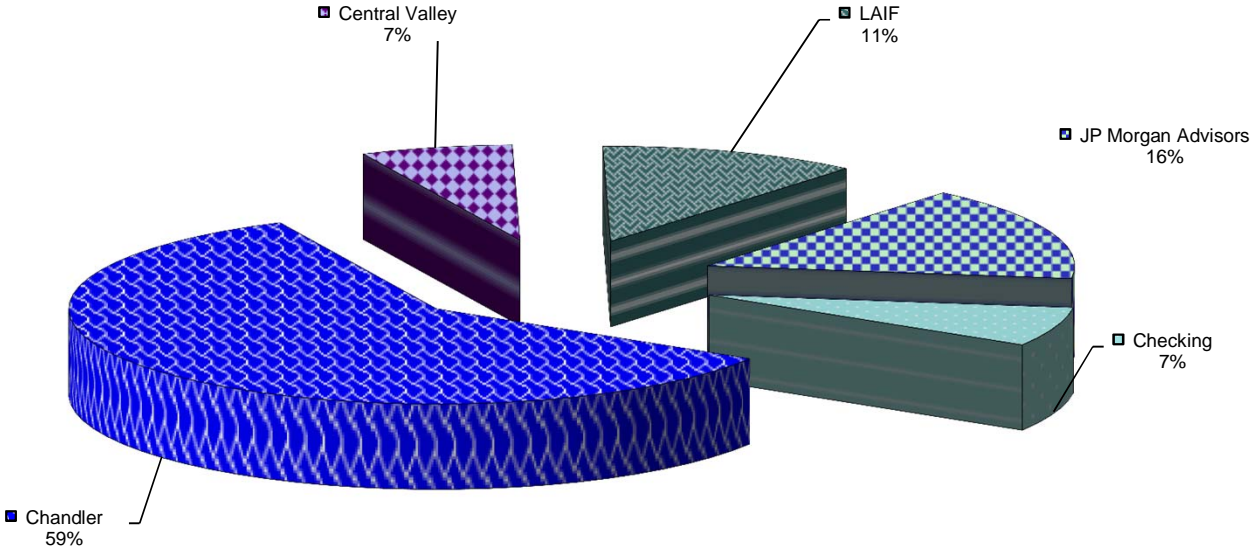
June 30, 2016

Custodian/Description	Average Purchase YTM	Days to Maturity	Interest Rate	HISTORICAL Book Value	Market Value (no accruals)
WELLS FARGO, Sweep		1	0.01%	<b>14,806,828.97</b>	14,806,828.97
WELLS FARGO, Checking		1		-	
CHANDLER ASSET MNGT (120)	* 1.200%	653	1.29%	<b>131,291,147.46</b>	131,945,193.06
J.P. Morgan Securities (992)	* 1.400%	774	1.66%	<b>35,728,020.53</b>	35,707,363.52
Central Valley Community Bank MM (col)		1	0.53%	<b>14,882,060.08</b>	14,882,060.08
LOCAL AGENCY INVESTMENT FUND City of Tracy		1	0.57%	<b>25,511,348.95</b>	25,511,348.95
Yield to Maturity/Market					
Benchmark 2 year treasury	0.68				
ML 1-5 year YTM GVAO	0.72	BV10	0.91%		

\* Priced By Union Bank of Cal

TOTAL INVESTMENTS	<b>THIS MONTH</b>	<b>222,219,405.99</b>	222,852,794.58
GASB 31 225,371,542.72	LAST MONTH	216,688,357.18	216,600,010.77
	INCREASE(DECREASE) FROM LAST MONTH	5,531,048.81	6,252,783.81
	AVERAGE INTEREST RATE	1.131%	
	AVERAGE DAYS TO MATURITY	509	

**City of Tracy's Investments**  
**June 30, 2016 - \$222,852,794.58 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.

June 30, 2016

District	Description	Prior Month	Current Month	Increase (Decrease)
1993-1 (I205 GL 17)	Tracy Marketplace Series 1996	\$ 314,354.27	\$ 484,103.49	\$ 169,749.22
1994 Re AD2002 TOPJPA	Refi by 2002 TOPJA	630,278.60	1,107,389.60	477,111.00
1993-1 (I 205 GL-17)	Tracy Marketplace Series 2002 I-205	230,894.41	231,538.65	644.24
2003 Wastewater	Wastewater Revenue Refunding	347,612.63	347,627.12	14.49
2003-01 AD Lmted. Obligation	Berg Avenue	117,181.87	151,624.89	34,443.02
TOPJPA 2003 Series A Senior	Consolidated 5 Bond Issues	878,129.50	877,965.71	(163.79)
CFD-89-1 2003 Series A	Senior Lein	1,063,244.51	1,538,256.46	475,011.95
CDA 2003 A & 2003B	CDA 94 & 2003 B (2001)			-
CFD 99-1-NEI-2004	NEI 2004 Refunding	578,109.04	885,691.20	307,582.16
Tracy CFD 98-1	2005 Series A&B	2,573,073.36	5,170,413.55	2,597,340.19
Tracy CFD 98-1 2011A	2005-A	104,393.13	105,570.11	1,176.98
Tracy CFD 98- 2005 A	Reserve Fund	390,919.77	390,955.68	35.91
TOPJPA 2005 Series C	2000-01 Presidio	300,475.90	772,011.37	471,535.47
CFD 2006-01 NEI	North East Industrial	5,379,686.45	5,728,646.68	348,960.23
TOPJPA 2007 A & B		0.17	0.17	-
TOPJPA 2008	City Account	0.04	0.04	-
TOPJPA Rev Bonds 2011A	Revenue Bond	1,009,249.19	1,009,341.85	92.66
Tracy LOB 2011-1		363,738.02	503,460.54	139,722.52
Tracy CFD 2011A		1,320,551.76	1,779,528.36	458,976.60
Successor Agency-CDA 2016		54,482.47	54,487.47	5.00
		\$ 15,656,375.09	\$ 21,138,612.94	\$ 5,482,237.85

\*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>\$ 21,138,612.94</b>
	LAST MONTH	21,130,171.24
	Increase(Decrease) From Last Month	\$ 8,441.70

#### 4. STATISTICAL SUMMARY

GASB 31 Adjusted

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

June 30, 2016

#### TRENDS

	Days	Maturity Years	Average Int Rate	Historical Book Value	Market Value	Difference
Benchmark Month (3/95)	5,993	16.42	4.577%	46,953,583.62	27,962,754.31	18,990,829.31
<b>Last Month (5/16)</b>	534	1.46	1.122%	216,688,357.18	216,600,010.77	88,346.41
<b>Current Month 6/16</b>	509	1.39	1.131%	222,219,405.99	222,852,794.58	(633,388.59)
FISCAL YEAR AVERAGE	526	1.44	1.099%	217,383,226.40	216,868,390.83	514,835.57

#### HISTORICAL

Pooled Investments  <u>Market Value</u>	Pooled Investments  <u>Book Value</u>	<b>Monthly Totals  Compared</b>	Total Investments  <u>Market Value</u>	Total Investments  <u>Book Value</u>
214,985,726.95	215,816,568.02	<b>May, 15</b>	239,461,705.37	240,292,546.44
225,371,542.72	226,222,421.54	<b>June, 15</b>	249,592,787.20	250,443,666.22
227,495,478.67	228,272,236.99	<b>July, 15</b>	251,704,315.70	252,481,074.02
222,469,935.70	223,453,222.80	<b>August, 15</b>	243,731,364.36	244,714,651.56
219,269,745.50	219,488,411.43	<b>September, 15</b>	235,759,080.53	235,277,746.46
218,029,387.58	218,756,152.40	<b>October, 15</b>	233,526,144.35	234,252,309.17
215,571,257.63	214,441,604.15	<b>November, 15</b>	231,258,345.97	232,387,999.51
202,095,073.47	203,505,020.18	<b>December, 15</b>	217,604,792.84	219,014,739.55
210,712,365.69	211,350,588.89	<b>January, 16</b>	235,585,948.12	236,224,181.32
211,429,051.23	211,620,220.34	<b>February, 16</b>	228,518,587.84	229,009,756.95
210,947,479.81	211,007,265.38	<b>March, 16</b>	226,601,788.58	226,661,574.55
226,077,762.79	226,066,587.75	<b>April, 16</b>	241,734,137.80	241,722,662.56
216,600,010.77	216,688,357.18	<b>May, 16</b>	237,730,182.01	237,818,528.42
222,852,794.58	222,219,405.99	<b>June, 16</b>	243,991,407.52	243,358,018.93

	Total  <u>Month</u>	Total  <u>FY 15-16</u>	Total  <u>FY 14-15</u>	Total  <u>FY 13-14</u>	Total  <u>FY 12-13</u>
INTEREST EARNINGS					
Pooled Investments					
Interest Earnings Net	158,527.08	2,034,994.49	2,110,709.05	2,193,901.24	2,861,632.36
Pooled Investments					
Gain (loss) on sale					
Monthly YTD	0.00	(844,727.29)			

## 5. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending June 30, 2016

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### Sector/Quality Distribution

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<u>Sector</u>	<u>% of Portfolio</u>	<u>Quality</u>
Treasury	10.8%	Treasury
Agency	31.6%	AAA
Corporate	27.5%	AA-
ABS	0.0%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	11.4%	NR
Negotiable CD	2.7%	
Commercial Paper	2.7%	AAA
Money Market Funds	13.8%	TSY
Municipal Bonds	0.7%	AAA
Corporate FDIC Guaranteed	0.0%	AAA
Supranationals	0.0%	

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### Duration/Maturity Distribution

% of Portfolio

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<u>Years</u>	<u>Maturity</u>
0 - .25	27.6%
.25 - .50	5.2%
.5 - 1	9.5%
1 year - 2 year	32.4%
2 year - 3 year	12.4%
3 year - 4 year	7.9%
4 year - 5 year	5.0%
5 year +	0.0%