

CITY OF TRACY
CITY TREASURER'S REPORT
SUMMARY OF ALL INVESTMENTS
For the Month ending August 31, 2016

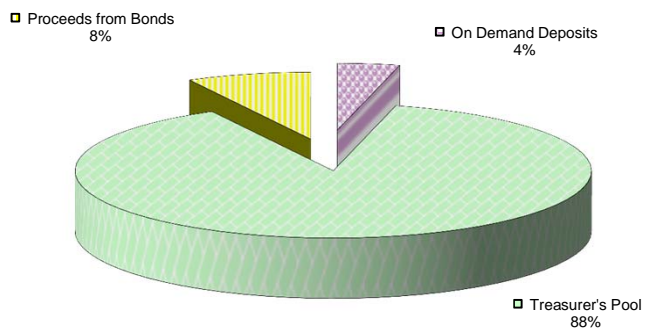
Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
Pooled Investments:					
1. ON DEMAND DEPOSITS			0.012%	9,403,382.46	9,403,382.46
2. TREASURER'S INVESTMENTS				212,548,451.72	213,016,377.28
Total - Pooled Investments	494	1.35	1.133%	221,951,834.18	222,419,759.74
3. PROCEEDS FROM BOND ISSUES				18,786,185.30	18,786,185.30
Total - Non-Pooled Investments				18,786,185.30	18,786,185.30
GRAND TOTAL ALL INVESTMENTS				240,738,019.48	241,205,945.04

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

8-28-16
Date

City of Tracy - Investment Summary
August 31, 2016 \$241,205,945.04 Market Value



2. TREASURER'S INVESTMENTS

GASB 31 Adjusted

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

August 31, 2016

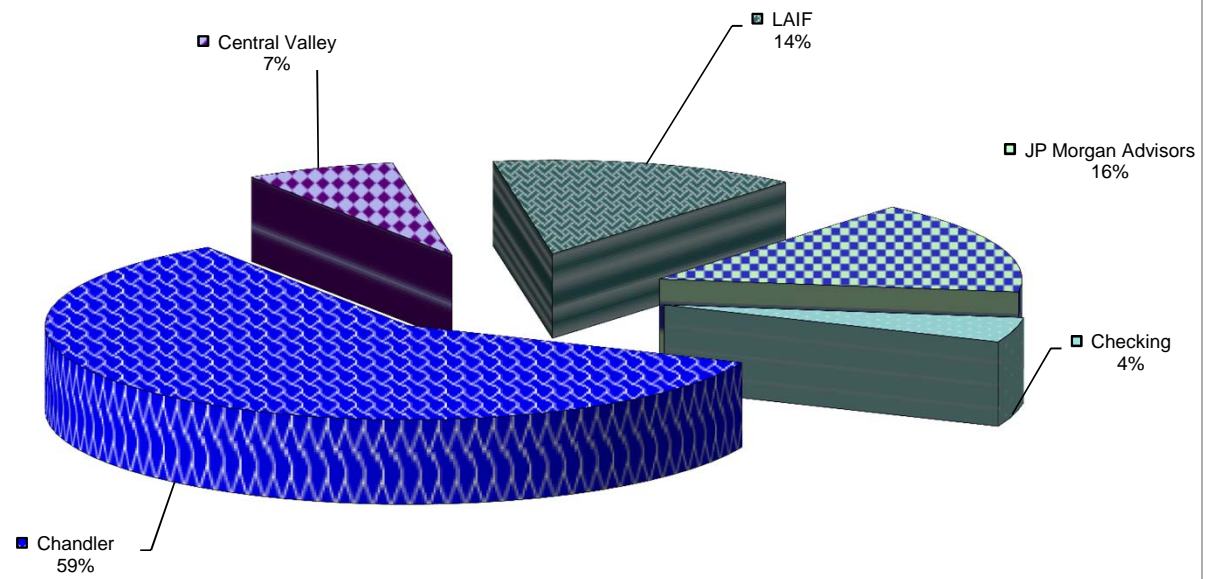
Custodian/Description	Average Purchase YTM	Days to Maturity	Interest Rate	HISTORICAL Book Value	Market Value (no accruals)
WELLS FARGO, Sweep		1	0.01%	9,363,080.46	9,363,080.46
WELLS FARGO, Checking		1		40,302.00	40,302.00
CHANDLER ASSET MNGT (120)	* 1.200%	631	1.25%	131,276,491.36	131,787,384.77
J.P. Morgan Securities (992)	* 1.280%	752	1.67%	35,831,721.99	35,788,754.14
Central Valley Community Bank MM (col)		1	0.58%	14,896,199.22	14,896,199.22
LOCAL AGENCY INVESTMENT FUND City of Tracy		1	0.61%	30,544,039.15	30,544,039.15
Yield to Maturity/Market					
Benchmark 2 year treasury	0.7				
ML 1-5 year YTM GVAO	0.91	BV10	1.07%		

* Priced By Union Bank of Cal

TOTAL INVESTMENTS	THIS MONTH	221,951,834.18	222,419,759.74
GASB 31 222,852,794.58	LAST MONTH	227,269,148.13	227,994,929.73
	INCREASE(DECREASE) FROM LAST MONTH	(5,317,313.95)	(5,575,169.99)
	AVERAGE INTEREST RATE	1.132%	
	AVERAGE DAYS TO MATURITY	494	

City of Tracy's Investments

August 31, 2016 - \$222,419,759.74 Market



3. PROCEEDS FROM BOND ISSUES

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

Aug. 31, 2016

District	Description	Prior Month	Current Month	Increase (Decrease)
1993-1 (I205 GL 17)	Tracy Marketplace Series 1996	\$ 484,147.41	\$ 484,338.45	\$ 191.04
1994 Re AD2002 TOPJPA	Refi by 2002 TOPJA	1,107,434.00	1,107,466.76	32.76
1993-1 (I 205 GL-17)	Tracy Marketplace Series 2002 I-205	231,585.68	231,942.07	356.39
2003 Wastewater	Wastewater Revenue Refunding	347,634.27	347,673.40	39.13
2003-01 AD Lmtd. Obligation	Berg Avenue	151,648.55	151,777.19	128.64
TOPJPA 2003 Series A Senior	Consolidated 5 Bond Issues	877,987.91	878,027.62	39.71
CFD-89-1 2003 Series A	Senior Lein	1,538,297.69	1,538,328.03	30.34
CDA 2003 A & 2003B	2004 Waste Water Treatment			-
CFD 99-1-NEI-2004	NEI 2004 Refunding	885,691.27	886,179.41	488.14
Tracy CFD 98-1	2005 Series A&B	5,170,621.13	825,307.18	(4,345,313.95)
Tracy CFD 98-1 2011A	2005-A	105,570.40	105,570.64	0.24
Tracy CFD 98- 2005 A	Reserve Fund	390,971.38	390,982.93	11.55
TOPJPA 2005 Series C	2000-01 Presidio	772,042.43	772,065.24	22.81
CFD 2006-01 NEI	North East Industrial	5,729,078.65	5,730,953.94	1,875.29
TOPJPA 2007 A & B		0.17	2,043,087.76	2,043,087.59
TOPJPA 2008	City Account	0.04	0.04	-
TOPJPA Rev Bonds 2011A	Revenue Bond	1,009,382.37	1,009,412.22	29.85
Tracy LOB 2011-1		503,472.60	503,481.51	8.91
Tracy CFD 2011A		1,779,561.62	1,779,585.85	24.23
Successor Agency-CDA 2016		1,109,112.79	5.06	(1,109,107.73)
		\$22,194,240.36	\$ 18,786,185.30	\$ (3,408,055.06)

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

TOTAL BOND PROCEEDS	THIS MONTH	\$ 18,786,185.30
	LAST MONTH	22,194,240.36
	Increase(Decrease) From Last Month	\$ (3,408,055.06)

4. STATISTICAL SUMMARY

GASB 31 Adjusted

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

August 31, 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
Last Month (7/16)	481	1.32	1.100%	227,269,148.13	227,994,929.73	(725,781.60)
Current Month 8/16	494	1.35	1.133%	221,951,834.18	222,419,759.74	(467,925.56)
FISCAL YEAR AVERAGE	481	1.34	1.100%	224,610,491.16	225,207,344.74	(596,853.58)

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>
227,495,478.67	228,272,236.99	July, 15	251,704,315.70	252,481,074.02
222,469,935.70	223,453,222.80	August, 15	243,731,364.36	244,714,651.56
219,269,745.50	219,488,411.43	September, 15	235,759,080.53	235,277,746.46
218,029,387.58	218,756,152.40	October, 15	233,526,144.35	234,252,309.17
215,571,257.63	214,441,604.15	November, 15	231,258,345.97	232,387,999.51
202,095,073.47	203,505,020.18	December, 15	217,604,792.84	219,014,739.55
210,712,365.69	211,350,588.89	January, 16	235,585,948.12	236,224,181.32
211,429,051.23	211,620,220.34	February, 16	228,518,587.84	229,009,756.95
210,947,479.81	211,007,265.38	March, 16	226,601,788.58	226,661,574.55
226,077,762.79	226,066,587.75	April, 16	241,734,137.80	241,722,662.56
216,600,010.77	216,688,357.18	May, 16	237,730,182.01	237,818,528.42
222,852,794.58	222,219,405.99	June, 16	243,991,407.52	243,358,018.93
227,994,929.73	227,269,148.13	July, 16	250,189,170.09	249,463,388.49
222,419,759.74	221,951,834.18	August, 16	241,205,945.04	240,738,019.48

	Total <u>Month</u>	Total <u>FY 16-17</u>	Total <u>FY 15-16</u>	Total <u>FY 14-15</u>	Total <u>FY 13-14</u>
INTEREST EARNINGS					
Pooled Investments					
Interest Earnings Net	228,026.76	385,230.05	2,034,994.49	2,110,709.05	2,193,901.24
Pooled Investments					
Gain (loss) on sale	(87,193.28)	(268,420.88)			

5. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending August 31, 2016

Sector/Quality Distribution

<u>Sector</u>	<u>% of Portfolio</u>	<u>Quality</u>
Treasury	10.1%	Treasury
Agency	31.7%	AA+
Corporate	27.9%	AA-
ABS	0.0%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	13.7%	NR
Negotiable CD	0.2%	
Commercial Paper	2.7%	AAA
Money Market Funds	13.0%	TSY
Municipal Bonds	0.7%	AAA
Corporate FDIC Guaranteed	0.0%	AAA
Supranationals	0.0%	

Duration/Maturity Distribution

% of Portfolio

<u>Years</u>	<u>Maturity</u>
0 - .25	32.1%
.25 - .50	2.6%
.5 - 1	11.8%
1 year - 2 year	30.4%
2 year - 3 year	11.1%
3 year - 4 year	7.2%
4 year - 5 year	5.0%
5 year +	0.0%