

CITY OF TRACY
CITY TREASURER'S REPORT
SUMMARY OF ALL INVESTMENTS
For the Month ending January 31, 2015

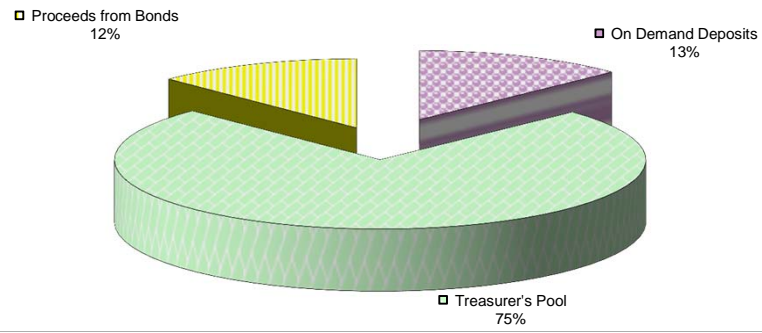
Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
Pooled Investments:					
1. ON DEMAND DEPOSITS			0.020%	27,800,776.03	27,800,776.03
2. TREASURER'S INVESTMENTS				161,903,410.22	160,774,669.68
Total - Pooled Investments	483	1.50	1.137%	189,704,186.25	188,575,445.71
3. PROCEEDS FROM BOND ISSUES				26,979,813.58	26,979,813.58
Total - Non-Pooled Investments				26,979,813.58	26,979,813.58
GRAND TOTAL ALL INVESTMENTS				216,683,999.83	215,555,259.29

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

Date

City of Tracy - Investment Summary
January 31, 2015 \$215,555,259.29 Market value



2. TREASURER'S INVESTMENTS

GASB 31 Adjusted

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

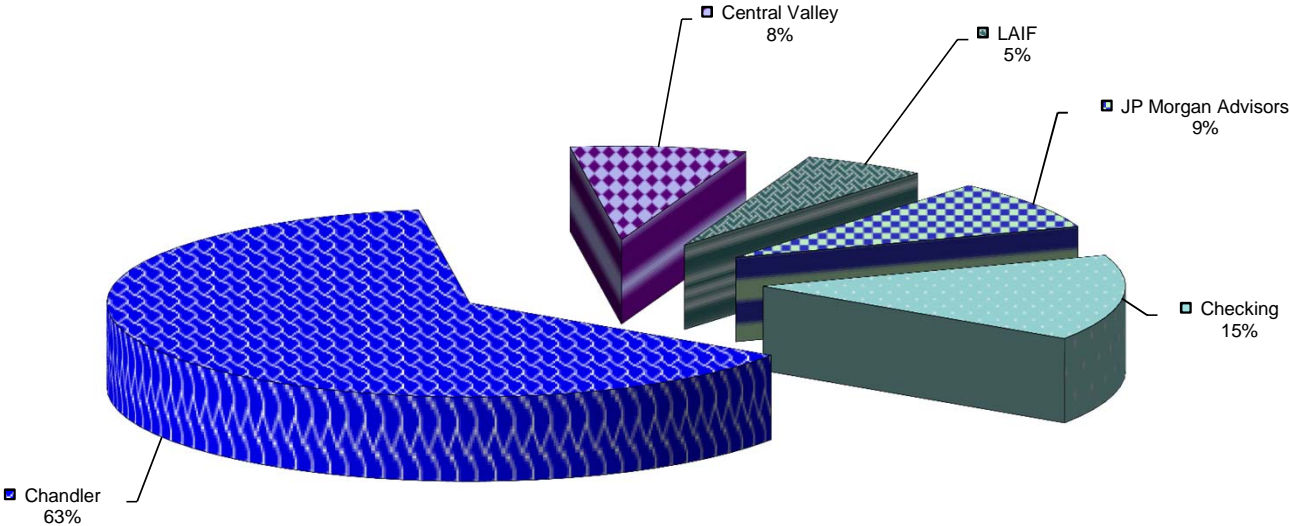
January 31, 2015

Custodian/Description	Average Purchase YTM	Days to Maturity	Interest Rate	HISTORICAL Book Value	Market Value (no accruals)
WELLS FARGO, Sweep		1	0.02%	27,716,013.03	27,716,013.03
WELLS FARGO, Checking		1		84,763.00	84,763.00
CHANDLER ASSET MNGT (120)	* 0.999%	653	1.58%	120,502,643.41	119,425,827.82
	*				
J.P. Morgan Securities (992)	* 1.181%	763	1.18%	16,175,503.44	16,123,578.49
	*				
Central Valley Community Bank MM (col)		1	0.24%	14,812,366.05	14,812,366.05
LOCAL AGENCY INVESTMENT FUND City of Tracy		1	0.25%	10,412,897.32	10,412,897.32
	Yield to Maturity/Market				
	Benchmark 2 year treasury	0.572			
	ML 1-5 year YTM GVAO	0.98	BVAO 1.28%		

* Priced By Union Bank of Cal

TOTAL INVESTMENTS	THIS MONTH	189,704,186.25	188,575,445.71
GASB 31 174,064,266.78	LAST MONTH	189,487,510.36	187,821,383.56
	INCREASE(DECREASE) FROM LAST MONTH	216,675.89	754,062.15
	AVERAGE INTEREST RATE	1.137%	
	AVERAGE DAYS TO MATURITY	483	

City of Tracy's Investments
January 31, 2015 - \$188,575,445.71 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.

January 31, 2015

District	Description		Book Value
1993-1 (I205 GL 17)	Tracy Marketplace Series 1996	Reserve Fund	293,770.27
1994 Re AD2002 TOPJPA	Refi by 2002 TOPJA		586,642.00
2002 TOPJPA Rev Bonds A	RFD 94-1	Reserve & Redemption	
1993-1 (I 205 GL-17)	Tracy Marketplace Series 2002 I-205	Reserve Fund	228,551.12
2003 Wastewater	Wastewater Revenue Refunding	Reserve Fund	345,948.73
2003-01 AD Lmted. Obligation	Berg Avenue	Reserve Fund	129,476.90
TOPJPA 2003 Series A Senior	Consolidated 5 Bond Issues	Escrow	536,385.65
TOPJPA 2003A Jr	Junior Lien	Reserve Fund	0.00
CFD-89-1 2003 Series A	Senior Lien		1,045,546.09
CFD 89-1 2003 Series B	Junior Lien	Reserve Fund	0.00
CDA 2003 A	CDA 94 & 2003 B (2001)	Reserve Fund	3,735,896.27
2004 Wastewater	COP-Plant Upgrade	Installment Fund	
CFD 99-1-NEI-2004	NEI 2004 Refunding	Multi Funds	672,499.76
Tracy CFD 98-1	2005 Series A&B	Special Tax Fund	3,542,515.68
Tracy CFD 98-1 2011A	2005-A	Reserve Fund	103,594.97
Tracy CFD 98- 2005 A	Reserve Fund	Reserve Fund	2,879,199.23
TOPJPA 2005 Series C	2000-01 Presidio	Multi Funds	553,387.81
CFD 2006-01 NEI	North East Industrial	Multi Funds	5,634,193.65
TOPJPA 2007 A & B		Improvement Fund	0.00
TOPJPA 2008	City Account	City Account	3,831,679.42
TOPJPA Rev Bonds 2011A	Revenue Bond	Revenue Fund	1,663,614.86
Tracy LOB 2011-1		Revenue	221,626.65
Tracy CFD 2011A		Reserve	975,285.46

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

TOTAL BOND PROCEEDS	THIS MONTH	26,979,814.58
	LAST MONTH	20,891,497.37
	Increase(Decrease) From Last Month	6,088,317.21

4. STATISTICAL SUMMARY

GASB 31 Adjusted

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

January 31, 2015

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 (12/14)	496	1.36	1.283%	189,487,510.36	187,821,383.56	1,666,126.80
This Month 1/15)	483	1.32	1.134%	189,704,186.25	188,575,445.71	1,128,740.54
FISCAL YEAR AVERAGE	538	1.47	1.224%	177,029,810.90	175,605,907.48	1,423,903.42

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>
167,670,702.74	169,028,032.25	December, 13	190,961,359.24	192,318,688.85
165,712,034.26	164,582,287.52	January, 14	194,279,566.07	195,409,312.81
163,803,480.10	164,948,546.32	February, 14	194,940,680.73	196,112,146.95
165,001,638.85	166,454,232.46	March, 14	192,574,995.99	194,027,589.60
164,202,420.07	165,550,073.08	April, 14	191,200,421.07	192,548,074.08
167,823,681.30	168,930,127.76	May, 14	201,219,806.08	202,326,252.54
174,064,066.78	175,179,507.60	June, 14	202,822,640.57	203,938,081.39
172,828,697.32	174,207,849.59	July, 14	201,543,444.62	202,922,596.89
172,290,976.22	173,610,254.30	August, 14	197,006,137.17	198,325,415.25
172,267,158.59	173,880,442.68	September, 14	193,989,855.62	195,603,119.71
168,538,171.51	170,135,309.89	October, 14	189,744,472.80	191,195,158.63
166,919,521.94	168,183,143.26	November, 14	189,204,592.31	190,468,213.63
187,821,383.56	189,487,510.36	December, 14	208,712,880.93	210,397,007.73
188,575,445.71	189,704,186.25	January, 15	215,555,259.29	216,683,999.83

	Total <u>Month</u>	Total <u>FY 14-15</u>	Total <u>FY 13-14</u>	Total <u>FY 12-13</u>	Total <u>FY 11-12</u>
INTEREST EARNINGS					
Pooled Investments					
Interest Earnings Net	130,342.28	1,138,488.67	2,193,901.24	2,861,632.36	4,383,252.57
Pooled Investments					
Gain (loss) on sale	(27,480.65)	(195,794.34)	(670,352.69)		

5. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending January 31, 2015

Sector/Quality Distribution

<u>Sector</u>	<u>% of Portfolio</u>	<u>Quality</u>
Treasury	9.8%	treasury
Agency	34.7%	AAA
Corporate	23.7%	AA-
ABS	0.0%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	5.50%	NR
Negotiable CD	1.2%	
Commercial Paper	1.3%	AAA
Money Market Funds	23.9%	TSY
Municipal Bonds	0.0%	AAA
Corporate FDIC Guaranteed	0.0%	AAA

Duration/Maturity Distribution

% of Portfolio

<u>Years</u>	<u>Maturity</u>
0 - .25	36.2%
.25 -.50	5.7%
.5 - 1	6.7%
1 year-2 year	13.0%
2 year-3 year	26.7%
3 year-4 year	9.5%
4-year-5 year	1.3%
5 year +	0.0%