

CITY OF TRACY
CITY TREASURER'S REPORT
SUMMARY OF ALL INVESTMENTS
For the Month ending January 31, 2014

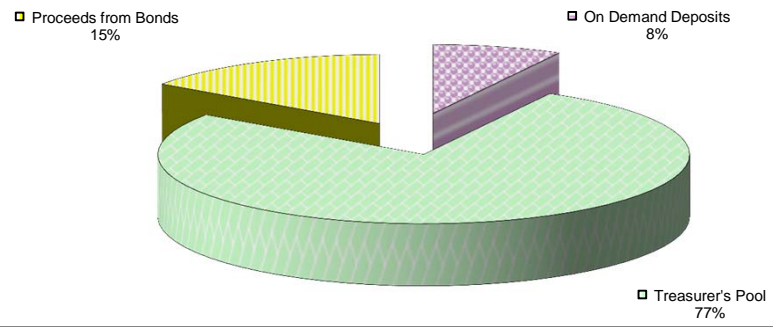
Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
Pooled Investments:					
1. ON DEMAND DEPOSITS			0.020%	15,327,634.10	15,327,634.10
2. TREASURER'S INVESTMENTS				150,384,400.16	149,254,653.42
Total - Pooled Investments	603	1.65	1.331%	165,712,034.26	164,582,287.52
3. PROCEEDS FROM BOND ISSUES				29,697,278.55	29,697,278.55
Total - Non-Pooled Investments				29,697,278.55	29,697,278.55
GRAND TOTAL ALL INVESTMENTS				195,409,312.81	194,279,566.07

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, 2014 \$194,279,566.07 Market value



2. TREASURER'S INVESTMENTS

GASB 31 Adjusted

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

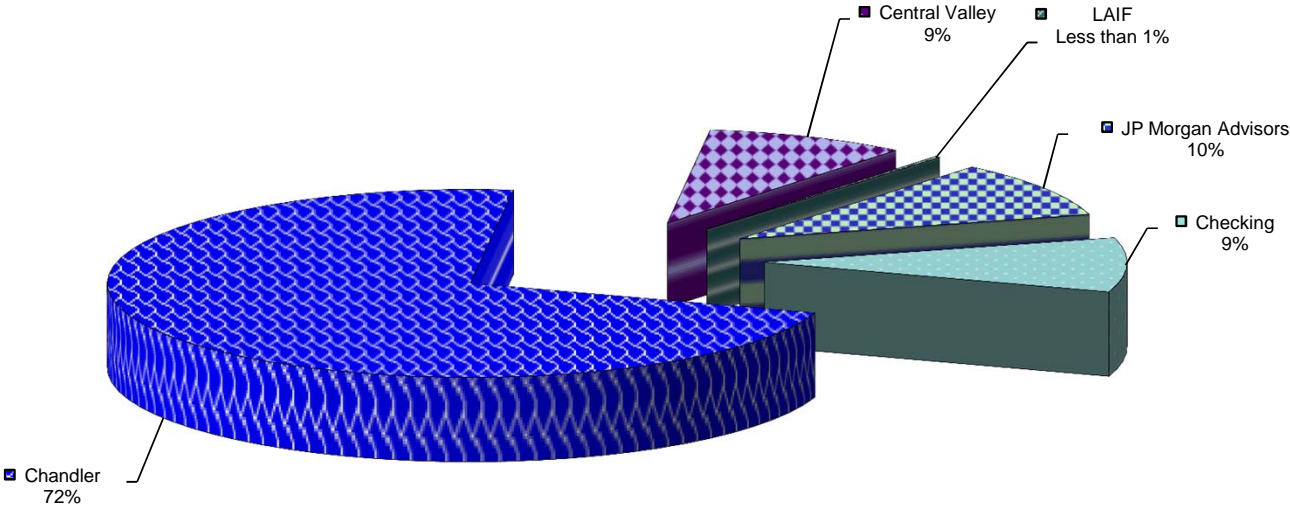
January 31, 2014

Custodian/Description	Average Purchase YTM	Days to Maturity	Interest Rate	HISTORICAL Book Value	Market Value (no accruals)
WELLS FARGO, Sweep		1	0.02%	15,183,901.10	15,183,901.10
WELLS FARGO, Checking		1		143,733.00	143,733.00
CHANDLER ASSET MNGT (120)	* 0.924%	719	1.66%	119,214,027.79	118,141,836.80
	*				
J.P. Morgan Securities (992)	* 1.051%	799	1.41%	15,996,926.45	15,939,370.70
	*				
Central Valley Community Bank MM (col)		1	0.26%	14,776,846.58	14,776,846.58
LOCAL AGENCY INVESTMENT FUND City of Tracy		1	0.26%	396,599.34	396,599.34
	Yield to Maturity/Market				
	Benchmark 2 year treasury	0.403			
	ML 1-5 year YTM GVAO	0.76	BVAO 1.11%		

* Priced By Union Bank of Cal

TOTAL INVESTMENTS	THIS MONTH	165,712,034.26	164,582,287.52
GASB 31 180,073,714.81	LAST MONTH	169,028,032.25	167,670,702.74
	INCREASE(DECREASE) FROM LAST MONTH	(3,315,997.99)	(3,088,415.22)
	AVERAGE INTEREST RATE	1.354%	
	AVERAGE DAYS TO MATURITY	599	

City of Tracy's Investments
January 31, 2014 - \$164,582,287.52 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, 2014

District	Description		Book Value
93 Bonds	Water Revenue Bonds	Reserve Fund	297,998.95
1994-Re AD2002	TopJPA Naglee	Reserve Fund	137,981.13
2002TOPJPA	RFD 94-1	Reserve & Redemption	601,456.18
CFD1993-1	Series 2002 I-205	Reserve Fund	227,223.55
2003 Wastewater	Wastewater Refunding	Reserve Fund	343,728.48
Wastewater 2003	Berg Avenue	Reserve Fund	129,469.63
TOPJPA Series 2003A	Consolidated 5 Bond Issues	Reserve Fund	1,721,445.98
TOPJPA 2003A	Junior Lien	Reserve Fund	61,105.82
89-1	87-3 Refinancing Senior*	Reserve Fund	1,876,167.34
CDF 89-1	Junior Lien	Reserve Fund	123,235.96
CFD 89-1 2003 A	89-1 Refinancing*	Reserve Fund	3,754,655.03
Plant Upgrade	2004 Wastewater	Installment Fund	
CFD 99-1	Refinance of CDF 98-1,01 & 03	Multi Funds	1,201,652.39
CFD 98-1	2005 Series B	Reserve Fund	3,210,187.08
CFD98-1	2005-A	Reserve Fund	109,596.82
TOPJA 2005 Clearing	Plan C	Reserve Fund	3,131,625.84
TOPJA 2005 Series B	Presidio	Multi Funds	538,070.95
CFD 2006-01 NEI	NEI Phase 2	Multi Funds	5,591,075.15
TOPJPA 2007 A & B	NEI - Phase 2	Improvement Fund	
TOPJA JPA 2008		Improvement Fund	3,831,673.83
TOPJA Rev Bonds 2011A	Revenue Bond	Improvement Fund	1,649,607.27
Tracy LOB 2011-1		Revenue	197,109.73
Tracy CFD 2011A		Reserve	962,211.44

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

TOTAL BOND PROCEEDS	THIS MONTH	29,697,278.55
	LAST MONTH	23,290,656.60
	Increase(Decrease) From Last Month	6,406,621.95

4. STATISTICAL SUMMARY

GASB 31 Adjusted

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

January 31, 2014

TRENDS

	Days	Maturity Years	Average Int Rate	Historical Book Value	Market Value	Difference
Bench Mark Month (3/95)	5,993	16.42	4.577%	46,953,583.62	27,962,754.31	18,990,829.31
Last Month (12/13)	603	1.65	1.331%	169,028,032.25	167,670,702.74	1,357,329.51
This Month (1/14)	599	1.65	1.354%	165,712,034.26	164,582,287.52	1,129,746.74
FISCAL YEAR AVERAGE	615	1.68	1.380%	169,015,079.53	167,784,331.36	1,230,748.17

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>
168,401,738.00	168,867,094.07	October, 12	195,332,253.39	195,797,609.46
159,566,634.06	159,895,811.55	November, 12	185,429,142.93	186,100,265.44
176,891,368.09	177,330,109.63	December, 12	200,113,459.56	200,552,201.10
174,412,246.48	174,860,897.65	January, 13	203,984,542.30	204,433,193.47
175,374,322.27	175,775,498.67	February, 13	206,329,264.55	206,730,440.95
173,221,818.27	173,755,159.95	March, 13	200,556,596.42	201,089,938.10
171,104,048.46	171,534,409.89	April, 13	197,866,308.95	198,296,672.38
179,014,579.74	179,913,725.97	May, 13	206,404,991.60	207,304,137.83
180,073,714.81	181,491,728.04	June, 13	212,168,662.61	213,586,675.84
179,282,069.72	180,548,164.09	July, 13	211,385,945.59	212,652,039.96
171,076,834.91	172,673,276.98	August, 13	200,705,210.86	202,381,652.33
165,084,022.80	166,336,047.72	September, 13	189,095,500.73	190,347,525.65
164,785,186.05	165,689,649.27	October, 13	188,074,904.12	189,979,367.34
162,091,211.25	162,938,352.17	November, 13	185,381,544.40	189,625,765.79
167,670,702.74	169,028,032.25	December, 13	190,961,359.34	192,318,688.85
164,582,287.52	165,712,034.26	January, 14	194,279,566.07	195,409,312.81

INTEREST EARNINGS	Total	Total	Total	Total
Pooled Investments	Total			
Interest Earnings Net		<u>FY 13-14</u>	<u>FY 12-13</u>	<u>FY 11-12</u>
	Month			<u>FY 10-11</u>
Pooled Investments	181,282.07	1,332,392.76	2,861,632.36	4,383,252.57
Gain (loss) on sale	Capital gain/loss		Gain/loss YTD	
	14,935.53		(236,559.92)	

5. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending January 31, 2014

Sector/Quality Distribution

<u>Sector</u>	<u>% of Portfolio</u>	<u>Quality</u>
Treasury	8.0%	TSY
Agency	36.3%	AAA
Corporate	28.8%	AA-
ABS	0.0%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	0.20%	NR
Negotiable CD	1.5%	
Commercial Paper	5.2%	AAA
Money Market Funds	19.6%	TSY
Municipal Bonds	0.3%	AAA
Corporate FDIC Guaranteed	0.0%	AAA

Duration/Maturity Distribution

% of Portfolio

<u>Years</u>	<u>Maturity</u>
0 - .25	24.3%
.25 -.50	5.9%
.5 - 1	8.6%
1 year-2 year	22.8%
2 year-3 year	15.2%
3 year- 4 year	19.0%
4 -year- 5 year	4.1%
5 year +	0.0%