

CITY OF TRACY
CITY TREASURER'S REPORT
SUMMARY OF ALL INVESTMENTS
For the Month ending January 31, 2013

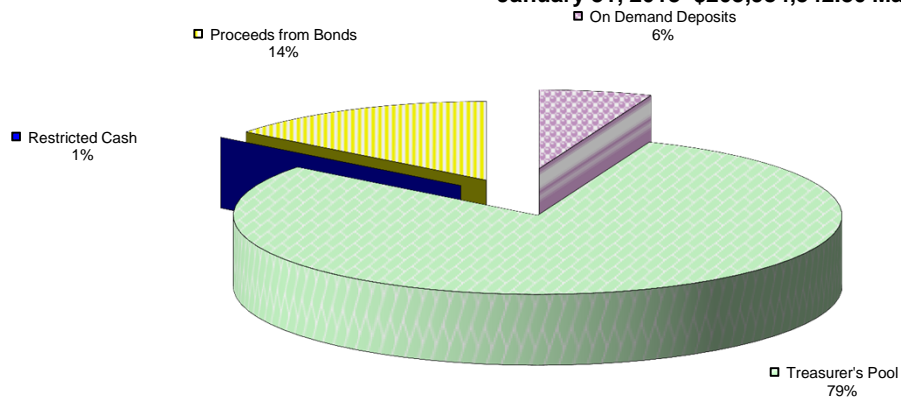
Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
Pooled Investments:					
1. ON DEMAND DEPOSITS			0.020%	12,224,394.99	12,224,394.99
2. TREASURER'S INVESTMENTS				162,636,502.66	162,187,851.49
Total - Pooled Investments	509	1.39	1.488%	174,860,897.65	174,412,246.48
3. RESTRICTED CASH				-	-
4. PROCEEDS FROM BOND ISSUES				29,572,295.82	29,572,295.82
Total - Non-Pooled Investments				29,572,295.82	29,572,295.82
GRAND TOTAL ALL INVESTMENTS				204,433,193.47	203,984,542.30

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. Categories #3 & #4 are 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, 2013 \$203,984,542.30 Market value



2. TREASURER'S INVESTMENTS

GASB 31 Adjusted

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

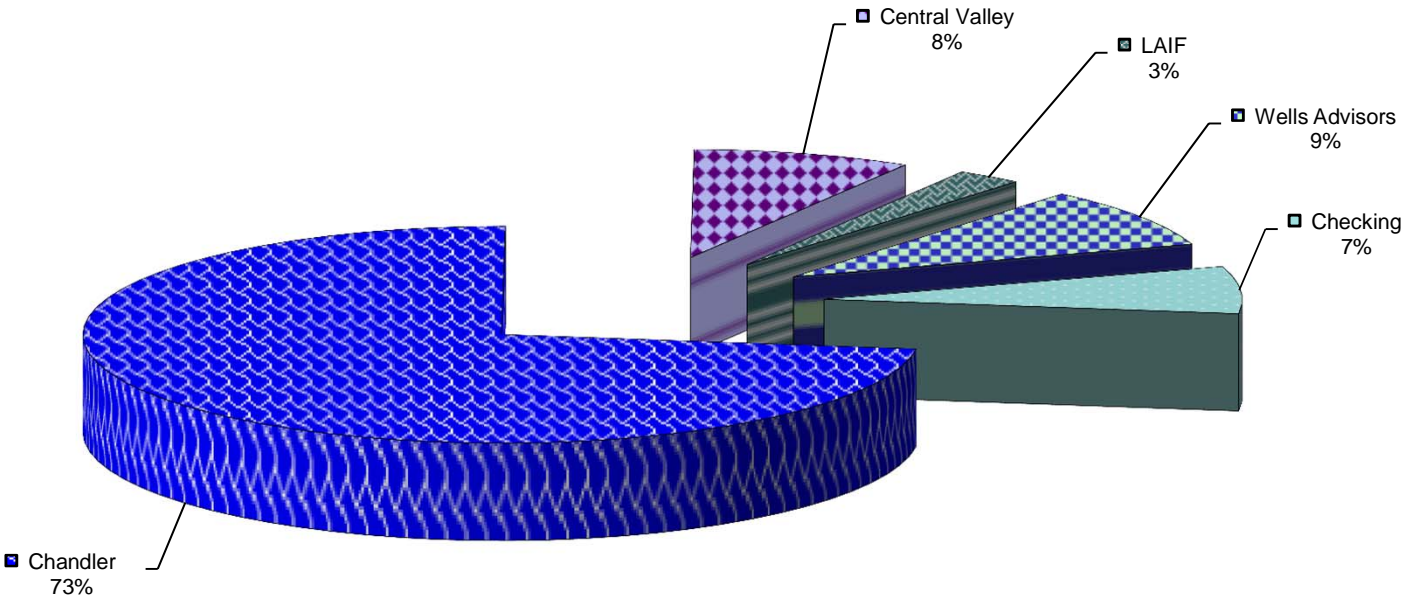
January 31, 2013

Custodian/Description	Average Purchase YTM	Days to Maturity	Interest Rate	HISTORICAL Book Value	Market Value (no accruals)	
				-		
WELLS FARGO, Sweep		1	0.02%	12,054,653.99	12,054,653.99	
WELLS FARGO, Checking		1		169,741.00	169,741.00	
Highmark	Closed		0.00%	-		
CHANDLER ASSET MNGT (120)	*	0.933%	675	1.78%	127,731,325.06	127,348,392.69
	*					
J.P. Morgan Securities (992)	*	1.119%	383	2.00%	15,783,176.65	15,717,457.65
	*					
Rabobank MM(col)		1			-	
Central Valley Community Bank MM(col)		1	0.32%	14,737,407.34	14,737,407.34	
LOCAL AGENCY INVESTMENT FUND		1	0.30%	4,384,593.61	4,384,593.61	
City of Tracy						
	Yield to Maturity/Market					
	Benchmark 2 year treasury	0.251				
	ML 1-5 year YTM GVAO	0.39	BVAO	0.70%		

* Priced By Union Bank of Cal

TOTAL INVESTMENTS	THIS MONTH	174,860,897.65	174,412,246.28
GASB 31 170,030,622.79	LAST MONTH	177,300,109.63	176,891,368.09
	INCREASE(DECREASE) FROM LAST MONTH	(2,439,211.98)	(2,479,121.81)
	AVERAGE INTEREST RATE	1.516%	
	AVERAGE DAYS TO MATURITY	529	

City of Tracy's Investments
January 31, 2013 - \$174,412,246.28 Market Value



3. RESTRICTED CASH

Monies in this category are limited for specific benefit and therefore are not available for pooled investment.

January 31, 2013

Item	Institution	Acct. # or Description	Book Value
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HUD	Bank of America	00481-05700 489-01031 CD 1/27/13 0.26%	-
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Accounts closed 1/28/2013

Transferred to Treasurer's
Pooled investments

TOTAL RESTRICTED CASH	This Month	-
	Last Month	113,560.78
	INCREASE(DECREASE) FROM LAST MONTH	(113,560.78)

4. 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, 2013

District	Description		Book Value
93 Bonds	Water Revenue Bonds	Reserve Fund	436,267.41
1994-Re AD2002	TopJPA Naglee	Reserve Fund	131,014.73
2002TOPJPA	RFD 94-1	Reserve&Redemption	625,842.98
CFD1993-1	Series 2002 I-205	Reserve Fund	235,363.75
2003 Wastewater	Wastewater Refunding	Reserve Fund	341,216.18
Wastewater 2003	Berg Avenue	Reserve Fund	131,923.00
TOPJPA Series 2003A	Consolidated 5 Bond Issues	Reserve Fund	1,742,650.10
TOPJPA 2003A	Junior Lien	Reserve Fund	60,659.53
89-1	87-3 Refinancing Senior*	Reserve Fund	1,877,968.19
CDF 89-1	Junior Lien	Reserve Fund	122,334.60
CFD 89-1 2003 A	89-1 Refinancing*	Reserve Fund	3,727,365.81
Plant Upgrade	2004 wastewater	Installment Fund	
CFD 99-1	Refinance of CDF 98-1,01 & 03	Multi Funds	1,216,851.89
CFD 98-1	2005 Series B	Reserve Fund	3,039,184.57
CFD98-1	2005-A	Reserve Fund	109,596.79
TOPJA 2005 Clearing	Plan C	Reserve Fund	3,131,624.52
TOPJA 2005 Series B	Presidio	Multi Funds	533,321.20
CFD 2006-01 NEI	NEI Phase 2	Multi Funds	5,486,754.91
TOPJPA 2007 A & B	NEI - Phase 2	Improvement Fund	
TOPJA JPA 2008		Improvement Fund	3,832,755.55
TOPJA Rev Bonds 2011A	Revenue Bond	Improvement Fund	1,680,099.60
Tracy LOB 2011-1		Revenue	193,509.73
Tracy CFD 2011A		Reserve	915,990.78

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

TOTAL BOND PROCEEDS	THIS MONTH	29,572,295.82
	LAST MONTH	23,108,530.69
	Increase(Decrease) From Last Month	6,463,765.13

5. STATISTICAL SUMMARY

GASB 31 Adjusted

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

January 31, 2013

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(12/12)	509	1.39	1.488%	177,330,109.63	176,891,368.09	438,741.54
This Month (1/13)	529	1.45	1.516%	174,860,897.65	174,412,246.48	448,651.17
FISCAL YEAR AVERAGE	524	1.44	1.610%	170,108,421.24	169,651,704.06	456,717.18

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>
170,413,334.35	171,324,047.53	December, 11	204,668,029.41	205,278,742.59
176,591,234.54	177,252,517.50	January, 12	218,638,674.99	219,299,957.95
178,973,762.16	179,758,295.85	February, 12	219,861,767.67	220,646,301.36
174,220,435.40	175,288,757.96	March, 12	209,326,276.71	210,394,609.27
172,530,846.24	173,279,808.86	April, 12	207,061,964.02	207,810,926.64
174,474,882.25	175,237,751.37	May, 12	215,336,473.19	216,099,342.31
170,030,622.79	170,721,393.92	June, 12	210,261,570.85	210,952,340.98
169,866,160.31	170,338,547.63	July, 12	210,112,679.80	210,585,067.12
168,741,672.47	169,309,492.49	August, 12	202,301,006.71	20,288,986.73
169,682,109.00	170,156,968.57	September, 12	197,343,205.56	197,818,065.23
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

	Total	Total	Total	Total
	<u>FY 12-13</u>	<u>FY 11-12</u>	<u>FY 10-11</u>	<u>FY 09-10</u>
INTEREST EARNINGS				
Pooled Investments	Month			
Interest Earnings Net	268,293.65	1,656,520.20	4,383,252.57	4,438,438.08
Pooled Investments				
Gain (loss) on sale	Capital gain/loss			
	(31,597.10)			

6. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending January 31, 2013

Sector/Quality Distribution

<u>Sector</u>	<u>Market Value</u>	<u>Quality</u>
Treasury	8.6%	TSY
Agency	43.0%	AAA
Corporate	22.5%	AA-
ABS	0.0%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	2.6%	NR
Negotiable CD	0.6%	
Commercial Paper	3.6%	AAA
Money Market Funds	18.9%	TSY
Municipal Bonds	0.3%	
Corporate FDIC Guaranteed	0.0%	AAA

Duration/Maturity Distribution

% of Portfolio

<u>Years</u>	<u>Maturity</u>
0 - .25	30.4%
.25 -.50	4.0%
.5 - 1	16.1%
1 year-2 year	14.2%
2 year-3 year	17.0%
3 year- 4 year	11.9%
4 -year- 5 year	6.3%
5 year +	0.0%