

**CITY OF TRACY**  
**CITY TREASURER'S REPORT**  
**SUMMARY OF ALL INVESTMENTS**  
For the Month ending June 30, 2013

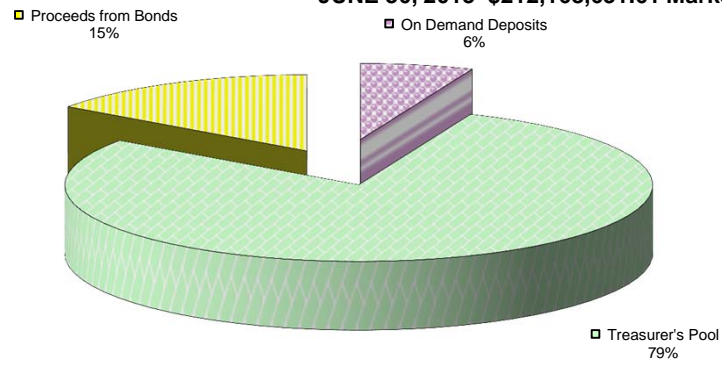
Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
<b>Pooled Investments:</b>					
1. ON DEMAND DEPOSITS			0.020%	13,218,149.47	13,218,149.47
2. TREASURER'S INVESTMENTS				168,273,548.57	166,855,534.34
<b>Total - Pooled Investments</b>	569	1.56	1.324%	<b>181,491,728.04</b>	<b>180,073,683.81</b>
3. PROCEEDS FROM BOND ISSUES				32,094,947.80	32,094,947.80
<b>Total - Non-Pooled Investments</b>				<b>32,094,947.80</b>	<b>32,094,947.80</b>
<b>GRAND TOTAL ALL INVESTMENTS</b>				<b>213,586,675.84</b>	<b>212,168,631.61</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.

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**Raymond McCray**  
City Treasurer

\_\_\_\_\_  
Date

**City of Tracy - Investment Summary**  
**JUNE 30, 2013 \$212,168,631.61 Market value**



## 2. TREASURER'S INVESTMENTS

GASB 31 Adjusted

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

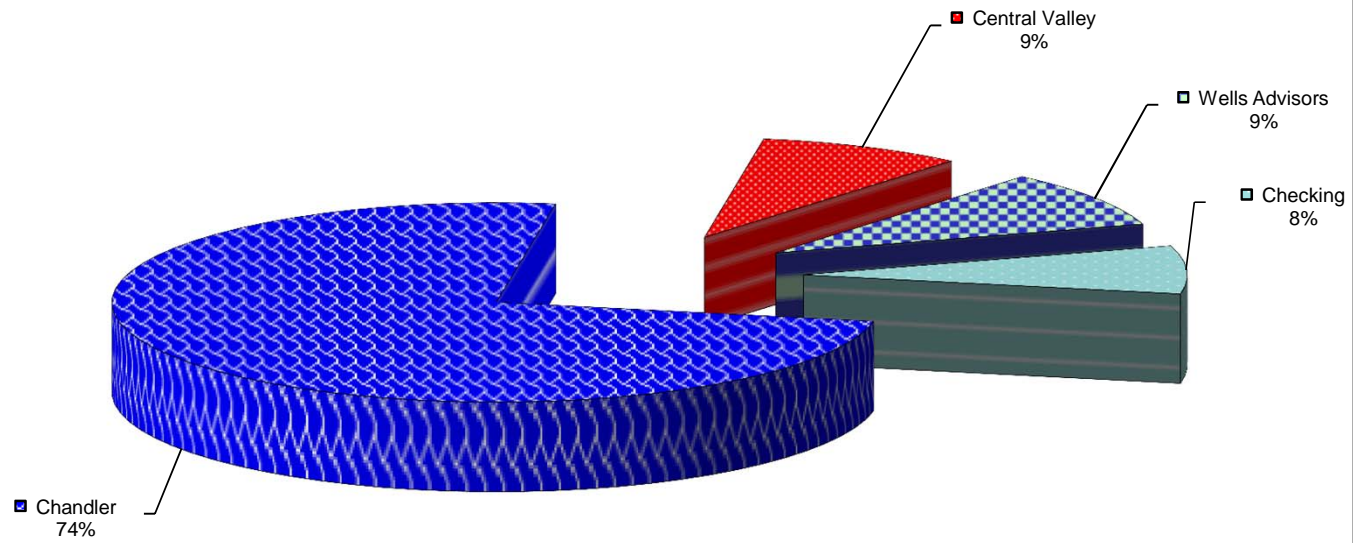
June 30, 2013

Custodian/Description		Average Purchase YTM	Days to Maturity	Interest Rate	HISTORICAL Book Value	Market Value (no accruals)
					-	
WELLS FARGO, Sweep			1	0.02%	<b>13,213,143.47</b>	13,213,143.47
WELLS FARGO, Checking			1		<b>5,036.00</b>	5,036.00
CHANDLER ASSET MNGT (120)	*	0.907%	690	1.65%	<b>128,267,518.21</b>	127,015,791.98
	*					
J.P. Morgan Securities (992)	*	1.089%	872	1.44%	<b>15,864,310.33</b>	15,698,023.33
	*					
Central Valley Community Bank MM(col)			1	0.25%	<b>14,754,134.72</b>	14,754,134.72
LOCAL AGENCY INVESTMENT FUND			1	0.24%	<b>9,387,585.31</b>	9,387,585.31
City of Tracy						
		Yield to Maturity/Market				
		Benchmark 2 year treasury	0.357			
		ML 1-5 year YTM GVAO	0.68	BVAO 1.05%		

\* Priced By Union Bank of Cal

TOTAL INVESTMENTS	<b>THIS MONTH</b>	<b>181,491,728.04</b>	180,073,714.81
GASB 31 170,030,622.79	<b>LAST MONTH</b>	179,913,725.97	179,014,579.74
	INCREASE(DECREASE) FROM LAST MONTH	1,578,002.07	1,059,135.07
	AVERAGE INTEREST RATE	1.324%	
	AVERAGE DAYS TO MATURITY	569	

**City of Tracy's Investments**  
**June 30, 2013 - \$180,073,714.81 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, 2013

District	Description		Book Value
93 Bonds	Water Revenue Bonds	Reserve Fund	357,500.40
1994-Re AD2002	TopJPA Naglee	Reserve Fund	137,241.81
2002TOPJPA	RFD 94-1	Reserve&Redemption	538,503.32
CFD1993-1	Series 2002 I-205	Reserve Fund	225,888.06
2003 Wastewater	Wastewater Refunding	Reserve Fund	341,805.76
Wastewater 2003	Berg Avenue	Reserve Fund	112,999.82
TOPJPA Series 2003A	Consolidated 5 Bond Issues	Reserve Fund	1,613,100.42
TOPJPA 2003A	Junior Lien	Reserve Fund	60,764.71
89-1	87-3 Refinancing Senior*	Reserve Fund	7,033,360.21
CDF 89-1	Junior Lien	Reserve Fund	122,546.56
CFD 89-1 2003 A	89-1 Refinancing*	Reserve Fund	3,733,627.66
Plant Upgrade	2004 wastewater	Installment Fund	0.00
CFD 99-1	Refinance of CDF 98-1,01 & 03	Multi Funds	1,057,311.69
CFD 98-1	2005 Series B	Reserve Fund	1,742,795.58
CFD98-1	2005-A	Reserve Fund	109,596.82
TOPJA 2005 Clearing	Plan C	Reserve Fund	3,131,625.56
TOPJA 2005 Series B	Presidio	Multi Funds	235,213.71
CFD 2006-01 NEI	NEI Phase 2	Multi Funds	5,188,156.59
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	1,403,103.06
Tracy LOB 2011-1		Revenue	195,309.73
Tracy CFD 2011A		Reserve	921,740.78

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

<b>TOTAL BOND PROCEEDS</b>	<b>THIS MONTH</b>	<b>32,094,947.80</b>
	LAST MONTH	27,390,411.86
	Increase(Decrease) From Last Month	4,704,535.94

#### 4. STATISTICAL SUMMARY

GASB 31 Adjusted

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

June 30, 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
<b>Last Month(5/13)</b>	565	1.55	1.460%	179,913,725.97	179,014,578.74	899,147.23
<b>This Month (6/13)</b>	569	1.56	1.324%	181,491,728.04	180,073,714.81	1,418,013.23
<b>FISCAL YEAR AVERAGE</b>	491	1.35	1.420%	172,650,954.83	172,314,035.43	336,919.40

#### 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>
174,474,882.25	175,237,751.37	<b>May, 12</b>	215,336,473.19	216,099,342.31
170,030,622.79	170,721,393.92	<b>June, 12</b>	210,261,570.85	210,952,340.98
169,866,160.31	170,338,547.63	<b>July, 12</b>	210,112,679.80	210,585,067.12
168,741,672.47	169,309,492.49	<b>August, 12</b>	202,301,006.71	20,288,986.73
169,682,109.00	170,156,968.57	<b>September, 12</b>	197,343,205.56	197,818,065.23
168,401,738.00	168,867,094.07	<b>October, 12</b>	195,332,253.39	195,797,609.46
159,566,634.06	159,895,811.55	<b>November, 12</b>	185,429,142.93	186,100,265.44
176,891,368.09	177,330,109.63	<b>December, 12</b>	200,113,459.56	200,552,201.10
174,412,246.48	174,860,897.65	<b>January, 13</b>	203,984,542.30	204,433,193.47
175,374,322.27	175,775,498.67	<b>February, 13</b>	206,329,264.55	206,730,440.95
173,221,818.27	173,755,159.95	<b>March, 13</b>	200,556,596.42	201,089,938.10
171,104,048.46	171,534,409.89	<b>April, 13</b>	197,866,308.95	198,296,672.38
179,014,579.74	179,913,725.97	<b>May, 13</b>	206,404,991.60	207,304,137.83
180,073,714.81	181,491,728.04	<b>June, 13</b>	212,168,662.61	213,586,675.84

	Total	Total	Total	Total
INTEREST EARNINGS				
Pooled Investments				
Interest Earnings Net	<b>Month</b>	<u>FY 12-13</u>	<u>FY 11-12</u>	<u>FY 10-11</u>
		<u>FY 09-10</u>		
	277,436.17	2,861,632.36	4,383,252.57	4,438,438.08
				4,431,889.09
Pooled Investments	<b>Capital gain/loss</b>			
Gain (loss) on sale	(213,592.50)			

## 5. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending June 30, 2013

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### Sector/Quality Distribution

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<u>Sector</u>	<u>Market Value</u>	<u>Quality</u>
Treasury	6.6%	TSY
Agency	39.6%	AAA
Corporate	26.9%	AA-
ABS	0.0%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	5.20%	NR
Negotiable CD	1.4%	
Commercial Paper	3.5%	AAA
Money Market Funds	18.2%	TSY
Municipal Bonds	0.3%	AAA
Corporate FDIC Guaranteed	0.0%	AAA

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### Duration/Maturity Distribution

% of Portfolio

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<u>Years</u>	<u>Maturity</u>
0 - .25	25.7%
.25 -.50	14.2%
.5 - 1	6.7%
1 year-2 year	19.2%
2 year-3 year	15.4%
3 year- 4 year	10.3%
4 -year- 5 year	8.6%
5 year +	0.0%