

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

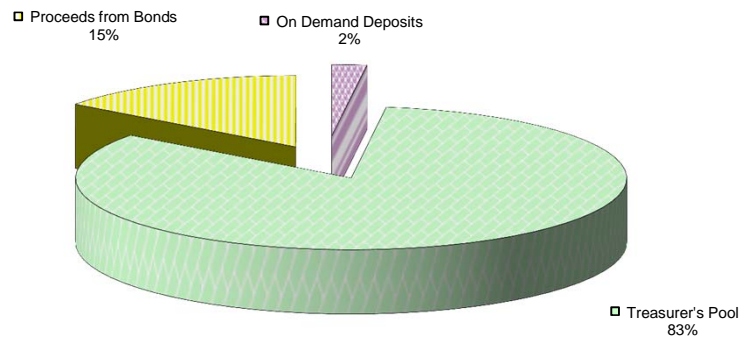
Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
Pooled Investments:					
1. ON DEMAND DEPOSITS			0.020%	4,106,546.86	4,106,546.86
2. TREASURER'S INVESTMENTS				168,566,730.12	166,970,288.05
Total - Pooled Investments	574	1.57	1.332%	172,673,276.98	171,076,834.91
3. PROCEEDS FROM BOND ISSUES				29,708,375.35	29,708,375.35
Total - Non-Pooled Investments				29,708,375.35	29,708,375.35
GRAND TOTAL ALL INVESTMENTS				202,381,652.33	200,785,210.26

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
August 31, 2013 \$200,785,210.26 Market value



2. TREASURER'S INVESTMENTS

GASB 31 Adjusted

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

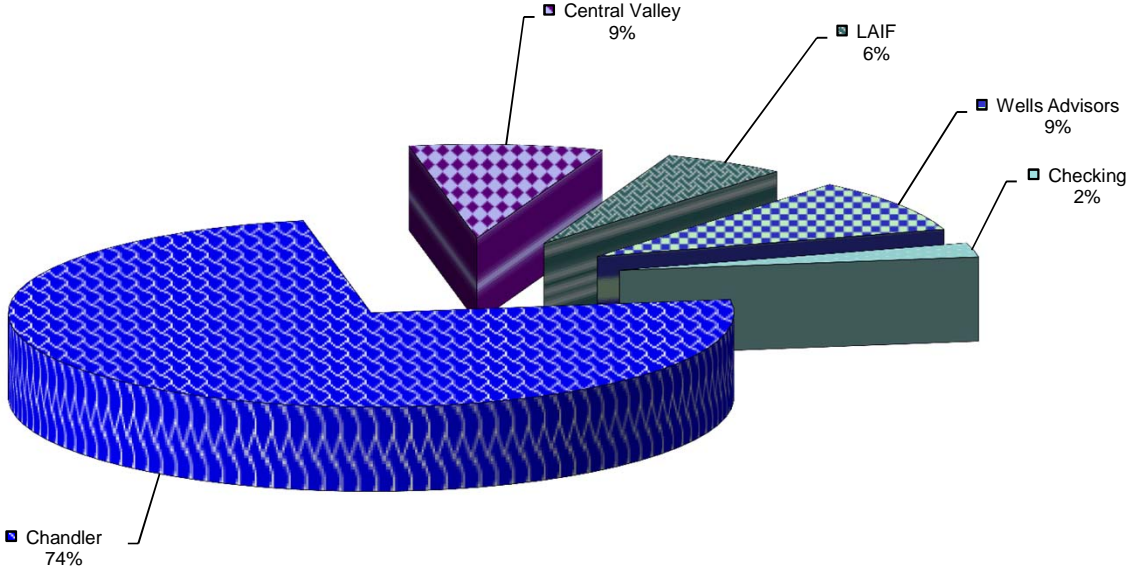
August 31, 2013

Custodian/Description	Average Purchase YTM	Days to Maturity	Interest Rate	HISTORICAL Book Value	Market Value (no accruals)
WELLS FARGO, Sweep		1	0.02%	4,101,510.85	4,101,510.85
WELLS FARGO, Checking		1		5,036.00	5,036.00
CHANDLER ASSET MNGT (120)	* 0.954%	715	1.66%	128,500,528.49	127,055,492.77
	*				
J.P. Morgan Securities (992)	* 1.089%	813	1.43%	15,914,917.51	15,763,511.76
Central Valley Community Bank MM(col)		1	0.27%	14,760,667.65	14,760,667.05
LOCAL AGENCY INVESTMENT FUND City of Tracy		1	0.26%	9,390,616.48	9,390,616.48
	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	172,673,276.98	171,076,834.91
GASB 31 180,073,714..81	LAST MONTH	180,548,164.09	179,282,069.72
	INCREASE(DECREASE) FROM LAST MONTH	(7,874,887.11)	(8,205,234.81)
	AVERAGE INTEREST RATE	1.403%	
	AVERAGE DAYS TO MATURITY	613	

City of Tracy's Investments
August 31, 2013 - \$171,076,834.91 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.

August 31, 2013

District	Description		Book Value
93 Bonds	Water Revenue Bonds	Reserve Fund	517,784.18
1994-Re AD2002	TopJPA Naglee	Reserve Fund	137,585.06
2002TOPJPA	RFD 94-1	Reserve&Redemption	699,428.97
CFD1993-1	Series 2002 I-205	Reserve Fund	226,445.03
2003 Wastewater	Wastewater Refunding	Reserve Fund	342,697.45
Wastewater 2003	Berg Avenue	Reserve Fund	137,818.85
TOPJPA Series 2003A	Consolidated 5 Bond Issues	Reserve Fund	1,981,089.89
TOPJPA 2003A	Junior Lien	Reserve Fund	60,922.82
89-1	87-3 Refinancing Senior*	Reserve Fund	2,293,409.49
CDF 89-1	Junior Lien	Reserve Fund	122,865.92
CFD 89-1 2003 A	89-1 Refinancing*	Reserve Fund	4,949,309.95
Plant Upgrade	2004 Wastewater	Installment Fund	
CFD 99-1	Refinance of CDF 98-1,01 & 03	Multi Funds	1,402,723.98
CFD 98-1	2005 Series B	Reserve Fund	400,289.60
CFD98-1	2005-A	Reserve Fund	109,596.82
TOPJA 2005 Clearing	Plan C	Reserve Fund	3,131,625.64
TOPJA 2005 Series B	Presidio	Multi Funds	667,470.15
CFD 2006-01 NEI	NEI Phase 2	Multi Funds	5,555,800.34
TOPJPA 2007 A & B	NEI - Phase 2	Improvement Fund	88,340.00
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	299,801.20
Tracy CFD 2011A		Reserve	1,347,511.40

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

TOTAL BOND PROCEEDS	THIS MONTH	29,708,375.35
	LAST MONTH	32,103,875.87
	Increase(Decrease) From Last Month	(2,395,500.52)

4. STATISTICAL SUMMARY

GASB 31 Adjusted

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

August 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 (7/13)	574	1.57	1.332%	180,548,164.09	179,282,069.72	1,266,094.37
This Month (8/13)	613	1.68	1.403%	172,673,276.98	171,076,834.91	1,596,442.07
FISCAL YEAR AVERAGE	594	1.63	1.368%	176,610,720.54	175,179,452.32	1,431,268.22

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>
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	202,868,986.73
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
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	202,381,652.33	200,705,210.26

	Total	Total	Total	Total
	<u>FY 13-14</u>	<u>FY 12-13</u>	<u>FY 11-12</u>	<u>FY 10-11</u>
INTEREST EARNINGS				
Pooled Investments	Month			
Interest Earnings Net	148,511.37	355,858.09	2,861,632.36	4,383,252.57
Pooled Investments	Capital gain/loss			
Gain (loss) on sale	(66,329.90)			

5. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending August 31, 2013

Sector/Quality Distribution

<u>Sector</u>	<u>Market Value</u>	<u>% of Portfolio</u>	<u>Quality</u>
Treasury		8.1%	TSY
Agency		41.5%	AAA
Corporate		29.2%	AA-
ABS		0.0%	
CMO		0.0%	
Time Deposits		0.0%	NR
LAIF		5.5%	NR
Negotiable CD		1.4%	
Commercial Paper		3.0%	AAA
Money Market Funds		12.3%	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	26.2%
.25 -.50	8.8%
.5 - 1	5.5%
1 year-2 year	23.0%
2 year-3 year	14.6%
3 year- 4 year	11.8%
4 -year- 5 year	10.1%
5 year +	0.0%