

**CITY OF TRACY**  
**CITY TREASURER'S REPORT**  
**SUMMARY OF ALL INVESTMENTS**  
For the Month ending July 31, 2012

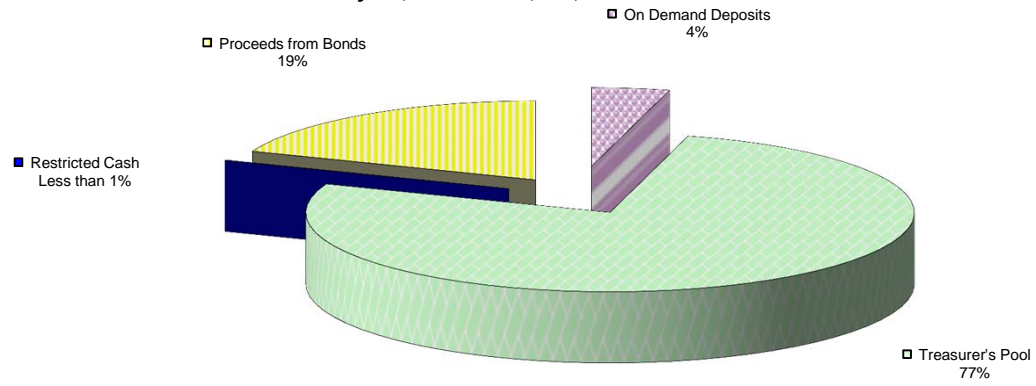
Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
<b>Pooled Investments:</b>					
1. ON DEMAND DEPOSITS			0.050%	8,704,387.09	8,704,387.09
2. TREASURER'S INVESTMENTS				161,634,160.54	161,161,773.22
<b>Total - Pooled Investments</b>	485	1.33	1.691%	<b>170,338,547.63</b>	<b>169,866,160.31</b>
3. RESTRICTED CASH				113,455.76	113,455.76
4. PROCEEDS FROM BOND ISSUES				40,133,063.73	40,133,063.73
<b>Total - Non-Pooled Investments</b>				<b>40,246,519.49</b>	<b>40,246,519.49</b>
<b>GRAND TOTAL ALL INVESTMENTS</b>				<b>210,585,067.12</b>	<b>210,112,679.80</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. 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.

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**Raymond McCray**  
City Treasurer

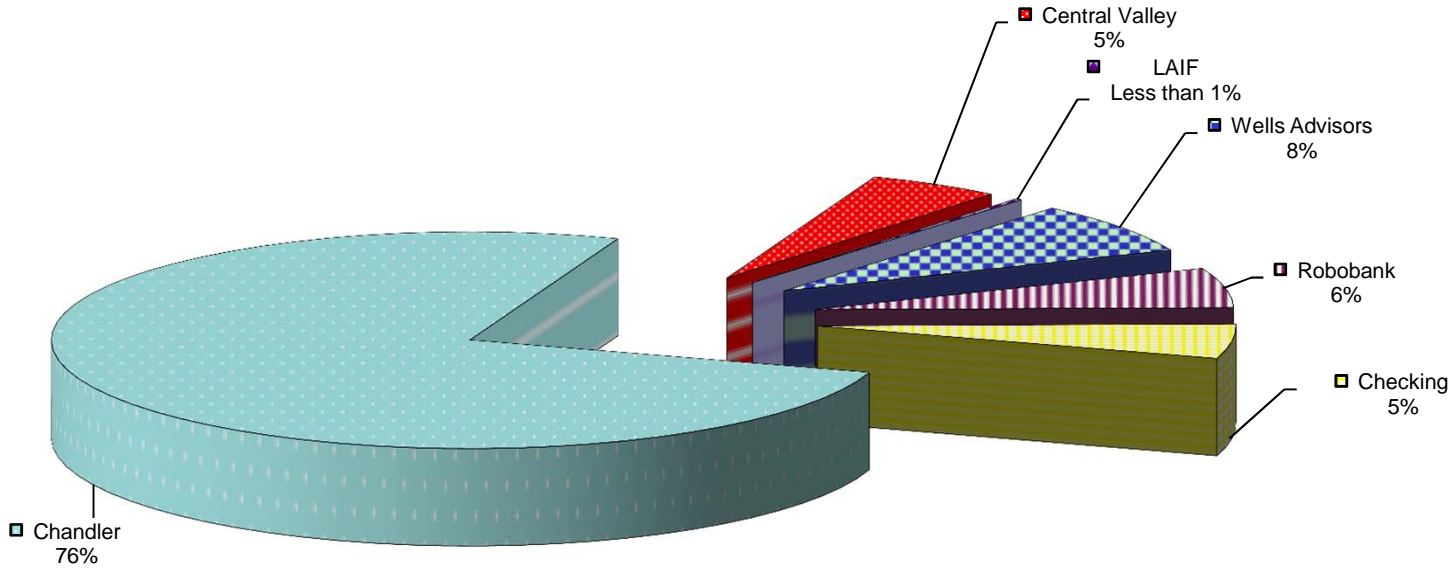
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Date

**City of Tracy - Investment Summary**  
**July 31, 2012 \$210,112,679.80 Market value**





**City of Tracy's Investments**  
**July 31, 2012 - \$169,866,160.31 Market Value**



### 3. RESTRICTED CASH

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

July 31, 2012

Item	Institution	Acct. # or Description	Book Value
HUD	Bank of America	00481-05700	15,125.30
		489-01031 CD 8/27/12 0.26%	98,330.46

TOTAL RESTRICTED CASH	<b>This Month</b>	<b>113,455.76</b>
	Last Month	113,455.12
	INCREASE(DECREASE) FROM LAST MONTH	0.64

#### 4. PROCEEDS FROM BOND ISSUES

Funds in this category are held by a Trustee or other investment  
which is governed by the bond documents.

July 31, 2012

District	Description		Book Value
93 Bonds	Water Revenue Bonds	Reserve Fund	812,421.03
1994-Re AD2002	TopJPA Naglee	Reserve Fund	130,510.15
2002TOPJPA	RFD 94-1	Reserve&Redemption	738,094.43
CFD1993-1	Series 2002 I-205	Reserve Fund	234,099.75
2003 Wastewater	Wastewater Refunding	Reserve Fund	339,902.24
Wastewater 2003	Berg Avenue	Reserve Fund	151,235.42
TOPJPA Series 2003A	Consolidated 5 Bond Issues	Reserve Fund	2,037,724.49
TOPJPA 2003A	Junior Lien	Reserve Fund	60,426.68
89-1	87-3 Refinancing Senior*	Reserve Fund	2,296,777.92
CDF 89-1	Junior Lien	Reserve Fund	121,859.23
CFD 89-1 2003 A	89-1 Refinancing*	Reserve Fund	3,783,413.66
CFD99-1	NEI - Series 2004	Bond Fund	1,398,508.11
TOPJPA CFD 98-1	Refinance of CDF 98-1,01 & 03	Multi Funds	4,019,033.37
CFD 98-1	2005 Series B	Reserve Fund	109,596.02
TOPJA 2005 Clearing	Plan C	Reserve Fund	3,131,602.64
TOPJA 2005 Series B	Presidio	Multi Funds	648,527.20
CFD 2006-01 NEI	NEI Phase 2	Multi Funds	6,705,594.52
TOPJPA 2007 A & B	NEI - Phase 2	Improvement Fund	2,644,619.86
TOPJA JPA 2008		Improvement Fund	7,551,444.84
TOPJA Rev Bonds 2011A	Revenue Bond	Improvement Fund	2,115,721.72
Tracy LOB 2011-1		Revenue	191,709.73
Tracy CFD 2011A		Reserve	910,240.72

\*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>40,133,063.73</b>
	<b>LAST MONTH</b>	<b>40,117,492.94</b>
	Increase(Decrease) From Last Month	15,570.79

## 5. STATISTICAL SUMMARY

GASB 31 Adjusted

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

July 31, 2012

### 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(6/12)</b>	514	1.41	1.838%	170,721,392.92	170,030,422.79	690,970.13
<b>This Month (7/12)</b>	485	1.33	1.691%	170,338,547.63	169,866,160.31	472,387.32
FISCAL YEAR AVERAGE	485	1.33	1.691%	170,338,547.63	169,866,160.31	472,387.32

### 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>
192,845,503.29	192,809,735.24	<b>June,11</b>	230,479,403.30	230,515,171.35
184,554,047.96	184,465,245.50	<b>July,11</b>	224,263,054.44	224,172,251.98
177,756,255.91	177,733,279.50	<b>August, 11</b>	217,586,935.39	217,609,929.71
177,200,283.98	177,883,467.90	<b>September, 11</b>	208,973,266.10	209,656,450.02
175,169,285.19	175,841,480.65	<b>October, 11</b>	206,259,670.48	206,931,865.94
171,659,779.82	172,998,627.80	<b>November, 11</b>	203,047,165.73	204,089,013.71
170,413,334.35	171,324,047.53	<b>December, 11</b>	204,668,029.41	205,278,742.59
176,591,234.54	177,252,517.50	<b>January, 12</b>	218,638,674.99	219,299,957.95
178,973,762.16	179,758,295.85	<b>February ,12</b>	219,861,767.67	220,646,301.36
174,220,435.40	175,288,757.96	<b>March,12</b>	209,326,276.71	210,394,609.27
172,530,846.24	173,279,808.86	<b>April, 12</b>	207,061,964.02	207,810,926.64
174,474,882.25	175,237,751.37	<b>May,12</b>	215,336,473.19	216,099,342.31
170,030,422.79	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

	Total	Total	Total	Total	Total
	<b>Month</b>	<u>FY 12-13</u>	<u>FY 11-12</u>	<u>FY 10-11</u>	<u>FY 09-10</u>
INTEREST EARNINGS					
Pooled Investments					
Interest Earnings Net	278,437.38	278,437.38	4,383,252.57	4,438,438.08	4,431,889.09
Pooled Investments					
Gain (loss) on sale	<b>Capital gain/loss</b>				

## 6. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending July 31, 2012

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### Sector/Quality Distribution

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<u>Sector</u>	<u>Market Value</u>	<u>Quality</u>
Treasury	8.4%	TSY
Agency	39.6%	AAA
Corporate	25.1%	AA-
ABS	0.0%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	0.2%	NR
Negotiable CD	0.9%	
Commercial Paper	3.7%	AAA
Money Market Funds	20.9%	TSY
Municipal Bonds	0.3%	
Corporate FDIC Guaranteed	0.9%	AAA

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### Duration/Maturity Distribution

% of Portfolio

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<u>Years</u>	<u>Maturity</u>
0 - .25	28.3%
.25 -.50	5.7%
.5 - 1	10.7%
1 year-2 year	24.5%
2 year-3 year	21.0%
3 year- 4 year	4.8%
4 -year- 5 year	4.9%
5 year +	0.0%