

CITY OF TRACY
CITY TREASURER'S REPORT
SUMMARY OF ALL INVESTMENTS
For the Month ending September 30, 2012

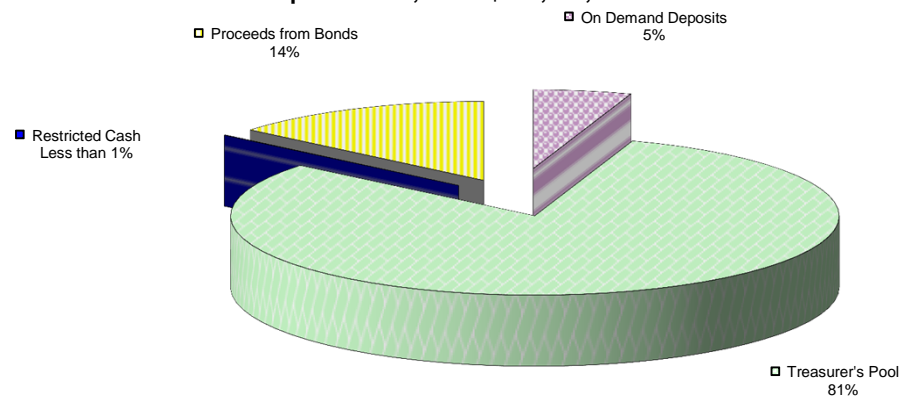
Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
Pooled Investments:					
1. ON DEMAND DEPOSITS			0.050%	10,286,337.60	10,286,337.60
2. TREASURER'S INVESTMENTS				159,870,631.07	159,395,771.40
Total - Pooled Investments	539	1.48	1.662%	170,156,968.67	169,682,109.00
3. RESTRICTED CASH				113,560.27	113,560.27
4. PROCEEDS FROM BOND ISSUES				27,547,536.29	27,547,536.29
Total - Non-Pooled Investments				27,661,096.56	27,661,096.56
GRAND TOTAL ALL INVESTMENTS				197,818,065.23	197,343,205.56

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
September 30, 2012 \$197,343,205.56 Market value



2. TREASURER'S INVESTMENTS

GASB 31 Adjusted

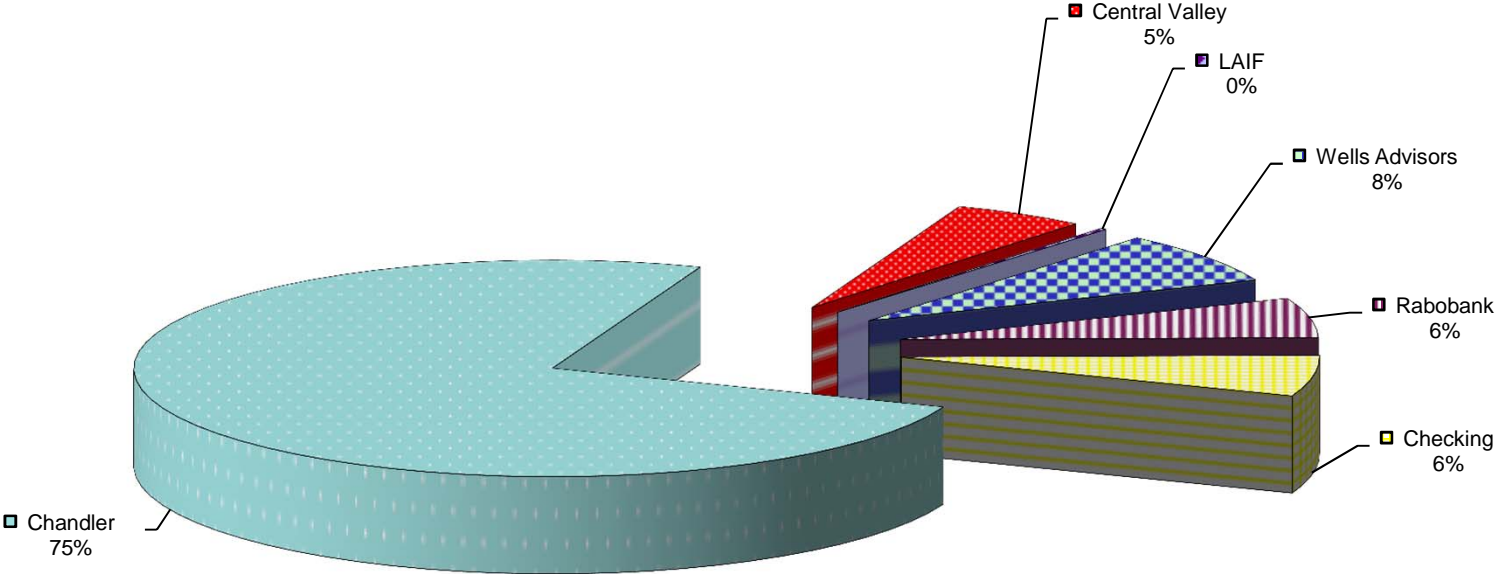
These investments comply with the City's adopted investment policy.

September 30, 2012

Custodian/Description	Average Purchase YTM	Days to Maturity	Interest Rate	HISTORICAL Book Value	Market Value (no accruals)	
				-		
WELLS FARGO, Sweep		1	0.02%	10,216,794.60	10,216,794.60	
WELLS FARGO, Checking		1		69,543.00	69,543.00	
Highmark	Closed		0.00%	-		
CHANDLER ASSET MNGT (120)	*	1.108%	675	1.84%	127,248,534.47	127,118,322.80
	*					
Wells Capital (992)	*	1.287%	412	3.04%	13,446,323.21	13,101,675.21
	*					
Rabobank MM(col)		1	0.47%	10,066,798.12	10,066,798.12	
				-	-	
Central Valley Community Bank MM(col)		1	0.36%	8,725,036.19	8,725,036.19	
LOCAL AGENCY INVESTMENT FUND		1	0.34%	383,939.08	383,939.08	
City of Tracy						
	Yield to Maturity/Market					
		Benchmark 2 year treasury	0.232			
		ML 1-5 year YTM GVAO	0.353	BVAO	0.69%	
* Priced By Union Bank of Cal						

TOTAL INVESTMENTS	THIS MONTH	170,156,968.67	169,682,109.00
GASB 31 170,030,622.79	LAST MONTH	169,309,592.49	168,741,672.47
	INCREASE(DECREASE) FROM LAST MONTH	847,376.18	940,436.53
	AVERAGE INTEREST RATE	1.662%	
	AVERAGE DAYS TO MATURITY	539	

City of Tracy's Investments
September 30, 2012 - \$169,682,109.00 Market Value



3. RESTRICTED CASH

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

September 30, 2012

Item	Institution	Acct. # or Description	Book Value
HUD	Bank of America	00481-05700	15,126.18
		489-01031 CD 1/27/13 0.26%	98,434.09

TOTAL RESTRICTED CASH	This Month	113,560.27
	Last Month	113,560.02
	INCREASE(DECREASE) FROM LAST MONTH	0.25

4. PROCEEDS FROM BOND ISSUES

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

September 30, 2012

District	Description		Book Value
93 Bonds	Water Revenue Bonds	Reserve Fund	244,832.81
1994-Re AD2002	TopJPA Naglee	Reserve Fund	130,567.20
2002TOPJPA	RFD 94-1	Reserve&Redemption	390,501.67
CFD1993-1	Series 2002 I-205	Reserve Fund	234,496.69
2003 Wastewater	Wastewater Refunding	Reserve Fund	340,049.67
Wastewater 2003	Berg Avenue	Reserve Fund	88,032.29
TOPJPA Series 2003A	Consolidated 5 Bond Issues	Reserve Fund	1,180,324.09
TOPJPA 2003A	Junior Lien	Reserve Fund	60,452.45
89-1	87-3 Refinancing Senior*	Reserve Fund	1,184,472.41
CDF 89-1	Junior Lien	Reserve Fund	121,913.44
CFD 89-1 2003 A	89-1 Refinancing*	Reserve Fund	3,714,380.82
CFD99-1	NEI - Series 2004	Bond Fund	
TOPJPA CFD 98-1	Refinance of CDF 98-1,01 & 03	Multi Funds	810,540.75
CFD 98-1	2005 Series B	Reserve Fund	286,625.23
CFD98-1	2005-A	Reserve Fund	109,596.02
TOPJA 2005 Clearing	Plan C	Reserve Fund	3,131,602.72
TOPJA 2005 Series B	Presidio	Multi Funds	25,108.38
CFD 2006-01 NEI	NEI Phase 2	Multi Funds	5,055,217.50
TOPJPA 2007 A & B	NEI - Phase 2	Improvement Fund	30,562.50
TOPJA JPA 2008		Improvement Fund	8,260,352.72
TOPJA Rev Bonds 2011A	Revenue Bond	Improvement Fund	1,038,406.48
Tracy LOB 2011-1		Revenue	193,509.73
Tracy CFD 2011A		Reserve	915,990.72

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

TOTAL BOND PROCEEDS	THIS MONTH	27,547,536.29
	LAST MONTH	33,445,834.22
	Increase(Decrease) From Last Month	(5,898,297.93)

5. STATISTICAL SUMMARY

GASB 31 Adjusted

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

September 30, 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
Last Month(8/12)	527	1.44	1.721%	169,309,592.49	168,741,672.47	567,920.02
This Month (9/12)	539	1.48	1.662%	170,156,968.68	169,682,109.00	474,859.68
FISCAL YEAR AVERAGE	517	1.42	1.691%	169,935,011.93	169,429,980.59	505,031.34

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>
177,756,255.91	177,733,279.50	August, 11	217,586,935.39	217,609,929.71
177,200,283.98	177,883,467.90	September, 11	208,973,266.10	209,656,450.02
175,169,285.19	175,841,480.65	October, 11	206,259,670.48	206,931,865.94
171,659,779.82	172,998,627.80	November, 11	203,047,165.73	204,089,013.71
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	169,309,592.49	August, 12	202,301,066.71	202,868,986.73
169,682,109.00	170,156,968.68	September, 12	197,343,205.56	197,818,065.23

	Total	Total	Total	Total	Total
	Month	<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	221,645.18	667,647.61	4,383,252.57	4,438,438.08	4,431,889.09
Pooled Investments					
Gain (loss) on sale	Capital gain/loss (189,587.60)				

6. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending September 30, 2012

Sector/Quality Distribution

<u>Sector</u>	<u>Market Value</u>	<u>Quality</u>
Treasury	8.4%	TSY
Agency	42.5%	AAA
Corporate	24.5%	AA-
ABS	0.0%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	0.2%	NR
Negotiable CD	0.6%	
Commercial Paper	3.0%	AAA
Money Market Funds	19.6%	TSY
Municipal Bonds	0.3%	
Corporate FDIC Guaranteed	1.0%	AAA

Duration/Maturity Distribution

% of Portfolio

<u>Years</u>	<u>Maturity</u>
0 - .25	26.3%
.25 -.50	7.4%
.5 - 1	10.4%
1 year-2 year	22.1%
2 year-3 year	21.2%
3 year- 4 year	5.7%
4 -year- 5 year	6.9%
5 year +	0.0%