

CITY OF TRACY
CITY TREASURER'S REPORT
SUMMARY OF ALL INVESTMENTS
For the Month ending November 30, 2011

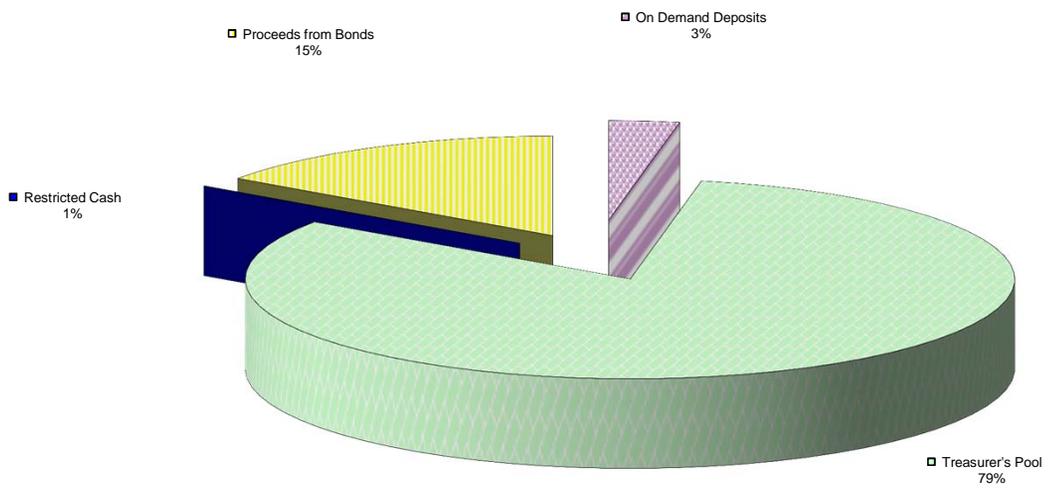
Category	Maturity		Average Interest Rate	HISTORICAL Book Value	GASB 31 ADJ Market Value
	Days	Years			
Pooled Investments:					
1. ON DEMAND DEPOSITS			0.050%	6,005,134.41	6,005,134.41
2. TREASURER'S INVESTMENTS				166,993,493.39	165,951,645.41
Total - Pooled Investments	451	1.24	2.195%	172,998,627.80	171,956,779.82
3. RESTRICTED CASH				113,237.50	113,237.50
4. PROCEEDS FROM BOND ISSUES				30,977,148.41	30,977,148.41
Total - Non-Pooled Investments				31,090,385.91	31,090,385.91
GRAND TOTAL ALL INVESTMENTS				204,089,013.71	203,047,165.73

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.

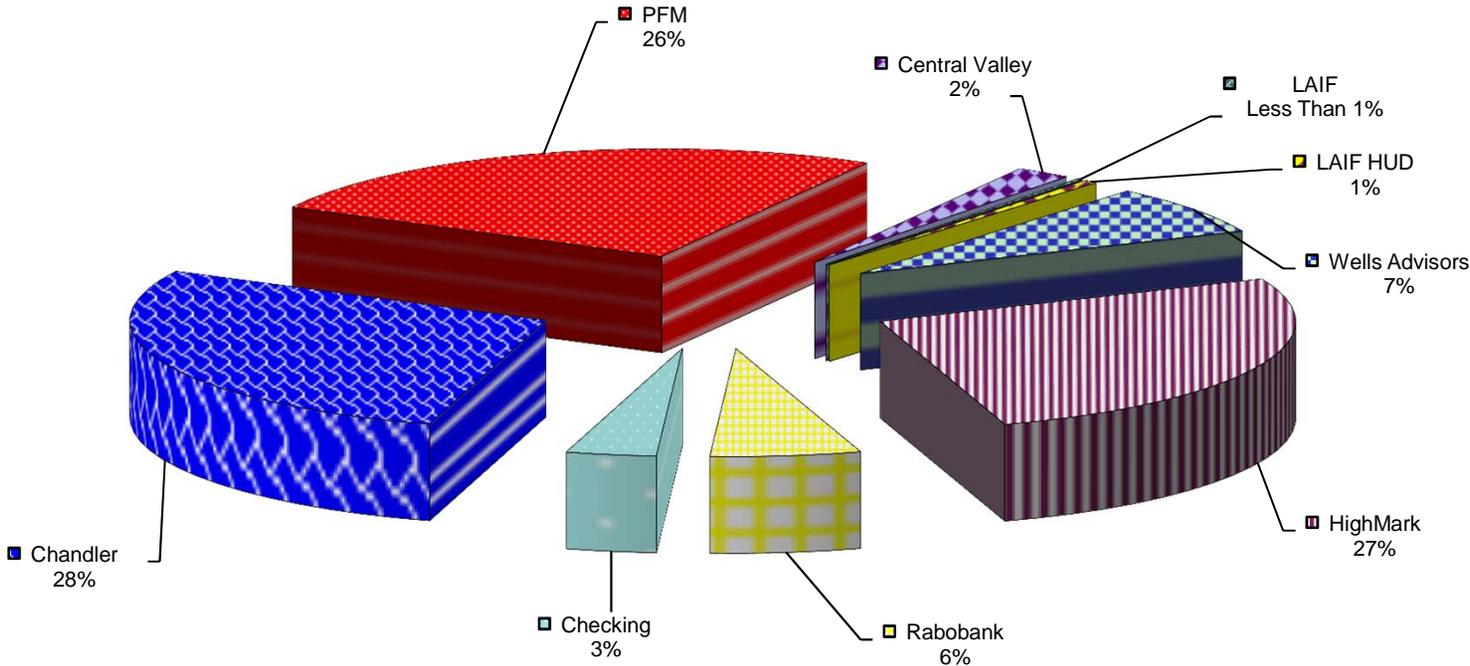
Raymond McCray
City Treasurer

Date

City of Tracy - Investment Summary
November 30, 2011 \$203,047,165.73 Market value



City of Tracy's Investments
November 30, 2011 - \$171,956,779.82 Market Value



3. RESTRICTED CASH

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

November 30, 2011

Item	Institution	Acct. # or Description	Book Value
HUD	Bank of America	00481-05700	15,120.26
		489-01031 CD 3/27/12 0.26%	98,117.24

TOTAL RESTRICTED CASH	This Month	113,237.50
	Last Month	113,236.88
	INCREASE(DECREASE) FROM LAST MONTH	0.62

4. PROCEEDS FROM BOND ISSUES

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

November 30, 2011

District	Description		Book Value
93 Bonds	Water Revenue Bonds	Reserve Fund	
CFD 93-1	Tracy Marketplace*	Reserve Fund	541,811.18
AD 98-4	Morrison Homes*	Reserve Fund	205,509.03
AD 2000-02	Heartland 3	Reserve Fund	85,412.54
CFD 99-2	South MacArthur*	Reserve Fund	453,844.41
TOPJPA 94-1	AD 94-1 Refinancing*	Reserve Fund	129,257.21
RFD 94-1	AD 94-1 Refinancing*	Reserve Fund	380,615.32
CFD 99-2	South MacArthur Series 2002*	Reserve & Improvement Fund	811,849.02
CFD 93-1	Series 2002*	Reserve Fund	231,886.93
Wastewater 2003	Morrison Homes*	Reserve Fund	673,080.07
AD 2003-01	Berg Avenue*	Reserve Fund	86,898.08
TOPJPA 2003A	I-205 Residential*	Reserve Fund	1,120,165.56
TOPJPA 2003B	I-205 Residential*	Reserve Fund	59,846.81
TOPJPA 2003C	87-3 Refinancing*	Reserve Fund	0.00
TOPJPA 2003D	87-3 Refinancing*	Reserve Fund	0.00
CFD 89-1 2003A	89-1 Refinancing*	Reserve Fund	1,172,589.08
CFD 89-1 2003B	89-1 Refinancing*	Reserve Fund	120,682.68
CDA 2003A&B	CDA 03A & 03B	Reserve & Project Funds	3,747,084.84
Wastewater 2004	Upgrade	Installment Fund	1,271,988.75
CFD 99-1	Series 2004 - NEI Phase 1	Multi Funds	795,258.18
TOPJA 2005 Clearing	Refinance of CDF 98-1,01 & 03	Special Tax Fund	240,457.14
TOPJA 2005 Series B	Plan C	Reserve Fund	109,595.93
TOPJA 2005 Project		Multi Funds	3,131,600.00
TOPJA 2005, Series C	2000-01 Presidio	Multi Funds	12,756.91
CFD 2006-01 NEI	NEI - Phase 2	Improvement Fund	6,206,181.39
TOPJA 2007 A & B		Improvement Fund	2,643,021.07
TOPJA JPA 2008	Revenue Bond	Improvement Fund	8,347,067.48

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

TOTAL BOND PROCEEDS	THIS MONTH	32,578,459.61
	LAST MONTH	30,977,148.41
	Increase(Decrease) From Last Month	1,601,311.20

5. STATISTICAL SUMMARY

GASB 31 Adjusted

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

November 30, 2011

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(10/11)	480	1.32	2.163%	175,841,480.65	175,169,285.19	672,195.46
This Month (11/11)	451	1.24	2.195%	172,998,627.80	171,956,779.82	1,041,847.98
FISCAL YEAR AVERAGE	481	1.32	2.247%	177,789,057.35	177,322,735.31	466,322.04

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>
196,578,841.40	194,805,640.97	October,10	231,967,075.82	230,193,875.39
189,520,496.44	188,488,588.83	November,10	224,908,730.86	223,876,793.25
197,048,051.39	196,716,089.05	December,10	234,040,105.24	233,708,634.35
192,725,693.65	192,340,625.85	January,11	234,374,322.59	233,989,254.79
195,194,063.23	195,175,348.24	February,11	237,177,680.55	237,196,395.54
191,970,781.32	192,408,647.40	March,11	230,201,108.55	230,638,974.63
189,105,786.46	189,232,986.49	April, 11	226,754,859.30	226,882,059.33
188,547,279.62	188,511,591.21	May,11	226,854,874.49	226,819,286.08
192,845,503.29	192,809,735.24	June,11	230,479,403.30	230,515,171.35
184,554,047.96	184,465,245.50	July,11	224,263,054.44	224,172,251.98
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

	Total	Total	Total	Total	Total
	<u>Month</u>	<u>FY 11-12</u>	<u>FY 10-11</u>	<u>FY 09-10</u>	<u>FY 08-09</u>
INTEREST EARNINGS	445,499.65	2,222,025.36	4,438,435.08	4,431,889.09	6,554,499.08
Pooled Investments					
Interest Earnings Net		Capital gain/loss			
		16,343.48			
Pooled Investments					
Gain (loss) on sale					

6. TRACY CONSOLIDATED

Portfolio Summary Information

Period Ending November 30, 2011

Sector/Quality Distribution

<u>Sector</u>	<u>Market Value</u>	<u>Quality</u>
Treasury	6.6%	TSY
Agency	29.9%	AAA
Corporate	28.2%	AA-
ABS	0.0%	
CMO	0.0%	
Time Deposits	0.0%	NR
LAIF	0.7%	NR
Negotiable CD	8.9%	
Commercial Paper	5.5%	AAA
Money Market Funds	13.2%	TSY
Municipal Bonds	0.3%	
Corporate FDIC Guaranteed	6.6%	AAA

Duration/Maturity Distribution

% of Portfolio

<u>Years</u>	<u>Maturity</u>
0 - .25	25.4%
.25 -.50	9.5%
.5 - 1	15.1%
1 year-2 year	13.1%
2 year-3 year	6.5%
3 year- 4 year	5.9%
4 -year- 5 year	2.7%
5 year +	0.0%