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OFFICE OF THE  
CITY TREASURER

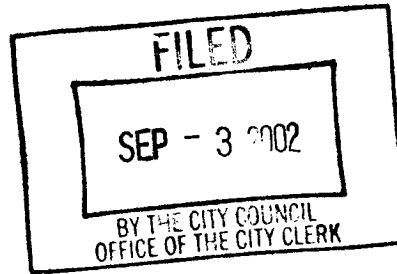
THOMAS P. FRIERY  
TREASURER

CITY OF SACRAMENTO  
CALIFORNIA

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SACRAMENTO, CA  
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August 23, 2002  
B0027NWE.DOC



City Council  
Sacramento, California

Honorable Members in Session:

**SUBJECT: JULY 31, 2002 MONTHLY INVESTMENT TRANSACTIONS REPORT**

**LOCATION/COUNCIL DISTRICT:** Citywide

**RECOMMENDATIONS:** This report is for information only.

**CONTACT PERSON:** Thomas P. Friery, City Treasurer 264-5168

**FOR COUNCIL MEETING OF:** September 10, 2002

### SUMMARY

Chapter 749, Statutes of 1996, requires the City Treasurer to make a monthly investment transaction report to the City Council. This Monthly Investment Transaction Report fulfills that requirement for the month ended and July 31, 2002.

**COMMITTEE/COMMISSION ACTION:** None

### BACKGROUND

Chapter 749, Statutes of 1996, was enacted (in addition to Chapter 783, Statutes of 1995) to help avoid a repeat of the December 1994 Orange County investment breakdown that resulted in investment losses for Orange County and other local government entities. This is the investment transaction report required and submitted to Council.

**BACKGROUND – Continued**

Chapter 749 has two main requirements. The first is that the City Council annually delegates authority to the City Treasurer to invest or reinvest City funds and to sell or exchange securities purchased for a period of one year. After the delegation of authority, the City Treasurer assumes full responsibility for all transactions until delegation of authority is revoked or the one-year period expires. This delegation was made with the quarterly investment report for the period ended March 31, 2002.

The second requirement is for the City Treasurer to submit a monthly report of the transactions to the City Council. The transactions for the month of July 31, 2002, are attached as follows:

- Attachment A: Summary of Transactions
- Attachment B: City Investment Pool A
- Attachment C: The Ann Land/Bertha Henschel Public Trust Mutual Fund
- Attachment D: The Ethel MacLeod Hart Fund for Senior Citizens
- Attachment E: Sacramento Housing and Redevelopment Agency

**FINANCIAL CONSIDERATIONS:** This report is for information only.

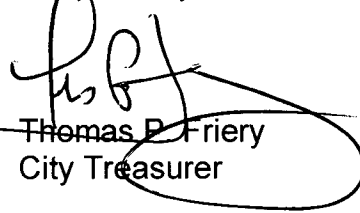
**ENVIRONMENTAL CONSIDERATIONS**

Ongoing administrative and maintenance activities, which are not for purposes of a public works construction project do not constitute a "project" and are exempt from the California Environmental Quality Act (CEQA). CEQA Guidelines, Sections 15061 (b)(1), 15378(b)(3).

**EMERGING & SMALL BUSINESS DEVELOPMENT (ESBD) PROGRAM**


Because this transaction does not involve the purchase of goods or services for the City, ESBD efforts are not applicable.

Respectfully submitted,



Thomas P. Friery  
City Treasurer

Approved for City Council information



Robert P. Thomas  
City Manager

Attachments (5)

**CITY OF SACRAMENTO  
SUMMARY OF TRANSACTIONS  
Jul-02**

	<u>Pool A</u>	<u>Public Trust</u>	<u>Ethel Hart</u>	<u>Totals</u>
Purchases	\$ 236,689,771	-	-	\$ 236,689,771
Sells	103,092,747	262,014	272,804	103,627,565
Maturities	133,847,544	-	-	133,847,544
Calls	17,482,706	50,000	75,000	17,607,706
Contributions	142,244,283	-	-	142,244,283
Withdrawals	<u>60,993,542</u>	<u>4,381</u>	<u>-</u>	<u>60,997,923</u>
<b>TOTAL</b>	<b><u>\$ 694,350,593</u></b>	<b><u>\$ 316,395</u></b>	<b><u>\$ 347,804</u></b>	<b><u>\$ 695,014,792</u></b>

	<u>Pool D</u>	<u>Pool J</u>	<u>Pool K</u>	
Purchases	\$ 561,278,435	-	4,170,885	\$ 565,449,320
Sells	-	-	-	-
Maturities	561,872,232	-	4,165,126	566,037,358
Calls	-	-	-	-
Withdrawals	7,400,000	-	-	7,400,000
Contributions	<u>6,422,847</u>	<u>-</u>	<u>-</u>	<u>6,422,847</u>
<b>TOTAL</b>	<b><u>\$1,136,973,514</u></b>	<b><u>-</u></b>	<b><u>\$ 8,336,011</u></b>	<b><u>\$1,145,309,525</u></b>

**GRAND TOTAL** **\$1,840,324,317**

**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
**CITY GENERAL POOL**  
**POOL A**  
*From 07-01-02 To 07-31-02*

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Cost</b>	<b>Total Cost</b>	<b>Unit Price</b>	<b>Total Proceeds</b>	<b>Gain/Loss</b>
07-26-02	07-26-02	1,700,000	UBS Finance (DE) 1.700% Due 07-29-02	99.99	1,699,759			
07-18-02	07-18-02	1,600,000	UBS Finance BE 1.720% Due 07-19-02	100.00	1,599,924			
07-23-02	07-23-02	12,000,000	UBS Finance BE 1.750% Due 07-24-02	100.00	11,999,417			
07-24-02	07-24-02	2,200,000	UBS Finance BE 1.750% Due 07-25-02	100.00	2,199,893			
07-25-02	07-25-02	3,100,000	UBS Finance BE 1.730% Due 07-26-02	100.00	3,099,851			
07-30-02	07-30-02	2,500,000	UBS Finance BE 1.750% Due 07-31-02	100.00	2,499,878			
07-31-02	07-31-02	1,800,000	USAA Cap Corp 1.750% Due 08-07-02	99.97	1,799,387			
07-02-02	07-02-02	4,500,000	USAA Capital Corp 1.740% Due 07-11-02	99.96	4,498,042			
07-10-02	07-10-02	5,000,000	USAA Capital Corp 1.740% Due 07-16-02	99.97	4,998,550			
07-11-02	07-11-02	700,000	USAA Capital Corp 1.740% Due 07-16-02	99.98	699,831			
07-01-02	07-01-02	1,000,000	Ubs Americas Inc 1.880% Due 07-02-02	99.99	999,948			
07-31-02	07-31-02	2,000,000	WGL Hldgs Inc 1.880% Due 08-01-02	99.99	1,999,896			
<b>TOTAL</b>					<b>236,689,771</b>			

**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
**CITY GENERAL POOL**  
**POOL A**  
*From 07-01-02 To 07-31-02*

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Cost</b>	<b>Total Cost</b>	<b>Unit Price</b>	<b>Total Proceeds</b>	<b>Gain/Loss</b>
<b>SALES</b>								
07-22-02	07-23-02	10,000,000	Fannie Mae 6.250% Due 07-19-11	104.12	10,412,500	104.09	10,409,000	-3,500
07-22-02	07-23-02	5,000,000	Fannie Mae 4.000% Due 11-17-06	99.47	4,973,350	99.80	4,990,000	16,650
07-22-02	07-23-02	5,000,000	Fannie Mae 0.000% Due 10-03-11	96.25	4,812,500	98.75	4,937,500	125,000
07-22-02	07-23-02	20,000,000	Fannie Mae 4.050% Due 10-10-06	100.00	20,000,000	100.34	20,068,750	68,750
07-23-02	07-23-02	881	SBA Ln Group #2616883002 BIR 9.375% Due 02-15-07	100.00	881	100.00	881	0
07-22-02	07-23-02	19,000,000	U. S. Treasury Note Bond 3.500% Due 11-15-06	97.26	18,479,063	100.14	19,026,719	547,656
07-22-02	07-23-02	42,500,000	U.S. Treasury Note 5.000% Due 08-15-11	104.50	44,414,453	104.09	44,239,844	-174,609
<b>TOTAL</b>					<b>103,092,747</b>		<b>103,672,693</b>	<b>579,947</b>

**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
**CITY GENERAL POOL**  
**POOL A**  
*From 07-01-02 To 07-31-02*

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Cost</b>	<b>Total Cost</b>	<b>Unit Price</b>	<b>Total Proceeds</b>	<b>Gain/Loss</b>
<b>CALLS</b>								
07-15-02	07-15-02	5,000,000	Fannie Mae 6.530% Due 07-15-04	99.83	4,991,300	100.00	5,000,000	8,700
07-16-02	07-16-02	2,500,000	Fannie Mae 4.355% Due 07-16-03	99.66	2,491,406	100.00	2,500,000	8,594
07-03-02	07-03-02	10,000,000	Freddie Mac 7.000% Due 12-12-16	100.00	10,000,000	100.00	10,000,000	0
<b>TOTAL</b>					<b>17,482,706</b>		<b>17,500,000</b>	<b>17,294</b>

**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
**CITY GENERAL POOL**  
**POOL A**  
*From 07-01-02 To 07-31-02*

Trade Date	Settle Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
<b>MATURITIES</b>								
07-11-02	07-11-02	5,200,000	7 Eleven Inc 1.750% Due 07-11-02	99.90	5,194,944	99.90	5,194,944	0
07-26-02	07-26-02	1,000,000	Abbey Nat'l N AME 1.750% Due 07-26-02	99.99	999,854	99.99	999,854	0
07-08-02	07-08-02	1,000,000	Abbey National 1.790% Due 07-08-02	99.94	999,354	99.94	999,354	0
07-09-02	07-09-02	3,000,000	Citigroup Inc 1.750% Due 07-09-02	100.00	2,999,854	100.00	2,999,854	0
07-23-02	07-23-02	3,000,000	General RE Corp 1.740% Due 07-23-02	99.87	2,996,085	99.87	2,996,085	0
07-02-02	07-02-02	6,000,000	Nat'l Aust FDG DE 1.750% Due 07-02-02	99.96	5,997,756	99.96	5,997,756	0
07-09-02	07-09-02	10,000,000	Salomon SB Hldgs 1.720% Due 07-09-02	99.90	9,990,444	99.90	9,990,444	0
07-23-02	07-23-02	10,000,000	Salomon SB Hldgs 1.760% Due 07-23-02	99.83	9,983,378	99.83	9,983,378	0
07-01-02	07-01-02	500,000	Schering Corporation 1.950% Due 07-01-02	99.98	499,919	99.98	499,919	0
07-16-02	07-16-02	3,500,000	UBS AG 1.840% Due 07-16-02	99.99	3,499,821	99.99	3,499,821	0
07-30-02	07-30-02	3,600,000	UBS AG 1.750% Due 07-30-02	100.00	3,599,825	100.00	3,599,825	0
07-16-02	07-16-02	4,000,000	UBS AG 1.840% Due 07-16-02	99.99	3,999,796	99.99	3,999,796	0
07-02-02	07-02-02	9,800,000	UBS Finance 1.880% Due 07-02-02	99.99	9,799,488	99.99	9,799,488	0
07-08-02	07-08-02	12,000,000	UBS Finance 1.730% Due 07-08-02	99.99	11,998,280	99.99	11,998,280	0
07-10-02	07-10-02	7,000,000	UBS Finance 1.770% Due 07-10-02	100.00	6,999,656	100.00	6,999,656	0
07-11-02	07-11-02	2,000,000	UBS Finance 1.780% Due 07-11-02	100.00	1,999,901	100.00	1,999,901	0
07-15-02	07-15-02	1,300,000	UBS Finance 1.710% Due 07-15-02	99.99	1,299,815	99.99	1,299,815	0
07-01-02	07-01-02	9,000,000	UBS Finance 2.000% Due 07-01-02	99.98	8,998,500	99.98	8,998,500	0
07-29-02	07-29-02	1,700,000	UBS Finance (DE) 1.700% Due 07-29-02	99.99	1,699,759	99.99	1,699,759	0
07-19-02	07-19-02	1,600,000	UBS Finance BE 1.720% Due 07-19-02	100.00	1,599,924	100.00	1,599,924	0
07-24-02	07-24-02	12,000,000	UBS Finance BE 1.750% Due 07-24-02	100.00	11,999,417	100.00	11,999,417	0
07-25-02	07-25-02	2,200,000	UBS Finance BE 1.750% Due 07-25-02	100.00	2,199,893	100.00	2,199,893	0
07-26-02	07-26-02	3,100,000	UBS Finance BE 1.730% Due 07-26-02	100.00	3,099,851	100.00	3,099,851	0
07-31-02	07-31-02	2,500,000	UBS Finance BE 1.750% Due 07-31-02	100.00	2,499,878	100.00	2,499,878	0
07-02-02	07-02-02	2,700,000	USAA Capital Cor 1.720% Due 07-02-02	99.95	2,698,581	99.95	2,698,581	0
07-11-02	07-11-02	4,500,000	USAA Capital Corp 1.740% Due 07-11-02	99.96	4,498,042	99.96	4,498,042	0
07-16-02	07-16-02	5,700,000	USAA Capital Corp 1.740% Due 07-16-02	99.97	5,698,381	99.97	5,698,381	0
07-02-02	07-02-02	1,000,000	Ubs Americas Inc 1.880% Due 07-02-02	99.99	999,948	99.99	999,948	0
07-01-02	07-01-02	5,000,000	United Parcel 1.680% Due 07-01-02	99.94	4,997,200	99.94	4,997,200	0
<b>TOTAL</b>					<b>133,847,544</b>		<b>133,847,544</b>	<b>0</b>

**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
**CITY GENERAL POOL**  
**POOL A**  
*From 07-01-02 To 07-31-02*

Trade Date	Settle Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
<b>CONTRIBUTIONS</b>								
07-01-02	07-01-02		B Of A Cash		29,262			
07-02-02	07-02-02		B Of A Cash		105,048,386			
07-03-02	07-03-02		B Of A Cash		1,735,673			
07-05-02	07-05-02		B Of A Cash		2,346,427			
07-08-02	07-08-02		B Of A Cash		1,611,327			
07-09-02	07-09-02		B Of A Cash		2,491,777			
07-10-02	07-10-02		B Of A Cash		65,915			
07-11-02	07-11-02		B Of A Cash		763,985			
07-12-02	07-12-02		B Of A Cash		1,678,129			
07-15-02	07-15-02		B Of A Cash		1,146,018			
07-15-02	07-15-02		B Of A Cash		257,135			
07-16-02	07-16-02		B Of A Cash		205,230			
07-16-02	07-16-02		B Of A Cash		3,747,901			
07-17-02	07-17-02		B Of A Cash		1,094,870			
07-17-02	07-17-02		B Of A Cash		1,479			
07-18-02	07-18-02		B Of A Cash		1,478,307			
07-19-02	07-19-02		B Of A Cash		1,866,811			
07-22-02	07-22-02		B Of A Cash		367,459			
07-23-02	07-23-02		B Of A Cash		2,300,177			
07-24-02	07-24-02		B Of A Cash		7,497			
07-25-02	07-25-02		B Of A Cash		1,378,319			
07-26-02	07-26-02		B Of A Cash		1,495,002			
07-29-02	07-29-02		B Of A Cash		1,559,759			
07-30-02	07-30-02		B Of A Cash		1,260,676			
07-31-02	07-31-02		B Of A Cash		7,849,982			
07-01-02	07-01-02		Fidelity Fund For Pool A		115,750			
07-01-02	07-01-02		Fidelity Fund For Pool A		499			
07-01-02	07-01-02		Fidelity Fund For Pool A		138			
07-02-02	07-02-02		Fidelity Fund For Pool A		3,162			
07-02-02	07-02-02		Fidelity Fund For Pool A		80			
07-02-02	07-02-02		Fidelity Fund For Pool A		87			
07-03-02	07-03-02		Fidelity Fund For Pool A		132			
07-08-02	07-08-02		Fidelity Fund For Pool A		311			
07-08-02	07-08-02		Fidelity Fund For Pool A		7			
07-10-02	07-10-02		Fidelity Fund For Pool A		614			
07-15-02	07-15-02		Fidelity Fund For Pool A		52,707			
07-15-02	07-15-02		Fidelity Fund For Pool A		206			
07-15-02	07-15-02		Fidelity Fund For Pool A		1			
07-22-02	07-22-02		Fidelity Fund For Pool A		69,800			
07-22-02	07-22-02		Fidelity Fund For Pool A		487			
07-22-02	07-22-02		Fidelity Fund For Pool A		137			
07-23-02	07-23-02		Fidelity Fund For Pool A		152			
07-23-02	07-23-02		Fidelity Fund For Pool A		2,829			
07-25-02	07-25-02		Fidelity Fund For Pool A		18,750			
07-25-02	07-25-02		Fidelity Fund For Pool A		108			
07-29-02	07-29-02		Fidelity Fund For Pool A		117,000			
07-30-02	07-30-02		Fidelity Fund For Pool A		71,900			
07-30-02	07-30-02		Fidelity Fund For Pool A		1,797			
07-31-02	07-31-02		Fidelity Fund For Pool A		126			
<b>TOTAL</b>					<b>142,244,283</b>			



City of Sacramento  
**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
**CITY GENERAL POOL**  
**POOL A**  
*From 07-01-02 To 07-31-02*

<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
<b>WITHDRAWALS</b>								
07-01-02	07-01-02		B Of A Cash		4,096,847			
07-02-02	07-02-02		B Of A Cash		912,712			
07-03-02	07-03-02		B Of A Cash		2,389,463			
07-05-02	07-05-02		B Of A Cash		853,384			
07-08-02	07-08-02		B Of A Cash		3,903,675			
07-09-02	07-09-02		B Of A Cash		7,219,194			
07-10-02	07-10-02		B Of A Cash		2,328,608			
07-11-02	07-11-02		B Of A Cash		722,257			
07-12-02	07-12-02		B Of A Cash		444,531			
07-15-02	07-15-02		B Of A Cash		407,757			
07-15-02	07-15-02		B Of A Cash		205,230			
07-15-02	07-15-02		B Of A Cash		1,546,181			
07-16-02	07-16-02		B Of A Cash		1,535,817			
07-17-02	07-17-02		B Of A Cash		3,925,480			
07-18-02	07-18-02		B Of A Cash		1,247,144			
07-19-02	07-19-02		B Of A Cash		4,971,832			
07-22-02	07-22-02		B Of A Cash		1,634,392			
07-23-02	07-23-02		B Of A Cash		7,394,071			
07-24-02	07-24-02		B Of A Cash		2,655,094			
07-25-02	07-25-02		B Of A Cash		2,006,046			
07-26-02	07-26-02		B Of A Cash		1,968,566			
07-29-02	07-29-02		B Of A Cash		4,653,959			
07-30-02	07-30-02		B Of A Cash		2,397,716			
07-31-02	07-31-02		B Of A Cash		1,573,586			
<b>TOTAL</b>					<b>60,993,542</b>			

City of Sacramento  
**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
**CITY GENERAL POOL**  
**POOL A**  
*From 07-01-02 To 07-31-02*

Trade Date	Settle Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
<b>PURCHASES</b>								
07-31-02	07-31-02	5,000,000	AIG Funding 1.800% Due 08-01-02	99.99	4,999,750			
07-23-02	07-23-02	6,000,000	AIG Funding Inc 1.720% Due 08-06-02	99.93	5,995,987			
07-23-02	07-23-02	4,000,000	AIG Funding Inc 1.730% Due 09-17-02	99.73	3,989,236			
07-16-02	07-16-02	10,000,000	Abbey Nat'l LLC 1.710% Due 08-19-02	99.84	9,983,850			
07-23-02	07-23-02	20,000,000	Abbey Nat'l LLC 1.730% Due 09-19-02	99.72	19,944,256			
07-23-02	07-23-02	1,000,000	Abbey Nat'l N AME 1.750% Due 07-26-02	99.99	999,854			
07-23-02	07-23-02	1,000,000	BQ Caisse Dep BE 1.750% Due 08-05-02	99.94	999,368			
07-02-02	07-02-02	13,000,000	Citicorp 1.750% Due 08-06-02	99.83	12,977,882			
07-08-02	07-08-02	3,000,000	Citigroup Inc 1.750% Due 07-09-02	100.00	2,999,854			
07-24-02	07-24-02	5,000,000	Constitution St 1.790% Due 08-28-02	99.83	4,991,299			
07-08-02	07-08-02	5,000,000	General Electric 1.710% Due 08-20-02	99.80	4,989,787			
07-23-02	07-23-02	5,000,000	Int'l Lse Fin BE 1.750% Due 09-11-02	99.76	4,987,847			
07-23-02	07-23-02	20,000,000	Landesbk BAD NY 1.730% Due 09-12-02	99.75	19,950,983			
07-23-02	07-23-02	1,500,000	Lloyds Bank BE 1.740% Due 08-12-02	99.90	1,498,550			
07-23-02	07-23-02	2,500,000	Lloyds TSB Bank 1.740% Due 08-15-02	99.89	2,497,221			
07-11-02	07-11-02	9,000,000	Merrill Lynch 1.710% Due 08-20-02	99.81	8,982,900			
07-23-02	07-23-02	5,100,000	Merrill Lynch 1.710% Due 09-03-02	99.80	5,089,825			
07-23-02	07-23-02	6,000,000	Merrill Lynch 1.710% Due 09-10-02	99.77	5,986,035			
07-23-02	07-23-02	5,000,000	Merrill Lynch 1.710% Due 08-30-02	99.82	4,990,975			
07-16-02	07-16-02	3,600,000	Merrill Lynch & Co 1.710% Due 08-16-02	99.85	3,594,699			
07-08-02	07-08-02	5,000,000	Salomon SB Hldgs 1.760% Due 08-20-02	99.79	4,989,489			
07-15-02	07-15-02	3,500,000	UBS AG 1.840% Due 07-16-02	99.99	3,499,821			
07-29-02	07-29-02	3,600,000	UBS AG 1.750% Due 07-30-02	100.00	3,599,825			
07-15-02	07-15-02	4,000,000	UBS AG 1.840% Due 07-16-02	99.99	3,999,796			
07-23-02	07-23-02	20,000,000	UBS Fiance DE 1.750% Due 09-03-02	99.80	19,959,167			
07-01-02	07-01-02	9,800,000	UBS Finance 1.880% Due 07-02-02	99.99	9,799,488			
07-05-02	07-05-02	12,000,000	UBS Finance 1.730% Due 07-08-02	99.99	11,998,280			
07-09-02	07-09-02	7,000,000	UBS Finance 1.770% Due 07-10-02	100.00	6,999,656			
07-10-02	07-10-02	2,000,000	UBS Finance 1.780% Due 07-11-02	100.00	1,999,901			
07-12-02	07-12-02	1,300,000	UBS Finance 1.710% Due 07-15-02	99.99	1,299,815			

City of Sacramento  
**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
*Public Trust Mutual Fund*  
**Ann Land/Bertha Henschel**  
*From 07-01-02 To 07-31-02*

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Cost</b>	<b>Total Cost</b>	<b>Unit Price</b>	<b>Total Proceeds</b>	<b>Gain/Loss</b>
<b>SALES</b>								
07-25-02	07-30-02	187	AOL Time Warner Inc	46.75	8,742	9.50	1,776	-6,966
07-16-02	07-19-02	1,000	American Express Co Com	24.70	24,703	33.22	33,219	8,516
07-16-02	07-19-02	1,000	Boeing Co Com	47.49	47,495	39.99	39,989	-7,506
07-16-02	07-19-02	600	Cardinal Health Inc	39.25	23,550	52.69	31,613	8,063
07-16-02	07-19-02	450	Comerica	51.31	23,089	57.73	25,978	2,889
07-16-02	07-19-02	750	Home Depot Inc	20.52	15,391	30.39	22,792	7,401
07-08-02	07-11-02	350	Merck & Co Inc	65.91	23,069	46.97	16,439	-6,630
07-16-02	07-19-02	450	Pepsico Inc	37.06	16,678	41.59	18,715	2,037
07-17-02	07-22-02	600	Stanley Works Com	26.69	16,012	38.80	23,279	7,267
07-16-02	07-19-02	500	Target Corp	28.52	14,258	35.94	17,969	3,712
07-16-02	07-19-02	900	Wrigley Wm Jr Co	54.47	49,027	50.39	45,350	-3,677
<b>TOTAL</b>					<b>262,014</b>		<b>277,119</b>	<b>15,105</b>

City of Sacramento  
**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
*Public Trust Mutual Fund*  
**Ann Land/Bertha Henschel**  
*From 07-01-02 To 07-31-02*

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Cost</b>	<b>Total Cost</b>	<b>Unit Price</b>	<b>Total Proceeds</b>	<b>Gain/Loss</b>
<b>CALLS</b>								
07-30-02	07-30-02	50,000	Nationsbank Corp - MTN 7.190% Due 07-30-12	100.00	50,000	100.00	50,000	0
<b>TOTAL</b>					<b>50,000</b>		<b>50,000</b>	<b>0</b>

City of Sacramento  
**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
*Public Trust Mutual Fund*  
*Ann Land/Bertha Henschel*  
 From 07-01-02 To 07-31-02

Trade Date	Settle Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
<b>WITHDRAWALS</b>								
07-01-02	07-01-02		Pool A - Cash		499			
07-02-02	07-02-02		Pool A - Cash		80			
07-08-02	07-08-02		Pool A - Cash		311			
07-10-02	07-10-02		Pool A - Cash		614			
07-15-02	07-15-02		Pool A - Cash		206			
07-22-02	07-22-02		Pool A - Cash		487			
07-23-02	07-23-02		Pool A - Cash		152			
07-25-02	07-25-02		Pool A - Cash		108			
07-30-02	07-30-02		Pool A - Cash		1,797			
07-31-02	07-31-02		Pool A - Cash		126			
<b>TOTAL</b>					<b>4,381</b>			

City of Sacramento  
**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
*Mutual Endowment Fund*  
**Ethel Hart**  
 From 07-01-02 To 07-31-02

Trade Date	Settle Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
<b>SALES</b>								
07-25-02	07-30-02	300	AOL Time Warner Inc	47.17	14,152	9.54	2,862	-11,290
07-16-02	07-19-02	2,205	Archer Daniels Midland Com	8.83	19,475	11.64	25,665	6,190
07-16-02	07-19-02	525	Boeing Co Com	46.63	24,481	39.99	20,994	-3,487
07-16-02	07-19-02	375	Cardinal Health Inc	39.37	14,766	52.69	19,758	4,993
07-16-02	07-19-02	250	Caterpillar Inc Del Com	45.47	11,368	40.19	10,047	-1,321
07-16-02	07-19-02	200	Comerica	51.31	10,262	57.73	11,546	1,284
07-16-02	07-19-02	600	Conagra Inc Com	20.62	12,375	24.39	14,634	2,259
07-16-02	07-19-02	500	Harley Davidson Inc	54.74	27,371	47.44	23,719	-3,652
07-16-02	07-19-02	600	Home Depot Inc	37.19	22,315	30.39	18,233	-4,082
07-16-02	07-19-02	700	Jack in the Box	24.73	17,314	26.89	18,822	1,508
07-16-02	07-19-02	1,200	Krispy Kreme Doughnuts	17.73	21,278	34.93	41,915	20,637
07-08-02	07-11-02	175	Merck & Co Inc	66.34	11,610	46.97	8,219	-3,391
07-08-02	07-11-02	200	Nextel Communications Inc	64.87	12,975	3.05	610	-12,365
07-16-02	07-19-02	675	Target Corp	30.19	20,377	35.94	24,259	3,882
07-16-02	07-19-02	600	Wrigley Wm Jr Co	54.47	32,684	50.39	30,233	-2,451
<b>TOTAL</b>					<b>272,804</b>		<b>271,517</b>	<b>-1,286</b>

City of Sacramento  
**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
*Mutual Endowment Fund*  
*Ethel Hart*  
 From 07-01-02 To 07-31-02

<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
<b>CALLS</b>								
07-30-02	07-30-02	75,000	Nationsbank Corp - MTN 7.190% Due 07-30-12	100.00	75,000	100.00	75,000	0
<b>TOTAL</b>						<b>75,000</b>	<b>75,000</b>	<b>0</b>

## TRANSACTION SUMMARY ON SETTLEMENT DATE

## Pool D

## SHRA Local Money

From 07-01-02 To 07-31-02

Trade Date	Settle Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
<b>PURCHASES</b>								
07-23-02	07-23-02	200,000	Abbey Nat'l LLC 1.760% Due 07-25-02	99.99	199,980			
07-18-02	07-18-02	1,000,000	Abbey National LLC 1.730% Due 07-23-02	99.98	999,760			
07-02-02	07-02-02	3,900,000	Citicorp 1.750% Due 07-03-02	100.00	3,899,810			
07-08-02	07-08-02	940,000	Citigroup Inc 1.750% Due 07-09-02	100.00	939,954			
07-09-02	07-09-02	870,000	Citigroup Inc 1.750% Due 07-10-02	100.00	869,958			
07-31-02	07-31-02	2,200,000	Citigroup Inc 1.800% Due 08-01-02	99.99	2,199,890			
07-09-02	07-09-02	1,073,000	Landesbk Baden-W 1.750% Due 07-16-02	99.97	1,072,635			
07-09-02	07-09-02	14,000,000	Toronto Dominion 1.750% Due 07-16-02	99.97	13,995,236			
07-15-02	07-15-02	15,000,000	UBS AG 1.840% Due 07-16-02	99.99	14,999,233			
07-16-02	07-16-02	15,000,000	UBS AG 1.760% Due 07-17-02	100.00	14,999,267			
07-17-02	07-17-02	15,000,000	UBS AG 1.730% Due 07-18-02	100.00	14,999,279			
07-22-02	07-22-02	14,600,000	UBS AG 1.760% Due 07-23-02	100.00	14,599,286			
07-29-02	07-29-02	15,000,000	UBS AG 1.750% Due 07-30-02	100.00	14,999,271			
07-15-02	07-15-02	230,000	UBS AG 1.840% Due 07-16-02	99.99	229,988			
07-16-02	07-16-02	15,500,000	UBS AG 1.760% Due 07-17-02	100.00	15,499,242			
07-17-02	07-17-02	15,500,000	UBS AG 1.730% Due 07-18-02	100.00	15,499,255			
07-22-02	07-22-02	15,000,000	UBS AG 1.760% Due 07-23-02	100.00	14,999,267			
07-29-02	07-29-02	13,800,000	UBS AG 1.750% Due 07-30-02	100.00	13,799,329			
07-02-02	07-02-02	12,500,000	UBS Americas Inc 1.800% Due 07-03-02	99.99	12,499,375			
07-03-02	07-03-02	14,000,000	UBS Americas Inc 1.730% Due 07-08-02	99.98	13,996,636			
07-08-02	07-08-02	14,000,000	UBS Americas Inc 1.770% Due 07-09-02	100.00	13,999,312			
07-10-02	07-10-02	200,000	UBS Americas Inc 1.780% Due 07-11-02	100.00	199,990			
07-11-02	07-11-02	6,470,000	UBS Americas Inc 1.770% Due 07-12-02	100.00	6,469,682			
07-18-02	07-18-02	14,500,000	UBS Americas Inc 1.720% Due 07-19-02	100.00	14,499,307			
07-23-02	07-23-02	15,100,000	UBS Americas Inc 1.750% Due 07-24-02	100.00	15,099,266			
07-24-02	07-24-02	15,100,000	UBS Americas Inc 1.750% Due 07-25-02	100.00	15,099,266			
07-25-02	07-25-02	12,800,000	UBS Americas Inc 1.730% Due 07-26-02	100.00	12,799,385			
07-26-02	07-26-02	12,800,000	UBS Americas Inc 1.700% Due 07-29-02	99.99	12,798,187			
07-30-02	07-30-02	14,800,000	UBS Americas Inc 1.750% Due 07-31-02	100.00	14,799,281			
07-31-02	07-31-02	14,000,000	UBS Americas Inc 1.830% Due 08-01-02	99.99	13,999,288			



**TRANSACTION SUMMARY ON SETTLEMENT DATE****Pool D****SHRA Local Money**

From 07-01-02 To 07-31-02

<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
07-01-02	07-01-02	14,900,000	UBS Finance 1.880% Due 07-02-02	99.99	14,899,222			
07-02-02	07-02-02	15,000,000	UBS Finance 1.800% Due 07-03-02	99.99	14,999,250			
07-03-02	07-03-02	15,000,000	UBS Finance 1.730% Due 07-08-02	99.98	14,996,396			
07-08-02	07-08-02	14,000,000	UBS Finance 1.770% Due 07-09-02	100.00	13,999,312			
07-09-02	07-09-02	13,000,000	UBS Finance 1.770% Due 07-10-02	100.00	12,999,361			
07-10-02	07-10-02	12,870,000	UBS Finance 1.780% Due 07-11-02	100.00	12,869,364			
07-11-02	07-11-02	10,000,000	UBS Finance 1.770% Due 07-12-02	100.00	9,999,508			
07-12-02	07-12-02	16,470,000	UBS Finance 1.710% Due 07-15-02	99.99	16,467,653			
07-19-02	07-19-02	29,500,000	UBS Finance (DE) 1.700% Due 07-22-02	99.99	29,495,821			
07-26-02	07-26-02	15,000,000	UBS Finance (DE) 1.700% Due 07-29-02	99.99	14,997,875			
07-18-02	07-18-02	15,000,000	UBS Finance BE 1.720% Due 07-19-02	100.00	14,999,283			
07-23-02	07-23-02	15,000,000	UBS Finance BE 1.750% Due 07-24-02	100.00	14,999,271			
07-24-02	07-24-02	15,000,000	UBS Finance BE 1.750% Due 07-25-02	100.00	14,999,271			
07-25-02	07-25-02	15,000,000	UBS Finance BE 1.730% Due 07-26-02	100.00	14,999,279			
07-30-02	07-30-02	14,000,000	UBS Finance BE 1.750% Due 07-31-02	100.00	13,999,319			
07-31-02	07-31-02	14,000,000	UBS Finance BE 1.830% Due 08-01-02	99.99	13,999,288			
07-01-02	07-01-02	12,500,000	Ubs Americas Inc 1.880% Due 07-02-02	99.99	12,499,347			
<b>TOTAL</b>					<b>561,278,436</b>			

## TRANSACTION SUMMARY ON SETTLEMENT DATE

## Pool D

## SHRA Local Money

From 07-01-02 To 07-31-02

Trade Date	Settle Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
<b>MATURITIES</b>								
07-11-02	07-11-02	3,400,000	7 Eleven Inc 1.750% Due 07-11-02	99.90	3,396,694	99.90	3,396,694	0
07-25-02	07-25-02	200,000	Abbey Nat'l LLC 1.760% Due 07-25-02	99.99	199,980	99.99	199,980	0
07-23-02	07-23-02	1,000,000	Abbey National LLC 1.730% Due 07-23-02	99.98	999,760	99.98	999,760	0
07-03-02	07-03-02	3,900,000	Citicorp 1.750% Due 07-03-02	100.00	3,899,810	100.00	3,899,810	0
07-09-02	07-09-02	940,000	Citigroup Inc 1.750% Due 07-09-02	100.00	939,954	100.00	939,954	0
07-10-02	07-10-02	870,000	Citigroup Inc 1.750% Due 07-10-02	100.00	869,958	100.00	869,958	0
07-15-02	07-15-02	132	GNMA POOL #277762 8.500% Due 10-15-19	99.06	131	100.00	132	1
07-16-02	07-16-02	1,073,000	Landesbk Baden-W 1.750% Due 07-16-02	99.97	1,072,635	99.97	1,072,635	0
07-01-02	07-01-02	900,000	Schering Corporation 1.950% Due 07-01-02	99.98	899,854	99.98	899,854	0
07-16-02	07-16-02	14,000,000	Toronto Dominion 1.750% Due 07-16-02	99.97	13,995,236	99.97	13,995,236	0
07-16-02	07-16-02	15,000,000	UBS AG 1.840% Due 07-16-02	99.99	14,999,233	99.99	14,999,233	0
07-17-02	07-17-02	15,000,000	UBS AG 1.760% Due 07-17-02	100.00	14,999,267	100.00	14,999,267	0
07-18-02	07-18-02	15,000,000	UBS AG 1.730% Due 07-18-02	100.00	14,999,279	100.00	14,999,279	0
07-23-02	07-23-02	14,600,000	UBS AG 1.760% Due 07-23-02	100.00	14,599,286	100.00	14,599,286	0
07-30-02	07-30-02	15,000,000	UBS AG 1.750% Due 07-30-02	100.00	14,999,271	100.00	14,999,271	0
07-16-02	07-16-02	230,000	UBS AG 1.840% Due 07-16-02	99.99	229,988	99.99	229,988	0
07-17-02	07-17-02	15,500,000	UBS AG 1.760% Due 07-17-02	100.00	15,499,242	100.00	15,499,242	0
07-18-02	07-18-02	15,500,000	UBS AG 1.730% Due 07-18-02	100.00	15,499,255	100.00	15,499,255	0
07-23-02	07-23-02	15,000,000	UBS AG 1.760% Due 07-23-02	100.00	14,999,267	100.00	14,999,267	0
07-30-02	07-30-02	13,800,000	UBS AG 1.750% Due 07-30-02	100.00	13,799,329	100.00	13,799,329	0
07-01-02	07-01-02	12,500,000	UBS Americas Inc 2.000% Due 07-01-02	99.98	12,497,917	99.98	12,497,917	0
07-03-02	07-03-02	12,500,000	UBS Americas Inc 1.800% Due 07-03-02	99.99	12,499,375	99.99	12,499,375	0
07-08-02	07-08-02	14,000,000	UBS Americas Inc 1.730% Due 07-08-02	99.98	13,996,636	99.98	13,996,636	0
07-09-02	07-09-02	14,000,000	UBS Americas Inc 1.770% Due 07-09-02	100.00	13,999,312	100.00	13,999,312	0
07-11-02	07-11-02	200,000	UBS Americas Inc 1.780% Due 07-11-02	100.00	199,990	100.00	199,990	0
07-12-02	07-12-02	6,470,000	UBS Americas Inc 1.770% Due 07-12-02	100.00	6,469,682	100.00	6,469,682	0
07-19-02	07-19-02	14,500,000	UBS Americas Inc 1.720% Due 07-19-02	100.00	14,499,307	100.00	14,499,307	0
07-24-02	07-24-02	15,100,000	UBS Americas Inc 1.750% Due 07-24-02	100.00	15,099,266	100.00	15,099,266	0
07-25-02	07-25-02	15,100,000	UBS Americas Inc 1.750% Due 07-25-02	100.00	15,099,266	100.00	15,099,266	0
07-26-02	07-26-02	12,800,000	UBS Americas Inc 1.730% Due 07-26-02	100.00	12,799,385	100.00	12,799,385	0

**TRANSACTION SUMMARY ON SETTLEMENT DATE**

**Pool D**

**SHRA Local Money**

From 07-01-02 To 07-31-02

Trade Date	Settle Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
07-29-02	07-29-02	12,800,000	UBS Americas Inc 1.700% Due 07-29-02	99.99	12,798,187	99.99	12,798,187	0
07-31-02	07-31-02	14,800,000	UBS Americas Inc 1.750% Due 07-31-02	100.00	14,799,281	100.00	14,799,281	0
07-02-02	07-02-02	14,900,000	UBS Finance 1.880% Due 07-02-02	99.99	14,899,222	99.99	14,899,222	0
07-03-02	07-03-02	15,000,000	UBS Finance 1.800% Due 07-03-02	99.99	14,999,250	99.99	14,999,250	0
07-08-02	07-08-02	15,000,000	UBS Finance 1.730% Due 07-08-02	99.98	14,996,396	99.98	14,996,396	0
07-09-02	07-09-02	14,000,000	UBS Finance 1.770% Due 07-09-02	100.00	13,999,312	100.00	13,999,312	0
07-10-02	07-10-02	13,000,000	UBS Finance 1.770% Due 07-10-02	100.00	12,999,361	100.00	12,999,361	0
07-11-02	07-11-02	12,870,000	UBS Finance 1.780% Due 07-11-02	100.00	12,869,364	100.00	12,869,364	0
07-12-02	07-12-02	10,000,000	UBS Finance 1.770% Due 07-12-02	100.00	9,999,508	100.00	9,999,508	0
07-15-02	07-15-02	16,470,000	UBS Finance 1.710% Due 07-15-02	99.99	16,467,653	99.99	16,467,653	0
07-01-02	07-01-02	14,000,000	UBS Finance 2.000% Due 07-01-02	99.98	13,997,667	99.98	13,997,667	0
07-22-02	07-22-02	29,500,000	UBS Finance (DE) 1.700% Due 07-22-02	99.99	29,495,821	99.99	29,495,821	0
07-29-02	07-29-02	15,000,000	UBS Finance (DE) 1.700% Due 07-29-02	99.99	14,997,875	99.99	14,997,875	0
07-19-02	07-19-02	15,000,000	UBS Finance BE 1.720% Due 07-19-02	100.00	14,999,283	100.00	14,999,283	0
07-24-02	07-24-02	15,000,000	UBS Finance BE 1.750% Due 07-24-02	100.00	14,999,271	100.00	14,999,271	0
07-25-02	07-25-02	15,000,000	UBS Finance BE 1.750% Due 07-25-02	100.00	14,999,271	100.00	14,999,271	0
07-26-02	07-26-02	15,000,000	UBS Finance BE 1.730% Due 07-26-02	100.00	14,999,279	100.00	14,999,279	0
07-31-02	07-31-02	14,000,000	UBS Finance BE 1.750% Due 07-31-02	100.00	13,999,319	100.00	13,999,319	0
07-02-02	07-02-02	12,500,000	UBS Americas Inc 1.880% Due 07-02-02	99.99	12,499,347	99.99	12,499,347	0
<b>TOTAL</b>					<b>561,872,232</b>		<b>561,872,233</b>	<b>1</b>

**TRANSACTION SUMMARY ON SETTLEMENT DATE**

*Pool D*

***SHRA Local Money***

*From 07-01-02 To 07-31-02*

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Cost</b>	<b>Total Cost</b>	<b>Unit Price</b>	<b>Total Proceeds</b>	<b>Gain/Loss</b>
<b>CONTRIBUTIONS</b>								
07-02-02	07-02-02		Nations Treasury Fund		4,000,000			
07-29-02	07-29-02		Nations Treasury Fund		1,000,000			
07-31-02	07-31-02		Nations Treasury Fund		1,422,847			
<b>TOTAL</b>					<b>6,422,847</b>			

**TRANSACTION SUMMARY ON SETTLEMENT DATE**

*Pool D*

**SHRA Local Money**

*From 07-01-02 To 07-31-02*

<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
<b>WITHDRAWALS</b>								
07-03-02	07-03-02		Nations Treasury Fund		2,000,000			
07-08-02	07-08-02		Nations Treasury Fund		500,000			
07-10-02	07-10-02		Nations Treasury Fund		800,000			
07-15-02	07-15-02		Nations Treasury Fund		1,300,000			
07-23-02	07-23-02		Nations Treasury Fund		300,000			
07-25-02	07-25-02		Nations Treasury Fund		2,500,000			
<b>TOTAL</b>					<b>7,400,000</b>			

**TRANSACTION SUMMARY ON SETTLEMENT DATE**

***Pool J***

*From 07-01-02 To 07-31-02*

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Cost</b>	<b>Total Cost</b>	<b>Unit Price</b>	<b>Total Proceeds</b>	<b>Gain/Loss</b>
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No transactions were found!

**TRANSACTION SUMMARY ON SETTLEMENT DATE**

***Pool K***

***SHRA 1998 Bonds***

*From 07-01-02 To 07-31-02*

<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
<b>PURCHASES</b>								
07-12-02	07-12-02	4,177,000	FNMA Discount 1.700% Due 08-12-02	99.85	4,170,885			
<b>TOTAL</b>					<b>4,170,885</b>			

City of Sacramento  
**TRANSACTION SUMMARY ON SETTLEMENT DATE**  
*Pool K*  
**SHRA 1998 Bonds**  
*From 07-01-02 To 07-31-02*

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Cost</b>	<b>Total Cost</b>	<b>Unit Price</b>	<b>Total Proceeds</b>	<b>Gain/Loss</b>
<b>MATURITIES</b>								
07-12-02	07-12-02	4,171,000	Fannie Mae 1.690% Due 07-12-02	99.86	4,165,126	99.86	4,165,126	0
<b>TOTAL</b>					<b>4,165,126</b>		<b>4,165,126</b>	<b>0</b>