



REPORT TO COUNCIL

City of Sacramento

915 I Street, Sacramento, CA 95814-2604
www.CityofSacramento.org

CONSENT
June 1, 2010

**Honorable Mayor and
Members of the City Council**

Title: April 2010 Monthly Investment Transactions Report

Location/Council District: Citywide

Recommendation: Receive and file

Contacts: Lydia Abreu, Investment and Operations Manager, 808-7746; Shirley
Tupaz, Investment Operations Analyst, 808-8295

Presenters: None

Department: City Treasurer

Division: Investment & Operations

Organization No: 05001011

Description/Analysis

Issue: Rendering of City Treasurer monthly investment transactions report to the City Council.

Policy Considerations: The City Treasurer routinely reports on monthly investment transactions to keep the City Council advised of current investment activity.

Environmental Considerations:

California Environmental Quality Act (CEQA): Under the California Environmental Quality Act (CEQA) guidelines, continuing administrative activities do not constitute a project and are therefore exempt from review.

Sustainability Considerations: There are no sustainability considerations applicable to this action.

Commission/Committee Action: None

Rationale for Recommendation: The City Treasurer is responsible for investing and reporting in accordance with the authority granted by City Charter Section 73, City Council ordinances and resolutions, and applicable state law.

Financial Considerations: The monthly investment report sets forth the monthly transactions of the City Treasurer’s Office Investment Pool A funds. Portfolio value on April 1, 2010 was \$611,128,398 and at month end the value was \$625,147,282. The interest yield for the month was 2.18%. There were 29 total transactions for the period (16 buys, 1 sell, 3 calls and 9 maturities). The estimated duration of the portfolio is 1.49 years.

Consistent with the Investment Policy adopted by City Council on August 18, 2009, the monthly report herein includes the content described in Government Code sections 53607 and 63646 (b).

Emerging Small Business Development (ESBD): Because this transaction does not involve the purchase of goods or services for the City, ESBD efforts are not applicable.

Respectfully Submitted by: Shirley Tupaz
Shirley Tupaz
Investment Operations Analyst

Approved by: Lydia Abreu
Lydia Abreu
Investment and Operations Manager

Recommendation Approved:

Russell T. Fehr
Russell T. Fehr
City Treasurer

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Background Information:

California Statutes Chapter 783, Statutes of 1995 and Chapter 749, Statutes of 1996 were enacted to help avoid a repeat of the December 1994 Orange County investment fiasco which resulted in investment losses exceeding \$1.7 billion for Orange County and other local government entities. These statutes made revisions to certain state laws that addressed the investing of public funds, including, among other things, the requirement of reporting investment activity on a periodic basis. Government Code section 53607 requires monthly reports to the City Council. Commencing March, 1997, the City Treasurer, as the person vested with authority to invest City funds, has rendered monthly transaction reports to the City Council and this staff report accompanies the latest of such reports. This practice is consistent with prior City Council principles regarding investment authority that emphasizes full disclosure and prompt reporting of investment policy, strategies, programs and actual investments as reflected in Resolution 95-108.

For informational purposes, the City Treasurer also reports on transactions of other funds invested by the Treasurer's Office in addition to the City's funds. The transactions for the month ended April 30, 2010 are attached as follows:

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**City of Sacramento
Summary of Transactions
April-10**

Attachment 2

Local Agency Funds:

	<u>Pool A</u>	<u>Ethel Hart Trust</u>	<u>Public Trust</u>	<u>George Clark</u>	<u>Total</u>
Purchases	\$ 106,868,056	\$ 33,825	\$ -	\$ 266,298	\$ 107,168,179
Sales	8,000,156	-	-	144,598	8,144,754
Maturities	55,462,146	-	-	-	55,462,146
Calls	25,007,719	-	-	-	25,007,719
Contributions	77,077,326	-	-	-	77,077,326
Withdrawals	64,889,704	-	8,125	1,644	64,899,473
Total	\$ 337,305,107	\$ 33,825	\$ 8,125	\$ 412,540	\$ 337,759,598

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	<u>Pool D</u>	<u>Pool J</u>	<u>Pool L</u>	<u>Pool M</u>	<u>Pool N</u>	<u>Total</u>
Purchases	\$ 53,030,738	\$ -	\$ -	\$ -	\$ -	\$ 53,030,738
Sales	4,003,750	-	-	-	-	4,003,750
Maturities	19,910,092	-	-	-	-	19,910,092
Calls	12,997,451	-	-	-	-	12,997,451
Contributions	19,261,327	-	-	-	-	19,261,327
Withdrawals	3,000,000	-	-	-	-	3,000,000
Total	\$ 112,203,358	\$ -	\$ -	\$ -	\$ -	\$ 112,203,358

	<u>Pool Q</u>	<u>Pool R</u>	<u>Pool S</u>	<u>Pool T</u>	<u>Pool U</u>	<u>Pool V</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-	-	-	-
Maturities	-	-	-	-	-	-	-
Calls	-	-	-	-	-	-	-
Contributions	-	-	-	-	-	-	-
Withdrawals	-	-	-	-	-	-	-
Total	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Total SHRA \$ 112,203,358

**City of Sacramento
Summary of Transactions
April-10**

Attachment 2

Sacramento City Employees' Retirement System (SCERS) Funds:

	<u>Fixed Bonds</u>	<u>Equity Income</u>	<u>Large Cap</u>	<u>International</u>	<u>Total</u>
Purchases	\$ -	\$ 2,689,265	\$ 4,956,508	\$ -	\$ 7,645,773
Sales	-	2,895,442	2,333,712	1,123,055	6,352,208
Expenses	677	-	-	-	677
Maturities	220,249	-	-	-	220,249
Calls	-	-	-	-	-
Contributions	-	-	-	-	-
Withdrawals	406,282	172,590	2,150,996	2,778	2,732,647
Total	\$ 627,209	\$ 5,757,297	\$ 9,441,215	\$ 1,125,833	\$ 16,951,554

Capitol Area Development Authority (CADA) Funds:

	<u>CADA</u>	<u>CADA-A</u>	<u>CADA-B</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-
Maturities	-	-	-	-
Calls	-	-	-	-
Contributions	-	-	-	-
Withdrawals	166,000	-	-	166,000
Total	\$ 166,000	\$ -	\$ -	\$ 166,000

All Other Funds:

	<u>United Way</u>	<u>American River</u>	<u>TNBC</u>	<u>SPLA</u>	<u>Total</u>
Purchases	\$ 67,930	\$ -	\$ -	\$ -	\$ 67,930
Sales	-	-	-	-	-
Expenses	-	-	-	-	-
Maturities	-	-	-	-	-
Calls	-	-	-	-	-
Contributions	-	-	-	3,960,860	3,960,860
Withdrawals	-	-	-	3,550,000	3,550,000
Total	\$ 67,930	\$ -	\$ -	\$ 7,510,860	\$ 7,578,790

GRAND TOTAL

\$ 474,659,300

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 04-01-10 To 04-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
04/01/10	Totota Motor Credit Corp 0.290% Due 08-24-10	13,000,000	\$ 12,984,815
04/06/10	General Electric Capital Corp 0.120% Due 04-09-10	7,000,000	6,999,930
04/06/10	Federal Home Loan Bank 2.050% Due 07-09-13	7,000,000	6,986,000
04/07/10	Freddie Mac 3.200% Due 04-29-15	5,000,000	4,997,500
04/08/10	General Electric Capital Corp 0.180% Due 04-29-10	5,000,000	4,999,475
04/14/10	Toyota Motor Credit Corp 0.260% Due 06-18-10	6,000,000	5,997,183
04/16/10	Toyota Motor Credit Corp 0.260% Due 06-29-10	5,500,000	5,497,061
04/19/10	Toyota Motor Credit Corp 0.290% Due 07-27-10	6,000,000	5,995,215
04/19/10	Federal Home Loan Bank 0.375% Due 11-16-10	20,000,000	20,008,566
04/20/10	Goldman Sachs Group Inc 5.250% Due 10-15-13	6,000,000	6,414,000
04/20/10	HSBC Finance 0.110% Due 04-23-10	7,000,000	6,999,936
04/21/10	Federal Farm Credit Bank 2.240% Due 12-16-13	3,000,000	2,997,000
04/28/10	Federal Home Loan Bank 2.000% Due 04-26-13	3,000,000	2,999,400
04/29/10	Fannie Mae 2.125% Due 05-13-15	5,000,000	4,994,500
04/30/10	General Electric Capital Corp 0.180% Due 05-13-10	5,000,000	4,999,675
04/30/10	Toyota Motor Credit Corp 0.290% Due 07-27-10	3,000,000	2,997,800
TOTAL PURCHASES		106,500,000	\$ 106,868,056

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 04-01-10 To 04-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
04/29/10	U.S. Treasury Note 1.375% Due 04-15-12	8,000,000	\$ 8,000,156
TOTAL SALES		8,000,000	\$ 8,000,156
<u>CALLS</u>			
04/01/10	Freddie Mac 2.000% Due 10-01-12	15,000,000	\$ 14,970,000
04/08/10	Federal Home Loan Bank 2.250% Due 10-08-14	3,000,000	2,997,000
04/21/10	Freddie Mac 3.000% Due 04-21-14	7,000,000	7,040,719
TOTAL CALLS		25,000,000	\$ 25,007,719
<u>MATURITIES</u>			
04/06/10	HSBC Finance 0.300% Due 04-06-10	9,000,000	\$ 8,990,100
04/06/10	Freddie Mac 0.080% Due 04-06-10	8,000,000	7,997,760
04/08/10	U. S. Treasury Bill 0.510% Due 04-08-10	3,000,000	2,984,785
04/09/10	General Electric Capital Corp 0.120% Due 04-09-10	7,000,000	6,999,930
04/20/10	Toyota Motor Credit Corp 0.230% Due 04-20-10	5,000,000	4,995,719
04/20/10	Freddie Mac 0.090% Due 04-20-10	8,000,000	7,997,200
04/23/10	HSBC Finance 0.110% Due 04-23-10	7,000,000	6,999,936
04/29/10	General Electric Capital Corp 0.180% Due 04-29-10	5,000,000	4,999,475

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 04-01-10 To 04-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
04/30/10	General Electric Capital Corp 0.220% Due 04-30-10	3,500,000	3,497,241

TOTAL MATURITIES

55,500,000	\$ 55,462,146
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CONTRIBUTIONS

04/01/10	B Of A Cash	\$ 25,743
04/01/10	B Of A Cash	1,694,763
04/01/10	Fidelity Fund	2,817
04/01/10	Fidelity Fund	261
04/01/10	Fidelity Fund	135,434
04/01/10	Fidelity Fund	266,250
04/01/10	Fidelity Fund	13,200
04/01/10	Fidelity Fund	21,600
04/02/10	B Of A Cash	701,912
04/05/10	B Of A Cash	4,000,000
04/05/10	B Of A Cash	1,962,716
04/05/10	Fidelity Fund	5,445
04/06/10	B Of A Cash	6,047
04/06/10	B Of A Cash	2,063,433
04/06/10	Fidelity Fund	326
04/07/10	B Of A Cash	3,725
04/07/10	Fidelity Fund	570
04/07/10	Fidelity Fund	534
04/07/10	Fidelity Fund	94,322
04/07/10	Fidelity Fund	15,200
04/08/10	B Of A Cash	1,745,515
04/08/10	Fidelity Fund	688
04/09/10	B Of A Cash	1,581,810
04/09/10	Fidelity Fund	1,542
04/09/10	Fidelity Fund	704
04/09/10	Fidelity Fund	605
04/09/10	Fidelity Fund	19,720
04/09/10	Fidelity Fund	45,480
04/12/10	B Of A Cash	4,017,595
04/12/10	Fidelity Fund	49,642
04/13/10	B Of A Cash	223
04/13/10	B Of A Cash	1,226,971

City of Sacramento
TRANSACTION SUMMARY
 City Investment Pool A
 From 04-01-10 To 04-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
04/14/10	B Of A Cash		5,010,963
04/14/10	Fidelity Fund		263
04/14/10	Fidelity Fund		75
04/14/10	Fidelity Fund		28
04/14/10	Fidelity Fund		138
04/14/10	Fidelity Fund		4,394
04/14/10	Fidelity Fund		7,506
04/14/10	Fidelity Fund		2,778
04/15/10	B Of A Cash		44,133
04/15/10	B Of A Cash		1,041,267
04/15/10	Fidelity Fund		158,861
04/15/10	Fidelity Fund		2,368,836
04/15/10	Fidelity Fund		561
04/15/10	Fidelity Fund		9,688
04/16/10	B Of A Cash		2,652,073
04/19/10	B Of A Cash		28,899,362
04/19/10	Fidelity Fund		0
04/20/10	B Of A Cash		761,008
04/20/10	Fidelity Fund		1,198
04/20/10	Fidelity Fund		137
04/20/10	Fidelity Fund		3,816
04/21/10	B Of A Cash		3,315
04/21/10	Fidelity Fund		1,124,731
04/22/10	B Of A Cash		1,268,571
04/23/10	B Of A Cash		3,923,243
04/26/10	B Of A Cash		2,053,279
04/26/10	Fidelity Fund		200
04/26/10	Fidelity Fund		200
04/26/10	Fidelity Fund		125
04/26/10	Fidelity Fund		83,058
04/26/10	Fidelity Fund		10,000
04/27/10	B Of A Cash		1,801,381
04/28/10	B Of A Cash		1,456,440
04/28/10	Fidelity Fund		1,300
04/28/10	Fidelity Fund		845
04/28/10	Fidelity Fund		650
04/28/10	Fidelity Fund		65,000
04/29/10	B Of A Cash		1,591,643
04/29/10	Fidelity Fund		225

City of Sacramento
TRANSACTION SUMMARY
 City Investment Pool A
 From 04-01-10 To 04-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
04/29/10	Fidelity Fund		11,250
04/29/10	Fidelity Fund		19,500
04/30/10	B Of A Cash		2,985,783
04/30/10	Fidelity Fund		383
04/30/10	Fidelity Fund		274
04/30/10	Fidelity Fund		80
04/30/10	Fidelity Fund		3,975
TOTAL			<u>\$ 77,077,326</u>

WITHDRAWALS

04/01/10	B Of A Cash	\$ 4,452,624
04/02/10	B Of A Cash	1,000,000
04/02/10	B Of A Cash	850,939
04/02/10	B Of A Cash	4,000,000
04/05/10	B Of A Cash	4,542,169
04/06/10	B Of A Cash	8,873,564
04/07/10	B Of A Cash	2,883,949
04/08/10	B Of A Cash	2,160,123
04/09/10	B Of A Cash	459,452
04/12/10	B Of A Cash	2,403,372
04/12/10	Fidelity Fund	196,313
04/13/10	B Of A Cash	993,198
04/13/10	Fidelity Fund	3,525
04/13/10	Fidelity Fund	398,459
04/14/10	B Of A Cash	863,417
04/15/10	B Of A Cash	822,773
04/16/10	B Of A Cash	800,000
04/16/10	B Of A Cash	1,511,907
04/19/10	B Of A Cash	1,540,414
04/20/10	B Of A Cash	8,448,507
04/21/10	B Of A Cash	2,735,975
04/21/10	Fidelity Fund	802,735
04/22/10	B Of A Cash	1,015,365
04/22/10	Fidelity Fund	33,825
04/22/10	Fidelity Fund	16,386
04/22/10	Fidelity Fund	3,267,369
04/23/10	B Of A Cash	750,000

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 04-01-10 To 04-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
04/23/10	B Of A Cash		1,238,296
04/23/10	Fidelity Fund		426,205
04/26/10	B Of A Cash		812,056
04/27/10	B Of A Cash		1,239,316
04/28/10	B Of A Cash		1,531,684
04/29/10	B Of A Cash		166,000
04/29/10	B Of A Cash		325,950
04/30/10	B Of A Cash		1,000,000
04/30/10	B Of A Cash		2,323,839
TOTAL WITHDRAWALS			<u>\$ 64,889,704</u>

TOTAL TRANSACTIONS	<u>195,000,000</u>	<u>\$ 337,305,107</u>
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SUMMARY

Purchases and Contributions	\$ 183,945,382
Sales, Calls, Maturities and Withdrawals	<u>153,359,725</u>
TOTAL TRANSACTIONS	<u>\$ 337,305,107</u>

City of Sacramento
TRANSACTION SUMMARY
 Ethel Hart Mutual Endowment Fund
 From 04-01-10 To 04-30-10

Trade Date	Security	Quantity	Total Cost
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PURCHASES

04/19/10	JPMorgan Chase & Co	750	\$ 33,825
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TOTAL PURCHASES	750	\$ 33,825
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TOTAL TRANSACTIONS	750	\$ 33,825
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SUMMARY

Purchases and Contributions	\$	33,825
Sales and Withdrawals		-

TOTAL TRANSACTIONS	\$	33,825
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City of Sacramento
TRANSACTION SUMMARY
 Ann Land/Bertha Henschel Endowment Fund
 From 04-01-10 To 04-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
04/30/10	Pool A Cash		\$ 8,125
TOTAL WITHDRAWALS			<u>\$ 8,125</u>
TOTAL TRANSACTIONS			<u><u>\$ 8,125</u></u>
SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		<u>8,125</u>
TOTAL TRANSACTIONS			<u><u>\$ 8,125</u></u>

**City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 04-01-10 To 04-30-10**

Trade Date	Security	Quantity	Total Cost
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PURCHASES

04/07/10	Ishares Tr Dj Us Tech Sec	500	\$ 29,440
04/07/10	Spdr Series Trust Spdr Kbw Ins Etf	450	18,775
04/07/10	Spdr Series Trust Kbw Regn Bk Etf	750	20,374
04/07/10	Semiconductor Hldrs Tr Dep Rcpt	1,000	28,365
04/07/10	Select Sector Spdr Tr Sbi Cons Stpls	1,800	50,058
04/07/10	Select Sector Spdr Tr Sbi Int-Utills	1,000	30,140
04/07/10	Select Sector Spdr Tr Sbi Healthcare	600	19,161
04/08/10	Select Sector Spdr Tr Sbi Cons Discr	1,600	53,600
04/19/10	Select Sector Spdr Tr Sbi Int-Finl	1,000	16,386

TOTAL PURCHASES

	8,700	\$	266,298
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SALES

04/01/10	Spdr Gold Trust Gold Shs	300	\$ 26,685
04/01/10	Mcdonald's Corp	200	10,510
04/01/10	Procter & Gamble Co	275	19,913
04/01/10	Pinnacle West Cap Corp	800	36,259
04/08/10	Select Sector Spdr Tr Sbi Cons Stpls	1,800	50,058
04/08/10	GNMA2 POOL #2754 6.500% Due 05-20-29	1,173	1,173

TOTAL SALES

	4,548	\$	144,598
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WITHDRAWALS

04/30/10	Pool A Cash		\$ 1,644
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TOTAL WITHDRAWALS

	\$		1,644
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City of Sacramento
TRANSACTION SUMMARY
 George H. Clark Memorial Scholarship Fund
 From 04-01-10 To 04-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
TOTAL TRANSACTIONS		13,248	\$ 412,540

SUMMARY

Purchases and Contributions	\$ 266,298
Sales, Maturities and Withdrawals	146,242
TOTAL TRANSACTIONS	\$ 412,540

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing Redevelopment Agency (SHRA)
From 04-01-10 To 04-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>Pool D</u>			
<u>PURCHASES</u>			
04/01/10	Toyota Motor Credit Corp 0.440% Due 11-30-10	8,000,000	\$ 7,976,240
04/07/10	Freddie Mac 3.200% Due 04-29-15	5,000,000	4,997,500
04/08/10	General Electric Capital Corp 0.180% Due 04-29-10	5,000,000	4,999,475
04/19/10	Federal Home Loan Bank 0.375% Due 11-16-10	10,000,000	10,004,283
04/19/10	Federal Home Loan Bank 2.400% Due 01-06-14	4,000,000	4,000,000
04/21/10	Federal Farm Credit Bank 2.240% Due 12-16-13	3,000,000	2,997,000
04/28/10	Federal Home Loan Bank 2.000% Due 04-26-13	3,000,000	2,999,400
04/29/10	Fannie Mae 2.125% Due 05-13-15	3,000,000	2,996,700
04/30/10	General Electric Capital Corp 0.180% Due 05-13-10	3,000,000	2,999,805
04/30/10	HSBC Finance 0.150% Due 05-14-10	3,000,000	2,999,825
04/30/10	Federal Home Loan Bank 5.125% Due 09-29-10	3,000,000	3,060,510
04/30/10	Fannie Mae 2.050% Due 11-14-13	3,000,000	3,000,000
TOTAL PURCHASES		53,000,000	\$ 53,030,738
<u>SALES</u>			
04/29/10	U.S. Treasury Note 1.375% Due 04-15-12	4,000,000	\$ 4,003,750
TOTAL SALES		4,000,000	\$ 4,003,750

**City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing Redevelopment Agency (SHRA)
From 04-01-10 To 04-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CALLS</u>			
04/01/10	Freddie Mac 2.000% Due 10-01-12	10,000,000	\$ 9,980,000
04/21/10	Freddie Mac 3.000% Due 04-21-14	3,000,000	3,017,451
TOTAL CALLS		13,000,000	\$ 12,997,451
<u>MATURITIES</u>			
04/08/10	U. S. Treasury Bill 0.510% Due 04-08-10	7,000,000	\$ 6,964,498
04/29/10	General Electric Capital Corp 0.180% Due 04-29-10	5,000,000	4,999,475
04/30/10	U.S. Treasury Note 2.125% Due 04-30-10	8,000,000	7,946,118
TOTAL MATURITIES		20,000,000	\$ 19,910,092
<u>CONTRIBUTIONS</u>			
04/02/10	CalTRUST Money Market		\$ 4,000,000
04/19/10	Nations Treasury Fund		15,261,327
TOTAL CONTRIBUTIONS			\$ 19,261,327
<u>WITHDRAWALS</u>			
04/07/10	CalTRUST Money Market		\$ 800,000
04/09/10	Nations Treasury Fund		1,000,000
04/14/10	Nations Treasury Fund		600,000
04/19/10	Nations Treasury Fund		600,000
TOTAL WITHDRAWALS			\$ 3,000,000
Total Pool D		90,000,000	\$ 112,203,358

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing Redevelopment Agency (SHRA)
From 04-01-10 To 04-30-10

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
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Pool J

No transactions were found!

Pool L

No transactions were found!

Pool M

No transactions were found!

Pool N

No transactions were found!

Pool Q

No transactions were found!

Pool R

No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
 Sacramento Housing Redevelopment Agency (SHRA)
 From 04-01-10 To 04-30-10

Trade Date	Security	Quantity	Total Cost
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Pool S

No transactions were found!

Pool T

No transactions were found!

Pool U

No transactions were found!

Pool V

No transactions were found!

TOTAL TRANSACTIONS	90,000,000	\$ 112,203,358
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SUMMARY

Purchases and Contributions	\$ 72,292,065
Sales, Calls, Maturities and Withdrawals	39,911,293
TOTAL TRANSACTIONS	\$ 112,203,358

**City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 04-01-10 To 04-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>MATURITIES</u>			
04/01/10	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	10,377	\$ 10,377
04/15/10	2484 Natomas Park Dr. 7.500% Due 07-01-12	4,861	4,861
04/15/10	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	7,583	7,583
04/15/10	GNMA POOL #439515 7.000% Due 03-15-27	102	100
04/15/10	GNMA POOL #450066 7.500% Due 12-15-26	37	37
04/15/10	GNMA POOL #550718 5.000% Due 11-15-35	25,739	25,047
04/15/10	GNMA POOL #150426 9.000% Due 05-15-16	57	63
04/15/10	GNMA POOL #157445 9.000% Due 06-15-16	232	236
04/15/10	GNMA POOL #167166 9.500% Due 08-15-16	26	27
04/15/10	GNMA POOL #208975 9.500% Due 03-15-17	104	104
04/15/10	GNMA POOL #211421 9.500% Due 04-15-17	158	159
04/15/10	GNMA POOL #320296 8.000% Due 03-15-22	173	170
04/15/10	GNMA POOL #329837 7.500% Due 11-15-22	2,200	2,166
04/15/10	GNMA POOL #648348 5.500% Due 10-15-35	97,367	97,032
04/26/10	GNMA POOL #256393 6.000% Due 09-01-36	72,527	72,289
TOTAL MATURITIES		221,543	\$ 220,249

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 04-01-10 To 04-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>EXPENSES</u>			
04/01/10	Portfolio Investment Fees Payable		\$ 240
04/15/10	Portfolio Investment Fees Payable		437
TOTAL EXPENSES			<u>\$ 677</u>
<u>WITHDRAWALS</u>			
04/30/10	Pool A Cash		\$ 406,282
TOTAL WITHDRAWALS			<u>\$ 406,282</u>
TOTAL TRANSACTIONS		<u>221,543</u>	<u>\$ 627,209</u>
SUMMARY			
Purchases and Contributions			\$ -
Sales, Calls, Maturities, Expenses and Withdrawals			<u>627,209</u>
TOTAL TRANSACTIONS			<u>\$ 627,209</u>

**City of Sacramento
TRANSACTION SUMMARY
Equity Income
From 04-01-10 To 04-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
04/28/10	Health Care Reit Inc Com	30,000	\$ 1,339,245
04/28/10	Ishares Tr Us Pfd Stk Idx	35,000	1,350,020
TOTAL PURCHASES		65,000	\$ 2,689,265
<u>SALES</u>			
04/28/10	Tsakos Energy Navigatn Shs	65,000	\$ 1,871,956
04/28/10	Total S A Sponsored Adr	18,000	1,023,485
TOTAL SALES		83,000	\$ 2,895,442
WITHDRAWALS			
04/30/10	Pool A Cash		\$ 172,590
TOTAL WITHDRAWALS			\$ 172,590
TOTAL TRANSACTIONS		148,000	\$ 5,757,297
SUMMARY			
	Purchases and Contributions		\$ 2,689,265
	Sales and Withdrawals		3,068,032
TOTAL TRANSACTIONS			\$ 5,757,297

**City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
From 04-01-10 To 04-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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PURCHASES

04/08/10	Massey Energy Corp Com	10,000	\$ 456,300
04/16/10	Broadcom Corp Cl A	15,000	528,128
04/16/10	Google Inc Cl A	500	278,507
04/19/10	Goldman Sachs Group Com	3,000	479,616
04/19/10	JPMorgan Chase & Co	25,000	1,136,113
04/19/10	Select Sector Spdr Tr Sbi Int-Finl	100,000	1,651,640
04/20/10	Green Mtn Coffee Roast Com	5,000	426,205

TOTAL PURCHASES

158,500	\$ 4,956,508
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SALES**Common Stock**

04/12/10	Best Buy Inc Com	59,900	\$ 2,268,964
04/16/10	Best Buy Inc Com	100	3,788
		60,000	\$ 2,272,752

Exercised Call Options

04/12/10	Best Buy Inc Cll Opt 39.0000 04172010	(299)	\$ 17,641
04/12/10	Best Buy Inc Cll Opt 40.000 047172010	(300)	10,500
04/16/10	Best Buy Inc Cll Opt 39.0000 04172010	(1)	59
		(600)	28,200

Expired Call Options

04/17/10	Peabody Energy Cll Opt 50.0000 04172010	(250)	-
04/17/10	Freeport McMoranCll Opt 85.000 04172010	(220)	-
04/17/10	Chesapeake Ene Cll Opt 28.0000 04172010	(230)	-
04/17/10	Chesapeake Ene Cll Opt 29.0000 04172010	(220)	-
04/17/10	Gilead SciencesCll Opt 49.0000 04172010	420	32,760
04/17/10	Gilead SciencesCll Opt 49.0000 04172010	(420)	-
04/17/10	Massey Energy Cll Opt 49.0000 04172010	(250)	-
		(1,170)	32,760

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
From 04-01-10 To 04-30-10

Trade Date	Security	Quantity	Total Cost
TOTAL SALES		58,230	\$ 2,333,712
<u>WITHDRAWALS</u>			
04/30/10	Pool A Cash		\$ 2,000,000
04/30/10	Pool A Cash		150,996
TOTAL WITHDRAWALS			\$ 2,150,996
TOTAL TRANSACTIONS		216,730	\$ 9,441,215
SUMMARY			
Purchases and Contributions			\$ 4,956,508
Sales and Withdrawals			4,484,708
TOTAL TRANSACTIONS			\$ 9,441,215

**City of Sacramento
TRANSACTION SUMMARY
International
From 04-01-10 To 04-30-10**

Trade Date	Security	Quantity	Total Cost
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SALES**Common Stock**

04/16/10	Nucor Corp Com	25,000	1,092,680
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Exercised Call Options

04/16/10	Nucor Corp CII Opt 45.0000 04172010	(250)	\$ 30,375
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Expired Call Options

04/17/10	Research In Mo CII Opt 75.0000 04172010	(250)	-
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TOTAL SALES

	<u>24,500</u>	\$	<u>1,123,055</u>
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WITHDRAWALS

04/30/10	Pool A Cash		\$ 2,778
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TOTAL WITHDRAWALS

	<u>2,778</u>		
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TOTAL TRANSACTIONS

	<u>24,500</u>	\$	<u>1,125,833</u>
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SUMMARY

Purchases and Contributions		\$	-
Sales and Withdrawals			<u>1,125,833</u>

TOTAL TRANSACTIONS

	<u>\$ 1,125,833</u>	
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City of Sacramento
TRANSACTION SUMMARY
 Capitol Area Development Authority (CADA)
 From 04-01-10 To 04-30-10

Trade Date	Security	Quantity	Total Cost
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CADA - Banking

WITHDRAWALS

04/29/10	Pool A Cash		\$ 166,000
TOTAL WITHDRAWALS			\$ 166,000

CADA - Tax Exempt

No transactions were found!

CADA - Taxable

No transactions were found!

TOTAL TRANSACTIONS	\$ 166,000
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SUMMARY

Contributions	\$ -
Withdrawals	166,000

TOTAL TRANSACTIONS	\$ 166,000
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City of Sacramento
TRANSACTION SUMMARY
 United Way
 From 04-01-10 To 04-30-10

Trade Date	Security	Quantity	Total Cost
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PURCHASES

04/19/10	Goldman Sachs Group Com	200	\$ 31,967
04/19/10	JPMorgan Chase & Co	800	35,963

TOTAL PURCHASES	1,000	\$ 67,930
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TOTAL TRANSACTIONS	1,000	\$ 67,930
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SUMMARY

Purchases and Contributions	\$	67,930
Sales, Calls, Maturities, Expenses and Withdrawals		-
TOTAL TRANSACTIONS	\$	67,930

City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 04-01-10 To 04-30-10

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
The Natomas Basin Conservancy
From 04-01-10 To 04-30-10

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
 Sacramento Public Library Authority
 From 04-01-10 To 04-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CONTRIBUTIONS</u>			
04/29/10	Pool A Cash		\$ 3,960,860
TOTAL CONTRIBUTIONS			<u>\$ 3,960,860</u>
<u>WITHDRAWALS</u>			
04/02/10	Pool A Cash		\$ 1,000,000
04/16/10	Pool A Cash		800,000
04/23/10	Pool A Cash		750,000
04/30/10	Pool A Cash		1,000,000
TOTAL WITHDRAWALS			<u>\$ 3,550,000</u>
TOTAL TRANSACTIONS			<u>\$ 7,510,860</u>
SUMMARY			
	Contributions		\$ 3,960,860
	Withdrawals		<u>3,550,000</u>
TOTAL TRANSACTIONS			<u>\$ 7,510,860</u>