



## City Council Report

915 I Street, 1<sup>st</sup> Floor

Sacramento, CA 95814

[www.cityofsacramento.org](http://www.cityofsacramento.org)

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**File ID:** 2019-00533

May 14, 2019

**Consent Item 01**

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**Title:** March 2019 Monthly Investment Transactions Report

**Location:** Citywide

**Recommendation:** Receive and file.

**Contact:** Stacy Hussey, Chief Investment Officer, (916) 808-7746, Office of the City Treasurer

**Presenter:** None

**Attachments:**

1-Description/Analysis

2-Attachments A to F

**Description/Analysis**

**Issue Detail:** The City Treasurer provides monthly reports to the City Council on current investment activity.

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

**Economic Impacts:** None

**Environmental Considerations:** This action is not a project that is subject to CEQA because it is an administrative activity that will not result in direct or indirect physical changes in the environment, and it relates to government fiscal activities that do not involve any commitment to any specific project that may result in a potentially significant physical impact on the environment. (CEQA Guidelines § 15378(a), (b)(2), (b)(4) and (b)(5)).

**Sustainability:** None

**Commission/Committee Action:** None

**Rationale for Recommendation:** The City Treasurer is responsible for depositing and investing funds in the City treasury and for reporting on investment activity in accordance with the authority granted by City Charter Section 73, City Council ordinances and resolutions, and applicable state law. Consistent with the City of Sacramento Investment Policy which is updated annually by City Treasurer's Office staff and was most recently adopted by City Council on July 31, 2018, the monthly report herein lists the transactions as required by California Government Code section 53607. For informational purposes, the City Treasurer also reports on investment transactions of other funds invested by City Treasurer's Office staff. The summary and transactions detail for the month ended March 31, 2019 are listed in Attachments A, B, C, D, E and F.

**Financial Considerations:** The monthly investment report sets forth the monthly transactions of the City Treasurer's Office Investment Pool A funds. The market value of the Pool A investment portfolio ("**Portfolio**") on February 28, 2019 was \$1,317,914,911, while the market value of the Portfolio on March 31, 2019 was \$1,305,274,209. The yield of the Portfolio in March 31, 2019 was 2.50%. There were 28 total transactions for the period (14 purchases, 4 call and 10 maturities). The estimated duration of the Portfolio as of March 31, 2019 is 1.60 years.

**Local Business Enterprise (LBE):** Not applicable.

**ATTACHMENT A  
City of Sacramento  
Summary of Transactions  
March-19**

**Local Agency Funds:**

	<u>Pool A</u>	<u>Ethel Hart Trust</u>	<u>Public Trust</u>	<u>George Clark</u>	<u>Total</u>
<b>Purchases</b>	\$ 80,739,456	\$ -	\$ -	\$ -	\$ 80,739,456
<b>Sales</b>	-	-	-	-	-
<b>Calls</b>	16,000,000	-	-	-	16,000,000
<b>Maturities</b>	55,637,112	-	-	-	55,637,112
<b>Contributions</b>	63,972,916	-	-	-	63,972,916
<b>Withdrawals</b>	82,709,461	-	19,219	5,501	82,734,181
<b>Total</b>	<b>\$ 299,058,945</b>	<b>\$ -</b>	<b>\$ 19,219</b>	<b>\$ 5,501</b>	<b>\$ 299,083,665</b>

**Outside Agency Funds:**

**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>
<b>Purchases</b>	\$ -	\$ 7,705	\$ 51,182	\$ -	\$ 58,887
<b>Sales</b>	-	-	45,257	-	45,257
<b>Calls</b>	-	-	-	-	-
<b>Maturities</b>	2,220,282	-	-	-	2,220,282
<b>Expenses</b>	115	-	-	-	115
<b>Contributions</b>	-	-	-	-	-
<b>Withdrawals</b>	2,312,430	409,740	336,352	-	3,058,522
<b>Total</b>	<b>\$ 4,532,827</b>	<b>\$ 417,445</b>	<b>\$ 432,791</b>	<b>\$ -</b>	<b>\$ 5,383,063</b>

**ATTACHMENT A  
City of Sacramento  
Summary of Transactions  
March-19**

**SHRA Investment Pool Fund:**

	<u>Pool D</u>	<u>Total</u>
Purchases	\$ 999,500	\$ 999,500
Sales	-	-
Calls	-	-
Maturities		-
Contributions	126,787	126,787
Withdrawals	-	-
<b>Total</b>	<b><u>\$ 1,126,287</u></b>	<b><u>\$ 1,126,287</u></b>

**Capitol Area Development Authority (CADA) Funds:**

	<u>CADA</u>	<u>CADA-A</u>	<u>CADA-B</u>	<u>Total</u>
Contributions	\$ -	\$ -	\$ -	\$ -
Withdrawals	-	-	-	-
<b>Total</b>	<b><u>\$ -</u></b>	<b><u>\$ -</u></b>	<b><u>\$ -</u></b>	<b><u>\$ -</u></b>

**All Other Funds:**

	<u>ARFCD</u>	<u>RD</u>	<u>SPLA</u>	<u>SPLA-T</u>	<u>TNBC</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Maturities	-	-	-	-	-	-
Contributions	-	-	-	-	-	-
Withdrawals	-	-	1,000,000	-	-	1,000,000
<b>Total</b>	<b><u>\$ -</u></b>	<b><u>\$ -</u></b>	<b><u>\$ 1,000,000</u></b>	<b><u>\$ -</u></b>	<b><u>\$ -</u></b>	<b><u>\$ 1,000,000</u></b>

**GRAND TOTAL** **\$ 306,593,015**

ATTACHMENT B  
City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 03-01-19 To 03-31-19

<b>Trade 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>PURCHASES</b>							
03-05-19	10,000,000	MUFG Bank Ltd/NY 2.610% Due 11-05-19	98.23	9,823,100			
03-06-19	2,803,000	Lloyds Bank Plc 2.700% Due 08-17-20	99.59	2,791,424			
03-06-19	5,000,000	Oracle Corp 2.400% Due 09-15-23	97.72	4,886,100			
03-06-19	3,000,000	Unitedhealth Group Inc 2.125% Due 03-15-21	98.79	2,963,760			
03-06-19	5,000,000	Apple Inc 2.580% Due 10-22-19	98.36	4,917,942			
03-06-19	5,000,000	Apple Inc 2.560% Due 11-06-19	98.24	4,912,228			
03-06-19	10,000,000	Lloyds Bank Plc 2.620% Due 11-19-19	98.13	9,812,961			
03-06-19	5,000,000	Freddie Mac 2.880% Due 03-20-24	99.95	4,997,500			
03-13-19	515,000	University Calif Revenue Bonds 2.553% Due 05-15-21	100.00	515,000			
03-13-19	650,000	University Calif Revenue Bonds 2.608% Due 05-15-22	100.00	650,000			
03-14-19	10,000,000	Barclays Bank Plc 2.720% Due 10-30-19	98.29	9,829,244			
03-18-19	10,000,000	Barclays Bank Plc 2.740% Due 11-15-19	98.17	9,816,572			
03-22-19	5,000,000	Freddie Mac 2.750% Due 03-27-24	100.00	5,000,000			
03-28-19	10,000,000	Toronto Dominion Bank 2.550% Due 12-03-19	98.24	9,823,625			
<b>TOTAL</b>				<b>80,739,456</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
 From 03-01-19 To 03-31-19

<b>Trade 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>							
03-13-19	5,000,000	Freddie Mac 3.200% Due 12-13-21	100.00	5,000,000	100.00	5,000,000	0
03-18-19	3,000,000	JP Morgan Chase Bank Na CD 3.125% Due 12-18-20	100.00	3,000,000	100.00	3,000,000	0
03-28-19	5,000,000	Freddie Mac 3.320% Due 09-28-23	100.00	5,000,000	100.00	5,000,000	0
03-29-19	3,000,000	Freddie Mac 3.000% Due 06-29-22	100.00	3,000,000	100.00	3,000,000	0
<b>TOTAL</b>				<b>16,000,000</b>		<b>16,000,000</b>	<b>0</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 03-01-19 To 03-31-19

<b>Trade 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>							
03-01-19	3,000,000	Cisco System Inc 2.125% Due 03-01-19	100.84	3,025,320	100.00	3,000,000	-25,320
03-01-19	5,000,000	Exxon Mobil Corp 1.708% Due 03-01-19	99.75	4,987,400	100.00	5,000,000	12,600
03-07-19	15,000,000	U. S. Treasury Bill 2.355% Due 03-07-19	99.41	14,911,687	99.41	14,911,687	0
03-10-19	5,000,000	Bank Tokyo-Mitsubishi Ltd N Y 2.300% Due 03-10-19	99.75	4,987,550	100.00	5,000,000	12,450
03-12-19	5,000,000	Natixis NY 2.630% Due 03-12-19	100.01	5,000,352	100.00	5,000,000	-352
03-12-19	5,000,000	Toronto Dominion Bank NY 2.520% Due 03-12-19	100.01	5,000,335	100.00	5,000,000	-335
03-20-19	5,000,000	Toyota Industries Comm 2.470% Due 03-20-19	98.26	4,913,207	98.26	4,913,207	0
03-22-19	5,000,000	JP Morgan Securities LLC 2.540% Due 03-22-19	98.10	4,905,103	98.10	4,905,103	0
03-26-19	5,000,000	JP Morgan Securities LLC 2.540% Due 03-26-19	98.24	4,912,158	98.24	4,912,158	0
03-28-19	3,000,000	Bank Of Nova Scotia 3.080% Due 03-28-19	99.80	2,994,000	100.00	3,000,000	6,000
<b>TOTAL</b>				<b>55,637,112</b>		<b>55,642,156</b>	<b>5,044</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 03-01-19 To 03-31-19

<b>Trade 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>							
03-01-19		JP Morgan Chase Cash		25,868			
03-01-19		JP Morgan Chase Cash		2,492,163			
03-01-19		Fidelity Fund		3,478			
03-04-19		JP Morgan Chase Cash		2,870,732			
03-04-19		Fidelity Fund		2,200,000			
03-05-19		JP Morgan Chase Cash		5,257,393			
03-06-19		JP Morgan Chase Cash		3,347,390			
03-07-19		JP Morgan Chase Cash		4,730,765			
03-08-19		JP Morgan Chase Cash		136			
03-08-19		JP Morgan Chase Cash		2,897,137			
03-11-19		JP Morgan Chase Cash		297,257			
03-12-19		JP Morgan Chase Cash		830			
03-12-19		JP Morgan Chase Cash		2,761,210			
03-13-19		JP Morgan Chase Cash		559,395			
03-14-19		JP Morgan Chase Cash		1,704			
03-15-19		JP Morgan Chase Cash		4			
03-18-19		JP Morgan Chase Cash		3,929,100			
03-19-19		JP Morgan Chase Cash		3,291,641			
03-20-19		JP Morgan Chase Cash		1,563,954			
03-21-19		JP Morgan Chase Cash		1,806,111			
03-22-19		JP Morgan Chase Cash		4,024,417			
03-25-19		JP Morgan Chase Cash		13,513,550			
03-27-19		JP Morgan Chase Cash		2,976,887			
03-28-19		JP Morgan Chase Cash		2,247,033			
03-29-19		JP Morgan Chase Cash		2,234,586			
03-29-19		Fidelity Fund		9,311			
03-29-19		Fidelity Fund		4,370			
03-29-19		Fidelity Fund		18,304			
03-29-19		Fidelity Fund		109,713			
03-29-19		Fidelity Fund		417,445			
03-29-19		Fidelity Fund		381,034			
<b>TOTAL</b>				<b>63,972,916</b>			



City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 03-01-19 To 03-31-19

<b>Trade 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>WITHDRAWALS</b>							
03-01-19		JP Morgan Chase Cash		4,721,352			
03-04-19		JP Morgan Chase Cash		2,309,693			
03-05-19		JP Morgan Chase Cash		1,635,028			
03-06-19		JP Morgan Chase Cash		1,633,455			
03-07-19		JP Morgan Chase Cash		5,449,213			
03-08-19		JP Morgan Chase Cash		2,853,695			
03-11-19		JP Morgan Chase Cash		1,699,669			
03-12-19		JP Morgan Chase Cash		9,896,093			
03-13-19		JP Morgan Chase Cash		4,668,335			
03-14-19		JP Morgan Chase Cash		1,182,753			
03-15-19		JP Morgan Chase Cash		5,110,025			
03-18-19		JP Morgan Chase Cash		1,826,112			
03-19-19		JP Morgan Chase Cash		1,546,141			
03-20-19		JP Morgan Chase Cash		1,948,354			
03-21-19		JP Morgan Chase Cash		1,794,535			
03-22-19		JP Morgan Chase Cash		1,214,634			
03-25-19		JP Morgan Chase Cash		1,702,021			
03-26-19		JP Morgan Chase Cash		17,152,419			
03-27-19		JP Morgan Chase Cash		7,674,223			
03-28-19		JP Morgan Chase Cash		3,814,784			
03-29-19		JP Morgan Chase Cash		1,000,000			
03-29-19		JP Morgan Chase Cash		1,876,929			
<b>TOTAL</b>				<b>82,709,461</b>			

City of Sacramento  
TRANSACTION SUMMARY  
*Ethel Hart Mutual Endowment Fund*  
From 03-01-19 To 03-31-19

<u>Trade 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>
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No transactions were found!

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ann Land/Bertha Henschel Endowment Fund*  
*From 03-01-19 To 03-31-19*

<b>Trade 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>WITHDRAWALS</b>							
03-31-19		Pool A Cash		19,219			
<b>TOTAL</b>				<b>19,219</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*George H. Clark Memorial Scholarship Fund*  
*From 03-01-19 To 03-31-19*

<b>Trade 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>WITHDRAWALS</b>							
03-31-19		Pool A Cash		5,501			
<b>TOTAL</b>				<b>5,501</b>			

ATTACHMENT C  
City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
From 03-01-19 To 03-31-19

<b>Trade 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>							
03-01-19	18,498	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	18,498	100.00	18,498	0
03-04-19	2,000,000	Chevron Corporation 4.950% Due 03-03-19	109.86	2,197,200	100.00	2,000,000	-197,200
03-15-19	143	Gnma Pool #439515 7.000% Due 03-15-27	98.06	140	100.00	143	3
03-15-19	76	Gnma Pool #450066 7.500% Due 12-15-26	99.34	76	100.00	76	1
03-15-19	1,922	Gnma Pool #550718 5.000% Due 11-15-35	97.31	1,870	100.00	1,922	52
03-15-19	196	Gnma Pool #320296 8.000% Due 03-15-22	98.19	192	100.00	196	4
03-15-19	247	Gnma Pool #329837 7.500% Due 11-15-22	98.47	243	100.00	247	4
03-15-19	713	Gnma Pool #648348 5.500% Due 10-15-35	99.66	711	100.00	713	2
03-25-19	1,356	Fannie Mae Pool #256393 6.000% Due 09-01-36	99.67	1,352	100.00	1,356	4
<b>TOTAL</b>				<b>2,220,282</b>		<b>2,023,151</b>	<b>-197,131</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 03-01-19 To 03-31-19*

<b>Trade 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>EXPENSES</b>							
03-01-19		Portfolio Investment Fees Payable		115			
<b>TOTAL</b>				<b>115</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 03-01-19 To 03-31-19*

<b>Trade 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>WITHDRAWALS</b>							
03-04-19		Pool A Cash		2,000,000			
03-31-19		Pool A Cash		312,430			
<b>TOTAL</b>				<b>2,312,430</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Equity Income*  
**SCERS**  
*From 03-01-19 To 03-31-19*

<b>Trade 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>PURCHASES</b>							
03-18-19	-130	Intl Bus Mach Cll Opt150.0000 04182019	0.59	-7,705			
<b>TOTAL</b>				<b>-7,705</b>			



City of Sacramento  
**TRANSACTION SUMMARY**  
*Equity Income*  
**SCERS**  
*From 03-01-19 To 03-31-19*

<b>Trade 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>WITHDRAWALS</b>							
03-31-19		Pool A Cash		409,740			
<b>TOTAL</b>				<b>409,740</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 03-01-19 To 03-31-19*

<b>Trade 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>PURCHASES</b>							
03-05-19	-10	Amazon Com Inc Cll Opt1790.000 03152019	3.03	-3,035			
03-06-19	200	Ishare Nas Bio Cll Opt118.0000 03152019	0.05	1,100			
03-06-19	250	Spdr Rgnl Bkg Cll Opt 58.0000 03152019	0.05	1,375			
03-07-19	10	Amazon Com Inc Cll Opt1790.000 03152019	0.30	305			
03-07-19	200	Vaneck Vectors Cll Opt108.0000 03152019	0.03	700			
03-07-19	200	Spdr S&p500 Tr Cll Opt286.0000 03152019	0.04	900			
03-08-19	150	Ishare Rus2000 Cll Opt157.0000 03152019	0.05	825			
03-08-19	100	Paypal Hldgs I Cll Opt100.0000 03152019	0.07	750			
03-08-19	200	Spdr S&p500 Tr Cll Opt282.0000 03152019	0.05	1,100			
03-11-19	130	Vaneck Vectors Cll Opt106.0000 03152019	0.06	845			
03-12-19	-10	Amazon Com Inc Cll Opt1825.000 04182019	7.73	-7,735			
03-12-19	35	Boeing Company Cll Opt425.0000 03152019	0.15	542			
03-12-19	-200	Vaneck Vectors Cll Opt111.0000 04182019	0.56	-11,290			
03-12-19	-25	Spdr S&p500 Tr Cll Opt290.0000 04182019	0.33	-837			
03-13-19	-35	Boeing Company Cll Opt440.0000 04182019	1.03	-3,602			
03-13-19	-150	Ishare Rus2000 Cll Opt162.0000 04182019	0.40	-6,049			
03-13-19	-200	Spdr S&p500 Tr Cll Opt291.0000 04182019	0.39	-7,826			
03-13-19	-250	Sector Spdr-En Cll Opt 69.0000 04182019	0.25	-6,300			
03-14-19	-55	Apple Inc Cll Opt195.0000 04182019	0.82	-4,502			
03-14-19	55	Facebook Inc Cll Opt175.0000 03152019	0.06	344			
03-14-19	10	Alphabet Inc Cll Opt1170.000 03152019	26.52	26,525			
03-14-19	-10	Alphabet Inc Cll Opt1250.000 04182019	8.00	-8,005			
03-14-19	-30	Ishare Nas Bio Cll Opt120.0000 04182019	0.38	-1,155			
03-15-19	-100	Ishare Nas Bio Cll Opt120.0000 04182019	0.43	-4,350			
03-15-19	60	Mastercard Inc Cll Opt230.0000 03152019	1.48	8,898			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 03-01-19 To 03-31-19*

<u>Trade 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>
03-15-19	-60	Mastercard Inc Cll Opt245.0000 04182019	0.54	-3,270			
03-15-19	-170	Vaneck Vectors Cll Opt114.0000 04182019	0.40	-6,824			
03-19-19	-15	Facebook Inc Cll Opt177.5000 04182019	0.63	-952			
03-19-19	-100	Paypal Hldgs I Cll Opt107.0000 04182019	0.54	-5,415			
03-20-19	-40	Facebook Inc Cll Opt177.5000 04182019	0.71	-2,840			
03-20-19	-150	Sector Spdr-En Cll Opt 70.0000 04182019	0.29	-4,375			
03-25-19	130	Ishare Nas Bio Cll Opt120.0000 04182019	0.05	715			
03-26-19	35	Boeing Company Cll Opt440.0000 04182019	0.09	332			
03-27-19	-250	Spdr Rgnl Bkg Cll Opt 54.0000 04182019	0.19	-4,725			
03-28-19	-100	Ishare Nas Bio Cll Opt115.0000 04182019	0.33	-3,350			
<b>TOTAL</b>				<b>-51,182</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
From 03-01-19 To 03-31-19

<b>Trade 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>							
03-06-19	0	Ishare Nas Bio Cll Opt18.0000 03152019	0.00	1,100	0.00	6,700	5,600
03-06-19	0	Spdr Rgnl Bkg Cll Opt 58.0000 03152019	0.00	1,375	0.00	5,875	4,500
03-07-19	0	Amazon Com Inc Cll Opt1790.000 03152019	0.00	305	0.00	3,035	2,730
03-07-19	0	Vaneck Vectors Cll Opt108.0000 03152019	0.00	700	0.00	9,274	8,574
03-07-19	0	Spdr S&p500 Tr Cll Opt286.0000 03152019	0.00	900	0.00	10,250	9,350
03-08-19	0	Ishare Rus2000 Cll Opt157.0000 03152019	0.00	825	0.00	7,425	6,600
03-08-19	0	Paypal Hldgs I Cll Opt100.0000 03152019	0.00	750	0.00	4,375	3,625
03-08-19	0	Spdr S&p500 Tr Cll Opt282.0000 03152019	0.00	1,100	0.00	9,700	8,600
03-11-19	0	Vaneck Vectors Cll Opt106.0000 03152019	0.00	845	0.00	12,025	11,180
03-12-19	0	Boeing Company Cll Opt425.0000 03152019	0.00	542	0.00	18,882	18,340
03-14-19	0	Facebook Inc Cll Opt175.0000 03152019	0.00	344	0.00	3,038	2,694
03-14-19	0	Alphabet Inc Cll Opt1170.000 03152019	0.00	26,525	0.00	6,655	-19,870
03-15-19	0	Mastercard Inc Cll Opt230.0000 03152019	0.00	8,898	0.00	4,560	-4,338
03-25-19	0	Ishare Nas Bio Cll Opt120.0000 04182019	0.00	715	0.00	5,505	4,790
03-26-19	0	Boeing Company Cll Opt440.0000 04182019	0.00	332	0.00	3,602	3,270
<b>TOTAL</b>				<b>45,257</b>		<b>110,900</b>	<b>65,643</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 03-01-19 To 03-31-19*

<b>Trade 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>WITHDRAWALS</b>							
03-31-19		Pool A Cash		336,352			
<b>TOTAL</b>				<b>336,352</b>			

City of Sacramento  
TRANSACTION SUMMARY  
*International*  
**SCERS**  
*From 03-01-19 To 03-31-19*

<u>Trade 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>
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No transactions were found!

ATTACHMENT D  
City of Sacramento  
**TRANSACTION SUMMARY**  
*SHRA Investment Pool D*  
From 03-01-19 To 03-31-19

<b>Trade 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>PURCHASES</b>							
03-07-19	1,000,000	Freddie Mac 2.880% Due 03-20-24	99.95	999,500			
<b>TOTAL</b>				<b>999,500</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*SHRA Investment Pool D*  
*From 03-01-19 To 03-31-19*

<b>Trade 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>							
03-13-19		Fidelity Fund		126,787			
<b>TOTAL</b>				<b>126,787</b>			



ATTACHMENT E  
City of Sacramento  
**TRANSACTION SUMMARY**  
*Capitol Area Development Authority - Banking*  
*From 03-01-19 To 03-31-19*

<u>Trade 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>
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No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
*Capitol Area Development Authority - Tax Exempt*  
*From 03-01-19 To 03-31-19*

<u>Trade 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>
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No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
*Capitol Area Development Authority - Taxable*  
*From 03-01-19 To 03-31-19*

<u>Trade 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>
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No transactions were found!

ATTACHMENT F  
City of Sacramento  
**TRANSACTION SUMMARY**  
*American River Flood Control District*  
*From 03-01-19 To 03-31-19*

<u>Trade 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>
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No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
*Reclamation District No. 1000*  
*From 03-01-19 To 03-31-19*

<u>Trade 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>
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No transactions were found!

City of Sacramento  
**TRANSACTION SUMMARY**  
*Sacramento Public Library Authority*  
*From 03-01-19 To 03-31-19*

<b>Trade 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>WITHDRAWALS</b>							
03-29-19		Pool A Cash		1,000,000			
<b>TOTAL</b>				<b>1,000,000</b>			

City of Sacramento  
TRANSACTION SUMMARY  
*Sacramento Public Library Authority Hurst Trust*  
*From 03-01-19 To 03-31-19*

<u>Trade 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>
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No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
*The Natomas Basin Conservancy*  
*From 03-01-19 To 03-31-19*

<u>Trade 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>
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No transactions were found!