



City Council Report

915 I Street, 1st Floor

Sacramento, CA 95814

www.cityofsacramento.org

File ID: 2019-00355

March 26, 2019

Consent Item 09

Title: February 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 February 28, 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 January 31, 2019 was \$1,238,648,998, while the market value of the Portfolio on February 28, 2019 was \$1,317,914,911. The yield of the Portfolio in February 28, 2019 was 2.63%. There were 22 total transactions for the period (13 purchases, 1 call and 8 maturities). The estimated duration of the Portfolio as of February 28, 2019 is 1.62 years.

Local Business Enterprise (LBE): Not applicable.

ATTACHMENT A
City of Sacramento
Summary of Transactions
February-19

Local Agency Funds:

	<u>Pool A</u>	<u>Ethel Hart Trust</u>	<u>Public Trust</u>	<u>George Clark</u>	<u>Total</u>
Purchases	\$ 74,403,597	\$ -	\$ -	\$ -	\$ 74,403,597
Sales	-	-	-	-	-
Calls	3,000,000	-	-	-	3,000,000
Maturities	35,366,834	-	-	-	35,366,834
Contributions	151,103,921	-	-	-	151,103,921
Withdrawals	74,475,680	-	13,098	1,858	74,490,636
Total	\$ 338,350,033	\$ -	\$ 13,098	\$ 1,858	\$ 338,364,989

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>
Purchases	\$ 18,935	\$ 675	\$ 742,342	\$ -	\$ 761,952
Sales	-	675	515,072	-	515,747
Calls	-	-	-	-	-
Maturities	21,838	-	-	-	21,838
Expenses	117	-	-	-	117
Contributions	-	-	300,000	-	300,000
Withdrawals	498,001	326,288	14,217	10	838,516
Total	\$ 538,891	\$ 327,638	\$ 1,571,631	\$ 10	\$ 2,438,171

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

SHRA Investment Pool Fund:

	<u>Pool D</u>	<u>Total</u>
Purchases	\$ 2,952,464	\$ 2,952,464
Sales	-	-
Calls	-	-
Maturities	2,400,000	2,400,000
Contributions	211,669	211,669
Withdrawals	-	-
Total	<u>\$ 5,564,133</u>	<u>\$ 5,564,133</u>

Capitol Area Development Authority (CADA) Funds:

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

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	-	-	12,301,927	-	-	12,301,927
Withdrawals	-	-	-	-	-	-
Total	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 12,301,927</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 12,301,927</u>

GRAND TOTAL **\$ 358,669,220**

ATTACHMENT B
City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
02-06-19	6,000,000	IBM Corporation 2.250% Due 02-19-21	98.73	5,923,560			
02-06-19	3,000,000	Novartis Capital Corp 2.400% Due 05-17-22	98.69	2,960,790			
02-06-19	5,000,000	Royal Bank of Canada 2.150% Due 10-26-20	98.80	4,940,000			
02-06-19	10,000,000	Credit Suisse NY 2.640% Due 09-24-19	98.32	9,832,067			
02-08-19	3,655,000	Svenska Handelsbanken Ab 2.400% Due 10-01-20	99.20	3,625,943			
02-08-19	5,000,000	Coca-Cola Company 2.610% Due 09-24-19	98.35	4,917,350			
02-08-19	10,000,000	Natixis New York 2.680% Due 10-08-19	98.22	9,822,078			
02-08-19	5,000,000	Federal Farm Credit Bank 2.800% Due 08-15-22	100.00	5,000,000			
02-13-19	5,000,000	Freddie Mac 3.000% Due 11-20-23	100.00	5,000,000			
02-13-19	5,000,000	Bank of America Corp 3.250% Due 02-15-24	100.00	5,000,000			
02-15-19	10,000,000	Nestle Finance Intl Ltd 2.580% Due 10-24-19	98.23	9,822,983			
02-25-19	2,585,000	Amazon Com Inc 1.900% Due 08-21-20	98.99	2,558,827			
02-26-19	5,000,000	UBS Ag London 3.000% Due 08-28-22	100.00	5,000,000			
TOTAL				74,403,597			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CALLS							
02-28-19	3,000,000	Freddie Mac 3.000% Due 08-28-23	100.00	3,000,000	100.00	3,000,000	0
TOTAL				3,000,000		3,000,000	0

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
02-07-19	5,000,000	Bank of America Corp 3.541% Due 02-07-19	100.00	5,000,000	100.00	5,000,000	0
02-07-19	5,000,000	Citigroup Inc 3.351% Due 02-07-19	100.00	5,000,000	100.00	5,000,000	0
02-08-19	2,600,000	National Rural Utils Coop Fin 1.650% Due 02-08-19	101.34	2,634,866	100.00	2,600,000	-34,866
02-19-19	2,000,000	Toyota Motor Credit Corp 1.700% Due 02-19-19	99.99	1,999,760	100.00	2,000,000	240
02-26-19	10,000,000	Lloyds Bank Plc 2.430% Due 02-26-19	98.27	9,826,525	98.27	9,826,525	0
02-26-19	3,000,000	International Bk Recon & Develop 1.350% Due 02-26-19	99.87	2,996,250	100.00	3,000,000	3,750
02-27-19	5,000,000	Coca Cola Company 2.470% Due 02-27-19	98.19	4,909,433	98.19	4,909,433	0
02-28-19	3,000,000	Citigroup Inc 0.500% Due 02-28-19	100.00	3,000,000	100.00	3,000,000	0
TOTAL				35,366,834		35,335,958	-30,876

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
02-01-19		JP Morgan Chase Cash		25,866			
02-01-19		JP Morgan Chase Cash		77,674,068			
02-01-19		Fidelity Fund		1,664			
02-04-19		JP Morgan Chase Cash		15,418,633			
02-05-19		JP Morgan Chase Cash		2,839,014			
02-06-19		JP Morgan Chase Cash		5,898,599			
02-07-19		JP Morgan Chase Cash		2,452,777			
02-08-19		JP Morgan Chase Cash		1,756,145			
02-11-19		JP Morgan Chase Cash		3,294,947			
02-12-19		JP Morgan Chase Cash		2,644,157			
02-13-19		JP Morgan Chase Cash		364,006			
02-14-19		JP Morgan Chase Cash		37			
02-14-19		JP Morgan Chase Cash		44			
02-14-19		JP Morgan Chase Cash		599,778			
02-15-19		JP Morgan Chase Cash		8,942			
02-15-19		JP Morgan Chase Cash		484			
02-19-19		JP Morgan Chase Cash		1,276,034			
02-20-19		JP Morgan Chase Cash		2,263,993			
02-21-19		JP Morgan Chase Cash		4,892,681			
02-22-19		JP Morgan Chase Cash		8,000,000			
02-22-19		JP Morgan Chase Cash		4,307,609			
02-25-19		JP Morgan Chase Cash		14,188,130			
02-26-19		JP Morgan Chase Cash		2,582,875			
02-27-19		JP Morgan Chase Cash		32,308			
02-28-19		Fidelity Fund		2,024			
02-28-19		Fidelity Fund		1,858			
02-28-19		Fidelity Fund		13,098			
02-28-19		Fidelity Fund		434,775			
02-28-19		Fidelity Fund		25,613			
02-28-19		Fidelity Fund		10			
02-28-19		Fidelity Fund		103,751			
TOTAL				151,103,921			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
02-01-19		JP Morgan Chase Cash		4,076,982			
02-01-19		Fidelity Fund		437			
02-04-19		JP Morgan Chase Cash		4,213,395			
02-05-19		JP Morgan Chase Cash		2,260,844			
02-05-19		Fidelity Fund		1,025			
02-06-19		JP Morgan Chase Cash		1,243,433			
02-07-19		JP Morgan Chase Cash		1,713,364			
02-07-19		Fidelity Fund		66,630			
02-08-19		JP Morgan Chase Cash		1,553,405			
02-11-19		JP Morgan Chase Cash		1,236,448			
02-12-19		JP Morgan Chase Cash		10,013,929			
02-13-19		JP Morgan Chase Cash		3,851,064			
02-13-19		Fidelity Fund		74,363			
02-14-19		JP Morgan Chase Cash		1,143,342			
02-14-19		Fidelity Fund		47,085			
02-15-19		JP Morgan Chase Cash		2,747,231			
02-19-19		JP Morgan Chase Cash		2,272,032			
02-20-19		JP Morgan Chase Cash		851,658			
02-21-19		JP Morgan Chase Cash		3,625,601			
02-22-19		JP Morgan Chase Cash		1,765,678			
02-25-19		JP Morgan Chase Cash		2,673,553			
02-26-19		JP Morgan Chase Cash		10,109,997			
02-27-19		JP Morgan Chase Cash		14,747,174			
02-28-19		JP Morgan Chase Cash		4,187,010			
TOTAL				74,475,680			

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
From 02-01-19 To 02-28-19

<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 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
02-28-19		Pool A Cash		13,098			
TOTAL				13,098			

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
02-28-19		Pool A Cash		1,858			
TOTAL				1,858			

ATTACHMENT C
City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
02-12-19	700	Spdr Bbg Barc ST High Yield Bond ETF	27.05	18,935			
TOTAL				18,935			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
02-01-19	18,398	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	18,398	100.00	18,398	0
02-15-19	142	Gnma Pool #439515 7.000% Due 03-15-27	98.06	139	100.00	142	3
02-15-19	76	Gnma Pool #450066 7.500% Due 12-15-26	99.34	75	100.00	76	0
02-15-19	1,927	Gnma Pool #550718 5.000% Due 11-15-35	97.31	1,875	100.00	1,927	52
02-15-19	194	Gnma Pool #320296 8.000% Due 03-15-22	98.19	191	100.00	194	4
02-15-19	239	Gnma Pool #329837 7.500% Due 11-15-22	98.47	235	100.00	239	4
02-15-19	710	Gnma Pool #648348 5.500% Due 10-15-35	99.66	707	100.00	710	2
02-25-19	218	Fannie Mae Pool #256393 6.000% Due 09-01-36	99.67	217	100.00	218	1
TOTAL				21,838		21,904	65

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
EXPENSES							
02-01-19		Portfolio Investment Fees Payable		117			
TOTAL				117			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
02-28-19		Pool A Cash		498,001			
TOTAL				498,001			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
02-11-19	270	General Motors CII Opt 41.0000 02152019	0.02	675			
TOTAL				675			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
02-11-19	0	General Motors CII Opt 41.0000 02152019	0.00	675	0.00	7,995	7,320
TOTAL				675		7,995	7,320

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
WITHDRAWALS							
02-06-19		Pool A Cash		300,000			
02-28-19		Pool A Cash		26,288			
TOTAL				326,288			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
02-04-19	200	Ishare Nas Bio Cll Opt17.0000 02152019	0.05	1,086			
02-05-19	10	Amazon Com Inc Cll Opt1880.000 02152019	0.87	875			
02-05-19	-10	Amazon Com Inc Cll Opt1850.000 03152019	8.12	-8,125			
02-05-19	-300	Sector Spdr-En Cll Opt 69.0000 03152019	0.24	-7,101			
02-06-19	55	Apple Inc Cll Opt165.0000 02152019	9.41	51,782			
02-06-19	-55	Apple Inc Cll Opt190.0000 03152019	0.64	-3,547			
02-06-19	35	Boeing Company Cll Opt390.0000 02152019	17.91	62,702			
02-06-19	-35	Boeing Company Cll Opt425.0000 03152019	5.39	-18,882			
02-06-19	-200	Ishare Nas Bio Cll Opt118.0000 03152019	0.33	-6,700			
02-06-19	-100	Paypal Hldgs I Cll Opt100.0000 03152019	0.44	-4,375			
02-07-19	150	Ishare Rus2000 Cll Opt155.0000 02152019	0.08	1,275			
02-07-19	-150	Ishare Rus2000 Cll Opt157.0000 03152019	0.49	-7,425			
02-07-19	200	Spdr S&p500 Tr Cll Opt279.0000 02152019	0.05	1,100			
02-07-19	100	Sector Spdr-En Cll Opt 66.0000 02152019	0.06	650			
02-07-19	200	Sector Spdr-En Cll Opt 67.0000 02152019	0.04	900			
02-11-19	10	Alphabet Inc Cll Opt1160.000 02152019	0.72	725			
02-11-19	-10	Alphabet Inc Cll Opt1170.000 03152019	6.65	-6,655			
02-11-19	200	Spdr S&p500 Tr Cll Opt277.0000 02152019	0.07	1,500			
02-11-19	-200	Spdr S&p500 Tr Cll Opt282.0000 03152019	0.48	-9,700			
02-12-19	250	Spdr Rgnl Bkg Cll Opt 54.0000 02152019	1.55	38,875			
02-12-19	-250	Spdr Rgnl Bkg Cll Opt 58.0000 03152019	0.23	-5,875			
02-12-19	25	Mastercard Inc Cll Opt215.0000 02152019	4.45	11,137			
02-12-19	130	Vaneck Vectors Cll Opt 97.0000 02152019	4.69	61,035			
02-12-19	-130	Vaneck Vectors Cll Opt106.0000 03152019	0.92	-12,025			
02-13-19	200	Spdr Rgnl Bkg Cll Opt 55.0000 02152019	0.75	14,950			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 02-01-19 To 02-28-19

<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>
02-13-19	200	Vaneck Vectors Cll Opt 99.0000 02152019	2.78	55,674			
02-13-19	-200	Vaneck Vectors Cll Opt108.0000 03152019	0.46	-9,274			
02-13-19	-200	Spdr S&p500 Tr Cll Opt286.0000 03152019	0.51	-10,250			
02-19-19	2,500	MasterCard Incorporated	221.13	552,826			
02-21-19	55	Apple Inc Cll Opt190.0000 03152019	0.10	575			
02-21-19	10	Amazon Com Inc Cll Opt1850.000 03152019	0.70	705			
02-21-19	-60	Mastercard Inc Cll Opt230.0000 03152019	0.76	-4,560			
02-25-19	-55	Facebook Inc Cll Opt175.0000 03152019	0.55	-3,038			
02-28-19	300	Sector Spdr-En Cll Opt 69.0000 03152019	0.05	1,500			
TOTAL				742,342			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
02-04-19	0	Ishare Nas Bio Cll Opt17.0000 02152019	0.00	1,086	0.00	8,700	7,614
02-05-19	0	Amazon Com Inc Cll Opt1880.000 02152019	0.00	875	0.00	15,706	14,831
02-06-19	0	Apple Inc Cll Opt165.0000 02152019	0.00	51,782	0.00	6,027	-45,755
02-06-19	0	Boeing Company Cll Opt390.0000 02152019	0.00	62,702	0.00	9,292	-53,410
02-07-19	0	Ishare Rus2000 Cll Opt155.0000 02152019	0.00	1,275	0.00	7,275	6,000
02-07-19	0	Spdr S&p500 Tr Cll Opt279.0000 02152019	0.00	1,100	0.00	5,800	4,700
02-07-19	0	Sector Spdr-En Cll Opt 66.0000 02152019	0.00	650	0.00	3,150	2,500
02-07-19	0	Sector Spdr-En Cll Opt 67.0000 02152019	0.00	900	0.00	4,700	3,800
02-11-19	0	Alphabet Inc Cll Opt1160.000 02152019	0.00	725	0.00	6,260	5,535
02-11-19	0	Spdr S&p500 Tr Cll Opt277.0000 02152019	0.00	1,500	0.00	14,700	13,200
02-12-19	0	Spdr Rgnl Bkg Cll Opt 54.0000 02152019	0.00	38,875	0.00	6,815	-32,060
02-12-19	0	Mastercard Inc Cll Opt215.0000 02152019	0.00	11,137	0.00	2,802	-8,335
02-12-19	0	Vaneck Vectors Cll Opt 97.0000 02152019	0.00	61,035	0.00	5,915	-55,120
02-13-19	0	Spdr Rgnl Bkg Cll Opt 55.0000 02152019	0.00	14,950	0.00	5,100	-9,850
02-13-19	0	Vaneck Vectors Cll Opt 99.0000 02152019	0.00	55,674	0.00	10,300	-45,374
02-15-19	-55	Facebook Inc Cll Opt165.0000 02152019	0.00	0	0.00	5,432	5,432
02-19-19	4,500	Visa Inc Com Cl A	46.23	208,025	144.50	650,259	442,234
02-21-19	0	Apple Inc Cll Opt190.0000 03152019	0.00	575	0.00	3,547	2,973
02-21-19	0	Amazon Com Inc Cll Opt1850.000 03152019	0.00	705	0.00	8,125	7,420
02-28-19	0	Sector Spdr-En Cll Opt 69.0000 03152019	0.00	1,500	0.00	7,101	5,601
TOTAL				515,072		787,007	271,934

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
02-06-19		Pool A Cash		300,000			
TOTAL				300,000			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
02-28-19		Pool A Cash		14,217			
TOTAL				14,217			

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
02-28-19		Pool A Cash		10			
TOTAL				10			

ATTACHMENT D
City of Sacramento
TRANSACTION SUMMARY
SHRA Investment Pool D
From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
02-08-19	2,725,000	Metropolitan Life Global Fdg I 2.000% Due 04-14-20	99.17	2,702,464			
02-21-19	250,000	San Francisco Calif City & Cnt 2.833% Due 01-01-22	100.00	250,000			
TOTAL				2,952,464			

City of Sacramento
TRANSACTION SUMMARY
SHRA Investment Pool D
 From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
02-08-19	2,400,000	National Rural Utils Coop Fin 1.650% Due 02-08-19	101.34	2,432,184	100.00	2,400,000	-32,184
TOTAL				2,432,184		2,400,000	-32,184

City of Sacramento
TRANSACTION SUMMARY
SHRA Investment Pool D
 From 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
02-11-19		Fidelity Fund		126,787			
02-13-19		Fidelity Fund		84,882			
TOTAL				211,669			

ATTACHMENT E
City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Banking
From 02-01-19 To 02-28-19

<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 02-01-19 To 02-28-19

<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 02-01-19 To 02-28-19

<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 02-01-19 To 02-28-19

<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 02-01-19 To 02-28-19

<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 02-01-19 To 02-28-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
02-01-19		Pool A Cash		4,301,927			
02-22-19		Pool A Cash		8,000,000			
TOTAL				12,301,927			

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority Hurst Trust
From 02-01-19 To 02-28-19

<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 02-01-19 To 02-28-19

<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!