



City Council Report

915 I Street, 1st Floor
Sacramento, CA 95814

www.cityofsacramento.org

File ID: 2019-00915

June 25, 2019

Consent Item 03

Title: May 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 May 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 April 30, 2019 was \$1,370,912,075, while the market value of the Portfolio on May 31, 2019 was \$1,437,862,637. The yield of the Portfolio in May 2019 was 2.56%. There were 31 total transactions for the period (17 purchases, 2 sales, 3 calls and 9 maturities). The estimated duration of the Portfolio as of May 31, 2019 is 1.58 years.

Local Business Enterprise (LBE): Not applicable.

ATTACHMENT A
City of Sacramento
Summary of Transactions
May-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	\$ 84,078,581	\$ -	\$ -	\$ -	\$ 84,078,581
Sales	3,198,591	-	-	-	3,198,591
Calls	14,985,000	-	-	-	14,985,000
Maturities	32,643,226	-	-	-	32,643,226
Contributions	140,270,177	-	-	-	140,270,177
Withdrawals	79,236,486	-	18,697	1,880	79,257,063
Total	\$ 354,412,061	\$ -	\$ 18,697	\$ 1,880	\$ 354,432,638

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	\$ -	\$ -	\$ 68,443	\$ -	\$ 68,443
Sales	-	1,170,033	12,857	-	1,182,890
Calls	-	-	-	-	-
Maturities	35,198	-	-	-	35,198
Expenses	112	-	-	-	112
Contributions	-	-	-	-	-
Withdrawals	299,429	1,026,824	6,776	-	1,333,029
Total	\$ 334,739	\$ 2,196,857	\$ 88,076	\$ -	\$ 2,619,672

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

SHRA Investment Pool Fund:

	<u>Pool D</u>	<u>Total</u>
Purchases	\$ 1,027,490	\$ 1,027,490
Sales	-	-
Calls	-	-
Maturities	3,000,000	3,000,000
Contributions	126,787	126,787
Withdrawals	-	-
Total	<u>\$ 4,154,277</u>	<u>\$ 4,154,277</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	-	-	3,314,112	-	-	3,314,112
Withdrawals	-	-	3,500,000	-	-	3,500,000
Total	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 6,814,112</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 6,814,112</u>

GRAND TOTAL **\$ 368,020,699**

ATTACHMENT B
City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
05-02-19	1,400,000	Citibank NA 2.100% Due 06-12-20	99.36	1,391,012			
05-02-19	5,000,000	Coca Cola Company 2.580% Due 01-17-20	98.14	4,906,833			
05-02-19	5,000,000	HSBC Finance 2.530% Due 01-24-20	98.13	4,906,531			
05-10-19	10,000,000	United Parcel 2.420% Due 01-14-20	98.35	9,834,633			
05-16-19	5,000,000	Barclays Bank Plc 3.150% Due 05-20-24	100.00	5,000,000			
05-17-19	5,000,000	Bank Amer Corp 2.503% Due 10-21-22	98.86	4,943,200			
05-17-19	5,000,000	HSBC Finance 2.530% Due 01-24-20	98.29	4,914,600			
05-21-19	3,000,000	Hershey Co 2.625% Due 05-01-23	99.87	2,996,100			
05-22-19	5,000,000	Walt Disney Company 2.470% Due 09-25-19	99.14	4,957,118			
05-22-19	5,000,000	Exxon Mobil Corp 2.400% Due 07-25-19	99.58	4,979,000			
05-22-19	10,000,000	IBM Corp 2.460% Due 11-21-19	98.76	9,875,633			
05-23-19	5,000,000	Daimler Finance North Amer Llc 3.350% Due 02-22-23	101.22	5,061,200			
05-24-19	5,000,000	IBM Corp 2.480% Due 12-09-19	98.63	4,931,456			
05-28-19	5,000,000	Oracle Corp 1.900% Due 09-15-21	98.55	4,927,600			
05-28-19	3,000,000	Bank Of America Corp 3.000% Due 05-30-24	100.00	3,000,000			
05-30-19	2,495,000	Boeing Co 2.125% Due 03-01-22	98.71	2,462,814			
05-30-19	5,000,000	Oracle Corp 2.500% Due 05-15-22	99.82	4,990,850			
TOTAL				84,078,581			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
05-01-19	200,536	California St Dept Wtr Res Pwr 1.713% Due 05-01-21	99.03	198,591	100.00	200,536	1,945
05-29-19	3,000,000	Wells Fargo & Co 2.000% Due 06-07-21	100.00	3,000,000	100.00	3,000,000	0
TOTAL				3,198,591		3,200,536	1,945

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CALLS							
05-02-19	5,000,000	Federal Home Loan Bank 3.050% Due 11-02-20	100.00	5,000,000	100.00	5,000,000	0
05-22-19	3,000,000	JP Morgan Chase Bank Na 3.250% Due 05-22-20	99.50	2,985,000	100.00	3,000,000	15,000
05-28-19	7,000,000	UBS Ag London 3.000% Due 12-28-19	100.00	7,000,000	100.00	7,000,000	0
TOTAL				14,985,000		15,000,000	15,000

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
05-01-19	4,820,000	California St For Previous Iss 2.250% Due 05-01-19	101.10	4,873,126	100.00	4,820,000	-53,126
05-06-19	5,000,000	Societe Generale 2.520% Due 05-06-19	98.31	4,915,300	98.31	4,915,300	0
05-07-19	5,000,000	JP Morgan Securities LLC 2.560% Due 05-07-19	98.27	4,913,600	98.27	4,913,600	0
05-15-19	750,000	Univ Calif Regts Med Ctr Poole 1.149% Due 05-15-19	100.00	750,000	100.00	750,000	0
05-15-19	250,000	University Calif Revs For Prev 2.003% Due 05-15-19	100.00	250,000	100.00	250,000	0
05-16-19	5,000,000	Federal Farm Credit Bank 1.170% Due 05-16-19	100.00	5,000,000	100.00	5,000,000	0
05-18-19	5,000,000	Caterpillar Financial Services Corp 1.350% Due 05-18-19	98.94	4,946,800	100.00	5,000,000	53,200
05-20-19	4,000,000	Toyota Motor Credit Corp 1.400% Due 05-20-19	99.86	3,994,400	100.00	4,000,000	5,600
05-31-19	3,000,000	Barclays Bank Plc 2.000% Due 05-31-19	100.00	3,000,000	100.00	3,000,000	0
TOTAL				32,643,226		32,648,900	5,674

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
05-01-19		JP Morgan Chase Cash		25,871			
05-01-19		JP Morgan Chase Cash		2,705,059			
05-02-19		JP Morgan Chase Cash		4,988,425			
05-03-19		JP Morgan Chase Cash		2,836,778			
05-06-19		JP Morgan Chase Cash		5,643,218			
05-07-19		JP Morgan Chase Cash		2,595,477			
05-08-19		JP Morgan Chase Cash		2,109,935			
05-09-19		JP Morgan Chase Cash		387,983			
05-10-19		JP Morgan Chase Cash		1,808,166			
05-13-19		JP Morgan Chase Cash		4,698,051			
05-13-19		Fidelity Fund		952,695			
05-14-19		JP Morgan Chase Cash		2,292,527			
05-15-19		JP Morgan Chase Cash		2,806,807			
05-17-19		JP Morgan Chase Cash		61,846,827			
05-20-19		JP Morgan Chase Cash		2,567,529			
05-20-19		Fidelity Fund		4,812			
05-21-19		JP Morgan Chase Cash		3,817,145			
05-22-19		JP Morgan Chase Cash		2,552,646			
05-23-19		JP Morgan Chase Cash		7,186,264			
05-24-19		JP Morgan Chase Cash		12,647,250			
05-28-19		JP Morgan Chase Cash		2,249,868			
05-29-19		JP Morgan Chase Cash		8,078,452			
05-30-19		JP Morgan Chase Cash		5,031,883			
05-31-19		JP Morgan Chase Cash		2,655			
05-31-19		Fidelity Fund		2,053			
05-31-19		Fidelity Fund		1,880			
05-31-19		Fidelity Fund		18,697			
05-31-19		Fidelity Fund		309,180			
05-31-19		Fidelity Fund		26,824			
05-31-19		Fidelity Fund		75,219			
TOTAL				140,270,177			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
05-01-19		JP Morgan Chase Cash		2,964,311			
05-02-19		JP Morgan Chase Cash		4,578,376			
05-03-19		JP Morgan Chase Cash		4,460,871			
05-06-19		JP Morgan Chase Cash		50,000			
05-06-19		JP Morgan Chase Cash		1,245,933			
05-07-19		JP Morgan Chase Cash		2,450,000			
05-07-19		JP Morgan Chase Cash		10,565,233			
05-07-19		Fidelity Fund		10,000			
05-08-19		JP Morgan Chase Cash		4,748,268			
05-09-19		JP Morgan Chase Cash		1,503,608			
05-10-19		JP Morgan Chase Cash		1,678,170			
05-13-19		JP Morgan Chase Cash		1,960,421			
05-14-19		JP Morgan Chase Cash		1,156,021			
05-15-19		JP Morgan Chase Cash		1,900,988			
05-16-19		JP Morgan Chase Cash		3,274,509			
05-17-19		JP Morgan Chase Cash		1,000,000			
05-17-19		JP Morgan Chase Cash		973,042			
05-20-19		JP Morgan Chase Cash		3,574,393			
05-21-19		JP Morgan Chase Cash		11,314,056			
05-22-19		JP Morgan Chase Cash		4,200,187			
05-23-19		JP Morgan Chase Cash		1,784,189			
05-24-19		JP Morgan Chase Cash		1,673,284			
05-28-19		JP Morgan Chase Cash		1,713,368			
05-29-19		JP Morgan Chase Cash		5,686,793			
05-30-19		JP Morgan Chase Cash		1,346,288			
05-31-19		JP Morgan Chase Cash		3,424,177			
TOTAL				79,236,486			

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
From 05-01-19 To 05-31-19

<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 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
05-31-19		Pool A Cash		18,697			
TOTAL				18,697			

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
05-31-19		Pool A Cash		1,880			
TOTAL				1,880			

ATTACHMENT C
City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
05-01-19	18,699	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	18,699	100.00	18,699	0
05-15-19	145	Gnma Pool #439515 7.000% Due 03-15-27	98.06	142	100.00	145	3
05-15-19	77	Gnma Pool #450066 7.500% Due 12-15-26	99.34	77	100.00	77	1
05-15-19	15,248	Gnma Pool #550718 5.000% Due 11-15-35	97.31	14,838	100.00	15,248	410
05-15-19	199	Gnma Pool #320296 8.000% Due 03-15-22	98.19	195	100.00	199	4
05-15-19	244	Gnma Pool #329837 7.500% Due 11-15-22	98.47	240	100.00	244	4
05-15-19	718	Gnma Pool #648348 5.500% Due 10-15-35	99.66	716	100.00	718	2
05-28-19	292	Fannie Mae Pool #256393 6.000% Due 09-01-36	99.67	291	100.00	292	1
TOTAL				35,198		35,622	424

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
EXPENSES							
05-01-19		Portfolio Investment Fees Payable		112			
TOTAL				112			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
05-31-19		Pool A Cash		299,429			
TOTAL				299,429			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
05-09-19	100,000	Alps Etf Tr Alerian Mlp	11.70	1,170,033	9.53	952,695	-217,338
TOTAL				1,170,033		952,695	-217,338

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
05-13-19		Pool A Cash		1,000,000			
05-31-19		Pool A Cash		26,824			
TOTAL				1,026,824			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
05-01-19	-30	Boeing Company Cll Opt400.0000 05172019	1.04	-3,120			
05-01-19	10	Alphabet Inc Cll Opt1300.000 05172019	0.25	255			
05-01-19	200	Sector Spdr-En Cll Opt 71.5000 05172019	0.02	500			
05-06-19	170	Vaneck Vectors Cll Opt124.0000 05172019	0.05	935			
05-07-19	30	Boeing Company Cll Opt400.0000 05172019	0.15	465			
05-08-19	200	Vaneck Vectors Cll Opt120.0000 05172019	0.10	2,100			
05-09-19	250	Spdr Rgnl Bkg Cll Opt 58.0000 05172019	0.04	925			
05-13-19	10	Amazon Com Inc Cll Opt2000.000 05172019	0.37	375			
05-13-19	100	Paypal Hldgs I Cll Opt115.0000 05172019	0.04	449			
05-14-19	-10	Amazon Com Inc Cll Opt2000.000 06212019	11.03	-11,035			
05-14-19	60	Mastercard Inc Cll Opt255.0000 05172019	0.11	690			
05-14-19	-60	Mastercard Inc Cll Opt265.0000 06212019	0.69	-4,170			
05-14-19	-25	Paypal Hldgs I Cll Opt120.0000 06212019	0.43	-1,087			
05-14-19	-53	Vaneck Vectors Cll Opt118.0000 06212019	0.44	-2,309			
05-15-19	-200	Spdr S&p500 Tr Cll Opt298.0000 06212019	0.48	-9,700			
05-16-19	-200	Spdr S&p500 Tr Cll Opt301.0000 06212019	0.40	-8,000			
05-17-19	-35	Boeing Company Cll Opt390.0000 06212019	2.04	-7,157			
05-17-19	-50	Home Depot Inc Cll Opt205.0000 06212019	0.85	-4,275			
05-20-19	-100	Spdr Rgnl Bkg Cll Opt 57.0000 06212019	0.23	-2,350			
05-20-19	-25	Paypal Hldgs I Cll Opt120.0000 06212019	0.83	-2,087			
05-21-19	-55	Apple Inc Cll Opt202.5000 06212019	1.10	-6,037			
05-21-19	-55	Facebook Inc Cll Opt197.5000 06212019	1.24	-6,802			
05-21-19	-150	Ishare Rus2000 Cll Opt161.0000 06212019	0.38	-5,665			
05-23-19	53	Vaneck Vectors Cll Opt118.0000 06212019	0.03	185			
05-28-19	200	Spdr S&p500 Tr Cll Opt301.0000 06212019	0.05	1,100			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 05-01-19 To 05-31-19

<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>
05-29-19	150	Ishare Rus2000 Cll Opt161.0000 06212019	0.06	975			
05-30-19	55	Apple Inc Cll Opt202.5000 06212019	0.10	577			
05-30-19	-10	Amazon Com Inc Cll Opt1930.000 06212019	7.50	-7,505			
05-30-19	10	Amazon Com Inc Cll Opt2000.000 06212019	1.77	1,775			
05-30-19	100	Spdr Rgnl Bkg Cll Opt 57.0000 06212019	0.04	450			
05-30-19	200	Spdr S&p500 Tr Cll Opt298.0000 06212019	0.05	1,100			
TOTAL				-68,443			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
05-01-19	0	Alphabet Inc Cll Opt1300.000 05172019	0.00	255	0.00	7,985	7,730
05-01-19	0	Sector Spdr-En Cll Opt 71.5000 05172019	0.00	500	0.00	4,500	4,000
05-06-19	0	Vaneck Vectors Cll Opt124.0000 05172019	0.00	935	0.00	10,130	9,195
05-07-19	0	Boeing Company Cll Opt400.0000 05172019	0.00	465	0.00	3,120	2,655
05-08-19	0	Vaneck Vectors Cll Opt120.0000 05172019	0.00	2,100	0.00	19,740	17,640
05-09-19	0	Spdr Rgnl Bkg Cll Opt 58.0000 05172019	0.00	925	0.00	5,505	4,580
05-13-19	0	Amazon Com Inc Cll Opt2000.000 05172019	0.00	375	0.00	14,561	14,186
05-13-19	0	Paypal Hldgs I Cll Opt115.0000 05172019	0.00	449	0.00	11,010	10,561
05-14-19	0	Mastercard Inc Cll Opt255.0000 05172019	0.00	690	0.00	5,478	4,788
05-17-19	-55	Apple Inc Cll Opt215.0000 05172019	0.00	0	0.00	7,778	7,778
05-17-19	-55	Facebook Inc Cll Opt200.0000 05172019	0.00	0	0.00	5,472	5,472
05-17-19	-75	Ishare Rus2000 Cll Opt164.0000 05172019	0.00	0	0.00	3,037	3,037
05-23-19	0	Vaneck Vectors Cll Opt118.0000 06212019	0.00	185	0.00	2,309	2,123
05-28-19	0	Spdr S&p500 Tr Cll Opt301.0000 06212019	0.00	1,100	0.00	8,000	6,900
05-29-19	0	Ishare Rus2000 Cll Opt161.0000 06212019	0.00	975	0.00	5,665	4,690
05-30-19	0	Apple Inc Cll Opt202.5000 06212019	0.00	577	0.00	6,037	5,460
05-30-19	0	Amazon Com Inc Cll Opt2000.000 06212019	0.00	1,775	0.00	11,035	9,260
05-30-19	0	Spdr Rgnl Bkg Cll Opt 57.0000 06212019	0.00	450	0.00	2,350	1,900
05-30-19	0	Spdr S&p500 Tr Cll Opt298.0000 06212019	0.00	1,100	0.00	9,700	8,600
TOTAL				12,857		143,411	130,554

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
05-31-19		Pool A Cash		6,776			
TOTAL				6,776			

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 05-01-19 To 05-31-19

<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 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
05-03-19	1,000,000	JP Morgan Chase & Co 3.625% Due 05-13-24	102.75	1,027,490			
TOTAL				1,027,490			

City of Sacramento
TRANSACTION SUMMARY
SHRA Investment Pool D
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
05-16-19	3,000,000	Federal Farm Credit Bank 1.170% Due 05-16-19	100.00	3,000,000	100.00	3,000,000	0
TOTAL				3,000,000		3,000,000	0

City of Sacramento
TRANSACTION SUMMARY
SHRA Investment Pool D
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
05-03-19		Fidelity Fund		126,787			
TOTAL				126,787			

ATTACHMENT E
City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Banking
From 05-01-19 To 05-31-19

<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 05-01-19 To 05-31-19

<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 05-01-19 To 05-31-19

<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 05-01-19 To 05-31-19

<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 05-01-19 To 05-31-19

<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 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
05-17-19		Pool A Cash		3,314,112			
TOTAL				3,314,112			

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority
From 05-01-19 To 05-31-19

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
05-06-19		Pool A Cash		50,000			
05-07-19		Pool A Cash		2,450,000			
05-17-19		Pool A Cash		1,000,000			
TOTAL				3,500,000			

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority Hurst Trust
From 05-01-19 To 05-31-19

<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 05-01-19 To 05-31-19

<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!