



REPORT TO COUNCIL

City of Sacramento

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

CONSENT
December 1, 2009

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

Title: October 2009 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: 0900

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

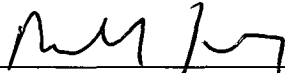
Rationale for Recommendation: The City Treasurer is responsible for investing and reporting in accordance with the authority granted by City Charter Section 73, City Council ordinances and resolutions, and applicable state law.

Financial Considerations: The monthly investment report sets forth the monthly transactions of the City Treasurer's Office Investment Pool A funds. Portfolio value on October 1, 2009 was \$623,458,781 and at month end the value was \$594,444,397. The interest yield for the month was 2.12%. There were 24 total number of transactions for the period (10 buys, 2 calls, and 12 maturities). The estimated duration of the portfolio is 1.5 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
Investment Operations Analyst

Approved by: 
Lydia Abreu
Investment and Operations Manager

Recommendation Approved:



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 October 31, 2009 are attached as follows:

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**City of Sacramento
Summary of Transactions
October-09**

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	\$ 79,161,078	\$ 45,495	\$ 34,743	\$ -	\$ 79,241,316
Sales	-	-	59,326	-	59,326
Maturities	103,601,686	-	-	27	103,601,713
Calls	9,988,650	-	-	-	9,988,650
Contributions	51,721,247	-	-	-	51,721,247
Withdrawals	82,179,487	-	7,409	1,040	82,187,936
Total	\$ 326,652,148	\$ 45,495	\$ 101,478	\$ 1,067	\$ 326,800,188

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	\$ 17,524,040	\$ -	\$ -	\$ -	\$ -	\$ 17,524,040
Sales	-	-	-	-	-	-
Maturities	29,626,547	-	-	-	-	29,626,547
Calls	-	-	-	-	-	-
Contributions	4,000,000	-	-	-	-	4,000,000
Withdrawals	16,700,000	-	-	-	-	16,700,000
Total	\$ 67,850,587	\$ -	\$ -	\$ -	\$ -	\$ 67,850,587

	<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 \$ 67,850,587

**City of Sacramento
Summary of Transactions
October-09**

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	\$ -	\$ -	\$ 11,194,044	\$ 961,790	\$ 12,155,834
Sales	4,928,850	2,869,085	2,796,813		10,594,748
Expenses	688	-	-	-	688
Maturities	307,880	-	-	-	307,880
Calls	-	-	-	-	-
Contributions	-	-	-	-	-
Withdrawals	4,471,878	977,227	2,457,090	803,940	8,710,135
Total	\$ 9,709,296	\$ 3,846,312	\$ 16,447,947	\$ 1,765,730	\$ 31,769,285

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	165,000			165,000
Total	\$ 165,000	\$ -	\$ -	\$ 165,000

All Other Funds:

	<u>United Way</u>	<u>American River</u>	<u>TNBC</u>	<u>SPLA</u>	<u>Total</u>
Purchases	\$ 95,949	\$ -	\$ -	\$ -	\$ 95,949
Sales	225,626	-	-	-	225,626
Expenses	3,046	-	-	-	3,046
Maturities	-	-	-	-	-
Calls	-	-	-	-	-
Contributions	-	-	-	-	-
Withdrawals	-	-	-	4,100,000	4,100,000
Total	\$ 324,621	\$ -	\$ -	\$ 4,100,000	\$ 4,424,621

GRAND TOTAL

\$ 431,009,681

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 10-01-09 To 10-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
10/01/09	California St Go Bds 5.250% Due 04-01-14	7,000,000	\$ 7,372,660
10/02/09	California (State Of) 0.550% Due 12-07-09	10,000,000	10,000,000
10/08/09	California St Go Bds 3.750% Due 10-01-13	10,000,000	10,000,000
10/08/09	California St Go Bds 4.850% Due 10-01-14	10,000,000	10,094,100
10/13/09	Toyota Motor Credit Corp 0.070% Due 10-15-09	6,000,000	5,999,977
10/21/09	Freddie Mac 0.130% Due 02-23-10	11,700,000	11,694,719
10/22/09	National Rural Utilities 0.170% Due 11-05-09	5,000,000	4,999,669
10/26/09	HSBC Finance 0.050% Due 10-30-09	4,000,000	3,999,978
10/29/09	Toyota Motor Credit Corp 0.060% Due 10-30-09	15,000,000	14,999,975
TOTAL PURCHASES		78,700,000	\$ 79,161,078
<u>CALLS</u>			
10/01/09	Fannie Mae 1.500% Due 07-01-11	5,000,000	\$ 4,991,150
10/01/09	Fannie Mae 1.600% Due 07-01-11	5,000,000	4,997,500
TOTAL CALLS		10,000,000	\$ 9,988,650
<u>MATURITIES</u>			
10/02/09	California (State of) 2.000% Due 10-02-09	10,000,000	\$ 10,000,000
10/05/09	Federal Home Loan Bank 0.450% Due 10-05-09	7,500,000	7,483,031

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 10-01-09 To 10-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
10/05/09	Freddie Mac 0.230% Due 10-05-09	4,000,000	3,996,422
10/06/09	Toyota Motor Credit Corp 0.300% Due 10-06-09	3,200,000	3,197,280
10/15/09	Toyota Motor Credit Corp 0.070% Due 10-15-09	6,000,000	5,999,977
10/16/09	Federal Home Loan Bank 0.070% Due 10-16-09	8,000,000	7,999,673
10/20/09	Federal Home Loan Bank 0.420% Due 10-20-09	13,000,000	12,971,183
10/21/09	Deutsche Bank NY 0.476% Due 10-21-09	10,000,000	10,000,000
10/22/09	U. S. Treasury Bill 0.430% Due 10-22-09	13,000,000	12,968,323
10/29/09	U. S. Treasury Bill 0.280% Due 10-29-09	10,000,000	9,985,844
10/30/09	HSBC Finance 0.050% Due 10-30-09	4,000,000	3,999,978
10/30/09	Toyota Motor Credit Corp 0.060% Due 10-30-09	15,000,000	14,999,975

TOTAL MATURITIES

103,700,000	\$ 103,601,686
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CONTRIBUTIONS

10/01/09	B Of A Cash	\$ 4,030,489
10/01/09	Fidelity Fund	3,304
10/01/09	Fidelity Fund	828
10/01/09	Fidelity Fund	123
10/01/09	Fidelity Fund	263,437
10/01/09	Fidelity Fund	12,300
10/01/09	Fidelity Fund	20,400
10/02/09	B Of A Cash	435,043
10/05/09	B Of A Cash	25,738
10/05/09	B Of A Cash	2,054,819
10/06/09	B Of A Cash	1,526,001
10/07/09	B Of A Cash	3,518
10/07/09	Fidelity Fund	40
10/07/09	Fidelity Fund	6,750

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 10-01-09 To 10-31-09**

Trade Date	Security	Quantity	Total Cost
10/08/09	B Of A Cash		1,891,633
10/08/09	Fidelity Fund		553
10/08/09	Fidelity Fund		1,008,844
10/09/09	B Of A Cash		1,772,677
10/09/09	Fidelity Fund		1,854
10/09/09	Fidelity Fund		693
10/09/09	Fidelity Fund		598
10/09/09	Fidelity Fund		61,735
10/13/09	B Of A Cash		6,017,527
10/13/09	Fidelity Fund		4,039,156
10/13/09	Fidelity Fund		47
10/14/09	B Of A Cash		2,502,389
10/14/09	Fidelity Fund		57,047
10/14/09	Fidelity Fund		2,345,171
10/15/09	B Of A Cash		44,127
10/15/09	B Of A Cash		2,964
10/15/09	Fidelity Fund		445
10/15/09	Fidelity Fund		127
10/15/09	Fidelity Fund		32
10/15/09	Fidelity Fund		243,071
10/15/09	Fidelity Fund		5,145
10/15/09	Fidelity Fund		4,093
10/15/09	Fidelity Fund		4,595
10/15/09	Fidelity Fund		544
10/15/09	Fidelity Fund		9,390
10/16/09	B Of A Cash		1,958,491
10/16/09	Fidelity Fund		1,103,014
10/19/09	B Of A Cash		1,675,624
10/20/09	B Of A Cash		1,137,078
10/20/09	Fidelity Fund		34
10/20/09	Fidelity Fund		132
10/20/09	Fidelity Fund		3,667
10/21/09	B Of A Cash		443,056
10/22/09	B Of A Cash		2,440,018
10/23/09	B Of A Cash		2,203,901
10/23/09	Fidelity Fund		1,000,135
10/26/09	B Of A Cash		4,450,732
10/26/09	Fidelity Fund		200
10/26/09	Fidelity Fund		200

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 10-01-09 To 10-31-09**

Trade Date	Security	Quantity	Total Cost
10/26/09	Fidelity Fund		125
10/26/09	Fidelity Fund		96,061
10/26/09	Fidelity Fund		10,000
10/27/09	B Of A Cash		1,620,534
10/27/09	Fidelity Fund		936,112
10/28/09	B Of A Cash		2,828,381
10/29/09	B Of A Cash		1,296,544
10/29/09	Fidelity Fund		60,900
10/30/09	B Of A Cash		42,200
10/30/09	Fidelity Fund		717
10/30/09	Fidelity Fund		154
10/30/09	Fidelity Fund		15,990
TOTAL CONTRIBUTIONS			\$ 51,721,247

WITHDRAWALS

10/01/09	B Of A Cash		\$ 2,445,067
10/01/09	Fidelity Fund		200
10/02/09	B Of A Cash		1,000,000
10/02/09	B Of A Cash		1,455,624
10/05/09	B Of A Cash		1,310,116
10/06/09	B Of A Cash		11,060,111
10/07/09	B Of A Cash		3,371,800
10/08/09	B Of A Cash		838,051
10/09/09	B Of A Cash		6,661,646
10/09/09	Fidelity Fund		2,470,387
10/13/09	B Of A Cash		3,900,261
10/14/09	B Of A Cash		1,240,223
10/15/09	B Of A Cash		1,517,439
10/16/09	B Of A Cash		1,100,000
10/16/09	B Of A Cash		1,045,306
10/16/09	Fidelity Fund		13,516
10/16/09	Fidelity Fund		2,204,698
10/19/09	B Of A Cash		1,231,367
10/19/09	Fidelity Fund		1,614,140
10/19/09	Fidelity Fund		481,338
10/20/09	B Of A Cash		8,663,562
10/20/09	Fidelity Fund		448,398

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 10-01-09 To 10-31-09**

Trade Date	Security	Quantity	Total Cost
10/21/09	B Of A Cash		738,739
10/21/09	Fidelity Fund		30,667
10/21/09	Fidelity Fund		112,125
10/21/09	Fidelity Fund		480,452
10/22/09	B Of A Cash		1,147,552
10/22/09	Fidelity Fund		1,183,654
10/23/09	B Of A Cash		1,000,000
10/23/09	B Of A Cash		1,360,380
10/26/09	B Of A Cash		1,331,028
10/27/09	B Of A Cash		2,011,888
10/28/09	B Of A Cash		1,592,797
10/29/09	B Of A Cash		165,000
10/29/09	B Of A Cash		448,497
10/29/09	Fidelity Fund		850,580
10/30/09	B Of A Cash		1,000,000
10/30/09	B Of A Cash		13,903,677
10/30/09	Fidelity Fund		14,531
10/30/09	Fidelity Fund		734,670
TOTAL WITHDRAWALS			\$ 82,179,487
TOTAL TRANSACTIONS		192,400,000	\$ 326,652,148
SUMMARY			
Purchases and Contributions			\$ 130,882,325
Sales, Calls, Maturities and Withdrawals			195,769,823
TOTAL TRANSACTIONS			\$ 326,652,148

City of Sacramento
TRANSACTION SUMMARY
 Ethel Hart Mutual Endowment Fund
 From 10-01-09 To 10-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
10/16/09	Mastercard Inc Cl A	70	\$ 15,773
10/16/09	Visa Inc Com Cl A	200	14,894
10/27/09	Visa Inc Com Cl A	200	14,828
TOTAL PURCHASES		470	\$ 45,495
TOTAL TRANSACTIONS		470	\$ 45,495
SUMMARY			
Purchases and Contributions			\$ 45,495
Sales and Withdrawals			<u> </u>
TOTAL TRANSACTIONS			<u>\$ 45,495</u>

City of Sacramento
TRANSACTION SUMMARY
 Ann Land/Bertha Henschel Endowment Fund
 From 10-01-09 To 10-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
10/13/09	Annaly Cap Mgmt Inc Com	2,000	\$ 34,743
TOTAL PURCHASES		2,000	\$ 34,743
<u>SALES</u>			
10/08/09	Equity Residential Sh Ben Int	1,000	\$ 21,273
10/08/09	Mid-Amer Apt Cmnty Com	601	20,791
10/13/09	Mid-Amer Apt Cmnty Com	499	17,262
TOTAL SALES		2,100	\$ 59,326
<u>WITHDRAWALS</u>			
10/31/09	Pool A Cash		\$ 7,409
TOTAL WITHDRAWALS			\$ 7,409
TOTAL TRANSACTIONS		4,100	\$ 101,478
<u>SUMMARY</u>			
	Purchases and Contributions		\$ 34,743
	Sales and Withdrawals		66,735
TOTAL TRANSACTIONS			\$ 101,478

City of Sacramento
TRANSACTION SUMMARY
 George H. Clark Memorial Scholarship Fund
 From 10-01-09 To 10-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>MATURITIES</u>			
10/20/09	GNMA2 POOL #2754 6.500% Due 05-20-29	27	\$ 27
TOTAL MATURITIES		27	\$ 27
<u>WITHDRAWALS</u>			
10/31/09	Pool A Cash		\$ 1,040
TOTAL WITHDRAWALS			\$ 1,040
TOTAL TRANSACTIONS		27	\$ 1,067
SUMMARY			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		1,067
TOTAL TRANSACTIONS			\$ 1,067

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 10-01-09 To 10-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>Pool D</u>			
<u>PURCHASES</u>			
10/01/09	California St Go Bds 5.250% Due 04-01-14	3,000,000	\$ 3,156,990
10/02/09	California (State Of) 0.550% Due 12-07-09	5,000,000	5,000,000
10/08/09	California St Go Bds 4.850% Due 10-01-14	5,000,000	5,047,050
10/09/09	California St Go Bds 3.750% Due 10-01-13	4,320,000	4,320,000
TOTAL PURCHASES		17,320,000	\$ 17,524,040
<u>MATURITIES</u>			
10/02/09	California (State of) 2.000% Due 10-02-09	5,000,000	\$ 5,000,000
10/05/09	Federal Home Loan Bank 0.450% Due 10-05-09	2,000,000	1,995,475
10/05/09	Freddie Mac 0.230% Due 10-05-09	2,000,000	1,998,211
10/16/09	Federal Home Loan Bank 0.070% Due 10-16-09	2,000,000	1,999,918
10/21/09	Deutsche Bank NY 0.476% Due 10-21-09	5,000,000	5,000,000
10/22/09	U. S. Treasury Bill 0.430% Due 10-22-09	7,000,000	6,982,943
10/26/09	California (State of) 0.750% Due 10-26-09	6,650,000	6,650,000
TOTAL MATURITIES		29,650,000	\$ 29,626,547

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 10-01-09 To 10-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CONTRIBUTIONS</u>			
10/02/09	Local Agency Investment Fund, Pool D		\$ 4,000,000
TOTAL CONTRIBUTIONS			<u>\$ 4,000,000</u>
<u>WITHDRAWALS</u>			
10/01/09	Nations Treasury Fund		\$ 2,000,000
10/07/09	Nations Treasury Fund		1,000,000
10/08/09	Local Agency Investment Fund, Pool D		900,000
10/14/09	Local Agency Investment Fund, Pool D		800,000
10/16/09	Nations Treasury Fund		1,000,000
10/28/09	CalTRUST Money Market		6,000,000
10/28/09	Local Agency Investment Fund, Pool D		2,700,000
10/28/09	Nations Treasury Fund		1,300,000
10/30/09	Local Agency Investment Fund, Pool D		1,000,000
TOTAL WITHDRAWALS			<u>\$ 16,700,000</u>
TOTAL POOL D		<u>67,850,587</u>	<u>\$ 67,850,587</u>

Pool J

No transactions were found!

Pool L

No transactions were found!

Pool M

No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 10-01-09 To 10-31-09

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

No transactions were found!

Pool Q

No transactions were found!

Pool R

No transactions were found!

Pool S

No transactions were found!

Pool T

No transactions were found!

Pool U

No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
 Sacramento Housing and Redevelopment Agency (SHRA)
 From 10-01-09 To 10-31-09

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

No transactions were found!

TOTAL TRANSACTIONS	<u>67,850,587</u>	<u>\$ 67,850,587</u>
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SUMMARY

Purchases and Contributions	\$ 21,524,040
Sales, Calls, Maturities and Withdrawals	<u>46,326,547</u>
TOTAL TRANSACTIONS	<u>\$ 67,850,587</u>

**City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 10-01-09 To 10-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
10/05/09	Harley Davidson Fdg Corp 6.800% Due 06-15-18	1,000,000	\$ 985,770
10/07/09	Harley Davidson Fdg Corp 6.800% Due 06-15-18	4,000,000	3,943,080
TOTAL SALES		5,000,000	\$ 4,928,850
<u>MATURITIES</u>			
10/05/09	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	10,046	\$ 10,046.0
10/15/09	2484 Natomas Park Dr. 7.500% Due 07-01-12	4,682	4,682
10/15/09	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	7,313	7,313
10/15/09	GNMA POOL #439515 7.000% Due 03-15-27	97	95
10/15/09	GNMA POOL #450066 7.500% Due 12-15-26	36	36
10/15/09	GNMA POOL #550718 5.000% Due 11-15-35	93,950	91,425
10/15/09	GNMA POOL #150426 9.000% Due 05-15-16	140	154
10/15/09	GNMA POOL #157445 9.000% Due 06-15-16	224	227
10/15/09	GNMA POOL #167166 9.500% Due 08-15-16	25	25
10/15/09	GNMA POOL #208975 9.500% Due 03-15-17	99	99
10/15/09	GNMA POOL #211421 9.500% Due 04-15-17	150	151
10/15/09	GNMA POOL #320296 8.000% Due 03-15-22	507	498
10/15/09	GNMA POOL #329837 7.500% Due 11-15-22	344	338
10/15/09	GNMA POOL #648348	109,503	109,127

**City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 10-01-09 To 10-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
10/26/09	5.500% Due 10-15-35 GNMA POOL #256393 6.000% Due 09-01-36	83,940	83,664
TOTAL MATURITIES		311,056	\$ 307,880
<u>EXPENSES</u>			
10/05/09	Portfolio Investment Fees Payable		\$ 245
10/15/09	Portfolio Investment Fees Payable		443
TOTAL EXPENSES			\$ 688
<u>WITHDRAWALS</u>			
10/30/09	Pool A Cash		\$ 4,000,000
10/31/09	Pool A Cash		471,878
TOTAL WITHDRAWALS			\$ 4,471,878
TOTAL TRANSACTIONS		5,311,056	\$ 9,709,296
<u>SUMMARY</u>			
	Purchases and Contributions		\$ -
	Sales, Calls, Maturities, Expenses and Withdrawals		9,709,296
TOTAL TRANSACTIONS			\$ 9,709,296

**City of Sacramento
TRANSACTION SUMMARY
Equity Income
From 10-01-09 To 10-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
10/08/09	Equity Residential Sh Ben Int	50,000	\$ 1,151,437
10/08/09	Mid-Amer Apt Cmnty Com	19,000	725,229
10/13/09	Mid-Amer Apt Cmnty Com	26,000	992,419
TOTAL SALES		95,000	\$ 2,869,085
<u>WITHDRAWALS</u>			
10/30/09	Pool A Cash		\$ 800,000
10/31/09	Pool A Cash		177,227
TOTAL WITHDRAWALS			\$ 977,227
TOTAL TRANSACTIONS			\$ 3,846,312
SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		3,846,312
TOTAL TRANSACTIONS			\$ 3,846,312

**City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
From 10-01-09 To 10-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
10/06/09	Alcoa	75,000	\$ 1,040,700.0
10/06/09	Spdr Series Trust Spdr Kbw Ins Etf	30,000	1,084,479
10/06/09	L3 Communications Hldgs	20,000	1,575,106
10/13/09	Mastercard Inc Cl A	5,000	1,087,209
10/13/09	Visa Inc Com Cl A	15,000	1,117,489
10/14/09	Devon Energy Corporation	15,000	1,053,937
10/14/09	Nalco Holding Company Com	25,000	560,202
10/15/09	Nalco Holding Company Com	20,000	448,398
10/16/09	Nalco Holding Company Com	5,000	112,125
10/19/09	Freeport-McMoran Cop & G Cl B	15,000	1,183,654
10/22/09	General Dynamics Corp	5,000	338,870
10/26/09	Monsanto C0 New Com	12,000	850,580
10/27/09	Visa Inc Com Cl A	10,000	741,295
TOTAL PURCHASES		252,000	\$ 11,194,044
<u>SALES</u>			
10/06/09	International Bus Mach	10,000	\$ 1,052,956
10/20/09	Apple Inc.	5,000	702,924
10/22/09	Goldman Sachs Group Com	7,000	1,040,933
TOTAL SALES		22,000	\$ 2,796,813
<u>WITHDRAWALS</u>			
10/30/09	Pool A Cash		\$ 2,400,000
10/31/09	Pool A Cash		57,090
TOTAL WITHDRAWALS			\$ 2,457,090

City of Sacramento
TRANSACTION SUMMARY
 Large Cap Growth
 From 10-01-09 To 10-31-09

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
TOTAL TRANSACTIONS		274,000	\$ 16,447,947

SUMMARY

Purchases and Contributions	\$ 11,194,044
Sales and Withdrawals	<u>5,253,903</u>
TOTAL TRANSACTIONS	<u>\$ 16,447,947</u>

**City of Sacramento
TRANSACTION SUMMARY
International
From 10-01-09 To 10-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
10/14/09	Ishares Inc Msci Australia	20,000	\$ 481,338
10/16/09	Ishares Inc Msci Australia	20,000	480,452
TOTAL PURCHASES		40,000	\$ 961,790
<u>WITHDRAWALS</u>			
10/30/09	Pool A Cash		\$ 800,000
10/31/09	Pool A Cash		3,940
TOTAL WITHDRAWALS			\$ 803,940
TOTAL TRANSACTIONS		\$ 40,000	\$ 1,765,730
SUMMARY			
	Purchases and Contributions		\$ 961,790
	Sales and Withdrawals		803,940
TOTAL TRANSACTIONS			\$ 1,765,730

City of Sacramento
TRANSACTION SUMMARY
 Capitol Area Development Authority (CADA)
 From 10-01-09 To 10-31-09

Trade Date	Security	Quantity	Total Cost
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CADA - Banking

WITHDRAWALS

10/29/09	Pool A Cash		\$ 165,000
TOTAL WITHDRAWALS			\$ 165,000

CADA - Tax Exempt

No transactions were found!

CADA - Taxable

No transactions were found!

TOTAL TRANSACTIONS	\$ 165,000
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SUMMARY

Contributions	\$ -
Withdrawals	165,000
TOTAL TRANSACTIONS	\$ 165,000

City of Sacramento
TRANSACTION SUMMARY
United Way
From 10-01-09 To 10-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
10/06/09	Spdr Series Trust Spdr Kbw Ins Etf	500	\$ 18,085
10/16/09	Mastercard Inc Cl A	85	19,145
10/16/09	Visa Inc Com Cl A	300	22,341
10/26/09	Monsanto C0 New Com	200	14,142
10/27/09	Visa Inc Com Cl A	300	22,236
TOTAL PURCHASES		1,385	\$ 95,949
<u>SALES</u>			
10/06/09	Celgene Corporation	1,000	\$ 49,548
10/06/09	Equinix Inc Com New	500	46,664
10/06/09	International Bus Mach	500	63,610
10/06/09	Transocean Ltd.	400	31,702
10/22/09	Goldman Sachs Group Com	250	34,102
TOTAL SALES		2,650	\$ 225,626
<u>EXPENSES</u>			
10/30/09	After Fee Performance Expense Accounts		\$ 3,046
TOTAL EXPENSES			\$ 3,046
TOTAL TRANSACTIONS		4,035	\$ 324,621
SUMMARY			
	Purchases and Contributions		\$ 95,949
	Sales, Calls, Maturities, Expenses and Withdrawals		228,672
TOTAL TRANSACTIONS			\$ 324,621

City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 10-01-09 To 10-31-09

<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 10-01-09 To 10-31-09

<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 10-01-09 To 10-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
10/02/09	Pool A Cash		\$ 1,000,000
10/16/09	Pool A Cash		1,100,000
10/23/09	Pool A Cash		1,000,000
10/30/09	Pool A Cash		1,000,000
TOTAL WITHDRAWALS			<u>\$ 4,100,000</u>
TOTAL TRANSACTIONS			<u>\$ 4,100,000</u>
 SUMMARY			
	Contributions		\$ -
	Withdrawals		<u>4,100,000</u>
TOTAL TRANSACTIONS			<u>\$ 4,100,000</u>