



## City Council Report

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

Sacramento, CA 95814

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**File ID:** 2018-01176

August 28, 2018

**Consent Item 01**

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**Title:** July 2018 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-Exhibits A to F

Exhibit A – Summary of Transactions

Exhibit B – City Pool a and City Trust Funds

Exhibit C – SCERS

Exhibit D – SHRA Investment Pool

Exhibit E – CADA

Exhibit F – All Other Funds

## 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 July 31, 2018 are listed in Exhibits 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 June 30, 2018 was \$1,096,617,396, while the market value of the Portfolio on July 31, 2018 was \$1,018,006,664. The yield of the Portfolio in July 2018 was 2.12%. There were 21 total transactions for the period (6 purchases, 1 sale, 1 call and 13 maturities). The estimated duration of the Portfolio as of July 31, 2018 is 1.90 years.

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

**EXHIBIT A**  
**City of Sacramento**  
**Summary of Transactions**  
**July-18**

**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>	\$ 24,991,353	\$ -	\$ 91,131	\$ 51,723	\$ 25,134,207
<b>Sales</b>	4,378,362	26,462	50,346	34,066	4,489,236
<b>Calls</b>	1,999,880	-	-	-	1,999,880
<b>Maturities</b>	83,558,966	-	-	-	83,558,966
<b>Contributions</b>	70,784,050	-	-	-	70,784,050
<b>Withdrawals</b>	150,705,147	-	10,365	3,117	150,718,629
<b>Total</b>	<b>\$ 336,417,758</b>	<b>\$ 26,462</b>	<b>\$ 151,842</b>	<b>\$ 88,906</b>	<b>\$ 336,684,968</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>	\$ 41,032	\$ 2,419,740	\$ 2,361,031	\$ -	\$ 4,821,803
<b>Sales</b>	-	2,189,347	2,123,741	-	4,313,088
<b>Calls</b>	-	-	-	-	-
<b>Maturities</b>	23,558	-	-	-	23,558
<b>Expenses</b>	127	-	-	-	127
<b>Contributions</b>	-	-	-	-	-
<b>Withdrawals</b>	436,741	236,192	93,653	56	766,642
<b>Total</b>	<b>\$ 501,458</b>	<b>\$ 4,845,279</b>	<b>\$ 4,578,425</b>	<b>\$ 56</b>	<b>\$ 9,925,218</b>

**City of Sacramento  
Summary of Transactions  
July-18**

**SHRA Investment Pool Fund:**

	<u>Pool D</u>	<u>Total</u>
Purchases	\$ 1,261,356	\$ 1,261,356
Sales	969,834	969,834
Calls	-	-
Maturities	-	-
Contributions	505,384	505,384
Withdrawals	-	-
<b>Total</b>	<b><u>\$ 2,736,574</u></b>	<b><u>\$ 2,736,574</u></b>

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

	<u>CADA</u>	<u>CADA-A</u>	<u>CADA-B</u>	<u>Total</u>
Contributions	\$ -	\$ -	\$ -	\$ -
Withdrawals	-	621,710	645,660	1,267,370
<b>Total</b>	<b><u>\$ -</u></b>	<b><u>\$ 621,710</u></b>	<b><u>\$ 645,660</u></b>	<b><u>\$ 1,267,370</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	-	-	3,000,000	-	-	3,000,000
<b>Total</b>	<b><u>\$ -</u></b>	<b><u>\$ -</u></b>	<b><u>\$ 3,000,000</u></b>	<b><u>\$ -</u></b>	<b><u>\$ -</u></b>	<b><u>\$ 3,000,000</u></b>

**GRAND TOTAL** **\$ 353,614,130**

EXHIBIT B  
City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 07-01-18 To 07-31-18

<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>							
07-09-18	5,000,000	Toronto Dominion Bank NY 2.520% Due 03-12-19	100.01	5,000,335			
07-09-18	5,000,000	Toyota Industries Comm 2.470% Due 03-20-19	98.26	4,913,207			
07-10-18	4,000,000	Metropolitan Transn Auth N Y R 5.269% Due 11-15-20	105.11	4,204,520			
07-13-18	1,050,000	California St Univ Rev 2.982% Due 11-01-21	100.00	1,050,000			
07-19-18	5,000,000	JP Morgan Securities LLC 2.540% Due 03-26-19	98.24	4,912,158			
07-25-18	5,000,000	Coca Cola Company 2.480% Due 04-10-19	98.22	4,911,133			
<b>TOTAL</b>				<b>24,991,353</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
 From 07-01-18 To 07-31-18

<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>							
07-01-18	4,294,500	California Earthquake Auth Rev 2.805% Due 07-01-19	101.95	4,378,362	100.00	4,294,500	-83,862
<b>TOTAL</b>				<b>4,378,362</b>		<b>4,294,500</b>	<b>-83,862</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
 From 07-01-18 To 07-31-18

<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>							
07-02-18	2,000,000	Qualcom Inc 2.100% Due 05-20-20	99.99	1,999,880	100.00	2,000,000	120
<b>TOTAL</b>				<b>1,999,880</b>		<b>2,000,000</b>	<b>120</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 07-01-18 To 07-31-18

<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>							
07-01-18	8,000,000	Florida Hurricane Catastrophe 2.107% Due 07-01-18	101.17	8,093,270	100.00	8,000,000	-93,270
07-05-18	5,000,000	Credit Suisse NY 1.620% Due 07-05-18	98.80	4,939,925	98.80	4,939,925	0
07-11-18	2,000,000	Five Star Bank CD (Non-Negotiable) 0.920% Due 07-11-18	100.00	2,000,000	100.00	2,000,000	0
07-17-18	7,000,000	General Electric Capital Treasury LLC 1.500% Due 07-17-18	98.93	6,925,042	98.93	6,925,042	0
07-18-18	5,000,000	Coca Cola Company 1.470% Due 07-18-18	98.99	4,949,571	98.99	4,949,571	0
07-24-18	5,000,000	Bank Of Montreal Chicago 1.790% Due 07-24-18	100.00	5,000,000	100.00	5,000,000	0
07-24-18	10,000,000	JP Morgan Securities LLC 1.860% Due 07-24-18	98.88	9,888,400	98.88	9,888,400	0
07-25-18	10,000,000	Bank of Tokyo MUFJ 1.550% Due 07-25-18	100.00	10,000,000	100.00	10,000,000	0
07-25-18	10,000,000	Credit Suisse New York 1.740% Due 07-25-18	100.01	10,000,762	100.00	10,000,000	-762
07-25-18	5,000,000	General Electric Capital Treasury LLC 1.600% Due 07-25-18	98.90	4,945,111	98.90	4,945,111	0
07-25-18	5,000,000	JP Morgan Securities LLC 1.920% Due 07-25-18	99.10	4,954,933	99.10	4,954,933	0
07-31-18	7,000,000	JP Morgan Securities LLC 1.780% Due 07-31-18	98.85	6,919,702	98.85	6,919,702	0
07-31-18	5,000,000	Toronto Dominion Bank 1.650% Due 07-31-18	98.84	4,942,250	98.84	4,942,250	0
<b>TOTAL</b>				<b>83,558,966</b>		<b>83,464,934</b>	<b>-94,032</b>



City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 07-01-18 To 07-31-18

<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>							
07-02-18		JP Morgan Chase Cash		25,856			
07-02-18		JP Morgan Chase Cash		3,896,561			
07-03-18		JP Morgan Chase Cash		3,764,373			
07-05-18		JP Morgan Chase Cash		3,728,855			
07-06-18		JP Morgan Chase Cash		3,343,282			
07-09-18		JP Morgan Chase Cash		2,703,308			
07-10-18		JP Morgan Chase Cash		2,377,171			
07-11-18		JP Morgan Chase Cash		2,074,956			
07-12-18		JP Morgan Chase Cash		2,417,540			
07-13-18		JP Morgan Chase Cash		4			
07-16-18		JP Morgan Chase Cash		2,596,564			
07-17-18		JP Morgan Chase Cash		4,956,516			
07-18-18		JP Morgan Chase Cash		3,058,091			
07-20-18		JP Morgan Chase Cash		3,731,559			
07-23-18		JP Morgan Chase Cash		106			
07-23-18		JP Morgan Chase Cash		2,990,018			
07-24-18		JP Morgan Chase Cash		16,111,960			
07-25-18		JP Morgan Chase Cash		2,717,559			
07-27-18		JP Morgan Chase Cash		1,536			
07-30-18		JP Morgan Chase Cash		4,187,088			
07-30-18		Fidelity Fund		2,953			
07-31-18		JP Morgan Chase Cash		5,268,382			
07-31-18		Fidelity Fund		48,669			
07-31-18		Fidelity Fund		3,070			
07-31-18		Fidelity Fund		10,661			
07-31-18		Fidelity Fund		393,485			
07-31-18		Fidelity Fund		229,597			
07-31-18		Fidelity Fund		56			
07-31-18		Fidelity Fund		144,274			
<b>TOTAL</b>				<b>70,784,050</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 07-01-18 To 07-31-18

<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>							
07-02-18		JP Morgan Chase Cash		621,710			
07-02-18		JP Morgan Chase Cash		645,660			
07-02-18		JP Morgan Chase Cash		8,296,963			
07-03-18		JP Morgan Chase Cash		13,553,911			
07-05-18		JP Morgan Chase Cash		5,718,737			
07-06-18		JP Morgan Chase Cash		3,661,247			
07-09-18		JP Morgan Chase Cash		3,419,864			
07-10-18		JP Morgan Chase Cash		2,098,706			
07-11-18		JP Morgan Chase Cash		1,169,811			
07-12-18		JP Morgan Chase Cash		1,824,264			
07-13-18		JP Morgan Chase Cash		2,358,112			
07-16-18		JP Morgan Chase Cash		4,549,521			
07-17-18		JP Morgan Chase Cash		10,526,337			
07-18-18		JP Morgan Chase Cash		4,861,198			
07-19-18		JP Morgan Chase Cash		3,105,282			
07-20-18		JP Morgan Chase Cash		3,000,000			
07-20-18		JP Morgan Chase Cash		576,498			
07-23-18		JP Morgan Chase Cash		1,811,451			
07-24-18		JP Morgan Chase Cash		737,274			
07-25-18		JP Morgan Chase Cash		1,123,072			
07-26-18		JP Morgan Chase Cash		1,810,545			
07-27-18		JP Morgan Chase Cash		56,326,844			
07-30-18		JP Morgan Chase Cash		5,543,333			
07-31-18		JP Morgan Chase Cash		13,364,808			
<b>TOTAL</b>				<b>150,705,147</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ethel Hart Mutual Endowment Fund*  
 From 07-01-18 To 07-31-18

<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>							
07-19-18	550	Philip Morris Intl Inc Com	48.11	26,462	79.50	43,726	17,264
<b>TOTAL</b>				<b>26,462</b>		<b>43,726</b>	<b>17,264</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ann Land/Bertha Henschel Endowment Fund*  
*From 07-01-18 To 07-31-18*

<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>							
07-20-18	740	Ishares Tr Russell 1000 Val	123.15	91,131			
<b>TOTAL</b>				<b>91,131</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ann Land/Bertha Henschel Endowment Fund*  
*From 07-01-18 To 07-31-18*

<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>							
07-19-18	1,150	Philip Morris Intl Inc Com	43.78	50,346	79.50	91,427	41,081
<b>TOTAL</b>				<b>50,346</b>		<b>91,427</b>	<b>41,081</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ann Land/Bertha Henschel Endowment Fund*  
*From 07-01-18 To 07-31-18*

<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>							
07-31-18		Pool A Cash		10,365			
<b>TOTAL</b>				<b>10,365</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*George H. Clark Memorial Scholarship Fund*  
*From 07-01-18 To 07-31-18*

<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>							
07-20-18	420	Ishares Tr Russell 1000 Val	123.15	51,723			
<b>TOTAL</b>				<b>51,723</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*George H. Clark Memorial Scholarship Fund*  
*From 07-01-18 To 07-31-18*

<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>							
07-19-18	650	Philip Morris Intl Inc Com	52.41	34,066	79.50	51,676	17,610
<b>TOTAL</b>				<b>34,066</b>		<b>51,676</b>	<b>17,610</b>



City of Sacramento  
**TRANSACTION SUMMARY**  
*George H. Clark Memorial Scholarship Fund*  
*From 07-01-18 To 07-31-18*

<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>							
07-31-18		Pool A Cash		3,117			
<b>TOTAL</b>				<b>3,117</b>			

EXHIBIT C  
City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
From 07-01-18 To 07-31-18

<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>							
07-11-18	1,500	Spdr Bbg Barc ST High Yield Bond ETF	27.35	41,032			
<b>TOTAL</b>				<b>41,032</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 07-01-18 To 07-31-18*

<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>							
07-02-18	17,715	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	17,715	100.00	17,715	0
07-16-18	134	Gnma Pool #439515 7.000% Due 03-15-27	98.06	131	100.00	134	3
07-16-18	72	Gnma Pool #450066 7.500% Due 12-15-26	99.34	72	100.00	72	0
07-16-18	2,007	Gnma Pool #550718 5.000% Due 11-15-35	97.31	1,953	100.00	2,007	54
07-16-18	185	Gnma Pool #320296 8.000% Due 03-15-22	98.19	182	100.00	185	3
07-16-18	228	Gnma Pool #329837 7.500% Due 11-15-22	98.47	224	100.00	228	3
07-16-18	778	Gnma Pool #648348 5.500% Due 10-15-35	99.66	776	100.00	778	3
07-25-18	2,513	Fannie Mae Pool #256393 6.000% Due 09-01-36	99.67	2,505	100.00	2,513	8
<b>TOTAL</b>				<b>23,558</b>		<b>23,632</b>	<b>75</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 07-01-18 To 07-31-18*

<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>							
07-02-18		Portfolio Investment Fees Payable		127			
<b>TOTAL</b>				<b>127</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 07-01-18 To 07-31-18*

<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>							
07-31-18		Pool A Cash		436,741			
<b>TOTAL</b>				<b>436,741</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Equity Income*  
**SCERS**  
*From 07-01-18 To 07-31-18*

<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>							
07-10-18	8,000	Ishares Tr Russell 1000 Val	123.59	988,729			
07-10-18	5,000	Select Sector Spdr Tr Sbi Healthcare	86.91	434,573			
07-12-18	-370	Cisco Systems Cll Opt 46.0000 08172018	0.34	-12,602			
07-16-18	-190	Citigroup Inc Cll Opt 72.5000 08172018	0.32	-6,175			
07-23-18	4,000	Ishares Tr Russell 1000 Val	123.36	493,427			
07-23-18	6,000	Select Sector Spdr Tr Sbi Healthcare	86.96	521,788			
<b>TOTAL</b>				<b>2,419,740</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Equity Income*  
**SCERS**  
*From 07-01-18 To 07-31-18*

<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>							
07-09-18	16,000	Lilly Eli & Co	73.09	1,169,411	87.96	1,407,282	237,872
07-20-18	8,000	Johnson & Johnson	127.49	1,019,936	125.73	1,005,862	-14,074
<b>TOTAL</b>				<b>2,189,347</b>		<b>2,413,145</b>	<b>223,798</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*Equity Income*  
**SCERS**  
*From 07-01-18 To 07-31-18*

<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>							
07-31-18		Pool A Cash		236,192			
<b>TOTAL</b>				<b>236,192</b>			



City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
From 07-01-18 To 07-31-18

<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>							
07-03-18	-150	Ishares Rs2000 Cll Opt174.0000 08172018	0.49	-7,425			
07-05-18	-55	Facebook Inc Cll Opt220.0000 08172018	1.31	-7,197			
07-05-18	-10	Alphabet Inc Cll Opt1225.000 08172018	8.38	-8,385			
07-05-18	-100	Paypal Hldgs I Cll Opt 95.0000 08172018	0.58	-5,850			
07-05-18	-200	Vaneck Vectors Cll Opt112.0000 08172018	0.43	-8,700			
07-06-18	-55	Apple Inc Cll Opt205.0000 08172018	0.88	-4,867			
07-06-18	-200	Ishare Nas Bio Cll Opt122.0000 08172018	0.53	-10,550			
07-09-18	-35	Boeing Company Cll Opt380.0000 08172018	1.24	-4,357			
07-09-18	-200	Spdr Rgnl Bkg Cll Opt 67.0000 08172018	0.25	-5,100			
07-09-18	-250	Sector Spdr-En Cll Opt 81.0000 08172018	0.38	-9,625			
07-10-18	-14	Amazon Com Inc Cll Opt1960.000 08172018	9.98	-13,979			
07-10-18	-200	Spdr S&p500 Tr Cll Opt287.0000 08172018	0.49	-9,900			
07-13-18	200	Spdr Rgnl Bkg Cll Opt 67.0000 08172018	0.04	900			
07-13-18	10,000	Ishares Tr Nasdq Bio Indx	118.41	1,184,052			
07-13-18	2,000	Spdr Tr Unit Ser 1	279.62	559,231			
07-13-18	10,000	Select Sector Spdr Tr Technology	72.60	725,978			
07-17-18	-170	Vaneck Vectors Cll Opt113.0000 08172018	0.33	-5,695			
07-20-18	100	Sector Spdr-En Cll Opt 81.0000 08172018	0.07	747			
07-23-18	150	Sector Spdr-En Cll Opt 81.0000 08172018	0.06	975			
07-24-18	-35	Mastercard Inc Cll Opt220.0000 08172018	1.28	-4,497			
07-24-18	-200	Spdr S&p500 Tr Cll Opt289.0000 08172018	0.37	-7,500			
07-26-18	55	Facebook Inc Cll Opt220.0000 08172018	0.11	632			
07-30-18	150	Ishares Rs2000 Cll Opt174.0000 08172018	0.07	1,125			
07-30-18	35	Mastercard Inc Cll Opt220.0000 08172018	0.10	367			
07-30-18	100	Paypal Hldgs I Cll Opt 95.0000 08172018	0.06	650			
<b>TOTAL</b>				<b>2,361,031</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
From 07-01-18 To 07-31-18

<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>							
07-12-18	24,000	Spdr Series Trust S&p Biotech	88.26	2,118,344	100.49	2,411,757	293,413
07-13-18	0	Spdr Rgnl Bkg Cll Opt 67.0000 08172018	0.00	900	0.00	5,100	4,200
07-20-18	0	Sector Spdr-En Cll Opt 81.0000 08172018	0.00	747	0.00	3,850	3,103
07-23-18	0	Sector Spdr-En Cll Opt 81.0000 08172018	0.00	975	0.00	5,775	4,800
07-26-18	0	Facebook Inc Cll Opt220.0000 08172018	0.00	632	0.00	7,197	6,565
07-30-18	0	Ishares Rs2000 Cll Opt174.0000 08172018	0.00	1,125	0.00	7,425	6,300
07-30-18	0	Mastercard Inc Cll Opt220.0000 08172018	0.00	367	0.00	4,497	4,130
07-30-18	0	Paypal Hldgs I Cll Opt 95.0000 08172018	0.00	650	0.00	5,850	5,200
<b>TOTAL</b>				<b>2,123,741</b>		<b>2,451,452</b>	<b>327,710</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 07-01-18 To 07-31-18*

<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>							
07-31-18		Pool A Cash		93,653			
<b>TOTAL</b>				<b>93,653</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*International*  
**SCERS**  
*From 07-01-18 To 07-31-18*

<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>							
07-31-18		Pool A Cash		56			
<b>TOTAL</b>				<b>56</b>			

EXHIBIT D  
City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Investment Pool**  
From 07-01-18 To 07-31-18

<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>							
07-10-18	1,200,000	Metropolitan Transn Auth N Y R 5.269% Due 11-15-20	105.11	1,261,356			
<b>TOTAL</b>				<b>1,261,356</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Investment Pool**  
*From 07-01-18 To 07-31-18*

<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>							
07-01-18	947,100	California Earthquake Auth Rev 2.805% Due 07-01-19	102.40	969,834	100.00	947,100	-22,734
<b>TOTAL</b>				<b>969,834</b>		<b>947,100</b>	<b>-22,734</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Investment Pool**  
*From 07-01-18 To 07-31-18*

<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>							
07-11-18		Fidelity Fund		128,862			
07-30-18		Fidelity Fund		376,522			
<b>TOTAL</b>				<b>505,384</b>			

EXHIBIT E  
City of Sacramento  
**TRANSACTION SUMMARY**  
*Capitol Area Development Authority - Banking*  
*From 07-01-18 To 07-31-18*

<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>
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No transactions were found!



City of Sacramento  
**TRANSACTION SUMMARY**  
*Capitol Area Development Authority - Tax Exempt*  
*From 07-01-18 To 07-31-18*

<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>							
07-02-18		Pool A Cash		621,710			
<b>TOTAL</b>				<b>621,710</b>			

City of Sacramento  
**TRANSACTION SUMMARY**  
*Capitol Area Development Authority - Taxable*  
*From 07-01-18 To 07-31-18*

<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>							
07-02-18		Pool A Cash		645,660			
<b>TOTAL</b>				<b>645,660</b>			

EXHIBIT F  
City of Sacramento  
TRANSACTION SUMMARY  
*American River Flood Control District*  
*From 07-01-18 To 07-31-18*

<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 07-01-18 To 07-31-18*

<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 07-01-18 To 07-31-18

<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>							
07-20-18		Pool A Cash		3,000,000			
<b>TOTAL</b>				<b>3,000,000</b>			

City of Sacramento  
TRANSACTION SUMMARY  
*Sacramento Public Library Authority Hurst Trust*  
*From 07-01-18 To 07-31-18*

<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 07-01-18 To 07-31-18

<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!