



City Council Report

915 I Street, 1st Floor

Sacramento, CA 95814

www.cityofsacramento.org

File ID: 2018-01554

December 4, 2018

Consent Item 03

Title: October 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-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 October 31, 2018 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 September 30, 2018 was \$966,045,289, while the market value of the Portfolio on October 31, 2018 was \$947,138,831. The yield of the Portfolio in October 31, 2018 was 2.27%. There were 11 total transactions for the period (5 purchases and 6 maturities). The estimated duration of the Portfolio as of October 31, 2018 is 1.87 years.

Local Business Enterprise (LBE): Not applicable.

**ATTACHMENT A
City of Sacramento
Summary of Transactions
October-18**

Local Agency Funds:

	<u>Pool A</u>	<u>Ethel Hart Trust</u>	<u>Public Trust</u>	<u>George Clark</u>	<u>Total</u>
Purchases	\$ 26,602,312	\$ -	\$ 273,332	\$ -	\$ 26,875,644
Sales	-	345	196,243	258	196,846
Calls	-	-	-	-	-
Maturities	38,281,441	-	-	-	38,281,441
Contributions	72,785,639	1,360	-	1,017	72,788,016
Withdrawals	92,930,826	1,360	5,045	3,360	92,940,591
Total	\$ 230,600,218	\$ 3,065	\$ 474,620	\$ 4,635	\$ 231,082,538

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	\$ 49,153	\$ 2,738,147	\$ 6,660,686	\$ -	\$ 9,447,986
Sales	-	2,474,512	3,037,407	-	5,511,919
Calls	-	-	-	-	-
Maturities	22,869	-	-	-	22,869
Expenses	123	-	-	-	123
Contributions	-	35,815	-	-	35,815
Withdrawals	309,843	298,456	85,788	-	694,087
Total	\$ 381,988	\$ 5,546,930	\$ 9,783,881	\$ -	\$ 15,712,799

**ATTACHMENT A
City of Sacramento
Summary of Transactions
October-18**

SHRA Investment Pool Fund:

	<u>Pool D</u>	<u>Total</u>
Purchases	\$ -	\$ -
Sales	-	-
Calls	-	-
Maturities	-	-
Contributions	53,862	53,862
Withdrawals	-	-
Total	<u>\$ 53,862</u>	<u>\$ 53,862</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	-	-	-	-	-	-
Withdrawals	-	-	3,523,551	1,250	-	3,524,801
Total	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 3,523,551</u>	<u>\$ 1,250</u>	<u>\$ -</u>	<u>\$ 3,524,801</u>

GRAND TOTAL **\$ 250,374,000**

ATTACHMENT B
City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
10-03-18	5,000,000	JP Morgan Securities LLC 2.700% Due 06-04-19	98.24	4,912,250			
10-16-18	5,000,000	JP Morgan Securities LLC 2.700% Due 06-04-19	98.27	4,913,750			
10-17-18	5,000,000	Coca Cola Company 2.590% Due 06-18-19	98.25	4,912,587			
10-22-18	5,000,000	Toronto Dominion Bank NY 2.890% Due 06-18-19	100.01	5,000,649			
10-31-18	7,000,000	Societe Generale 2.700% Due 07-16-19	98.04	6,863,076			
TOTAL				26,602,312			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
10-09-18	10,000,000	BNP Paribas 2.140% Due 10-09-18	98.67	9,866,844	98.67	9,866,844	0
10-15-18	3,000,000	IBM Corporation 7.625% Due 10-15-18	120.86	3,625,800	100.00	3,000,000	-625,800
10-23-18	5,000,000	Coca Cola Company 2.120% Due 10-23-18	98.65	4,932,278	98.65	4,932,278	0
10-23-18	10,000,000	Societe Generale 2.270% Due 10-23-18	98.56	9,856,233	98.56	9,856,233	0
10-30-18	5,000,000	MUFG Bank Ltd New York 2.420% Due 10-30-18	100.00	5,000,000	100.00	5,000,000	0
10-30-18	5,000,000	Toronto Dominion Bank NY 2.350% Due 10-30-18	100.01	5,000,285	100.00	5,000,000	-285
TOTAL				38,281,441		37,655,356	-626,085

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
10-01-18		JP Morgan Chase Cash		25,860			
10-01-18		JP Morgan Chase Cash		3,690,638			
10-02-18		JP Morgan Chase Cash		4,511,159			
10-03-18		JP Morgan Chase Cash		2,967,834			
10-04-18		JP Morgan Chase Cash		1,582,957			
10-05-18		JP Morgan Chase Cash		4,130,253			
10-09-18		JP Morgan Chase Cash		5,764,294			
10-10-18		JP Morgan Chase Cash		3,304,025			
10-11-18		JP Morgan Chase Cash		1,652,615			
10-12-18		JP Morgan Chase Cash		678,806			
10-15-18		JP Morgan Chase Cash		111			
10-16-18		JP Morgan Chase Cash		4,764,186			
10-17-18		JP Morgan Chase Cash		570,927			
10-18-18		JP Morgan Chase Cash		4,876,547			
10-19-18		JP Morgan Chase Cash		1,787,695			
10-22-18		JP Morgan Chase Cash		3,539,576			
10-23-18		JP Morgan Chase Cash		4,613,516			
10-24-18		JP Morgan Chase Cash		14,248,912			
10-24-18		Fidelity Fund		1,650,000			
10-25-18		JP Morgan Chase Cash		290			
10-25-18		JP Morgan Chase Cash		2,182,256			
10-26-18		JP Morgan Chase Cash		1,626,270			
10-29-18		JP Morgan Chase Cash		1,956,464			
10-29-18		Fidelity Fund		2,953			
10-31-18		JP Morgan Chase Cash		1,791,184			
10-31-18		Fidelity Fund		4,392			
10-31-18		Fidelity Fund		2,626			
10-31-18		Fidelity Fund		3,659			
10-31-18		Fidelity Fund		277,689			
10-31-18		Fidelity Fund		449,895			
10-31-18		Fidelity Fund		128,049			
TOTAL				72,785,639			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
10-01-18		JP Morgan Chase Cash		4,611,146			
10-02-18		JP Morgan Chase Cash		1,286,583			
10-02-18		Fidelity Fund		197,595			
10-03-18		JP Morgan Chase Cash		505,760			
10-03-18		Fidelity Fund		405,961			
10-04-18		JP Morgan Chase Cash		1,253,847			
10-05-18		JP Morgan Chase Cash		1,500,000			
10-05-18		JP Morgan Chase Cash		3,048,669			
10-09-18		JP Morgan Chase Cash		12,367,041			
10-10-18		JP Morgan Chase Cash		4,163,612			
10-11-18		JP Morgan Chase Cash		562,972			
10-12-18		JP Morgan Chase Cash		958,504			
10-15-18		JP Morgan Chase Cash		3,997,223			
10-16-18		JP Morgan Chase Cash		1,144,743			
10-17-18		JP Morgan Chase Cash		3,875,339			
10-18-18		JP Morgan Chase Cash		1,710,260			
10-19-18		JP Morgan Chase Cash		2,000,000			
10-19-18		JP Morgan Chase Cash		2,596,916			
10-19-18		Fidelity Fund		176,217			
10-22-18		JP Morgan Chase Cash		5,580,819			
10-23-18		JP Morgan Chase Cash		9,892,370			
10-23-18		Fidelity Fund		1,650,000			
10-24-18		JP Morgan Chase Cash		3,784,307			
10-25-18		JP Morgan Chase Cash		290			
10-25-18		JP Morgan Chase Cash		2,435,539			
10-26-18		JP Morgan Chase Cash		4,850,312			
10-29-18		JP Morgan Chase Cash		4,800,375			
10-29-18		Fidelity Fund		18,472			
10-30-18		JP Morgan Chase Cash		12,922,622			
10-31-18		JP Morgan Chase Cash		633,333			
TOTAL				92,930,826			

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
 From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
10-16-18	30	Garrett Motion Inc Com	11.49	345	15.25	457	113
TOTAL				345		457	113

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
 From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
10-01-18	30	Garrett Motion Inc Com	11.49	345			
10-29-18	50	Resideo Technologies Inc	20.31	1,015			
TOTAL				1,360			

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
 From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
10-01-18	300	Honeywell	109.78	345			
10-29-18	300	Honeywell	108.63	1,015			
TOTAL				1,360			

City of Sacramento
TRANSACTION SUMMARY
Ann Land/Bertha Henschel Endowment Fund
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
10-25-18	75,000	E Trade Financial Corp 4.500% Due 06-20-28	99.44	74,582			
10-25-18	100,000	Keycorp Medium Term Nts Be 4.100% Due 04-30-28	99.31	99,312			
10-25-18	100,000	Unitedhealth Group Inc 3.850% Due 06-15-28	99.44	99,438			
TOTAL				273,332			

City of Sacramento
TRANSACTION SUMMARY
Ann Land/Bertha Henschel Endowment Fund
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
10-22-18	3,000	Ford Mtr Co	10.40	31,199	8.38	25,147	-6,053
10-22-18	750	Ishares US Basic Materials ETF	69.09	51,819	89.94	67,457	15,638
10-22-18	1,500	Microsoft Corp	30.51	45,765	108.90	163,346	117,581
10-30-18	2,000	General Electric Co	33.73	67,460	11.33	22,662	-44,798
TOTAL				196,243		278,611	82,368

City of Sacramento
TRANSACTION SUMMARY
Ann Land/Bertha Henschel Endowment Fund
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
10-31-18		Pool A Cash		5,045			
TOTAL				5,045			

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
10-04-18	0	Garrett Motion Inc Com	13.93	7	17.00	8	2
10-16-18	18	Garrett Motion Inc Com	13.93	251	15.25	274	24
TOTAL				258		283	25

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
10-01-18	18	Garrett Motion Inc Com	13.93	258			
10-29-18	31	Resideo Technologies Inc	24.62	759			
TOTAL				1,017			

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
10-01-18	185	Honeywell	133.09	258			
10-29-18	185	Honeywell	131.70	759			
10-31-18		Pool A Cash		2,343			
TOTAL				3,360			

ATTACHMENT C
City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
10-15-18	1,800	Spdr Bbg Barc ST High Yield Bond ETF	27.31	49,153			
TOTAL				49,153			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
10-01-18	18,005	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	18,005	100.00	18,005	0
10-15-18	136	Gnma Pool #439515 7.000% Due 03-15-27	98.06	133	100.00	136	3
10-15-18	74	Gnma Pool #450066 7.500% Due 12-15-26	99.34	73	100.00	74	0
10-15-18	1,927	Gnma Pool #550718 5.000% Due 11-15-35	97.31	1,875	100.00	1,927	52
10-15-18	189	Gnma Pool #320296 8.000% Due 03-15-22	98.19	186	100.00	189	3
10-15-18	239	Gnma Pool #329837 7.500% Due 11-15-22	98.47	235	100.00	239	4
10-15-18	694	Gnma Pool #648348 5.500% Due 10-15-35	99.66	692	100.00	694	2
10-25-18	1,676	Fannie Mae Pool #256393 6.000% Due 09-01-36	99.67	1,670	100.00	1,676	5
TOTAL				22,869		22,939	70

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
EXPENSES							
10-01-18		Portfolio Investment Fees Payable		123			
TOTAL				123			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
10-31-18		Pool A Cash		309,843			
TOTAL				309,843			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
10-01-18	30,000	Select Sector Spdr Tr Communication	48.79	1,463,571			
10-02-18	70	Home Depot Inc Cll Opt220.0000 10192018	0.13	945			
10-02-18	10,000	Ishares Tr Russell 1000 Val	127.36	1,273,631			
TOTAL				2,738,147			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
10-01-18	20,000	Select Sector Spdr Tr Technology	68.65	1,372,904	75.72	1,514,468	141,565
10-02-18	0	Home Depot Inc Cll Opt220.0000 10192018	0.00	945	0.00	8,058	7,113
10-02-18	29,000	Intel Corp	37.64	1,091,585	48.29	1,400,279	308,694
10-16-18	700	Garrett Motion Inc Com	12.97	9,079	15.22	10,654	1,575
TOTAL				2,474,512		2,933,458	458,947

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
10-01-18	700	Garrett Motion Inc Com	12.97	9,079			
10-29-18	1,167	Resideo Technologies Inc	22.92	26,737			
TOTAL				35,815			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
10-01-18	7,000	Honeywell	123.89	9,079			
10-29-18	7,000	Honeywell	122.60	26,737			
10-31-18		Pool A Cash		262,641			
TOTAL				298,456			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
10-01-18	20,000	Select Sector Spdr Tr Communication	48.80	975,924			
10-02-18	50	Home Depot Inc Cll Opt220.0000 10192018	0.13	675			
10-02-18	150	Ishare Rus2000 Cll Opt175.0000 10192018	0.06	975			
10-02-18	100	Paypal Hldgs I Cll Opt 97.5000 10192018	0.07	750			
10-02-18	40,000	Select Sector Spdr Tr Communication	48.86	1,954,580			
10-02-18	21,000	Select Sector Spdr Tr Technology	75.87	1,593,257			
10-05-18	35	Mastercard Inc Cll Opt232.5000 10192018	0.13	442			
10-05-18	200	Vaneck Vectors Cll Opt113.0000 10192018	0.05	1,100			
10-15-18	55	Apple Inc Cll Opt235.0000 10192018	0.04	247			
10-15-18	-55	Apple Inc Cll Opt240.0000 11162018	1.35	-7,452			
10-15-18	10	Amazon Com Inc Cll Opt2140.000 10192018	0.18	177			
10-15-18	-10	Amazon Com Inc Cll Opt2025.000 11162018	15.41	-15,407			
10-15-18	35	Boeing Company Cll Opt390.0000 10192018	0.08	280			
10-15-18	-35	Boeing Company Cll Opt400.0000 11162018	1.41	-4,935			
10-15-18	55	Facebook Inc Cll Opt180.0000 10192018	0.02	131			
10-15-18	-55	Facebook Inc Cll Opt175.0000 11162018	1.27	-7,006			
10-15-18	10	Alphabet Inc Cll Opt1250.000 10192018	0.05	55			
10-16-18	-10	Alphabet Inc Cll Opt1245.000 11162018	4.24	-4,240			
10-16-18	-200	Ishare Nas Bio Cll Opt122.0000 11162018	0.38	-7,700			
10-16-18	-150	Ishare Rus2000 Cll Opt166.0000 11162018	0.37	-5,625			
10-16-18	-100	Paypal Hldgs I Cll Opt 90.0000 11162018	0.46	-4,650			
10-17-18	12,000	Select Sector Spdr Tr Communication	47.62	571,448			
10-19-18	18,000	Select Sector Spdr Tr Sbi Healthcare	91.66	1,649,918			
10-22-18	-35	Mastercard Inc Cll Opt222.5000 11162018	0.98	-3,447			
10-24-18	200	Ishare Nas Bio Cll Opt122.0000 11162018	0.05	1,100			
10-25-18	-200	Vaneck Vectors Cll Opt100.0000 11162018	0.30	-6,100			
10-29-18	10	Amazon Com Inc Cll Opt2025.000 11162018	0.50	505			
10-29-18	150	Ishare Rus2000 Cll Opt166.0000 11162018	0.05	825			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 10-01-18 To 10-31-18

<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>
10-29-18	-250	Spdr Rgnl Bkg Cll Opt 57.0000 11162018	0.27	-6,875			
10-30-18	35	Mastercard Inc Cll Opt222.5000 11162018	0.09	332			
10-30-18	-300	Sector Spdr-En Cll Opt 71.0000 11162018	0.29	-8,850			
10-31-18	-300	Spdr S&p500 Qt Cll Opt286.0000 11162018	0.32	-9,750			
TOTAL				6,660,686			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
10-02-18	0	Home Depot Inc Cll Opt220.0000 10192018	0.00	675	0.00	5,755	5,080
10-02-18	0	Ishare Rus2000 Cll Opt175.0000 10192018	0.00	975	0.00	4,575	3,600
10-02-18	0	Paypal Hldgs I Cll Opt 97.5000 10192018	0.00	750	0.00	4,650	3,900
10-02-18	20,000	Ishares US Technology ETF	73.18	1,463,683	194.42	3,888,487	2,424,805
10-05-18	0	Mastercard Inc Cll Opt232.5000 10192018	0.00	442	0.00	2,747	2,305
10-05-18	0	Vaneck Vectors Cll Opt113.0000 10192018	0.00	1,100	0.00	9,320	8,220
10-15-18	0	Apple Inc Cll Opt235.0000 10192018	0.00	247	0.00	4,022	3,774
10-15-18	0	Amazon Com Inc Cll Opt2140.000 10192018	0.00	177	0.00	10,529	10,352
10-15-18	0	Boeing Company Cll Opt390.0000 10192018	0.00	280	0.00	8,442	8,162
10-15-18	0	Facebook Inc Cll Opt180.0000 10192018	0.00	131	0.00	2,117	1,986
10-15-18	0	Alphabet Inc Cll Opt1250.000 10192018	0.00	55	0.00	4,585	4,530
10-19-18	-141	Ishare Nas Bio Cll Opt123.0000 10192018	0.00	0	0.00	6,838	6,838
10-19-18	-200	Spdr S&p500 Qt Cll Opt298.0000 10192018	0.00	0	0.00	7,364	7,364
10-19-18	-300	Sector Spdr-En Cll Opt 78.0000 10192018	0.00	0	0.00	5,850	5,850
10-19-18	15,500	Ishares Tr Nasdq Bio Indx	101.04	1,566,129	111.32	1,725,503	159,374
10-24-18	0	Ishare Nas Bio Cll Opt122.0000 11162018	0.00	1,100	0.00	7,700	6,600
10-29-18	0	Amazon Com Inc Cll Opt2025.000 11162018	0.00	505	0.00	15,407	14,902
10-29-18	0	Ishare Rus2000 Cll Opt166.0000 11162018	0.00	825	0.00	5,625	4,800
10-30-18	0	Mastercard Inc Cll Opt222.5000 11162018	0.00	332	0.00	3,447	3,115
TOTAL				3,037,407		5,722,963	2,685,556

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
10-31-18		Pool A Cash		85,788			
TOTAL				85,788			

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 10-01-18 To 10-31-18

<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!

ATTACHMENT D
City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
10-04-18		Fidelity Fund		53,862			
TOTAL				53,862			

ATTACHMENT E
City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Banking
From 10-01-18 To 10-31-18

<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
Capitol Area Development Authority - Tax Exempt
From 10-01-18 To 10-31-18

<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
Capitol Area Development Authority - Taxable
From 10-01-18 To 10-31-18

<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!

ATTACHMENT F
City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 10-01-18 To 10-31-18

<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 10-01-18 To 10-31-18

<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 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
10-01-18		Pool A Cash		5,024			
10-01-18		Pool A Cash		18,527			
10-05-18		Pool A Cash		1,500,000			
10-19-18		Pool A Cash		2,000,000			
TOTAL				3,523,551			

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority Hurst Trust
From 10-01-18 To 10-31-18

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
10-01-18		Pool A Cash		1,250			
TOTAL				1,250			

City of Sacramento
TRANSACTION SUMMARY
The Natomas Basin Conservancy
From 10-01-18 To 10-31-18

<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!