



REPORT TO COUNCIL

City of Sacramento

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

CONSENT
August 5, 2010

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

Title: June 2010 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: 05001011

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 June 1, 2010 was \$658,087,585 and at month end the value was \$643,560,757. The interest yield for the month was 2.08%. There were 34 total transactions for the period (16 buys, 5 calls, and 13 maturities). The estimated duration of the portfolio is 1.3 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
Shirley Tupaz
Investment Operations Analyst

Approved by: Lydia Abreu
Lydia Abreu
Investment and Operations Manager

Recommendation Approved:

Russell T. Fehr
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 June 30, 2010 are attached as follows:

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**City of Sacramento
Summary of Transactions
June-10**

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	\$ 96,760,623	\$ -	\$ -	\$ -	\$ 96,760,623
Sales	-	-	60,912	21,759	82,671
Maturities	83,912,743	-	-	-	83,912,743
Calls	22,974,500	-	-	-	22,974,500
Contributions	60,482,806	-	-	-	60,482,806
Withdrawals	76,578,056	-	17,042	1,240	76,596,338
Total	\$ 340,708,728	\$ -	\$ 77,954	\$ 22,999	\$ 340,809,681

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	\$ 30,349,895	\$ -	\$ -	\$ -	\$ -	\$ 30,349,895
Sales	-	-	-	-	-	-
Maturities	21,986,797	-	-	-	-	21,986,797
Calls	14,978,000	-	-	-	-	14,978,000
Contributions	4,962,273	-	-	-	-	4,962,273
Withdrawals	9,100,000	-	962,273	268,682	912,380	11,243,335
Total	\$ 81,376,965	\$ -	\$ 962,273	\$ 268,682	\$ 912,380	\$ 83,520,300

	<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	3,594,159	4,190,576	2,402,103	-	423,536	1,214,736	11,825,110
Total	\$ 3,594,159	\$ 4,190,576	\$ 2,402,103	\$ -	\$ 423,536	\$ 1,214,736	\$ 11,825,110

Total SHRA \$ 95,345,410

**City of Sacramento
Summary of Transactions
June-10**

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	\$ -	\$ -	\$ 5,703,042	\$ 374,549	\$ 6,077,591
Sales	-	2,397,180	2,694,777	3,546,541	8,638,498
Expenses	673	-	-	-	673
Maturities	256,544	-	-	-	256,544
Calls	-	-	-	-	-
Contributions	-	-	2,888,000	-	2,888,000
Withdrawals	1,089,638	1,822,766	193,700	2,977,115	6,083,219
Total	\$ 1,346,855	\$ 4,219,946	\$ 11,479,519	\$ 6,898,205	\$ 23,944,525

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	161,000	-	-	161,000
Total	\$ 161,000	\$ -	\$ -	\$ 161,000

All Other Funds:

	<u>United Way</u>	<u>American River</u>	<u>TNBC</u>	<u>SPLA</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-	-
Expenses	-	-	-	-	-
Maturities	-	-	-	-	-
Calls	-	-	-	-	-
Contributions	-	-	-	-	-
Withdrawals	-	-	31,405	2,550,000	2,581,405
Total	\$ -	\$ -	\$ 31,405	\$ 2,550,000	\$ 2,581,405

GRAND TOTAL

\$ 462,842,021

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-10 To 06-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/1/2010	Toyota Motor Credit Corp 0.440% Due 11-30-10	7,000,000	\$ 6,975,228
6/1/2010	UBS Finance 0.780% Due 12-01-10	7,000,000	6,972,245
6/1/2010	Freddie Mac 0.285% Due 11-29-10	7,000,000	6,989,970
6/4/2010	UBS Finance 0.230% Due 06-10-10	3,000,000	2,999,885
6/9/2010	Toyota Motor Credit Corp 0.560% Due 10-29-10	5,000,000	4,988,956
6/11/2010	UBS Finance 0.785% Due 12-13-10	8,000,000	7,967,728
6/15/2010	Morgan Stanley 6.000% Due 04-28-15	5,759,000	5,916,451
6/15/2010	Teva Pharmaceutical Fin Iii LI 1.500% Due 06-15-12	3,000,000	2,997,060
6/15/2010	HSBC Finance 0.580% Due 10-29-10	5,000,000	4,989,044
6/18/2010	Citigroup Inc 5.500% Due 10-15-14	3,000,000	3,092,430
6/18/2010	HSBC Finance 0.100% Due 06-23-10	3,000,000	2,999,958
6/18/2010	HSBC Finance 0.630% Due 11-30-10	10,000,000	9,971,125
6/25/2010	HSBC Finance 0.630% Due 12-14-10	11,000,000	10,966,890
6/28/2010	UBS Finance 0.775% Due 12-28-10	7,000,000	6,972,423
6/29/2010	Allied Irish 1.046% Due 11-02-10	6,000,000	5,978,030
6/29/2010	Prudential PLC 0.798% Due 11-02-10	6,000,000	5,983,200
TOTAL PURCHASES		96,759,000	\$ 96,760,623

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-10 To 06-30-10**

Trade Date	Security	Quantity	Total Cost
<u>CALLS</u>			
6/11/2010	Federal Home Loan Bank 2.000% Due 12-11-12	5,000,000	\$ 4,998,750
6/16/2010	Federal Farm Credit Bank 2.240% Due 12-16-13	3,000,000	2,997,000
6/18/2010	Fannie Mae 2.000% Due 12-18-14	5,000,000	4,996,250
6/30/2010	Fannie Mae 3.100% Due 12-30-14	5,000,000	5,000,000
6/30/2010	Fannie Mae 3.000% Due 12-30-14	5,000,000	4,982,500
TOTAL CALLS		23,000,000	\$ 22,974,500
<u>MATURITIES</u>			
6/1/2010	Intl Bk For Recon & Dev Disc Nt 0.170% Due 06-01-10	18,000,000	\$ 17,989,375
6/1/2010	Fannie Mae 4.500% Due 06-01-10	2,500,000	2,458,725
6/7/2010	American Honda Finance 0.702% Due 06-07-10	5,000,000	5,000,000
6/10/2010	UBS Finance 0.230% Due 06-10-10	3,000,000	2,999,885
6/15/2010	General Electric Capital Corp 0.180% Due 06-15-10	7,000,000	6,997,270
6/15/2010	Toyota Motor Credit Corp 0.240% Due 06-15-10	6,000,000	5,995,800
6/15/2010	Federal Home Loan Bank 0.140% Due 06-15-10	5,000,000	4,998,367
6/18/2010	Toyota Motor Credit Corp 0.260% Due 06-18-10	6,000,000	5,997,183
6/18/2010	Federal Home Loan Bank 2.750% Due 06-18-10	10,000,000	9,990,600
6/23/2010	HSBC Finance	3,000,000	2,999,958

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-10 To 06-30-10**

Trade Date	Security	Quantity	Total Cost
6/29/2010	0.100% Due 06-23-10 Bank Of America Corp	9,000,000	8,990,820
6/29/2010	0.240% Due 06-29-10 General Electric Capital Corp	4,000,000	3,997,699
6/29/2010	0.190% Due 06-29-10 Toyota Motor Credit Corp	5,500,000	5,497,061
	0.260% Due 06-29-10		
TOTAL MATURITIES		84,000,000	\$ 83,912,743

CONTRIBUTIONS

6/1/2010	B Of A Cash		\$ 25,745
6/1/2010	B Of A Cash		3,946,917
6/1/2010	Fidelity Fund		1,622
6/1/2010	Fidelity Fund		27,462
6/1/2010	Fidelity Fund		18,700
6/1/2010	Fidelity Fund		182,092
6/1/2010	Fidelity Fund		4,767,345
6/1/2010	Fidelity Fund		82,969
6/1/2010	Fidelity Fund		990,016
6/2/2010	B Of A Cash		21,670
6/2/2010	Fidelity Fund		50
6/2/2010	Fidelity Fund		15,500
6/2/2010	Fidelity Fund		1,240,694
6/3/2010	B Of A Cash		2,582,867
6/3/2010	Fidelity Fund		65
6/3/2010	Fidelity Fund		149
6/3/2010	Fidelity Fund		43
6/4/2010	B Of A Cash		1,556,764
6/4/2010	Fidelity Fund		4,079
6/7/2010	B Of A Cash		2,530,023
6/7/2010	Fidelity Fund		8,527
6/8/2010	B Of A Cash		1,610,892
6/8/2010	Fidelity Fund		6,167
6/8/2010	Fidelity Fund		6,541
6/9/2010	B Of A Cash		1,700,853

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-10 To 06-30-10**

Trade Date	Security	Quantity	Total Cost
6/10/2010	B Of A Cash		1,555,412
6/10/2010	Fidelity Fund		962
6/10/2010	Fidelity Fund		195
6/10/2010	Fidelity Fund		85
6/10/2010	Fidelity Fund		42,417
6/10/2010	Fidelity Fund		18,375
6/11/2010	B Of A Cash		1,394,541
6/11/2010	Fidelity Fund		12
6/11/2010	Fidelity Fund		8
6/11/2010	Fidelity Fund		8
6/11/2010	Fidelity Fund		680
6/14/2010	B Of A Cash		1,564,514
6/14/2010	Fidelity Fund		8,224
6/14/2010	Fidelity Fund		83
6/14/2010	Fidelity Fund		61
6/14/2010	Fidelity Fund		108
6/14/2010	Fidelity Fund		42,786
6/14/2010	Fidelity Fund		7,371
6/14/2010	Fidelity Fund		2,890
6/15/2010	B Of A Cash		44,135
6/15/2010	B Of A Cash		1,699,534
6/15/2010	Fidelity Fund		1,090
6/15/2010	Fidelity Fund		545
6/15/2010	Fidelity Fund		270
6/15/2010	Fidelity Fund		301,237
6/15/2010	Fidelity Fund		35,950
6/15/2010	Fidelity Fund		52,383
6/15/2010	Fidelity Fund		544
6/15/2010	Fidelity Fund		9,390
6/16/2010	B Of A Cash		3,722
6/16/2010	Fidelity Fund		34,713
6/16/2010	Fidelity Fund		10,234
6/16/2010	Fidelity Fund		121,250
6/16/2010	Fidelity Fund		707,096
6/16/2010	Fidelity Fund		19,395
6/17/2010	B Of A Cash		1,352,567
6/17/2010	Fidelity Fund		4

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-10 To 06-30-10**

Trade Date	Security	Quantity	Total Cost
6/17/2010	Fidelity Fund		11,925
6/18/2010	B Of A Cash		1,142,394
6/18/2010	Fidelity Fund		47
6/18/2010	Fidelity Fund		31
6/18/2010	Fidelity Fund		31
6/18/2010	Fidelity Fund		2,669
6/21/2010	B Of A Cash		1,592,725
6/21/2010	Fidelity Fund		320
6/21/2010	Fidelity Fund		1,476,812
6/21/2010	Fidelity Fund		21,045
6/22/2010	B Of A Cash		1,627,541
6/22/2010	Fidelity Fund		136
6/22/2010	Fidelity Fund		3,766
6/23/2010	B Of A Cash		3,190,642
6/23/2010	Fidelity Fund		4
6/23/2010	Fidelity Fund		14
6/23/2010	Fidelity Fund		2
6/23/2010	Fidelity Fund		526
6/24/2010	B Of A Cash		1,388,950
6/24/2010	Fidelity Fund		9
6/24/2010	Fidelity Fund		266
6/25/2010	B Of A Cash		9,984,121
6/25/2010	Fidelity Fund		778
6/25/2010	Fidelity Fund		15,850
6/25/2010	Fidelity Fund		18,351
6/25/2010	Fidelity Fund		121,034
6/28/2010	B Of A Cash		3,157,963
6/29/2010	B Of A Cash		1,443,619
6/29/2010	Fidelity Fund		68
6/29/2010	Fidelity Fund		4,712
6/29/2010	Fidelity Fund		113,859
6/30/2010	B Of A Cash		14,387
6/30/2010	Fidelity Fund		2,800
6/30/2010	Fidelity Fund		1,398
6/30/2010	Fidelity Fund		739
6/30/2010	Fidelity Fund		41,213
6/30/2010	Fidelity Fund		1,329,429

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-10 To 06-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
6/30/2010	Fidelity Fund		3,411,667
6/30/2010	Fidelity Fund		335
6/30/2010	Fidelity Fund		85
TOTAL CONTRIBUTIONS			<u>\$ 60,482,806</u>
 <u>WITHDRAWALS</u>			
6/1/2010	B Of A Cash		\$ 10,284,358
6/2/2010	B Of A Cash		1,316,355
6/3/2010	B Of A Cash		761,791
6/3/2010	Fidelity Fund		3,015,000
6/3/2010	Fidelity Fund		466,474
6/4/2010	B Of A Cash		707,367
6/4/2010	Fidelity Fund		954,925
6/7/2010	B Of A Cash		1,897,626
6/7/2010	Fidelity Fund		491,912
6/8/2010	B Of A Cash		1,434,193
6/9/2010	B Of A Cash		1,804,196
6/9/2010	Fidelity Fund		329,687
6/10/2010	B Of A Cash		639,444
6/10/2010	Fidelity Fund		1,129,326
6/10/2010	Fidelity Fund		91
6/10/2010	Fidelity Fund		3
6/11/2010	B Of A Cash		1,300,000
6/11/2010	B Of A Cash		970,424
6/14/2010	B Of A Cash		1,492,819
6/14/2010	Fidelity Fund		177
6/14/2010	Fidelity Fund		2,481
6/15/2010	B Of A Cash		11,213,225
6/16/2010	B Of A Cash		3,453,233
6/17/2010	B Of A Cash		926,976
6/18/2010	B Of A Cash		1,013,765
6/21/2010	B Of A Cash		1,354,258
6/21/2010	Fidelity Fund		374,549
6/22/2010	B Of A Cash		376,885
6/22/2010	Fidelity Fund		1,194,688

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-10 To 06-30-10**

Trade Date	Security	Quantity	Total Cost
6/23/2010	B Of A Cash		449,948
6/23/2010	Fidelity Fund		962,273
6/24/2010	B Of A Cash		28,610
6/24/2010	B Of A Cash		2,795
6/24/2010	B Of A Cash		320,845
6/25/2010	B Of A Cash		1,250,000
6/25/2010	B Of A Cash		212,031
6/28/2010	B Of A Cash		161,000
6/28/2010	B Of A Cash		988,593
6/28/2010	Fidelity Fund		284,791
6/29/2010	B Of A Cash		9,069,062
6/30/2010	B Of A Cash		13,941,880
TOTAL WITHDRAWALS			\$ 76,578,056

TOTAL TRANSACTIONS	203,759,000	\$ 340,708,728
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SUMMARY

Purchases and Contributions	\$ 157,243,429
Sales, Calls, Maturities and Withdrawals	183,465,299
TOTAL TRANSACTIONS	\$ 340,708,728

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
From 06-01-10 To 06-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Ann Land/Bertha Henschel Endowment Fund
From 06-01-10 To 06-30-10

Trade Date	Security	Quantity	Total Cost
<u>SALES</u>			
6/11/2010	Bp Amoco Plc - Spons Adr	1,000	\$ 60,912
TOTAL SALES		1,000	\$ 60,912
<u>WITHDRAWALS</u>			
6/30/2010	Pool A Cash		\$ 17,042
TOTAL WITHDRAWALS			\$ 17,042
TOTAL TRANSACTIONS		1,000	\$ 77,954
SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		77,954
TOTAL TRANSACTIONS			\$ 77,954

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 06-01-10 To 06-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
6/11/2010	Bp Amoco Plc - Spons Adr	300	\$ 21,759
TOTAL SALES		300	\$ 21,759
<u>WITHDRAWALS</u>			
6/30/2010	Pool A Cash		\$ 1,240
TOTAL WITHDRAWALS			\$ 1,240
TOTAL TRANSACTIONS		300	\$ 22,999
SUMMARY			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			22,999
TOTAL TRANSACTIONS			\$ 22,999

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing & Redevelopment Agency (SHRA)
From 06-01-10 To 06-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>Pool D</u>			
<u>PURCHASES</u>			
6/2/2010	Freddie Mac 0.285% Due 11-29-10	4,000,000	\$ 3,994,200
6/17/2010	Fannie Mae 0.440% Due 06-01-11	10,000,000	9,957,344
6/18/2010	Citigroup Inc 5.500% Due 10-15-14	3,300,000	3,401,673
6/18/2010	HSBC Finance 0.100% Due 06-23-10	7,000,000	6,999,903
6/30/2010	Freddie Mac 0.180% Due 10-13-10	3,000,000	2,998,425
6/30/2010	Freddie Mac 0.180% Due 10-18-10	3,000,000	2,998,350
TOTAL PURCHASES		30,300,000	\$ 30,349,895
<u>CALLS</u>			
6/16/2010	Federal Farm Credit Bank 2.240% Due 12-16-13	3,000,000	\$ 2,997,000
6/18/2010	Fannie Mae 2.000% Due 12-18-14	2,000,000	1,998,500
6/30/2010	Fannie Mae 3.100% Due 12-30-14	5,000,000	5,000,000
6/30/2010	Fannie Mae 3.000% Due 12-30-14	5,000,000	4,982,500
TOTAL CALLS		15,000,000	\$ 14,978,000
<u>MATURITIES</u>			
6/17/2010	U. S. Treasury Bill 0.170% Due 06-17-10	10,000,000	\$ 9,991,594

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing & Redevelopment Agency (SHRA)
From 06-01-10 To 06-30-10

Trade Date	Security	Quantity	Total Cost
6/18/2010	Federal Home Loan Bank 2.750% Due 06-18-10	5,000,000	4,995,300
6/23/2010	HSBC Finance 0.100% Due 06-23-10	7,000,000	6,999,903
TOTAL MATURITIES		22,000,000	\$ 21,986,797
<u>CONTRIBUTIONS</u>			
6/2/2010	Nations Treasury Fund		\$ 4,000,000
6/23/2010	Nations Treasury Fund		962,273
TOTAL CONTRIBUTIONS			\$ 4,962,273
<u>WITHDRAWALS</u>			
6/9/2010	Nations Treasury Fund		\$ 2,000,000
6/10/2010	Local Agency Investment Fund, Pool D		2,000,000
6/18/2010	Nations Treasury Fund		900,000
6/22/2010	Caltrust Money Market		900,000
6/24/2010	Nations Treasury Fund		1,500,000
6/29/2010	Nations Treasury Fund		1,800,000
TOTAL WITHDRAWALS			\$ 9,100,000
Total Pool D		67,300,000	81,376,965

City of Sacramento
TRANSACTION SUMMARY
 Sacramento Housing & Redevelopment Agency (SHRA)
 From 06-01-10 To 06-30-10

Trade Date	Security	Quantity	Total Cost
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Pool J

No transactions were found!

Pool L

WITHDRAWALS

6/23/2010	Pool A Cash		\$ 962,273
TOTAL WITHDRAWALS			\$ 962,273

Pool M

WITHDRAWALS

6/23/2010	Pool D Cash		\$ 268,682
TOTAL WITHDRAWALS			\$ 268,682

Pool N

WITHDRAWALS

6/23/2010	Pool D Cash		\$ 912,380
TOTAL WITHDRAWALS			\$ 912,380

City of Sacramento
TRANSACTION SUMMARY
 Sacramento Housing & Redevelopment Agency (SHRA)
 From 06-01-10 To 06-30-10

Trade Date	Security	Quantity	Total Cost
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Pool Q**WITHDRAWALS**

6/23/2010	Pool D Cash		\$ 3,594,159
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TOTAL WITHDRAWALS

	\$ 3,594,159
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Pool R**WITHDRAWALS**

6/23/2010	Pool D Cash		\$ 4,190,576
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TOTAL WITHDRAWALS

	\$ 4,190,576
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Pool S**WITHDRAWALS**

6/23/2010	Pool D Cash		\$ 2,402,103
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TOTAL WITHDRAWALS

	\$ 2,402,103
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Pool T

No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing & Redevelopment Agency (SHRA)
From 06-01-10 To 06-30-10

Trade Date	Security	Quantity	Total Cost
<u>Pool U</u>			
<u>WITHDRAWALS</u>			
6/23/2010	Pool D Cash		\$ 423,536
TOTAL WITHDRAWALS			<u>\$ 423,536</u>
<u>Pool V</u>			
<u>WITHDRAWALS</u>			
6/23/2010	Pool D Cash		\$ 1,214,736
TOTAL WITHDRAWALS			<u>\$ 1,214,736</u>
TOTAL TRANSACTIONS		<u>67,300,000</u>	<u>\$ 95,345,410</u>
SUMMARY			
Purchases and Contributions			\$ 35,312,168
Sales, Calls, Maturities and Withdrawals			<u>60,033,242</u>
TOTAL TRANSACTIONS			<u>\$ 95,345,410</u>

**City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 06-01-10 To 06-30-10**

Trade Date	Security	Quantity	Total Cost
<u>MATURITIES</u>			
6/1/2010	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	10,490	\$ 10,490
6/15/2010	2484 Natomas Park Dr. 7.500% Due 07-01-12	4,922	4,922
6/15/2010	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	7,674	7,674
6/15/2010	Gnma Pool #439515 7.000% Due 03-15-27	103	101
6/15/2010	Gnma Pool #450066 7.500% Due 12-15-26	38	38
6/15/2010	Gnma Pool #550718 5.000% Due 11-15-35	39,436	38,376
6/15/2010	Gnma Pool #150426 9.000% Due 05-15-16	44	48
6/15/2010	Gnma Pool #157445 9.000% Due 06-15-16	238	242
6/15/2010	Gnma Pool #167166 9.500% Due 08-15-16	26	27
6/15/2010	Gnma Pool #208975 9.500% Due 03-15-17	105	106
6/15/2010	Gnma Pool #211421 9.500% Due 04-15-17	160	161
6/15/2010	Gnma Pool #320296 8.000% Due 03-15-22	8,538	8,383
6/15/2010	Gnma Pool #329837 7.500% Due 11-15-22	254	250
6/15/2010	Gnma Pool #648348 5.500% Due 10-15-35	75,013	74,755
6/25/2010	Gnma Pool #256393 6.000% Due 09-01-36	111,337	110,971
TOTAL MATURITIES		258,378	\$ 256,544.00

City of Sacramento
TRANSACTION SUMMARY
 Fixed Bonds
 From 06-01-10 To 06-30-10

Trade Date	Security	Quantity	Total Cost
<u>EXPENSES</u>			
6/1/2010	Portfolio Investment Fees Payable		\$ 238
6/15/2010	Portfolio Investment Fees Payable		435
TOTAL EXPENSES			<u>\$ 673</u>
<u>WITHDRAWALS</u>			
6/30/2010	Pool A Cash		\$ 510,000
6/30/2010	Pool A Cash		579,638
TOTAL WITHDRAWALS			<u>\$ 1,089,638</u>
TOTAL TRANSACTIONS		<u>258,378</u>	<u>\$ 1,346,855</u>
SUMMARY			
Purchases and Contributions			\$ -
Sales, Calls, Maturities, Expenses and Withdrawals			<u>1,346,855</u>
TOTAL TRANSACTIONS			<u>\$ 1,346,855</u>

**City of Sacramento
TRANSACTION SUMMARY
Equity Income
From 06-01-10 To 06-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
6/11/2010	Bp Amoco Plc - Spons Adr	20,000	\$ 1,047,160
6/25/2010	Ishares Tr Us Pfd Stk Idx	35,000	1,350,020
TOTAL SALES		55,000	\$ 2,397,180
<u>WITHDRAWALS</u>			
6/30/2010	Pool A Cash		\$ 1,566,000
6/30/2010	Pool A Cash		256,766
TOTAL WITHDRAWALS			\$ 1,822,766
TOTAL TRANSACTIONS		55,000	\$ 4,219,946
SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		4,219,946
TOTAL TRANSACTIONS			\$ 4,219,946

**City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
From 06-01-10 To 06-30-10**

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/1/2010	Bank Of America Corp	30,000	\$ 465,900
6/1/2010	Citigroup Inc	125,000	489,025
6/2/2010	Citigroup Inc	125,000	491,912
6/4/2010	Intuitive Surgical Inc Com New	1,000	329,687
6/7/2010	Bank Of America Corp	30,000	447,300
6/7/2010	Citigroup Inc	100,000	367,850
6/7/2010	Intuitive Surgical Inc Com New	1,000	321,676
6/16/2010	Ishares Tr Transp Ave Idx	3,000	240,039
6/17/2010	Ishares Tr Transp Ave Idx	15,000	1,194,688
6/23/2010	Intuitive Surgical Inc Com New	1,000	338,012
6/23/2010	Microsoft Corp	40,000	1,016,952
TOTAL PURCHASES		471,000	\$ 5,703,042
<u>SALES</u>			
6/16/2010	Select Sector Spdr Tr Sbi Cons Stpls	64,000	\$ 1,709,361
6/23/2010	Semiconductor Hldrs Tr Dep Rcpt	30,000	745,037
6/23/2010	Select Sector Spdr Tr Sbi Cons Stpls	9,000	240,379
TOTAL SALES		103,000	2,694,777
<u>CONTRIBUTIONS</u>			
6/30/2010	Pool A Cash		\$ 2,888,000
TOTAL CONTRIBUTIONS			\$ 2,888,000
<u>WITHDRAWALS</u>			
6/30/2010	Pool A Cash		\$ 193,700
TOTAL WITHDRAWALS			\$ 193,700

City of Sacramento
TRANSACTION SUMMARY
 Large Cap Growth
 From 06-01-10 To 06-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
TOTAL TRANSACTIONS		574,000	\$ 11,479,519

SUMMARY

Purchases and Contributions	\$ 8,591,042
Sales and Withdrawals	<u>2,888,477</u>
TOTAL TRANSACTIONS	<u>\$ 11,479,519</u>

**City of Sacramento
TRANSACTION SUMMARY
International
From 06-01-10 To 06-30-10**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/16/2010	Agrium Inc Com	7,000	\$ 374,549
TOTAL PURCHASES		7,000	\$ 374,549
<u>SALES</u>			
6/25/2010	Ishares Inc Msci Australia	55,000	\$ 1,296,590
6/25/2010	Ishares Inc Msci Taiwan	75,000	859,923
6/25/2010	Ishares Inc Msci S Korea	30,000	1,390,028
TOTAL SALES		160,000	\$ 3,546,541
<u>WITHDRAWALS</u>			
6/1/2010	Pool A Cash		\$ 2,000,000
6/30/2010	Pool A Cash		812,000
6/30/2010	Pool A Cash		165,115
TOTAL WITHDRAWALS			\$ 2,977,115
TOTAL TRANSACTIONS		167,000	\$ 6,898,205
SUMMARY			
	Purchases and Contributions		\$ 374,549
	Sales and Withdrawals		6,523,656
TOTAL TRANSACTIONS			\$ 6,898,205

City of Sacramento
TRANSACTION SUMMARY
 Capitol Area Development Authority (CADA)
 From 06-01-10 To 06-30-10

Trade Date	Security	Quantity	Total Cost
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CADA - Banking

WITHDRAWALS

6/28/2010	Pool A Cash		\$ 161,000
TOTAL WITHDRAWALS			\$ 161,000

CADA - Tax Exempt

No transactions were found!

CADA - Taxable

No transactions were found!

TOTAL TRANSACTIONS	\$ 161,000
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SUMMARY

Contributions	\$ -
Withdrawals	161,000
TOTAL TRANSACTIONS	\$ 161,000

City of Sacramento
TRANSACTION SUMMARY
United Way
From 06-01-10 To 06-30-10

<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
American River Flood Control District
From 06-01-10 To 06-30-10

<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 06-01-10 To 06-30-10

Trade Date	Security	Quantity	Total Cost
<u>WITHDRAWALS</u>			
6/24/2010	Pool A Cash		\$ 28,610
6/24/2010	Pool A Cash		2,795
TOTAL WITHDRAWALS			\$ 31,405
TOTAL TRANSACTIONS			\$ 31,405
SUMMARY			
	Contributions		\$ -
	Withdrawals		31,405
TOTAL TRANSACTIONS			\$ 31,405

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority
From 06-01-10 To 06-30-10

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
6/11/2010	Pool A Cash		\$ 1,300,000
6/25/2010	Pool A Cash		1,250,000
TOTAL WITHDRAWALS			<u>\$ 2,550,000</u>
TOTAL TRANSACTIONS			<u>\$ 2,550,000</u>
SUMMARY			
	Contributions		\$ -
	Withdrawals		<u>2,550,000</u>
TOTAL TRANSACTIONS			<u>\$ 2,550,000</u>