



REPORT TO COUNCIL

City of Sacramento

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915 I Street, Sacramento, CA 95814-2604
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CONSENT
April 1, 2008

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

Title: February 2008 Monthly Investment Transactions Report

Location/Council District: Citywide

Recommendation: Receive and file

Contacts: Lydia Abreu, Investment and Operations Manager, 808-5168; Shirley
Tupaz, Investment Operations Analyst, 808-5168

Presenters: None

Department: City Treasurer

Division: Investment & Operations

Organization No: 0900

Description/Analysis

Issue:

Chapter 749, Statutes of 1996, requires the City Treasurer to make a monthly investment transaction report to the City Council. This Monthly Investment Transaction Report fulfills that requirement for the month ended February 29, 2008.

Policy Considerations: None

Environmental Considerations:

Ongoing administrative and maintenance activities, which are not for purposes of a public works construction project do not constitute a "project" and are exempt from the California Environmental Quality Act (CEQA). CEQA Guidelines, Sections 15061 (b)(1), 15378 (b)(3).

Commission/Committee Action: None

Rationale for Recommendation:

Reporting requirements as governed by Chapter 749, Statutes of 1996.

Financial Considerations: None

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

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Background Information:

Chapter 749, Statutes of 1996, was enacted (in addition to Chapter 783, Statutes of 1995) to help avoid a repeat of the December 1994 Orange County investment breakdown that resulted in investment losses for Orange County and other local government entities. This is the investment transaction report required and submitted to Council.

Chapter 749 has two main requirements. The first is that the City Council annually delegates authority to the City Treasurer to invest or reinvest City funds and to sell or exchange securities purchased for a period of one year. After the delegation of authority, the City Treasurer assumes full responsibility for all transactions until the delegation of authority is revoked or the one-year period expires. This delegation was made with the quarterly investment report for the period ended December 31, 2007.

The second requirement is for the City Treasurer to submit a monthly report of the transactions to the City Council. For informational purposes, we have taken this opportunity to include the transactions of all monies the Treasurer's Office invests in lieu of only the required Local Agency funds. The transactions for the month ended February 29, 2008 are attached as follows:

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City of Sacramento
 Summary of Transactions
 February-08

Attachment 2

Local Agency Funds:

	Pool A	Ethel Hart Trust	Public Trust	George Clark	Total
Purchases	\$ 190,378,014	\$ 89,937	\$ 65,064	\$ 13,722	\$ 190,546,737
Sales	10,747,045	-	-	-	10,747,045
Maturities	214,167,076	-	-	27	214,167,103
Calls	20,014,860	-	-	-	20,014,860
Contributions	65,381,511	-	-	-	65,381,511
Withdrawals	74,048,873	-	5,737	1,426	74,056,036
Total	\$ 574,737,379	\$ 89,937	\$ 70,801	\$ 15,175	\$ 574,913,292

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	Pool D	Pool J	Pool L	Pool M	Pool N	Total
Purchases	\$ 23,549,493	\$ -	\$ -	\$ -	\$ -	\$ 23,549,493
Sales	3,015,937	-	-	-	-	3,015,937
Maturities	49,132,901	-	-	-	-	49,132,901
Calls	-	-	-	-	-	-
Contributions	4,000,000	-	-	-	-	4,000,000
Withdrawals	20,900,000	-	-	-	-	20,900,000
Total	\$ 100,598,331	\$ -	\$ -	\$ -	\$ -	\$ 100,598,331

	Pool Q	Pool R	Pool S	Pool T	Pool U	Total
Purchases	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-	-	-
Maturities	-	-	-	-	-	-
Calls	-	-	-	-	-	-
Contributions	-	-	-	-	-	-
Withdrawals	-	-	-	-	-	-
Total	\$ -					

Total SHRA \$ 100,598,331

City of Sacramento
Summary of Transactions
February-08

Attachment 2

Sacramento City Employees' Retirement System (SCERS) Funds:

	Fixed	Fixed Alt Eqty	Large Cap	S&P Barra Value	International	Total
Purchases	\$ -	\$ 9,930,792	\$ 17,334,991	\$ -	\$ 2,384,853	\$ 29,650,636
Sales	240,000	24,405,771	16,010,188	2,675,249	1,876,472	45,207,680
Expenses	1,449	-	-	-	-	1,449
Maturities	155,130	-	-	-	-	155,130
Calls	-	-	-	-	-	-
Contributions	-	-	-	-	-	-
Withdrawals	485,830	113,086	82,713	29,817	18,817	730,263
Total	\$ 882,409	\$ 34,449,649	\$ 33,427,892	\$ 2,705,066	\$ 4,280,142	\$ 75,745,158

Capitol Area Development Authority (CADA) Funds:

	CADA	CADA-A	CADA-B	Total
Purchases	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-
Maturities	-	-	-	-
Calls	-	-	-	-
Contributions	1,981,200	-	-	1,981,200
Withdrawals	385,000	-	-	385,000
Total	\$ 2,366,200	\$ -	\$ -	\$ 2,366,200

All Other Funds:

	United Way	American River	TNBC	SPLA	Total
Purchases	\$ 262,280	\$ -	\$ -	\$ -	\$ 262,280
Sales	14,013	-	-	-	14,013
Expenses	3,786	-	-	-	3,786
Maturities	-	-	-	-	-
Calls	-	-	-	-	-
Contributions	-	-	-	-	-
Withdrawals	-	-	-	2,000,000	2,000,000
Total	\$ 280,079	\$ -	\$ -	\$ 2,000,000	\$ 2,280,079

GRAND TOTAL

\$ 755,903,060

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
02/13/08	AIG Funding Inc 2.900% Due 02-26-08	8,800,000	\$ 8,790,784
02/19/08	American General Finance 2.800% Due 02-20-08	3,800,000	3,799,704
02/15/08	BNP Paribas 4.250% Due 07-09-08	2,900,000	2,915,091
02/25/08	Fannie Mae 3.250% Due 02-08-10	3,000,000	3,000,000
02/13/08	Federal Home Loan Bank 2.470% Due 08-06-08	10,000,000	9,879,931
02/22/08	Federal Home Loan Bank 2.470% Due 08-20-08	4,300,000	4,246,895
02/11/08	Federal Home Loan Bank 2.360% Due 12-11-08	25,000,000	24,501,778
02/11/08	Federal Home Loan Bank 2.660% Due 05-09-08	25,000,000	24,837,444
02/25/08	Federal Home Loan Bank 2.800% Due 08-25-09	2,400,000	2,400,000
02/22/08	Federal Home Loan Bank 3.260% Due 02-25-11	5,000,000	4,982,500
02/19/08	Federal Home Loan Bank 4.250% Due 02-19-13	4,000,000	3,998,000
02/11/08	Freddie Mac 2.450% Due 08-11-08	25,000,000	24,690,347
02/15/08	Freddie Mac 2.670% Due 05-06-08	10,000,000	9,939,925
02/13/08	Freddie Mac 4.125% Due 02-13-13	3,100,000	3,098,853
02/27/08	General Electric Capital Corp 2.930% Due 03-05-08	1,900,000	1,898,918
02/19/08	U. S. Treasury Bill 2.295% Due 03-13-08	2,000,000	1,997,067
02/28/08	U. S. Treasury Bill 2.000% Due 03-27-08	15,800,000	15,775,422
02/29/08	U. S. Treasury Bill 2.000% Due 03-27-08	8,500,000	8,487,027
02/14/08	U. S. Treasury Bill 2.035% Due 08-07-08	10,000,000	9,901,076
02/01/08	UBS Finance 3.030% Due 02-04-08	3,800,000	3,799,040
02/07/08	UBS Finance 2.880% Due 02-08-08	1,000,000	999,920
02/11/08	UBS Finance 3.000% Due 02-12-08	10,500,000	10,499,125

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
02/14/08	UBS Finance 3.030% Due 02-21-08	680,000	679,599
02/20/08	UBS Finance 3.030% Due 02-21-08	2,100,000	2,099,828
02/21/08	UBS Finance 2.980% Due 02-22-08	2,800,000	2,799,768
02/26/08	UBS Finance 3.010% Due 02-27-08	360,000	359,970
TOTAL PURCHASES		191,740,000	\$ 190,378,014
<u>SALES</u>			
02/12/08	U. S. Treasury Bill 2.200% Due 04-17-08	6,000,000	\$ 5,968,467
02/05/08	U.S. Treasury Note 2.625% Due 05-15-08	4,700,000	4,778,578
TOTAL SALES		10,700,000	\$ 10,747,045
<u>CALLS</u>			
02/25/08	Federal Home Loan Bank 5.000% Due 02-25-10	5,000,000	\$ 5,000,000
02/28/08	Federal Home Loan Bank 5.250% Due 11-28-12	5,000,000	5,000,000
02/28/08	Freddie Mac 5.425% Due 02-28-11	10,000,000	10,014,860
TOTAL CALLS		20,000,000	\$ 20,014,860
<u>MATURITIES</u>			
02/01/08	AIG Funding Inc 2.950% Due 02-01-08	300,000	\$ 299,975
02/26/08	AIG Funding Inc 2.900% Due 02-26-08	8,800,000	8,790,784
02/25/08	ASIF Global Fing XXXII 5.080% Due 02-25-08	5,000,000	4,997,787
02/20/08	American General Finance 2.800% Due 02-20-08	3,800,000	3,799,704
02/01/08	Bank of Scotland 4.950% Due 02-01-08	15,000,000	15,007,148
02/01/08	Citigroup Inc 3.500% Due 02-01-08	3,525,000	3,463,986
02/27/08	Fannie Mae	5,000,000	4,991,900

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
02/01/08	5.000% Due 02-27-08 Fannie Mae	20,535,000	20,561,695
02/11/08	5.400% Due 02-01-08 Federal Home Loan Bank	82,000,000	81,885,769
02/13/08	2.950% Due 02-11-08 Federal Home Loan Bank	25,000,000	24,745,000
02/15/08	4.320% Due 02-13-08 Federal Home Loan Bank	2,500,000	2,472,847
02/15/08	4.250% Due 02-15-08 Federal Home Loan Bank	10,000,000	9,931,100
02/15/08	4.500% Due 02-15-08 U.S. Treasury Note	3,000,000	2,979,844
02/14/08	3.375% Due 02-15-08 UBS AG Stamford Ct	6,800,000	6,801,130
02/19/08	5.490% Due 02-14-08 UBS AG Stamford Ct	2,200,000	2,201,254
02/04/08	5.460% Due 02-19-08 UBS Finance	3,800,000	3,799,040
02/08/08	3.030% Due 02-04-08 UBS Finance	1,000,000	999,920
02/12/08	2.880% Due 02-08-08 UBS Finance	10,500,000	10,499,125
02/21/08	3.000% Due 02-12-08 UBS Finance	2,780,000	2,779,427
02/22/08	3.030% Due 02-21-08 UBS Finance	2,800,000	2,799,768
02/27/08	2.980% Due 02-22-08 UBS Finance	360,000	359,970
	3.010% Due 02-27-08		
TOTAL MATURITIES		214,700,000	\$ 214,167,176

CONTRIBUTIONS

02/01/08	B Of A Cash	\$ 91
02/01/08	B Of A Cash	633,481
02/04/08	B Of A Cash	25,722
02/04/08	B Of A Cash	1,846,440
02/05/08	B Of A Cash	2,712,094
02/06/08	B Of A Cash	1,673,562
02/07/08	B Of A Cash	1,299,565
02/08/08	B Of A Cash	2,539,104
02/11/08	B Of A Cash	405,500
02/11/08	B Of A Cash	1,824,533
02/12/08	B Of A Cash	961,689
02/13/08	B Of A Cash	7,151

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
02/14/08	B Of A Cash		1,575,700
02/14/08	B Of A Cash		1,580,251
02/15/08	B Of A Cash		143,038
02/15/08	B Of A Cash		653,629
02/19/08	B Of A Cash		2,803,532
02/20/08	B Of A Cash		6,275,655
02/21/08	B Of A Cash		1,038,778
02/22/08	B Of A Cash		3,865,183
02/25/08	B Of A Cash		2,415,349
02/26/08	B Of A Cash		1,165,095
02/27/08	B Of A Cash		2,054,145
02/29/08	B Of A Cash		17,041
02/29/08	B Of A Cash		297
02/29/08	B Of A Cash		143,100
02/01/08	Fidelity Fund		1,030
02/01/08	Fidelity Fund		830
02/01/08	Fidelity Fund		682
02/01/08	Fidelity Fund		175
02/01/08	Fidelity Fund		701
02/01/08	Fidelity Fund		66
02/01/08	Fidelity Fund		304,344
02/01/08	Fidelity Fund		4,812
02/01/08	Fidelity Fund		19,550
02/01/08	Fidelity Fund		1,500
02/04/08	Fidelity Fund		31,253
02/05/08	Fidelity Fund		74,831
02/07/08	Fidelity Fund		1,989,995
02/08/08	Fidelity Fund		31,454
02/08/08	Fidelity Fund		5,220
02/11/08	Fidelity Fund		2,017,457
02/11/08	Fidelity Fund		4,940
02/14/08	Fidelity Fund		723
02/14/08	Fidelity Fund		1,621
02/14/08	Fidelity Fund		111
02/14/08	Fidelity Fund		78
02/14/08	Fidelity Fund		519
02/14/08	Fidelity Fund		34
02/14/08	Fidelity Fund		8,866
02/14/08	Fidelity Fund		7,643
02/14/08	Fidelity Fund		2,647
02/14/08	Fidelity Fund		18,817
02/15/08	Fidelity Fund		605
02/15/08	Fidelity Fund		249
02/15/08	Fidelity Fund		96
02/15/08	Fidelity Fund		180,556
02/15/08	Fidelity Fund		27,500

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
02/15/08	Fidelity Fund		27,775
02/15/08	Fidelity Fund		6,500
02/19/08	Fidelity Fund		4,495,492
02/20/08	Fidelity Fund		37
02/20/08	Fidelity Fund		778,570
02/25/08	Fidelity Fund		161,309
02/25/08	Fidelity Fund		9,010
02/27/08	Fidelity Fund		57,629
02/28/08	Fidelity Fund		190
02/28/08	Fidelity Fund		214
02/29/08	Fidelity Fund		738
02/29/08	Fidelity Fund		631
02/29/08	Fidelity Fund		14,662,505
02/29/08	Fidelity Fund		2,782,278

TOTAL CONTRIBUTIONS

\$ 65,381,511

WITHDRAWALS

02/01/08	B Of A Cash	\$ 3,125,792
02/04/08	B Of A Cash	1,341,383
02/05/08	B Of A Cash	1,473,999
02/06/08	B Of A Cash	606,883
02/07/08	B Of A Cash	716,205
02/08/08	B Of A Cash	1,000,000
02/08/08	B Of A Cash	395,184
02/11/08	B Of A Cash	2,671,715
02/12/08	B Of A Cash	10,354,164
02/13/08	B Of A Cash	2,622,982
02/14/08	B Of A Cash	1,623,913
02/15/08	B Of A Cash	1,000,000
02/15/08	B Of A Cash	968,341
02/19/08	B Of A Cash	135,000
02/19/08	B Of A Cash	4,212,050
02/20/08	B Of A Cash	1,528,576
02/21/08	B Of A Cash	2,114,309
02/21/08	B Of A Cash	98,000
02/22/08	B Of A Cash	668,322
02/25/08	B Of A Cash	3,229,935
02/26/08	B Of A Cash	7,845,467
02/27/08	B Of A Cash	1,874,851
02/28/08	B Of A Cash	3,165,020
02/29/08	B Of A Cash	152,000
02/29/08	B Of A Cash	297
02/29/08	B Of A Cash	8,946,871
02/05/08	Fidelity Fund	1,165,080

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
02/06/08	Fidelity Fund		24,771
02/06/08	Fidelity Fund		40,293
02/06/08	Fidelity Fund		24,771
02/06/08	Fidelity Fund		65,166
02/06/08	Fidelity Fund		13,722
02/06/08	Fidelity Fund		740,746
02/06/08	Fidelity Fund		2,040,599
02/11/08	Fidelity Fund		686,164
02/12/08	Fidelity Fund		75
02/14/08	Fidelity Fund		136,408
02/20/08	Fidelity Fund		3,249,558
02/21/08	Fidelity Fund		321,833
02/22/08	Fidelity Fund		1,184,702
02/26/08	Fidelity Fund		1,333,998
02/29/08	Fidelity Fund		1,149,728
TOTAL WITHDRAWALS			<u>\$ 74,048,873</u>
TOTAL TRANSACTIONS		<u>437,140,000</u>	<u>\$ 574,737,479</u>
SUMMARY			
Purchases and Contributions			\$ 255,759,525
Sales, Calls, Maturities, and Withdrawals			<u>318,977,954</u>
TOTAL TRANSACTIONS			<u>\$ 574,737,479</u>

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
02/01/08	Apple Inc.	300	\$ 40,293
02/01/08	Boeing Co Com	300	24,873
02/01/08	Frontline Ltd.	600	24,771
TOTAL PURCHASES		1,200	\$ 89,937
TOTAL TRANSACTIONS		1,200	\$ 89,937
 SUMMARY			
Purchases and Contributions			\$ 89,937
Sales, Calls, Maturities, and Withdrawals			-
TOTAL TRANSACTIONS			\$ 89,937

City of Sacramento
TRANSACTION SUMMARY
 Ann Land/Bertha Henschel Endowment Fund
 From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
02/01/08	Apple Inc.	300	\$ 40,293
02/01/08	Frontline Ltd.	600	24,771
TOTAL PURCHASES		900	\$ 65,064
<u>WITHDRAWALS</u>			
02/29/08	Pool A Cash		\$ 5,737
TOTAL WITHDRAWALS			\$ 5,737
TOTAL TRANSACTIONS		900	\$ 70,801
SUMMARY			
	Purchases and Contributions		\$ 65,064
	Sales, Calls, Maturities, and Withdrawals		5,737
TOTAL TRANSACTIONS			\$ 70,801

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Scholarship Fund
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
02/01/08	Freeport-McMoran Cop & G Cl B	150	\$ 13,722
TOTAL PURCHASES		150	\$ 13,722
<u>MATURITIES</u>			
02/20/08	GNMA2 POOL #2754 6.500% Due 05-20-29	27	\$ 27
TOTAL MATURITIES		27	\$ 27
<u>WITHDRAWALS</u>			
02/29/08	Pool A Cash		\$ 1,426
TOTAL WITHDRAWALS			\$ 1,426
TOTAL TRANSACTIONS		177	\$ 15,175
SUMMARY			
	Purchases and Contributions		\$ 13,722
	Sales, Calls, Maturities, and Withdrawals		1,453
TOTAL TRANSACTIONS			\$ 15,175

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>POOL D</u>			
<u>PURCHASES</u>			
02/04/08	AIG Funding Inc 2.900% Due 02-05-08	1,500,000	\$ 1,499,879
02/05/08	AIG Funding Inc 3.000% Due 02-07-08	1,600,000	1,599,733
02/19/08	American General Finance 2.800% Due 02-20-08	1,000,000	999,922
02/21/08	Fannie Mae 2.480% Due 09-12-08	3,000,000	2,957,840
02/05/08	Fannie Mae 3.375% Due 12-15-08	4,900,000	4,935,231
02/22/08	Federal Home Loan Bank 3.260% Due 02-25-11	3,000,000	2,989,500
02/19/08	Federal Home Loan Bank 4.250% Due 02-19-13	2,000,000	1,999,000
02/01/08	UBS Finance 3.030% Due 02-04-08	2,500,000	2,499,369
02/20/08	UBS Finance 3.030% Due 02-21-08	570,000	569,953
02/25/08	UBS Finance 2.960% Due 02-26-08	1,000,000	999,918
02/26/08	UBS Finance 3.010% Due 02-27-08	225,000	224,981
02/27/08	UBS Finance 2.970% Due 02-28-08	1,000,000	999,917
02/27/08	UBS Finance 3.030% Due 03-05-08	1,275,000	1,274,249
TOTAL PURCHASES		23,570,000	\$ 23,549,493
<u>SALES</u>			
02/12/08	Federal Home Loan Bank 4.500% Due 04-11-08	3,000,000	\$ 3,015,937
TOTAL SALES		3,000,000	\$ 3,015,937
<u>MATURITIES</u>			
02/05/08	ABN Amro Bank NV Chicago 4.745% Due 02-05-08	5,000,000	\$ 5,000,821
02/01/08	AIG Funding Inc 2.950% Due 02-01-08	500,000	499,959
02/05/08	AIG Funding Inc	1,500,000	1,499,879

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
02/07/08	2.900% Due 02-05-08 AIG Funding Inc	1,600,000	1,599,733
02/25/08	3.000% Due 02-07-08 ASIF Global Fing XXXII	5,000,000	4,997,787
02/20/08	5.080% Due 02-25-08 American General Finance	1,000,000	999,922
02/01/08	2.800% Due 02-20-08 Bank of Scotland	3,800,000	3,801,811
02/01/08	4.950% Due 02-01-08 Citigroup Inc	3,000,000	2,948,073
02/27/08	3.500% Due 02-01-08 Fannie Mae	2,000,000	1,996,760
02/21/08	5.000% Due 02-27-08 Federal Home Loan Bank	7,700,000	7,690,760
02/14/08	5.125% Due 02-21-08 UBS AG Stamford Ct	10,000,000	10,001,662
02/19/08	5.490% Due 02-14-08 UBS AG Stamford Ct	2,800,000	2,801,595
02/04/08	5.460% Due 02-19-08 UBS Finance	2,500,000	2,499,369
02/21/08	3.030% Due 02-04-08 UBS Finance	570,000	569,953
02/26/08	3.030% Due 02-21-08 UBS Finance	1,000,000	999,918
02/27/08	2.960% Due 02-26-08 UBS Finance	225,000	224,981
02/28/08	3.010% Due 02-27-08 UBS Finance	1,000,000	999,917
	2.970% Due 02-28-08		
TOTAL MATURITIES		49,195,000	\$ 49,132,901
CONTRIBUTIONS			
02/04/08	Nations Treasury Fund		\$ 4,000,000
TOTAL CONTRIBUTIONS			\$ 4,000,000
WITHDRAWALS			
02/07/08	Local Agency Investment Fund, Pool D		\$ 1,400,000
02/11/08	Local Agency Investment Fund, Pool D		800,000
02/13/08	Local Agency Investment Fund, Pool D		1,200,000
02/14/08	Local Agency Investment Fund, Pool D		1,600,000
02/22/08	Local Agency Investment Fund, Pool D		600,000
02/07/08	Nations Treasury Fund		1,600,000
02/14/08	Nations Treasury Fund		10,400,000

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
02/20/08	Nations Treasury Fund		500,000
02/21/08	Nations Treasury Fund		1,000,000
02/26/08	Nations Treasury Fund		800,000
02/28/08	Nations Treasury Fund		1,000,000
TOTAL WITHDRAWALS			\$ 20,900,000
TOTAL POOL D		75,765,000	\$ 100,598,331

POOL J

No transactions were found!

POOL L

No transactions were found!

POOL M

No transactions were found!

POOL N

No transactions were found!

POOL Q

No transactions were found!

City of Sacramento
 TRANSACTION SUMMARY
 SHRA Local Money
 From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
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POOL R

No transactions were found!

POOL S

No transactions were found!

POOL T

No transactions were found!

POOL U

No transactions were found!

POOL V

No transactions were found!

TOTAL TRANSACTIONS

75,765,000 \$ 100,598,331

SUMMARY

Purchases and Contributions	\$ 27,549,493
Sales, Calls, Maturities, and Withdrawals	<u>73,048,838</u>

TOTAL TRANSACTIONS

\$ 100,598,331

City of Sacramento
TRANSACTION SUMMARY
 Fixed Bond
 SCERS
 From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>SALES</u>			
02/01/08	Housing Urban Development 7.660% Due 08-01-15	240,000	\$ 240,000
TOTAL SALES		240,000	\$ 240,000
<u>MATURITIES</u>			
02/15/08	2484 Natomas Park Dr. 7.500% Due 07-01-12	4,134	\$ 4,134
02/15/08	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	6,483	6,483
02/15/08	Alhambra Medical Building 7.000% Due 05-01-09	31,871	31,871
02/15/08	GNMA POOL #150426 9.000% Due 05-15-16	61	67
02/15/08	GNMA POOL #157445 9.000% Due 06-15-16	184	186
02/15/08	GNMA POOL #164169 9.000% Due 06-15-16	23	23
02/15/08	GNMA POOL #167166 9.500% Due 08-15-16	21	21
02/15/08	GNMA POOL #208975 9.500% Due 03-15-17	84	84
02/15/08	GNMA POOL #211421 9.500% Due 04-15-17	127	128
02/25/08	GNMA POOL #256393 6.000% Due 09-01-36	89,056	88,763
02/15/08	GNMA POOL #27166 9.000% Due 12-15-08	197	167
02/15/08	GNMA POOL #320296 8.000% Due 03-15-22	386	379
02/15/08	GNMA POOL #329837 7.500% Due 11-15-22	530	521
02/15/08	GNMA POOL #439515 7.000% Due 03-15-27	83	81
02/15/08	GNMA POOL #450066 7.500% Due 12-15-26	32	31
02/15/08	GNMA POOL #550718 5.000% Due 11-15-35	6,212	6,045
02/15/08	GNMA POOL #648348 5.500% Due 10-15-35	5,603	5,584
02/25/08	GNMA POOL #952254 6.000% Due 11-01-37	1,530	1,541

City of Sacramento
TRANSACTION SUMMARY
Fixed Bond
SCERS
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
02/04/08	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	9,018	9,018
TOTAL MATURITIES		155,635	\$ 155,130
<u>EXPENSES</u>			
02/04/08	Portfolio Investment Fees Payable		\$ 261
02/15/08	Portfolio Investment Fees Payable		1,188
TOTAL EXPENSES			\$ 1,449
<u>WITHDRAWALS</u>			
02/29/08	Pool A Cash		\$ 485,830
TOTAL WITHDRAWALS			\$ 485,830
TOTAL TRANSACTIONS		395,635	\$ 882,409
SUMMARY			
	Purchases and Contributions		\$ -
	Sales, Calls, Maturities, Expenses and Withdrawals		882,409
TOTAL TRANSACTIONS			\$ 882,409

City of Sacramento
TRANSACTION SUMMARY
Fixed Alternative Equity Income
SCERS
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
02/01/08	Altria Group Inc	3,000	\$ 226,697
02/14/08	Diana Shipping Inc Com	16,000	499,795
02/01/08	Enerplus Res Fd Unit Tr G New	13,000	513,152
02/14/08	Enerplus Res Fd Unit Tr G New	12,000	485,323
02/14/08	Frontline Ltd.	7,000	330,838
02/11/08	Macquarie Infra Co Llc Membership Int	6,000	197,618
02/14/08	Macquarie Infra Co Llc Membership Int	4,000	131,534
02/15/08	Macquarie Infra Co Llc Membership Int	10,000	326,384
02/01/08	Penn West Energy Tr Tr Unit	22,000	591,149
02/14/08	Penn West Energy Tr Tr Unit	14,000	397,998
02/01/08	Provident Energy Tr Tr Unit	50,000	502,760
02/14/08	Provident Energy Tr Tr Unit	50,000	542,820
02/01/08	Quintana Maritime Ltd Shs	22,000	528,370
02/14/08	Quintana Maritime Ltd Shs	20,000	499,316
02/14/08	Repsol S A Sponsored	50,000	1,667,495
02/01/08	Reynolds American Inc Com	16,000	1,026,594
02/14/08	Total S A Sponsored Adr	20,000	1,462,950
TOTAL PURCHASES		335,000	\$ 9,930,792
<u>SALES</u>			
02/26/08	Abbott Laboratories Com	51,000	\$ 2,663,496
02/14/08	At&t Inc	22,000	916,313
02/14/08	Coca Cola Co Com	33,000	1,812,591
02/14/08	Constellation Energy Group	21,000	2,004,768
02/26/08	Edison Intl Com	38,000	2,180,734
02/26/08	General Electric Co	80,000	2,849,704
02/26/08	Johnson & Johnson	25,000	1,569,684
02/14/08	Mcdonald's Corp	36,000	2,009,974
02/26/08	Merck & Co Inc	36,000	2,071,819
02/26/08	Procter & Gamble Co	32,000	1,982,489
02/26/08	Ust Inc Com	30,000	1,609,171
02/27/08	Wachovia Corp 2nd New	30,000	1,294,338
02/01/08	Williams Cos Inc Del	42,000	1,440,688
TOTAL SALES		476,000	\$ 24,405,771
<u>WITHDRAWALS</u>			
02/29/08	Pool A Cash		\$ 113,086
TOTAL WITHDRAWALS			\$ 113,086

City of Sacramento
TRANSACTION SUMMARY
 Fixed Alternative Equity Income
 SCERS
 From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
TOTAL TRANSACTIONS		811,000	\$ 34,449,649

SUMMARY

Purchases and Contributions	\$ 9,930,792
Sales and Withdrawals	<u>24,518,857</u>
TOTAL TRANSACTIONS	<u>\$ 34,449,649</u>

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
02/27/08	Agrium Inc Com	7,000	\$ 515,806
02/14/08	Allegheny Technologies Com	18,000	1,501,760
02/21/08	Aracruz Celulose S A Spon Adr Pfd B	10,000	750,875
02/27/08	Celgene Corporation	5,000	286,477
02/14/08	Emc Corp/Mass	50,000	802,407
02/14/08	Equinix Inc Com New	20,000	1,588,336
02/01/08	Freeport-McMoran Cop & G Cl B	8,000	740,746
02/14/08	Google Inc Cl A	1,200	643,671
02/28/08	Google Inc Cl A	1,500	715,465
02/27/08	Hansen Nat Corp Com	26,000	1,143,198
02/21/08	Microsoft Corp	25,000	724,500
02/26/08	Monsanto C0 New Com	5,000	598,578
02/27/08	Monsanto C0 New Com	5,000	597,386
02/28/08	Monsanto C0 New Com	5,000	593,944
02/26/08	Mosaic Co Com	5,000	576,350
02/19/08	Precision Castparts Cp Com	10,000	1,184,702
02/21/08	Streettracks Gold Tr Gold SHS	16,000	1,503,571
02/27/08	Terex Corp New Com	7,000	486,862
02/04/08	Yahoo Inc.	15,000	435,496
02/14/08	Yamana Gold Inc Com	100,000	1,520,360
02/21/08	Yamana Gold Inc Com	25,000	424,500
TOTAL PURCHASES		364,700	\$ 17,334,991
<u>SALES</u>			
02/13/08	Cf Industries Holdings Inc.	11,000	\$ 1,181,346
02/14/08	Clorox Co	20,000	1,286,541
02/27/08	Coca Cola Co Com	20,000	1,298,069
02/27/08	Gilead Sciences Inc	43,000	1,722,932
02/04/08	Microsoft Corp	15,000	468,148
02/04/08	Monsanto C0 New Com	17,000	1,202,791
02/13/08	Monsanto C0 New Com	18,000	1,273,543
02/04/08	Neurobiological Tec Inc Com New	4,000	73,597
02/05/08	Neurobiological Tec Inc Com New	12,000	220,790
02/13/08	Potash Corp Sask Inc Com	8,000	1,116,734
02/21/08	Southern Copper Corp Com	18,000	2,009,059
02/06/08	Time Warner Inc New	90,000	1,858,825
02/14/08	Ust Inc Com	30,000	1,643,275
02/06/08	Wells Fargo & Company	20,000	654,538
TOTAL SALES		326,000	\$ 16,010,188

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>WITHDRAWALS</u>			
02/29/08	Pool A Cash		\$ 82,713
TOTAL WITHDRAWALS			<u>\$ 82,713</u>
TOTAL TRANSACTIONS			<u>690,700 \$ 33,427,892</u>
 SUMMARY			
Purchases and Contributions			\$ 17,334,991
Sales and Withdrawals			<u>16,092,901</u>
TOTAL TRANSACTIONS			<u>\$ 33,427,892</u>

City of Sacramento
TRANSACTION SUMMARY
 S&P / Barra Value
 SCERS
 From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>SALES</u>			
02/26/08	Avon Products Inc	30,000	\$ 1,148,295
02/26/08	Cvs Corp Com	40,000	1,526,954
TOTAL SALES		70,000	\$ 2,675,249
<u>WITHDRAWALS</u>			
02/29/08	Pool A Cash		\$ 29,817
TOTAL WITHDRAWALS			\$ 29,817
TOTAL TRANSACTIONS		70,000	\$ 2,705,066
<u>SUMMARY</u>			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		2,705,066
TOTAL TRANSACTIONS			\$ 2,705,066

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
02/27/08	Anglo Amern Plc Adr	30,000	\$ 996,603
02/06/08	Companhia Vale Do Rio Sponsored Adr	45,000	1,388,250
TOTAL PURCHASES		75,000	\$ 2,384,853
<u>SALES</u>			
02/06/08	Ishares Tr Msci Eafe Idx	10,000	\$ 796,399
02/27/08	Trina Solar Limited Spon Adr	25,000	1,080,072
TOTAL SALES		35,000	\$ 1,876,472
<u>WITHDRAWALS</u>			
02/29/08	Pool A Cash		\$ 18,817
TOTAL WITHDRAWALS			\$ 18,817
TOTAL TRANSACTIONS		110,000	\$ 4,280,142
<u>SUMMARY</u>			
	Purchases and Contributions		\$ 2,384,853
	Sales and Withdrawals		1,895,289
TOTAL TRANSACTIONS			\$ 4,280,142

City of Sacramento
TRANSACTION SUMMARY
CADA
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>CADA BANKING</u>			
<u>CONTRIBUTIONS</u>			
02/11/08	Pool A Cash		\$ 405,500
02/14/08	Pool A Cash		1,575,700
TOTAL CONTRIBUTIONS			<u>\$ 1,981,200</u>
<u>WITHDRAWALS</u>			
02/19/08	Pool A Cash		\$ 135,000
02/21/08	Pool A Cash		98,000
02/29/08	Pool A Cash		152,000
TOTAL WITHDRAWALS			<u>\$ 385,000</u>
TOTAL CADA BANKING			<u>\$ 2,366,200</u>
<u>CADA A - TAX EXEMPT</u>			
No transactions were found!			
<u>CADA B - TAXABLE</u>			
No transactions were found!			
TOTAL TRANSACTIONS			<u>\$ 2,366,200</u>
SUMMARY			
Purchases and Contributions			\$ 1,981,200
Sales and Withdrawals			<u>385,000</u>
TOTAL TRANSACTIONS			<u>\$ 2,366,200</u>

City of Sacramento
TRANSACTION SUMMARY
United Way
From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
02/01/08	Apple Inc.	300	\$ 40,293
02/01/08	Chesapeake Energy Corp Com	800	30,063
02/01/08	Frontline Ltd.	600	24,771
02/01/08	General Dynamics Corp	400	34,172
02/01/08	Ireland Bk Sponsored Adr	500	30,873
02/01/08	Ishares Tr Dj Us Energy	100	12,198
02/01/08	Ishares Tr Dj Us Tech Sec	200	10,956
02/01/08	Ishares Tr S&p 500 Index	200	27,812
02/01/08	Reynolds American Inc Com	400	25,652
02/01/08	Wal Mart Stores Inc	500	25,490
TOTAL PURCHASES		4,000	\$ 262,280
<u>SALES</u>			
02/01/08	Ishares Tr Dj Us Healthcr	200	\$ 14,013
TOTAL SALES		200	\$ 14,013
<u>EXPENSES</u>			
02/05/08	After Fee Performance Expense Accounts		\$ 1,136
02/05/08	After Fee Performance Expense Accounts		2,650
TOTAL EXPENSES			\$ 3,786
TOTAL TRANSACTIONS		4,200	\$ 280,079
<u>SUMMARY</u>			
	Purchases and Contributions		\$ 262,280
	Sales, Calls, Maturities, Expenses and Withdrawals		17,799
TOTAL TRANSACTIONS			\$ 280,079

City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
ARFCD
From 02-01-08 To 02-29-08

<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
The Natomas Basin Conservancy
TNBC
From 02-01-08 To 02-29-08

<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
 Sacramento Public Library Authority
 SPLA
 From 02-01-08 To 02-29-08

Trade Date	Security	Quantity	Total Cost
<u>WITHDRAWALS</u>			
02/08/08	Pool A Cash		\$ 1,000,000
02/15/08	Pool A Cash		1,000,000
TOTAL WITHDRAWALS			<u>\$ 2,000,000</u>
TOTAL TRANSACTIONS			<u>\$ 2,000,000</u>
 SUMMARY			
Purchases and Contributions			\$ -
Sales and Withdrawals			<u>2,000,000</u>
TOTAL TRANSACTIONS			<u>\$ 2,000,000</u>