



REPORT TO COUNCIL

City of Sacramento

15

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

CONSENT
March 31, 2009

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

Title: February 2009 Monthly Investment Transactions Report

Location/Council District: Citywide

Recommendation: Receive and file

Contacts: Lydia Abreu, Investment and Operations Manager, 808-7746; Shirley
Tupaz, Investment Operations Analyst, 808-8295

Presenters: None

Department: City Treasurer

Division: Investment & Operations

Organization No: 0900

Description/Analysis

Issue: Rendering of City Treasurer monthly investment transaction 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 (CEDA): Under the California
Environmental Quality Act (QEDA) 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: 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
Investment Operations Analyst

Approved by: _____



Lydia Abreu
Investment and Operations Manager

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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 February 28, 2009 are attached as follows:

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City of Sacramento
Summary of Transactions
February-09

Attachment 2

Local Agency Funds:

	Pool A	Ethel Hart Trust	Public Trust	George Clark	Total
Purchases	\$ 172,514,924	\$ -	\$ -	\$ -	\$ 172,514,924
Sales	32,175,596	-	-	-	32,175,596
Maturities	121,020,801	-	-	20	121,020,821
Calls	35,967,128	-	-	-	35,967,128
Contributions	51,537,898	-	-	-	51,537,898
Withdrawals	69,318,159	-	6,735	1,535	69,326,429
Total	\$ 482,534,506	\$ -	\$ 6,735	\$ 1,555	\$ 482,542,796

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	Pool D	Pool J	Pool L	Pool M	Pool N	Total
Purchases	\$ 62,922,581	\$ -	\$ -	\$ -	\$ -	\$ 62,922,581
Sales	11,744,481	-	-	-	-	11,744,481
Maturities	44,011,723	-	-	-	-	44,011,723
Calls	15,941,650	-	-	-	-	15,941,650
Contributions	9,373,951	-	-	-	-	9,373,951
Withdrawals	19,347,902	-	-	-	-	19,347,902
Total	\$ 163,342,288	\$ -	\$ -	\$ -	\$ -	\$ 163,342,288

	Pool Q	Pool R	Pool S	Pool T	Pool U	Pool V	Total
Purchases	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-	-	-	-
Maturities	-	-	-	-	-	-	-
Calls	-	-	-	-	-	-	-
Contributions	-	-	-	-	-	-	-
Withdrawals	-	-	-	-	1,103,701	3,270,250	4,373,951
Total	\$ -	\$ -	\$ -	\$ -	\$ 1,103,701	\$ 3,270,250	\$ 4,373,951

Total SHRA **\$ 167,716,239**

City of Sacramento
Summary of Transactions
February-09

Attachment 2

Sacramento City Employees' Retirement System (SCERS) Funds:

	<u>Fixed Bonds</u>	<u>Equity Income</u>	<u>Large Cap</u>	<u>S&P Barra Value</u>	<u>International</u>	<u>Total</u>
Purchases	\$ 8,913,320	\$ -	\$ -	\$ -	\$ -	\$ 8,913,320
Sales	1,995,480	-	-	-	-	1,995,480
Expenses	703	-	-	-	-	703
Maturities	222,009	-	-	-	-	222,009
Calls	-	-	-	-	-	-
Contributions	-	-	-	-	-	-
Withdrawals	843,728	87,701	69,933	24,657	6,344	1,032,363
Total	\$ 11,975,240	\$ 87,701	\$ 69,933	\$ 24,657	\$ 6,344	\$ 12,163,875

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	-	-	-	-
Total	\$ -	\$ -	\$ -	\$ -

All Other Funds:

	<u>United Way</u>	<u>American River</u>	<u>TNBC</u>	<u>SPLA</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-	-
Expenses	2,754	-	-	-	2,754
Maturities	-	-	-	-	-
Calls	-	-	-	-	-
Contributions	-	500,000	18,304	-	518,304
Withdrawals	-	-	-	2,000,000	2,000,000
Total	\$ 2,754	\$ 500,000	\$ 18,304	\$ 2,000,000	\$ 2,521,058

GRAND TOTAL **\$ 664,943,968**

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
02/04/09	CME Group Inc 5.750% Due 02-15-14	2,250,000	\$ 2,270,137
02/05/09	CME Group Inc 5.750% Due 02-15-14	2,750,000	2,778,902
02/12/09	Caterpillar Finl Svcs Mtns Be 6.125% Due 02-17-14	5,000,000	4,988,150
02/23/09	Fannie Mae 0.170% Due 03-02-09	5,000,000	4,999,835
02/25/09	Fannie Mae 2.000% Due 03-02-11	5,000,000	5,000,000
02/25/09	Federal Farm Credit Bank 4.000% Due 12-23-13	4,000,000	4,026,960
02/25/09	Federal Home Loan Bank 0.100% Due 02-26-09	10,000,000	9,999,972
02/26/09	Federal Home Loan Bank 0.120% Due 02-27-09	12,000,000	11,999,960
02/27/09	Federal Home Loan Bank 0.120% Due 03-02-09	13,000,000	12,999,870
02/23/09	Federal Home Loan Bank 0.150% Due 03-11-09	3,000,000	2,999,800
02/25/09	General Electric 0.150% Due 02-26-09	4,000,000	3,999,983
02/02/09	General Electric 0.150% Due 02-03-09	3,000,000	2,999,987
02/06/09	General Electric 0.150% Due 02-09-09	8,000,000	7,999,900
02/06/09	General Electric 0.180% Due 02-10-09	3,000,000	2,999,940
02/10/09	General Electric 0.150% Due 02-11-09	4,900,000	4,899,980
02/12/09	General Electric 0.150% Due 02-13-09	2,900,000	2,899,988
02/13/09	General Electric 0.150% Due 02-17-09	2,000,000	1,999,967
02/13/09	General Electric	5,000,000	4,999,896

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 02-01-09 To 02-28-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
02/18/09	0.150% Due 02-18-09 General Electric	5,000,000	4,999,896
02/24/09	0.150% Due 02-23-09 General Electric	2,400,000	2,399,980
02/25/09	0.150% Due 02-26-09 General Electric	5,000,000	4,999,896
02/02/09	0.150% Due 03-02-09 HSBC Finance	3,000,000	2,999,985
02/03/09	0.180% Due 02-03-09 HSBC Finance	7,000,000	6,999,895
02/04/09	0.180% Due 02-06-09 HSBC Finance Corp	3,150,000	2,921,247
02/18/09	1.491% Due 05-10-10 Roche Holdings Inc.	5,000,000	4,973,500
02/18/09	4.500% Due 03-01-12 Roche Holdings Inc	5,000,000	4,963,700
02/17/09	5.000% Due 03-01-14 Toyota Motor Credit Corp	2,000,000	1,999,978
02/19/09	0.200% Due 02-19-09 Toyota Motor Credit Corp	8,500,000	8,499,717
02/20/09	0.200% Due 02-25-09 Toyota Motor Credit Corp	5,000,000	4,999,861
02/06/09	0.200% Due 02-25-09 Toyota Motor Credit Corp	4,000,000	3,990,667
02/12/09	0.750% Due 05-29-09 Toyota Motor Credit Corp	8,000,000	7,975,200
02/06/09	0.900% Due 06-16-09 U.S. Treasury Note	5,000,000	4,958,984
02/25/09	1.750% Due 01-31-14 U.S. Treasury Note	10,000,000	9,969,191
	1.875% Due 02-28-14		

TOTAL PURCHASES

172,850,000	\$	172,514,924
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SALES

02/25/09	General Electric Capital Corp 3.250% Due 06-15-09	10,000,000	\$	10,016,400
02/26/09	General Electric Capital Corp	4,400,000		4,287,096

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 02-01-09 To 02-28-09**

Trade Date	Security	Quantity	Total Cost
02/20/09	4.125% Due 09-01-09 General Electric Co	3,000,000	3,001,500
02/26/09	5.000% Due 02-01-13 Household Finance Corp	5,000,000	4,905,150
02/20/09	4.125% Due 11-16-09 Northern Trust Company	5,000,000	4,990,450
02/20/09	5.200% Due 11-09-12 Toyota Motor Credit Corp	5,000,000	4,975,000
	2.850% Due 04-28-10		
TOTAL SALES		32,400,000	\$ 32,175,596

CALLS

02/25/09	Fannie Mae 3.250% Due 02-25-11	2,986,000	\$ 2,993,525
02/06/09	Federal Farm Credit Bank 4.125% Due 04-22-13	10,000,000	9,904,300
02/01/09	Federal Home Loan Bank 4.500% Due 02-01-13	5,000,000	5,000,000
02/25/09	Federal Home Loan Bank 3.260% Due 02-25-11	5,000,000	4,982,500
02/13/09	Freddie Mac 4.125% Due 02-13-13	3,100,000	3,098,853
02/12/09	Freddie Mac 4.250% Due 02-12-13	5,000,000	5,000,000
02/20/09	Freddie Mac 4.350% Due 05-20-13	5,000,000	4,987,950
TOTAL CALLS		36,086,000	\$ 35,967,128

MATURITIES

02/26/09	Federal Home Loan Bank 0.100% Due 02-26-09	10,000,000	\$ 9,999,972
02/02/09	Federal Home Loan Bank 3.100% Due 02-02-09	4,400,000	4,352,639
02/27/09	Federal Home Loan Bank 0.120% Due 02-27-09	12,000,000	11,999,960

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 02-01-09 To 02-28-09**

Trade Date	Security	Quantity	Total Cost
02/26/09	General Electric 0.150% Due 02-26-09	4,000,000	3,999,983
02/03/09	General Electric 0.150% Due 02-03-09	3,000,000	2,999,987
02/09/09	General Electric 0.150% Due 02-09-09	8,000,000	7,999,900
02/10/09	General Electric 0.180% Due 02-10-09	3,000,000	2,999,940
02/11/09	General Electric 0.150% Due 02-11-09	4,900,000	4,899,980
02/13/09	General Electric 0.150% Due 02-13-09	2,900,000	2,899,988
02/17/09	General Electric 0.150% Due 02-17-09	2,000,000	1,999,967
02/18/09	General Electric 0.150% Due 02-18-09	5,000,000	4,999,896
02/23/09	General Electric 0.150% Due 02-23-09	5,000,000	4,999,896
02/26/09	General Electric 0.150% Due 02-26-09	2,400,000	2,399,980
02/03/09	HSBC Finance 0.180% Due 02-03-09	3,000,000	2,999,985
02/06/09	HSBC Finance 0.180% Due 02-06-09	7,000,000	6,999,895
02/27/09	HSBC Finance 1.100% Due 02-27-09	5,100,000	5,088,001
02/10/09	Toyota Motor Credit Corp 2.150% Due 02-10-09	12,000,000	11,944,936
02/19/09	Toyota Motor Credit Corp 0.200% Due 02-19-09	2,000,000	1,999,978
02/24/09	Toyota Motor Credit Corp 2.250% Due 02-24-09	12,000,000	11,936,340
02/25/09	Toyota Motor Credit Corp 0.200% Due 02-25-09	13,500,000	13,499,578
TOTAL MATURITIES		121,200,000	\$ 121,020,801

City of Sacramento
TRANSACTION SUMMARY
 City Investment Pool A
 From 02-01-09 To 02-28-09

Trade Date	Security	Quantity	Total Cost
<u>CONTRIBUTIONS</u>			
02/02/09	B Of A Cash		\$ 99,656
02/02/09	B Of A Cash		25,731
02/02/09	B Of A Cash		2,220,309
02/03/09	B Of A Cash		1,773,544
02/04/09	B Of A Cash		2,417,843
02/05/09	B Of A Cash		1,289,529
02/06/09	B Of A Cash		2,321,482
02/09/09	B Of A Cash		7,286,134
02/10/09	B Of A Cash		1,473,146
02/11/09	B Of A Cash		1,000,000
02/11/09	B Of A Cash		4,859
02/12/09	B Of A Cash		1,887,500
02/13/09	B Of A Cash		1,660,536
02/17/09	B Of A Cash		44,119
02/17/09	B Of A Cash		726,721
02/18/09	B Of A Cash		5,270,206
02/19/09	B Of A Cash		6,890,753
02/20/09	B Of A Cash		1,176,305
02/23/09	B Of A Cash		4,892,709
02/24/09	B Of A Cash		16,017
02/25/09	B Of A Cash		500,000
02/25/09	B Of A Cash		2,000,000
02/25/09	B Of A Cash		5,253
02/26/09	B Of A Cash		1,263,423
02/02/09	Fidelity Fund		2,113
02/02/09	Fidelity Fund		854
02/02/09	Fidelity Fund		782
02/02/09	Fidelity Fund		271,741
02/02/09	Fidelity Fund		28,050
02/06/09	Fidelity Fund		4,373,951
02/09/09	Fidelity Fund		7,480
02/10/09	Fidelity Fund		900
02/11/09	Fidelity Fund		13
02/11/09	Fidelity Fund		61,315
02/11/09	Fidelity Fund		7,000
02/13/09	Fidelity Fund		3,301

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 02-01-09 To 02-28-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
02/13/09	Fidelity Fund		468
02/13/09	Fidelity Fund		626
02/13/09	Fidelity Fund		1,734
02/13/09	Fidelity Fund		18,983
02/13/09	Fidelity Fund		73,720
02/13/09	Fidelity Fund		1,167
02/13/09	Fidelity Fund		6,344
02/13/09	Fidelity Fund		198
02/13/09	Fidelity Fund		623
02/13/09	Fidelity Fund		10,728
02/17/09	Fidelity Fund		280
02/17/09	Fidelity Fund		120
02/17/09	Fidelity Fund		110
02/17/09	Fidelity Fund		398,793
02/17/09	Fidelity Fund		8,000
02/18/09	Fidelity Fund		61
02/19/09	Fidelity Fund		10
02/19/09	Fidelity Fund		10
02/19/09	Fidelity Fund		9
02/20/09	Fidelity Fund		28
02/23/09	Fidelity Fund		110
02/23/09	Fidelity Fund		3,055
02/25/09	Fidelity Fund		9,010
02/27/09	Fidelity Fund		236
02/27/09	Fidelity Fund		201

TOTAL CONTRIBUTIONS

\$ 51,537,898

WITHDRAWALS

02/02/09	B Of A Cash	\$	2,497,973
02/03/09	B Of A Cash		3,872,896
02/04/09	B Of A Cash		1,855,948
02/05/09	B Of A Cash		3,268,485
02/06/09	B Of A Cash		1,000,000
02/06/09	B Of A Cash		2,405,398
02/09/09	B Of A Cash		4,373,951
02/09/09	B Of A Cash		1,000,000
02/09/09	B Of A Cash		2,668,158

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 02-01-09 To 02-28-09**

Trade Date	Security	Quantity	Total Cost
02/10/09	B Of A Cash		8,980,277
02/11/09	B Of A Cash		2,749,289
02/12/09	B Of A Cash		574,012
02/13/09	B Of A Cash		200,000
02/13/09	B Of A Cash		633,213
02/17/09	B Of A Cash		1,038,670
02/18/09	B Of A Cash		736,178
02/19/09	B Of A Cash		481,037
02/20/09	B Of A Cash		500,000
02/20/09	B Of A Cash		754,261
02/23/09	B Of A Cash		721,503
02/24/09	B Of A Cash		9,956,678
02/25/09	B Of A Cash		3,487,152
02/26/09	B Of A Cash		2,000,000
02/26/09	B Of A Cash		1,287,987
02/27/09	B Of A Cash		5,243,871
02/27/09	B Of A Cash		300,000
02/10/09	Fidelity Fund		1,996,440
02/25/09	Fidelity Fund		4,734,784

TOTAL WITHDRAWALS**\$ 69,318,159****TOTAL TRANSACTIONS****362,536,000 \$ 482,534,506****SUMMARY**

Purchases and Contributions	\$ 224,052,822
Sales, Calls, Maturities and Withdrawals	258,481,684

TOTAL TRANSACTIONS**\$ 482,534,506**

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
From 02-01-09 To 02-28-09

<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 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
02/28/09	Pool A Cash		\$ 6,735
TOTAL WITHDRAWALS			<u>\$ 6,735</u>
TOTAL TRANSACTIONS			<u>\$ 6,735</u>
 SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		<u>6,735</u>
TOTAL TRANSACTIONS			<u>\$ 6,735</u>

**City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 02-01-09 To 02-28-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
MATURITIES			
02/20/09	GNMA2 POOL #2754 6.500% Due 05-20-29	20	\$ 20
TOTAL MATURITIES		<u>20</u>	<u>\$ 20</u>
<u>WITHDRAWALS</u>			
02/28/09	Pool A Cash		\$ 1,535
TOTAL WITHDRAWALS			<u>\$ 1,535</u>
TOTAL TRANSACTIONS		<u>20</u>	<u>\$ 1,555</u>

SUMMARY

Purchases and Contributions	\$ -
Sales, Maturities and Withdrawals	<u>1,555</u>
TOTAL TRANSACTIONS	<u>\$ 1,555</u>

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>POOL D</u>			
<u>PURCHASES</u>			
02/05/09	CME Group Inc 5.750% Due 02-15-14	2,250,000	\$ 2,273,647
02/12/09	Caterpillar Finl Svcs Mtns Be 6.125% Due 02-17-14	3,000,000	2,992,890
02/17/09	Fannie Mae 0.750% Due 11-30-09	5,000,000	4,970,208
02/03/09	Federal Home Loan Bank 2.189% Due 09-10-09	5,000,000	5,011,155
02/02/09	General Electric 0.150% Due 02-03-09	3,000,000	2,999,987
02/03/09	General Electric 0.150% Due 02-06-09	6,000,000	5,999,925
02/06/09	General Electric 0.150% Due 02-09-09	2,000,000	1,999,975
02/06/09	General Electric 0.180% Due 02-10-09	2,000,000	1,999,960
02/09/09	General Electric 0.180% Due 02-10-09	5,900,000	5,899,975
02/12/09	General Electric 0.150% Due 02-13-09	3,000,000	2,999,987
02/13/09	General Electric 0.150% Due 02-18-09	2,000,000	1,999,958
02/02/09	HSBC Finance 0.180% Due 02-03-09	3,000,000	2,999,985
02/03/09	HSBC Finance 0.180% Due 02-06-09	7,000,000	6,999,895
02/04/09	HSBC Finance Corp 1.491% Due 05-10-10	2,000,000	1,854,760
02/04/09	Novartis Capital Corp 4.125% Due 02-10-14	1,000,000	998,970
02/18/09	Roche Holdings Inc 4.500% Due 03-01-12	3,000,000	2,984,100
02/18/09	Roche Holdings Inc	3,000,000	2,978,220

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
02/06/09	5.000% Due 03-01-14 U.S. Treasury Note 1.750% Due 01-31-14	5,000,000	4,958,984

TOTAL PURCHASES		63,150,000	\$ 62,922,581
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SALES

02/25/09	General Electric Capital Corp 3.250% Due 06-15-09	3,000,000	\$ 3,004,920
02/20/09	General Electric Co 5.000% Due 02-01-13	2,762,000	2,763,381
02/20/09	Northern Trust Company 5.200% Due 11-09-12	2,000,000	1,996,180
02/26/09	Toyota Motor Credit Corp 2.850% Due 04-28-10	4,000,000	3,980,000

TOTAL SALES		11,762,000	\$ 11,744,481
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CALLS

02/06/09	Federal Farm Credit Bank 4.125% Due 04-22-13	5,000,000	\$ 4,952,150
02/01/09	Federal Home Loan Bank 4.500% Due 02-01-13	5,000,000	5,000,000
02/25/09	Federal Home Loan Bank 3.260% Due 02-25-11	3,000,000	2,989,500
02/12/09	Freddie Mac 4.250% Due 02-12-13	3,000,000	3,000,000

TOTAL CALLS		16,000,000	\$ 15,941,650
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MATURITIES

02/17/09	Bank Of America Corporation 3.375% Due 02-17-09	5,000,000	\$ 5,010,900
02/13/09	Federal Home Loan Bank 2.750% Due 02-13-09	2,100,000	2,071,446
02/03/09	General Electric	3,000,000	2,999,987

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
02/06/09	0.150% Due 02-03-09 General Electric	6,000,000	5,999,925
02/09/09	0.150% Due 02-06-09 General Electric	2,000,000	1,999,975
02/10/09	0.150% Due 02-09-09 General Electric	7,900,000	7,899,935
02/13/09	0.180% Due 02-10-09 General Electric	3,000,000	2,999,987
02/18/09	0.150% Due 02-13-09 General Electric	2,000,000	1,999,958
02/03/09	0.150% Due 02-18-09 HSBC Finance	3,000,000	2,999,985
02/06/09	0.180% Due 02-03-09 HSBC Finance	7,000,000	6,999,895
02/01/09	0.180% Due 02-06-09 National City Corp.	3,000,000	3,029,730
	5.750% Due 02-01-09		

TOTAL MATURITIES

44,000,000	\$	44,011,723
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CONTRIBUTIONS

02/03/09	Nations Treasury Fund	\$ 5,000,000
02/09/09	Nations Treasury Fund	4,373,951

TOTAL CONTRIBUTIONS

\$ 9,373,951

WITHDRAWALS

02/09/09	Local Agency Investment Fund, Pool D	\$ 1,000,000
02/09/09	Local Agency Investment Fund, Pool D	4,300,000
02/11/09	Local Agency Investment Fund, Pool D	900,000
02/19/09	Local Agency Investment Fund, Pool D	6,000,000
02/19/09	Local Agency Investment Fund, Pool D	1,000,000
02/23/09	Local Agency Investment Fund, Pool D	700,000
02/06/09	Nations Treasury Fund	4,373,951
02/09/09	Nations Treasury Fund	73,951
02/10/09	Nations Treasury Fund	1,000,000

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
TOTAL WITHDRAWALS			\$ 19,347,902
TOTAL POOL D		134,912,000	\$ 163,342,288

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!

POOL R

No transactions were found!

POOL S

No transactions were found!

POOL T

No transactions were found!

POOL U

**City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 02-01-09 To 02-28-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
02/06/09	Pool D Cash		\$ 1,103,701
TOTAL WITHDRAWALS			\$ 1,103,701
TOTAL POOL U			\$ 1,103,701
<u>POOL V</u>			
<u>WITHDRAWALS</u>			
02/06/09	Pool D Cash		\$ 3,270,250
TOTAL WITHDRAWALS			\$ 3,270,250
TOTAL POOL V			\$ 3,270,250
TOTAL TRANSACTIONS		134,912,000	\$ 167,716,239

SUMMARY

Purchases and Contributions	\$ 72,296,532
Sales, Calls, Maturities and Withdrawals	95,419,707
TOTAL TRANSACTIONS	\$ 167,716,239

**City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 02-01-09 To 02-28-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
02/10/09	Cisco System Inc 4.950% Due 02-15-19	2,000,000	\$ 1,995,480
02/04/09	Novartis Securities Investment 5.125% Due 02-10-19	2,000,000	1,996,440
02/18/09	Roche Holdings Inc 6.000% Due 03-01-19	5,000,000	4,921,400
TOTAL PURCHASES		9,000,000	\$ 8,913,320
<u>SALES</u>			
02/10/09	Cisco System Inc 4.950% Due 02-15-19	2,000,000	\$ 1,995,480
TOTAL SALES		2,000,000	\$ 1,995,480
<u>MATURITIES</u>			
02/17/09	2484 Natomas Park Dr. 7.500% Due 07-01-12	4,455	\$ 4,455
02/17/09	2660 W. Covell Blvd/West Davis Assc 7.250% Due 08-01-12	6,969	6,969
02/02/09	Alhambra Medical Building 7.000% Due 05-01-09	34,175	34,175
02/15/09	GNMA POOL #150426 9.000% Due 05-15-16	68	75
02/15/09	GNMA POOL #157445 9.000% Due 06-15-16	210	213
02/15/09	GNMA POOL #167166 9.500% Due 08-15-16	23	24
02/15/09	GNMA POOL #208975 9.500% Due 03-15-17	92	93
02/15/09	GNMA POOL #211421 9.500% Due 04-15-17	140	141
02/25/09	GNMA POOL #256393	124,020	123,613

**City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 02-01-09 To 02-28-09**

Trade Date	Security	Quantity	Total Cost
02/15/09	6.000% Due 09-01-36 GNMA POOL #320296	337	330
02/15/09	8.000% Due 03-15-22 GNMA POOL #329837	551	542
02/15/09	7.500% Due 11-15-22 GNMA POOL #439515	100	98
02/15/09	7.000% Due 03-15-27 GNMA POOL #450066	34	34
02/15/09	7.500% Due 12-15-26 GNMA POOL #550718	37,157	36,158
02/15/09	5.000% Due 11-15-35 GNMA POOL #648348	5,168	5,150
02/25/09	5.500% Due 10-15-35 GNMA POOL #952254	316	318
02/02/09	6.000% Due 11-01-37 Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	9,621	9,621
TOTAL MATURITIES		223,436	\$ 222,009
<u>EXPENSES</u>			
02/02/09	Portfolio Investment Fees Payable		\$ 252
02/17/09	Portfolio Investment Fees Payable		451
02/25/09	Portfolio Investment Fees Payable		-
TOTAL EXPENSES			\$ 703
<u>WITHDRAWALS</u>			
02/28/09	Pool A Cash		\$ 843,728
TOTAL WITHDRAWALS			\$ 843,728
TOTAL TRANSACTIONS		11,223,436	\$ 11,975,240

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
SUMMARY			
	Purchases and Contributions		\$ 8,913,320
	Sales, Calls, Maturities, Expenses and Withdrawals		<u>3,061,920</u>
	TOTAL TRANSACTIONS		<u><u>\$ 11,975,240</u></u>

City of Sacramento
TRANSACTION SUMMARY
Equity Income
From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
02/28/09	Pool A Cash		\$ 87,701
TOTAL WITHDRAWALS			<u>\$ 87,701</u>
TOTAL TRANSACTIONS			<u>\$ 87,701</u>
SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		<u>87,701</u>
TOTAL TRANSACTIONS			<u>\$ 87,701</u>

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
02/28/09	Pool A Cash		\$ 69,933
TOTAL WITHDRAWALS			<u>\$ 69,933</u>
TOTAL TRANSACTIONS			<u><u>\$ 69,933</u></u>
SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		<u>69,933</u>
TOTAL TRANSACTIONS			<u><u>\$ 69,933</u></u>

City of Sacramento
TRANSACTION SUMMARY
 S&P / Barra Value
 From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
02/28/09	Pool A Cash		\$ 24,657
TOTAL WITHDRAWALS			<u>\$ 24,657</u>
TOTAL TRANSACTIONS			<u>\$ 24,657</u>
SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		<u>24,657</u>
TOTAL TRANSACTIONS			<u>\$ 24,657</u>

**City of Sacramento
TRANSACTION SUMMARY
International
From 02-01-09 To 02-28-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
02/28/09	Pool A Cash		\$ 6,344
TOTAL WITHDRAWALS			<u>\$ 6,344</u>
TOTAL TRANSACTIONS			<u>\$ 6,344</u>
 SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		<u>6,344</u>
TOTAL TRANSACTIONS			<u>\$ 6,344</u>

City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority (CADA)
From 02-01-09 To 02-28-09

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
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CADA-BANKING

No transactions were found!

CADA-TAX EXEMPT

No transactions were found!

CADA-TAXABLE

No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
 United Way
 From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>EXPENSES</u>			
02/06/09	After Fee Performance Expense Accounts		\$ 2,754
TOTAL EXPENSES			<u>\$ 2,754</u>
TOTAL TRANSACTIONS			<u>\$ 2,754</u>
SUMMARY			
	Purchases and Contributions		\$ -
	Calls, Maturities, Expenses and Withdrawals		<u>2,754</u>
TOTAL TRANSACTIONS			<u>\$ 2,754</u>

**City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 02-01-09 To 02-28-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CONTRIBUTIONS</u>			
02/25/09	Pool A Cash		\$ 500,000
TOTAL CONTRIBUTIONS			<u>\$ 500,000</u>
TOTAL TRANSACTIONS			<u>\$ 500,000</u>
SUMMARY			
	Contributions		\$ 500,000
	Withdrawals		
TOTAL TRANSACTIONS			<u>\$ 500,000</u>

City of Sacramento
TRANSACTION SUMMARY
 The Natomas Basin Conservancy
 From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CONTRIBUTIONS</u>			
02/20/09	Pool A Cash		\$ 18,304
TOTAL CONTRIBUTIONS			<u>\$ 18,304</u>
TOTAL TRANSACTIONS			<u>\$ 18,304</u>
SUMMARY			
	Contributions		\$ 18,304
	Withdrawals		
TOTAL TRANSACTIONS			<u>\$ 18,304</u>

City of Sacramento
TRANSACTION SUMMARY
 Sacramento Public Library Authority
 From 02-01-09 To 02-28-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
02/06/09	Pool A Cash		\$ 1,000,000
02/13/09	Pool A Cash		200,000
02/20/09	Pool A Cash		500,000
02/27/09	Pool A Cash		300,000
TOTAL WITHDRAWALS			<u>\$ 2,000,000</u>
TOTAL TRANSACTIONS			<u>\$ 2,000,000</u>
 SUMMARY			
Contributions			
Withdrawals			<u>\$ 2,000,000</u>
TOTAL TRANSACTIONS			<u>\$ 2,000,000</u>

