



REPORT TO COUNCIL

City of Sacramento

915 I Street, Sacramento, CA 95814-2604

[www. CityofSacramento.org](http://www.CityofSacramento.org)

CONSENT

September 29, 2009

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

Title: August 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 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.

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 August 31, 2009 are attached as follows:

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**City of Sacramento
Summary of Transactions
August-09**

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	\$ 69,363,687				\$ 69,363,687
Sales					-
Maturities	118,616,272			25	118,616,297
Calls	5,069,300				5,069,300
Contributions	41,673,149				41,673,149
Withdrawals	65,713,215		7,009	1,492	65,721,716
Total	\$ 300,435,623	\$ -	\$ 7,009	\$ 1,517	\$ 300,444,149

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	\$ 41,994,324					\$ 41,994,324
Sales						-
Maturities	43,891,527					43,891,527
Calls						-
Contributions	4,414,105					4,414,105
Withdrawals	12,500,000					12,500,000
Total	\$ 102,799,956	\$ -	\$ -	\$ -	\$ -	\$ 102,799,956

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

Total SHRA **\$ 102,799,956**

**City of Sacramento
Summary of Transactions
August-09**

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		\$ 2,070,645	\$ 7,470,563		\$ 9,541,208
Sales	70,000	5,199,738	2,482,712		7,752,450
Expenses	692				692
Maturities	172,973				172,973
Calls					-
Contributions					-
Withdrawals	665,716	83,773	108,977	62,533	920,999
Total	<u>\$ 909,381</u>	<u>\$ 7,354,156</u>	<u>\$ 10,062,252</u>	<u>\$ 62,533</u>	<u>\$ 18,388,322</u>

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	539,000			539,000
Total	<u>\$ 539,000</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 539,000</u>

All Other Funds:

	<u>United Way</u>	<u>American River</u>	<u>TNBC</u>	<u>SPLA</u>	<u>Total</u>
Purchases					\$ -
Sales					-
Expenses	2,795				2,795
Maturities					-
Calls					-
Contributions	29,865			1,980,425	2,010,290
Withdrawals	29,865			2,600,000	2,629,865
Total	<u>\$ 62,525</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 4,580,425</u>	<u>\$ 4,642,950</u>

GRAND TOTAL

\$ 426,814,377

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
08/11/09	California (State Of) 3.000% Due 09-08-09	10,185,000	\$ 10,185,000
08/14/09	California (State of) 2.000% Due 10-02-09	10,000,000	10,000,000
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	3,904	3,904
08/04/09	California State Registered Warrants 3.750% Due 09-04-09	385	385
08/12/09	California State Registered Warrants 3.750% Due 09-04-09	2,237	2,237
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	28,467	28,467
08/05/09	California State Registered Warrants 3.750% Due 09-04-09	1,818	1,818
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	5,900	5,900
08/05/09	California State Registered Warrants 3.750% Due 09-04-09	92	92
08/06/09	California State Registered Warrants 3.750% Due 09-04-09	21,102	21,102
08/07/09	California State Registered Warrants 3.750% Due 09-04-09	199	199
08/20/09	California State Registered Warrants 3.750% Due 09-04-09	580	580
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	28,697	28,697
08/05/09	California State Registered Warrants 3.750% Due 09-04-09	17	17
08/14/09	California State Registered Warrants 3.750% Due 09-04-09	1,337	1,337
08/18/09	California State Registered Warrants 3.750% Due 09-04-09	337	337
08/21/09	California State Registered Warrants 3.750% Due 09-04-09	80,253	80,253
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	38,763	38,763

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

Trade Date	Security	Quantity	Total Cost
08/04/09	California State Registered Warrants 3.750% Due 09-04-09	3,000	3,000
08/05/09	California State Registered Warrants 3.750% Due 09-04-09	5,967	5,967
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	23,767	23,767
08/04/09	California State Registered Warrants 3.750% Due 09-04-09	83	83
08/05/09	California State Registered Warrants 3.750% Due 09-04-09	3,097	3,097
08/07/09	California State Registered Warrants 3.750% Due 09-04-09	3,271	3,271
08/14/09	California State Registered Warrants 3.750% Due 09-04-09	10,000	10,000
08/18/09	California State Registered Warrants 3.750% Due 09-04-09	789	789
08/20/09	California State Registered Warrants 3.750% Due 09-04-09	169	169
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	1,200	1,200
08/04/09	California State Registered Warrants 3.750% Due 09-04-09	169	169
08/05/09	California State Registered Warrants 3.750% Due 09-04-09	8,202	8,202
08/07/09	California State Registered Warrants 3.750% Due 09-04-09	4,537	4,537
08/13/09	California State Registered Warrants 3.750% Due 09-04-09	954	954
08/14/09	California State Registered Warrants 3.750% Due 09-04-09	582	582
08/04/09	California State Registered Warrants 3.750% Due 09-04-09	1,729	1,729
08/05/09	California State Registered Warrants 3.750% Due 09-04-09	15	15
08/07/09	California State Registered Warrants 3.750% Due 09-04-09	106	106
08/14/09	California State Registered Warrants 3.750% Due 09-04-09	3,935	3,935
08/04/09	California State Registered Warrants	49,535	49,535

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

Trade Date	Security	Quantity	Total Cost
08/05/09	3.750% Due 09-04-09 California State Registered Warrants	16,686	16,686
08/14/09	3.750% Due 09-04-09 California State Registered Warrants	1,307	1,307
08/18/09	3.750% Due 09-04-09 California State Registered Warrants	93,968	93,968
08/03/09	3.750% Due 09-04-09 California State Registered Warrants	248,928	248,928
08/05/09	3.750% Due 09-04-09 California State Registered Warrants	903	903
08/14/09	3.750% Due 09-04-09 California State Registered Warrants	4,140	4,140
08/21/09	3.750% Due 09-04-09 California State Registered Warrants	118,354	118,354
08/03/09	3.750% Due 09-04-09 California State Registered Warrants	85,844	85,844
08/05/09	3.750% Due 09-04-09 California State Registered Warrants	27,457	27,457
08/14/09	3.750% Due 09-04-09 California State Registered Warrants	34,995	34,995
08/18/09	3.750% Due 09-04-09 California State Registered Warrants	1,818	1,818
08/03/09	3.750% Due 09-04-09 California State Registered Warrants	6,329	6,329
08/05/09	3.750% Due 09-04-09 California State Registered Warrants	24,301	24,301
08/07/09	3.750% Due 09-04-09 California State Registered Warrants	2,274	2,274
08/10/09	3.750% Due 09-04-09 California State Registered Warrants	164	164
08/13/09	3.750% Due 09-04-09 California State Registered Warrants	4,999	4,999
08/14/09	3.750% Due 09-04-09 California State Registered Warrants	658	658
08/03/09	3.750% Due 09-04-09 California State Registered Warrants	10,746	10,746
08/07/09	3.750% Due 09-04-09 California State Registered Warrants	638	638

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

Trade Date	Security	Quantity	Total Cost
08/10/09	California State Registered Warrants 3.750% Due 09-04-09	1,059	1,059
08/17/09	California State Registered Warrants 3.750% Due 09-04-09	327	327
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	13,078	13,078
08/04/09	California State Registered Warrants 3.750% Due 09-04-09	11,760	11,760
08/05/09	California State Registered Warrants 3.750% Due 09-04-09	18,410	18,410
08/06/09	California State Registered Warrants 3.750% Due 09-04-09	21,110	21,110
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	727	727
08/04/09	California State Registered Warrants 3.750% Due 09-04-09	44	44
08/05/09	California State Registered Warrants 3.750% Due 09-04-09	5,781	5,781
08/07/09	California State Registered Warrants 3.750% Due 09-04-09	767	767
08/11/09	California State Registered Warrants 3.750% Due 09-04-09	51	51
08/13/09	California State Registered Warrants 3.750% Due 09-04-09	672	672
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	3,165	3,165
08/07/09	California State Registered Warrants 3.750% Due 09-04-09	9,906	9,906
08/10/09	California State Registered Warrants 3.750% Due 09-04-09	3,114	3,114
08/14/09	California State Registered Warrants 3.750% Due 09-04-09	457	457
08/18/09	California State Registered Warrants 3.750% Due 09-04-09	2,894	2,894
08/03/09	California State Registered Warrants 3.750% Due 09-04-09	16,490	16,490
08/05/09	California State Registered Warrants 3.750% Due 09-04-09	99,714	99,714
08/12/09	California State Registered Warrants	1,203	1,203

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

Trade Date	Security	Quantity	Total Cost
08/19/09	3.750% Due 09-04-09 California State Registered Warrants	4,347	4,347
08/04/09	3.750% Due 09-04-09 California State Registered Warrants	24,532	24,532
08/05/09	3.750% Due 09-04-09 California State Registered Warrants	17,501	17,501
08/07/09	3.750% Due 09-04-09 California State Registered Warrants	334,548	334,548
08/11/09	3.750% Due 09-04-09 California State Registered Warrants	333,288	333,288
08/12/09	3.750% Due 09-04-09 California State Registered Warrants	22,340	22,340
08/13/09	3.750% Due 09-04-09 California State Registered Warrants	3,498	3,498
08/14/09	3.750% Due 09-04-09 California State Registered Warrants	3,200	3,200
08/05/09	3.750% Due 09-04-09 California State Registered Warrants	22,596	22,596
08/06/09	3.750% Due 09-04-09 California State Registered Warrants	91,976	91,976
08/10/09	3.750% Due 09-04-09 California State Registered Warrants	17,820	17,820
08/28/09	3.750% Due 09-04-09 California State Registered Warrants	647	647
08/06/09	3.750% Due 09-04-09 California State Registered Warrants	119,644	119,644
08/07/09	3.750% Due 09-04-09 California State Registered Warrants	1,698	1,698
08/12/09	3.750% Due 09-04-09 California State Registered Warrants	1,283	1,283
08/13/09	3.750% Due 09-04-09 California State Registered Warrants	53,538	53,538
08/14/09	3.750% Due 09-04-09 California State Registered Warrants	369	369
08/19/09	3.750% Due 09-04-09 California State Registered Warrants	1,000	1,000
08/25/09	3.750% Due 09-04-09 California State Registered Warrants	65	65

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

Trade Date	Security	Quantity	Total Cost
08/06/09	California State Registered Warrants 3.750% Due 09-04-09	100	100
08/07/09	California State Registered Warrants 3.750% Due 09-04-09	7,699	7,699
08/12/09	California State Registered Warrants 3.750% Due 09-04-09	5,570	5,570
08/14/09	California State Registered Warrants 3.750% Due 09-04-09	15,161	15,161
08/06/09	California State Registered Warrants 3.750% Due 09-04-09	8,483	8,483
08/19/09	California State Registered Warrants 3.750% Due 09-04-09	565	565
08/28/09	California State Registered Warrants 3.750% Due 09-04-09	132,760	132,760
08/31/09	California State Registered Warrants 3.750% Due 09-04-09	3,589	3,589
08/10/09	California State Registered Warrants 3.750% Due 09-04-09	46,480	46,480
08/13/09	California State Registered Warrants 3.750% Due 09-04-09	23,800	23,800
08/18/09	California State Registered Warrants 3.750% Due 09-04-09	300	300
08/12/09	California State Registered Warrants 3.750% Due 09-04-09	66,001	66,001
08/18/09	California State Registered Warrants 3.750% Due 09-04-09	77,755	77,755
08/12/09	California State Registered Warrants 3.750% Due 09-04-09	105	105
08/13/09	California State Registered Warrants 3.750% Due 09-04-09	2,615	2,615
08/14/09	California State Registered Warrants 3.750% Due 09-04-09	20,640	20,640
08/18/09	California State Registered Warrants 3.750% Due 09-04-09	58	58
08/24/09	California State Registered Warrants 3.750% Due 09-04-09	31,457	31,457
08/28/09	California State Registered Warrants 3.750% Due 09-04-09	268,744	268,744
08/11/09	California State Registered Warrants	1,554	1,554

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
08/14/09	3.750% Due 09-04-09 California State Registered Warrants	92,151	92,151
08/18/09	3.750% Due 09-04-09 California State Registered Warrants	635	635
08/19/09	3.750% Due 09-04-09 California State Registered Warrants	56,028	56,028
08/21/09	3.750% Due 09-04-09 California State Registered Warrants	34,307	34,307
08/24/09	3.750% Due 09-04-09 California State Registered Warrants	145	145
08/25/09	3.750% Due 09-04-09 California State Registered Warrants	22,745	22,745
08/27/09	3.750% Due 09-04-09 California State Registered Warrants	11,972	11,972
08/13/09	3.750% Due 09-04-09 California State Registered Warrants	1,810	1,810
08/18/09	3.750% Due 09-04-09 California State Registered Warrants	54,200	54,200
08/20/09	3.750% Due 09-04-09 California State Registered Warrants	4,380	4,380
08/25/09	3.750% Due 09-04-09 California State Registered Warrants	40,679	40,679
08/18/09	3.750% Due 09-04-09 California State Registered Warrants	1,250	1,250
08/21/09	3.750% Due 09-04-09 California State Registered Warrants	150	150
08/24/09	3.750% Due 09-04-09 California State Registered Warrants	641	641
08/20/09	3.750% Due 09-04-09 California State Registered Warrants	846	846
08/21/09	3.750% Due 09-04-09 California State Registered Warrants	4,213	4,213
08/24/09	3.750% Due 09-04-09 California State Registered Warrants	254	254
08/25/09	3.750% Due 09-04-09 California State Registered Warrants	95,145	95,145
08/27/09	3.750% Due 09-04-09 California State Registered Warrants	7,865	7,865

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

Trade Date	Security	Quantity	Total Cost
08/20/09	California State Registered Warrants 3.750% Due 09-04-09	454	454
08/24/09	California State Registered Warrants 3.750% Due 09-04-09	8,136	8,136
08/25/09	California State Registered Warrants 3.750% Due 09-04-09	65	65
08/26/09	California State Registered Warrants 3.750% Due 09-04-09	31,159	31,159
08/27/09	California State Registered Warrants 3.750% Due 09-04-09	827	827
08/31/09	California State Registered Warrants 3.750% Due 09-04-09	340	340
08/21/09	California State Registered Warrants 3.750% Due 09-04-09	1,327	1,327
08/25/09	California State Registered Warrants 3.750% Due 09-04-09	19,992	19,992
08/26/09	California State Registered Warrants 3.750% Due 09-04-09	115,144	115,144
08/31/09	California State Registered Warrants 3.750% Due 09-04-09	276	276
08/25/09	California State Registered Warrants 3.750% Due 09-04-09	376,887	376,887
08/26/09	California State Registered Warrants 3.750% Due 09-04-09	14,006	14,006
08/27/09	California State Registered Warrants 3.750% Due 09-04-09	7,125	7,125
08/31/09	California State Registered Warrants 3.750% Due 09-04-09	157,619	157,619
08/28/09	California State Registered Warrants 3.750% Due 09-04-09	25,117	25,117
08/28/09	California State Registered Warrants 3.750% Due 09-04-09	115	115
08/31/09	California State Registered Warrants 3.750% Due 09-04-09	2,623	2,623
08/20/09	Fannie Mae 3.250% Due 09-15-14	5,000,000	4,992,500
08/12/09	Federal Home Loan Bank 2.250% Due 08-27-12	10,000,000	9,998,000
08/07/09	General Electric	10,000,000	9,999,900

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
08/10/09	0.120% Due 08-10-09 HSBC Finance	15,000,000	14,999,942
08/07/09	0.140% Due 08-11-09 Toyota Motor Credit Corp 0.100% Due 08-10-09	5,000,000	4,999,958
TOTAL PURCHASES		69,373,387	\$ 69,363,687
<u>CALLS</u>			
08/26/09	Fannie Mae 4.000% Due 08-26-11	5,000,000	\$ 5,069,300
TOTAL CALLS		5,000,000	\$ 5,069,300
<u>MATURITIES</u>			
08/11/09	California (State of) 4.500% Due 08-11-09	13,185,000	\$ 13,185,000
08/04/09	Federal Home Loan Bank 2.560% Due 08-04-09	10,000,000	10,110,700
08/25/09	Federal Home Loan Bank 2.800% Due 08-25-09	2,400,000	2,400,000
08/11/09	Freddie Mac 0.380% Due 08-11-09	13,000,000	12,979,279
08/25/09	Freddie Mac 0.410% Due 08-25-09	8,000,000	7,984,967
08/10/09	General Electric 0.120% Due 08-10-09	10,000,000	9,999,900
08/11/09	HSBC Finance 0.140% Due 08-11-09	15,000,000	14,999,942
08/25/09	HSBC Finance 1.000% Due 08-25-09	2,000,000	1,994,167
08/28/09	HSBC Finance 1.020% Due 08-28-09	5,000,000	4,983,992
08/10/09	Toyota Motor Credit Corp 0.100% Due 08-10-09	5,000,000	4,999,958
08/13/09	U. S. Treasury Bill 0.150% Due 08-13-09	30,000,000	29,988,750

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
08/27/09	U. S. Treasury Bill 0.420% Due 08-27-09	5,000,000	4,989,617

TOTAL MATURITIES		118,585,000	\$ 118,616,272
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CONTRIBUTIONS

08/03/09	B Of A Cash		\$ 25,736
08/03/09	B Of A Cash		2,324,375
08/04/09	B Of A Cash		997,316
08/05/09	B Of A Cash		453
08/05/09	B Of A Cash		7,939,059
08/06/09	B Of A Cash		1,873,137
08/07/09	B Of A Cash		1,238,284
08/10/09	B Of A Cash		2,715,735
08/11/09	B Of A Cash		1,646,706
08/12/09	B Of A Cash		3,391
08/13/09	B Of A Cash		1,387,477
08/14/09	B Of A Cash		1,782,935
08/17/09	B Of A Cash		44,125
08/17/09	B Of A Cash		343,378
08/18/09	B Of A Cash		2,221,378
08/19/09	B Of A Cash		4,698,083
08/20/09	B Of A Cash		2,050,558
08/21/09	B Of A Cash		652,550
08/24/09	B Of A Cash		2,027,314
08/25/09	B Of A Cash		1,468,968
08/26/09	B Of A Cash		110,842
08/27/09	B Of A Cash		1,232,313
08/28/09	B Of A Cash		1,032,938
08/31/09	B Of A Cash		1,155,344
08/03/09	Fidelity Fund		2,733
08/03/09	Fidelity Fund		854
08/03/09	Fidelity Fund		782
08/03/09	Fidelity Fund		341,741
08/03/09	Fidelity Fund		1,600,592
08/04/09	Fidelity Fund		248
08/04/09	Fidelity Fund		9,300
08/05/09	Fidelity Fund		41,999

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

Trade Date	Security	Quantity	Total Cost
08/05/09	Fidelity Fund		18,000
08/07/09	Fidelity Fund		228
08/07/09	Fidelity Fund		9,500
08/10/09	Fidelity Fund		6,414
08/10/09	Fidelity Fund		7,650
08/10/09	Fidelity Fund		15,627
08/13/09	Fidelity Fund		2,600
08/14/09	Fidelity Fund		3,025
08/14/09	Fidelity Fund		462
08/14/09	Fidelity Fund		572
08/14/09	Fidelity Fund		217
08/14/09	Fidelity Fund		71,430
08/14/09	Fidelity Fund		46,486
08/17/09	Fidelity Fund		821
08/17/09	Fidelity Fund		132
08/17/09	Fidelity Fund		121
08/17/09	Fidelity Fund		391,962
08/17/09	Fidelity Fund		8,863
08/17/09	Fidelity Fund		209
08/19/09	Fidelity Fund		29
08/19/09	Fidelity Fund		20
08/20/09	Fidelity Fund		10
08/20/09	Fidelity Fund		41
08/20/09	Fidelity Fund		125
08/20/09	Fidelity Fund		3,480
08/21/09	Fidelity Fund		267
08/24/09	Fidelity Fund		23
08/24/09	Fidelity Fund		1,284
08/25/09	Fidelity Fund		225
08/25/09	Fidelity Fund		99,781
08/25/09	Fidelity Fund		1,284
08/27/09	Fidelity Fund		11,078
08/28/09	Fidelity Fund		21
08/28/09	Fidelity Fund		62
08/31/09	Fidelity Fund		245
08/31/09	Fidelity Fund		211
TOTAL CONTRIBUTIONS			\$ 41,673,149

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
08/03/09	B Of A Cash		\$ 10,614,901
08/04/09	B Of A Cash		1,167,530
08/05/09	B Of A Cash		1,055,139
08/06/09	B Of A Cash		453
08/06/09	B Of A Cash		523,585
08/07/09	B Of A Cash		1,200,000
08/07/09	B Of A Cash		638,433
08/10/09	B Of A Cash		1,888,517
08/11/09	B Of A Cash		9,775,644
08/12/09	B Of A Cash		2,659,581
08/13/09	B Of A Cash		1,534,549
08/14/09	B Of A Cash		903,984
08/17/09	B Of A Cash		384,000
08/17/09	B Of A Cash		979,252
08/18/09	B Of A Cash		2,986,400
08/19/09	B Of A Cash		2,264,992
08/20/09	B Of A Cash		2,338,385
08/21/09	B Of A Cash		1,200,000
08/21/09	B Of A Cash		524,640
08/24/09	B Of A Cash		2,068,233
08/25/09	B Of A Cash		8,827,050
08/26/09	B Of A Cash		904,267
08/27/09	B Of A Cash		927,759
08/28/09	B Of A Cash		200,000
08/28/09	B Of A Cash		155,000
08/28/09	B Of A Cash		729,059
08/31/09	B Of A Cash		1,742,365
08/05/09	Fidelity Fund		37,711
08/14/09	Fidelity Fund		1,223,104
08/17/09	Fidelity Fund		1,327,101
08/18/09	Fidelity Fund		1,400,660
08/19/09	Fidelity Fund		857,057
08/20/09	Fidelity Fund		57
08/26/09	Fidelity Fund		50,597
08/28/09	Fidelity Fund		1,564,080
08/28/09	Fidelity Fund		-
08/31/09	Fidelity Fund		1,059,130

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
TOTAL WITHDRAWALS			<u>\$ 65,713,215</u>
TOTAL TRANSACTIONS		<u>192,958,387</u>	<u>\$ 300,435,623</u>

SUMMARY

Purchases and Contributions	\$ 111,036,836
Sales, Calls, Maturities and Withdrawals	<u>189,398,787</u>
TOTAL TRANSACTIONS	<u>\$ 300,435,623</u>

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
From 08-01-09 To 08-31-09

<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
 Ann Land/Bertha Henschel Endowment Fund
 From 08-01-09 To 08-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
08/31/09	Pool A Cash		\$ 7,009
TOTAL WITHDRAWALS			<u>\$ 7,009</u>
TOTAL TRANSACTIONS			<u>\$ 7,009</u>
 SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		<u>7,009</u>
TOTAL TRANSACTIONS			<u>\$ 7,009</u>

**City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>MATURITIES</u>			
08/20/09	GNMA2 POOL #2754 6.500% Due 05-20-29	25	\$ 25
TOTAL MATURITIES		25	25
<u>WITHDRAWALS</u>			
08/31/09	Pool A Cash		\$ 1,492
TOTAL WITHDRAWALS			\$ 1,492
TOTAL TRANSACTIONS		25	\$ 1,517
SUMMARY			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		1,517
TOTAL TRANSACTIONS			\$ 1,517

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 08-01-09 To 08-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>Pool D</u>			
<u>PURCHASES</u>			
08/11/09	California (State Of) 3.000% Due 09-08-09	11,000,000	\$ 11,000,000
08/14/09	California (State of) 2.000% Due 10-02-09	5,000,000	5,000,000
08/20/09	Fannie Mae 3.250% Due 09-15-14	3,000,000	2,995,500
08/12/09	Federal Home Loan Bank 2.250% Due 08-27-12	5,000,000	4,999,000
08/07/09	General Electric 0.120% Due 08-10-09	5,000,000	4,999,950
08/10/09	HSBC Finance 0.140% Due 08-11-09	5,000,000	4,999,981
08/13/09	HSBC Finance 0.120% Due 08-17-09	8,000,000	7,999,893
TOTAL PURCHASES		42,000,000	\$ 41,994,324
<u>MATURITIES</u>			
08/11/09	California (State of) 4.500% Due 08-11-09	8,000,000	\$ 8,000,000
08/21/09	Deutsche Bank NY 0.902% Due 08-21-09	3,000,000	2,998,474
08/05/09	Federal Home Loan Bank 5.250% Due 08-05-09	2,500,000	2,508,975
08/11/09	Freddie Mac 0.380% Due 08-11-09	2,200,000	2,196,493
08/25/09	Freddie Mac 0.410% Due 08-25-09	2,200,000	2,195,866
08/10/09	General Electric 0.120% Due 08-10-09	5,000,000	4,999,950
08/11/09	HSBC Finance 0.140% Due 08-11-09	5,000,000	4,999,981
08/17/09	HSBC Finance	8,000,000	7,999,893

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 08-01-09 To 08-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
08/13/09	0.120% Due 08-17-09 U. S. Treasury Bill	5,000,000	4,998,125
08/27/09	0.150% Due 08-13-09 U. S. Treasury Bill	3,000,000	2,993,770
	0.420% Due 08-27-09		
TOTAL MATURITIES		43,900,000	\$ 43,891,527
<u>CONTRIBUTIONS</u>			
08/04/09	Nations Treasury Fund		\$ 3,000,000
08/05/09	Nations Treasury Fund		1,414,105
TOTAL CONTRIBUTIONS			\$ 4,414,105
<u>WITHDRAWALS</u>			
08/27/09	Local Agency Investment Fund, Pool D		\$ 6,000,000
08/28/09	Local Agency Investment Fund, Pool D		1,000,000
08/06/09	Nations Treasury Fund		800,000
08/10/09	Nations Treasury Fund		1,400,000
08/12/09	Nations Treasury Fund		700,000
08/13/09	Nations Treasury Fund		800,000
08/18/09	Nations Treasury Fund		800,000
08/20/09	Nations Treasury Fund		1,000,000
TOTAL WITHDRAWALS			\$ 12,500,000
TOTAL POOL D		85,900,000	\$ 102,799,956

Pool J

No transactions were found!

**City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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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!

**City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>Pool T</u>			

No transactions were found!

Pool U

No transactions were found!

Pool V

No transactions were found!

TOTAL TRANSACTIONS	85,900,000	\$ 102,799,956
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SUMMARY

Purchases and Contributions	\$ 46,408,429
Sales, Calls, Maturities and Withdrawals	<u>56,391,527</u>

TOTAL TRANSACTIONS	<u>\$ 102,799,956</u>
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**City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
08/01/09	Housing Urban Development 7.660% Due 08-01-15	70,000	\$ 70,000
TOTAL SALES		70,000	\$ 70,000
<u>MATURITIES</u>			
08/17/09	2484 Natomas Park Dr. 7.500% Due 07-01-12	4,624	\$ 4,624
08/17/09	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	7,226	7,226
08/15/09	GNMA POOL #150426 9.000% Due 05-15-16	72	79
08/15/09	GNMA POOL #157445 9.000% Due 06-15-16	220	223
08/15/09	GNMA POOL #167166 9.500% Due 08-15-16	24	25
08/15/09	GNMA POOL #208975 9.500% Due 03-15-17	97	98
08/15/09	GNMA POOL #211421 9.500% Due 04-15-17	148	148
08/25/09	GNMA POOL #256393 6.000% Due 09-01-36	86,925	86,640
08/15/09	GNMA POOL #320296 8.000% Due 03-15-22	351	345
08/15/09	GNMA POOL #329837 7.500% Due 11-15-22	374	368
08/15/09	GNMA POOL #439515 7.000% Due 03-15-27	93	91
08/15/09	GNMA POOL #450066 7.500% Due 12-15-26	36	35
08/15/09	GNMA POOL #550718 5.000% Due 11-15-35	33,220	32,327
08/15/09	GNMA POOL #648348 5.500% Due 10-15-35	30,912	30,806
08/03/09	Walgreens Drugs/Adahi, Inc	9,938	9,938

**City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
	6.500% Due 05-01-24		
TOTAL MATURITIES		174,260	\$ 172,973
<u>EXPENSES</u>			
08/03/09	Portfolio Investment Fees Payable		\$ 247
08/17/09	Portfolio Investment Fees Payable		445
TOTAL EXPENSES			\$ 692
<u>WITHDRAWALS</u>			
08/31/09	Pool A Cash		\$ 665,716
TOTAL WITHDRAWALS			\$ 665,716
TOTAL TRANSACTIONS		244,260	\$ 909,381
SUMMARY			
	Purchases and Contributions		\$ -
	Sales, Calls, Maturities, Expenses and Withdrawals		909,381
TOTAL TRANSACTIONS			\$ 909,381

**City of Sacramento
TRANSACTION SUMMARY
Equity Income
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
08/21/09	Bp Amoco Plc - Spons Adr	20,000	\$ 1,047,160
08/21/09	Total S A Sponsored Adr	18,000	1,023,485
TOTAL PURCHASES		38,000	\$ 2,070,645
<u>SALES</u>			
08/21/09	Diana Shipping Inc Com	45,000	\$ 1,317,560
08/21/09	Excel Maritime Carrier Com	42,000	1,489,543
08/21/09	Frontline Ltd.	48,000	2,392,635
TOTAL SALES		135,000	\$ 5,199,738
<u>WITHDRAWALS</u>			
08/31/09	Pool A Cash		\$ 83,773
TOTAL WITHDRAWALS			\$ 83,773
TOTAL TRANSACTIONS		173,000	\$ 7,354,156
SUMMARY			
	Purchases and Contributions		\$ 2,070,645
	Sales and Withdrawals		5,283,511
TOTAL TRANSACTIONS			\$ 7,354,156

**City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
08/11/09	Amgen Inc	20,000	\$ 1,247,826
08/26/09	Cognizant Tech Solutns Cl A	30,000	1,061,130
08/12/09	Flowserve Corp Com	15,000	1,335,901
08/14/09	Flowserve Corp Com	10,000	857,936
08/13/09	Noble Corporation Baar	40,000	1,400,660
08/25/09	Spdr Series Trust S&p Homebuild	100,000	1,567,110
TOTAL PURCHASES		215,000	\$ 7,470,563
<u>SALES</u>			
08/28/09	Fluor Corp	30,000	\$ 1,154,758
08/27/09	Toronto Dominion Bk Com New	30,000	1,327,954
TOTAL SALES		60,000	\$ 2,482,712
<u>WITHDRAWALS</u>			
08/31/09	Pool A Cash		\$ 108,977
TOTAL WITHDRAWALS			\$ 108,977
TOTAL TRANSACTIONS		275,000	\$ 10,062,252
<u>SUMMARY</u>			
Purchases and Contributions			\$ 7,470,563
Sales and Withdrawals			2,591,689
TOTAL TRANSACTIONS			\$ 10,062,252

City of Sacramento
TRANSACTION SUMMARY
 International
 From 08-01-09 To 08-31-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
08/31/09	Pool A Cash		\$ 62,533
TOTAL WITHDRAWALS			<u>\$ 62,533</u>
TOTAL TRANSACTIONS			<u>\$ 62,533</u>
 SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		<u>62,533</u>
TOTAL TRANSACTIONS			<u>\$ 62,533</u>

**City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority (CADA)
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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CADA - Banking**WITHDRAWALS**

08/17/09	Pool A Cash		\$ 384,000
08/28/09	Pool A Cash		155,000

TOTAL WITHDRAWALS	<u>\$ 539,000</u>
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CADA - Tax Exempt

No transactions were found!

CADA - Taxable

No transactions were found!

TOTAL TRANSACTIONS	<u>\$ 539,000</u>
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SUMMARY

Contributions	\$ -
Withdrawals	<u>539,000</u>

TOTAL TRANSACTIONS	<u>\$ 539,000</u>
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**City of Sacramento
TRANSACTION SUMMARY
United Way
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>EXPENSES</u>			
08/03/09	After Fee Performance Expense Accounts		\$ 2,795
TOTAL EXPENSES			<u>\$ 2,795</u>
<u>CONTRIBUTIONS</u>			
08/03/09	Anglo Amern Plc Adr	1,000	\$ 29,865
TOTAL CONTRIBUTIONS			<u>1,000 \$ 29,865</u>
<u>WITHDRAWALS</u>			
08/03/09	Anglo Amern Plc Adr	1,000	\$ 29,865
TOTAL WITHDRAWALS			<u>1,000 \$ 29,865</u>
TOTAL TRANSACTIONS			<u>2,000 \$ 62,525</u>
SUMMARY			
Purchases and Contributions			\$ 29,865
Sales, Calls, Maturities, Expenses and Withdrawals			<u>32,660</u>
TOTAL TRANSACTIONS			<u>\$ 62,525</u>

**City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 08-01-09 To 08-31-09**

Trade Date	Security	Quantity	Total Cost
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No transactions were found!

**City of Sacramento
TRANSACTION SUMMARY
The Natomas Basin Conservancy
From 08-01-09 To 08-31-09**

<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
Sacramento Public Library Authority
From 08-01-09 To 08-31-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CONTRIBUTIONS</u>			
08/14/09	Pool A Cash		\$ 1,980,425
TOTAL CONTRIBUTIONS			<u>\$ 1,980,425</u>
<u>WITHDRAWALS</u>			
08/07/09	Pool A Cash		\$ 1,200,000
08/21/09	Pool A Cash		1,200,000
08/28/09	Pool A Cash		200,000
TOTAL WITHDRAWALS			<u>\$ 2,600,000</u>
TOTAL TRANSACTIONS			<u>\$ 4,580,425</u>
SUMMARY			
	Contributions		\$ 1,980,425
	Withdrawals		<u>2,600,000</u>
TOTAL TRANSACTIONS			<u>\$ 4,580,425</u>