



City of Sacramento City Council

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915 I Street, Sacramento, CA, 95814
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Meeting Date: 1/11/2011

Report Type: Consent

Title: November 2010 Monthly Investment Transactions Report

Report ID: 2011-00022

Location: Citywide

Recommendation: Receive and File.

Contact: Lydia Abreu, Investment and Operations Manager, (916) 808-7746 Office of the City Treasurer

Presenter:

Department: City Treasurer

Division: City Treasurer

Dept ID: 05001011

Attachments:

- 1-Description/Analysis
- 2-Background Nov10MonthlyInvestmentTransactionReport
- 3-Exhibit A - Summary of Transaction
- 4-Exhibit B - City Pool A and City Trust Funds
- 5-Exhibit C - SCERS
- 6-Exhibit D - SHRA
- 7-Exhibit E - CADA
- 8-Exhibit F - All Other Funds

City Attorney Review

Approved as to Form
Matthew Ruyak
1/7/2011 10:05:46 AM

City Treasurer Review

Prior Council Financial Policy Approval or
Outside City Treasurer Scope
Russell Fehr
1/5/2011 4:18:55 PM

Approvals/Acknowledgements

Department Director or Designee: Russell Fehr - 1/6/2011 5:13:16 PM

Assistant City Manager: Cassandra Jennings - 1/7/2011 9:33:54 AM



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 November 1, 2010 was \$587,930,522 and at month end the value was \$573,842,134. The interest yield for the month was 1.94%. There were 18 total transactions for the period (9 buys and 9 maturities). The estimated duration of the portfolio is 1.39 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.



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 summary and transactions detail for the month ended November 30, 2010 are listed in Exhibits A, B, C, D, E and F.



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

Local Agency Funds:

	<u>Pool A</u>	<u>Ethel Hart Trust</u>	<u>Public Trust</u>	<u>George Clark</u>	<u>Total</u>
Purchases	\$ 62,184,408	\$ -	\$ -	\$ -	\$ 62,184,408
Sales	-	-	-	-	-
Maturities	90,882,609	-	-	-	90,882,609
Calls	-	-	-	-	-
Contributions	58,610,567	-	-	-	58,610,567
Withdrawals	72,139,562	-	11,355	1,654	72,152,571
Total	<u>\$ 283,817,146</u>	<u>\$ -</u>	<u>\$ 11,355</u>	<u>\$ 1,654</u>	<u>\$ 283,830,155</u>

Outside Agency Funds:

Sacramento City Employees' Retirement System (SCERS) Funds:

	<u>Fixed Bonds</u>	<u>Equity Income</u>	<u>Large Cap</u>	<u>International</u>	<u>Total</u>
Purchases	\$ 3,724,997	\$ -	\$ 3,109,158	\$ 214,015	\$ 7,048,170
Sales	-	-	4,929,915	1,982,204	6,912,119
Expenses	664	-	-	-	664
Maturities	148,006	-	-	-	148,006
Calls	-	-	-	-	-
Contributions	-	-	-	-	-
Withdrawals	1,033,685	683,538	1,107,499	532,536	3,357,258
Total	<u>\$ 4,907,352</u>	<u>\$ 683,538</u>	<u>\$ 9,146,572</u>	<u>\$ 2,728,755</u>	<u>\$ 17,466,217</u>

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

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	\$ 16,051,082	\$ -	\$ -	\$ -	\$ -	\$ 16,051,082	
Sales	-	-	-	-	-	-	
Maturities	30,974,355	-	-	-	-	30,974,355	
Calls	-	-	-	-	-	-	
Contributions	3,000,000	-	-	-	-	3,000,000	
Withdrawals	21,683,173	-	-	-	-	21,683,173	
Total	\$ 71,708,610	\$ -	\$ -	\$ -	\$ -	\$ 71,708,610	
	<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>
Contributions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Withdrawals	-	-	-	-	-	-	-
Total	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Total SHRA \$ 71,708,610

Capitol Area Development Authority (CADA) Funds:

	<u>CADA</u>	<u>CADA-A</u>	<u>CADA-B</u>	<u>Total</u>
Contributions	\$ -	\$ -	\$ -	\$ -
Withdrawals	-	-	-	-
Total	\$ -	\$ -	\$ -	\$ -

All Other Funds:

	<u>ARFCD</u>	<u>SPLA</u>	<u>TNBC</u>	<u>United Way</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ 35,523	\$ 35,523
Sales	-	-	-	-	-
Expenses	-	-	-	3,264	3,264
Maturities	-	-	-	-	-
Calls	-	-	-	-	-
Contributions	-	1,980,427	-	-	1,980,427
Withdrawals	-	2,270,000	-	-	2,270,000
Total	\$ -	\$ 4,250,427	\$ -	\$ 38,787	\$ 4,289,214

GRAND TOTAL

\$ 377,294,196



City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
11-01-10	4,000,000	Toyota Motor Credit Corp 0.310% Due 03-23-11	99.88	3,995,109			
11-05-10	4,000,000	UBS Finance 0.295% Due 04-05-11	99.88	3,995,051			
11-16-10	8,000,000	UBS Finance 0.210% Due 11-23-10	100.00	7,999,673			
11-19-10	15,000,000	California St RANs 3.000% Due 05-25-11	100.75	15,111,900			
11-19-10	13,000,000	California St RANs 3.000% Due 06-28-11	100.73	13,095,550			
11-29-10	1,000,000	HSBC Finance 0.300% Due 04-06-11	99.89	998,933			
11-29-10	5,000,000	Toyota Motor Credit Corp 0.250% Due 03-09-11	99.93	4,996,528			
11-29-10	8,000,000	Freddie Mac 0.130% Due 04-05-11	99.95	7,996,331			
11-30-10	4,000,000	Toyota Motor Credit Corp 0.300% Due 04-19-11	99.88	3,995,333			
TOTAL				62,184,408			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
11-02-10	6,000,000	Allied Irish 1.046% Due 11-02-10	99.63	5,978,030	99.63	5,978,030	0
11-02-10	6,000,000	Prudential PLC 0.798% Due 11-02-10	99.72	5,983,200	99.72	5,983,200	0
11-03-10	4,000,000	Fannie Mae 0.270% Due 11-03-10	99.86	3,994,540	99.86	3,994,540	0
11-16-10	20,000,000	Federal Home Loan Bank 0.375% Due 11-16-10	100.04	20,008,566	100.00	20,000,000	-8,566
11-23-10	8,000,000	UBS Finance 0.210% Due 11-23-10	100.00	7,999,673	100.00	7,999,673	0
11-29-10	7,000,000	Freddie Mac 0.285% Due 11-29-10	99.86	6,989,970	99.86	6,989,970	0
11-30-10	10,000,000	HSBC Finance 0.630% Due 11-30-10	99.71	9,971,125	99.71	9,971,125	0
11-30-10	7,000,000	Toyota Motor Credit Corp 0.440% Due 11-30-10	99.65	6,975,228	99.65	6,975,228	0
11-30-10	23,000,000	Fannie Mae 0.190% Due 11-30-10	99.92	22,982,277	99.92	22,982,277	0
TOTAL				90,882,609		90,874,043	-8,566

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
11-01-10		B Of A Cash		25,749			
11-01-10		B Of A Cash		3,740,719			
11-01-10		Fidelity Fund		3,057			
11-01-10		Fidelity Fund		1,111			
11-01-10		Fidelity Fund		881			
11-01-10		Fidelity Fund		715,960			
11-01-10		Fidelity Fund		63,283			
11-02-10		B Of A Cash		794,730			
11-02-10		Fidelity Fund		3,500			
11-03-10		B Of A Cash		3,536			
11-03-10		Fidelity Fund		3,000			
11-04-10		B Of A Cash		1,355,236			
11-04-10		Fidelity Fund		225			
11-04-10		Fidelity Fund		11,250			
11-05-10		B Of A Cash		1,664,115			
11-05-10		Fidelity Fund		15,389			
11-08-10		B Of A Cash		6,528,700			
11-09-10		B Of A Cash		1,824,697			
11-09-10		Fidelity Fund		75			
11-10-10		B Of A Cash		2,171,007			
11-10-10		Fidelity Fund		16,568			
11-12-10		B Of A Cash		719,704			
11-12-10		Fidelity Fund		2,248			
11-12-10		Fidelity Fund		834			
11-12-10		Fidelity Fund		555			
11-12-10		Fidelity Fund		10,080			
11-12-10		Fidelity Fund		66,600			
11-15-10		B Of A Cash		44,140			
11-15-10		B Of A Cash		934,008			
11-15-10		Fidelity Fund		45			
11-15-10		Fidelity Fund		42			
11-15-10		Fidelity Fund		6,728			
11-15-10		Fidelity Fund		5,041			
11-15-10		Fidelity Fund		4,459			
11-15-10		Fidelity Fund		3,201			
11-15-10		Fidelity Fund		508			
11-15-10		Fidelity Fund		9,107			
11-16-10		B Of A Cash		1,506,933			
11-16-10		Fidelity Fund		10,606			
11-17-10		B Of A Cash		23,909			
11-17-10		Fidelity Fund		14			
11-17-10		Fidelity Fund		435			
11-18-10		B Of A Cash		789,369			
11-19-10		B Of A Cash		1,800,897			
11-19-10		Fidelity Fund		20,700			
11-19-10		Fidelity Fund		14,662			
11-22-10		B Of A Cash		2,341,660			
11-22-10		Fidelity Fund		176			
11-22-10		Fidelity Fund		379			
11-22-10		Fidelity Fund		8,800			
11-22-10		Fidelity Fund		4,410			
11-22-10		Fidelity Fund		176			
11-23-10		B Of A Cash		81,245			
11-23-10		B Of A Cash		4,804,378			
11-23-10		Fidelity Fund		9			
11-23-10		Fidelity Fund		2,482,870			
11-23-10		Fidelity Fund		87			
11-24-10		B Of A Cash		6,981,295			
11-24-10		Fidelity Fund		1,196,939			
11-24-10		Fidelity Fund		73,746			
11-26-10		B Of A Cash		1,068,321			
11-26-10		Fidelity Fund		68			
11-26-10		Fidelity Fund		1,583,253			
11-26-10		Fidelity Fund		65,830			
11-29-10		B Of A Cash		1,727,926			
11-29-10		Fidelity Fund		20			
11-29-10		Fidelity Fund		20			
11-29-10		Fidelity Fund		1,818,332			
11-29-10		Fidelity Fund		73,586			
11-30-10		B Of A Cash		6,356,695			
11-30-10		B Of A Cash		3,022,284			
11-30-10		Fidelity Fund		451			
TOTAL				58,610,567			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
WITHDRAWALS							
11-01-10		B Of A Cash		4,338,895			
11-02-10		B Of A Cash		8,365,648			
11-02-10		Fidelity Fund		1,919,247			
11-03-10		B Of A Cash		1,837,775			
11-04-10		B Of A Cash		1,185,072			
11-04-10		Fidelity Fund		1,081,542			
11-05-10		B Of A Cash		170,000			
11-05-10		B Of A Cash		413,249			
11-05-10		Fidelity Fund		310,300			
11-08-10		B Of A Cash		1,085,926			
11-08-10		Fidelity Fund		268,030			
11-09-10		B Of A Cash		820,430			
11-10-10		B Of A Cash		2,368,240			
11-12-10		B Of A Cash		1,000,000			
11-12-10		B Of A Cash		1,579,883			
11-15-10		B Of A Cash		2,662,406			
11-15-10		Fidelity Fund		2,566,923			
11-16-10		B Of A Cash		8,063,268			
11-17-10		B Of A Cash		7,525,466			
11-18-10		B Of A Cash		577,788			
11-18-10		Fidelity Fund		2,041			
11-19-10		B Of A Cash		300,000			
11-19-10		B Of A Cash		666,056			
11-22-10		B Of A Cash		5,594,857			
11-23-10		B Of A Cash		650,533			
11-24-10		B Of A Cash		800,000			
11-24-10		B Of A Cash		724,399			
11-26-10		B Of A Cash		130,823			
11-29-10		B Of A Cash		3,368,202			
11-30-10		B Of A Cash		9,143,329			
11-30-10		Fidelity Fund		2,619,236			
TOTAL				72,139,562			

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Ann Land/Bertha Henschel Endowment Fund
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
WITHDRAWALS							
11-30-10		Pool A Cash		11,355			
TOTAL				11,355			

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
WITHDRAWALS							
11-30-10		Pool A Cash		1,654			
TOTAL				1,654			



City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
PURCHASES							
11-01-10	1,000,000	California St Go Bds 7.950% Due 03-01-36	106.76	1,067,630			
11-09-10	2,700,000	Vermont State Build America Bonds 4.200% Due 08-15-27	98.42	2,657,367			
TOTAL				3,724,997			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
11-01-10	10,777	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	10,777	100.00	10,777	0
11-15-10	5,077	2484 Natomas Park Dr. 7.500% Due 07-01-12	100.00	5,077	100.00	5,077	0
11-15-10	7,909	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	100.00	7,909	100.00	7,909	0
11-15-10	103	Gnma Pool #439515 7.000% Due 03-15-27	98.06	101	100.00	103	2
11-15-10	39	Gnma Pool #450066 7.500% Due 12-15-26	99.34	39	100.00	39	0
11-15-10	4,561	Gnma Pool #550718 5.000% Due 11-15-35	97.31	4,439	100.00	4,561	123
11-15-10	52	Gnma Pool #150426 9.000% Due 05-15-16	109.80	57	100.00	52	-5
11-15-10	248	Gnma Pool #157445 9.000% Due 06-15-16	101.32	251	100.00	248	-3
11-15-10	27	Gnma Pool #167166 9.500% Due 08-15-16	103.07	28	100.00	27	-1
11-15-10	110	Gnma Pool #208975 9.500% Due 03-15-17	100.55	110	100.00	110	-1
11-15-10	167	Gnma Pool #211421 9.500% Due 04-15-17	100.55	168	100.00	167	-1
11-15-10	146	Gnma Pool #320296 8.000% Due 03-15-22	98.19	144	100.00	146	3
11-15-10	241	Gnma Pool #329837 7.500% Due 11-15-22	98.47	238	100.00	241	4
11-15-10	61,216	Gnma Pool #648348 5.500% Due 10-15-35	99.66	61,006	100.00	61,216	210
11-26-10	57,851	Gnma Pool #256393 6.000% Due 09-01-36	99.67	57,661	100.00	57,851	190
TOTAL				148,006		148,526	521

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
EXPENSES							
11-01-10		Portfolio Investment Fees Payable		234			
11-15-10		Portfolio Investment Fees Payable		430			
TOTAL				664			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-30-10		Pool A Cash		1,033,685			
TOTAL				1,033,685			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
WITHDRAWALS							
11-01-10		Pool A Cash		500,000			
11-30-10		Pool A Cash		183,538			
TOTAL				683,538			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
11-02-10	10,000	Archer Daniels Midland Com	31.03	310,300			
11-03-10	1,000	Intuitive Surgical Inc Com New	268.03	268,030			
11-18-10	-160	Cree Inc Cll Opt 57.5000 11202010	0.92	-14,662			
11-22-10	-750	Green Mountain Coffee Cll Opt 38.33 121820	0.98	-73,746			
11-24-10	12,000	Best Buy Inc Com	44.84	538,080			
11-24-10	10,000	Dollar Tree Inc Com	56.12	561,200			
11-24-10	10,000	Target Corp	57.28	572,800			
11-24-10	20,000	Spdr Series Trust S&p Retail Etf	47.36	947,156			
TOTAL				3,109,158			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
11-18-10	15,000	L3 Communications Hldgs	78.76	1,181,329	71.47	1,072,032	-109,298
11-18-10	30,000	Raytheon Company	45.03	1,350,900	47.02	1,410,576	59,676
11-19-10	-160	Cree Inc Cll Opt 57.5000 11202010	-0.92	14,662	0.92	14,662	0
11-19-10	22,000	Cree Inc Com	48.70	1,071,327	58.42	1,285,187	213,860
11-22-10	24,000	General Dynamics Corp	54.65	1,311,696	65.97	1,583,253	271,557
TOTAL				4,929,915		5,365,711	435,796

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
WITHDRAWALS							
11-01-10		Pool A Cash		1,000,000			
11-30-10		Pool A Cash		107,499			
TOTAL				1,107,499			

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
11-17-10	-130	Agrium Cll Opt 85.0000 12182010	1.38	-18,005			
11-17-10	-100	CF Industries Cll Opt 125.0000 12182010	2.73	-27,350			
11-17-10	130	Agrium Put Opt 75.00 12182010	1.86	24,245			
11-17-10	100	CF Industries Put Opt 105.00 12182010	2.31	23,150			
11-23-10	20,000	Banco Santander Sa Adr	10.60	211,974			
TOTAL				214,015			

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
11-23-10	10,000	Ishares Tr Msci Emerg Mkt	39.10	390,963	44.98	449,793	58,830
11-23-10	16,000	Wisdomtree Trust India Erngs Fd	21.82	349,074	25.19	403,001	53,927
11-23-10	10,000	Ishares Inc Msci Brazil	80.70	807,026	74.23	742,316	-64,710
11-23-10	10,000	Ishares Tr Ftse Xnhua Idx	43.51	435,140	43.37	433,695	-1,446
TOTAL				1,982,204		2,028,806	46,602

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
WITHDRAWALS							
11-01-10		Pool A Cash		500,000			
11-30-10		Pool A Cash		32,536			
TOTAL				532,536			



City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Local Money
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
PURCHASES							
11-16-10	9,000,000	UBS Finance 0.210% Due 11-23-10	100.00	8,999,632			
11-19-10	7,000,000	California St RANs 3.000% Due 06-28-11	100.73	7,051,450			
TOTAL				16,051,082			

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Local Money
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
11-16-10	10,000,000	Federal Home Loan Bank 0.375% Due 11-16-10	100.04	10,004,283	100.00	10,000,000	-4,283
11-23-10	9,000,000	UBS Finance 0.210% Due 11-23-10	100.00	8,999,632	100.00	8,999,632	0
11-29-10	4,000,000	Freddie Mac 0.285% Due 11-29-10	99.85	3,994,200	99.85	3,994,200	0
11-30-10	8,000,000	Toyota Motor Credit Corp 0.440% Due 11-30-10	99.70	7,976,240	99.70	7,976,240	0
TOTAL				30,974,355		30,970,072	-4,283

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Local Money
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
CONTRIBUTIONS							
11-02-10		Local Agency Investment Fund, Pool D		3,000,000			
TOTAL				3,000,000			

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Local Money
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
WITHDRAWALS							
11-09-10		Caltrust Money Market		1,500,000			
11-10-10		Fidelity Fund		1,000,000			
11-16-10		Fidelity Fund		800,000			
11-19-10		Local Agency Investment Fund, Pool D		700,000			
11-22-10		Local Agency Investment Fund, Pool D		6,000,000			
11-22-10		Local Agency Investment Fund, Pool D		2,300,000			
11-29-10		Fidelity Fund		2,200,000			
11-30-10		Fidelity Fund		3,022,284			
11-30-10		Fidelity Fund		4,160,889			
TOTAL				21,683,173			

City of Sacramento
TRANSACTION SUMMARY
Pool J
SHRA 1999 TAB
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Pool L
SHRA 2002 Revenue Bonds
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Pool M
SHRA 2003 TAB, Series A
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Pool N
SHRA 2003 TAB, Series C
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Pool Q
SHRA 2005 Taxable Bond Proceeds
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Pool R
SHRA 2005 Tax-Exempt Bond Proceeds
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Pool S
SHRA 2006 TABs, Series A (Tax-Exempt)
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Pool T
SHRA 2006 TABs, Series B (Taxable)
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Pool U
SHRA 2006 Revenue Bonds - Taxable
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Pool V
SHRA 2006 Revenue Bonds - Tax Exempt
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!



City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Banking
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Tax Exempt
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Taxable
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!



City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
CONTRIBUTIONS							
11-15-10		Pool A Cash		1,980,427			
TOTAL				1,980,427			

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
WITHDRAWALS							
11-05-10		Pool A Cash		170,000			
11-12-10		Pool A Cash		1,000,000			
11-19-10		Pool A Cash		300,000			
11-24-10		Pool A Cash		800,000			
TOTAL				2,270,000			

City of Sacramento
TRANSACTION SUMMARY
The Natomas Basin Conservancy
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/ Loss</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
United Way
From 11-01-10 To 11-30-10

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
PURCHASES							
11-18-10	1,000	General Mtrs Co Com	35.52	35,523			
TOTAL				35,523			

City of Sacramento
TRANSACTION SUMMARY
United Way
From 11-01-10 To 11-30-10

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
EXPENSES							
11-01-10		After Fee Performance Expense Accounts		3,264			
TOTAL				3,264			