



# City of Sacramento City Council

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915 I Street, Sacramento, CA, 95814  
[www.CityofSacramento.org](http://www.CityofSacramento.org)

**Meeting Date:** 10/4/2011

**Report Type:** Consent

**Title:** August 2011 Monthly Investment Transactions Report

**Report ID:** 2011-00813

**Location:** Citywide

**Recommendation:** Receive and File

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

**Presenter:** None

**Department:** City Treasurer

**Division:** City Treasurer

**Dept ID:** 05001011

**Attachments:**

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- 1-Description/Analysis
- 2-Background
- 3-Exhibit A - Summary of Transactions
- 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

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**City Attorney Review**

Approved as to Form  
Marcos A. Kropf  
9/21/2011 3:45:45 PM

**City Treasurer Review**

Reviewed for Impact on Cash and Debt  
Russell Fehr  
9/20/2011 10:38:06 AM

**Approvals/Acknowledgements**

Department Director or Designee: Russell Fehr - 9/20/2011 11:31:16 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 August 1, 2011 was \$627,397,505 and at month end, the value was \$619,687,117. The interest yield for the month was 3.45%. There were 36 total transactions for the period (21 buys, 2 sales, 2 calls, and 11 maturities). The estimated duration of the portfolio is 1.47 years.

Consistent with the Investment Policy adopted by City Council on August 17, 2010, 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. Specifically, 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. In compliance with Government Code 53601 and our investment policy, notice is hereby given. On August 30, 2011, the investment team purchased \$5 million dollar bonds for City Pool A and \$4 million dollars for SHRA's Pool D issued by Barclays Bank Plc. These bonds bearing a fixed coupon of 5% will mature on September 22, 2016, giving them a term in excess of 5 years required by Government Code 53601 but within the '5-yr + 30 calendar days' term required the City's current Investment Policy. The summary and transactions detail for the month ended August 31, 2011 are listed in Exhibits A, B, C, D, E and F.



**City of Sacramento  
Summary of Transactions  
August-11**

**Local Agency Funds:**

|               | <u>Pool A</u>         | <u>Ethel Hart Trust</u> | <u>Public Trust</u> | <u>George Clark</u> | <u>Total</u>          |
|---------------|-----------------------|-------------------------|---------------------|---------------------|-----------------------|
| Purchases     | \$ 98,944,787         | \$ -                    | \$ -                | \$ -                | \$ 98,944,787         |
| Sales         | 14,991,750            | -                       | -                   | -                   | 14,991,750            |
| Maturities    | 45,969,463            | -                       | -                   | -                   | 45,969,463            |
| Calls         | 7,000,000             | -                       | -                   | -                   | 7,000,000             |
| Contributions | 58,684,402            | -                       | -                   | -                   | 58,684,402            |
| Withdrawals   | 64,821,818            | -                       | 8,979               | 1,722               | 64,832,519            |
| <b>Total</b>  | <b>\$ 290,412,220</b> | <b>\$ -</b>             | <b>\$ 8,979</b>     | <b>\$ 1,722</b>     | <b>\$ 290,422,921</b> |

**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     | \$ -               | \$ -                 | \$ 1,782,269        | \$ (62,793)          | \$ 1,719,476         |
| Sales         | 213,750            | -                    | 4,777,322           | 3,325,157            | 8,316,229            |
| Maturities    | 82,995             | -                    | -                   | -                    | 82,995               |
| Expenses      | 645                | -                    | -                   | -                    | 645                  |
| Calls         | -                  | -                    | -                   | -                    | -                    |
| Contributions | -                  | -                    | -                   | -                    | -                    |
| Withdrawals   | 595,622            | 102,326              | 562,181             | 73,539               | 1,333,668            |
| <b>Total</b>  | <b>\$ 893,012</b>  | <b>\$ 102,326</b>    | <b>\$ 7,121,772</b> | <b>\$ 3,335,903</b>  | <b>\$ 11,453,013</b> |

**City of Sacramento  
Summary of Transactions  
August-11**

**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     | \$ 22,102,943        | \$ -                | \$ -                | \$ -             | \$ -              | \$ 22,102,943        |                     |
| Sales         | 6,316,700            | -                   | -                   | -                | -                 | 6,316,700            |                     |
| Maturities    | 3,526,223            | -                   | -                   | -                | -                 | 3,526,223            |                     |
| Calls         | 10,398,800           | -                   | -                   | -                | -                 | 10,398,800           |                     |
| Contributions | 9,589,449            | -                   | -                   | -                | -                 | 9,589,449            |                     |
| Withdrawals   | 7,400,000            | 2,821,511           | 1,663,944           | 78,052           | 712,568           | 12,676,075           |                     |
| <b>Total</b>  | <b>\$ 59,334,115</b> | <b>\$ 2,821,511</b> | <b>\$ 1,663,944</b> | <b>\$ 78,052</b> | <b>\$ 712,568</b> | <b>\$ 64,610,190</b> |                     |
|               | <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   | 679,272              | 775,798             | 1,109,443           | -                | 127,684           | 248,352              | 2,940,549           |
| <b>Total</b>  | <b>\$ 679,272</b>    | <b>\$ 775,798</b>   | <b>\$ 1,109,443</b> | <b>\$ -</b>      | <b>\$ 127,684</b> | <b>\$ 248,352</b>    | <b>\$ 2,940,549</b> |

**Total SHRA \$ 67,550,739**

**Capitol Area Development Authority (CADA) Funds:**

|               | <u>CADA</u>         | <u>CADA-A</u> | <u>CADA-B</u> | <u>Total</u>        |
|---------------|---------------------|---------------|---------------|---------------------|
| Contributions | \$ 2,476,000        | \$ -          | \$ -          | \$ 2,476,000        |
| Withdrawals   | -                   | -             | -             | -                   |
| <b>Total</b>  | <b>\$ 2,476,000</b> | <b>\$ -</b>   | <b>\$ -</b>   | <b>\$ 2,476,000</b> |

**All Other Funds:**

|               | <u>ARFCD</u> | <u>SPLA</u>         | <u>TNBC</u> | <u>United Way</u> | <u>Total</u>        |
|---------------|--------------|---------------------|-------------|-------------------|---------------------|
| Purchases     | \$ -         | \$ -                | \$ -        | \$ -              | \$ -                |
| Sales         | -            | -                   | -           | -                 | -                   |
| Maturities    | -            | -                   | -           | -                 | -                   |
| Expenses      | -            | -                   | -           | -                 | -                   |
| Calls         | -            | -                   | -           | -                 | -                   |
| Contributions | -            | 108,019             | -           | -                 | 108,019             |
| Withdrawals   | -            | 2,485,471           | -           | -                 | 2,485,471           |
| <b>Total</b>  | <b>\$ -</b>  | <b>\$ 2,593,490</b> | <b>\$ -</b> | <b>\$ -</b>       | <b>\$ 2,593,490</b> |

**GRAND TOTAL**

**\$ 374,496,163**



City of Sacramento  
TRANSACTION SUMMARY  
*City Investment Pool A*  
From 08-01-11 To 08-31-11

| Trade Date       | Quantity   | Security  | Unit Cost | Total Cost        | Unit Price | Total Proceeds | Gain/Loss |
|------------------|------------|---|-----------|-------------------|------------|----------------|-----------|
| <b>PURCHASES</b> |            |   |           |                   |            |                |           |
| 08-01-11         | 5,000,000  | HSBC Finance<br>0.110% Due 08-08-11                   | 100.00    | 4,999,893         |            |                |           |
| 08-02-11         | 4,000,000  | Coca Cola Company<br>0.150% Due 11-29-11              | 99.95     | 3,998,017         |            |                |           |
| 08-02-11         | 5,000,000  | Toyota Motor Credit Corp<br>0.310% Due 01-25-12       | 99.85     | 4,992,422         |            |                |           |
| 08-02-11         | 5,000,000  | Fannie Mae<br>2.750% Due 03-21-16                     | 101.45    | 5,072,500         |            |                |           |
| 08-04-11         | 5,000,000  | Fannie Mae<br>1.000% Due 08-22-14                     | 100.00    | 5,000,000         |            |                |           |
| 08-04-11         | 5,000,000  | Federal Farm Credit Bank<br>1.850% Due 08-15-16       | 100.00    | 5,000,000         |            |                |           |
| 08-05-11         | 10,000,000 | Lloyds Tsb Bank Plc 144a<br>4.375% Due 01-12-15       | 102.03    | 10,203,000        |            |                |           |
| 08-08-11         | 5,000,000  | Toyota Motor Credit Corp<br>0.290% Due 01-10-12       | 99.88     | 4,993,757         |            |                |           |
| 08-10-11         | 9,000,000  | General Electric Capital Corp<br>0.210% Due 01-24-12  | 99.90     | 8,991,232         |            |                |           |
| 08-15-11         | 4,000,000  | Goldman Sachs Group Inc<br>3.250% Due 08-24-16        | 100.00    | 4,000,000         |            |                |           |
| 08-16-11         | 5,000,000  | HSBC Finance<br>0.080% Due 08-22-11                   | 100.00    | 4,999,933         |            |                |           |
| 08-16-11         | 2,000,000  | Fannie Mae<br>2.000% Due 01-09-12                     | 100.74    | 2,014,880         |            |                |           |
| 08-17-11         | 3,000,000  | Morgan Stanley D W Disc Srmtns<br>4.500% Due 08-30-15 | 100.00    | 3,000,000         |            |                |           |
| 08-18-11         | 4,000,000  | Federal Home Loan Bank<br>0.130% Due 05-15-12         | 99.97     | 3,998,800         |            |                |           |
| 08-18-11         | 4,000,000  | Fannie Mae<br>1.000% Due 08-22-16                     | 100.00    | 4,000,000         |            |                |           |
| 08-24-11         | 2,000,000  | General Electric Capital Corp<br>0.270% Due 02-07-12  | 99.87     | 1,997,495         |            |                |           |
| 08-24-11         | 2,000,000  | HSBC Finance<br>0.320% Due 01-10-12                   | 99.88     | 1,997,529         |            |                |           |
| 08-25-11         | 4,000,000  | Fannie Mae<br>1.000% Due 04-04-12                     | 100.51    | 4,020,240         |            |                |           |
| 08-26-11         | 7,000,000  | UBS Finance<br>0.400% Due 02-07-12                    | 99.82     | 6,987,167         |            |                |           |
| 08-30-11         | 5,000,000  | Barclays Bk Plc<br>5.000% Due 09-22-16                | 103.70    | 5,185,000         |            |                |           |
| 08-31-11         | 3,500,000  | Toyota Motor Credit Corp<br>0.400% Due 02-29-12       | 99.80     | 3,492,922         |            |                |           |
| <b>TOTAL</b>     |            |   |           | <b>98,944,787</b> |            |                |           |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
 From 08-01-11 To 08-31-11

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                                     | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>SALES</b>      |                 |   |                  |                   |                   |                       |                  |
| 08-05-11          | 10,000,000      | California St Go Bds<br>3.750% Due 10-01-13         | 100.00           | 10,000,000        | 104.55            | 10,455,000            | 455,000          |
| 08-26-11          | 5,000,000       | American Express Credit Corp<br>7.300% Due 08-20-13 | 99.83            | 4,991,750         | 110.05            | 5,502,500             | 510,750          |
| <b>TOTAL</b>      |                 |   |                  | <b>14,991,750</b> |                   | <b>15,957,500</b>     | <b>965,750</b>   |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
 From 08-01-11 To 08-31-11

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                                 | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CALLS</b>      |                 |   |                  |                   |                   |                       |                  |
| 08-12-11          | 5,000,000       | Federal Farm Credit Bank<br>1.980% Due 09-29-15 | 100.00           | 5,000,000         | 100.00            | 5,000,000             | 0                |
| 08-24-11          | 2,000,000       | Federal Home Loan Bank<br>1.200% Due 08-24-15   | 100.00           | 2,000,000         | 100.00            | 2,000,000             | 0                |
| <b>TOTAL</b>      |                 |   |                  | <b>7,000,000</b>  |                   | <b>7,000,000</b>      | <b>0</b>         |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 08-01-11 To 08-31-11

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                                 | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>MATURITIES</b> |                 |   |                  |                   |                   |                       |                  |
| 08-08-11          | 5,000,000       | HSBC Finance<br>0.110% Due 08-08-11             | 100.00           | 4,999,893         | 100.00            | 4,999,893             | 0                |
| 08-09-11          | 4,000,000       | BP Capital Markets<br>0.390% Due 08-09-11       | 99.83            | 3,993,110         | 99.83             | 3,993,110             | 0                |
| 08-09-11          | 5,000,000       | UBS Finance<br>0.315% Due 08-09-11              | 99.87            | 4,993,394         | 99.87             | 4,993,394             | 0                |
| 08-10-11          | 5,000,000       | Federal Home Loan Bank<br>0.070% Due 08-10-11   | 99.98            | 4,998,911         | 99.98             | 4,998,911             | 0                |
| 08-22-11          | 5,000,000       | HSBC Finance<br>0.080% Due 08-22-11             | 100.00           | 4,999,933         | 100.00            | 4,999,933             | 0                |
| 08-23-11          | 9,000,000       | UBS Finance<br>0.215% Due 08-23-11              | 99.93            | 8,993,281         | 99.93             | 8,993,281             | 0                |
| 08-24-11          | 5,000,000       | UBS Finance<br>0.215% Due 08-24-11              | 99.92            | 4,996,237         | 99.92             | 4,996,237             | 0                |
| 08-29-11          | 2,000,000       | Toyota Motor Credit Corp<br>0.260% Due 08-29-11 | 99.91            | 1,998,108         | 99.91             | 1,998,108             | 0                |
| 08-31-11          | 1,500,000       | HSBC Finance<br>0.200% Due 08-31-11             | 99.94            | 1,499,075         | 99.94             | 1,499,075             | 0                |
| 08-31-11          | 2,500,000       | Toyota Motor Credit Corp<br>0.260% Due 08-31-11 | 99.91            | 2,497,707         | 99.91             | 2,497,707             | 0                |
| 08-31-11          | 2,000,000       | Federal Home Loan Bank<br>0.030% Due 08-31-11   | 99.99            | 1,999,813         | 99.99             | 1,999,813             | 0                |
| <b>TOTAL</b>      |                 |   |                  | <b>45,969,463</b> |                   | <b>45,969,463</b>     | <b>0</b>         |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 08-01-11 To 08-31-11

| <b>Trade Date</b>    | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|----------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CONTRIBUTIONS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-01-11             |                 | B Of A Cash     |                  | 3,301,282         |                   |                       |                  |
| 08-01-11             |                 | Fidelity Fund   |                  | 2,956             |                   |                       |                  |
| 08-01-11             |                 | Fidelity Fund   |                  | 1,145             |                   |                       |                  |
| 08-01-11             |                 | Fidelity Fund   |                  | 935               |                   |                       |                  |
| 08-01-11             |                 | Fidelity Fund   |                  | 482,652           |                   |                       |                  |
| 08-01-11             |                 | Fidelity Fund   |                  | 69,270            |                   |                       |                  |
| 08-02-11             |                 | B Of A Cash     |                  | 25,757            |                   |                       |                  |
| 08-02-11             |                 | B Of A Cash     |                  | 2,339,479         |                   |                       |                  |
| 08-02-11             |                 | Fidelity Fund   |                  | 5,820             |                   |                       |                  |
| 08-03-11             |                 | B Of A Cash     |                  | 2,476,000         |                   |                       |                  |
| 08-03-11             |                 | B Of A Cash     |                  | 4,922,179         |                   |                       |                  |
| 08-03-11             |                 | Fidelity Fund   |                  | 8,245             |                   |                       |                  |
| 08-04-11             |                 | B Of A Cash     |                  | 1,270,648         |                   |                       |                  |
| 08-05-11             |                 | B Of A Cash     |                  | 3,871,566         |                   |                       |                  |
| 08-05-11             |                 | Fidelity Fund   |                  | 1,130             |                   |                       |                  |
| 08-08-11             |                 | B Of A Cash     |                  | 2,124,278         |                   |                       |                  |
| 08-09-11             |                 | B Of A Cash     |                  | 2,245,508         |                   |                       |                  |
| 08-09-11             |                 | Fidelity Fund   |                  | 517,749           |                   |                       |                  |
| 08-09-11             |                 | Fidelity Fund   |                  | 28,349            |                   |                       |                  |
| 08-10-11             |                 | B Of A Cash     |                  | 3,542             |                   |                       |                  |
| 08-11-11             |                 | B Of A Cash     |                  | 1,689,805         |                   |                       |                  |
| 08-11-11             |                 | Fidelity Fund   |                  | 881,143           |                   |                       |                  |
| 08-12-11             |                 | B Of A Cash     |                  | 767,676           |                   |                       |                  |
| 08-12-11             |                 | Fidelity Fund   |                  | 1,792             |                   |                       |                  |
| 08-12-11             |                 | Fidelity Fund   |                  | 602               |                   |                       |                  |
| 08-12-11             |                 | Fidelity Fund   |                  | 58                |                   |                       |                  |
| 08-12-11             |                 | Fidelity Fund   |                  | 71,955            |                   |                       |                  |
| 08-12-11             |                 | Fidelity Fund   |                  | 6,415             |                   |                       |                  |
| 08-12-11             |                 | Fidelity Fund   |                  | 3,550             |                   |                       |                  |
| 08-15-11             |                 | B Of A Cash     |                  | 44,151            |                   |                       |                  |
| 08-15-11             |                 | B Of A Cash     |                  | 2,657,636         |                   |                       |                  |
| 08-15-11             |                 | Fidelity Fund   |                  | 947               |                   |                       |                  |
| 08-15-11             |                 | Fidelity Fund   |                  | 324,031           |                   |                       |                  |
| 08-15-11             |                 | Fidelity Fund   |                  | 15,360            |                   |                       |                  |
| 08-15-11             |                 | Fidelity Fund   |                  | 4,452             |                   |                       |                  |
| 08-15-11             |                 | Fidelity Fund   |                  | 232               |                   |                       |                  |
| 08-16-11             |                 | B Of A Cash     |                  | 3,641,499         |                   |                       |                  |
| 08-16-11             |                 | Fidelity Fund   |                  | 1,478,609         |                   |                       |                  |
| 08-16-11             |                 | Fidelity Fund   |                  | 1,906,866         |                   |                       |                  |
| 08-16-11             |                 | Fidelity Fund   |                  | 14,530            |                   |                       |                  |
| 08-17-11             |                 | B Of A Cash     |                  | 914,517           |                   |                       |                  |
| 08-17-11             |                 | Fidelity Fund   |                  | 1,230,833         |                   |                       |                  |
| 08-17-11             |                 | Fidelity Fund   |                  | 1,730,717         |                   |                       |                  |
| 08-18-11             |                 | B Of A Cash     |                  | 532,004           |                   |                       |                  |
| 08-19-11             |                 | B Of A Cash     |                  | 862,927           |                   |                       |                  |
| 08-19-11             |                 | Fidelity Fund   |                  | 30,374            |                   |                       |                  |
| 08-19-11             |                 | Fidelity Fund   |                  | 6,000             |                   |                       |                  |
| 08-19-11             |                 | Fidelity Fund   |                  | 139               |                   |                       |                  |
| 08-19-11             |                 | Fidelity Fund   |                  | 25,918            |                   |                       |                  |
| 08-22-11             |                 | B Of A Cash     |                  | 2,807,592         |                   |                       |                  |
| 08-22-11             |                 | Fidelity Fund   |                  | 230               |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 08-01-11 To 08-31-11

| <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> |
|-------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| 08-22-11          |                 | Fidelity Fund   |                  | 184               |                   |                       |                  |
| 08-22-11          |                 | Fidelity Fund   |                  | 184               |                   |                       |                  |
| 08-22-11          |                 | Fidelity Fund   |                  | 7,820             |                   |                       |                  |
| 08-23-11          |                 | B Of A Cash     |                  | 1,273,233         |                   |                       |                  |
| 08-23-11          |                 | Fidelity Fund   |                  | 14                |                   |                       |                  |
| 08-23-11          |                 | Fidelity Fund   |                  | 387               |                   |                       |                  |
| 08-24-11          |                 | B Of A Cash     |                  | 3,052,510         |                   |                       |                  |
| 08-24-11          |                 | Fidelity Fund   |                  | 86,118            |                   |                       |                  |
| 08-24-11          |                 | Fidelity Fund   |                  | 323,959           |                   |                       |                  |
| 08-25-11          |                 | B Of A Cash     |                  | 1,958,180         |                   |                       |                  |
| 08-25-11          |                 | Fidelity Fund   |                  | 27,262            |                   |                       |                  |
| 08-25-11          |                 | Fidelity Fund   |                  | 52,722            |                   |                       |                  |
| 08-25-11          |                 | Fidelity Fund   |                  | 68                |                   |                       |                  |
| 08-26-11          |                 | B Of A Cash     |                  | 2,783,906         |                   |                       |                  |
| 08-26-11          |                 | Fidelity Fund   |                  | 19,110            |                   |                       |                  |
| 08-26-11          |                 | Fidelity Fund   |                  | 69,339            |                   |                       |                  |
| 08-29-11          |                 | B Of A Cash     |                  | 878,096           |                   |                       |                  |
| 08-29-11          |                 | Fidelity Fund   |                  | 80                |                   |                       |                  |
| 08-29-11          |                 | Fidelity Fund   |                  | 80                |                   |                       |                  |
| 08-29-11          |                 | Fidelity Fund   |                  | 3,200             |                   |                       |                  |
| 08-29-11          |                 | Fidelity Fund   |                  | 12,982            |                   |                       |                  |
| 08-30-11          |                 | B Of A Cash     |                  | 2,697,027         |                   |                       |                  |
| 08-30-11          |                 | Fidelity Fund   |                  | 293               |                   |                       |                  |
| 08-30-11          |                 | Fidelity Fund   |                  | 11                |                   |                       |                  |
| 08-31-11          |                 | B Of A Cash     |                  | 85,574            |                   |                       |                  |
| 08-31-11          |                 | Fidelity Fund   |                  | 651               |                   |                       |                  |
| 08-31-11          |                 | Fidelity Fund   |                  | 193               |                   |                       |                  |
| 08-31-11          |                 | Fidelity Fund   |                  | 164               |                   |                       |                  |
| <b>TOTAL</b>      |                 |                 |                  | <b>58,684,402</b> |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 08-01-11 To 08-31-11

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-01-11           |                 | B Of A Cash     |                  | 4,123,607         |                   |                       |                  |
| 08-02-11           |                 | B Of A Cash     |                  | 817,279           |                   |                       |                  |
| 08-03-11           |                 | B Of A Cash     |                  | 13,471            |                   |                       |                  |
| 08-03-11           |                 | B Of A Cash     |                  | 959,340           |                   |                       |                  |
| 08-04-11           |                 | B Of A Cash     |                  | 1,033,084         |                   |                       |                  |
| 08-05-11           |                 | B Of A Cash     |                  | 922,000           |                   |                       |                  |
| 08-05-11           |                 | B Of A Cash     |                  | 1,547,094         |                   |                       |                  |
| 08-05-11           |                 | Fidelity Fund   |                  | 7,432             |                   |                       |                  |
| 08-08-11           |                 | B Of A Cash     |                  | 962,141           |                   |                       |                  |
| 08-08-11           |                 | Fidelity Fund   |                  | 107,885           |                   |                       |                  |
| 08-09-11           |                 | B Of A Cash     |                  | 7,809,434         |                   |                       |                  |
| 08-10-11           |                 | B Of A Cash     |                  | 4,871,713         |                   |                       |                  |
| 08-10-11           |                 | Fidelity Fund   |                  | 440,040           |                   |                       |                  |
| 08-11-11           |                 | B Of A Cash     |                  | 1,155,662         |                   |                       |                  |
| 08-11-11           |                 | Fidelity Fund   |                  | 2,821,511         |                   |                       |                  |
| 08-11-11           |                 | Fidelity Fund   |                  | 1,663,944         |                   |                       |                  |
| 08-12-11           |                 | B Of A Cash     |                  | 4,452,972         |                   |                       |                  |
| 08-12-11           |                 | Fidelity Fund   |                  | 965,671           |                   |                       |                  |
| 08-15-11           |                 | B Of A Cash     |                  | 3,364,028         |                   |                       |                  |
| 08-15-11           |                 | Fidelity Fund   |                  | 2,530             |                   |                       |                  |
| 08-16-11           |                 | B Of A Cash     |                  | 775,070           |                   |                       |                  |
| 08-17-11           |                 | B Of A Cash     |                  | 289,552           |                   |                       |                  |
| 08-18-11           |                 | B Of A Cash     |                  | 690,194           |                   |                       |                  |
| 08-19-11           |                 | B Of A Cash     |                  | 1,200,000         |                   |                       |                  |
| 08-19-11           |                 | B Of A Cash     |                  | 917,831           |                   |                       |                  |
| 08-22-11           |                 | B Of A Cash     |                  | 2,631,055         |                   |                       |                  |
| 08-23-11           |                 | B Of A Cash     |                  | 7,844,581         |                   |                       |                  |
| 08-23-11           |                 | Fidelity Fund   |                  | 121,013           |                   |                       |                  |
| 08-24-11           |                 | B Of A Cash     |                  | 869,497           |                   |                       |                  |
| 08-24-11           |                 | Fidelity Fund   |                  | 694,835           |                   |                       |                  |
| 08-25-11           |                 | B Of A Cash     |                  | 902,082           |                   |                       |                  |
| 08-26-11           |                 | B Of A Cash     |                  | 350,000           |                   |                       |                  |
| 08-26-11           |                 | B Of A Cash     |                  | 1,086,766         |                   |                       |                  |
| 08-29-11           |                 | B Of A Cash     |                  | 852,889           |                   |                       |                  |
| 08-30-11           |                 | B Of A Cash     |                  | 783,206           |                   |                       |                  |
| 08-31-11           |                 | B Of A Cash     |                  | 6,772,411         |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>64,821,818</b> |                   |                       |                  |

City of Sacramento  
TRANSACTION SUMMARY  
*Ethel Hart Mutual Endowment Fund*  
From 08-01-11 To 08-31-11

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ann Land/Bertha Henschel Endowment Fund*  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-31-11           |                 | Pool A Cash     |                  | 8,979             |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>8,979</b>      |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*George H. Clark Memorial Scholarship Fund*  
*From 08-01-11 To 08-31-11*

| <b>Trade<br/>Date</b> | <b>Quantity</b> | <b>Security</b> | <b>Unit<br/>Cost</b> | <b>Total<br/>Cost</b> | <b>Unit<br/>Price</b> | <b>Total<br/>Proceeds</b> | <b>Gain/<br/>Loss</b> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
| <b>WITHDRAWALS</b>    |                 |                 |                      |                       |                       |                           |                       |
| 08-31-11              |                 | Pool A Cash     |                      | 1,722                 |                       |                           |                       |
| <b>TOTAL</b>          |                 |                 |                      | <b>1,722</b>          |                       |                           |                       |



City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
*SCERS*  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>  | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>SALES</b>      |                 |  |                  |                   |                   |                       |                  |
| 08-01-11          | 225,000         | Riverside Calif Pub Fing Auth Tax Alloc<br>5.240% Due 08-01-17 | 95.00            | 213,750           | 100.00            | 225,000               | 11,250           |
| <b>TOTAL</b>      |                 |  |                  | <b>213,750</b>    |                   | <b>225,000</b>        | <b>11,250</b>    |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>   | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>MATURITIES</b> |                 |   |                  |                   |                   |                       |                  |
| 08-02-11          | 11,314          | Walgreens Drugs/Adahi, Inc<br>6.500% Due 05-01-24           | 100.00           | 11,314            | 100.00            | 11,314                | 0                |
| 08-15-11          | 5,370           | 2484 Natomas Park Dr.<br>7.500% Due 07-01-12                | 100.00           | 5,370             | 100.00            | 5,370                 | 0                |
| 08-15-11          | 8,379           | 2660 W. Covell Blvd/West Davis Assoc<br>7.250% Due 08-01-12 | 100.00           | 8,379             | 100.00            | 8,379                 | 0                |
| 08-15-11          | 78              | Gnma Pool #439515<br>7.000% Due 03-15-27                    | 98.06            | 76                | 100.00            | 78                    | 2                |
| 08-15-11          | 42              | Gnma Pool #450066<br>7.500% Due 12-15-26                    | 99.34            | 41                | 100.00            | 42                    | 0                |
| 08-15-11          | 4,410           | Gnma Pool #550718<br>5.000% Due 11-15-35                    | 97.31            | 4,292             | 100.00            | 4,410                 | 119              |
| 08-15-11          | 49              | Gnma Pool #150426<br>9.000% Due 05-15-16                    | 109.80           | 54                | 100.00            | 49                    | -5               |
| 08-15-11          | 266             | Gnma Pool #157445<br>9.000% Due 06-15-16                    | 101.32           | 270               | 100.00            | 266                   | -4               |
| 08-15-11          | 29              | Gnma Pool #167166<br>9.500% Due 08-15-16                    | 103.07           | 30                | 100.00            | 29                    | -1               |
| 08-15-11          | 118             | Gnma Pool #208975<br>9.500% Due 03-15-17                    | 100.55           | 119               | 100.00            | 118                   | -1               |
| 08-15-11          | 180             | Gnma Pool #211421<br>9.500% Due 04-15-17                    | 100.55           | 181               | 100.00            | 180                   | -1               |
| 08-15-11          | 156             | Gnma Pool #320296<br>8.000% Due 03-15-22                    | 98.19            | 153               | 100.00            | 156                   | 3                |
| 08-15-11          | 275             | Gnma Pool #329837<br>7.500% Due 11-15-22                    | 98.47            | 270               | 100.00            | 275                   | 4                |
| 08-15-11          | 31,264          | Gnma Pool #648348<br>5.500% Due 10-15-35                    | 99.66            | 31,157            | 100.00            | 31,264                | 107              |
| 08-25-11          | 21,358          | Gnma Pool #256393<br>6.000% Due 09-01-36                    | 99.67            | 21,288            | 100.00            | 21,358                | 70               |
| <b>TOTAL</b>      |                 |   |                  | <b>82,995</b>     |                   | <b>83,289</b>         | <b>294</b>       |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade<br/>Date</b> | <b>Quantity</b> | <b>Security</b>                   | <b>Unit<br/>Cost</b> | <b>Total<br/>Cost</b> | <b>Unit<br/>Price</b> | <b>Total<br/>Proceeds</b> | <b>Gain/<br/>Loss</b> |
|-----------------------|-----------------|-----------------------------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
| <b>EXPENSES</b>       |                 |                                   |                      |                       |                       |                           |                       |
| 08-02-11              |                 | Portfolio Investment Fees Payable |                      | 226                   |                       |                           |                       |
| 08-15-11              |                 | Portfolio Investment Fees Payable |                      | 419                   |                       |                           |                       |
| <b>TOTAL</b>          |                 |                                   |                      | <b>645</b>            |                       |                           |                       |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-31-11           |                 | Pool A Cash     |                  | 595,622           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>595,622</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Equity Income*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-31-11           |                 | Pool A Cash     |                  | 102,326           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>102,326</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                            | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>PURCHASES</b>  |                 |  |                  |                   |                   |                       |                  |
| 08-01-11          | -120            | Ishare Rus2000 Cll Opt 82.0000<br>08202011 | 0.59             | -7,140            |                   |                       |                  |
| 08-01-11          | 240             | Ishare Rus2000 Cll Opt 87.0000<br>08202011 | 0.05             | 1,320             |                   |                       |                  |
| 08-02-11          | -125            | SPDR S&P500 Tr Cll Opt132.0000<br>08202011 | 0.51             | -6,437            |                   |                       |                  |
| 08-02-11          | 125             | SPDR S&P500 Tr Cll Opt136.0000<br>08202011 | 0.10             | 1,312             |                   |                       |                  |
| 08-04-11          | 170             | Caterpillar In Cll Opt115.0000<br>08202011 | 0.08             | 1,445             |                   |                       |                  |
| 08-04-11          | 61              | Covidien Plc Cll Opt 55.0000<br>08202011   | 0.05             | 335               |                   |                       |                  |
| 08-04-11          | 250             | Dollar Tree Cll Opt 72.5000 08202011       | 0.10             | 2,625             |                   |                       |                  |
| 08-04-11          | 200             | Freept-MCM Cpr Cll Opt 57.0000<br>08202011 | 0.10             | 2,100             |                   |                       |                  |
| 08-04-11          | 120             | Ishare Rus2000 Cll Opt 82.0000<br>08202011 | 0.07             | 900               |                   |                       |                  |
| 08-04-11          | 300             | Jpmorgan Chase Cll Opt 43.0000<br>08202011 | 0.09             | 2,694             |                   |                       |                  |
| 08-04-11          | 150             | Mrkt Vec Coal Cll Opt 50.0000<br>08202011  | 0.06             | 900               |                   |                       |                  |
| 08-04-11          | 100             | Monsanto Co Cll Opt 80.0000<br>08202011    | 0.06             | 650               |                   |                       |                  |
| 08-04-11          | 125             | SPDR S&P500 Tr Cll Opt132.0000<br>08202011 | 0.10             | 1,312             |                   |                       |                  |
| 08-04-11          | 300             | US Oil Gas Fd Cll Opt 40.0000<br>08202011  | 0.03             | 1,050             |                   |                       |                  |
| 08-05-11          | 20              | Freept-MCM Cpr Cll Opt 57.0000<br>08202011 | 0.06             | 130               |                   |                       |                  |
| 08-05-11          | 125             | Green Mtn Coff Cll Opt100.0000<br>08202011 | 3.20             | 40,062            |                   |                       |                  |
| 08-05-11          | 125             | Green Mtn Coff Cll Opt115.0000<br>08202011 | 0.40             | 5,062             |                   |                       |                  |
| 08-05-11          | 35              | Google Inc Cll Opt580.0000<br>08202011     | 17.40            | 60,917            |                   |                       |                  |
| 08-05-11          | 80              | Oil Svs Hldrs Cll Opt158.0000<br>08202011  | 0.17             | 1,400             |                   |                       |                  |
| 08-05-11          | 125             | SPDR S&P500 Tr Cll Opt136.0000<br>08202011 | 0.02             | 312               |                   |                       |                  |
| 08-05-11          | 15,000          | Emc Corp/Mass                              | 23.03            | 345,450           |                   |                       |                  |
| 08-05-11          | 3,000           | Barclays Bk Plc Ipth S&p Vix New           | 31.53            | 94,590            |                   |                       |                  |
| 08-09-11          | 10,000          | Ishares Tr Dj Us Tech Sec                  | 58.21            | 582,052           |                   |                       |                  |
| 08-09-11          | 40,000          | Select Sector Spdr Tr Sbi Int-Finl         | 12.42            | 496,775           |                   |                       |                  |
| 08-11-11          | -250            | Broadcom Corp Cll Opt 35.0000<br>08202011  | 0.58             | -14,530           |                   |                       |                  |
| 08-11-11          | 250             | Broadcom Corp Cll Opt 38.0000<br>08202011  | 0.10             | 2,530             |                   |                       |                  |
| 08-11-11          | -220            | Freeport Mcm Cll Opt 48.0000<br>08202011   | 0.76             | -16,830           |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                            | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| 08-11-11          | -80             | Green Mtn Coff Cll Opt100.0000<br>08202011 | 6.33             | -50,679           |                   |                       |                  |
| 08-11-11          | -150            | Ishare Rus2000 Cll Opt 72.0000<br>08202011 | 0.79             | -11,925           |                   |                       |                  |
| 08-11-11          | -170            | Monsanto Co Cll Opt 72.5000<br>08202011    | 0.71             | -12,155           |                   |                       |                  |
| 08-11-11          | -250            | SPDR S&P500 Tr Cll Opt121.0000<br>08202011 | 1.21             | -30,374           |                   |                       |                  |
| 08-19-11          | 10,000          | Berkshire Hathaway Inc-CI B                | 69.48            | 694,835           |                   |                       |                  |
| 08-22-11          | -240            | Ishare Rus2000 Cll Opt 70.0000<br>09172011 | 1.12             | -26,999           |                   |                       |                  |
| 08-22-11          | -400            | SPDR S&P500 Qt Cll Opt120.0000<br>09172011 | 1.28             | -51,399           |                   |                       |                  |
| 08-23-11          | -400            | Best Buy Inc Cll Opt 27.0000<br>09172011   | 0.39             | -15,800           |                   |                       |                  |
| 08-23-11          | -450            | Broadcom Corp Cll Opt 36.0000<br>09172011  | 0.39             | -17,775           |                   |                       |                  |
| 08-23-11          | -350            | Chesapeake Ene Cll Opt 32.0000<br>09172011 | 0.52             | -18,196           |                   |                       |                  |
| 08-23-11          | -300            | Covidien Plc Cll Opt 52.5000<br>09172011   | 0.83             | -25,050           |                   |                       |                  |
| 08-23-11          | -110            | Chevron Cp New Cll Opt100.0000<br>09172011 | 1.60             | -17,655           |                   |                       |                  |
| 08-23-11          | -220            | Freeport Mcm Cll Opt 46.0000<br>09172011   | 0.83             | -18,370           |                   |                       |                  |
| 08-23-11          | -125            | Green Mtn Coff Cll Opt105.0000<br>09172011 | 1.65             | -20,687           |                   |                       |                  |
| 08-23-11          | -35             | Google Inc Cll Opt560.0000<br>09172011     | 4.48             | -15,697           |                   |                       |                  |
| 08-23-11          | -130            | Goldman Sachs Cll Opt120.0000<br>09172011  | 1.28             | -16,577           |                   |                       |                  |
| 08-23-11          | -200            | Juniper Netwks Cll Opt 23.0000<br>09172011 | 0.37             | -7,342            |                   |                       |                  |
| 08-23-11          | -300            | Jpmorgan Chase Cll Opt 37.0000<br>09172011 | 0.63             | -19,050           |                   |                       |                  |
| 08-23-11          | -300            | Mrkt Vec Coal Cll Opt 41.0000<br>09172011  | 0.68             | -20,550           |                   |                       |                  |
| 08-23-11          | -80             | Oil Sys Hldrs Cll Opt130.0000<br>09172011  | 2.34             | -18,760           |                   |                       |                  |
| 08-23-11          | -520            | Oracle Corp Cll Opt 28.0000<br>09172011    | 0.41             | -21,580           |                   |                       |                  |
| 08-23-11          | -330            | Petroleo Brasi Cll Opt 29.0000<br>09172011 | 0.43             | -14,355           |                   |                       |                  |
| 08-23-11          | -280            | Transocean Ltd Cll Opt 57.5000<br>09172011 | 0.43             | -12,180           |                   |                       |                  |
| 08-23-11          | -300            | US Oil Gas Fd Cll Opt 36.0000<br>09172011  | 0.38             | -11,550           |                   |                       |                  |
| 08-23-11          | -260            | U S Stl Corp Cll Opt 30.0000<br>09172011   | 0.49             | -12,732           |                   |                       |                  |
| 08-23-11          | -120            | Exxon Mobil Cp Cll Opt 75.0000<br>09172011 | 1.09             | -13,140           |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <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> |
|-------------------|-----------------|-----------------|--------------------------|------------------|-------------------|-------------------|-----------------------|------------------|
| 08-25-11          | -45             | Apple Inc       | Cll Opt400.0000 09172011 | 2.88             | -12,982           |                   |                       |                  |
| <b>TOTAL</b>      |                 |                 |                          |                  | <b>1,782,269</b>  |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                         | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>SALES</b>      |                 |   |                  |                   |                   |                       |                  |
| 08-04-11          | 18,000          | Barclays Bk Plc Ipth S&p Vix New        | 28.68            | 516,263           | 28.76             | 517,749               | 1,486            |
| 08-05-11          | 28,000          | Barclays Bk Plc Ipth S&p Vix New        | 28.99            | 811,621           | 31.47             | 881,143               | 69,522           |
| 08-11-11          | 3,000           | Caterpillar Inc Del Com                 | 69.10            | 207,289           | 88.14             | 264,431               | 57,142           |
| 08-11-11          | 5,000           | Chevron Corporation                     | 80.84            | 404,201           | 94.58             | 472,906               | 68,705           |
| 08-11-11          | 10,000          | Du Pont E I De Nemours Com              | 39.05            | 390,534           | 47.35             | 473,536               | 83,002           |
| 08-11-11          | 4,000           | Dollar Tree Inc Com                     | 55.07            | 220,292           | 65.74             | 262,960               | 42,668           |
| 08-11-11          | 7,000           | General Dynamics Corp                   | 73.22            | 512,522           | 61.86             | 433,033               | -79,489          |
| 08-12-11          | 2,000           | Caterpillar Inc Del Com                 | 69.10            | 138,193           | 90.21             | 180,427               | 42,234           |
| 08-12-11          | 4,000           | Chevron Corporation                     | 80.84            | 323,361           | 96.38             | 385,532               | 62,171           |
| 08-12-11          | 10,000          | Du Pont E I De Nemours Com              | 39.05            | 390,534           | 47.52             | 475,173               | 84,639           |
| 08-12-11          | 4,000           | Dollar Tree Inc Com                     | 55.07            | 220,292           | 65.20             | 260,782               | 40,490           |
| 08-12-11          | 7,000           | General Dynamics Corp                   | 73.22            | 512,522           | 61.26             | 428,803               | -83,719          |
| 08-20-11          | -45             | Apple Inc Cll Opt405.0000 08202011      | 0.00             | 0                 | 0.00              | 21,407                | 21,407           |
| 08-20-11          | 0               | Best Buy Inc Cll Opt 34.0000 08202011   | 0.00             | 2,200             | 0.00              | 17,400                | 15,200           |
| 08-20-11          | -250            | Broadcom Corp Cll Opt 35.0000 08202011  | 0.00             | 0                 | 0.00              | 14,530                | 14,530           |
| 08-20-11          | 0               | Broadcom Corp Cll Opt 38.0000 08202011  | 0.00             | 2,530             | 0.00              | 12,125                | 9,595            |
| 08-20-11          | 0               | Caterpillar In Cll Opt115.0000 08202011 | 0.00             | 1,445             | 0.00              | 24,869                | 23,424           |
| 08-20-11          | 0               | Covidien Plc Cll Opt 55.0000 08202011   | 0.00             | 335               | 0.00              | 1,738                 | 1,403            |
| 08-20-11          | 0               | Dollar Tree Cll Opt 72.5000 08202011    | 0.00             | 2,625             | 0.00              | 28,374                | 25,749           |
| 08-20-11          | -220            | Freeport Mcm Cll Opt 48.0000 08202011   | 0.00             | 0                 | 0.00              | 16,830                | 16,830           |
| 08-20-11          | 0               | Freept-MCM Cpr Cll Opt 57.0000 08202011 | 0.00             | 2,230             | 0.00              | 28,729                | 26,499           |
| 08-20-11          | -80             | Green Mtn Coff Cll Opt100.0000 08202011 | -5.01            | 40,062            | -10.38            | 83,072                | 43,010           |
| 08-20-11          | 0               | Green Mtn Coff Cll Opt115.0000 08202011 | 0.00             | 5,062             | 0.00              | 17,452                | 12,390           |
| 08-20-11          | 0               | Google Inc Cll Opt580.0000 08202011     | 0.00             | 60,917            | 0.00              | 91,191                | 30,273           |
| 08-20-11          | -130            | Goldman Sachs Cll Opt140.0000 08202011  | 0.00             | 0                 | 0.00              | 18,135                | 18,135           |
| 08-20-11          | -100            | Intl Bus Mach Cll Opt180.0000 08202011  | 0.00             | 0                 | 0.00              | 19,492                | 19,492           |
| 08-20-11          | -150            | Ishare Rus2000 Cll Opt 72.0000 08202011 | 0.00             | 0                 | 0.00              | 11,925                | 11,925           |
| 08-20-11          | 0               | Ishare Rus2000 Cll Opt 82.0000 08202011 | 0.00             | 900               | 0.00              | 7,140                 | 6,240            |
| 08-20-11          | 0               | Ishare Rus2000 Cll Opt 87.0000 08202011 | 0.00             | 1,320             | 0.00              | 18,360                | 17,040           |
| 08-20-11          | 0               | Juniper Netwks Cll Opt 35.0000 08202011 | 0.00             | 437               | 0.00              | 7,700                 | 7,263            |
| 08-20-11          | 0               | Jpmorgan Chase Cll Opt 43.0000 08202011 | 0.00             | 2,694             | 0.00              | 13,350                | 10,656           |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <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> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| 08-20-11          | 0               | Mrkt Vec Coal Cll Opt 50.0000<br>08202011  | 0.00             | 900               | 0.00              | 8,025                 | 7,125            |
| 08-20-11          | -170            | Monsanto Co Cll Opt 72.5000<br>08202011    | 0.00             | 0                 | 0.00              | 12,155                | 12,155           |
| 08-20-11          | 0               | Monsanto Co Cll Opt 80.0000<br>08202011    | 0.00             | 650               | 0.00              | 5,650                 | 5,000            |
| 08-20-11          | 0               | Oil Sys Hldrs Cll Opt158.0000<br>08202011  | 0.00             | 1,400             | 0.00              | 20,600                | 19,200           |
| 08-20-11          | -250            | SPDR S&P500 Tr Cll Opt121.0000<br>08202011 | 0.00             | 0                 | 0.00              | 30,374                | 30,374           |
| 08-20-11          | 0               | SPDR S&P500 Tr Cll Opt132.0000<br>08202011 | 0.00             | 1,312             | 0.00              | 6,437                 | 5,125            |
| 08-20-11          | 0               | SPDR S&P500 Tr Cll Opt136.0000<br>08202011 | 0.00             | 1,625             | 0.00              | 27,874                | 26,249           |
| 08-20-11          | 0               | US Oil Gas Fd Cll Opt 40.0000<br>08202011  | 0.00             | 1,050             | 0.00              | 15,999                | 14,949           |
| <b>TOTAL</b>      |                 |  |                  | <b>4,777,322</b>  |                   | <b>5,617,406</b>      | <b>840,085</b>   |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-31-11           |                 | Pool A Cash     |                  | 562,181           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>562,181</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*International*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                            | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>PURCHASES</b>  |                 |  |                  |                   |                   |                       |                  |
| 08-08-11          | -100            | SPDR Gold Trust Cll Opt168.000<br>08202011 | 2.83             | -28,349           |                   |                       |                  |
| 08-19-11          | 100             | SPDR Gold Trust Cll Opt168.000<br>08202011 | 12.10            | 121,013           |                   |                       |                  |
| 08-19-11          | -100            | SPDR Gold Trust Cll Opt174.000<br>09172011 | 8.61             | -86,118           |                   |                       |                  |
| 08-25-11          | -40             | Baidu Com Inc Cll Opt120.0000<br>09172011  | 17.33            | -69,339           |                   |                       |                  |
| <b>TOTAL</b>      |                 |  |                  | <b>-62,793</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*International*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                            | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>SALES</b>      |                 |  |                  |                   |                   |                       |                  |
| 08-11-11          | 5,000           | Ishares Tr Msci Eafe Idx                   | 56.87            | 284,339           | 52.48             | 262,395               | -21,944          |
| 08-11-11          | 25,000          | Ishares Inc Msci Emu Index                 | 33.45            | 836,359           | 30.57             | 764,133               | -72,226          |
| 08-11-11          | 20,000          | Arcelor Mittal Class A N Y Registry        | 32.29            | 645,726           | 22.60             | 452,082               | -193,644         |
| 08-12-11          | 5,000           | Ishares Tr Msci Eafe Idx                   | 56.87            | 284,339           | 52.90             | 264,500               | -19,839          |
| 08-12-11          | 20,000          | Ishares Inc Msci Emu Index                 | 33.45            | 669,087           | 31.21             | 624,190               | -44,897          |
| 08-12-11          | 15,000          | Arcelor Mittal Class A N Y Registry        | 32.29            | 484,294           | 22.81             | 342,143               | -142,152         |
| 08-20-11          | 0               | SPDR Gold Trust CII Opt168.000<br>08202011 | 0.00             | 121,013           | 0.00              | 28,349                | -92,664          |
| <b>TOTAL</b>      |                 |  |                  | <b>3,325,157</b>  |                   | <b>2,737,792</b>      | <b>-587,366</b>  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*International*  
**SCERS**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-31-11           |                 | Pool A Cash     |                  | 73,539            |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>73,539</b>     |                   |                       |                  |



City of Sacramento  
TRANSACTION SUMMARY  
*Pool D*  
*SHRA Local Money*  
From 08-01-11 To 08-31-11

| <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> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>PURCHASES</b>  |                 |   |                  |                   |                   |                       |                  |
| 08-04-11          | 3,000,000       | Federal Farm Credit Bank<br>1.850% Due 08-15-16       | 100.00           | 3,000,000         |                   |                       |                  |
| 08-05-11          | 4,320,000       | Texas Instruments Inc<br>2.375% Due 05-16-16          | 103.14           | 4,455,475         |                   |                       |                  |
| 08-15-11          | 2,000,000       | Goldman Sachs Group Inc<br>3.250% Due 08-24-16        | 100.00           | 2,000,000         |                   |                       |                  |
| 08-17-11          | 2,000,000       | Morgan Stanley D W Disc Srmtns<br>4.500% Due 08-30-15 | 100.00           | 2,000,000         |                   |                       |                  |
| 08-24-11          | 2,500,000       | Atlantic Asset<br>0.280% Due 09-19-11                 | 99.98            | 2,499,494         |                   |                       |                  |
| 08-24-11          | 2,000,000       | HSBC Finance<br>0.080% Due 08-30-11                   | 100.00           | 1,999,973         |                   |                       |                  |
| 08-24-11          | 2,000,000       | Fannie Mae<br>1.000% Due 06-19-15                     | 100.00           | 2,000,000         |                   |                       |                  |
| 08-30-11          | 4,000,000       | Barclays Bk Plc<br>5.000% Due 09-22-16                | 103.70           | 4,148,000         |                   |                       |                  |
| <b>TOTAL</b>      |                 |   |                  | <b>22,102,943</b> |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Local Money**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                                     | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>SALES</b>      |                 |   |                  |                   |                   |                       |                  |
| 08-05-11          | 4,320,000       | California St Go Bds<br>3.750% Due 10-01-13         | 100.00           | 4,320,000         | 104.55            | 4,516,560             | 196,560          |
| 08-26-11          | 2,000,000       | American Express Credit Corp<br>7.300% Due 08-20-13 | 99.83            | 1,996,700         | 110.05            | 2,201,000             | 204,300          |
| <b>TOTAL</b>      |                 |   |                  | <b>6,316,700</b>  |                   | <b>6,717,560</b>      | <b>400,860</b>   |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Local Money**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                                 | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CALLS</b>      |                 |   |                  |                   |                   |                       |                  |
| 08-11-11          | 2,000,000       | Fannie Mae<br>2.625% Due 02-11-16               | 100.24           | 2,004,800         | 100.00            | 2,000,000             | -4,800           |
| 08-12-11          | 2,500,000       | Federal Farm Credit Bank<br>1.980% Due 09-29-15 | 100.00           | 2,500,000         | 100.00            | 2,500,000             | 0                |
| 08-23-11          | 4,000,000       | Fannie Mae<br>2.125% Due 02-23-16               | 99.85            | 3,994,000         | 100.00            | 4,000,000             | 6,000            |
| 08-24-11          | 1,900,000       | Federal Home Loan Bank<br>1.200% Due 08-24-15   | 100.00           | 1,900,000         | 100.00            | 1,900,000             | 0                |
| <b>TOTAL</b>      |                 |   |                  | <b>10,398,800</b> |                   | <b>10,400,000</b>     | <b>1,200</b>     |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Local Money**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                                      | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>MATURITIES</b> |                 |  |                  |                   |                   |                       |                  |
| 08-22-11          | 1,500,000       | General Electric Capital Corp<br>5.720% Due 08-22-11 | 101.75           | 1,526,250         | 100.00            | 1,500,000             | -26,250          |
| 08-30-11          | 2,000,000       | HSBC Finance<br>0.080% Due 08-30-11                  | 100.00           | 1,999,973         | 100.00            | 1,999,973             | 0                |
| <b>TOTAL</b>      |                 |  |                  | <b>3,526,223</b>  |                   | <b>3,499,973</b>      | <b>-26,250</b>   |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Local Money**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>    | <b>Quantity</b> | <b>Security</b>                      | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|----------------------|-----------------|--------------------------------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CONTRIBUTIONS</b> |                 |                                      |                  |                   |                   |                       |                  |
| 08-02-11             |                 | Local Agency Investment Fund, Pool D |                  | 5,000,000         |                   |                       |                  |
| 08-03-11             |                 | Caltrust Money Market                |                  | 103,993           |                   |                       |                  |
| 08-11-11             |                 | Fidelity Fund                        |                  | 2,821,511         |                   |                       |                  |
| 08-11-11             |                 | Fidelity Fund                        |                  | 1,663,944         |                   |                       |                  |
| <b>TOTAL</b>         |                 |                                      |                  | <b>9,589,449</b>  |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Local Money**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b>       | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                       |                  |                   |                   |                       |                  |
| 08-08-11           |                 | Caltrust Money Market |                  | 2,000,000         |                   |                       |                  |
| 08-11-11           |                 | Fidelity Fund         |                  | 1,800,000         |                   |                       |                  |
| 08-19-11           |                 | Caltrust Money Market |                  | 1,000,000         |                   |                       |                  |
| 08-24-11           |                 | Fidelity Fund         |                  | 800,000           |                   |                       |                  |
| 08-31-11           |                 | Fidelity Fund         |                  | 1,800,000         |                   |                       |                  |
| <b>TOTAL</b>       |                 |                       |                  | <b>7,400,000</b>  |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool J*  
**SHRA 1999 TAB**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-11-11           |                 | Pool A Cash     |                  | 2,821,511         |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>2,821,511</b>  |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool L*  
**SHRA 2002 Revenue Bonds**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-11-11           |                 | Pool A Cash     |                  | 1,663,944         |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>1,663,944</b>  |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool M*  
**SHRA 2003 TAB, Series A**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-11-11           |                 | Pool D Cash     |                  | 78,052            |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>78,052</b>     |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool N*  
**SHRA 2003 TAB, Series C**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-11-11           |                 | Pool D Cash     |                  | 712,568           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>712,568</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool Q*  
**SHRA 2005 Taxable Bond Proceeds**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-11-11           |                 | Pool D Cash     |                  | 679,272           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>679,272</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool R*  
**SHRA 2005 Tax-Exempt Bond Proceeds**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-11-11           |                 | Pool D Cash     |                  | 775,798           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>775,798</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool S*  
**SHRA 2006 TABs, Series A (Tax-Exempt)**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-11-11           |                 | Pool D Cash     |                  | 1,109,443         |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>1,109,443</b>  |                   |                       |                  |

City of Sacramento  
TRANSACTION SUMMARY  
*Pool T*  
*SHRA 2006 TABs, Series B (Taxable)*  
*From 08-01-11 To 08-31-11*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool U*  
**SHRA 2006 Revenue Bonds - Taxable**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-11-11           |                 | Pool D Cash     |                  | 127,684           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>127,684</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool V*  
**SHRA 2006 Revenue Bonds - Tax Exempt**  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-11-11           |                 | Pool D Cash     |                  | 248,352           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>248,352</b>    |                   |                       |                  |



City of Sacramento  
**TRANSACTION SUMMARY**  
*Capitol Area Development Authority - Banking*  
*From 08-01-11 To 08-31-11*

| <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> |
|----------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CONTRIBUTIONS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-03-11             |                 | Pool A Cash     |                  | 2,476,000         |                   |                       |                  |
| <b>TOTAL</b>         |                 |                 |                  | <b>2,476,000</b>  |                   |                       |                  |

City of Sacramento  
TRANSACTION SUMMARY  
*Capitol Area Development Authority - Tax Exempt*  
*From 08-01-11 To 08-31-11*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
*Capitol Area Development Authority - Taxable*  
*From 08-01-11 To 08-31-11*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!



City of Sacramento  
**TRANSACTION SUMMARY**  
*American River Flood Control District*  
*From 08-01-11 To 08-31-11*

| <b>Trade<br/>Date</b> | <b>Quantity</b> | <b>Security</b> | <b>Unit<br/>Cost</b> | <b>Total<br/>Cost</b> | <b>Unit<br/>Price</b> | <b>Total<br/>Proceeds</b> | <b>Gain/<br/>Loss</b> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!

City of Sacramento  
**TRANSACTION SUMMARY**  
*Sacramento Public Library Authority*  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>    | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|----------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CONTRIBUTIONS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-03-11             |                 | Pool A Cash     |                  | 108,019           |                   |                       |                  |
| <b>TOTAL</b>         |                 |                 |                  | <b>108,019</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Sacramento Public Library Authority*  
*From 08-01-11 To 08-31-11*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 08-03-11           |                 | Pool A Cash     |                  | 13,471            |                   |                       |                  |
| 08-05-11           |                 | Pool A Cash     |                  | 922,000           |                   |                       |                  |
| 08-19-11           |                 | Pool A Cash     |                  | 1,200,000         |                   |                       |                  |
| 08-26-11           |                 | Pool A Cash     |                  | 350,000           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>2,485,471</b>  |                   |                       |                  |

City of Sacramento  
TRANSACTION SUMMARY  
*The Natomas Basin Conservancy*  
*From 08-01-11 To 08-31-11*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
*United Way*  
*From 08-01-11 To 08-31-11*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!