



City of Sacramento City Council

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

Meeting Date: 1/10/2012

Report Type: Consent

Title: November 2011 Monthly Investment Transactions Report

Report ID: 2012-00016

Location: Citywide

Recommendation: Receive and File

Contact: John Colville, Chief Investment Officer , (916) 808-8297, Office of the City Treasurer

Presenter: None

Department: City Treasurer

Division: City Treasurer

Dept ID: 05001011

Attachments:

- 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

City Attorney Review

Approved as to Form
Marcos A. Kropf
1/3/2012 10:49:34 AM

City Treasurer Review

Reviewed for Impact on Cash and Debt
Russell Fehr
12/19/2011 12:57:23 PM

Approvals/Acknowledgements

Department Director or Designee: Russell Fehr - 12/28/2011 3:36:25 PM



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 October 31, 2011 was \$586,168,586 and on November 30, 2011, the value was \$531,292,469. The interest yield for the month was 2.36%. There were 36 total transactions for the period (18 buys, 1 sell, 1 call, and 16 maturities). The estimated duration of the portfolio is 1.71 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 November 30, 2011, the investment team purchased \$2.06 million dollars of Fannie Mae bonds for City Pool A. These bonds bearing a variable rate of 1.375% will mature on December 28, 2016, giving it 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 November 30, 2011 are listed in Exhibits A, B, C, D, E and F.



**City of Sacramento
Summary of Transactions
November-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	\$ 76,456,522	\$ -	\$ -	\$ -	\$ 76,456,522
Sales	4,988,550	-	-	-	4,988,550
Maturities	105,062,392	-	-	-	105,062,392
Calls	5,000,000	-	-	-	5,000,000
Contributions	40,943,291	-	-	-	40,943,291
Withdrawals	93,072,549	-	11,485	1,763	93,085,797
Total	\$ 325,523,304	\$ -	\$ 11,485	\$ 1,763	\$ 325,536,552

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	\$ -	\$ 2,133,074	\$ 2,291,125	\$ 1,139,651	\$ 5,563,850
Sales	-	-	4,184,875	521,364	4,706,239
Maturities	105,034	-	-	-	105,034
Expenses	639	-	-	-	639
Calls	-	-	-	-	-
Contributions	-	3,000,000	-	-	3,000,000
Withdrawals	4,114,919	118,427	372,426	51,539	4,657,311
Total	\$ 4,220,592	\$ 5,251,501	\$ 6,848,426	\$ 1,712,554	\$ 18,033,073

**City of Sacramento
Summary of Transactions
November-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	\$ 21,842,364	\$ -	\$ -	\$ -	\$ -	\$ 21,842,364	
Sales	1,995,420	-	-	-	-	1,995,420	
Maturities	22,977,203	-	-	-	-	22,977,203	
Calls	6,000,000	-	-	-	-	6,000,000	
Contributions	4,000,000	-	-	-	-	4,000,000	
Withdrawals	21,018,939	-	-	-	-	21,018,939	
Total	\$ 77,833,926	\$ -	\$ -	\$ -	\$ -	\$ 77,833,926	
	<u>Pool Q</u>	<u>Pool R</u>	<u>Pool S</u>	<u>Pool T</u>	<u>Pool U</u>	<u>Pool V</u>	<u>Total</u>
Contributions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Withdrawals	-	-	-	-	-	-	-
Total	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Total SHRA \$ 77,833,926

Capitol Area Development Authority (CADA) Funds:

	<u>CADA</u>	<u>CADA-A</u>	<u>CADA-B</u>	<u>Total</u>
Contributions	\$ -	\$ -	\$ -	\$ -
Withdrawals	561,039	391,399	631,576	1,584,014
Total	\$ 561,039	\$ 391,399	\$ 631,576	\$ 1,584,014

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	-	-	-	-	-
Withdrawals	-	1,710,000	-	-	1,710,000
Total	\$ -	\$ 1,710,000	\$ -	\$ -	\$ 1,710,000

GRAND TOTAL

\$ 424,697,565



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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
11-01-11	3,000,000	General Electric Capital Corp 5.000% Due 01-08-16	109.53	3,285,844			
11-02-11	5,000,000	HSBC Finance 0.510% Due 04-17-12	99.76	4,988,171			
11-03-11	5,000,000	Citigroup Inc 5.300% Due 10-17-12	102.66	5,133,100			
11-03-11	5,000,000	Freddie Mac 0.500% Due 10-18-13	100.00	5,000,000			
11-04-11	1,120,000	Grossmont Calif Un High Sch Di 2.565% Due 08-01-16	100.00	1,120,000			
11-09-11	3,000,000	Toyota Motor Credit Corp 0.570% Due 05-31-12	99.68	2,990,310			
11-09-11	12,000,000	Ubs Finance 0.650% Due 06-28-12	99.58	11,949,733			
11-09-11	6,650,000	Federal Home Loan Bank 0.250% Due 06-27-12	100.08	6,655,386			
11-16-11	5,000,000	Wells Fargo & Co New 3.676% Due 06-15-16	105.55	5,277,500			
11-18-11	3,000,000	HSBC Finance 0.040% Due 11-23-11	100.00	2,999,983			
11-18-11	3,000,000	Barclays BAnk Plc 2.500% Due 11-28-14	100.00	3,000,000			
11-18-11	3,000,000	Jp Morgan Chase Bank Na 3.250% Due 11-23-16	100.00	3,000,000			
11-22-11	3,000,000	HSBC Finance 0.040% Due 11-28-11	100.00	2,999,980			
11-22-11	6,000,000	Toyota Motor Credit Corp 0.470% Due 05-01-12	99.79	5,987,388			
11-30-11	3,000,000	Anz Natl Intl Ltd Mtn Be 144a 3.125% Due 08-10-15	100.80	3,024,000			
11-30-11	7,000,000	HSBC Finance 0.500% Due 05-01-12	99.79	6,985,125			
11-30-11	2,060,000	Fannie Mae 1.375% Due 12-28-16	100.00	2,060,000			
TOTAL				76,456,522			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
11-16-11	5,000,000	Wells Fargo & Co New 5.250% Due 10-23-12	99.77	4,988,550	103.95	5,197,500	208,950
TOTAL				4,988,550		5,197,500	208,950

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CALLS							
11-15-11	5,000,000	Federal Farm Credit Bank 1.850% Due 08-15-16	100.00	5,000,000	100.00	5,000,000	0
TOTAL				5,000,000		5,000,000	0

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
11-01-11	9,000,000	HSBC Finance 0.300% Due 11-01-11	99.87	8,988,000	99.87	8,988,000	0
11-02-11	5,000,000	HSBC Finance 0.280% Due 11-02-11	99.88	4,994,011	99.88	4,994,011	0
11-09-11	125,000,000	Fannie Mae 0.090% Due 11-09-11	99.96	24,989,000	99.96	24,989,000	0
11-15-11	5,000,000	General Electric Capital Corp 5.500% Due 11-15-11	100.00	5,000,000	100.00	5,000,000	0
11-15-11	5,000,000	Natixis NY 0.400% Due 11-15-11	100.00	5,000,000	100.00	5,000,000	0
11-16-11	5,000,000	Banco Bilbao Viz Arg NY 0.670% Due 11-16-11	100.00	5,000,000	100.00	5,000,000	0
11-16-11	5,000,000	HSBC Finance 0.150% Due 11-16-11	99.99	4,999,562	99.99	4,999,562	0
11-23-11	3,000,000	HSBC Finance 0.040% Due 11-23-11	100.00	2,999,983	100.00	2,999,983	0
11-28-11	3,000,000	HSBC Finance 0.040% Due 11-28-11	100.00	2,999,980	100.00	2,999,980	0
11-29-11	4,000,000	Coca Cola Company 0.150% Due 11-29-11	99.95	3,998,017	99.95	3,998,017	0
11-29-11	2,500,000	General Electric Capital Corp 0.200% Due 11-29-11	99.90	2,497,611	99.90	2,497,611	0
11-29-11	6,000,000	Prudential Fund 0.250% Due 11-29-11	99.90	5,993,958	99.90	5,993,958	0
11-30-11	5,000,000	HSBC Finance 0.300% Due 11-30-11	99.87	4,993,375	99.87	4,993,375	0
11-30-11	6,600,000	Toyota Motor Credit Corp 0.240% Due 11-30-11	99.90	6,593,609	99.90	6,593,609	0
11-30-11	2,000,000	Federal Home Loan Bank 0.110% Due 11-30-11	99.93	1,998,625	99.93	1,998,625	0
11-30-11	14,000,000	BNP Paribas N Y Brh CD 0.633% Due 11-30-11	100.12	14,016,660	100.00	14,000,000	-16,660
TOTAL				105,062,392		105,045,732	-16,660

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
11-01-11		B Of A Cash		25,760			
11-01-11		B Of A Cash		3,063,787			
11-01-11		Fidelity Fund		2,981			
11-01-11		Fidelity Fund		967			
11-01-11		Fidelity Fund		944			
11-01-11		Fidelity Fund		46,430			
11-01-11		Fidelity Fund		700,335			
11-02-11		B Of A Cash		3,011			
11-02-11		Fidelity Fund		3,120			
11-02-11		Fidelity Fund		264,375			
11-03-11		B Of A Cash		1,419,437			
11-04-11		B Of A Cash		1,747,571			
11-04-11		Fidelity Fund		1,039,771			
11-07-11		B Of A Cash		3,453,045			
11-08-11		B Of A Cash		26			
11-08-11		B Of A Cash		1,904,836			
11-08-11		Fidelity Fund		38,181			
11-09-11		B Of A Cash		1,339,193			
11-10-11		B Of A Cash		1,054,250			
11-10-11		Fidelity Fund		20,392			
11-14-11		B Of A Cash		1,445,676			
11-14-11		Fidelity Fund		3,513			
11-14-11		Fidelity Fund		1,701			
11-14-11		Fidelity Fund		580			
11-14-11		Fidelity Fund		1,770			
11-14-11		Fidelity Fund		84,743			
11-15-11		B Of A Cash		44,154			
11-15-11		B Of A Cash		1,611			
11-15-11		Fidelity Fund		174			
11-15-11		Fidelity Fund		55			
11-15-11		Fidelity Fund		153,716			
11-15-11		Fidelity Fund		497,522			
11-15-11		Fidelity Fund		8,057			
11-15-11		Fidelity Fund		3,601			
11-16-11		B Of A Cash		3,155			
11-16-11		Fidelity Fund		52,743			
11-17-11		B Of A Cash		1,064,242			
11-17-11		Fidelity Fund		95,836			
11-18-11		B Of A Cash		426,727			
11-21-11		B Of A Cash		3,171,883			
11-21-11		Fidelity Fund		6,900			
11-21-11		Fidelity Fund		21,450			
11-21-11		Fidelity Fund		230			
11-21-11		Fidelity Fund		184			
11-21-11		Fidelity Fund		184			
11-21-11		Fidelity Fund		101,640			
11-21-11		Fidelity Fund		4,177			
11-21-11		Fidelity Fund		156			
11-22-11		B Of A Cash		2,283,470			
11-22-11		Fidelity Fund		21			
11-23-11		B Of A Cash		10,148,947			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
11-23-11		Fidelity Fund		14,232			
11-25-11		B Of A Cash		1,031,683			
11-25-11		Fidelity Fund		32,725			
11-25-11		Fidelity Fund		68			
11-28-11		B Of A Cash		1,901,407			
11-28-11		Fidelity Fund		849,753			
11-29-11		B Of A Cash		1,309,137			
11-29-11		Fidelity Fund		815			
11-29-11		Fidelity Fund		80			
11-29-11		Fidelity Fund		2,680			
11-29-11		Fidelity Fund		32,674			
11-30-11		B Of A Cash		2,933			
11-30-11		Fidelity Fund		188			
11-30-11		Fidelity Fund		160			
11-30-11		Fidelity Fund		7,523			
TOTAL				40,943,291			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-01-11		B Of A Cash		10,477,663			
11-02-11		B Of A Cash		2,870,333			
11-03-11		B Of A Cash		845,192			
11-03-11		Fidelity Fund		798,152			
11-03-11		Fidelity Fund		726,031			
11-04-11		B Of A Cash		200,000			
11-04-11		B Of A Cash		338,304			
11-04-11		Fidelity Fund		465,286			
11-04-11		Fidelity Fund		688,770			
11-07-11		B Of A Cash		1,198,249			
11-07-11		Fidelity Fund		659,239			
11-07-11		Fidelity Fund		380,101			
11-07-11		Fidelity Fund		441,322			
11-08-11		B Of A Cash		770,504			
11-09-11		B Of A Cash		716,797			
11-09-11		Fidelity Fund		434,060			
11-10-11		B Of A Cash		450,000			
11-10-11		B Of A Cash		1,396,072			
11-10-11		Fidelity Fund		825,149			
11-14-11		B Of A Cash		561,039			
11-14-11		B Of A Cash		391,399			
11-14-11		B Of A Cash		631,576			
11-14-11		B Of A Cash		1,125,041			
11-15-11		B Of A Cash		8,441,446			
11-15-11		Fidelity Fund		390,914			
11-16-11		B Of A Cash		6,323,293			
11-17-11		B Of A Cash		856,442			
11-18-11		B Of A Cash		110,000			
11-18-11		B Of A Cash		3,554,769			
11-18-11		Fidelity Fund		46,197			
11-21-11		B Of A Cash		939,029			
11-22-11		B Of A Cash		617,820			
11-22-11		Fidelity Fund		349,157			
11-22-11		Fidelity Fund		511,847			
11-23-11		B Of A Cash		950,000			
11-23-11		B Of A Cash		700,835			
11-25-11		B Of A Cash		186,227			
11-25-11		Fidelity Fund		382,926			
11-25-11		Fidelity Fund		2,025			
11-28-11		B Of A Cash		2,520,189			
11-28-11		Fidelity Fund		496,702			
11-29-11		B Of A Cash		11,036,040			
11-30-11		B Of A Cash		27,266,414			
TOTAL				93,072,549			

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

<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>
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No transactions were found!

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-30-11		Pool A Cash		11,485			
TOTAL				11,485			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-30-11		Pool A Cash		1,763			
TOTAL				1,763			



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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
11-01-11	11,499	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	11,499	100.00	11,499	0
11-15-11	5,471	2484 Natomas Park Dr. 7.500% Due 07-01-12	100.00	5,471	100.00	5,471	0
11-15-11	8,532	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	100.00	8,532	100.00	8,532	0
11-15-11	76	Gnma Pool #439515 7.000% Due 03-15-27	98.06	74	100.00	76	1
11-15-11	43	Gnma Pool #450066 7.500% Due 12-15-26	99.34	42	100.00	43	0
11-15-11	36,093	Gnma Pool #550718 5.000% Due 11-15-35	97.31	35,123	100.00	36,093	970
11-15-11	50	Gnma Pool #150426 9.000% Due 05-15-16	109.80	55	100.00	50	-5
11-15-11	273	Gnma Pool #157445 9.000% Due 06-15-16	101.32	276	100.00	273	-4
11-15-11	30	Gnma Pool #167166 9.500% Due 08-15-16	103.07	31	100.00	30	-1
11-15-11	121	Gnma Pool #208975 9.500% Due 03-15-17	100.55	122	100.00	121	-1
11-15-11	185	Gnma Pool #211421 9.500% Due 04-15-17	100.55	186	100.00	185	-1
11-15-11	159	Gnma Pool #320296 8.000% Due 03-15-22	98.19	156	100.00	159	3
11-15-11	269	Gnma Pool #329837 7.500% Due 11-15-22	98.47	265	100.00	269	4
11-15-11	16,088	Gnma Pool #648348 5.500% Due 10-15-35	99.66	16,033	100.00	16,088	55
11-25-11	27,257	Gnma Pool #256393 6.000% Due 09-01-36	99.67	27,168	100.00	27,257	89
TOTAL				105,034		106,147	1,112

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
EXPENSES							
11-01-11		Portfolio Investment Fees Payable		223			
11-15-11		Portfolio Investment Fees Payable		416			
TOTAL				639			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-04-11		Pool A Cash		3,000,000			
11-30-11		Pool A Cash		1,114,919			
TOTAL				4,114,919			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
11-01-11	29,000	Alps Etf Tr Alerian Mlp	16.04	465,286			
11-02-11	41,000	Alps Etf Tr Alerian Mlp	16.08	659,239			
11-17-11	20,000	Microsoft Corp	25.59	511,847			
11-22-11	20,000	Microsoft Corp	24.84	496,702			
TOTAL				2,133,074			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
11-04-11		Pool A Cash		3,000,000			
TOTAL				3,000,000			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-30-11		Pool A Cash		118,427			
TOTAL				118,427			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
11-02-11	16,000	United States Stl Corp Com	25.95	415,200			
11-03-11	450	Broadcom Corp Cll Opt 40.0000 11192011	0.03	1,575			
11-03-11	-450	Broadcom Corp Cll Opt 37.0000 12172011	0.81	-36,674			
11-04-11	2,000	Amazon.Com Inc.	217.03	434,060			
11-07-11	350	Chesapeake Ene Cll Opt 30.0000 11192011	0.09	3,314			
11-07-11	-350	Chesapeake Ene Cll Opt 29.0000 12172011	0.69	-24,314			
11-07-11	170	Monsanto Co Cll Opt 80.0000 11192011	0.06	984			
11-07-11	-170	Monsanto Co Cll Opt 77.5000 12172011	1.07	-18,166			
11-07-11	4,000	Apache Corp Com	100.89	403,580			
11-07-11	6,000	Devon Energy Corporation	65.60	393,615			
11-09-11	150	Green Mtn Coff Cll Opt 80.0000 11192011	1.86	27,954			
11-09-11	2,000	Apache Corp Com	100.10	200,205			
11-09-11	3,000	Devon Energy Corporation	67.18	201,550			
11-10-11	45	Apple Inc Cll Opt 420.0000 11192011	0.21	967			
11-10-11	175	Citigroup Cll Opt 33.0000 11192011	0.07	1,312			
11-10-11	60	Green Mtn Coff Cll Opt 95.0000 12172011	0.05	330			
11-10-11	280	Transocean Ltd Cll Opt 55.0000 11192011	0.16	4,620			
11-14-11	175	Citigroup Cll Opt 31.0000 11192011	0.09	1,662			
11-14-11	300	Intel Corp Cll Opt 23.0000 11192011	1.70	51,150			
11-14-11	-300	Intel Corp Cll Opt 24.0000 12172011	1.21	-36,449			
11-15-11	35	Google Inc Cll Opt620.0000 11192011	3.59	12,582			
11-15-11	-35	Google Inc Cll Opt640.0000 12172011	8.17	-28,612			
11-15-11	130	Goldman Sachs Cll Opt105.0000 11192011	0.39	5,122			
11-15-11	-130	Goldman Sachs Cll Opt105.0000 12172011	3.07	-39,961			
11-15-11	100	Intl Bus Mach Cll Opt185.0000 11192011	5.00	50,050			
11-15-11	-100	Intl Bus Mach Cll Opt190.0000 12172011	4.58	-45,849			
11-15-11	60	Ishare Rus2000 Cll Opt 68.0000 11192011	6.58	39,510			
11-15-11	-60	Ishare Rus2000 Cll Opt 70.0000 12172011	6.16	-36,989			
11-15-11	100	SPDR S&P500 Qt Cll Opt118.0000 11192011	8.70	87,050			

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

<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>
11-15-11	-100	SPDR S&P500 Qt Cll Opt120.0000 12172011	8.42	-84,248			
11-15-11	300	US Oil Gas Fd Cll Opt 35.0000 11192011	3.55	106,650			
11-15-11	-300	US Oil Gas Fd Cll Opt 35.0000 12172011	3.93	-118,048			
11-16-11	520	Oracle Corp Cll Opt 33.0000 11192011	0.16	8,580			
11-16-11	-520	Oracle Corp Cll Opt 34.0000 12172011	0.61	-31,979			
11-16-11	300	Qualcomm Inc Cll Opt 55.0000 11192011	2.41	72,450			
11-16-11	-300	Qualcomm Inc Cll Opt 55.0000 12172011	3.34	-100,348			
11-16-11	-280	Transocean Ltd Cll Opt 52.5000 12172011	1.10	-30,939			
11-16-11	100	SPDR S&P500 Qt Cll Opt123.0000 11192011	2.74	27,363			
11-16-11	200	SPDR S&P500 Qt Cll Opt128.0000 11192011	0.18	3,700			
11-16-11	-300	SPDR S&P500 Qt Cll Opt130.0000 12172011	1.49	-44,662			
11-17-11	110	Chevron Cp New Cll Opt105.0000 11192011	0.10	1,155			
11-17-11	-110	Chevron Cp New Cll Opt105.0000 12172011	2.13	-23,406			
11-17-11	220	Freeport Mcm Cll Opt 40.0000 11192011	0.07	1,650			
11-17-11	-220	Freeport Mcm Cll Opt 41.0000 12172011	0.96	-21,230			
11-17-11	60	Ishare Rus2000 Cll Opt 70.0000 11192011	3.23	19,410			
11-17-11	120	Ishare Rus2000 Cll Opt 74.0000 11192011	0.32	3,900			
11-17-11	-180	Ishare Rus2000 Cll Opt 77.0000 12172011	1.38	-24,869			
11-17-11	260	U S Stl Corp Cll Opt 27.0000 11192011	0.68	17,742			
11-17-11	-260	U S Stl Corp Cll Opt 31.0000 12172011	0.89	-23,075			
11-17-11	120	Exxon Mobil Cp Cll Opt 80.0000 11192011	0.19	2,340			
11-17-11	-120	Exxon Mobil Cp Cll Opt 82.5000 12172011	0.75	-9,060			
11-17-11	15,000	Emc Corp/Mass	23.31	349,713			
11-21-11	2,000	Apache Corp Com	95.59	191,176			
11-21-11	3,000	Devon Energy Corporation	62.81	188,425			
11-22-11	-45	Apple Inc Cll Opt400.0000 12172011	3.08	-13,882			
11-23-11	350	Chesapeake Ene Cll Opt 29.0000 12172011	0.09	3,325			
11-23-11	520	Oracle Corp Cll Opt 34.0000 12172011	0.08	4,420			

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

<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>
11-28-11	-50	Amazon Com Inc Cll Opt210.0000 12172011	2.30	-11,525			
11-28-11	-450	Broadcom Corp Cll Opt 32.0000 12172011	0.54	-24,525			
11-28-11	450	Broadcom Corp Cll Opt 37.0000 12172011	0.07	3,375			
11-29-11	-140	Transocean Ltd Cll Opt 45.0000 12172011	0.73	-10,290			
11-29-11	280	Transocean Ltd Cll Opt 52.5000 12172011	0.10	2,766			
11-30-11	-80	Apache Corp Cll Opt105.0000 12172011	1.17	-9,400			
11-30-11	-350	Citigroup Inc Cll Opt 29.0000 12172011	0.47	-16,625			
11-30-11	-150	Caterpillar Cll Opt100.0000 12172011	1.12	-16,875			
11-30-11	-350	Chesapeake Ene Cll Opt 26.0000 12172011	0.50	-17,675			
11-30-11	-120	Devon Energy Cll Opt 67.5000 12172011	1.06	-12,780			
11-30-11	-500	Home Depot Inc Cll Opt 40.0000 12172011	0.47	-23,750			
11-30-11	-300	Mrkt Vec Coal Cll Opt 37.0000 12172011	0.88	-26,549			
11-30-11	-75	Mcdonalds Corp Cll Opt 95.0000 12172011	1.50	-11,287			
11-30-11	-150	3M Co Cll Opt 82.5000 12172011	1.03	-15,525			
11-30-11	-80	Oil Svs Hldrs Cll Opt128.0000 12172011	1.93	-15,480			
11-30-11	-520	Oracle Corp Cll Opt 32.0000 12172011	0.67	-35,099			
11-30-11	-140	Transocean Ltd Cll Opt 45.0000 12172011	0.95	-13,266			
TOTAL				2,291,125			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
11-01-11	25,000	Alps Etf Tr Alerian Mlp	16.06	401,500	15.92	398,097	-3,403
11-01-11	27,675	Alpha Nat Res Inc Com	45.72	1,265,417	22.94	634,924	-630,492
11-19-11	0	Apple Inc Cll Opt 420.0000 11192011	0.00	967	0.00	30,287	29,320
11-19-11	0	Broadcom Corp Cll Opt 40.0000 11192011	0.00	1,575	0.00	35,072	33,497
11-19-11	0	Citigroup Cll Opt 31.0000 11192011	0.00	1,662	0.00	26,337	24,674
11-19-11	0	Citigroup Cll Opt 33.0000 11192011	0.00	1,312	0.00	12,713	11,401
11-19-11	0	Chesapeake Ene Cll Opt 30.0000 11192011	0.00	3,314	0.00	24,290	20,975
11-19-11	0	Chevron Cp New Cll Opt105.0000 11192011	0.00	1,155	0.00	36,150	34,995
11-19-11	0	Freeport Mcm Cll Opt 40.0000 11192011	0.00	1,650	0.00	14,683	13,033
11-19-11	0	Green Mtn Coff Cll Opt 80.0000 11192011	0.00	27,954	0.00	30,824	2,870
11-19-11	0	Green Mtn Coff Cll Opt 90.0000 11192011	0.00	12,525	0.00	22,926	10,401
11-19-11	0	Green Mtn Coff Cll Opt110.0000 11192011	0.00	7,575	0.00	63,143	55,568
11-19-11	0	Google Inc Cll Opt620.0000 11192011	0.00	12,582	0.00	23,887	11,305
11-19-11	0	Goldman Sachs Cll Opt105.0000 11192011	0.00	5,122	0.00	34,644	29,522
11-19-11	0	Intl Bus Mach Cll Opt185.0000 11192011	0.00	50,050	0.00	23,521	-26,529
11-19-11	0	Intel Corp Cll Opt 23.0000 11192011	0.00	51,150	0.00	13,050	-38,100
11-19-11	0	Ishare Rus2000 Cll Opt 68.0000 11192011	0.00	39,510	0.00	9,570	-29,940
11-19-11	0	Ishare Rus2000 Cll Opt 70.0000 11192011	0.00	19,410	0.00	14,130	-5,280
11-19-11	0	Ishare Rus2000 Cll Opt 74.0000 11192011	0.00	3,900	0.00	17,700	13,800
11-19-11	0	Monsanto Co Cll Opt 80.0000 11192011	0.00	984	0.00	13,855	12,870
11-19-11	0	Oracle Corp Cll Opt 33.0000 11192011	0.00	8,580	0.00	39,259	30,679
11-19-11	0	Qualcomm Inc Cll Opt 55.0000 11192011	0.00	72,450	0.00	36,449	-36,001
11-19-11	0	Transocean Ltd Cll Opt 55.0000 11192011	0.00	4,620	0.00	78,555	73,935
11-19-11	0	SPDR S&P500 Qt Cll Opt118.0000 11192011	0.00	87,050	0.00	18,650	-68,400
11-19-11	0	SPDR S&P500 Qt Cll Opt123.0000 11192011	0.00	27,363	0.00	27,349	-14
11-19-11	0	SPDR S&P500 Qt Cll Opt128.0000 11192011	0.00	3,700	0.00	32,099	28,399
11-19-11	0	US Oil Gas Fd Cll Opt 35.0000 11192011	0.00	106,650	0.00	30,149	-76,501

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
11-19-11	0	U S Stl Corp Cll Opt 27.0000 11192011	0.00	17,742	0.00	17,279	-463
11-19-11	0	Exxon Mobil Cp Cll Opt 80.0000 11192011	0.00	2,340	0.00	24,060	21,720
11-22-11	33,000	Petroleo Brasileiro Sa Sponsored Adr	58.94	1,945,063	25.88	854,173	-1,090,890
TOTAL				4,184,875		2,637,825	-1,547,050

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-30-11		Pool A Cash		372,426			
TOTAL				372,426			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
11-01-11	10,000	Ishares Inc Msci Pac J Idx	41.33	413,300			
11-01-11	5,000	Ishares Inc Msci German	20.03	100,150			
11-01-11	4,000	Ishares Tr S&p Ltn Am 40	43.83	175,320			
11-02-11	7,000	Ishares Inc Msci Pac J Idx	42.30	296,100			
11-02-11	4,000	Ishares Inc Msci German	20.62	82,480			
11-02-11	2,000	Ishares Tr S&p Ltn Am 40	45.33	90,669			
11-09-11	67	CF Industries Cll Opt 150.000 11192011	21.19	141,954			
11-09-11	-67	CF Industries Cll Opt 150.000 12172011	24.23	-162,347			
11-23-11	270	Potash Corp Cll Opt 52.5000 12172011	0.07	2,025			
TOTAL				1,139,651			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
11-08-11	-33	CF Industries Cll Opt 150.000 11192011	-4.65	15,361	4.65	15,361	0
11-08-11	3,300	Cf Industries Holdings Inc.	92.48	305,198	154.64	510,319	205,120
11-19-11	0	CF Industries Cll Opt 150.000 11192011	0.00	141,954	0.00	31,188	-110,766
11-19-11	100	CF Industries Put Opt 110.00 11192011	5.88	58,850	0.00	0	-58,850
TOTAL				521,364		556,868	35,504

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-30-11		Pool A Cash		51,539			
TOTAL				51,539			



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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
11-03-11	2,000,000	Morgan Stanley 6.600% Due 04-01-12	101.63	2,032,520			
11-14-11	2,700,000	Farmer Mac 1.670% Due 11-21-16	100.00	2,700,000			
11-14-11	2,000,000	Fannie Mae 1.625% Due 11-29-16	100.00	2,000,000			
11-15-11	2,000,000	General Electric Capital Corp 0.200% Due 11-29-11	100.00	1,999,953			
11-15-11	3,000,000	HSBC Finance 0.040% Due 11-21-11	100.00	2,999,980			
11-16-11	2,000,000	Wells Fargo & Co New 3.676% Due 06-15-16	105.55	2,111,000			
11-17-11	2,000,000	Federal Home Loan Bank 1.550% Due 11-28-16	99.95	1,999,000			
11-17-11	2,000,000	Fannie Mae 1.375% Due 11-28-16	100.00	2,000,000			
11-18-11	4,000,000	UBS Finance 0.080% Due 11-28-11	100.00	3,999,911			
TOTAL				21,842,364			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
11-16-11	2,000,000	Wells Fargo & Co New 5.250% Due 10-23-12	99.77	1,995,420	103.95	2,079,000	83,580
TOTAL				1,995,420		2,079,000	83,580

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CALLS							
11-14-11	3,000,000	Fannie Mae 2.050% Due 11-14-13	100.00	3,000,000	100.00	3,000,000	0
11-15-11	3,000,000	Federal Farm Credit Bank 1.850% Due 08-15-16	100.00	3,000,000	100.00	3,000,000	0
TOTAL				6,000,000		6,000,000	0

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
11-15-11	3,000,000	General Electric Capital Corp 5.500% Due 11-15-11	100.00	3,000,000	100.00	3,000,000	0
11-15-11	1,000,000	Colorado Springs Colo Utils Re Util Sys 1.324% Due 11-15-11	100.29	1,002,870	100.00	1,000,000	-2,870
11-21-11	3,000,000	HSBC Finance 0.040% Due 11-21-11	100.00	2,999,980	100.00	2,999,980	0
11-28-11	4,000,000	UBS Finance 0.080% Due 11-28-11	100.00	3,999,911	100.00	3,999,911	0
11-29-11	2,000,000	General Electric Capital Corp 0.200% Due 11-29-11	100.00	1,999,953	100.00	1,999,953	0
11-30-11	10,000,000	Societe Generale 0.410% Due 11-30-11	99.74	9,974,489	99.74	9,974,489	0
TOTAL				22,977,203		22,974,333	-2,870

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
11-02-11		Caltrust Money Market		4,000,000			
TOTAL				4,000,000			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-09-11		Caltrust Money Market		2,000,000			
11-10-11		Caltrust Money Market		700,000			
11-18-11		Caltrust Money Market		500,000			
11-18-11		Local Agency Investment Fund, Pool D		9,000,000			
11-21-11		Caltrust Money Market		1,000,000			
11-21-11		Fidelity Fund		500,000			
11-30-11		Fidelity Fund		3,065,009			
11-30-11		Fidelity Fund		4,253,930			
TOTAL				21,018,939			

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

<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>
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No transactions were found!

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

<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>
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No transactions were found!

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

<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>
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No transactions were found!

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

<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>
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No transactions were found!

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

<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>
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No transactions were found!

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

<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>
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No transactions were found!

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

<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>
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No transactions were found!

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

<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>
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No transactions were found!

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

<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>
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No transactions were found!

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

<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>
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No transactions were found!



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

<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>
WITHDRAWALS							
11-14-11		Pool A Cash		561,039			
TOTAL				561,039			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-14-11		Pool A Cash		391,399			
TOTAL				391,399			

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-14-11		Pool A Cash		631,576			
TOTAL				631,576			



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

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

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

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
11-04-11		Pool A Cash		200,000			
11-10-11		Pool A Cash		450,000			
11-18-11		Pool A Cash		110,000			
11-23-11		Pool A Cash		950,000			
TOTAL				1,710,000			

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

<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>
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No transactions were found!

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

<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>
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No transactions were found!