



City of Sacramento City Council

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

Meeting Date: 10/2/2012

Report Type: Consent

Title: August 2012 Monthly Investment Transactions Report

Report ID: 2012-00778

Location: Citywide

Recommendation: Receive and file.

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

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 Investment Pool
 - 7-Exhibit E - CADA
 - 8-Exhibit F - All Other Funds
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City Attorney Review

Approved as to Form
Grace Arupo
9/20/2012 8:55:54 AM

Approvals/Acknowledgements

Department Director or Designee: Russell Fehr - 9/19/2012 4:33:57 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 July 31, 2012 was \$750,730,682 and on August 31, 2012, the value was \$741,005,812. The interest yield for the month was 1.08%. There were 23 total transactions for the period (13 purchases, 1 sale, 2 calls, and 7 maturities). The estimated duration of the portfolio is 1.87 years.

Consistent with the Investment Policy adopted by City Council on September 4, 2012, 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, which emphasize full disclosure and prompt reporting of investment policy, strategies, programs and actual investments as reflected in Resolution 95-108.

For informational purposes, the City Treasurer also reports on transactions of other funds invested by the Treasurer's Office in addition to the City's funds. The summary and transactions detail for the month ended August 31, 2012 are listed in Exhibits A, B, C, D, E and F.



**City of Sacramento
Summary of Transactions
August-12**

Local Agency Funds:

	<u>Pool A</u>	<u>Ethel Hart Trust</u>	<u>Public Trust</u>	<u>George Clark</u>	<u>Total</u>
Purchases	\$ 75,853,554	\$ 12,691	\$ -	\$ -	\$ 75,866,245
Sales	1,671,561	-	-	-	1,671,561
Maturities	45,957,369	-	-	-	45,957,369
Calls	6,181,096	-	-	-	6,181,096
Contributions	58,230,939	-	-	-	58,230,939
Withdrawals	69,396,553	-	8,823	1,824	69,407,200
Total	<u>\$ 257,291,072</u>	<u>\$ 12,691</u>	<u>\$ 8,823</u>	<u>\$ 1,824</u>	<u>\$ 257,314,410</u>

Outside Agency Funds:

Sacramento City Employees' Retirement System (SCERS) Funds:

	<u>Fixed Bonds</u>	<u>Equity Income</u>	<u>Large Cap</u>	<u>International</u>	<u>Total</u>
Purchases	\$ -	\$ 2,644,761	\$ -	\$ -	\$ 2,644,761
Sales	223,250	-	2,110,638	-	2,333,888
Maturities	3,082,375	-	-	-	3,082,375
Expenses	429	-	-	-	429
Calls	-	-	-	-	-
Contributions	-	2,000,000	-	-	2,000,000
Withdrawals	4,532,311	114,781	150,570	5,414	4,803,076
Total	<u>\$ 7,838,365</u>	<u>\$ 4,759,542</u>	<u>\$ 2,261,208</u>	<u>\$ 5,414</u>	<u>\$ 14,864,529</u>

**City of Sacramento
Summary of Transactions
August-12**

SHRA Investment Pool Fund:

	<u>Pool D</u>		<u>Total</u>
Purchases	\$ 3,999,860		\$ 3,999,860
Sales	830,491		830,491
Maturities	1,987,250		1,987,250
Calls	1,933,065		1,933,065
Contributions	3,000,573		3,000,573
Withdrawals	573		573
Total	<u><u>\$ 11,751,812</u></u>		<u><u>\$ 11,751,812</u></u>

Capitol Area Development Authority (CADA) Funds:

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

All Other Funds:

	<u>ARFCD</u>	<u>SPLA</u>	<u>TNBC</u>	<u>Total</u>
Contributions	-	109,013	-	109,013
Withdrawals	-	2,355,382	-	2,355,382
Total	<u><u>\$ -</u></u>	<u><u>\$ 2,464,395</u></u>	<u><u>\$ -</u></u>	<u><u>\$ 2,464,395</u></u>

GRAND TOTAL				<u><u>\$ 286,395,146</u></u>
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City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
08-01-12	7,000,000	General Electric Capital Corp 0.320% Due 03-05-13	99.81	6,986,560			
08-01-12	4,000,000	Fannie Mae 1.250% Due 03-14-17	100.46	4,018,440			
08-06-12	2,000,000	Toyota Motor Credit Corp 0.310% Due 03-06-13	99.82	1,996,349			
08-07-12	2,000,000	Goldman Sachs Group Inc 5.250% Due 10-15-13	104.49	2,089,740			
08-07-12	3,050,000	Fannie Mae 1.220% Due 05-30-17	100.46	3,064,030			
08-07-12	5,000,000	Federal Farm Credit Bank 0.820% Due 05-01-17	99.90	4,995,000			
08-09-12	5,000,000	Fannie Mae 1.100% Due 08-28-17	100.00	5,000,000			
08-17-12	35,500,000	California St 2.500% Due 06-20-13	101.70	36,103,855			
08-23-12	5,000,000	UbS Finance 0.620% Due 03-20-13	99.64	4,982,003			
08-28-12	3,000,000	Freddie Mac 1.000% Due 09-20-17	100.00	3,000,000			
08-28-12	3,000,000	Federal Home Loan Bank 1.000% Due 09-18-17	100.00	3,000,000			
08-29-12	535,000	San Diego Cnty Calif Pension O 5.728% Due 08-15-17	115.43	617,577			
TOTAL				75,853,554			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
08-01-12	1,580,000	California St 5.100% Due 08-01-14	105.79	1,671,561	100.00	1,580,000	-91,561
TOTAL				1,671,561		1,580,000	-91,561

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CALLS							
08-22-12	5,000,000	Freddie Mac 1.110% Due 08-22-14	100.55	5,027,646	100.00	5,000,000	-27,646
08-22-12	1,150,000	Freddie Mac 2.000% Due 08-22-17	100.30	1,153,450	100.00	1,150,000	-3,450
TOTAL				6,181,096		6,150,000	-31,096

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
08-01-12	6,000,000	Toyota Motor Credit Corp 0.100% Due 08-01-12	99.99	5,999,450	99.99	5,999,450	0
08-07-12	9,000,000	Toyota Motor Credit Corp 0.400% Due 08-07-12	99.80	8,982,000	99.80	8,982,000	0
08-08-12	5,000,000	Toyota Motor Credit Corp 0.400% Due 08-08-12	99.80	4,989,944	99.80	4,989,944	0
08-09-12	5,000,000	Ubs Finance 0.070% Due 08-09-12	99.99	4,999,737	99.99	4,999,737	0
08-21-12	9,000,000	HSBC Finance 0.500% Due 08-21-12	99.76	8,978,250	99.76	8,978,250	0
08-29-12	2,000,000	Toyota Motor Credit Corp 0.390% Due 08-29-12	99.80	1,996,057	99.80	1,996,057	0
08-31-12	10,000,000	U.S. Treasury Note 0.375% Due 08-31-12	100.12	10,011,930	100.00	10,000,000	-11,930
TOTAL				45,957,369		45,945,439	-11,930

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
08-01-12		B Of A Cash		2,967,775			
08-01-12		B Of A Cash		3,010,501			
08-01-12		Fidelity Fund		3,056			
08-01-12		Fidelity Fund		974			
08-01-12		Fidelity Fund		485,891			
08-01-12		Fidelity Fund		63,602			
08-02-12		B Of A Cash		25,769			
08-02-12		B Of A Cash		3,110,020			
08-03-12		B Of A Cash		2,302,049			
08-03-12		Fidelity Fund		1,428			
08-06-12		B Of A Cash		5,515,480			
08-07-12		B Of A Cash		1,880,597			
08-08-12		B Of A Cash		74,936			
08-09-12		B Of A Cash		1,158,141			
08-10-12		B Of A Cash		1,502,538			
08-10-12		Fidelity Fund		256			
08-10-12		Fidelity Fund		9,600			
08-13-12		B Of A Cash		1,108,167			
08-14-12		B Of A Cash		816,645			
08-14-12		Fidelity Fund		3,901			
08-14-12		Fidelity Fund		1,532			
08-14-12		Fidelity Fund		642			
08-14-12		Fidelity Fund		3,306			
08-14-12		Fidelity Fund		77,381			
08-14-12		Fidelity Fund		1,306			
08-15-12		B Of A Cash		5,395			
08-15-12		B Of A Cash		237,627			
08-15-12		Fidelity Fund		30,004			
08-15-12		Fidelity Fund		305,875			
08-15-12		Fidelity Fund		1,013			
08-16-12		B Of A Cash		8,851,917			
08-16-12		Fidelity Fund		9			
08-16-12		Fidelity Fund		11,925			
08-16-12		Fidelity Fund		6,750			
08-17-12		B Of A Cash		3,641			
08-17-12		Fidelity Fund		455,067			
08-17-12		Fidelity Fund		14			
08-20-12		B Of A Cash		2,694,996			
08-20-12		Fidelity Fund		1,568,477			
08-20-12		Fidelity Fund		260			
08-20-12		Fidelity Fund		182			
08-20-12		Fidelity Fund		208			
08-20-12		Fidelity Fund		22,200			
08-20-12		Fidelity Fund		77			
08-21-12		B Of A Cash		1,086,968			
08-21-12		Fidelity Fund		10,400			
08-22-12		B Of A Cash		822,813			
08-22-12		Fidelity Fund		2,550			
08-23-12		B Of A Cash		2,203,182			
08-24-12		B Of A Cash		3,472,785			
08-27-12		B Of A Cash		1,781,602			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
08-27-12		Fidelity Fund		59,994			
08-28-12		B Of A Cash		967,397			
08-28-12		Fidelity Fund		255			
08-29-12		B Of A Cash		18			
08-29-12		B Of A Cash		2,123,670			
08-29-12		Fidelity Fund		9,600			
08-29-12		Fidelity Fund		2,680			
08-29-12		Fidelity Fund		80			
08-29-12		Fidelity Fund		80			
08-30-12		B Of A Cash		7,358,515			
08-30-12		Fidelity Fund		3,335			
08-31-12		B Of A Cash		3,548			
08-31-12		Fidelity Fund		181			
08-31-12		Fidelity Fund		154			
TOTAL				58,230,939			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
08-01-12		B Of A Cash		3,982,819			
08-01-12		Fidelity Fund		28,754			
08-01-12		Fidelity Fund		93,395			
08-02-12		B Of A Cash		1,372,123			
08-02-12		Fidelity Fund		681,500			
08-03-12		B Of A Cash		700,000			
08-03-12		B Of A Cash		1,151,791			
08-03-12		Fidelity Fund		1,068,568			
08-03-12		Fidelity Fund		453,100			
08-06-12		B Of A Cash		785,629			
08-06-12		Fidelity Fund		357,384			
08-07-12		B Of A Cash		9,900,184			
08-08-12		B Of A Cash		8,001,112			
08-08-12		Fidelity Fund		367,779			
08-09-12		B Of A Cash		3,355,478			
08-10-12		B Of A Cash		823,366			
08-13-12		B Of A Cash		689,052			
08-14-12		B Of A Cash		475,150			
08-15-12		B Of A Cash		558,755			
08-16-12		B Of A Cash		755,981			
08-17-12		B Of A Cash		700,000			
08-17-12		B Of A Cash		1,706,461			
08-20-12		B Of A Cash		2,842,970			
08-21-12		B Of A Cash		573			
08-21-12		B Of A Cash		9,121,064			
08-22-12		B Of A Cash		1,136,753			
08-23-12		B Of A Cash		506,996			
08-24-12		B Of A Cash		150,000			
08-24-12		B Of A Cash		1,439,635			
08-27-12		B Of A Cash		2,679,981			
08-28-12		B Of A Cash		1,126,353			
08-29-12		B Of A Cash		535,431			
08-30-12		B Of A Cash		1,282,898			
08-31-12		B Of A Cash		800,000			
08-31-12		B Of A Cash		9,765,519			
TOTAL				69,396,553			

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
 From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
08-31-12	700	Facebook Inc Cl A	18.13	12,691			
TOTAL				12,691			

City of Sacramento
TRANSACTION SUMMARY
Ann Land/Bertha Henschel Endowment Fund
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
08-31-12		Pool A Cash		8,823			
TOTAL				8,823			

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
08-31-12		Pool A Cash		1,824			
TOTAL				1,824			



City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 08-01-12 To 08-31-12

<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>
SALES							
08-01-12	235,000	Riverside Calif Pub Fing Auth Tax Alloc 5.240% Due 08-01-17	95.00	223,250	100.00	235,000	11,750
TOTAL				223,250		235,000	11,750

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
08-01-12	2,949,968	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	100.00	2,949,968	100.00	2,949,968	0
08-02-12	12,072	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	12,072	100.00	12,072	0
08-15-12	80	Gnma Pool #439515 7.000% Due 03-15-27	98.06	78	100.00	80	2
08-15-12	45	Gnma Pool #450066 7.500% Due 12-15-26	99.34	45	100.00	45	0
08-15-12	26,049	Gnma Pool #550718 5.000% Due 11-15-35	97.31	25,349	100.00	26,049	700
08-15-12	32	Gnma Pool #150426 9.000% Due 05-15-16	109.80	35	100.00	32	-3
08-15-12	307	Gnma Pool #157445 9.000% Due 06-15-16	101.32	311	100.00	307	-4
08-15-12	33	Gnma Pool #167166 9.500% Due 08-15-16	103.07	34	100.00	33	-1
08-15-12	131	Gnma Pool #208975 9.500% Due 03-15-17	100.55	132	100.00	131	-1
08-15-12	199	Gnma Pool #211421 9.500% Due 04-15-17	100.55	200	100.00	199	-1
08-15-12	170	Gnma Pool #320296 8.000% Due 03-15-22	98.19	166	100.00	170	3
08-15-12	284	Gnma Pool #329837 7.500% Due 11-15-22	98.47	279	100.00	284	4
08-15-12	37,953	Gnma Pool #648348 5.500% Due 10-15-35	99.66	37,823	100.00	37,953	130
08-27-12	56,067	Gnma Pool #256393 6.000% Due 09-01-36	99.67	55,883	100.00	56,067	184
TOTAL				3,082,375		3,083,389	1,014

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
EXPENSES							
08-01-12		Portfolio Investment Fees Payable		15			
08-02-12		Portfolio Investment Fees Payable		214			
08-15-12		Portfolio Investment Fees Payable		200			
TOTAL				429			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
08-29-12		Pool A Cash		2,000,000			
08-31-12		Pool A Cash		2,000,000			
08-31-12		Pool A Cash		532,311			
TOTAL				4,532,311			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
08-01-12	5,000	Pepsico Inc	71.48	357,384			
08-03-12	5,000	Norfolk Southern Corp	74.52	372,579			
08-29-12	15,000	Hollyfrontier Corp Com	39.88	598,177			
08-29-12	12,000	Marathon Pete Corp Com	49.81	597,752			
08-31-12	14,000	Marathon Pete Corp Com	51.35	718,868			
TOTAL				2,644,761			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
08-29-12		Pool A Cash		2,000,000			
TOTAL				2,000,000			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
08-31-12		Pool A Cash		114,781			
TOTAL				114,781			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
08-14-12	8,000	Archer Daniels Midland Com	28.79	230,327	25.86	206,915	-23,412
08-14-12	10,100	Conagra Inc Com	23.98	242,149	24.57	248,152	6,004
08-15-12	32,000	Archer Daniels Midland Com	28.79	921,307	25.84	827,028	-94,279
08-15-12	29,900	Conagra Inc Com	23.98	716,855	24.57	734,689	17,834
TOTAL				2,110,638		2,016,784	-93,854

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
08-31-12		Pool A Cash		150,570			
TOTAL				150,570			



City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 08-01-12 To 08-31-12

<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							
08-31-12		Pool A Cash		5,414			
TOTAL				5,414			



City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 08-01-12 To 08-31-12

<u>Trade Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Unit Price</u>	<u>Total Proceeds</u>	<u>Gain/Loss</u>
PURCHASES							
08-28-12	2,000,000	General Electric Capital Corp 0.120% Due 09-18-12	99.99	1,999,860			
08-28-12	2,000,000	Federal Home Loan Bank 1.000% Due 09-18-17	100.00	2,000,000			
TOTAL				3,999,860			

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
08-01-12	785,000	California St 5.100% Due 08-01-14	105.79	830,491	100.00	785,000	-45,491
TOTAL				830,491		785,000	-45,491

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CALLS							
08-03-12	1,935,000	Barclays Bank Plc 2.200% Due 02-03-15	99.90	1,933,065	100.00	1,935,000	1,935
TOTAL				1,933,065		1,935,000	1,935

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
08-28-12	2,000,000	Ubs Finance 0.850% Due 08-28-12	99.36	1,987,250	99.36	1,987,250	0
TOTAL				1,987,250		1,987,250	0

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
08-02-12		Fidelity Fund		3,000,000			
08-21-12		Fidelity Fund		573			
TOTAL				3,000,573			

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
08-21-12		Receivables (sell Trades)		573			
TOTAL				573			



City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Banking
From 08-01-12 To 08-31-12

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
Capitol Area Development Authority - Tax Exempt
From 08-01-12 To 08-31-12

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

City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Taxable
From 08-01-12 To 08-31-12

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



City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 08-01-12 To 08-31-12

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 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
08-06-12		Pool A Cash		109,013			
TOTAL				109,013			

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority
From 08-01-12 To 08-31-12

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
08-03-12		Pool A Cash		700,000			
08-10-12		Pool A Cash		5,382			
08-17-12		Pool A Cash		700,000			
08-24-12		Pool A Cash		150,000			
08-31-12		Pool A Cash		800,000			
TOTAL				2,355,382			

City of Sacramento
TRANSACTION SUMMARY
The Natomas Basin Conservancy
From 08-01-12 To 08-31-12

<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!