



# City of Sacramento City Council

1

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

**Meeting Date:** 10/30/2012

**Report Type:** Consent

**Title:** September 2012 Monthly Investment Transactions Report

**Report ID:** 2012-00854

**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 Investment Pool.
- 7-Exhibit E - CADA
- 8-Exhibit F - All Other Funds

---

### **City Attorney Review**

Approved as to Form  
Grace Arupo  
10/25/2012 9:39:19 AM

### **City Treasurer Review**

Reviewed for Impact on Cash and Debt  
Janelle Gray  
10/18/2012 8:55:27 AM

### **Approvals/Acknowledgements**

Department Director or Designee: Russell Fehr - 10/22/2012 10:10:51 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 31, 2012 was \$741,005,812 and on September 30, 2012, the value was \$717,255,143. The interest yield for the month was 2.89%. There were 20 total transactions for the period (12 purchases, 3 sales, 2 calls, and 3 maturities). The estimated duration of the portfolio is 1.86 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 September 30, 2012 are listed in Exhibits A, B, C, D, E and F.



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

**Local Agency Funds:**

|                      | <u>Pool A</u>         | <u>Ethel Hart Trust</u> | <u>Public Trust</u> | <u>George Clark</u> | <u>Total</u>          |
|----------------------|-----------------------|-------------------------|---------------------|---------------------|-----------------------|
| <b>Purchases</b>     | \$ 37,923,712         | \$ 39,667               | \$ -                | \$ -                | \$ 37,963,379         |
| <b>Sales</b>         | 9,379,780             | 35,251                  | -                   | -                   | 9,415,031             |
| <b>Maturities</b>    | 22,975,319            | -                       | -                   | -                   | 22,975,319            |
| <b>Calls</b>         | 10,010,235            | -                       | -                   | -                   | 10,010,235            |
| <b>Contributions</b> | 33,624,263            | -                       | -                   | -                   | 33,624,263            |
| <b>Withdrawals</b>   | 59,627,595            | -                       | 7,954               | 735                 | 59,636,284            |
| <b>Total</b>         | <u>\$ 173,540,904</u> | <u>\$ 74,918</u>        | <u>\$ 7,954</u>     | <u>\$ 735</u>       | <u>\$ 173,624,511</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>        |
|----------------------|---------------------|----------------------|---------------------|----------------------|---------------------|
| <b>Purchases</b>     | \$ 3,612,850        | \$ 318,871           | \$ 71,902           | \$ 989,931           | \$ 4,993,554        |
| <b>Sales</b>         | -                   | -                    | 1,201,382           | -                    | 1,201,382           |
| <b>Maturities</b>    | 107,968             | -                    | -                   | -                    | 107,968             |
| <b>Expenses</b>      | 413                 | -                    | -                   | -                    | 413                 |
| <b>Calls</b>         | -                   | -                    | -                   | -                    | -                   |
| <b>Contributions</b> | -                   | -                    | -                   | -                    | -                   |
| <b>Withdrawals</b>   | 647,438             | 243,736              | 140,195             | 34,345               | 1,065,714           |
| <b>Total</b>         | <u>\$ 4,368,669</u> | <u>\$ 562,607</u>    | <u>\$ 1,413,479</u> | <u>\$ 1,024,276</u>  | <u>\$ 7,369,031</u> |

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

**SHRA Investment Pool Fund:**

|                      | <u>Pool D</u>        |  | <u>Total</u>         |
|----------------------|----------------------|--|----------------------|
| <b>Purchases</b>     | \$ 4,967,769         |  | \$ 4,967,769         |
| <b>Sales</b>         | -                    |  | -                    |
| <b>Maturities</b>    | 1,999,860            |  | 1,999,860            |
| <b>Calls</b>         | 2,997,000            |  | 2,997,000            |
| <b>Contributions</b> | -                    |  | -                    |
| <b>Withdrawals</b>   | 296,719              |  | 296,719              |
| <b>Total</b>         | <u>\$ 10,261,348</u> |  | <u>\$ 10,261,348</u> |

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

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

**All Other Funds:**

|                      | <u>ARFCD</u> | <u>SPLA</u>         | <u>TNBC</u> | <u>Total</u>        |
|----------------------|--------------|---------------------|-------------|---------------------|
| <b>Contributions</b> | -            | -                   | -           | -                   |
| <b>Withdrawals</b>   | -            | 2,050,000           | -           | 2,050,000           |
| <b>Total</b>         | <u>\$ -</u>  | <u>\$ 2,050,000</u> | <u>\$ -</u> | <u>\$ 2,050,000</u> |

|                    |  |  |  |                       |
|--------------------|--|--|--|-----------------------|
| <b>GRAND TOTAL</b> |  |  |  | <u>\$ 193,304,890</u> |
|--------------------|--|--|--|-----------------------|

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
 From 09-01-12 To 09-30-12

| <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>  |                 |   |                  |                   |                   |                       |                  |
| 09-07-12          | 4,000,000       | Toyota Motor Credit Corp<br>0.300% Due 04-02-13       | 99.83            | 3,993,100         |                   |                       |                  |
| 09-11-12          | 3,000,000       | Federal Farm Credit Bank<br>0.370% Due 09-18-14       | 100.00           | 3,000,000         |                   |                       |                  |
| 09-11-12          | 3,000,000       | San Diego Cnty Calif Pension O<br>5.648% Due 08-15-16 | 115.00           | 3,450,000         |                   |                       |                  |
| 09-14-12          | 5,000,000       | General Electric Capital Corp<br>0.280% Due 04-03-13  | 99.84            | 4,992,183         |                   |                       |                  |
| 09-17-12          | 3,000,000       | Freddie Mac<br>1.000% Due 08-14-17                    | 100.00           | 3,000,000         |                   |                       |                  |
| 09-17-12          | 1,900,000       | Illinois St<br>4.533% Due 02-01-16                    | 107.69           | 2,046,110         |                   |                       |                  |
| 09-18-12          | 3,000,000       | Freddie Mac<br>1.020% Due 09-28-17                    | 100.00           | 3,000,000         |                   |                       |                  |
| 09-20-12          | 1,250,000       | California St Dept Wtr Res Cen<br>0.991% Due 12-01-16 | 100.00           | 1,250,000         |                   |                       |                  |
| 09-21-12          | 600,000         | Mountain View Los Altos Calif<br>1.020% Due 08-01-16  | 100.00           | 600,000           |                   |                       |                  |
| 09-21-12          | 1,835,000       | Mountain View Los Altos Calif<br>1.420% Due 08-01-17  | 100.00           | 1,835,000         |                   |                       |                  |
| 09-27-12          | 10,000,000      | Toyota Motor Credit Corp<br>0.290% Due 04-15-13       | 99.84            | 9,983,889         |                   |                       |                  |
| 09-27-12          | 725,000         | Pasadena Calif Pension Fdg<br>7.280% Due 05-15-15     | 106.68           | 773,430           |                   |                       |                  |
| <b>TOTAL</b>      |                 |   |                  | <b>37,923,712</b> |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
 From 09-01-12 To 09-30-12

| <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>      |                 |   |                  |                   |                   |                       |                  |
| 09-11-12          | 6,000,000       | Lloyds Tsb Bank Plc 144a<br>4.375% Due 01-12-15       | 102.03           | 6,121,800         | 104.30            | 6,258,000             | 136,200          |
| 09-12-12          | 1,000,000       | San Diego Cnty Calif Pension O<br>5.648% Due 08-15-16 | 115.00           | 1,150,000         | 115.29            | 1,152,860             | 2,860            |
| 09-17-12          | 2,000,000       | Illinois St<br>4.421% Due 01-01-15                    | 105.40           | 2,107,980         | 105.52            | 2,110,400             | 2,420            |
| <b>TOTAL</b>      |                 |   |                  | <b>9,379,780</b>  |                   | <b>9,521,260</b>      | <b>141,480</b>   |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
 From 09-01-12 To 09-30-12

| <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>      |                 |   |                  |                   |                   |                       |                  |
| 09-14-12          | 5,000,000       | Federal Home Loan Bank<br>0.400% Due 08-14-14 | 100.00           | 5,000,000         | 100.00            | 5,000,000             | 0                |
| 09-19-12          | 5,000,000       | Fannie Mae<br>0.500% Due 09-19-13             | 100.20           | 5,010,235         | 100.00            | 5,000,000             | -10,235          |
| <b>TOTAL</b>      |                 |   |                  | <b>10,010,235</b> |                   | <b>10,000,000</b>     | <b>-10,235</b>   |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
 From 09-01-12 To 09-30-12

| <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> |                 |  |                  |                   |                   |                       |                  |
| 09-04-12          | 5,000,000       | General Electric Capital Corp<br>0.310% Due 09-04-12 | 99.84            | 4,992,207         | 99.84             | 4,992,207             | 0                |
| 09-04-12          | 9,000,000       | Federal Home Loan Bank<br>0.110% Due 09-04-12        | 99.95            | 8,995,655         | 99.95             | 8,995,655             | 0                |
| 09-18-12          | 9,000,000       | Toyota Motor Credit Corp<br>0.290% Due 09-18-12      | 99.86            | 8,987,457         | 99.86             | 8,987,457             | 0                |
| <b>TOTAL</b>      |                 |  |                  | <b>22,975,319</b> |                   | <b>22,975,319</b>     | <b>0</b>         |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 09-01-12 To 09-30-12

| <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> |                 |                 |                  |                   |                   |                       |                  |
| 09-04-12             |                 | B Of A Cash     |                  | 25,770            |                   |                       |                  |
| 09-04-12             |                 | B Of A Cash     |                  | 1,607,312         |                   |                       |                  |
| 09-04-12             |                 | Fidelity Fund   |                  | 1,216             |                   |                       |                  |
| 09-04-12             |                 | Fidelity Fund   |                  | 620               |                   |                       |                  |
| 09-04-12             |                 | Fidelity Fund   |                  | 198,750           |                   |                       |                  |
| 09-04-12             |                 | Fidelity Fund   |                  | 29,287            |                   |                       |                  |
| 09-05-12             |                 | B Of A Cash     |                  | 57,839            |                   |                       |                  |
| 09-05-12             |                 | Fidelity Fund   |                  | 660               |                   |                       |                  |
| 09-05-12             |                 | Fidelity Fund   |                  | 330               |                   |                       |                  |
| 09-05-12             |                 | Fidelity Fund   |                  | 20,900            |                   |                       |                  |
| 09-06-12             |                 | B Of A Cash     |                  | 161,175           |                   |                       |                  |
| 09-06-12             |                 | Fidelity Fund   |                  | 7,000             |                   |                       |                  |
| 09-07-12             |                 | B Of A Cash     |                  | 489,412           |                   |                       |                  |
| 09-10-12             |                 | B Of A Cash     |                  | 2,814,204         |                   |                       |                  |
| 09-10-12             |                 | Fidelity Fund   |                  | 1,713             |                   |                       |                  |
| 09-10-12             |                 | Fidelity Fund   |                  | 525               |                   |                       |                  |
| 09-10-12             |                 | Fidelity Fund   |                  | 38,040            |                   |                       |                  |
| 09-10-12             |                 | Fidelity Fund   |                  | 25,875            |                   |                       |                  |
| 09-11-12             |                 | B Of A Cash     |                  | 1,011,699         |                   |                       |                  |
| 09-11-12             |                 | Fidelity Fund   |                  | 610               |                   |                       |                  |
| 09-11-12             |                 | Fidelity Fund   |                  | 305               |                   |                       |                  |
| 09-11-12             |                 | Fidelity Fund   |                  | 305               |                   |                       |                  |
| 09-11-12             |                 | Fidelity Fund   |                  | 9,760             |                   |                       |                  |
| 09-12-12             |                 | B Of A Cash     |                  | 1,679,379         |                   |                       |                  |
| 09-12-12             |                 | Fidelity Fund   |                  | 15,850            |                   |                       |                  |
| 09-13-12             |                 | B Of A Cash     |                  | 2,867,127         |                   |                       |                  |
| 09-13-12             |                 | Fidelity Fund   |                  | 597,436           |                   |                       |                  |
| 09-13-12             |                 | Fidelity Fund   |                  | 8,000             |                   |                       |                  |
| 09-13-12             |                 | Fidelity Fund   |                  | 300               |                   |                       |                  |
| 09-13-12             |                 | Fidelity Fund   |                  | 200               |                   |                       |                  |
| 09-14-12             |                 | B Of A Cash     |                  | 298,604           |                   |                       |                  |
| 09-14-12             |                 | Fidelity Fund   |                  | 6,141             |                   |                       |                  |
| 09-14-12             |                 | Fidelity Fund   |                  | 1,152             |                   |                       |                  |
| 09-14-12             |                 | Fidelity Fund   |                  | 1,965             |                   |                       |                  |
| 09-14-12             |                 | Fidelity Fund   |                  | 176               |                   |                       |                  |
| 09-14-12             |                 | Fidelity Fund   |                  | 131               |                   |                       |                  |
| 09-14-12             |                 | Fidelity Fund   |                  | 46                |                   |                       |                  |
| 09-17-12             |                 | B Of A Cash     |                  | 5,395             |                   |                       |                  |
| 09-17-12             |                 | B Of A Cash     |                  | 2,392,272         |                   |                       |                  |
| 09-17-12             |                 | Fidelity Fund   |                  | 4,300             |                   |                       |                  |
| 09-17-12             |                 | Fidelity Fund   |                  | 29,531            |                   |                       |                  |
| 09-18-12             |                 | B Of A Cash     |                  | 1,631,485         |                   |                       |                  |
| 09-18-12             |                 | Fidelity Fund   |                  | 1,337             |                   |                       |                  |
| 09-18-12             |                 | Fidelity Fund   |                  | 350               |                   |                       |                  |
| 09-18-12             |                 | Fidelity Fund   |                  | 10,500            |                   |                       |                  |
| 09-18-12             |                 | Fidelity Fund   |                  | 27,030            |                   |                       |                  |
| 09-19-12             |                 | B Of A Cash     |                  | 3,263             |                   |                       |                  |
| 09-20-12             |                 | B Of A Cash     |                  | 966,118           |                   |                       |                  |
| 09-20-12             |                 | Fidelity Fund   |                  | 369               |                   |                       |                  |
| 09-20-12             |                 | Fidelity Fund   |                  | 24,265            |                   |                       |                  |
| 09-20-12             |                 | Fidelity Fund   |                  | 30,824            |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
 From 09-01-12 To 09-30-12

| <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> |
|-------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| 09-20-12          |                 | Fidelity Fund   |                  | 70                |                   |                       |                  |
| 09-21-12          |                 | B Of A Cash     |                  | 998,571           |                   |                       |                  |
| 09-24-12          |                 | B Of A Cash     |                  | 4,429,814         |                   |                       |                  |
| 09-24-12          |                 | Fidelity Fund   |                  | 11,437            |                   |                       |                  |
| 09-24-12          |                 | Fidelity Fund   |                  | 74,822            |                   |                       |                  |
| 09-24-12          |                 | Fidelity Fund   |                  | 90,115            |                   |                       |                  |
| 09-24-12          |                 | Fidelity Fund   |                  | 325,559           |                   |                       |                  |
| 09-25-12          |                 | B Of A Cash     |                  | 1,133,516         |                   |                       |                  |
| 09-25-12          |                 | Fidelity Fund   |                  | 46,498            |                   |                       |                  |
| 09-25-12          |                 | Fidelity Fund   |                  | 384               |                   |                       |                  |
| 09-26-12          |                 | B Of A Cash     |                  | 6,987,804         |                   |                       |                  |
| 09-26-12          |                 | Fidelity Fund   |                  | 12                |                   |                       |                  |
| 09-26-12          |                 | Fidelity Fund   |                  | 42,056            |                   |                       |                  |
| 09-26-12          |                 | Fidelity Fund   |                  | 13,000            |                   |                       |                  |
| 09-26-12          |                 | Fidelity Fund   |                  | 8,006             |                   |                       |                  |
| 09-27-12          |                 | B Of A Cash     |                  | 1,734,575         |                   |                       |                  |
| 09-27-12          |                 | Fidelity Fund   |                  | 62,395            |                   |                       |                  |
| 09-28-12          |                 | B Of A Cash     |                  | 500,788           |                   |                       |                  |
| 09-28-12          |                 | Fidelity Fund   |                  | 4,480             |                   |                       |                  |
| 09-28-12          |                 | Fidelity Fund   |                  | 20,599            |                   |                       |                  |
| 09-28-12          |                 | Fidelity Fund   |                  | 8,062             |                   |                       |                  |
| 09-28-12          |                 | Fidelity Fund   |                  | 22,800            |                   |                       |                  |
| 09-28-12          |                 | Fidelity Fund   |                  | 1,508             |                   |                       |                  |
| 09-28-12          |                 | Fidelity Fund   |                  | 172               |                   |                       |                  |
| 09-28-12          |                 | Fidelity Fund   |                  | 363               |                   |                       |                  |
| <b>TOTAL</b>      |                 |                 |                  | <b>33,624,263</b> |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 09-01-12 To 09-30-12

| <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> |                 |                 |                  |                   |                   |                       |                  |
| 09-04-12           |                 | B Of A Cash     |                  | 10,116,408        |                   |                       |                  |
| 09-04-12           |                 | Fidelity Fund   |                  | 1,119,861         |                   |                       |                  |
| 09-05-12           |                 | B Of A Cash     |                  | 7,522,658         |                   |                       |                  |
| 09-06-12           |                 | B Of A Cash     |                  | 1,750,937         |                   |                       |                  |
| 09-06-12           |                 | Fidelity Fund   |                  | 12,691            |                   |                       |                  |
| 09-06-12           |                 | Fidelity Fund   |                  | 718,868           |                   |                       |                  |
| 09-07-12           |                 | B Of A Cash     |                  | 150,000           |                   |                       |                  |
| 09-07-12           |                 | B Of A Cash     |                  | 587,058           |                   |                       |                  |
| 09-10-12           |                 | B Of A Cash     |                  | 2,110             |                   |                       |                  |
| 09-10-12           |                 | B Of A Cash     |                  | 1,780,965         |                   |                       |                  |
| 09-11-12           |                 | B Of A Cash     |                  | 1,096,370         |                   |                       |                  |
| 09-12-12           |                 | B Of A Cash     |                  | 857,367           |                   |                       |                  |
| 09-13-12           |                 | B Of A Cash     |                  | 1,318,293         |                   |                       |                  |
| 09-14-12           |                 | B Of A Cash     |                  | 700,000           |                   |                       |                  |
| 09-14-12           |                 | B Of A Cash     |                  | 318,042           |                   |                       |                  |
| 09-14-12           |                 | Fidelity Fund   |                  | 3,037,625         |                   |                       |                  |
| 09-17-12           |                 | B Of A Cash     |                  | 2,168,785         |                   |                       |                  |
| 09-17-12           |                 | Fidelity Fund   |                  | 106,139           |                   |                       |                  |
| 09-17-12           |                 | Fidelity Fund   |                  | 403,538           |                   |                       |                  |
| 09-18-12           |                 | B Of A Cash     |                  | 7,540,909         |                   |                       |                  |
| 09-19-12           |                 | B Of A Cash     |                  | 6,325,146         |                   |                       |                  |
| 09-19-12           |                 | Fidelity Fund   |                  | 396,659           |                   |                       |                  |
| 09-19-12           |                 | Fidelity Fund   |                  | 684,409           |                   |                       |                  |
| 09-20-12           |                 | B Of A Cash     |                  | 1,629,633         |                   |                       |                  |
| 09-21-12           |                 | B Of A Cash     |                  | 200,000           |                   |                       |                  |
| 09-21-12           |                 | B Of A Cash     |                  | 1,736,792         |                   |                       |                  |
| 09-21-12           |                 | Fidelity Fund   |                  | 1,432             |                   |                       |                  |
| 09-24-12           |                 | B Of A Cash     |                  | 3,291,235         |                   |                       |                  |
| 09-25-12           |                 | B Of A Cash     |                  | 640,508           |                   |                       |                  |
| 09-26-12           |                 | B Of A Cash     |                  | 496,664           |                   |                       |                  |
| 09-27-12           |                 | B Of A Cash     |                  | 1,246,523         |                   |                       |                  |
| 09-28-12           |                 | B Of A Cash     |                  | 1,000,000         |                   |                       |                  |
| 09-28-12           |                 | B Of A Cash     |                  | 669,971           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>59,627,595</b> |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ethel Hart Mutual Endowment Fund*  
 From 09-01-12 To 09-30-12

| <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>  |                 |                                      |                  |                   |                   |                       |                  |
| 09-18-12          | 525             | Select Sector Spdr Tr Sbi Int-Energy | 75.56            | 39,667            |                   |                       |                  |
| <b>TOTAL</b>      |                 |                                      |                  | <b>39,667</b>     |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ethel Hart Mutual Endowment Fund*  
From 09-01-12 To 09-30-12

| <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>      |                 |                              |                  |                   |                   |                       |                  |
| 09-18-12          | 96              | Baker Hughes Inc             | 43.57            | 4,183             | 48.80             | 4,685                 | 502              |
| 09-18-12          | 48              | Cameron Intl Corp Com        | 46.78            | 2,246             | 57.22             | 2,746                 | 501              |
| 09-18-12          | 33              | Diamond Offshore Drill Com   | 65.39            | 2,158             | 68.45             | 2,259                 | 101              |
| 09-18-12          | 33              | Ensco Plc Shs Class A        | 51.40            | 1,696             | 58.24             | 1,922                 | 226              |
| 09-18-12          | 4               | Exterran Hldgs Inc Com       | 14.80            | 59                | 19.29             | 77                    | 18               |
| 09-18-12          | 132             | Halliburton Co               | 31.43            | 4,148             | 36.49             | 4,817                 | 668              |
| 09-18-12          | 72              | Nabors Industries Ltd Shs    | 14.53            | 1,047             | 16.01             | 1,153                 | 106              |
| 09-18-12          | 66              | Noble Corporation Baar       | 35.79            | 2,362             | 38.07             | 2,513                 | 150              |
| 09-18-12          | 54              | National Oilwell Varco Com   | 73.22            | 3,954             | 82.59             | 4,460                 | 506              |
| 09-18-12          | 24              | Rowan Companies Plc Shs Cl A | 36.51            | 876               | 36.28             | 871                   | -6               |
| 09-18-12          | 66              | Transocean Ltd.              | 48.09            | 3,174             | 45.26             | 2,987                 | -187             |
| 09-18-12          | 99              | Schlumberger Ltd             | 72.15            | 7,143             | 76.46             | 7,569                 | 426              |
| 09-18-12          | 15              | Tidewater Inc Com            | 51.67            | 775               | 48.56             | 728                   | -47              |
| 09-18-12          | 108             | Weatherford Intl Ltd Reg Shs | 13.24            | 1,430             | 13.31             | 1,437                 | 7                |
| <b>TOTAL</b>      |                 |                              |                  | <b>35,251</b>     |                   | <b>38,224</b>         | <b>2,973</b>     |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ann Land/Bertha Henschel Endowment Fund*  
*From 09-01-12 To 09-30-12*

| <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> |                 |                 |                  |                   |                   |                       |                  |
| 09-30-12           |                 | Pool A Cash     |                  | 7,954             |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>7,954</b>      |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*George H. Clark Memorial Scholarship Fund*  
*From 09-01-12 To 09-30-12*

| <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> |                 |                 |                  |                   |                   |                       |                  |
| 09-30-12           |                 | Pool A Cash     |                  | 735               |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>735</b>        |                   |                       |                  |



City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>PURCHASES</b>  |                 |  |                  |                   |                   |                       |                  |
| 09-11-12          | 3,000,000       | General Electric Capital Corp<br>4.575% Due 08-24-37 | 101.00           | 3,030,000         |                   |                       |                  |
| 09-11-12          | 500,000         | Millbrae Calif Sch Dist<br>5.400% Due 07-01-20       | 116.57           | 582,850           |                   |                       |                  |
| <b>TOTAL</b>      |                 |  |                  | <b>3,612,850</b>  |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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> |                 |   |                  |                   |                   |                       |                  |
| 09-04-12          | 12,137          | Walgreens Drugs/Adahi, Inc<br>6.500% Due 05-01-24 | 100.00           | 12,137            | 100.00            | 12,137                | 0                |
| 09-17-12          | 133             | Gnma Pool #439515<br>7.000% Due 03-15-27          | 98.06            | 131               | 100.00            | 133                   | 3                |
| 09-17-12          | 45              | Gnma Pool #450066<br>7.500% Due 12-15-26          | 99.34            | 45                | 100.00            | 45                    | 0                |
| 09-17-12          | 51,441          | Gnma Pool #550718<br>5.000% Due 11-15-35          | 97.31            | 50,059            | 100.00            | 51,441                | 1,382            |
| 09-17-12          | 32              | Gnma Pool #150426<br>9.000% Due 05-15-16          | 109.80           | 35                | 100.00            | 32                    | -3               |
| 09-17-12          | 295             | Gnma Pool #157445<br>9.000% Due 06-15-16          | 101.32           | 299               | 100.00            | 295                   | -4               |
| 09-17-12          | 33              | Gnma Pool #167166<br>9.500% Due 08-15-16          | 103.07           | 34                | 100.00            | 33                    | -1               |
| 09-17-12          | 132             | Gnma Pool #208975<br>9.500% Due 03-15-17          | 100.55           | 133               | 100.00            | 132                   | -1               |
| 09-17-12          | 201             | Gnma Pool #211421<br>9.500% Due 04-15-17          | 100.55           | 202               | 100.00            | 201                   | -1               |
| 09-17-12          | 171             | Gnma Pool #320296<br>8.000% Due 03-15-22          | 98.19            | 168               | 100.00            | 171                   | 3                |
| 09-17-12          | 284             | Gnma Pool #329837<br>7.500% Due 11-15-22          | 98.47            | 279               | 100.00            | 284                   | 4                |
| 09-17-12          | 1,742           | Gnma Pool #648348<br>5.500% Due 10-15-35          | 99.66            | 1,736             | 100.00            | 1,742                 | 6                |
| 09-25-12          | 42,851          | Gnma Pool #256393<br>6.000% Due 09-01-36          | 99.67            | 42,710            | 100.00            | 42,851                | 141              |
| <b>TOTAL</b>      |                 |   |                  | <b>107,968</b>    |                   | <b>109,498</b>        | <b>1,530</b>     |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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>       |                 |                                   |                      |                       |                       |                           |                       |
| 09-04-12              |                 | Portfolio Investment Fees Payable |                      | 213                   |                       |                           |                       |
| 09-17-12              |                 | Portfolio Investment Fees Payable |                      | 200                   |                       |                           |                       |
| <b>TOTAL</b>          |                 |                                   |                      | <b>413</b>            |                       |                           |                       |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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> |                 |                 |                  |                   |                   |                       |                  |
| 09-30-12           |                 | Pool A Cash     |                  | 647,438           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>647,438</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Equity Income*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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>  |                 |  |                  |                   |                   |                       |                  |
| 09-14-12          | 10,000          | Hollyfrontier Corp Com                     | 41.95            | 419,511           |                   |                       |                  |
| 09-21-12          | -450            | American Cap Cll Opt 36.0000<br>10202012   | 0.23             | -10,575           |                   |                       |                  |
| 09-21-12          | -800            | Cisco Systems Cll Opt 20.0000<br>10202012  | 0.07             | -6,000            |                   |                       |                  |
| 09-21-12          | -36             | Ford Motor Co Cll Opt 11.0000<br>10202012  | 0.07             | -270              |                   |                       |                  |
| 09-21-12          | -400            | Lowes Cos Inc Cll Opt 31.0000<br>10202012  | 0.31             | -12,600           |                   |                       |                  |
| 09-21-12          | -21             | Marathon Petro Cll Opt 57.5000<br>10202012 | 0.33             | -703              |                   |                       |                  |
| 09-21-12          | -400            | Microsoft Corp Cll Opt 32.0000<br>10202012 | 0.29             | -11,800           |                   |                       |                  |
| 09-21-12          | -150            | Norfolk South Cll Opt 70.0000<br>10202012  | 0.18             | -2,775            |                   |                       |                  |
| 09-21-12          | -150            | Pepsico Inc Cll Opt 72.5000 10202012       | 0.27             | -4,125            |                   |                       |                  |
| 09-21-12          | -410            | Philip Morris Cll Opt 95.0000<br>10202012  | 0.33             | -13,735           |                   |                       |                  |
| 09-21-12          | -480            | Reynolds Amern Cll Opt 45.0000<br>10202012 | 0.25             | -12,240           |                   |                       |                  |
| 09-25-12          | -475            | Kinder Morgan Cll Opt 85.0000<br>10202012  | 0.37             | -17,812           |                   |                       |                  |
| 09-25-12          | -239            | Marathon Petro Cll Opt 57.5000<br>10202012 | 0.33             | -8,006            |                   |                       |                  |
| <b>TOTAL</b>      |                 |  |                  | <b>318,871</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Equity Income*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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> |                 |                 |                  |                   |                   |                       |                  |
| 09-30-12           |                 | Pool A Cash     |                  | 243,736           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>243,736</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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>  |                 |   |                  |                   |                   |                       |                  |
| 09-10-12          | 5,000           | Jpmorgan Chase & Co                     | 38.89            | 194,449           |                   |                       |                  |
| 09-10-12          | 10,000          | Wells Fargo & Company                   | 34.76            | 347,595           |                   |                       |                  |
| 09-19-12          | -45             | Apple Inc Cll Opt735.0000 10202012      | 6.85             | -30,824           |                   |                       |                  |
| 09-21-12          | -65             | Amazon Com Inc Cll Opt275.0000 10202012 | 1.79             | -11,605           |                   |                       |                  |
| 09-21-12          | -150            | Apache Corp Cll Opt 95.0000 10202012    | 0.34             | -5,100            |                   |                       |                  |
| 09-21-12          | -750            | Bk Of America Cll Opt 10.0000 10202012  | 0.11             | -8,625            |                   |                       |                  |
| 09-21-12          | -130            | Caterpillar Cll Opt 97.5000 10202012    | 0.61             | -7,930            |                   |                       |                  |
| 09-21-12          | -120            | Cummins Inc Cll Opt105.0000 10202012    | 0.61             | -7,320            |                   |                       |                  |
| 09-21-12          | -170            | Devon Energy Cll Opt 65.0000 10202012   | 0.24             | -4,165            |                   |                       |                  |
| 09-21-12          | -650            | E M C Corp CLL Opt 29.0000 10202012     | 0.35             | -23,074           |                   |                       |                  |
| 09-21-12          | -450            | Freeport Mcm Cll Opt 44.0000 10202012   | 0.37             | -16,875           |                   |                       |                  |
| 09-21-12          | -450            | Green Mtn Coff Cll Opt 32.0000 10202012 | 0.52             | -23,489           |                   |                       |                  |
| 09-21-12          | -35             | Google Inc Cll Opt760.0000 10202012     | 11.68            | -40,897           |                   |                       |                  |
| 09-21-12          | -595            | Intel Corp Cll Opt 24.0000 10202012     | 0.22             | -13,387           |                   |                       |                  |
| 09-21-12          | -199            | Ishare Rus2000 Cll Opt 87.0000 10202012 | 0.67             | -13,432           |                   |                       |                  |
| 09-21-12          | -450            | Jpmorgan Chase Cll Opt 43.0000 10202012 | 0.31             | -14,175           |                   |                       |                  |
| 09-21-12          | -300            | Coca-Cola Co Cll Opt 40.0000 10202012   | 0.14             | -4,350            |                   |                       |                  |
| 09-21-12          | -170            | Monsanto Co Cll Opt 95.0000 10202012    | 0.81             | -13,855           |                   |                       |                  |
| 09-21-12          | -350            | Mkt Vectors OilCll Opt 44.0000 10202012 | 0.26             | -9,100            |                   |                       |                  |
| 09-21-12          | -300            | Qualcomm Inc Cll Opt 67.5000 10202012   | 0.37             | -11,076           |                   |                       |                  |
| 09-21-12          | -180            | Schlumberger Cll Opt 77.5000 10202012   | 0.93             | -16,830           |                   |                       |                  |
| 09-21-12          | -400            | SPDR S&P500 Tr Cll Opt148.0000 10202012 | 0.89             | -35,799           |                   |                       |                  |
| 09-21-12          | -400            | Skyworks Soltn Cll Opt 28.0000 10202012 | 0.53             | -21,400           |                   |                       |                  |
| 09-21-12          | -290            | Tjx Companies Cll Opt 47.5000 10202012  | 0.21             | -6,090            |                   |                       |                  |
| 09-21-12          | -140            | United Technol Cll Opt 85.0000 10202012 | 0.24             | -3,430            |                   |                       |                  |
| 09-21-12          | -400            | Valero Energy Cll Opt 34.0000 10202012  | 0.43             | -17,136           |                   |                       |                  |
| 09-21-12          | -1,000          | Ipath S&p 500 Cll Opt 11.0000 10202012  | 0.22             | -22,499           |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| 09-21-12          | -550            | Wells Fargo Cll Opt 36.0000<br>10202012    | 0.35             | -19,211           |                   |                       |                  |
| 09-21-12          | -400            | Spdr S&P Homeb Cll Opt 27.0000<br>10202012 | 0.24             | -9,800            |                   |                       |                  |
| 09-26-12          | -150            | Apache Corp Cll Opt 90.0000<br>10202012    | 0.58             | -8,775            |                   |                       |                  |
| 09-26-12          | 150             | Apache Corp Cll Opt 95.0000<br>10202012    | 0.11             | 1,725             |                   |                       |                  |
| 09-26-12          | -300            | Bk Of America Cll Opt 9.0000<br>10202012   | 0.23             | -7,050            |                   |                       |                  |
| 09-26-12          | 300             | Bk Of America Cll Opt 10.0000<br>10202012  | 0.05             | 1,650             |                   |                       |                  |
| 09-26-12          | -130            | Caterpillar Cll Opt 90.0000 10202012       | 1.12             | -14,501           |                   |                       |                  |
| 09-26-12          | 130             | Caterpillar Cll Opt 97.5000 10202012       | 0.10             | 1,365             |                   |                       |                  |
| 09-26-12          | -120            | Cummins Inc Cll Opt 97.5000<br>10202012    | 1.05             | -12,660           |                   |                       |                  |
| 09-26-12          | 120             | Cummins Inc Cll Opt105.0000<br>10202012    | 0.17             | 2,100             |                   |                       |                  |
| 09-26-12          | -450            | Green Mtn Coff Cll Opt 27.0000<br>10202012 | 0.58             | -26,104           |                   |                       |                  |
| 09-26-12          | 450             | Green Mtn Coff Cll Opt 32.0000<br>10202012 | 0.15             | 6,754             |                   |                       |                  |
| 09-26-12          | -200            | Spdr S&P Homeb Cll Opt 25.0000<br>10202012 | 0.44             | -8,900            |                   |                       |                  |
| 09-26-12          | 400             | Spdr S&P Homeb Cll Opt 27.0000<br>10202012 | 0.05             | 2,000             |                   |                       |                  |
| 09-28-12          | 400             | Bk Of America Cll Opt 10.0000<br>10202012  | 0.04             | 1,800             |                   |                       |                  |
| 09-28-12          | 350             | Mkt Vectors OilCll Opt 44.0000<br>10202012 | 0.05             | 1,925             |                   |                       |                  |
| <b>TOTAL</b>      |                 |  |                  | <b>71,902</b>     |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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>      |                 |                     |                  |                   |                   |                       |                  |
| 09-10-12          | 24,000          | Dollar Tree Inc Com | 50.06            | 1,201,382         | 47.48             | 1,139,480             | -61,902          |
| <b>TOTAL</b>      |                 |                     |                  | <b>1,201,382</b>  |                   | <b>1,139,480</b>      | <b>-61,902</b>   |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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> |                 |                 |                  |                   |                   |                       |                  |
| 09-30-12           |                 | Pool A Cash     |                  | 140,195           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>140,195</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*International*  
**SCERS**  
From 09-01-12 To 09-30-12

| <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>  |                 |  |                  |                   |                   |                       |                  |
| 09-12-12          | 14,000          | Powershares Db Cmdty Unit Ben Int          | 29.19            | 408,638           |                   |                       |                  |
| 09-14-12          | 23,000          | Powershares Db Cmdty Unit Ben Int          | 29.76            | 684,409           |                   |                       |                  |
| 09-21-12          | -300            | Barrick Gold Cll Opt 45.0000<br>10202012   | 0.57             | -17,250           |                   |                       |                  |
| 09-21-12          | -130            | Baidu Com Inc Cll Opt 125.0000<br>10202012 | 0.69             | -9,035            |                   |                       |                  |
| 09-21-12          | -67             | CF Industries Cll Opt 230.000<br>10202012  | 3.03             | -20,334           |                   |                       |                  |
| 09-21-12          | -280            | Ishrs Msci Sk Cll Opt 62.0000<br>10202012  | 0.46             | -13,020           |                   |                       |                  |
| 09-21-12          | -210            | Ishare Msci Br Cll Opt 58.0000<br>10202012 | 0.74             | -15,645           |                   |                       |                  |
| 09-21-12          | -500            | Vale S A Cll Opt 21.0000 10202012          | 0.10             | -5,250            |                   |                       |                  |
| 09-21-12          | -700            | Weatherford Cll Opt 14.0000<br>10202012    | 0.14             | -9,583            |                   |                       |                  |
| 09-24-12          | -500            | Vale S A Cll Opt 19.0000 10202012          | 0.32             | -16,250           |                   |                       |                  |
| 09-24-12          | 500             | Vale S A Cll Opt 21.0000 10202012          | 0.06             | 3,250             |                   |                       |                  |
| <b>TOTAL</b>      |                 |  |                  | <b>989,931</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*International*  
**SCERS**  
*From 09-01-12 To 09-30-12*

| <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> |                 |                 |                  |                   |                   |                       |                  |
| 09-30-12           |                 | Pool A Cash     |                  | 34,345            |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>34,345</b>     |                   |                       |                  |



City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Investment Pool**  
*From 09-01-12 To 09-30-12*

| <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>  |                 |  |                  |                   |                   |                       |                  |
| 09-27-12          | 1,000,000       | General Electric Capital Corp<br>2.900% Due 01-09-17 | 105.98           | 1,059,800         |                   |                       |                  |
| 09-27-12          | 1,000,000       | Goldman Sachs Group Inc<br>6.250% Due 09-01-17       | 118.00           | 1,179,969         |                   |                       |                  |
| 09-28-12          | 248,000         | American Express<br>1.000% Due 07-06-15              | 100.00           | 248,000           |                   |                       |                  |
| 09-28-12          | 248,000         | Beal Bank USA<br>0.450% Due 10-02-13                 | 100.00           | 248,000           |                   |                       |                  |
| 09-28-12          | 248,000         | Discover Bank<br>1.500% Due 10-03-17                 | 100.00           | 248,000           |                   |                       |                  |
| 09-28-12          | 248,000         | Enerbank USA<br>0.750% Due 10-04-16                  | 100.00           | 248,000           |                   |                       |                  |
| 09-28-12          | 248,000         | First National Bank<br>0.500% Due 01-10-14           | 100.00           | 248,000           |                   |                       |                  |
| 09-28-12          | 248,000         | GE Capital Bank<br>1.000% Due 10-05-15               | 100.00           | 248,000           |                   |                       |                  |
| 09-28-12          | 248,000         | Goldman Sachs<br>1.550% Due 10-03-17                 | 100.00           | 248,000           |                   |                       |                  |
| 09-28-12          | 248,000         | Safra National Bank<br>0.800% Due 10-13-15           | 100.00           | 248,000           |                   |                       |                  |
| 09-28-12          | 248,000         | Sallie Mae Bank<br>1.350% Due 10-03-16               | 100.00           | 248,000           |                   |                       |                  |
| 09-28-12          | 248,000         | Sovereign Bank<br>0.750% Due 10-03-14                | 100.00           | 248,000           |                   |                       |                  |
| 09-28-12          | 248,000         | Synovus Bank<br>0.400% Due 10-11-13                  | 100.00           | 248,000           |                   |                       |                  |
| <b>TOTAL</b>      |                 |  |                  | <b>4,967,769</b>  |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Investment Pool**  
*From 09-01-12 To 09-30-12*

| <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>      |                 |                                   |                  |                   |                   |                       |                  |
| 09-26-12          | 3,000,000       | Fannie Mae<br>1.320% Due 09-26-16 | 99.90            | 2,997,000         | 100.00            | 3,000,000             | 3,000            |
| <b>TOTAL</b>      |                 |                                   |                  | <b>2,997,000</b>  |                   | <b>3,000,000</b>      | <b>3,000</b>     |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Investment Pool**  
*From 09-01-12 To 09-30-12*

| <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> |                 |  |                  |                   |                   |                       |                  |
| 09-18-12          | 2,000,000       | General Electric Capital Corp<br>0.120% Due 09-18-12 | 99.99            | 1,999,860         | 99.99             | 1,999,860             | 0                |
| <b>TOTAL</b>      |                 |  |                  | <b>1,999,860</b>  |                   | <b>1,999,860</b>      | <b>0</b>         |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Pool D*  
**SHRA Investment Pool**  
*From 09-01-12 To 09-30-12*

| <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> |                 |                 |                  |                   |                   |                       |                  |
| 09-28-12           |                 | Fidelity Fund   |                  | 296,719           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>296,719</b>    |                   |                       |                  |



City of Sacramento  
**TRANSACTION SUMMARY**  
*Capitol Area Development Authority - Banking*  
*From 09-01-12 To 09-30-12*

| <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  
*Capitol Area Development Authority - Tax Exempt*  
*From 09-01-12 To 09-30-12*

| <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 09-01-12 To 09-30-12*

| <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 09-01-12 To 09-30-12*

| <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 09-01-12 To 09-30-12*

| <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> |                 |                 |                  |                   |                   |                       |                  |
| 09-07-12           |                 | Pool A Cash     |                  | 150,000           |                   |                       |                  |
| 09-14-12           |                 | Pool A Cash     |                  | 700,000           |                   |                       |                  |
| 09-21-12           |                 | Pool A Cash     |                  | 200,000           |                   |                       |                  |
| 09-28-12           |                 | Pool A Cash     |                  | 1,000,000         |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>2,050,000</b>  |                   |                       |                  |

City of Sacramento  
TRANSACTION SUMMARY  
*The Natomas Basin Conservancy*  
*From 09-01-12 To 09-30-12*

| <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!