

Meeting Date: 8/11/2015

Report Type: Consent

Report ID: 2015-00659

Title: June 2015 Monthly Investment Transactions Report

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-Exhibits A to F

City Attorney Review

Approved as to Form

Steve Itagaki

7/23/2015 12:47:50 PM

Approvals/Acknowledgements

Department Director or Designee: Russell Fehr - 7/16/2015 11:42:36 AM

Description/Analysis

Issue Detail: The City Treasurer provides monthly reports to the City Council on current investment activity.

Policy Considerations: The City Treasurer routinely reports on monthly investment transactions to keep the City Council advised of current investment activity.

Economic Impacts: None

Environmental Considerations: None

Sustainability: None

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 May 31, 2015 was \$935,430,841 and on June 30, 2015 the value was \$939,862,763. The interest yield for the month was 1.04%. There were 22 total transactions for the period (11 purchases, 3 sales, 5 calls, and 3 maturities). The estimated duration of the portfolio is 2.07 years.

Consistent with the Investment Policy adopted by City Council on August 26, 2014, the monthly report herein includes the content described in Government Code sections 53607 and 53646 (b).

Local Business Enterprise (LBE): Not applicable as this transaction does not involve the purchase of goods or services.

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. 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 June 30, 2015 are listed in Exhibits A, B, C, D, E and F.

**City of Sacramento
Summary of Transactions
June-15**

Local Agency Funds:

	<u>Pool A</u>	<u>Ethel Hart Trust</u>	<u>Public Trust</u>	<u>George Clark</u>	<u>Total</u>
Purchases	\$ 52,197,266	\$ -	\$ -	\$ -	\$ 52,197,266
Sales	3,655,000		14	-	3,655,014
Calls	19,545,725	-	-	-	19,545,725
Maturities	29,087,431	-	-	-	29,087,431
Contributions	71,845,639	-	2,454	-	71,848,093
Withdrawals	67,136,539	257,206	21,109	2,752	67,417,606
Total	\$ 243,467,600	\$ 257,206	\$ 23,577	\$ 2,752	\$ 243,751,135

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	\$ -	\$ -	\$ 2,078,829	\$ -	\$ 2,078,829
Sales	-	-	489,446	-	489,446
Calls	-	-	-	-	-
Maturities	5,078,394	-	-	-	5,078,394
Expenses	377	-	-	-	377
Contributions	-	-	-	-	-
Withdrawals	568,836	239,566	240,610	13,051	1,062,063
Total	\$ 5,647,607	\$ 239,566	\$ 2,808,885	\$ 13,051	\$ 8,709,109

**City of Sacramento
Summary of Transactions
June-15**

SHRA Investment Pool Fund:

	<u>Pool D</u>	<u>Total</u>
Purchases	\$ 928,295	\$ 928,295
Sales	-	-
Calls	-	-
Maturities	-	-
Contributions	156,692	156,692
Withdrawals	-	-
Total	<u>\$ 1,084,987</u>	<u>\$ 1,084,987</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>

All Other Funds:

	<u>ARFCD</u>	<u>SPLA</u>	<u>TNBC</u>	<u>Total</u>
Contributions	\$ -	\$ 5,908,900	\$ -	\$ 5,908,900
Withdrawals	-	-	3,645	3,645
Total	<u>\$ -</u>	<u>\$ 5,908,900</u>	<u>\$ 3,645</u>	<u>\$ 5,912,545</u>

GRAND TOTAL

\$ 259,457,776

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
06-03-15	3,000,000	Morgan Stanley 1.500% Due 05-26-20	100.00	3,000,000			
06-04-15	5,000,000	Federal Home Loan Bank 2.100% Due 06-30-20	100.00	5,000,000			
06-05-15	9,000,000	UBS Finance 0.440% Due 12-31-15	99.74	8,977,010			
06-11-15	5,000,000	American Express Credit Corp 2.125% Due 03-18-19	99.80	4,990,000			
06-11-15	3,000,000	Morgan Stanley 2.800% Due 06-16-20	100.34	3,010,200			
06-19-15	3,000,000	California Earthquake Auth Rev 2.805% Due 07-01-19	102.57	3,077,220			
06-23-15	2,000,000	Tennessee Valley Auth 4.500% Due 04-01-18	109.17	2,183,400			
06-25-15	10,000,000	Coca Cola Company 0.340% Due 01-15-16	99.81	9,980,733			
06-26-15	3,000,000	Coca Cola Company 0.340% Due 01-15-16	99.80	2,994,079			
06-26-15	5,000,000	Coca Cola Company 0.360% Due 02-16-16	99.76	4,988,250			
06-26-15	4,000,000	Farmer Mac 0.170% Due 01-04-16	99.91	3,996,373			
TOTAL				52,197,266			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
06-17-15	1,000,000	Bay Area Wtr Supply & Consv Ag 0.854% Due 10-01-16	100.00	1,000,000	100.00	1,000,000	0
06-17-15	1,250,000	California St Dept Wtr Res Cen 0.991% Due 12-01-16	100.00	1,250,000	100.05	1,250,625	625
06-17-15	1,405,000	Manhattan Beach Calif Uni Sch 0.856% Due 09-01-16	100.00	1,405,000	100.05	1,405,702	702
TOTAL				3,655,000		3,656,327	1,327

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CALLS							
06-16-15	5,550,000	Freddie Mac 1.625% Due 09-16-19	99.95	5,547,225	100.00	5,550,000	2,775
06-18-15	3,000,000	Federal Home Loan Bank 2.000% Due 06-18-19	100.00	3,000,000	100.00	3,000,000	0
06-26-15	5,000,000	Freddie Mac 1.400% Due 06-26-18	100.00	5,000,000	100.00	5,000,000	0
06-26-15	3,000,000	Freddie Mac 1.850% Due 06-26-19	99.95	2,998,500	100.00	3,000,000	1,500
06-26-15	3,000,000	Federal Home Loan Bank 0.750% Due 12-26-17	100.00	3,000,000	100.00	3,000,000	0
TOTAL				19,545,725		19,550,000	4,275

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
06-01-15	5,000,000	Riverside Calif Pension Oblig 0.600% Due 06-01-15	100.00	5,000,000	100.00	5,000,000	0
06-09-15	14,000,000	UBS Finance 0.220% Due 06-09-15	99.88	13,983,231	99.88	13,983,231	0
06-22-15	10,000,000	California St For Previous Iss 1.500% Due 06-22-15	101.04	10,104,200	100.00	10,000,000	-104,200
TOTAL				29,087,431		28,983,231	-104,200

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
06-01-15		B Of A Cash		25,806			
06-01-15		B Of A Cash		9,506,712			
06-01-15		Fidelity Fund		2,465			
06-01-15		Fidelity Fund		876			
06-01-15		Fidelity Fund		263,212			
06-01-15		Fidelity Fund		19,635			
06-02-15		B Of A Cash		2,152,619			
06-02-15		Fidelity Fund		840			
06-02-15		Fidelity Fund		564			
06-02-15		Fidelity Fund		26,600			
06-03-15		B Of A Cash		1,462,857			
06-04-15		B Of A Cash		4,000,000			
06-04-15		B Of A Cash		1,643,178			
06-04-15		Fidelity Fund		8,595			
06-05-15		B Of A Cash		2,564,191			
06-08-15		B Of A Cash		1,985,945			
06-09-15		B Of A Cash		2,887,141			
06-09-15		Fidelity Fund		1,120			
06-09-15		Fidelity Fund		375			
06-09-15		Fidelity Fund		375			
06-09-15		Fidelity Fund		12,985			
06-10-15		B Of A Cash		91,415			
06-10-15		Fidelity Fund		887			
06-10-15		Fidelity Fund		711			
06-10-15		Fidelity Fund		267			
06-10-15		Fidelity Fund		27,550			
06-10-15		Fidelity Fund		208			
06-11-15		B Of A Cash		2,390,678			
06-11-15		Fidelity Fund		465			
06-11-15		Fidelity Fund		310			
06-11-15		Fidelity Fund		6,820			
06-12-15		B Of A Cash		1,779,047			
06-12-15		Fidelity Fund		6,181			
06-12-15		Fidelity Fund		5,125			
06-15-15		B Of A Cash		6,993			
06-15-15		B Of A Cash		8,333			
06-15-15		Fidelity Fund		510			
06-15-15		Fidelity Fund		425			
06-15-15		Fidelity Fund		161,805			
06-15-15		Fidelity Fund		5,525			
06-16-15		B Of A Cash		1,653,784			
06-16-15		Fidelity Fund		795			
06-16-15		Fidelity Fund		5,121,250			
06-16-15		Fidelity Fund		9,540			
06-17-15		B Of A Cash		1,397,513			
06-18-15		B Of A Cash		998,674			
06-18-15		Fidelity Fund		236			
06-19-15		B Of A Cash		1,978,840			
06-19-15		Fidelity Fund		909			
06-19-15		Fidelity Fund		595			
06-19-15		Fidelity Fund		446			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-15 To 06-30-15

<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>
06-19-15		Fidelity Fund		21,420			
06-22-15		B Of A Cash		2,226,272			
06-22-15		Fidelity Fund		259			
06-22-15		Fidelity Fund		19,425			
06-23-15		B Of A Cash		1,800,562			
06-24-15		B Of A Cash		1,858			
06-24-15		Fidelity Fund		11,437			
06-24-15		Fidelity Fund		5,040			
06-25-15		B Of A Cash		9,005,318			
06-25-15		Fidelity Fund		5,019			
06-25-15		Fidelity Fund		54			
06-25-15		Fidelity Fund		3,407			
06-26-15		B Of A Cash		4,984,079			
06-26-15		Fidelity Fund		450			
06-26-15		Fidelity Fund		11,250			
06-26-15		Fidelity Fund		13,031			
06-29-15		B Of A Cash		8,373,235			
06-29-15		Fidelity Fund		341			
06-29-15		Fidelity Fund		1,632			
06-29-15		Fidelity Fund		1,113			
06-30-15		B Of A Cash		3,037,156			
06-30-15		Fidelity Fund		3,647			
06-30-15		Fidelity Fund		855			
06-30-15		Fidelity Fund		539			
06-30-15		Fidelity Fund		96,307			
TOTAL				71,845,639			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-01-15		B Of A Cash		3,276,305			
06-01-15		Fidelity Fund		225,273			
06-02-15		B Of A Cash		1,387,718			
06-02-15		Fidelity Fund		156,149			
06-03-15		B Of A Cash		313,200			
06-03-15		Fidelity Fund		921,269			
06-04-15		B Of A Cash		497,325			
06-05-15		B Of A Cash		517,054			
06-05-15		Fidelity Fund		3,838			
06-08-15		B Of A Cash		3,876,517			
06-08-15		Fidelity Fund		4,642			
06-09-15		B Of A Cash		9,026,841			
06-10-15		B Of A Cash		443,638			
06-11-15		B Of A Cash		4,880,809			
06-11-15		Fidelity Fund		470,256			
06-12-15		B Of A Cash		4,753,191			
06-15-15		B Of A Cash		2,853,308			
06-16-15		B Of A Cash		1,035,425			
06-16-15		Fidelity Fund		2,364			
06-17-15		B Of A Cash		1,413,635			
06-17-15		Fidelity Fund		2,526			
06-18-15		B Of A Cash		2,612,737			
06-18-15		Fidelity Fund		9,485			
06-19-15		B Of A Cash		4,796,457			
06-19-15		Fidelity Fund		11,325			
06-22-15		B Of A Cash		2,376,268			
06-22-15		Fidelity Fund		527,586			
06-23-15		B Of A Cash		7,659,786			
06-23-15		B Of A Cash		4,352,751			
06-23-15		Fidelity Fund		348			
06-24-15		B Of A Cash		1,671,457			
06-25-15		B Of A Cash		2,161,706			
06-26-15		B Of A Cash		561,284			
06-26-15		Fidelity Fund		10,041			
06-29-15		B Of A Cash		2,556,275			
06-29-15		Fidelity Fund		151,955			
06-30-15		B Of A Cash		1,409,042			
06-30-15		Fidelity Fund		206,751			
TOTAL				67,136,539			

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
 From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
WITHDRAWALS							
06-01-15		Pool A Cash		257,206			
TOTAL				257,206			

City of Sacramento
TRANSACTION SUMMARY
Ann Land/Bertha Henschel Endowment Fund
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
06-19-15	1	Talen Energy Corp Com	16.37	14	19.31	17	3
TOTAL				14		17	3

City of Sacramento
TRANSACTION SUMMARY
Ann Land/Bertha Henschel Endowment Fund
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
06-02-15	150	Talen Energy Corp Com	16.37	2,454			
TOTAL				2,454			

City of Sacramento
TRANSACTION SUMMARY
Ann Land/Bertha Henschel Endowment Fund
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-02-15	1,200	Ppl Corp Com	30.39	2,454			
06-30-15		Pool A Cash		18,654			
TOTAL				21,109			

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
WITHDRAWALS							
06-30-15		Pool A Cash		2,752			
TOTAL				2,752			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
06-01-15	14,506	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	14,506	100.00	14,506	0
06-15-15	101	Gnma Pool #439515 7.000% Due 03-15-27	98.06	100	100.00	101	2
06-15-15	57	Gnma Pool #450066 7.500% Due 12-15-26	99.34	56	100.00	57	0
06-15-15	6,297	Gnma Pool #550718 5.000% Due 11-15-35	97.31	6,127	100.00	6,297	169
06-15-15	1,526	Gnma Pool #157445 9.000% Due 06-15-16	101.32	1,547	100.00	1,526	-20
06-15-15	43	Gnma Pool #167166 9.500% Due 08-15-16	103.07	44	100.00	43	-1
06-15-15	173	Gnma Pool #208975 9.500% Due 03-15-17	100.55	174	100.00	173	-1
06-15-15	264	Gnma Pool #211421 9.500% Due 04-15-17	100.55	265	100.00	264	-1
06-15-15	216	Gnma Pool #320296 8.000% Due 03-15-22	98.19	212	100.00	216	4
06-15-15	305	Gnma Pool #329837 7.500% Due 11-15-22	98.47	301	100.00	305	5
06-15-15	1,012	Gnma Pool #648348 5.500% Due 10-15-35	99.66	1,008	100.00	1,012	3
06-16-15	5,000,000	M&i Marshall & Ilsley Bk Mtnbe 4.850% Due 06-16-15	101.00	5,050,000	100.00	5,000,000	-50,000
06-25-15	4,067	Gnma Pool #256393 6.000% Due 09-01-36	99.67	4,053	100.00	4,067	13
TOTAL				5,078,394		5,028,567	-49,827

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
EXPENSES							
06-01-15		Portfolio Investment Fees Payable		177			
06-15-15		Portfolio Investment Fees Payable		200			
TOTAL				377			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-30-15		Pool A Cash		568,836			
TOTAL				568,836			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-30-15		Pool A Cash		239,566			
TOTAL				239,566			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
06-01-15	112	Eastman Chem Cll Opt 82.5000 06192015	0.05	616			
06-01-15	86	Tjx Companies Cll Opt 70.0000 06192015	0.05	473			
06-02-15	90	Cummins Inc Cll Opt145.0000 06192015	0.10	945			
06-02-15	300	Coca-Cola Co Cll Opt 42.0000 06192015	0.06	1,950			
06-02-15	58	Tjx Companies Cll Opt 70.0000 06192015	0.05	319			
06-02-15	190	Spdr S&p Oil Cll Opt 56.0000 06192015	0.06	1,235			
06-04-15	30	Google Inc Cll Opt575.0000 06192015	0.25	765			
06-04-15	165	Intel Corp Cll Opt 34.0000 06192015	0.07	1,237			
06-04-15	61	Tjx Companies Cll Opt 70.0000 06192015	0.08	486			
06-04-15	180	Valero Energy Cll Opt 62.5000 06192015	0.07	1,350			
06-05-15	44	Amazon Com Inc Cll Opt450.0000 06192015	1.05	4,642			
06-08-15	200	Spdr S&p500 Tr Cll Opt216.0000 06192015	0.07	1,400			
06-08-15	-100	Spdr S&p500 Tr Cll Opt213.0000 06302015	0.68	-6,850			
06-08-15	130	Sector-Consumr Cll Opt 79.0000 06192015	0.05	715			
06-08-15	6,000	American Airs Grp Inc Com	39.75	238,499			
06-08-15	6,000	Delta Air Lines Del Com New	40.88	245,286			
06-09-15	160	Disney Walt Co Cll Opt115.0000 06192015	0.04	720			
06-09-15	230	Nxp Semicndctr Cll Opt110.0000 06192015	0.20	4,715			
06-09-15	220	Spdr S&p500 Tr Cll Opt215.0000 06192015	0.07	1,650			
06-09-15	-220	Spdr S&p500 Tr Cll Opt212.0000 06302015	0.61	-13,530			
06-09-15	150	Skyworks Soltn Cll Opt110.0000 06192015	0.25	3,825			
06-09-15	300	Spdr S&p Homeb Cll Opt 37.0000 06192015	0.06	1,767			
06-09-15	130	Sector-Consumr Cll Opt 79.0000 06192015	0.05	715			
06-12-15	2	Abbvie Inc. Cll Opt 70.0000 06192015	0.05	11			
06-12-15	10	Facebook Inc Cll Opt 85.0000 06192015	0.05	55			
06-15-15	298	Abbvie Inc. Cll Opt 70.0000 06192015	0.05	1,639			
06-15-15	190	Facebook Inc Cll Opt 85.0000 06192015	0.03	659			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-15 To 06-30-15

<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>
06-16-15	12	Skyworks Soltn Cll Opt105.0000 06192015	2.10	2,526			
06-17-15	63	Avago Tech Ltd Cll Opt145.0000 06192015	0.10	661			
06-17-15	88	Skyworks Soltn Cll Opt105.0000 06192015	1.86	16,334			
06-17-15	280	Visa Inc Cll Opt 70.0000 06192015	0.09	2,520			
06-17-15	4,000	Spdr Series Trust S&p Biotech	243.99	975,960			
06-18-15	100	F5 Networks Cll Opt130.0000 06192015	0.10	1,050			
06-18-15	150	Proshares Tr Cll Opt 50.0000 06192015	0.68	10,275			
06-19-15	17	Avago Tech Ltd Cll Opt145.0000 06192015	0.10	178			
06-19-15	60	Ishare Nas Bio Cll Opt370.0000 06192015	8.16	48,990			
06-19-15	200	Ishares Rs2000 Cll Opt127.0000 06192015	0.97	19,398			
06-19-15	190	Mondelez Intl Cll Opt 41.0000 06192015	0.33	6,185			
06-24-15	2,000	Unitedhealth Group Inc	119.29	238,573			
06-25-15	220	Spdr S&p500 Tr Cll Opt212.0000 06302015	0.60	13,211			
06-25-15	100	Spdr S&p500 Tr Cll Opt213.0000 06302015	0.28	2,830			
06-25-15	2,000	Unitedhealth Group Inc	122.42	244,842			
TOTAL				2,078,829			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
06-17-15	1,400	Ishares Tr Nasdq Bio Indx	234.65	328,516	365.63	511,878	183,362
06-19-15	0	American Airls Cll Opt 55.0000 06192015	0.00	605	0.00	6,765	6,160
06-19-15	0	Abbvie Inc. Cll Opt 70.0000 06192015	0.00	1,650	0.00	12,429	10,779
06-19-15	0	Amazon Com Inc Cll Opt450.0000 06192015	0.00	4,642	0.00	66,083	61,441
06-19-15	63	Avago Tech Ltd Cll Opt145.0000 06192015	0.10	661	0.00	0	-661
06-19-15	-63	Avago Tech Ltd Cll Opt145.0000 06192015	-0.03	178	-0.87	5,480	5,301
06-19-15	0	Cummins Inc Cll Opt145.0000 06192015	0.00	945	0.00	11,340	10,395
06-19-15	0	Delta Air Lines Inc 50.0000 06192015	0.00	660	0.00	7,500	6,840
06-19-15	0	Disney Walt Co Cll Opt115.0000 06192015	0.00	720	0.00	9,040	8,320
06-19-15	0	Eastman Chem Cll Opt 82.5000 06192015	0.00	770	0.00	6,790	6,020
06-19-15	0	Facebook Inc Cll Opt 85.0000 06192015	0.00	714	0.00	11,100	10,385
06-19-15	0	F5 Networks Cll Opt130.0000 06192015	0.00	1,050	0.00	17,478	16,428
06-19-15	0	Google Inc Cll Opt575.0000 06192015	0.00	765	0.00	12,273	11,508
06-19-15	0	Home Depot Inc Cll Opt120.0000 06192015	0.00	935	0.00	9,945	9,010
06-19-15	0	Ishare Nas Bio Cll Opt370.0000 06192015	0.00	48,990	0.00	20,610	-28,380
06-19-15	0	Intel Corp Cll Opt 34.0000 06192015	0.00	1,237	0.00	5,692	4,455
06-19-15	0	Ishares Rs2000 Cll Opt127.0000 06192015	0.00	19,398	0.00	15,520	-3,878
06-19-15	0	Coca-Cola Co Cll Opt 42.0000 06192015	0.00	1,950	0.00	7,350	5,400
06-19-15	0	Mondelez Intl Cll Opt 41.0000 06192015	0.00	6,185	0.00	6,175	-10
06-19-15	0	3M CO Cll Opt170.0000 06192015	0.00	353	0.00	1,428	1,075
06-19-15	0	Merck & Co Inc Cll Opt 62.5000 06192015	0.00	1,100	0.00	12,472	11,372
06-19-15	0	Nxp Semicndctr Cll Opt110.0000 06192015	0.00	4,715	0.00	26,105	21,390
06-19-15	0	Schlumberger Cll Opt100.0000 06192015	0.00	715	0.00	4,345	3,630
06-19-15	0	Spdr S&p500 Tr Cll Opt215.0000 06192015	0.00	1,650	0.00	21,910	20,260
06-19-15	0	Spdr S&p500 Tr Cll Opt216.0000 06192015	0.00	1,400	0.00	18,900	17,500
06-19-15	0	Skyworks Soltn Cll Opt105.0000 06192015	0.00	18,860	0.00	14,263	-4,597
06-19-15	0	Skyworks Soltn Cll Opt110.0000 06192015	0.00	3,825	0.00	13,875	10,050

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-15 To 06-30-15

<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>
06-19-15	0	Proshares Tr Cll Opt 50.0000 06192015	0.00	10,275	0.00	11,695	1,420
06-19-15	0	Tjx Companies Cll Opt 70.0000 06192015	0.00	1,278	0.00	12,197	10,920
06-19-15	0	Visa Inc Cll Opt 70.0000 06192015	0.00	2,520	0.00	37,379	34,859
06-19-15	0	Valero Energy Cll Opt 62.5000 06192015	0.00	1,350	0.00	11,610	10,260
06-19-15	0	Spdr S&p Homeb Cll Opt 37.0000 06192015	0.00	1,767	0.00	10,950	9,183
06-19-15	0	Sector Spdr-En Cll Opt 86.0000 06192015	0.00	360	0.00	3,400	3,040
06-19-15	0	Sector-Consumr Cll Opt 79.0000 06192015	0.00	1,430	0.00	10,270	8,840
06-19-15	0	Spdr S&p Oil Cll Opt 56.0000 06192015	0.00	1,235	0.00	11,685	10,450
06-30-15	0	Spdr S&p500 Tr Cll Opt212.0000 06302015	0.00	13,211	0.00	13,530	319
06-30-15	0	Spdr S&p500 Tr Cll Opt213.0000 06302015	0.00	2,830	0.00	6,850	4,020
TOTAL				489,446		986,305	496,859

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-30-15		Pool A Cash		240,610			
TOTAL				240,610			

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-30-15		Pool A Cash		13,051			
TOTAL				13,051			

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
06-19-15	905,000	California Earthquake Auth Rev 2.805% Due 07-01-19	102.57	928,295			
TOTAL				928,295			

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
06-10-15		Fidelity Fund		156,692			
TOTAL				156,692			

City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Banking
From 06-01-15 To 06-30-15

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

City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Tax Exempt
From 06-01-15 To 06-30-15

<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 06-01-15 To 06-30-15

<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 06-01-15 To 06-30-15

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

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority
From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
06-04-15		Pool A Cash		4,000,000			
06-30-15		Pool A Cash		1,908,900			
TOTAL				5,908,900			

City of Sacramento
TRANSACTION SUMMARY
The Natomas Basin Conservancy
 From 06-01-15 To 06-30-15

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-30-15		Pool A Cash		3,645			
TOTAL				3,645			