

Meeting Date: 8/9/2016

Report Type: Consent

Report ID: 2016-00746

Title: June 2016 Monthly Investment Transactions Report

Location: Citywide

Recommendation: Receive and file.

Contact: Bob Tokunaga, Chief Investment Officer, (916) 808-5340, Office of the City Treasurer

Presenter: None

Department: City Treasurer

Division: City Treasurer

Dept ID: 05001011

Attachments:

1-Description/Analysis

2-Exhibit A to F

City Attorney Review

Approved as to Form

Joseph Cerullo

7/28/2016 11:03:33 AM

Approvals/Acknowledgements

Department Director or Designee: John Colville - 7/18/2016 10:35:28 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 depositing and investing funds in the City treasury and for reporting on investment activity in accordance with the authority granted by City Charter section 73, City Council ordinances and resolutions, and state law. Consistent with the Investment Policy adopted by City Council on August 25, 2015, the monthly report includes the content described in Government Code sections 53607 and 53646(b). For informational purposes, the City Treasurer also reports on investment transactions of other funds invested by the City Treasurer's Office. The summary and transactions detail for the month ended June 30, 2016, are listed in Exhibits A, B, C, D, E, and F.

Financial Considerations: The monthly investment report sets forth the monthly transactions of the City Treasurer's Office Investment Pool A funds. The portfolio value on May 31, 2016, was \$909,202,620, and on June 30, 2016, the value was \$926,650,884. The interest yield for the month was 1.20%. There were 22 total transactions for the period (11 purchases, 3 calls, and 8 maturities). The estimated duration of the portfolio is 1.82 years.

Local Business Enterprise (LBE): The matter contained in this report is for the information of the City Council and the public. The report does not involve the purchase of goods or services for the City, so LBE efforts are not required.

**City of Sacramento
Summary of Transactions
June-16**

Local Agency Funds:

	<u>Pool A</u>	<u>Ethel Hart Trust</u>	<u>Public Trust</u>	<u>George Clark</u>	<u>Total</u>
Purchases	\$ 63,062,418	\$ -	\$ -	\$ -	\$ 63,062,418
Sales	-	-	-	-	-
Calls	12,533,850	-	-	-	12,533,850
Maturities	40,543,083	-	-	-	40,543,083
Contributions	83,888,711	-	-	-	83,888,711
Withdrawals	69,212,359	-	19,127	2,929	69,234,415
Total	\$ 269,240,421	\$ -	\$ 19,127	\$ 2,929	\$ 269,262,477

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	\$ -	\$ 2,781,540	\$ 775,216	\$ -	\$ 3,556,756
Sales	-	2,596,610	3,736,150	8,549,979	14,882,739
Calls	-	-	-	-	-
Maturities	41,121	-	-	-	41,121
Expenses	162	-	-	-	162
Contributions	-	7,600,000	-	-	7,600,000
Withdrawals	264,293	398,937	2,360,599	5,865,972	8,889,801
Total	\$ 305,576	\$ 13,377,087	\$ 6,871,965	\$ 14,415,951	\$ 34,970,579

**City of Sacramento
Summary of Transactions
June-16**

SHRA Investment Pool Fund:

	<u>Pool D</u>	<u>Total</u>
Purchases	\$ 3,511,160	\$ 3,511,160
Sales	-	-
Calls	2,000,000	2,000,000
Maturities	-	-
Contributions	155,503	155,503
Withdrawals	-	-
Total	<u>\$ 5,666,663</u>	<u>\$ 5,666,663</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>RD</u>	<u>SPLA</u>	<u>SPLA-T</u>	<u>TNBC</u>	<u>Total</u>
Contributions	\$ -	\$ -	\$ 5,000,000	\$ -	\$ -	\$ 5,000,000
Withdrawals	-	-	1,500,000	-	-	1,500,000
Total	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 6,500,000</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 6,500,000</u>

GRAND TOTAL **\$ 316,399,719**

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
06-02-16	3,000,000	Wells Fargo & Co 2.000% Due 06-07-21	100.00	3,000,000			
06-03-16	14,000,000	Societe Generale 0.930% Due 01-03-17	99.45	13,922,603			
06-07-16	3,000,000	Pfizer Inc 1.950% Due 06-03-21	100.64	3,019,320			
06-08-16	1,700,000	Federal Home Loan Bank 1.370% Due 06-15-21	100.00	1,700,000			
06-09-16	14,000,000	JP Morgan Securities LLC 0.900% Due 01-17-17	99.44	13,922,300			
06-15-16	5,500,000	JP Morgan Chase & Co 1.750% Due 06-20-21	100.00	5,500,000			
06-22-16	5,000,000	Fannie Mae 1.200% Due 12-30-19	100.00	5,000,000			
06-22-16	1,000,000	University Calif Revs For Prev 1.784% Due 05-15-21	100.00	1,000,000			
06-22-16	5,070,000	Freddie Mac 0.750% Due 06-28-19	100.00	5,070,000			
06-23-16	11,000,000	Toyota Motor Credit Corp 0.940% Due 02-28-17	99.35	10,928,194			
TOTAL				63,062,418			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CALLS							
06-19-16	5,000,000	Fannie Mae 1.000% Due 06-19-18	99.95	4,997,500	100.00	5,000,000	2,500
06-23-16	5,000,000	Fannie Mae 2.250% Due 12-23-20	100.74	5,037,250	100.00	5,000,000	-37,250
06-26-16	2,500,000	Fannie Mae 1.640% Due 09-26-19	99.96	2,499,100	100.00	2,500,000	900
TOTAL				12,533,850		12,500,000	-33,850

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
06-01-16	6,175,000	Riverside Calif Pension Oblig 0.750% Due 06-01-16	100.00	6,175,000	100.00	6,175,000	0
06-07-16	8,000,000	Toyota Motor Credit Corp 0.580% Due 06-07-16	99.66	7,973,191	99.66	7,973,191	0
06-13-16	5,000,000	Federal Home Loan Bank 5.625% Due 06-13-16	115.98	5,799,000	100.00	5,000,000	-799,000
06-15-16	5,000,000	Wells Fargo & Co New 3.676% Due 06-15-16	105.55	5,277,500	100.00	5,000,000	-277,500
06-20-16	5,000,000	Synchrony Bank 0.650% Due 06-20-16	100.00	5,000,000	100.00	5,000,000	0
06-21-16	6,000,000	Freddie Mac 0.250% Due 06-21-16	99.85	5,990,792	99.85	5,990,792	0
06-23-16	2,000,000	U. S. Treasury Bill 0.310% Due 06-23-16	99.81	1,996,159	99.81	1,996,159	0
06-30-16	2,325,000	Orange Cnty Calif Pension Obli 0.800% Due 06-30-16	100.28	2,331,440	100.00	2,325,000	-6,440
TOTAL				40,543,083		39,460,142	-1,082,940

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
06-01-16		B Of A Cash		364,076			
06-01-16		JP Morgan Chase Cash		25,821			
06-01-16		JP Morgan Chase Cash		5,000,000			
06-01-16		JP Morgan Chase Cash		3,617,726			
06-01-16		Fidelity Fund		3,067			
06-01-16		Fidelity Fund		1,020			
06-01-16		Fidelity Fund		91,500			
06-01-16		Fidelity Fund		58,525			
06-01-16		Fidelity Fund		5,658			
06-02-16		B Of A Cash		198,522			
06-02-16		JP Morgan Chase Cash		293,804			
06-02-16		Fidelity Fund		3			
06-02-16		Fidelity Fund		21,178			
06-03-16		B Of A Cash		279,141			
06-03-16		JP Morgan Chase Cash		2,277,393			
06-03-16		Fidelity Fund		381			
06-03-16		Fidelity Fund		354			
06-03-16		Fidelity Fund		4,760			
06-03-16		Fidelity Fund		9,200			
06-06-16		B Of A Cash		542,047			
06-06-16		JP Morgan Chase Cash		1,694,245			
06-06-16		Fidelity Fund		3,375			
06-07-16		B Of A Cash		379,294			
06-07-16		JP Morgan Chase Cash		2,235,179			
06-07-16		Fidelity Fund		1,205			
06-07-16		Fidelity Fund		400			
06-07-16		Fidelity Fund		400			
06-07-16		Fidelity Fund		20,523			
06-07-16		Fidelity Fund		4,946			
06-08-16		B Of A Cash		367,336			
06-08-16		JP Morgan Chase Cash		273,286			
06-08-16		Fidelity Fund		10,620			
06-09-16		B Of A Cash		231,191			
06-09-16		JP Morgan Chase Cash		1,654			
06-09-16		Fidelity Fund		540			
06-09-16		Fidelity Fund		360			
06-09-16		Fidelity Fund		10,080			
06-10-16		B Of A Cash		287,993			
06-10-16		JP Morgan Chase Cash		1,105,222			
06-10-16		Fidelity Fund		898			
06-10-16		Fidelity Fund		741			
06-10-16		Fidelity Fund		267			
06-10-16		Fidelity Fund		2,975			
06-10-16		Fidelity Fund		37,580			
06-13-16		B Of A Cash		350,174			
06-13-16		JP Morgan Chase Cash		2,060,973			
06-13-16		Fidelity Fund		6,181			
06-13-16		Fidelity Fund		78,604			
06-14-16		B Of A Cash		366,225			
06-14-16		JP Morgan Chase Cash		2,390,425			
06-14-16		Fidelity Fund		153,762			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
06-15-16		B Of A Cash		631,882			
06-15-16		JP Morgan Chase Cash		1,883			
06-15-16		Fidelity Fund		169,215			
06-16-16		B Of A Cash		81,338			
06-16-16		JP Morgan Chase Cash		6,119,741			
06-16-16		Fidelity Fund		825			
06-16-16		Fidelity Fund		276			
06-16-16		Fidelity Fund		2,760			
06-16-16		Fidelity Fund		9,900			
06-16-16		Fidelity Fund		25,525			
06-17-16		B Of A Cash		111,509			
06-17-16		JP Morgan Chase Cash		1,718			
06-17-16		Fidelity Fund		384,417			
06-17-16		Fidelity Fund		21,420			
06-17-16		Fidelity Fund		892			
06-17-16		Fidelity Fund		595			
06-17-16		Fidelity Fund		446			
06-20-16		B Of A Cash		91,736			
06-20-16		JP Morgan Chase Cash		4,717,805			
06-20-16		Fidelity Fund		534			
06-20-16		Fidelity Fund		725			
06-20-16		Fidelity Fund		29,900			
06-21-16		B Of A Cash		70,190			
06-21-16		JP Morgan Chase Cash		1,873,618			
06-22-16		B Of A Cash		63,980			
06-22-16		JP Morgan Chase Cash		3,510,257			
06-22-16		Fidelity Fund		2			
06-23-16		B Of A Cash		100,146			
06-23-16		JP Morgan Chase Cash		1,916			
06-24-16		B Of A Cash		12,262,586			
06-24-16		JP Morgan Chase Cash		3,255,245			
06-24-16		Fidelity Fund		495			
06-24-16		Fidelity Fund		11,437			
06-24-16		Fidelity Fund		2,150			
06-24-16		Fidelity Fund		12,375			
06-27-16		B Of A Cash		68,508			
06-27-16		JP Morgan Chase Cash		4,318,968			
06-27-16		Fidelity Fund		1,690			
06-27-16		Fidelity Fund		2,499			
06-27-16		Fidelity Fund		1,815			
06-27-16		Fidelity Fund		7,924			
06-27-16		Fidelity Fund		2,388,992			
06-28-16		B Of A Cash		197,593			
06-28-16		JP Morgan Chase Cash		2,629,514			
06-28-16		Fidelity Fund		3,125			
06-28-16		Fidelity Fund		787,871			
06-29-16		B Of A Cash		75,032			
06-29-16		JP Morgan Chase Cash		3,676,925			
06-29-16		Fidelity Fund		1,730,612			
06-29-16		Fidelity Fund		6,851,272			
06-29-16		Fidelity Fund		1,625,844			
06-30-16		B Of A Cash		54,633			
06-30-16		JP Morgan Chase Cash		995,282			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 06-01-16 To 06-30-16

<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>
06-30-16		Fidelity Fund		2,415			
06-30-16		Fidelity Fund		25,685			
06-30-16		Fidelity Fund		2,240			
TOTAL				83,888,711			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-01-16		B Of A Cash		2,163			
06-01-16		JP Morgan Chase Cash		6,446,885			
06-02-16		B Of A Cash		833			
06-02-16		JP Morgan Chase Cash		1,392,186			
06-03-16		B Of A Cash		122			
06-03-16		JP Morgan Chase Cash		327,774			
06-06-16		B Of A Cash		237			
06-06-16		JP Morgan Chase Cash		470,636			
06-06-16		Fidelity Fund		35,224			
06-07-16		B Of A Cash		274			
06-07-16		JP Morgan Chase Cash		7,771,214			
06-08-16		B Of A Cash		541			
06-08-16		JP Morgan Chase Cash		4,240,372			
06-09-16		B Of A Cash		1,565			
06-09-16		JP Morgan Chase Cash		813,952			
06-10-16		B Of A Cash		3,286			
06-10-16		JP Morgan Chase Cash		1,018,863			
06-13-16		B Of A Cash		1,818			
06-13-16		JP Morgan Chase Cash		2,582,877			
06-13-16		Fidelity Fund		2,329			
06-14-16		B Of A Cash		53			
06-14-16		JP Morgan Chase Cash		3,213,961			
06-14-16		Fidelity Fund		48,710			
06-15-16		B Of A Cash		3,714			
06-15-16		JP Morgan Chase Cash		1,859,480			
06-15-16		Fidelity Fund		4,885			
06-16-16		B Of A Cash		51			
06-16-16		JP Morgan Chase Cash		815,555			
06-17-16		B Of A Cash		14,088			
06-17-16		JP Morgan Chase Cash		5,302,750			
06-20-16		B Of A Cash		127			
06-20-16		JP Morgan Chase Cash		1,665,379			
06-20-16		Fidelity Fund		10,710			
06-21-16		B Of A Cash		25,240			
06-21-16		JP Morgan Chase Cash		8,956,962			
06-22-16		JP Morgan Chase Cash		4,999,593			
06-22-16		Fidelity Fund		155,705			
06-23-16		B Of A Cash		347			
06-23-16		JP Morgan Chase Cash		4,031,292			
06-24-16		B Of A Cash		88,283			
06-24-16		JP Morgan Chase Cash		1,500,000			
06-24-16		JP Morgan Chase Cash		1,399,366			
06-27-16		B Of A Cash		799			
06-27-16		JP Morgan Chase Cash		2,302,875			
06-27-16		Fidelity Fund		206,651			
06-28-16		JP Morgan Chase Cash		1,666,512			
06-28-16		Fidelity Fund		1,939,949			
06-29-16		B Of A Cash		57			
06-29-16		JP Morgan Chase Cash		2,273,835			
06-30-16		B Of A Cash		18			

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
 From 06-01-16 To 06-30-16

<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>
06-30-16		JP Morgan Chase Cash		1,612,255			
TOTAL				69,212,359			

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
From 06-01-16 To 06-30-16

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

City of Sacramento
TRANSACTION SUMMARY
Ann Land/Bertha Henschel Endowment Fund
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-30-16		Pool A Cash		19,127			
TOTAL				19,127			

City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-30-16		Pool A Cash		2,929			
TOTAL				2,929			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
MATURITIES							
06-01-16	15,477	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	15,477	100.00	15,477	0
06-15-16	133	Gnma Pool #439515 7.000% Due 03-15-27	98.06	131	100.00	133	3
06-15-16	61	Gnma Pool #450066 7.500% Due 12-15-26	99.34	61	100.00	61	0
06-15-16	16,749	Gnma Pool #550718 5.000% Due 11-15-35	97.31	16,299	100.00	16,749	450
06-15-16	48	Gnma Pool #167166 9.500% Due 08-15-16	103.07	49	100.00	48	-1
06-15-16	192	Gnma Pool #208975 9.500% Due 03-15-17	100.55	193	100.00	192	-1
06-15-16	292	Gnma Pool #211421 9.500% Due 04-15-17	100.55	293	100.00	292	-2
06-15-16	155	Gnma Pool #320296 8.000% Due 03-15-22	98.19	152	100.00	155	3
06-15-16	326	Gnma Pool #329837 7.500% Due 11-15-22	98.47	321	100.00	326	5
06-15-16	961	Gnma Pool #648348 5.500% Due 10-15-35	99.66	957	100.00	961	3
06-27-16	7,211	Gnma Pool #256393 6.000% Due 09-01-36	99.67	7,188	100.00	7,211	24
TOTAL				41,121		41,605	484

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/ Loss
EXPENSES							
06-01-16		Portfolio Investment Fees Payable		162			
TOTAL				162			

City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-30-16		Pool A Cash		264,293			
TOTAL				264,293			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
06-01-16	45,000	Ishares Tr Mrg Rl Es Cp Etf	10.32	464,373			
06-22-16	10,000	Powershares S+P 500 High D Low Vola	37.72	377,218			
06-23-16	5,000	Ishares Select Dividend ETF	84.17	420,849			
06-23-16	40,000	Powershares S+P 500 High D Low Vola	37.98	1,519,100			
TOTAL				2,781,540			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
06-01-16	6,000	Dominion Res Va New Com	43.87	263,239	71.52	429,149	165,910
06-08-16	600	Monsanto C0 New Com	88.98	53,390	109.01	65,404	12,014
06-09-16	1,400	Monsanto C0 New Com	88.98	124,576	109.83	153,762	29,186
06-17-16	0	Monsanto Co Cll Opt15.0000 06172016	0.00	10,125	0.00	7,515	-2,610
06-24-16	26,000	BP Plc Sponsored Adr	41.99	1,091,709	32.97	857,201	-234,507
06-24-16	19,000	Wells Fargo & Company	55.45	1,053,571	45.97	873,411	-180,160
TOTAL				2,596,610		2,386,442	-210,168

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
06-27-16		Pool A Cash		2,000,000			
06-30-16		Pool A Cash		5,600,000			
TOTAL				7,600,000			

City of Sacramento
TRANSACTION SUMMARY
Equity Income
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-30-16		Pool A Cash		398,937			
TOTAL				398,937			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
06-01-16	-60	Ishare Nas Bio Cll Opt297.5000 06172016	1.08	-6,510			
06-01-16	120	Under Armour I Cll Opt 41.0000 06172016	0.05	660			
06-02-16	40	Apple Inc Cll Opt100.0000 06172016	0.52	2,100			
06-02-16	3,500	Amgen Inc	159.49	558,206			
06-03-16	-250	Vaneck Vectors Cll Opt 27.0000 06172016	0.22	-5,625			
06-03-16	300	Sector Spdr-En Cll Opt 70.0000 06172016	0.07	2,250			
06-07-16	-130	American Airls Cll Opt 33.5000 06172016	0.39	-5,135			
06-07-16	70	Facebook Inc Cll Opt124.0000 06172016	0.09	665			
06-07-16	-300	Sector Spdr-En Cll Opt 70.5000 06172016	0.20	-6,150			
06-09-16	70	Salesforce Com Cll Opt 86.5000 06172016	0.13	945			
06-09-16	60	Ishare Nas Bio Cll Opt297.5000 06172016	0.10	630			
06-09-16	100	Netflix Com Cll Opt105.0000 06172016	0.10	1,050			
06-10-16	9	Amazon Com Inc Cll Opt750.0000 06172016	0.75	679			
06-10-16	300	Sector Spdr-En Cll Opt 70.5000 06172016	0.05	1,650			
06-13-16	130	American Airls Cll Opt 33.5000 06172016	0.09	1,235			
06-13-16	300	Vaneck Vectors Cll Opt 55.0000 06172016	1.87	56,250			
06-13-16	-300	Vaneck Vectors Cll Opt 57.0000 06172016	0.38	-11,550			
06-13-16	200	Spdr S&p500 Tr Cll Opt214.0000 06172016	0.07	1,500			
06-13-16	150	Sector Spdr-En Cll Opt 69.5000 06172016	0.08	1,275			
06-14-16	60	Apple Inc Cll Opt100.0000 06172016	0.08	510			
06-14-16	100	Ishares Rs2000 Cll Opt117.0000 06172016	0.08	850			
06-14-16	400	Spdr Rgnl Bkg Cll Opt 42.0000 06172016	0.04	1,600			
06-14-16	200	Spdr S&p500 Tr Cll Opt213.0000 06172016	0.05	1,100			
06-14-16	150	Sector Spdr-En Cll Opt 69.5000 06172016	0.05	825			
06-16-16	250	Vaneck Vectors Cll Opt 27.0000 06172016	0.05	1,375			
06-16-16	140	Halliburton Co Cll Opt 44.0000 06172016	0.07	1,050			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-16 To 06-30-16

<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>
06-16-16	90	Ishares Rs2000 Cll Opt1 06172016	0.07	675			
06-16-16	300	Vaneck Vectors Cll Opt 06172016	0.05	1,650			
06-17-16	140	Halliburton Co Cll Opt 06172016	0.76	10,710			
06-17-16	2,000	Salesforce Com Inc Com	80.37	160,745			
TOTAL				775,216			

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
06-02-16	5,000	Johnson & Johnson	66.18	330,907	114.39	571,929	241,022
06-14-16	4,000	Apple Inc.	41.51	166,056	97.29	389,167	223,111
06-17-16	0	American Aircls Cll Opt 33.5000 06172016	0.00	1,235	0.00	5,135	3,900
06-17-16	0	Apple Inc Cll Opt100.0000 06172016	0.00	2,610	0.00	4,250	1,640
06-17-16	0	Amazon Com Inc Cll Opt750.0000 06172016	0.00	679	0.00	4,849	4,170
06-17-16	0	Salesforce Com Cll Opt 86.5000 06172016	0.00	945	0.00	3,885	2,940
06-17-16	0	Delta Air Lns Cll Opt 47.0000 06172016	0.00	1,155	0.00	3,740	2,585
06-17-16	0	Facebook Inc Cll Opt124.0000 06172016	0.00	665	0.00	3,605	2,940
06-17-16	0	Vaneck Vectors Cll Opt 27.0000 06172016	0.00	1,375	0.00	5,625	4,250
06-17-16	0	Vaneck Vectors Cll Opt 29.0000 06172016	0.00	1,500	0.00	7,100	5,600
06-17-16	0	Halliburton Co Cll Opt 43.0000 06172016	0.00	10,710	0.00	5,390	-5,320
06-17-16	0	Halliburton Co Cll Opt 44.0000 06172016	0.00	1,050	0.00	3,990	2,940
06-17-16	0	Ishare Nas Bio Cll Opt297.5000 06172016	0.00	630	0.00	6,510	5,880
06-17-16	0	Ishares Rs2000 Cll Opt116.0000 06172016	0.00	675	0.00	3,645	2,970
06-17-16	0	Ishares Rs2000 Cll Opt117.0000 06172016	0.00	850	0.00	4,050	3,200
06-17-16	0	Spdr Rgnl Bkg Cll Opt 42.0000 06172016	0.00	1,600	0.00	9,800	8,200
06-17-16	0	Netflix Com Cll Opt105.0000 06172016	0.00	1,050	0.00	5,850	4,800
06-17-16	0	Vaneck Vectors Cll Opt 55.0000 06172016	0.00	56,250	0.00	7,350	-48,900
06-17-16	0	Vaneck Vectors Cll Opt 57.0000 06172016	0.00	1,650	0.00	11,550	9,900
06-17-16	0	Spdr S&p500 Tr Cll Opt213.0000 06172016	0.00	1,100	0.00	5,300	4,200
06-17-16	0	Spdr S&p500 Tr Cll Opt214.0000 06172016	0.00	1,500	0.00	6,500	5,000
06-17-16	0	Spdr S&p500 Qt Cll Opt215.0000 06172016	0.00	1,700	0.00	7,700	6,000
06-17-16	0	Under Armour I Cll Opt 41.0000 06172016	0.00	660	0.00	4,020	3,360
06-17-16	0	Sector Spdr-En Cll Opt 69.5000 06172016	0.00	2,100	0.00	10,050	7,950
06-17-16	0	Sector Spdr-En Cll Opt 70.0000 06172016	0.00	2,250	0.00	10,650	8,400
06-17-16	0	Sector Spdr-En Cll Opt 70.5000 06172016	0.00	1,650	0.00	6,150	4,500

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
06-22-16	2,000	Apple Inc.	41.51	83,028	95.59	191,186	108,158
06-22-16	5,000	Arista Networks Inc Com	69.12	345,608	71.39	356,943	11,335
06-22-16	4,000	Berkshire Hathaway Inc-CI B	78.20	312,794	143.86	575,425	262,632
06-22-16	3,000	Citigroup Inc	48.19	144,564	42.66	127,976	-16,587
06-22-16	2,000	Jpmorgan Chase & Co	40.28	80,560	62.81	125,616	45,056
06-22-16	5,000	Lumentum Hldgs Inc Com	21.62	108,082	24.51	122,566	14,484
06-22-16	3,000	Southwest Airlines	38.03	114,093	39.99	119,973	5,879
06-22-16	5,000	Netflix Inc Com	100.05	500,249	89.77	448,839	-51,410
06-24-16	15,000	Bank Of America Corp	14.61	219,082	13.02	195,296	-23,787
06-24-16	5,000	Citigroup Inc	48.19	240,940	40.78	203,900	-37,040
06-24-16	7,000	Ishares US Basic Materials ETF	69.62	487,328	75.80	530,570	43,241
06-24-16	5,000	Jpmorgan Chase & Co	40.28	201,401	60.54	302,678	101,278
06-24-16	4,000	U. S. Bancorp	31.11	124,451	40.40	161,605	37,154
06-24-16	5,000	Wells Fargo & Company	36.28	181,418	46.10	230,495	49,077
TOTAL				3,736,150		4,800,855	1,064,705

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-27-16		Pool A Cash		2,000,000			
06-30-16		Pool A Cash		360,599			
TOTAL				2,360,599			

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
SALES							
06-23-16	9,000	Ishares MSCI Eafe ETF	65.05	585,465	57.99	521,900	-63,565
06-24-16	47,000	Ishares MSCI Emerging Markets ETF	33.82	1,589,451	32.97	1,549,556	-39,894
06-24-16	98,000	Ishares MSCI Eafe ETF	65.05	6,375,063	54.10	5,301,716	-1,073,347
TOTAL				8,549,979		7,373,172	-1,176,807

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-30-16		Pool A Cash		5,600,000			
06-30-16		Pool A Cash		265,972			
TOTAL				5,865,972			

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
PURCHASES							
06-08-16	2,000,000	Pfizer Inc 1.950% Due 06-03-21	100.56	2,011,160			
06-15-16	1,500,000	JP Morgan Chase & Co 1.750% Due 06-20-21	100.00	1,500,000			
TOTAL				3,511,160			

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CALLS							
06-10-16	2,000,000	Goldman Sachs Group Inc 2.000% Due 09-10-19	100.00	2,000,000	100.00	2,000,000	0
TOTAL				2,000,000		2,000,000	0

City of Sacramento
TRANSACTION SUMMARY
Pool D
SHRA Investment Pool
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
06-02-16		Fidelity Fund		155,503			
TOTAL				155,503			

City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority - Banking
From 06-01-16 To 06-30-16

<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 06-01-16 To 06-30-16

<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 06-01-16 To 06-30-16

<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 06-01-16 To 06-30-16

<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
Reclamation District No. 1000
From 06-01-16 To 06-30-16

<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 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
CONTRIBUTIONS							
06-01-16		Pool A Cash		5,000,000			
TOTAL				5,000,000			

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority
From 06-01-16 To 06-30-16

Trade Date	Quantity	Security	Unit Cost	Total Cost	Unit Price	Total Proceeds	Gain/Loss
WITHDRAWALS							
06-24-16		Pool A Cash		1,500,000			
TOTAL				1,500,000			

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority Hurst Trust
From 06-01-16 To 06-30-16

<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
The Natomas Basin Conservancy
From 06-01-16 To 06-30-16

<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!