



REPORT TO COUNCIL

City of Sacramento

23

915 I Street, Sacramento, CA 95814-2604
www.CityofSacramento.org

Staff Report
August 22, 2006

**Honorable Mayor and
Members of the City Council**

Title: Investment Report for the Quarter Ended June 30, 2006 and the Monthly Transactions for the Month Ended June 30, 2006

Location/Council District: Citywide

Recommendation: The City Treasurer recommends that the City Council:

- Accept the Quarterly Investment Report for quarter ended June 30, 2006 and the Monthly Investment Transactions for the month ended June 30, 2006.
- Adopt the attached **Resolution**, which approves the City Investment Policy and delegates investment authority to the City Treasurer for the next 12 months.

Contact: John Colville, Senior Investment Officer, (916) 808-5168

Brian Wong, Treasury Analyst, (916) 808-5168

Presenters: John Colville, Senior Investment Officer, (916) 808-5168

Department: City Treasurer

Division: Investment and Operations

Organization No: 0900

Description/Analysis:

Issue: Quarterly Investment Reports are required by California Government Code, Statutes of 1996, Chapter 749 and Statutes of 1995, Chapter 783. Chapter 783 also requires that the City Council consider the City Treasurer's Investment Policies and any proposed changes or revisions.

Policy Considerations: The City Council has previously reviewed and approved the City's Investment Policy. The last revision to the City Investment Policy was approved by the City Council on February 28, 2006. This report does not recommend any additional amendments to the City's Investment Policy at this time.

Environmental Considerations: Ongoing administrative and maintenance activities which are not for purposes of a public works construction project do not

Investment Report Quarter and Month Ended June 30, 2006

August 22, 2006

constitute a "project" and are exempt from the California Environmental Quality Act (CEQA). CEQA Guidelines, Sections 15061(b)(1), 15378(b)(3).

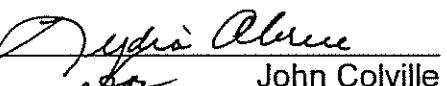
Commission/Committee Action: None

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.

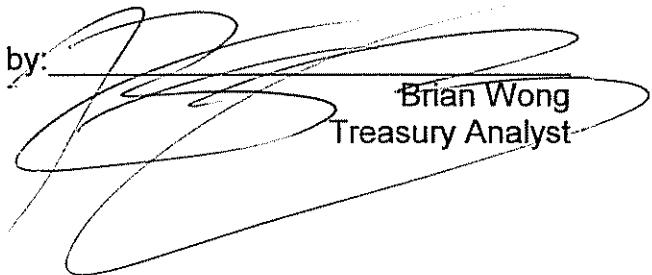
Financial Considerations: None.

Emerging Small Business Development (ESBD): Not Applicable.

Respectfully Submitted by:


John Colville
Senior Investment Officer

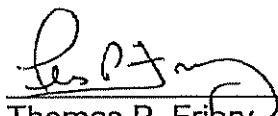
Respectfully Submitted by:


Brian Wong
Treasury Analyst

Approved by:


Lydia Abreu
Investment Operations Manager

Recommendation Approved:



Thomas P. Friery
City Treasurer

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Attachment 1**Background:**

California Government Code Chapter 749, Statutes of 1996 and Chapter 783, Statutes of 1995 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. The City's first Chapter 783 quarterly investment report in compliance with this legislation was heard by City Council on May 7, 1996. The City's first Chapter 749 monthly transaction report was presented to City Council on March 18, 1997. AB 2853 was enacted effective September 2004 through the Budget Acts which had suspended these mandates through the elimination of funding. The Legislature encourages local agency officials to continue taking the actions formerly mandated. This report is submitted to City Council which combines both reporting requirements.

CHAPTER 783

Chapter 783 has two main requirements. The first is that the City Council annually considers the City Treasurer's investment policies and any proposed changes or revisions.

The City Council first approved the City Treasurer's investment policies in 1978. City Council has approved minor technical modifications in the past including an amendment related to SHRA on March 18, 2003. The City Council approved a revised Investment Policy that is California Government Code compliant on February 24, 2004. (**Exhibit A to the Resolution**).

This report addresses the second main requirement which focuses on prompt and full reporting of all securities held by the City Treasurer and under management of any outside party. Chapter 783 specifies that the quarterly investment report shall:

“...include the type of investment, issuer, date of maturity par and dollar amount invested on all securities, investments and moneys held by the local agency, and shall additionally include a description of any of the local agency's funds, investments, or programs, that are under the management of contracted parties, including lending programs. With respect to all securities held by the local agency, and under management of any outside party that is not also a local agency or the State of California Local Agency Investment Fund, the report shall also include a current market value as of the date of the report, and shall include the source of this same valuation.”

“...State compliance of the portfolio to the statement of investment policy, or manner in which the portfolio is not in compliance.”

“...include a statement denoting the ability of the local agency to meet its pool's expenditure requirements for the next six months, or provide an explanation as to why sufficient money shall, or may, not be available.”

INVESTMENTS HELD

City Investment Pool A is a short-term investment vehicle for the cash balances of all operating funds of the City of Sacramento. Investments purchased for this pool are invested according to the investment guidelines of government code (Sections 53601 & 53635) and may be expanded to include investments deemed prudent by the City Treasurer. **Exhibit C** is a detailed list of the investments held as of June 30, 2006. **Exhibit C-1** shows portfolio composition and performance comparison.

The Ethel MacLeod Hart Fund for Senior Citizens is a bequest to the City of Sacramento to be used for constructing and maintaining a facility available to senior citizens for their use, enjoyment and comfort. The Ethel MacLeod Hart Advisory Committee was appointed by the Mayor to provide advice to City staff and the City Council on the appropriate use of the funds consistent with the terms of the bequest and intent of the donor. The Committee is composed of seven members including individual senior citizens and representatives from senior citizen advocacy and advisory organizations. The Committee advises the City Council on the appropriate use of the funds; City Council authorized the City Treasurer to prudently invest the monies. **Exhibit D** is a detailed list of the investments held as of June 30, 2006.

The Ann Land/Bertha Henschel Public Trust Mutual Fund was set up to collectively manage the investment of proceeds from two separate donations to the City of Sacramento. In 1914 William Land donated \$271,720 to the City for the poor, indigent, and needy citizens in Sacramento in memory of his mother. In 1953 a similar gift of \$278,000 was given by Bertha Henschel and several others. The original bequests are to remain in perpetuity but all income derived from these funds is to be paid to benefit the indigent and needy citizens of Sacramento. The Ann Land-Bertha Henschel Memorial Funds Commission was created and exists pursuant to the provisions of the Sacramento City Code. The Commission consists of eight members appointed by the Mayor and Council. The Commission is responsible for the disbursement of the income from the funds, while the City Treasurer has the authority and responsibility for the investment of the funds. **Exhibit E** is a detailed list of the investments held as of June 30, 2006.

City Funds with a Third Party Trustee consists of proceeds from debt financing and monies for the City's deferred compensation program. Debt financing is generally for specific purposes and has various restrictions imposed by bond covenants. To protect the interests of the concerned parties, the proceeds are held by a third party trustee in various distinct accounts. Bank of New York and U.S. Bank are the trustees currently used by the City of Sacramento. **Exhibit F** is a detailed list of the investments held as of June 30, 2006.

Capital Improvement Revenue Bonds, Series A – 2000 , '01, '02, '03 and '06(CIRBs) consists of proceeds from Bonds issued by the City of Sacramento Financing Authority (the "Authority") for the purpose of providing funds to finance a portion of the cost of acquisition, construction and equipping of buildings to be used primarily as the City's administrative headquarters. These Bonds also provide funds to the City water treatment plant expansion plans at Sacramento River and E.A. Fairbairn water intake treatment as well as the 911 Call-Center improvement project. Bonds of the 2006 CIRB were issued to finance a number of various projects. The total proceeds at issuance were \$627.6 m.

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The City has a **Deferred Compensation program** established under the guidelines of the Internal Revenue Code Section 457. Currently the funds are held in a Trust exclusively for the benefit of the contributing employees. The program is administered and the investments managed under the guidance of the International City Management Association Retirement Corporation (ICMA-RC). As of June 30, 2006, City assets held in a trust for the exclusive use of City employees by ICMA-RC total \$219,354,895.54.

Securities Lending is a program wherein investments that we currently own are lent to other parties. This enables us to earn additional income for City Pool A, SHRA and SCERS. This program is managed by the Bank of New York, which also performs the custody services for the City of Sacramento. **Exhibit G** is a summary of the collateral held as of June 30, 2006.

Non-City Funds are either trust funds or non-City entities whose accounting records are maintained by the City. These funds have their operating cash invested in the City's Pool A. Therefore, their investments outstanding as of June 30, 2006 would be their pro-rata share of the investments as shown in **Exhibit C**. These funds and the amount that they have invested in Pool A as of June 30, 2006 are listed in **Exhibit H**.

Sacramento Housing and Redevelopment Agency (SHRA) Funds are federal, local operating or bond proceeds managed by the City Treasurer at the request of SHRA. These funds, and the security lending activity associated with these funds, as well as SHRA Funds held with a third party trustee, are reported to City Council for informational purposes only (**Exhibits I-1 & I-2**, respectively). SHRA will report separately to the appropriate SHRA oversight entity pursuant to Chapter 783, Statutes of 1995. By reporting these funds in this report, the City Treasurer does not warrant or represent compliance with the investment policy adopted by SHRA or that sufficient monies are available to meet SHRA's cash flow needs for the next six months.

The Sacramento City Employees' Retirement System (SCERS) is a closed-end fund for employees who worked for the City of Sacramento prior to 1977. As set by City Charter, a five-member Administration, Investment and Fiscal Management Board (Board) oversees the investments of SCERS. Monthly and quarterly investment reports are presented to this Board by the City Treasurer. These reports are available in the Office of the City Treasurer for review. **Exhibit J** is a detailed list of the investments held as of June 30, 2006.

The George H. Clark Memorial Scholarship was established in 1951 through a will executed by George H. Clark in 1921. The fund provides scholarship benefits that will help defray the expenses incidental to providing a college education for the high school senior student, male or female, who attains the highest degree of success throughout his or her high school experience. The George H. Clark Memorial Scholarship Trust Fund was established in agreement with the Mayor of the City of Sacramento, the Superintendent of the Sacramento City Unified School District, and the Principal of the most populous high school in the City of Sacramento. **Exhibit K** is a detailed list of investments held as of June 30, 2006.

Earl William's Endowment of the United Way of Sacramento is a non-City entity and the City Treasurer provides investment management services with City Council approval by Resolution No. 99-370, approved and adopted by the City Council on June 29, 1999. **Exhibit L-1** is a detailed list of the investments held as of June 30, 2006.

Capitol Area Development Authority (CADA) is an Authority governed in part by a Joint Exercise of Powers Agreement, dated July 1, 1978. Section 10© of that Agreement provides that the Director of Finance of the City is designated as the Controller of the Authority with the powers establish by Government Code § 6505.5 Section 20. The funds are Federal and local operating revenues managed by the City Treasurer, within Pool A portfolio, at the request of CADA. **Exhibit L-2** is a detailed list of the investments held as of June 30, 2006.

American River Flood Control District - On August 24, 2004, the City Council approved and authorized the City Treasurer to accept the American River Flood Control District (ARFCD) reserve funds to be invested in the City of Sacramento's Pool A portfolio. The approximate \$3,000,000 deposit will generate roughly \$6,000 annual revenue to the City's General Fund. **Exhibit L-3** is a detailed list of investments held as of June 30, 2006.

The Natomas Basin Conservancy (TNBC) serves as a "Plan Operator" for the Natomas Basin. Its mission is to promote biological conservation along with economic development and continuation of agriculture in the Natomas Basin. TNBC is a non-City entity whose funds are managed by the City Treasurer within the City of Sacramento's Pool A. **Exhibit L-4** is a detailed list of investments held as of June 30, 2006.

Sacramento Public Library Authority (SPLA) is an Authority governed by the Joint Powers Agreement entered into between the City and the County on August 31, 1993. A Memorandum of Understanding was entered into as of December 1, 2004 by and between SPLA and the City of Sacramento. SPLA is in the process of setting up its own computer system for financial reporting purposes. The City Treasurer and the City Finance Director shall remain the Treasurer and Auditor-Controller of SPLA until such time as the Joint Powers Agreement is amended. Funds managed for SPLA are 100% invested in City's Pool A. **Exhibit L-5** is a detailed list of investments held as of June 30, 2006.

COMPLIANCE WITH INVESTMENT POLICY

The City investments held are in compliance with the City Treasurer's previously reviewed and the current Investment Policy except for the following:

- No exceptions

ABILITY TO MEET EXPENDITURES REQUIREMENT

Based on the City Council's adopted City budget, past revenue and expenditure trends and economic forecasts, the City Treasurer projects that the City has sufficient monies on hand, anticipated revenues, and/or investments maturing to meet the City's expenditure requirements through June 30, 2006.

CHAPTER 749

Chapter 749 has two main points. The first point states that the City Council is authorized to annually delegate authority to the City Treasurer to invest or reinvest City funds and to sell or exchange securities purchased for a period of one year. After the delegation, the City Treasurer shall assume full responsibility for the transactions until delegation of

authority is revoked or the one-year period expires. The attached Resolution delegates this authority. The second point requires the City Treasurer to submit a monthly report of the transactions to the City Council. For informational purposes, we have taken this opportunity to include the transactions of all the monies the City Treasurer invests in lieu of only the required Local Agency funds. The transactions for the month ended June 30, 2006 are attached as follows:

- Exhibit M: Summary of Transactions
- Exhibit N: City Investment Pool A
- Exhibit O: The Ethel MacLeod Hart Fund (Fixed & Equity)
- Exhibit P: The Ann Land / Bertha Henschel Public Trust (Fixed & Equity)
- Exhibit Q: 2001 Capital Improvement Revenue Bonds
- Exhibit R: 2003 Capital Improvement Revenue Bonds Investment Transactions
- Exhibit S: Sacramento Housing and Redevelopment Agency (SHRA)
- Exhibit T: SCERS Fixed Bond Portfolio Investment Transactions
- Exhibit U: SCERS Fixed Alternative Equity Income Investment Transactions
- Exhibit V: SCERS Large Capital Growth Investment Transactions
- Exhibit W: SCERS S&P Barra Value Investment Transactions
- Exhibit X: SCERS Canada Portfolio Investment Transactions
- Exhibit Y: SCERS China Portfolio Investment Transactions
- Exhibit Z: SCERS Eafe Portfolio Investment Transactions
- Exhibit AA: SCERS Japan Portfolio Investment Transactions
- Exhibit AB: SCERS Latin America Portfolio Investment Transactions
- Exhibit AC: SCERS Taiwan Portfolio Investment Transactions
- Exhibit AD: SCERS Small Cap Portfolio Investment Transactions
- Exhibit AE: Capitol Area Development Authority (CADA) Investment Transactions
- Exhibit AF: George H. Clark Scholarship Trust Fund (Fixed & Equity) Investment Transactions
- Exhibit AG: United Way (Fixed & Equity) Investment Transactions
- Exhibit AH: American River Flood Control District Investment Transactions
- Exhibit AI: The Natomas Basin Conservancy (TNBC) Investment Transactions
- Exhibit AJ: Sacramento Public Library Authority (SPLA) Investment Transactions

RESOLUTION NO.

Adopted by the Sacramento City Council

APPROVE AMENDMENTS TO THE CITY OF SACRAMENTO'S INVESTMENT POLICY AND THE DELEGATION OF AUTHORITY TO THE CITY TREASURER

BACKGROUND

- A. California Government Code Chapter 749, Statutes of 1996 authorized the legislative body of a local government to delegate its investment authority to the Treasurer of the local agency for a one-year period.
- B. The City Council has reviewed and approved the City of Sacramento's Investment Policy, here in incorporated as Exhibit A.

BASED ON THE FACTS SET FORTH IN THE BACKGROUND, THE CITY COUNCIL RESOLVES AS FOLLOWS:

- Section 1. The City Council delegates authority to the City Treasurer to invest or reinvest City funds and to sell or exchange securities purchase for the period of one year. The Investment Funds shall be invested in consideration of the City's amended Investment Policy and City Resolutions 89-167 and 95-108, herein incorporated as Exhibit B.
- Section 2. The City Treasurer shall assume full responsibility for the transactions until delegation of authority is revoked or the one-year period expires.

PASSED AND ADOPTED by the City Council of the City of Sacramento on August 22, 2006, by the following vote:

Investment Report Quarter and Month Ended June 30, 2006

August 22, 2006

AYES:

NOES:

ABSENT:

APPROVED:

Mayor

(SEAL)

ATTEST:

City Clerk

CITY OF SACRAMENTO
Investment Policy

I. INTRODUCTION

The purpose of this document is to state the policies and procedures that enhance opportunities for a prudent and systematic investment process within the City of Sacramento Treasurer's office. The City Treasurer is responsible for investing and reporting upon the surplus funds in the City Treasury in accordance with the authority granted by City Charter Section 73, City Council ordinances and resolutions, California Government Code, the Administration, Investment and Fiscal Management Board of the Sacramento City Employees Retirement System (SCERS), the Ann Land/Bertha Henschel Memorial Fund Commission, the Ethel MacLeod Hart Fund Commission, George H. Clark Scholarship Memorial Fund Trustees, Sacramento Housing and Redevelopment Agency Ordinances and resolutions, and other entities as approved by the City Council.

II. INVESTMENT POLICY

The investment policy of the City of Sacramento is established in the Sacramento City Code and authorizes the City Treasurer to make investments deemed wise and prudent. As it pertains to City investment Pool A and public funds invested with the City of Sacramento, the Treasurer with the approval of City Council determined that the investment would be consistent with California Government Code Sections 53600.5 and 53601 compliant. However, when in the opinion of the City Treasurer deviation from these current guidelines is prudent and in the best interest of the City, the City Treasurer shall seek City Council approval to expand the guidelines of the government code program to make such investments.

- A. Investment program goals and objectives, on a portfolio-by-portfolio basis;
- B. Programs applying recognized portfolio management techniques;
- C. Delegation of investment authority limits for staff, and
- D. Investment Committee strategies approved by the City Treasurer.

III. INVESTMENT PROGRAM GOAL

The primary investment goal of the City Treasurer is to earn a maximum rate of return on investments that follow "Prudent Person" guidelines as outlined in California Civil Code Section 2261, California Government Code Section 53600.3 or other investment

CITY OF SACRAMENTO

Investment Policy

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management portfolio guidelines that are considered standards for the investment of public and trust funds.

IV. OBJECTIVE

A. SCERS

- To earn a rate of return from investments at least equal to the actuarial earnings assumption of the SCERS through the prudent implementation of investment policy, guidelines and approved current investment strategy.

B. CITY POOL A OR OTHER CITY PUBLIC INVESTMENT FUNDS

- To earn a rate of return from investment at least equal to the Local Agency Investment Fund of the State of California or other appropriate index through the prudent implementation of investment policy, guidelines and approved current investment strategy. The allowable investments for purchase without previous City Council approval to purchase and deemed prudent by the City Treasurer are shown as *ATTACHMENT A-1* (Allowable Investment Instruments per State Government Code 53601).

C. SACRAMENTO HOUSING AND REDEVELOPMENT AGENCY (SHRA)

- Pool D
 - For investment of federal funds the primary objective is liquidity and safety. The funds, as identified by SHRA, will be invested in U.S. Government securities and investments. It should be invested prudently in conformance with federal regulations and scheduled to mature to meet the estimated cash needs of SHRA.
 - For non-federal funds, to be in conformance with State investment guidelines for local governmental entities, especially redevelopment agencies. To earn a rate of return from investment at least equal to the Local Agency Investment Fund of the State of California or other appropriate index through the prudent implementation of investment policy, guidelines and approved current investment strategy.
- Other SHRA Pools
 - The primary objective is liquidity and safety. The funds will be invested consistent with State investment guidelines and bond covenants and using prudent investment practices in accordance

CITY OF SACRAMENTO

Investment Policy

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with SHRA's investment guidelines and approved current investment strategy.

D. TRUST FUNDS OR OTHER INVESTMENT FUNDS MANAGED BY THE CITY TREASUER WITH CITY COUNCIL APPROVAL AS OUTLINED IN *ATTACHMENT A-2*.

- To earn a rate of return from investments that maximizes interest income through the prudent implementation of investment policy, guidelines and approved current investment strategy.

V. ADDITIONAL CONSIDERATIONS

A. IMPORTANT FACTORS TO CONSIDER

- Portfolio management shall be conducted in a prudent manner, and
- Reasonable care shall be taken with respect to the preservation of principal of invested capital, and
- The City's investment portfolios shall maximize earnings after consideration that the portfolio is sufficiently liquid to meet all operating requirements.

B. IMPLEMENTATION STRATEGIES AND GUIDELINES

The following strategies should be considered:

- Credit and financial analysis for selection of approved investments and/or issuers;
- Routine reviews of current U.S. economic policy;
- Analysis and interpretation of Federal Reserve policy;
- Interface with Wall Street economists;
- Maintenance and forecast of yield curve patterns;
- Awareness of market conditions and ability to execute orders;
- Routine reviews of investments and funds available to assure maximum return is achieved;
- Routine reports on investment activity consummated and investment results
- Development and maintenance of investment manuals for each investment portfolio managed, and
- Routine reviews of investment policy and strategies at Investment Committee meetings.

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C. RECOGNIZED PORTFOLIO MANAGEMENT TECHNIQUES

- Rate anticipation swaps on the condition that no more than 10% of any investment portfolio may be in such condition at any given time.
- Arbitrage swaps, which take advantage of additional, yield by switching from the same or an equivalent security in order to take advantage of unusual price discrepancies. For the above to be considered as execution of recognized portfolio management techniques, the following requirements regarding the maturity date of the instrument ultimately purchased are as follows:

For securities that mature within 3 years from date of initial action:

The maturity date of the investment ultimately purchased must be within 30 days prior to or after the maturity date of the security initially owned.

For securities that mature longer than 3 years from date of original action:

The maturity date of the investment ultimately purchased must be within 6 months prior to or after the maturity date of the investment security initially owned.

- Sector and/or time spread swaps, which take advantage of the potential for additional yield by restructuring the portfolio when normal relationships are out of line.
- Reverse Repurchase Agreements or Security Loans to enhance investment income of the portfolio.
- Interfund Purchase – Sales are only permitted to maximize the investment income of the affected managed funds, whenever the internal handling costs would be exorbitant or a temporary price distortion would occur in the market place as a result of the restricted marketability of the investment vehicle to be sold. Such transactions shall be made in compliance with the adopted Interfund Investment Transfer Procedures.

D. BOOKKEEPING GAINS (LOSSES)

- Net gain (loss) limits
- Bookkeeping losses for investment portfolio management techniques are permitted so long as the ultimate interest income earned from an alternative investment exceeds the bookkeeping loss. Bookkeeping gains (losses) not to exceed \$10,000 on a single sale are within the authority of the Investment and Operations Manager. Any bookkeeping gains (losses) to be incurred in

CITY OF SACRAMENTO

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excess of \$10,000 in a single sale must first be approved by the Assistant City Treasurer, with a maximum limit on net-booked gains (losses) of \$100,000 per month without further approval of the City Treasurer. The intent of the trading operation is to enhance investment income and maintain a net trading benefit position.

- Net trading benefit position is defined as the additional net investment income that will be earned as a result of the execution of portfolio management techniques. The criteria to measure such benefits will be to calculate the net investment income that would have been earned from an authorized investment security had the portfolio management technique not been executed, and comparing this amount to the net investment income that will be earned as a result of execution of the portfolio management technique.

E. **QUALIFICATION OF BROKER, DEALERS, AND FINANCIAL INSTITUTIONS:**

- Authorized broker/dealers and financial institutions will be selected and evaluated pursuant to the City Treasurer's Broker/Dealer Selection Policy. The procedure considers such issues as services provided, credit characteristics and financial history of the firm, and the evaluation of the "Success/Opportunity Ratio" throughout the period in which the firm is transacting business with the City.

VI. **DELEGATION OF INVESTMENT AUTHORITY**

A. The City Treasurer delegates investment authority to the following:

- Assistant City Treasurer
- Chief Investment Officer
- Investment and Operations Manager
- Investment Officer(s)

B. Investment transactions in excess of trading limits are to be directed and approved by the City Treasurer.

C. Trading limits are established for transactions not covered in Section VI-B, above.

Trading limits authorize investment transactions as follows:

- City Treasurer:
10% of the investment portfolio(s) at any time, with additional authority as justified by the occasion. A report will be made to the appropriate entity when more than 10% of the portfolio is traded at one time.

CITY OF SACRAMENTO

Investment Policy

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- Assistant City Treasurer:
7.5% of the investment portfolio(s) at any time without additional approval of the City Treasurer.
- Chief Investment Officer:
5% of the investment portfolio(s) at any time without additional approval of the City Treasurer or Assistant City Treasurer.
- Investment and Operations Manager:
4% of the investment portfolio(s) at any time without additional approval of the City Treasurer or Assistant City Treasurer.
- Senior Investment Officer:
3% of the investment portfolio(s) without prior approval of the Investment and Operations Manager.
- Investment Officer II:
1-1/2% of the investment portfolio(s) without prior approval of the Sr. Investment Officer.
- Investment Officer I:
May execute a transaction of up to \$5MM in Repo without prior approval of Sr. Investment Officer.
- Trading limit guidelines and definitions:
The transaction limits (except Repo) apply to one side of a trade. Example: a \$2MM security is sold, a \$2MM security may be purchased. This should not be construed to mean that the authority allows \$4MM in purchases.
- Trading limits permit investment staff limited discretion for investment selections that may not have been approved in advance by the City Treasurer or the appropriate regulatory body.
- Transactions falling into the trading limit category should be reported to the City Treasurer within 48 hours and at the next scheduled Investment Committee meeting.
- Trading limits do not authorize over-trading, churning or chaining investment activity.

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VII. INVESTMENT STRATEGIES

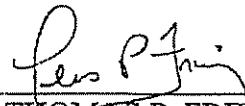
A. An Investment Committee is established and comprised of the following:

- City Treasurer
- Assistant City Treasurer
- Chief Investment Officer
- Investment and Operations Manager
- Investment Officer(s)

The intent of the Investment Committee is to report and review all investment activity and investment strategies. The Investment Committee will meet periodically, as prudent and required.

Investment strategies, which have been approved by the City Treasurer, shall be in force and implemented through the direction of the Assistant City Treasurer. Investment strategies will be reviewed at least quarterly.

Approved:


THOMAS P. FRIERY
City Treasurer

Date: August 22, 2006

City of Sacramento
Tax ID# 94-6000410

City Pool A and Public Fund Investments of the City of Sacramento**Allowable Investment Instruments Per State Government Code Sec 53601** (as of January 1, 2003)¹**Applicable to all local agencies²**

Investment Type	Maximum Maturity ³	Maximum Specified Percentage of Portfolio	Additional Quality Requirements
Local Agency Bonds	5 Years	None	None
U.S. Treasury Obligations	5 Years	None	None
State of California Obligations	5 Years	None	None
CA Local Agency Obligations	5 Years	None	None
U.S. Agencies	5 Years	None	None
Bankers' Acceptances	180 days	40 percent ⁴	None
Commercial Paper -- Select Agencies ⁵	270 days	25 percent of the money ⁶	"A-1/P-1/F-1"; if the agency's issuer has issued long-term debt it must be rated "A" without regard to modifiers ⁷
Commercial Paper--Others Agencies ⁸	270 days	40 percent of the money ⁹	"A-1/P-1/F-1"; if the agency's issuer has issued long-term debt it must be rated "A" without regard to modifiers ⁷
Negotiable Certificates of Deposit	5 Years	30 percent	None
Repurchase Agreements	1 Year	None	None
Securities Repurchase Agreements & Securities Lending Agreements	92 days ¹⁰	20 percent of the base value of the portfolio	None ¹¹
Medium-Term Notes ¹²	5 Years	30 percent	"A" rating
Mutual Funds	N/A	20 percent ¹³	Multiple ¹⁴
Money Market Mutual Funds	N/A	20 percent	Multiple ¹⁵
Collateralized Bank Deposits	5 Years	None	None
Mortgage Pass-Through Securities	5 Years	20 percent	"AA" Rating ¹⁶
Time Deposits	5 Years	None	None
County Pooled Investments Funds	N/A	None	None
Local Agency Investment Fund (LAIF)*	N/A	None	None

*LAIF \$40 million maximum deposit/balance

CITY OF SACRAMENTO
Investment Policy
Section D.

TRUST FUNDS AND OTHER INVESTMENT FUNDS

Ann Land/Bertha Henschel Public Trust Mutual Fund

Ethel Macleod Hart Fund

George H. Clark Memorial Scholarship

Capital Area Development Authority

United Way of Sacramento

The Natomas Basin Conservancy

Sacramento Public Library Authority

American River Flood District

RESOLUTION NO. 88-167
 ADOPTED BY THE SACRAMENTO CITY COUNCIL ON DATE OF

FEB 28 1989

A RESOLUTION AMENDING RESOLUTION NO. 446, ADOPTED
 DECEMBER 17, 1964, RELATING TO THE AUTHORIZATION OF
 THE INVESTMENT OF SURPLUS MONEY IN THE TREASURY OF
 THE CITY OF SACRAMENTO

WHEREAS, Government Code Section 53601 provides that investment of municipal funds cannot be made in certain securities having a term remaining to maturity in excess of five years unless the Legislature has approved such investments as part of an investment package no less than three months prior to the investment; and

WHEREAS, the City Treasurer has recommended that the City Council amend Resolution 446, relating to investment of surplus funds by the City Treasurer, to provide that the Treasurer's authority extend to investments having a term remaining to maturity in excess of five years;

NOW THEREFORE BE IT RESOLVED BY THE COUNCIL OF THE CITY OF SACRAMENTO:

1. Resolution No. 446 is hereby amended to read as follows under item 1: "The City Treasurer is hereby authorized and instructed to invest such portion of any such surplus in such a manner as he deems wise and prudent as long as such investments are legal for cities as set forth in the Government Code of the State of California. This includes those investments with maturities in excess of five years."

ANNE RUDIN

Mayor

ATTEST:

ANNE J. MASON
 ACTING City Clerk

RESOLUTION NO. 95-108

ADOPTED BY THE SACRAMENTO CITY COUNCIL

MAR 14 1995

ON DATE OF _____

RESOLUTION STATING THE CITY COUNCIL'S
PRINCIPLES REGARDING LOCAL INVESTMENT
AUTHORITY

WHEREAS, as the result of the December 1994 Orange County investment problem, legislation has been introduced which may adversely impact the City's investment program, and

WHEREAS, the City Council believes that the City has a sound and prudent investment program, and

WHEREAS, the City Council believes that local control of City finance, including the investment program, should be maintained,

NOW, THEREFORE, BE IT RESOLVED that the City Council hereby adopts the following eight principles regarding local investment authority:

1. The Sacramento City Council has sole authority and responsibility for City investment policies.
2. The City Treasurer, pursuant to authority granted by the City Charter and the City Council, is responsible for the prudent investment of City funds.
3. Full disclosure and prompt reporting of investment policy, strategies, programs and actual investments is required.
4. City officials involved in the investment programs are held to the "prudent person" standard, which requires sufficient expertise, experience and training to make knowledgeable and informed investment decisions.

FOR CITY CLERK USE ONLY

RESOLUTION NO. 95-108
DATE ADOPTED: MAR 14 1995

5. City officials involved in the investment programs have a fiduciary responsibility for the monies managed.
6. Speculative investments are prohibited.
7. Internal controls, reviews and reporting procedures must be maintained to assure adherence to these principles.
8. Investments should be evaluated first to meet the cash flow needs of the City, second for safety of principal, third for liquidity, and lastly for yield.

JOE SERNA, JR.

MAYOR

ATTEST

VALERIE BURROWES

CITY CLERK

FOR CITY CLERK USE ONLY

95-1

RESOLUTION NO. _____

City of Sacramento
Asset Listing
Pool A

City General Pool
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost		Market Value	Accrued Interest	Yield	Dur	S & P Moody
						Cost	Cost					
CASH AND EQUIVALENTS												
CASHB0FA	cashb0fa	B Of A Cash	3.34			2,604,457.02	2,604,457.02	3.34	0.00			
FIDFUND	fifdfund	Fidelity Fund	4.55			4,786.35	4,786.35	4.55	0.00			
LAIFA	laiifa	Local Agency Investment Fund, Pool A	4.70			21,842,097.87	21,842,097.87	4.70	0.00			
MISCCNTREC	msscntrec	Miss Interst Receivable	2.00			223,076.46	223,076.46	2.00	0.00			
SWEET	sweep	Ovencnight Sweep	1.34			1,754,055.89	1,754,055.89	3.34	0.00			
			0.00			26,428,473.59	26,428,473.59	0.00	4.45	0.00		
COMMERCIAL PAPER												
36959QJ31	36959qj31	General Electric Capital Corp	5.02	07-03-06		5,500,000	5,485,428.06	5,498,343.40	0.00	5.02	0.01	A1
36959SG31	36959sg31	General Electric Capital Corp	5.05	07-03-06		6,000,000	5,984,850.00	5,998,192.80	0.00	5.05	0.01	A1
00137FG55	00137fg55	AIG Funding Inc	4.48	07-05-06		5,700,000	5,695,827.92	5,697,482.31	0.00	4.48	0.01	A1
36959IC11	36959ic11	General Electric Capital Corp	5.23	07-12-06		1,400,000	1,397,355.94	1,398,692.82	0.00	5.23	0.03	A1
02635SG10	02635sg10	American International General Finan	5.25	07-18-06		3,100,000	3,091,410.42	3,095,749.28	0.00	5.26	0.05	A1
36959JG16	36959jg16	General Electric Capital Corp	5.03	07-18-06		2,600,000	2,577,840.06	2,596,476.22	0.00	5.04	0.05	A1
89233HGI7	89233hgi7	Toyota Motor Credit Corp	5.20	07-18-06		5,300,000	5,280,095.56	5,292,816.91	0.00	5.21	0.05	A1
89233HH15	89233hh15	Toyota Motor Credit Corp	5.18	08-01-06		11,000,000	10,925,609.44	10,974,947.50	0.00	5.19	0.09	A1
02635SHF7	02635shf7	American General Finance Corp	5.21	08-15-06		5,000,000	4,955,859.72	4,983,052.50	0.00	5.23	0.12	A1
36959JJC8	36959jjc8	General Electric Capital Corp	4.99	09-12-06		11,000,000	10,785,014.17	10,538,783.90	0.00	5.02	0.20	A1
89233HJF2	89233hjf2	Toyota Motor Credit Corp	5.22	09-15-06		5,000,000	4,933,300.00	4,970,889.00	0.00	5.25	0.21	A1
36959JFV6	36959jf6	General Electric Capital Corp	4.66	09-29-06		1,900,000	1,840,973.33	1,886,600.63	0.00	4.69	0.25	A1
36959IK05	36959ik05	General Electric Capital Corp	5.07	10-24-06		6,000,000	6,467,653.50	6,539,032.50	0.00	5.12	0.31	A1
0027A1KX6	0027a1kx6	Abbey Nat'l LLC	5.06	10-31-06		12,900,000	12,593,574.83	12,772,923.39	0.00	5.11	0.33	A1
36959J176	36959j176	General Electric Capital Corp	5.07	11-07-06		11,000,000	10,727,346.67	10,886,216.00	0.00	5.12	0.35	A1
36959JM18	36959jm18	General Electric Capital Corp	5.03	12-01-06		4,600,000	4,457,958.39	4,543,186.78	0.00	5.09	0.41	A1
36959JM59	36959jm59	General Electric Capital Corp	5.08	12-05-06		11,000,000	10,683,346.67	10,859,919.40	0.00	5.15	0.43	A1
36959IMK6	36959imk6	General Electric Capital Corp	5.09	12-19-06		11,000,000	10,664,908.33	10,844,873.60	0.00	5.16	0.46	A1
36959JNG4	36959jng4	General Electric Capital Corp	5.10	01-16-07		3,100,000	2,995,039.17	3,048,097.01	0.00	5.19	0.54	A1
36959JNW9	36959jnw9	General Electric Capital Corp	5.11	01-30-07		1,800,000	1,737,402.50	1,767,381.30	0.00	5.20	0.57	A1
89233HNW0	89233hnw0	Toyota Motor Credit Corp	5.17	01-30-07		4,000,000	3,860,410.00	3,927,514.00	0.00	5.27	0.57	A1
0027A1PDS	0027a1pds	Abbey Nat'l LLC	5.10	02-13-07		6,000,000	5,779,850.00	5,883,508.80	0.00	5.20	0.61	A1
			135,500,000			132,921,054.68	134,404,680.05	0.00	5.11	0.27		
GOVT AGENCY DISCOUNT PAPER												
313589G56	313589g56	Federal Nat'l Mtg Assn Disc Nt	4.81	09-20-06		50,900,000	48,790,819.44	49,425,000.00	0.00	4.87	0.23	AAA
76116EBK5	76116ebk5	Refco Strip	0.00	10-15-06		90,000	58,252.60	88,758.00	0.00	0.00	0.29	AAA
313396AT0	313396at0	Freddie Mac	5.24	01-18-07		20,000,000	19,368,288.89	19,420,000.00	0.00	5.40	0.54	AAA
			70,000,000			68,217,360.93	68,933,758.00	0.00	5.01	0.32		
U.S. GOVERNMENT BONDS												
912828BDF6	912828bdf6	U.S. Treasury Note	2.37	08-15-06		16,200,000	16,152,968.90	16,150,590.00	0.00	4.87	0.13	AAA
912828CU2	912828cu2	U.S. Treasury Note	2.37	08-31-06		2,500,000	2,474,283.85	2,489,350.00	0.00	4.87	0.17	AAA
912828CW8	912828cw8	U.S. Treasury Note	2.50	09-30-06		13,000,000	12,844,375.00	12,916,150.00	0.00	5.22	0.25	AAA
912827TF3	912827tf3	U.S. Treasury Note	3.50	11-15-06		30,000,000	31,164,843.75	29,808,900.00	0.00	3.52	0.37	AAA
912828D16	912828d16	U.S. Treasury Note	3.12	01-31-07		7,500,000	7,389,550.78	7,407,150.00	0.00	3.16	0.56	AAA

EXHIBIT C

City of Sacramento
Asset Listing
Pool A

City General Pool
As of June 30, 2006

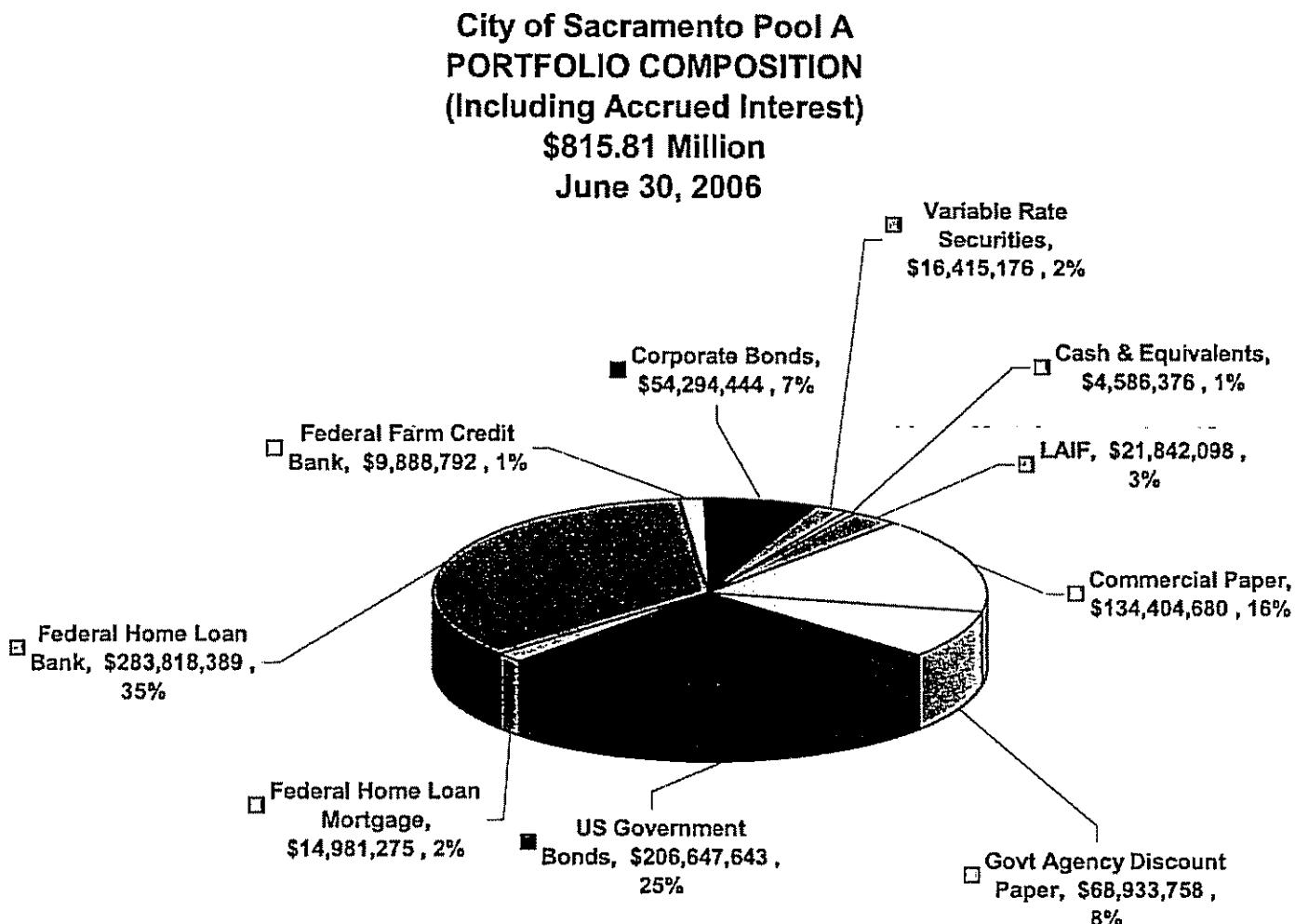
Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Maturity	
912828AC4	912828ac4	U.S. Treasury Note	4.37	05-15-07	3,000,000	3,051,093.75	2,977,031.10	16,762.91	4.41	0.84	AAA	AAA	
912828DW7	912828dw7	U.S. Treasury Note	3.50	05-31-07	5,000,000	4,989,479.00	4,920,700.00	14,822.40	3.56	0.89	AAA	AAA	
912828EB2	912828eb2	U.S. Treasury Note	3.87	07-31-07	3,000,000	2,987,695.31	2,956,650.00	48,491.02	3.93	1.03	AAA	AAA	
912828EF3	912828ef3	U.S. Treasury Note	4.00	08-31-07	8,000,000	7,995,000.00	7,887,200.00	106,956.52	4.06	1.11	AAA	AAA	
912828EP1	912828ep1	U.S. Treasury Note	4.25	11-30-07	25,000,000	24,932,968.75	24,670,000.00	89,993.17	4.31	1.35	AAA	AAA	
912828ER7	912828er7	U.S. Treasury Note	4.37	12-31-07	10,000,000	9,999,218.75	9,880,900.00	1,188.86	4.43	1.43	AAA	AAA	
912828DK3	912828dk3	U.S. Treasury Note	3.37	02-15-08	3,000,000	2,979,843.75	2,915,850.00	38,038.67	3.47	1.54	AAA	AAA	
912828HZ3	912828hz3	U.S. Treasury Note	2.62	05-15-08	15,000,000	15,250,781.25	14,523,200.00	50,288.72	2.75	1.79	AAA	AAA	
912828EC0	912828ec0	U.S. Treasury Note	4.12	08-15-08	8,000,000	8,016,796.88	7,843,440.00	123,977.90	4.21	1.98	AAA	AAA	
912828BK5	912828bk5	U.S. Treasury Note	3.12	09-15-08	15,000,000	14,860,937.50	14,373,000.00	137,567.93	3.26	2.08	AAA	AAA	
912828BM1	912828bm1	U.S. Treasury Note	3.12	10-15-08	10,000,000	9,857,812.50	9,568,000.00	65,744.54	3.27	2.16	AAA	AAA	
912828BQ2	912828bq2	U.S. Treasury Note	3.37	11-15-08	10,000,000	9,937,500.00	9,607,000.00	43,104.02	3.51	2.23	AAA	AAA	
912828B66	912828b66	U.S. Treasury Note	3.37	12-15-08	10,000,000	9,934,375.00	9,596,875.00	14,754.10	3.52	2.32	AAA	AAA	
912828BT6	912828bt6	U.S. Treasury Note	3.87	09-15-10	8,000,000	7,922,656.25	7,633,749.60	90,978.26	4.06	3.78	AAA	AAA	
912828EG1	912828eg1	U.S. Treasury Note	4.25	01-15-11	5,000,000	4,985,546.88	4,827,950.00	98,031.77	4.40	3.99	AAA	AAA	
912828ES5	912828es5	U.S. Treasury Note	4.50	02-28-11	2,500,000	2,467,382.81	2,437,700.00	37,601.90	4.62	4.09	AAA	AAA	
					209,700,000	210,165,110.67		205,191,385.70	1,456,257.12	3.51	1.39		
FEDERAL HOME LOAN BANK	3133XAC54	Federal Home Loan Bank	7,495,250.00		7,500,000	7,490,625.00	108,333.33		3.25	0.06	AAA	AAA	
	3133X14n4	Federal Home Loan Bank	14,198,850.00		14,000,000	13,930,000.00	118,513.89		2.89	0.21	AAA	AAA	
	3133X9357	Federal Home Loan Bank	2.62	09-19-06	5,000,000	4,995,700.00	4,970,312.50	37,187.50	2.64	0.22	AAA	AAA	
	3133X9157	Federal Home Loan Bank	3.20	11-29-06	5,000,000	5,000,000.00	4,954,687.50	14,222.22	3.23	0.40	AAA	AAA	
	3133XCGX5	Federal Home Loan Bank	4.00	12-28-06	10,000,000	9,999,000.00	9,925,000.00	170,000.00	4.03	0.47	AAA	AAA	
	31339yfp5	Federal Home Loan Bank	2.18	12-29-06	10,000,000	9,740,500.00	9,837,500.00	1,211.11	2.22	0.48	AAA	AAA	
	3133XCH89	Federal Home Loan Bank	4.10	01-26-07	5,000,000	4,998,750.00	4,959,375.00	87,125.00	4.13	0.55	AAA	AAA	
	3133MMXG6	Federal Home Loan Bank	5.37	02-15-07	20,000,000	19,981,960.60	19,975,000.00	406,111.11	5.38	0.60	AAA	AAA	
	3133XDGGL9	Federal Home Loan Bank	4.25	04-16-07	40,000,000	39,672,700.00	39,600,000.00	354,166.67	4.29	0.76	AAA	AAA	
	3133MNPQ8	Federal Home Loan Bank	4.87	05-15-07	20,000,000	19,893,440.00	19,887,500.00	124,583.33	4.90	0.84	AAA	AAA	
	3133XDM24	Federal Home Loan Bank	4.50	05-21-07	10,000,000	9,969,600.00	9,969,300.00	50,000.00	4.54	0.86	AAA	AAA	
	3133XBSU0	Federal Home Loan Bank	3.87	06-08-07	52,500,000	52,518,738.45	51,712,500.00	129,973.96	3.93	0.90	AAA	AAA	
	3133Xcrw0	Federal Home Loan Bank	5.25	06-18-07	20,000,000	19,962,800.00	19,950,000.00	43,750.00	5.26	0.93	AAA	AAA	
	3133Xcrw25	Federal Home Loan Bank	5.50	06-21-07	5,000,000	4,998,000.00	4,998,437.50	7,638.89	5.50	0.94	AAA	AAA	
	3133Xamq7	Federal Home Loan Bank	3.70	08-15-07	15,000,000	14,959,500.00	14,709,375.00	209,666.67	3.77	1.07	AAA	AAA	
	3133XCVW0	Federal Home Loan Bank	4.25	08-15-07	5,400,000	5,357,502.00	5,325,750.00	86,700.00	4.31	1.06	AAA	AAA	
	3133XCE25	Federal Home Loan Bank	4.12	10-26-07	5,000,000	4,939,500.00	4,914,062.50	88,802.08	4.20	1.24	AAA	AAA	
	3133XDFQW4	Federal Home Loan Bank	5.00	11-23-07	5,000,000	5,000,000.00	4,962,500.00	26,388.89	5.04	1.32	AAA	AAA	
	3133XCE5K1	Federal Home Loan Bank	4.62	01-18-08	5,000,000	4,994,000.00	4,935,937.50	104,704.86	4.69	1.44	AAA	AAA	
	3133XbfD2	Federal Home Loan Bank	4.50	04-11-08	10,000,000	10,053,125.00	9,834,375.00	100,000.00	4.58	1.67	AAA	AAA	
	3133Xcfh1	Federal Home Loan Bank	3.87	08-22-08	5,000,000	4,910,000.00	4,842,187.50	44,427.98	4.00	1.99	AAA	AAA	
	3133Xcvq3	Federal Home Loan Bank	5.00	02-25-10	5,000,000	5,000,000.00	4,904,687.50	87,500.00	5.10	2.23	AAA	AAA	
	3133Xcqz9	Federal Home Loan Bank	4.37	09-17-10	5,000,000	4,940,000.00	4,800,000.00	63,194.44	4.56	3.74	AAA	AAA	
					284,400,000	283,578,896.05		281,329,187.50	2,489,201.04	4.23	0.91		

EXHIBIT C

**City of Sacramento
Asset Listing
Pool A**

**City General Pool
As of June 30, 2006**

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
FEDERAL HOME LOAN MORTGAGE CORP. (FREDDIE MAC)												
312KX4ED9	3128x4ed9	Federal Home Loan Bank	3.75	03-15-07	15,000,000	14,811,600.00	14,815,650.00	3.80	0.68	AAA	AAA	
					15,000,000	14,811,600.00	14,815,650.00	3.80	0.68			
FEDERAL FARM CREDIT BANK - FRMMT												
31331VMC7	31331vmc7	Federal Farm Cr Blks Cons	5.30	12-28-09	10,000,000	10,000,000.00	9,884,375.00	4,416.67	5.36	3.14	AAA	AAA
					10,000,000	10,000,000.00	9,884,375.00	4,416.67	5.36	3.14		
CORPORATE BONDS												
24422ENL9	24422enl9	John Deere Capital Corp	5.94	07-17-06	3,000,000	2,992,320.00	3,000,330.00	81,180.00	5.94	0.05	A-	A3
36626gm50	36626gm50	General Electric	3.12	11-09-06	5,000,000	4,997,610.00	4,957,650.00	22,569.44	3.15	0.35	AA+	AAA
46625HAM2	46625ham2	J P Morgan Chase & Co	5.35	03-01-07	3,500,000	3,501,785.00	3,492,860.00	62,416.67	5.36	0.64	A+	Aa3
89233PYD2	89233pyd2	Toyota Motor Credit Corp	5.30	05-01-07	5,000,000	5,000,000.00	4,976,350.00	53,736.11	5.33	0.80	AAA	AAA
59018YWD9	59018ywd9	Merrill Lynch & Co	4.25	09-14-07	5,000,000	5,000,000.00	4,925,350.00	63,159.72	4.31	1.14	A+	Aa3
36962EP57	36962ep57	General Electric Capital Corp Min Bc	4.12	03-04-08	7,500,000	7,315,110.00	7,323,225.00	100,546.87	4.22	1.57	AAA	AAA
45974YZW1	45974yzw1	International Lease Fin Min Bc	4.62	06-02-08	2,500,000	2,447,885.00	2,451,900.00	9,314.24	4.72	1.80	AA-	A1
45974VZN1	45974vzn1	International Lease Fin Min Bc	4.37	11-01-09	8,130,000	7,930,571.10	7,740,247.80	75,089.58	4.60	3.02	AA-	A1
89233PYW9	89233pyw9	Toyota Motor Credit Corporation	5.12	01-11-11	5,000,000	5,000,000.00	4,871,650.00	121,718.75	5.26	3.88	AAA	AAA
40429CCX8	40429ccx8	Hsbc Finance Corp	5.25	01-14-11	5,000,000	5,021,500.00	4,883,400.00	121,770.83	5.38	3.88	AA-	Aa3
89233PQX4	89233pxq4	Toyota Motor Credit Corp	5.25	03-24-11	5,000,000	5,000,000.00	4,889,250.00	70,729.17	5.37	4.07	AAA	AAA
					54,630,000	54,206,771.10	53,512,212.80	782,231.39	4.79	2.07		
VARIABLE RATE SECURITIES												
41659EAR4	41659ear4	HIG	4.35	03-15-08	3,612,000	3,587,077.20	3,497,969.16	6,983.20	4.49	1.60	AA-	AA3
61745ETCS	61745etcs	Morgan Stanley	5.07	09-02-08	5,000,000	5,000,000.00	4,945,550.00	20,420.83	5.13	2.00	A+	AA3
3133XCGF5	3133xcgf5	Federal Home Loan Bank	4.50	06-30-10	5,000,000	5,000,000.00	5,047,050.00	625.00	4.46	3.56	AAA	AAA
59018YWLL1	59018ywll1	Merrill Lynch & Co.	8.00	12-14-10	3,000,000	3,000,000.00	2,885,400.00	11,178.08	8.32	3.74	A+	Aa3
					16,612,000	16,587,077.20	16,375,969.16	39,207.12	5.35	2.70		
TOTAL PORTFOLIO					795,932,000	816,916,344.21	810,875,691.80	4,936,938.33	4.33	0.98		



WEIGHTED AVERAGES

Yield To Maturity (YTM)	4.3
Maturity (yrs)	1.1
Coupon (%)	4.27
Duration	1.0

PERFORMANCE COMPARISON

	City Pool A	Comparative Indices:			
		LAIF	MLPFS	90-Day T-Bill	Fed Funds
FY 2006:	3.66%	3.87%	3.50%	4.04%	4.20%
4th Qtr FY 2006	4.20%	4.53%	4.21%	4.69%	4.90%
3rd Qtr FY 2006	3.83%	4.05%	3.77%	4.37%	4.47%
2nd Qtr FY 2006	3.40%	3.63%	3.29%	3.78%	3.95%
1st Qtr FY 2006	3.18%	3.16%	2.77%	3.39%	3.50%
FY 2005	2.54%	2.26%	1.57%	2.25%	2.37%
FY 2004	2.05%	1.53%	0.53%	0.97%	1.00%

, LAIF - Local Agency Investment Fund managed by the State Treasurer; MLPFS - Merrill Lynch invests in short-term money market securities with average maturity of 90 days; 90-Day T-Bill - US Treasury Bills with maturity of 90 days; Fed Funds - the lending rate charged by banks when banks borrow from each other overnight

City of Sacramento

Asset Listing

*Ethel Hart (Fixed)***Mutual Endowment Fund**

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
DIVACC		Dividend Accrual	2.00			1,009.50	1,009.50		2.00	0.00	
MUSCINTRIC		Misc Interest Receivable	2.00			3.57	3.57		2.00	0.00	
POOLA		Pool A Cash	4.49			72,087.58	72,087.58		4.49	0.00	
			0.00		73,100.65	73,100.65	0.00	4.46	0.00		
FEDERAL HOME LOAN BANK											
3133X1BV8	3133x1bv8	Federal Home Loan Bank	4.50	09-16-13	25,000	24,800.78	23,515.62	328.12	4.78	5.95	AAA
					25,000	24,800.78	23,515.62	328.12	4.78	5.95	
FEDERAL HOME LOAN MORTGAGE CORP. (FREDDIE MAC)											
3128X4W72	3128x4w72	Freddie Mac	5.50	03-28-16	50,000	49,805.00	48,882.00	710.42	5.63	7.33	AAA
					50,000	49,805.00	48,882.00	710.42	5.63	7.33	
CORPORATE BONDS											
345402U33	345402ul3	Ford Motor Credit - MTN	7.30	01-23-12	10,000	10,000.00	8,314.80	16.22	8.78	4.22	B+
					10,000	10,000.00	8,314.80	16.22	8.78	4.22	BA2
COMMON STOCK											
88579Y101	mmn	Jm Company			300	22,707.00	24,231.00		2.08	0.00	A
022098103	mo	Altria Group Inc			500	34,957.78	36,715.00		4.36	0.00	A+
060505104	bac	Bank Of America Corp			1,000	44,430.00	48,100.00		4.16	0.00	A-
110122108	bmy	Bristol Myers Squibb Co			2,000	50,900.00	51,720.00		4.33	0.00	A-
17453B101	czn	Citizens Communications Co			3,000	40,838.00	39,150.00		0.00	0.00	B-
d	dom	Dominion Res Va New Com			400	25,656.00	29,916.00		3.69	0.00	D+
dd	dpont	Du Pont E I DuPont de Nemours Com			1,400	58,051.00	58,240.00		3.56	0.00	B
mk	merck	Merck & Co Inc			1,300	39,244.67	47,339.00		4.17	0.00	A
pfc	pffr	Pfizer Inc			1,000	24,000.00	23,470.00		4.09	0.00	A-
69331C108	peg	Pg & E Corp			350	14,248.50	13,748.00		3.36	0.00	B
868733106	surw	Surewest Communications			400	12,961.38	7,728.00		5.18	0.00	B
					11,650	367,996.52	380,377.00	0.00	3.50	0.00	
TOTAL PORTFOLIO											
						96,650	525,702.55	534,195.07	3.97	1.00	

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS												
DIV/ACC	divacc	Dividend Accrual	2.00			1,761.50	1,761.50	2.00	0.00		A	
MISCINTREC	miscintrec	Miss Interst Receivable	2.00			9.16	9.16	2.00	0.00		A+	
POOLA	PoolA	Pool A Cash	4.49			70,135.55	70,135.55	4.49	0.00		A-	
					0.00	71,906.21	71,906.21	0.00	4.43	0.00	A	
COMMON STOCK												
89579Y101	numu	3un Company			500	40,072.00	40,385.00	2.08	0.00		A	
02220PSL03	nie	Altia Group Inc			750	55,252.50	55,072.50	4.36	0.00		A+	
026874107	alg	American Int'l Group Com			1,250	82,822.00	73,812.50	1.12	0.00		A+	
060505104	bac	Bank Of America Corp			1,000	44,280.00	48,100.00	4.16	0.00		A-	
172967101	c	Citigroup Inc			1,000	46,140.00	48,240.00	4.06	0.00		A+	
20030N200	cmcsak	Comcast Corporation			1,600	43,942.06	52,448.00	0.00	0.00		B-	
205887102	cag	Conagra Inc Com			1,500	33,379.52	33,165.00	3.26	0.00		A-	
254687106	dis	Disney (Walt) Com			1,750	46,140.00	52,500.00	0.90	0.00		B	
260543103	dow	Dow Chem Co Com			500	21,530.00	19,515.00	3.43	0.00		B	
262534109	dd	Du Pont E.I. Du Pont de Nemours Com			1,000	45,040.00	41,600.00	3.56	0.00		B	
338032204	fsl	Fisher Scientific Int'l Com New			400	24,567.20	29,220.00	0.00	0.00		B-	
35914P105	flo	Frontier Oil Corp Com			800	25,136.00	25,920.00	0.37	0.00		B	
368710406	dna	Genentech Inc.			600	49,797.00	49,080.00	0.00	0.00		B	
369604103	gc	General Electric Co			1,600	51,358.00	52,736.00	3.03	0.00		A+	
464287192	iyt	Ishares Tr Transp Ave Idx			500	37,679.76	44,280.00	0.55	0.00		B+	
46625H100	jpm	JPMorgan Chase & Co			450	21,010.46	18,900.00	3.24	0.00		B	
589331107	mrk	Merck & Co Inc			1,250	38,833.35	45,537.50	4.17	0.00		A	
596918104	nusq	Microsoft Corp			1,500	39,712.77	34,950.00	1.55	0.00		B+	
61166W101	ntm	Monolithic Com New Com			750	44,212.50	63,142.50	0.95	0.00		C	
620076109	mot	Motorola Inc Com			1,500	33,945.00	30,225.00	0.99	0.00		B+	
631100104	qqqq	Nasdaq 100 Tr Unit Ser 1			500	21,064.10	19,380.00	0.27	0.00		A	
717081103	pfe	Pfizer Inc			1,500	35,995.00	35,205.00	4.09	0.00		A-	
717265102	pid	Phelps Dodge Corp Com			300	28,169.97	24,648.00	1.22	0.00		C	
747525103	qcom	Qualcomm Inc.			750	35,721.15	30,052.50	1.20	0.00		B	
775371107	roh	Rohm & Haas Co			500	25,120.00	25,060.00	2.63	0.00		A	
87612E106	tgt	Target Corp			800	43,421.12	39,096.00	0.98	0.00		A+	
887317105	twx	Time Warner Inc New			1,800	31,450.12	31,140.00	1.16	0.00		B-	
913017109	utx	United Technologies			500	29,055.00	31,710.00	1.67	0.00		A+	
9229903102	wb	Wachovia Corp 2nd New			750	39,187.50	40,560.00	2.96	0.00		A-	
984332106	yaho	Yahoo Inc.			1,000	34,510.00	33,000.00	0.00	0.00		B	
					28,600	1,148,544.09	1,168,680.50	0.00	1.96	0.00		
TOTAL PORTFOLIO												
					28,600	1,220,450.30	1,240,586.71	0.00	2.10	0.00		

City of Sacramento
Asset Listing
Public Trust Mutual Fund (Fixed)
Ann Land/Bertha Henschel
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
DIVACC	divacc	Dividend Accrued	2.00			1,422.00	1,422.00	2.00	0.00		
MISCINTREC	nusentrec	Misc Interest Receivable	2.00			23.04	23.04	2.00	0.00		
POOLA	PoolA	Pool A Cash	4.49			18.81	18.81	4.49	0.00		
					0.00	1,463.85	1,463.85	0.00	2.03	0.00	
FEDERAL HOME LOAN BANK											
3133X1BV8	3133x1bv8	Federal Home Loan Bank	4.50	09-16-13		45,000	44,831.25	42,328.12	590.62	4.78	AAA
						45,000	44,831.25	42,328.12	590.62	4.78	5.95
CORPORATE BONDS											
36962GMS0	36962gem50	General Electric	3.12	11-09-06		250,000	249,812.50	247,882.50	1,128.47	3.15	AAA
590188E53	590188es3	Merrill Lynch & Co Inc	7.00	04-27-08		100,000	100,067.00	102,612.00	1,244.44	6.82	A+
345402U33	345402u33	Ford Motor Credit - MTN	7.30	01-23-12		25,000	25,000.00	20,787.00	40.56	8.78	B+
126117AE0	126117ac0	Cna Financial Corp	7.25	11-15-23		60,000	58,920.60	59,881.80	555.83	7.26	BBB-
						435,000	433,800.10	431,163.30	2,969.31	4.87	2.15
COMMON STOCK											
060505104	bac	Bank Of America Corp	1,000			42,951.48	48,100.00			4.16	0.00
055622104	bp	Bp Amoco Plc - Spons Adr	600			32,107.00	41,766.00			3.15	0.00
16676100	cvx	Chevron Corporation	800			34,772.00	49,648.00			3.35	0.00
210371100	cwg	Constellation Energy Group	600			17,514.07	32,712.00			2.77	0.00
26441C105	duk	Duke Energy Corp Com	3,120			75,012.59	91,634.40			4.36	0.00
30161N101	exc	Exelon Corp	1,000			40,630.00	56,830.00			2.82	0.00
337932107	fe	First Energy Corp	1,000			34,810.00	54,210.00			3.32	0.00
419870100	he	Hawaiian Elec Inds	2,000			39,337.25	55,370.00			4.44	0.00
494550106	kmp	Kinder Morgan Energy Partners Ltd	525			26,212.25	24,129.00			7.05	0.00
69331C108	peg	Pg & E Corp	1,100			38,812.55	45,208.00			3.36	0.00
723484101	pnw	Pinnacle West Cap Corp	1,050			41,979.00	41,905.50			5.01	0.00
69351T106	ppi	Ppl Corp Com	1,500			30,682.50	48,450.00			3.10	0.00
80589MT02	seg	Seana Corp New Com	1,000			32,110.00	38,580.00			4.04	0.00
					15,295	486,930.70	626,992.90	0.00	3.84	0.00	
TOTAL PORTFOLIO											
						495,295	967,025.50	1,101,948.17	3,559.93	4.28	1.07

City of Sacramento

Asset Listing

Public Trust Mutual Fund (Equity)

Ann Land/Bertha Henscheit

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
DIVACC		Dividend Accrual	2.00			3,488.50	3,488.50		2.00	0.00	A
MISCTREC		Misc Interest Receivable	2.00			11.57	11.57		2.00	0.00	B+
POOLA		Pool A Cash	4.49			54,379.14	54,379.14		4.49	0.00	A+
					0.00	57,879.21	57,879.21	0.00	4.34	0.00	
COMMON STOCK											
002824100	abi	Abbott Laboratories Com			1,200	46,845.25	52,332.00		2.52	0.00	A
018522300	ale	Allele Inc Com New			1,200	49,533.96	56,820.00		3.06	0.00	B+
022095103	mo	Altria Group Inc			1,000	56,281.30	73,430.00		4.36	0.00	A+
060505104	bac	Bank Of America Corp			1,000	45,090.75	48,100.00		4.16	0.00	A-
097023105	ba	Bosch Co Com			500	31,530.00	40,955.00		1.47	0.00	A-
110122108	buy	Bristol Myers Squibb Com			2,000	49,670.00	51,720.00		4.33	0.00	A-
143658300	ccl	Carnival Corp Com			1,000	47,330.00	41,740.00		1.92	0.00	A+
166764100	cvsx	Chevron Corporation			1,000	59,852.00	62,060.00		3.35	0.00	B+
172967101	c	Citigroup Inc			1,250	56,275.00	60,300.00		4.06	0.00	A+
194162103	cl	Colgate Palmolive Co Com			700	40,229.00	41,930.00		2.14	0.00	A+
205887102	capg	Conagra Inc Com			2,000	45,239.10	44,220.00		3.26	0.00	A-
234687106	dis	Disney (Walt) Com			1,000	26,676.00	30,000.00		0.90	0.00	B
260543103	dow	Dow Chem Co Com			1,500	65,270.00	58,545.00		3.43	0.00	B
263534109	dd	Du Pont E I Du Pont De Nemours Com			1,500	73,122.35	62,400.00		3.56	0.00	B
369604103	ge	General Electric Co			1,400	36,680.00	46,144.00		3.03	0.00	A+
375558103	gild	Gilcad Sciences Inc			500	29,649.90	29,580.00		0.00	0.00	B-
464287408	ive	Ishares Tr S&P500 Bar Val			300	19,809.00	20,607.00		1.88	0.00	
478160104	jnj	Johnson & Johnson			800	49,690.67	47,936.00		2.50	0.00	A+
494550106	kmp	Kinder Morgan Energy Partners Ltd			1,500	67,375.86	68,940.00		7.05	0.00	
589331107	mk	Merck & Co Inc			3,000	101,289.97	109,290.00		4.17	0.00	A-
594918104	msft	Microsoft Corp			1,000	32,661.65	23,308.00		1.55	0.00	B+
646025106	qjr	New Jersey Res Com			600	26,154.60	28,068.00		3.08	0.00	A
713448108	pep	PepsiCo Inc			500	30,219.30	30,020.00		2.00	0.00	A+
717081103	pfe	Pfizer Inc			2,200	52,448.00	51,634.00		4.09	0.00	A-
742718109	pg	Procter & Gamble Co			700	40,726.00	38,920.00		2.23	0.00	A
775371107	rolh	Rohm & Haas Co			1,000	49,500.00	50,120.00		2.63	0.00	A
80589M102	scg	Scaun Corp New Com			1,000	39,293.50	38,580.00		4.04	0.00	B
832696405	smn	Sunucker J M Co Com New			1,200	54,624.00	53,640.00		2.51	0.00	A
868733106	sws	Sutwest Communications			2,500	60,763.38	48,300.00		5.18	0.00	B
913017109	utk	United Technologies			800	46,464.00	50,736.00		1.67	0.00	A+
929236107	wdfc	WD-40 CO COM			500	16,375.00	16,785.00		2.62	0.00	B+
929903102	wb	Wachovia Corp 2nd New			1,000	51,652.00	54,080.00		2.96	0.00	A-
949746101	wfc	Wells Fargo & Company			1,000	61,711.25	67,080.00		3.34	0.00	A
982526105	wwy	Wrigley Wm Jr Co			812	41,892.50	36,832.32		2.26	0.00	A+
					39,162	1,601,925.29	1,635,144.32	0.00	3.25	0.00	
					39,162	1,659,804.50	1,693,023.53	0.00	3.29	0.00	
											TOTAL PORTFOLIO

CITY FUNDS WITH THIRD PARTY TRUSTEE
SB504 ASSET LISTING
AS OF JUNE 30, 2006

Bond Issue	Account Number	Type	Security Name	Issuer	Average Weighted Yield	Maturity Date	Quantity	Book Value	Market Value	Price Source
1997 COP	84000810	Cash & Short-Term Cash	n/a	n/a	1.41B.544.70	1.41B.544.70	1,410,544.70	1,410,544.70	1,410,544.70	US Bank
	Sub-Total:									
1991 REV	84002590	Cash & Short-Term First American Trans. Money Mkt.	First American Mutual Fund	4.30	n/a	141.50	141.50	141.50	141.50	US Bank
	84002590	Cash & Short-Term First American Trans. Money Mkt.	First American Mutual Fund	4.09	n/a	0.03	0.03	0.03	0.03	US Bank
	84002601	Cash & Short-Term First American Trans. Money Mkt.	First American Mutual Fund		n/a	1,224,927.70	1,224,927.70	1,224,927.70	1,224,927.70	US Bank
	Sub-Total:									
1993 REV	411460	Investment Agmnt.	AG	n/a	1/10/120	9,359,553.70	9,359,553.70	9,359,553.70	9,359,553.70	BNY
	Cash & Short-Term Investment Agmnt.									
	411469	Agreement with ALG	BNY Hamilton Trust Premier Money Fund	4.18	n/a	175.56	175.56	175.56	175.56	BNY
		Agreement with ALG	ALG	n/a	1/10/120	6,403,410.00	6,403,410.00	6,403,410.00	6,403,410.00	BNY
	411470	Cash & Short-Term BNY Hamilton Trust Premier Money Fund	BNY	4.18	n/a	120.30	120.30	120.30	120.30	BNY
	411471	Cash & Short-Term ENY Hamilton Trust Premier Money Fund	ENY	4.18	n/a	885.94	885.94	885.94	885.94	BNY
	411472	Cash & Short-Term ENY Hamilton Trust Premier Money Fund	ENY	4.19	n/a	596.09	596.09	596.09	596.09	BNY
	411474	Cash & Short-Term ENY Hamilton Trust Premier Money Fund	ENY	4.19	n/a	385.08	385.08	385.08	385.08	BNY
	411477	Cash & Short-Term BNY Hamilton Trust Premier Money Fund	BNY	4.18	n/a	275.26	275.26	275.26	275.26	BNY
	411480	Cash & Short-Term BNY Hamilton Trust Premier Money Fund	BNY		n/a	5161				
		<i>Avg. Weighted Days to Maturity:</i>								
						15,765,411.99				
	Sub-Total:									
1995 REV + Gas Tax	84004693	Cash & Short-Term First American Trans. Money Mkt.	First American Mutual Fund	4.09	n/a	1,426,659.83	1,426,659.83	1,426,659.83	1,426,659.83	US Bank
	Sub-Total:									
1995 CFD No. 95-02	84005330	Cash & Short-Term First American Trans. Money Mkt.	First American Mutual Fund	4.13	n/a	171.42				
	84005336	Local Obligation Sacramento Comm. Fac. District	City of Sacramento	6.50	08/01/14	n/a				
		Cash & Short-Term First American Trans. Money Mkt.	First American Mutual Fund	4.42	n/a	64.11				
	84005338	Cash & Short-Term First American Trans. Money Mkt.	First American Mutual Fund	0.00	n/a	22.02				
	84005339	Cash & Short-Term First American Trans. Money Mkt.	First American Mutual Fund	4.09	n/a	6.38				
	84005346	Cash & Short-Term First American Trans. Money Mkt.	First American Mutual Fund		n/a	62,637.76				
		<i>Avg. Weighted Days to Maturity:</i>				81,202.29				
	Sub-Total:									
1997 REV + Arco Arena	85430720	Cash & Short-Term First American Trans. Money Mkt.	First American Mutual Fund	4.03	n/a	2,639.74	2,639.74	2,639.74	2,639.74	US Bank
		Secured Note	King's Arco Arena Ltd PTSP	n/a	n/a	1.00	1.00	1.00	1.00	US Bank
		Secured Note	King's Arco Arena Ltd PTSP	n/a	n/a	1.00	1.00	1.00	1.00	US Bank
	85436722	Other	NBIA Surety Bond	n/a	n/a	3,246,250.00				
		Other	NBIA Surety Bond	n/a	n/a	3,646,250.00				
		<i>Avg. Weighted Days to Maturity:</i>				5,975,141.74				
	Sub-Total:									
1997 N. Natomas CFD No. 97-01	85441544	Government Bonds US Treasury Notes 3.27%	United States Treasury	3.27	08/01/08	82,597.00	82,597.00	82,597.00	82,597.00	US Bank
		Government Bonds US Treasury Notes 3.41%	United States Treasury	3.41	03/01/07	83,947.00	83,947.00	83,947.00	83,947.00	US Bank
		Government Bonds US Treasury Notes 3.57%	United States Treasury	3.56	08/01/07	85,378.00	85,378.00	85,378.00	85,378.00	US Bank
		Government Bonds US Treasury Notes 3.60%	United States Treasury	3.60	03/01/08	86,889.00	86,889.00	86,889.00	86,889.00	US Bank
		Government Bonds US Treasury Notes 3.63%	United States Treasury	3.63	08/01/08	88,462.00	88,462.00	88,462.00	88,462.00	US Bank
		Government Bonds US Treasury Notes 3.67%	United States Treasury	3.67	03/01/09	90,086.00	90,086.00	90,086.00	90,086.00	US Bank
		Government Bonds US Treasury Notes 3.70%	United States Treasury	3.70	08/01/09	5,674,220.00	5,674,220.00	5,674,220.00	5,674,220.00	US Bank
		<i>Avg. Weighted Days to Maturity:</i>				6,691,671.00				
	Sub-Total:									
1999 N. Natomas CFD No. 2	85400771	Cash & Short-Term First American Mutual Fund	First American Mutual Fund	3.19	n/a	10,739.20	10,739.20	10,739.20	10,739.20	US Bank
		Government Bonds Federal Home Loan Bank	Federal Home Loan Bank	n/a	04/15/09	464,100.00	464,100.00	464,100.00	464,100.00	US Bank
	85400780	Cash & Short-Term First American Mutual Fund	First American Mutual Fund	n/a	09/01/23	0.16	0.16	0.16	0.16	US Bank
	85400785	Local Obligations City of Sacramento	City of Sacramento	n/a	n/a	6,737.05	6,737.05	6,737.05	6,737.05	US Bank
		<i>Avg. Weighted Days to Maturity:</i>				6,691,671.00				

CITY FUNDS WITH THIRD PARTY TRUSTEE
SB684 ASSET LISTING
AS OF JUNE 30, 2006

Bond Issue	Account Number	Type	Security Name	Issuer	Average Weighted Yield	Maturity Date	Quantity	Book Value	Market Value	Price	Source	
		Government Bonds	Federal Home Loan Bank - Notes	Federal Home Loan Bank	7.00%	05/15/09	274,000.00	270,000.00	261,646.20	US Bank		
				Avg. Weighted Days to Maturity:				767,417.21	751,517.21			
									730,323.41			
1999 N. Natomas CFD No. 4, Series A	317047	Government Bonds	US Treasury Note 6.500%	United States Treasury	6.22%	02/15/10	1,620,000.00	1,619,403.75	1,682,676.00	BNY		
	317050	Cash & Short-Term	BNY Hamilton TRSRY Premier Money Fund	BNY	4.46	n/a	62.22	62.22	62.22	BNY		
			Avg. Weighted Days to Maturity:					1,620,002.22	1,619,676.97			
									1,692,658.22			
1999 Revenue Sacramento Halt	311163	Cash & Short-Term	BNY Hamilton TRSRY Premier Money Fund	BNY	4.49	n/a	104.45	104.45	104.45	BNY		
	311154	Cash & Short-Term	BNY Hamilton TRSRY Premier Money Fund	BNY	4.10	n/a	368.82	368.82	368.62	BNY		
	317155	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.10	n/a	1,551,344.32	1,551,344.32	1,651,344.32	BNY		
	317156	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.10	n/a	185,807.36	185,807.36	185,807.36	BNY		
	317157	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.10	n/a	1,635,359.70	1,635,359.70	1,635,359.70	BNY		
	317160	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.10	n/a	245,814.15	245,814.15	245,814.15	BNY		
	317159	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.10	n/a	3,166,789.22	3,166,789.22	3,196,789.22	BNY		
	317162	Investment Agmt.	Agreement with West LB	Westdeutsche Landesbank	5.82	n/a	0/10/30	7,563,179.35	7,663,179.35	BNY		
	317164	Investment Agmt.	[Agreement with West LB]	Westdeutsche Landesbank	4.69	n/a	0/10/30	658,789.30	658,789.30	658,789.30	BNY	
	317165	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.10	n/a	1,624,020.65	1,624,020.65	1,624,020.65	BNY		
	317166	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.10	n/a	3,401,549.20	3,401,549.20	3,401,549.20	BNY		
	317167	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.10	n/a	133,501.75	133,501.75	133,501.75	BNY		
	317169	Cash & Short-Term	BNY Hamilton TRSRY Premier Money Fund	BNY	4.19	n/a	259,699.87	259,699.87	259,699.87	BNY		
			Avg. Weighted Days to Maturity:					4,078,903.85	4,078,903.85	4,078,903.85	BNY	
								24,745,129.91	24,745,129.91	24,745,129.91		
1999 N. Natomas CFD No. 04, Series A	411571	Cash & Short-Term	Cash	US Treasury Note 6.125%	4.53	n/a	9.92	9.92	9.92	BNY		
	411574	Government Bonds	US Treasury Note 6.125%	United States Treasury	5.34	0/0/15/20	211,000.00	212,056.00	234,923.76	BNY		
			Avg. Weighted Days to Maturity:					8325	211,000.92	212,054.92		
									234,923.67			
2001 N. Natomas CFD No. 4, Series B	411677	Cash & Short-Term	Cash	US Treasury Note 2.250%	n/a	4.10	n/a	17.64	17.64	17.64	BNY	
	411680	Government Bonds	BNY Hamilton Trsy Premier Money Fund	United States Treasury	2.37	n/a	050,000.00	050,000.00	850,705.63	BNY		
			Avg. Weighted Days to Maturity:					225	32,301.11	32,301.11		
									866,551.25			
2001 GRIB CFD No. 2000-01	411583	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.43	n/a	414.53	414.53	414.53	BNY		
	411588	Cash & Short-Term	Federal Home Loan Bank - Notes	Federal Home Loan Bank	3.23	n/a	04/16/00	1,200,000.00	1,184,056.00	1,128,000.00	BNY	
			BNY Hamilton Trsy Premier Money Fund	BNY	3.91	n/a	73,284.45	73,284.45	73,284.45	BNY		
			Avg. Weighted Days to Maturity:					1005				
									1,200,314.84	1,200,314.84		
2001 Westlake CFD No. 2001-01	411680	Cash & Short-Term	First American Trees, Money Mkt.	Federal Home Loan Bank - Notes	4.10	n/a	13.26	13.26	13.26	US Bank		
	411692	Cash & Short-Term	First American Trees, Money Mkt.	Federal Home Loan Bank - Notes	4.31	n/a	07,624.98	07,624.98	07,624.98	US Bank		
			Government Bonds	Federal Home Loan Bank	4.31	05/15/08	760,000.00	755,800.80	755,800.80	US Bank		
			Avg. Weighted Days to Maturity:					1035				
									847,630.25	847,630.25		

CITY FUNDS WITH THIRD PARTY TRUSTEE
SB964 ASSET LISTING
AS OF JUNE 30, 2006

Bond Issue	Account Number	Type	Security Name	Issuer	Average Weighted Yield	Maturity Date	Quantity	Book Value	Market Value	Price Source
N. National CFD 06-01, Series B	7001620000	Cash & Short-Term	First American Treas. Money Mkt.	First American Mutual Fund	n/a	n/a	14.50	14.50	14.50	US Bank
Small Equipment Lease Financing - (BA #5) - Solid Waste Financing - Phase III	14B0127742	Cash & Short-Term	Bank of America Money Mkt.	Bank of America Money Market	1.60	n/a	14.50	14.50	14.50	B of A
N. National CFD 07-01 Special Tax Bonds Series 2005	7001727000	Cash & Short-Term	First American Treas. Money Mkt.	First American Mutual Fund	4.57	n/a	14.19	14.19	14.19	US Bank
	Sub-Total:		Bank of America Money Mkt.			n/a	14.19	14.19	14.19	
Series 2005 Refunding	4111539	Cash & Short-Term	Cash	n/a	n/a	n/a	3.89	3.89	3.89	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	n/a	620,238.00	526,238.00	526,238.00	BNY
		Government Bonds	US Treasury Notes 3.43%	BNY	n/a	n/a	1,163,338.00	1,163,338.00	1,163,338.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	n/a	58,807.00	58,807.00	58,807.00	BNY
		Government Bonds	US Treasury Notes 3.58%	BNY	n/a	n/a	329,393.00	329,393.00	329,393.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	n/a	539,897.00	539,897.00	539,897.00	BNY
		Government Bonds	US Treasury Notes 3.68%	BNY	n/a	n/a	1,235,305.00	1,235,305.00	1,235,305.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	n/a	47,948.00	47,948.00	47,948.00	BNY
		Government Bonds	US Treasury Notes 3.72%	BNY	n/a	n/a	337,397.00	337,397.00	337,397.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	n/a	303,763.00	303,763.00	303,763.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	n/a	244,065.00	244,065.00	244,065.00	BNY
		Government Bonds	US Treasury Notes 3.75%	BNY	n/a	n/a	688,673.00	688,673.00	688,673.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	n/a	43,321.00	43,321.00	43,321.00	BNY
		Government Bonds	US Treasury Notes 3.76%	BNY	n/a	n/a	348,381.00	348,381.00	348,381.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	n/a	10,784,317.00	10,784,317.00	10,784,317.00	BNY
		Government Bonds	US Treasury Notes 3.81%	BNY	n/a	n/a	46,017,075.00	46,017,075.00	46,017,075.00	BNY
		Cash & Short-Term	Cash	n/a	n/a	n/a	1.27	1.27	1.27	BNY
		Government Bonds	US Treasury Notes 3.43%	BNY	n/a	n/a	241,164.00	241,164.00	241,164.00	BNY
		Government Bonds	US Treasury Notes 3.58%	BNY	n/a	n/a	1,075,301.00	1,075,301.00	1,075,301.00	BNY
		Government Bonds	US Treasury Notes 3.68%	BNY	n/a	n/a	246,342.00	246,342.00	246,342.00	BNY
		Government Bonds	US Treasury Notes 3.72%	BNY	n/a	n/a	1,115,895.00	1,115,895.00	1,115,895.00	BNY
		Government Bonds	US Treasury Notes 3.75%	BNY	n/a	n/a	252,160.00	252,160.00	252,160.00	BNY
		Government Bonds	US Treasury Notes 3.78%	BNY	n/a	n/a	1,161,899.00	1,161,899.00	1,161,899.00	BNY
		Government Bonds	US Treasury Notes 3.81%	BNY	n/a	n/a	269,280.00	269,280.00	269,280.00	BNY
		Government Bonds	US Treasury Notes 3.83%	BNY	n/a	n/a	35,038,200.00	35,038,200.00	35,038,200.00	BNY
		Cash & Short-Term	Cash	n/a	n/a	n/a	105.79	105.79	105.79	BNY
		Government Bonds	US Treasury Notes 3.43%	BNY	n/a	n/a	1.65	1.65	1.65	BNY
		Government Bonds	US Treasury Notes 3.58%	BNY	n/a	n/a	422,378.00	422,378.00	422,378.00	BNY
		Government Bonds	US Treasury Notes 3.68%	BNY	n/a	n/a	175,247.00	175,247.00	175,247.00	BNY
		Government Bonds	US Treasury Notes 3.72%	BNY	n/a	n/a	420,392.00	420,392.00	420,392.00	BNY
		Government Bonds	US Treasury Notes 3.75%	BNY	n/a	n/a	181,922.00	181,922.00	181,922.00	BNY
		Government Bonds	US Treasury Notes 3.78%	BNY	n/a	n/a	185,305.00	185,305.00	185,305.00	BNY
		Government Bonds	US Treasury Notes 3.81%	BNY	n/a	n/a	188,778.00	188,778.00	188,778.00	BNY
		Government Bonds	US Treasury Notes 3.83%	BNY	n/a	n/a	192,348.00	192,348.00	192,348.00	BNY
		Government Bonds	US Treasury Notes 3.85%	BNY	n/a	n/a	193,012.00	193,012.00	193,012.00	BNY
		Government Bonds	US Treasury Notes 3.88%	BNY	n/a	n/a	189,765.00	189,765.00	189,765.00	BNY
		Government Bonds	US Treasury Notes 3.91%	BNY	n/a	n/a	203,621.00	203,621.00	203,621.00	BNY
		Government Bonds	US Treasury Notes 3.93%	BNY	n/a	n/a	207,571.00	207,571.00	207,571.00	BNY
							211,629.00	211,629.00	211,629.00	BNY

CITY FUNDS WITH THIRD PARTY TRUSTEE

AS OF JUNE 30 2006

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GRAND TOTAL:

EXHIBIT F



Securities Lending - Cash Collateral
Client Investment Report

As of: 06/30/06

City of Sacramento Treasurer

EXHIBIT G

Portfolio	USD	Unmatched Positions									
Issuer	Issue Type	Coupon Rate	Money Market Yield	Maturity Date	Days to Reprice/ Maturity	Reprice Date	Rating	SP	Mdy	Book Value	
DANK OF AMERICA LLC	REPO COLL US AGY MBS D	5.30	5.300%	3	07/03/06	07/03/06	NR	NR		48,271,106	
MORGAN STANLEY & COMPANY INC	REPO COLL US AGY MBS D	5.33	5.330%	3	07/03/06	07/03/06	NR	NR		19,003	
SANTANDER U.S DEBT	BINNT 3ML+5 Q	5.40	5.48%	3	07/03/06	07/03/06	A+	Aa3		2,003,601	
CALYON YANKEE	FRCD 3ML+5 Q	4.93	4.981%	3	07/03/06	10/03/07	AA	Aa2		5,057,891	
BNP PARIBAS YANKEE	FRCD 3ML+5 Q	4.93	4.981%	3	07/03/06	10/03/07	AA-	Aa3		5,057,891	
GFLT FF OPEN+17	GFLT FF OPEN+17	5.48	5.403%	3	07/03/06	06/20/08	USD	A+	Aa3	6,080,710	
GFLT 3ML+4 Q	GFLT 3ML+4 Q	5.04	5.040%	5	07/05/06	10/04/07	USD	A	A1	5,061,600	
GFLT 3ML+4 Q	GFLT 3ML+4 Q	5.04	5.040%	5	07/05/06	01/05/09	USD	AAA	Aaa	1,012,180	
GFLT 1ML+8 M	GFLT 1ML+8 M	5.21	5.210%	7	07/07/06	06/05/09	USD	A+	Aa3	3,010,420	
FRCD 1ML FLAT M	FRCD 1ML FLAT M	5.14	5.163%	10	07/10/06	06/09/08	USD	AA-	Aa3	5,014,654	
FRCD 3ML+3 Q	FRCD 3ML+3 Q	5.10	5.119%	10	07/16/06	04/18/08	USD	A	A2	4,040,542	
FRCD 1ML-5.5 M	FRCD 1ML-5.5 M	5.22	5.271%	21	07/21/06	09/21/07	USD	AA-	Aa3	5,004,570	
CFLT 3ML+7 Q	CFLT 3ML+7 Q	5.17	5.170%	25	07/25/06	01/25/08	USD	A+	Aa3	5,048,110	
ABS 1ML+11 M	ABS 1ML+11 M	5.43	5.433%	25	07/25/06	07/25/07	USD	AAA	Aaa	2,378,553	
ABS 1ML+12 M	ABS 1ML+12 M	5.44	5.443%	25	07/25/06	08/27/07	USD	AAA	Aaa	970,346	
ABS 1ML+12 M	ABS 1ML+12 M	5.44	5.443%	25	07/25/06	08/27/07	USD	AAA	Aaa	1,934,946	
ABS 1ML+12 M	ABS 1ML+12 M	5.44	5.443%	25	07/25/06	07/25/07	USD	AAA	Aaa	3,840,037	
ABS 1ML+10 M	ABS 1ML+10 M	5.42	5.423%	25	07/25/06	07/25/08	USD	AAA	Aaa	3,029,065	
ABS 1ML+9 M	ABS 1ML+9 M	5.41	5.413%	25	07/25/06	09/25/07	USD	AAA	Aaa	3,072,603	
ABS 1ML+10 M	ABS 1ML+10 M	5.42	5.423%	25	07/25/06	02/25/08	USD	AAA	Aaa	2,233,405	
ABS 1ML+8 M	ABS 1ML+8 M	5.40	5.403%	25	07/25/06	10/25/07	USD	AAA	Aaa	5,445,540	
ABS 1ML+5 M	ABS 1ML+5 M	5.40	5.403%	25	07/25/06	02/25/08	USD	AAA	Aaa	7,039,353	
ABUS 1ML+8 M	ABUS 1ML+8 M	5.40	5.403%	25	07/25/06	12/26/07	USD	AAA	Aaa	5,906,279	
ABUS 1ML+6 M	ABUS 1ML+6 M	5.38	5.393%	25	07/25/06	03/25/08	USD	AAA	Aaa	4,750,233	
ABUS 1ML+9 M	ABUS 1ML+9 M	5.36	5.350%	25	07/25/06	11/25/08	USD	AAA	Aaa	2,603,572	
ABUS 1ML+5 M	ABUS 1ML+5 M	5.34	5.344%	25	07/25/06	04/25/08	USD	AAA	Aaa	6,056,713	
ABUS 1ML+5 M	ABUS 1ML+5 M	5.37	5.360%	25	07/25/06	12/26/08	USD	AAA	Aaa	4,035,362	
ABUS 1ML+5 M	ABUS 1ML+5 M	5.40	5.400%	25	07/25/06	12/26/08	USD	AAA	Aaa	5,000,750	
CFLT 3ML+12.5 Q	CFLT 3ML+12.5 Q	5.24	5.235%	27	07/27/06	07/27/07	USD	A+	Aa3	2,015,536	
MERRILL LYNCH MTG INVEST 06-HE3 A1	MERRILL LYNCH MTG INVEST 06-HE3 A1	5.17	5.170%	27	07/27/06	10/27/06	USD	A+	P-1	2,018,669	
STRUCTURED ASSET INV LN TR 06-4 A3	STRUCTURED ASSET INV LN TR 06-4 A3	5.360%	5.360%	33	08/02/06	05/02/08	USD	AA-	Aa1	3,025,941	
MORGAN STANLEY XIS 2006-1 AFPT	MORGAN STANLEY XIS 2006-1 AFPT	5.20	5.200%	30	08/07/06	05/06/08	USD	A+	Aa3	5,039,073	
MORGAN STANLEY & CO	MORGAN STANLEY & CO	5.21	5.221%	40	08/09/06	02/09/09	USD	A+	Au3	2,015,536	
HSBC (HOUSEHOLD FINANCE CORP)	HSBC (HOUSEHOLD FINANCE CORP)	5.20	5.216%	55	08/24/07	08/24/07	USD	A	A2	4,022,283	
CITIGROUP INCORPORATED	CITIGROUP INCORPORATED										
NATIONAL CITI BANK INDIA	NATIONAL CITI BANK INDIA										
MORGAN STANLEY & CO	MORGAN STANLEY & CO										
CIT GROUP HOLDINGS INCORPORATED	CIT GROUP HOLDINGS INCORPORATED										



**Securities Lending - Cash Collateral
Client Investment Report**

As of: 06/30/06

City of Sacramento Treasurer

Portfolio	USD	Unmatched Positions									
Issuer		Issue Type	Coupon Rate	Money Market Yield	Days to Reprice/ Maturity Date	Maturity Date	CCY	Ratings	Sp	Moody	Book Value
WORLD SAVINGS BANK FSB		BKNT 3ML+6 Q	5.30	5.296%	69	09/03/06	12/07/07	USD	A+	Aa3	4,014,123
ABBEY NATL TREASURY SERVICES PLC		BKNT 3ML+1 Q	5.51	5.510%	91	09/23/06	05/23/07	USD	A+	P-1	4,001,224
BANK OF AMERICA CORPORATION		CFLT 3ML+1 Q	5.51	5.510%	91	09/23/06	03/23/08	USD	AA-	Aa2	5,001,531
								Totals			104,707,859



**Securities Lending - Cash Collateral
Client Investment Report**

As of: 06/30/06

City of Sacramento Treasurer

Issuer	Portfolio	USD	Matched Positions						Rating	SP	Mdy	Book Value
			Coupon Rate	Money Market Yield	Days to Maturity	Reprice Date	Maturity Date	CCY				
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	1,601,152
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	796,497
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	1,155,401
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	727,147
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	15,290
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	128,580
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	16,317
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	1,020
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	6,027,020
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	5,033
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	62,001
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	2,051,036
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	3,605,250
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	650,697
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	1,021
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	1,249,022
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	392,101
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	65,371
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.080%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	1,447,713
UBS SECURITIES LLC	REPO COLL US AGY MBS D	5.09	5.074%	6	07/06/06	07/06/06	07/06/06	USD	NR	NR	NR	66,780
									Totals			19,857,500



**Securities Lending - Cash Collateral
Client Investment Report**

As of: 06/30/06

City of Sacramento ERS

Portfolio

USD

Unmatched Positions

Issuer	Issue Type	Money Market Yield	Maturity Date	Days to Reprice/Maturity	Rerprice Date	Maturity Date	Rating	SP	GCY	Book Value
MORGAN STANLEY & COMPANY INC	REPO COLL US AGY MBS D	5.33	5.330%	3	07/03/06	07/03/06	USD	NR	NR	\$8,070,709
US BANK NA	BKNT 3ML+3 Q	5.02	5.051%	3	07/03/06	10/01/07	USD	AA+	Aa1	4,012,043
GENERAL ELECTRIC CAPITAL CORP	CFLT 3ML+6 Q	5.05	5.050%	3	07/03/06	01/03/08	USD	AAA	Aaa	1,771,848
SANTANDER U.S. DEBT	BKNT 3ML+6 Q	5.48	5.084%	3	07/03/06	09/19/08	USD	A+	Aa3	2,003,601
CREDIT SUISSE (USA) INC	CFLT FF OPEN+17 D	5.48	5.083%	3	07/03/06	06/05/09	USD	A+	Aa3	2,006,928
CALYON YANKEE	FRCD 3ML+7.25 M	5.06	5.129%	5	07/05/06	07/05/06	USD	A+	P-1	1,003,644
COMMONWEALTH BANK OF AUSTRALIA	BKNT 1ML+4 M	5.18	5.085%	10	07/10/06	06/08/09	USD	AA-	Aa3	2,006,625
INC SEC LIFE INSURANCE FUND	CFLT 3ML+8 Q	5.15	5.148%	14	07/14/06	01/14/08	USD	AA	Aa3	1,011,155
HARTFORD LIFE FUNDING	CFLT 3ML+4 Q	5.11	5.119%	17	07/17/06	07/13/07	USD	AA-	Aa3	1,010,325
ROYAL BANK OF SCOTLAND PLC	BKNT 3ML+5 Q	5.12	5.125%	21	07/21/06	07/21/08	USD	AA	Aa1	2,020,214
DEUTSCHE BANK AG YANKEE	FRCD 3ML FLAT Q	5.09	5.030%	24	07/24/06	01/22/08	USD	AA-	Aa3	2,019,229
STRUCTURED ASSET INV LN TR 05-HC313	ABS 1ML+12 M	5.44	5.413%	25	07/25/06	09/27/07	USD	AAA	Aaa	733,760
BEAR STEARNS ABS I TRUST 05-HE10 A1	ABS 1ML+12 M	5.44	5.443%	25	07/25/06	11/25/07	USD	AAA	Aaa	1,263,944
AHS 1ML+11 M	5.43	5.433%	25	07/25/06	08/27/07	USD	AAA	Aaa	1,112,478	
ABS 1ML+8 M	5.40	5.403%	25	07/25/06	11/26/07	USD	AAA	Aaa	1,346,515	
ABS 1ML+10 M	5.42	5.423%	25	07/25/06	02/25/08	USD	AAA	Aaa	1,531,626	
ABS 1ML+9 M	5.41	5.413%	25	07/25/06	09/25/07	USD	AAA	Aaa	1,549,043	
ABS 1ML+0 M	5.40	5.403%	25	07/25/06	09/25/07	USD	AAA	Aaa	1,495,559	
ABS 1ML+6 M	5.38	5.303%	25	07/25/06	03/25/08	USD	AAA	Aaa	1,900,083	
ABS 1ML+9 M	5.30	5.304%	25	07/25/06	11/25/08	USD	AAA	Aaa	1,001,346	
ABS 1ML+5 M	5.37	5.368%	25	07/25/06	12/26/08	USD	AAA	Aaa	2,001,751	
NEW CENTURY HOME EQUITY LN 05-C A2	CFLT 3ML+12.5 Q	5.24	5.235%	27	07/27/06	07/27/07	USD	A+	Aa3	1,009,452
ACE SECURITIES CORP 2006-OPT1 A2A	CFLT 3ML+10 Q	5.23	5.226%	31	07/31/06	07/29/08	USD	A+	Aa3	2,522,135
MERRILL LYNCH MTG INVEST 06-HE3 A2	CFLT 3ML+11 Q	5.28	5.276%	40	08/05/06	02/09/09	USD	A+	Aa3	1,007,760
STRUCTURED ASSET INV LN TR 06-4 A3	BKNT 3ML+4 Q	5.21	5.210%	47	08/16/06	11/16/07	USD	A	A2	2,013,314
MORGAN STANLEY & CO	CFLT 3ML+7 Q	5.20	5.278%	55	08/24/06	08/24/07	USD	A	A2	2,011,141
GOLDMAN SACHS GROUP	CFLT 3ML+10 Q	5.44	5.441%	80	09/18/06	06/16/08	USD	A+	Aa3	1,503,400
MORGAN STANLEY & CO	BKNT 3ML+11 Q	5.50	5.504%	91	09/19/06	06/19/09	USD	A	A1	2,003,363
WASHINGTON MUTUAL BANK	CFLT 3ML+9 Q	5.48	5.400%	99	09/27/06	12/27/07	USD	A+	A1	2,001,210
CIT GROUP HOLDINGS INCORPORATED	CFLT 3ML FLAT Q									71,944,481
MERRILL LYNCH & CO										Totals
HSBC (HOUSEHOLD FINANCE CORP)										
AMERICAN HONDA FINANCE CORPORATION										

EXHIBIT G

CITY OF SACRAMENTO
LISTING OF NON-CITY FUNDS
AS OF JUNE 30, 2006

	<u>Operating Cash Balance</u>
ANN LAND/BERTHA HENSCHEL TRUST	\$ 59,651
CONVENTION BUREAU	591,589
ETHEL MACLEOD HART TRUST	473,533
GEORGE CLARK SCHOLARSHIP FUND	16,118
SACRAMENTO PUBLIC LIBRARY AUTHORITY	34,731
MOUNTAIN VALLEY LIBRARY	426,720
SCERS TRUST	<u>20,456,782</u>
	 <u>\$ 22,059,125</u>

City of Sacramento
Asset Listing
Pool D

SHRA Local Money
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost		Market Value		Accrued Interest	Yield	Dur	S & P Moody
						Cost	Value	Interest	Interest				
LA1FD	laif5	Local Agency Investment Fund, Pool D	4.70			35,856,073.98	35,856,073.98			4.70	0.00		PI
MISCTREC	misutrec	Misc Interest Receivable	2.00			417,401.35	417,401.35			2.00	0.00		AAA
NATTSY	natty	Nations Treasury Fund	4.43			4,141.56	4,141.56			4.43	0.00		AAA
						36,277,616.89	36,277,616.89			4.67	0.00		AAA
COMMERCIAL PAPER													
00137FG55	00137fg55	AIG Funding Inc	4.48	07-05-06	5,745,000	5,631,210.26	5,742,462.43			4.48	0.01	A1	PI
02633Bsg50	02633bsg50	American General Finance Corp.	5.26	07-05-06	1,200,000	1,198,440.00	1,199,463.96			5.26	0.01	A1	P1
02633SG50	02633sg50	General Electric Capital Corp	4.49	07-05-06	3,000,000	2,921,425.00	2,998,674.90			4.49	0.01	A1	P1
36959JG56	36959jg56	General Electric Capital Corp	4.51	08-04-06	3,000,000	2,909,800.00	2,992,490.40			4.52	0.09	A1	P1
36959jh48	36959jh48	General Electric Capital Corp	4.66	09-29-06	200,000	193,786.67	198,589.54			4.69	0.25	A1	P1
36959jjy6	36959jjy6	General Electric Capital Corp	4.83	10-31-06	6,300,000	6,089,675.75	6,237,939.33			4.88	0.33	A1	P1
89233HCK1	89233hck1	Toyota Motor Credit Corp	4.84	11-20-06	2,000,000	1,910,357.78	1,977,169.00			4.90	0.38	A1	P1
36959JL15	36959jl15	General Electric Capital Corp	5.08	01-10-07	4,600,000	4,444,213.33	4,525,665.84			5.16	0.52	A1	P1
89233Jmab8	89233jmab8	Toyota Motor Credit Corp			26,045,000	25,328,908.79	25,872,455.40			4.77	0.22		
GOVT AGENCY DISCOUNT PAPER													
313396AT0	313396at0	Freddie Mac	5.24	01-18-07	5,000,000	4,842,072.22	4,842,072.22			5.40	0.54	AAA	AAA
						5,000,000	4,842,072.22			5.40	0.54		
U.S. GOVERNMENT BONDS													
912828CQ1	912828cq1	U.S. Treasury Note	2.75	07-31-06	1,000,000	1,005,468.75	998,400.00			11,470.99	2.75	0.09	AAA
912828DF6	912828df6	U.S. Treasury Note	2.37	08-15-06	1,500,000	1,498,476.56	1,495,425.00			13,383.98	2.38	0.13	AAA
912828CU2	912828cu2	U.S. Treasury Note	2.37	08-31-06	2,500,000	2,497,851.56	2,499,350.00			19,845.45	2.39	0.17	AAA
912827T3	912827t3	U.S. Treasury Note	3.50	11-15-06	6,000,000	5,950,112.50	5,961,780.00			26,820.65	3.52	0.37	AAA
912828Df4	912828df4	U.S. Treasury Note	3.00	12-31-06	7,000,000	6,897,187.50	6,921,530.00			57,65	3.03	0.49	AAA
912828dj6	912828dj6	U.S. Treasury Note	3.12	01-31-07	7,000,000	6,905,117.19	6,913,340.00			91,246.55	3.16	0.56	AAA
912828dn7	912828dn7	U.S. Treasury Note	3.37	02-28-07	8,000,000	7,900,937.50	7,900,960.00			90,244.57	3.42	0.64	AAA
912828Ac4	912828ac4	U.S. Treasury Note	4.37	05-15-07	8,000,000	7,998,125.00	7,998,749.60			44,701.09	4.41	0.84	AAA
912828Re2	912828re2	U.S. Treasury Note	3.87	07-31-07	2,000,000	1,991,796.88	1,971,100.00			32,327.35	3.93	1.03	AAA
912828cf3	912828cf3	U.S. Treasury Note	4.00	08-31-07	6,000,000	5,937,812.50	5,915,400.00			80,217.39	4.06	1.11	AAA
912828Ek2	912828ek2	U.S. Treasury Note	4.25	10-31-07	2,000,000	1,997,656.25	1,975,080.00			14,320.65	4.30	1.27	AAA
912828Ep1	912828ep1	U.S. Treasury Note	4.25	11-30-07	18,000,000	17,946,875.00	17,762,400.00			64,795.08	4.31	1.35	AAA
912828at7	912828at7	U.S. Treasury Note	3.00	02-15-08	10,000,000	9,709,375.00	9,662,100.00			11,210.18	3.10	1.54	AAA
912828dt4	912828dt4	U.S. Treasury Note	3.75	03-15-08	6,000,000	5,908,125.00	5,848,380.00			28,736.41	3.85	1.77	AAA
912828cc0	912828cc0	U.S. Treasury Note	4.12	08-15-08	9,000,000	8,938,125.00	8,823,870.00			139,475.14	4.21	1.98	AAA
912828el0	912828el0	U.S. Treasury Note	4.37	11-15-08	9,000,000	8,992,968.75	8,846,910.00			50,288.72	4.45	2.21	AAA
912828bt6	912828bt6	U.S. Treasury Note	3.37	12-15-08	2,000,000	1,941,562.50	1,919,375.00			2,950.82	3.52	2.32	AAA
912828db3	912828db3	U.S. Treasury Note	3.50	11-15-09	3,000,000	2,852,859.38	2,851,530.00			3,68	3.11	AAA	AAA
912828ex4	912828ex4	U.S. Treasury Note	4.50	02-28-11	2,500,000	2,467,382.81	2,467,700.00			4,62	4.09	AAA	AAA
						110,500,000	109,036,015.63			108,632,479.60	3.80		

Total portfolio includes investments from Pools M, N, Q, R, S & T.

3

City of Sacramento
Asset Listing
Pool D

SHRA Local Money
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
											Moody	
FEDERAL HOME LOAN BANK												
3133X14N4	3133x14n4	Federal Home Loan Bank	2.87	09-15-06	5,000,000	5,114,800.00	4,975,000.00	42,326.39	2.89	0.21	AAA	AAA
3133X9UQ3	3133x9ug3	Federal Home Loan Bank	3.12	09-15-06	5,000,000	4,980,000.00	4,976,562.50	46,006.94	3.14	0.21	AAA	AAA
3133X93S7	3133x93s7	Federal Home Loan Bank	2.62	09-19-06	5,000,000	4,995,700.00	4,970,312.50	37,187.50	2.64	0.22	AAA	AAA
3133M4TUR9	3133m4t9	Federal Home Loan Bank	4.12	11-15-06	5,000,000	5,062,300.00	4,976,562.50	26,354.17	4.14	0.37	AAA	AAA
3133MMXX6	3133numxx6	Federal Home Loan Bank	5.37	02-15-07	5,000,000	4,935,490.15	4,933,750.00	101,527.78	5.38	0.60	AAA	AAA
3133XDGL9	3133xdgl9	Federal Home Loan Bank	4.25	04-16-07	7,000,000	6,939,680.00	6,930,000.00	61,979.17	4.29	0.76	AAA	AAA
3133MNPQ8	3133mnpq8	Federal Home Loan Bank	4.87	03-15-07	5,000,000	4,973,360.00	4,971,875.00	31,145.83	4.90	0.84	AAA	AAA
3133XUDM24	3133xdm24	Federal Home Loan Bank	4.50	05-21-07	5,000,000	4,984,800.00	4,934,687.50	25,000.00	4.54	0.86	AAA	AAA
3133XBSDL0	3133xbau0	Federal Home Loan Bank	3.87	06-08-07	9,500,000	9,520,187.84	9,357,500.00	23,519.10	3.93	0.90	AAA	AAA
3133XFWQ5	3133xfwq5	Federal Home Loan Bank	5.25	06-18-07	5,000,000	4,990,700.00	4,987,500.00	10,937.50	5.26	0.93	AAA	AAA
3133XFB5	3133xfzb5	Federal Home Loan Bank	5.50	06-21-07	2,000,000	1,999,200.00	1,999,375.00	3,055.56	5.50	0.94	AAA	AAA
3133X82V3	3133x82v3	Federal Home Loan Bank	3.37	09-14-07	3,000,000	2,955,810.00	2,928,750.00	30,093.75	3.46	1.15	AAA	AAA
3133XCE25	3133xce25	Federal Home Loan Bank	4.12	10-26-07	2,000,000	1,975,860.00	1,955,625.00	35,520.83	4.20	1.24	AAA	AAA
3133XESK1	3133xesk1	Federal Home Loan Bank	4.62	01-18-08	2,000,000	1,997,600.00	1,974,375.00	41,881.94	4.69	1.44	AAA	AAA
3133XBD2	3133xbd2	Federal Home Loan Bank	4.50	04-11-08	3,000,000	3,015,937.50	2,950,312.50	30,000.00	4.58	1.67	AAA	AAA
3133XLXG6	3133xlxc6	Federal Home Loan Bank	3.62	11-14-08	2,000,000	1,956,434.00	1,920,000.00	9,465.28	3.78	2.22	AAA	AAA
3133X4ZC8	3133x4zc8	Federal Home Loan Bank	3.00	04-15-09	3,000,000	2,824,560.00	2,820,000.00	19,000.00	3.19	2.61	AAA	AAA
					73,500,000	73,282,259.49	72,652,187.50	575,001.74	4.11	0.85		
FEDERAL HOME LOAN MORTGAGE CORP. (FREDDIE MAC)												
3128X4HDZ2	3128x4hdz2	Freddie Mac	4.87	08-24-10	2,000,000	2,000,000	2,000,000.00	1,950,880.00	34,395.83	5.00	3.64	AAA
CORPORATE BONDS												
89233PYD2	89233pyd2	Toyota Motor Credit Corp	5.30	05-01-07	3,000,000	3,000,000.00	2,985,810.00	32,241.67	5.33	0.80	AAA	AAA
59018YWD9	59018ywd9	Merrill Lynch & Co	4.25	09-14-07	2,500,000	2,500,000.00	2,462,675.00	31,579.86	4.31	1.14	A+	A+
89233PWF9	89233pwf9	Toyota Motor Credit Corporation	5.12	01-11-11	2,000,000	2,000,000.00	1,948,660.00	48,687.50	5.26	3.88	AAA	AAA
89233PXQ4	89233pxq4	Toyota Motor Credit Corp	5.25	03-24-11	3,000,000	3,000,000.00	2,933,550.00	42,437.50	5.37	4.07	AAA	AAA
					10,500,000	10,500,000	10,330,695.00	154,946.53	5.08	2.39		
TREASURY BILLS												
912795XP1	912795xp1	U. S. Treasury Bill	4.48	08-03-06	8,000,000	7,821,437.78	7,968,749.60	0.00	4.50	0.09	AAA	AAA
VARIABLE RATE SECURITIES												
61745ETC5	61745etc5	Morgan Stanley	5.07	09-02-08	3,000,000	3,000,000.00	2,967,330.00	12,252.50	5.13	2.00	A+	A+
89233PTQ9	89233ptq9	Toyota Motor Credit Corp	4.69	10-27-08	5,000,000	5,000,000.00	4,841,250.00	2,567.67	4.84	2.15	AAA	AAA
3133XC65	3133xc65	Federal Home Loan Bank	4.50	06-30-10	2,000,000	2,000,000.00	2,018,820.00	230.00	4.46	3.56	AAA	AAA
					10,000,000	10,000,000.00	9,827,400.00	15,070.17	4.85	2.40		
					245,545,000	279,413,350.80	278,367,464.00	1,654,529.17	4.22	0.97		
TOTAL PORTFOLIO												
												Total portfolio includes investments from Pools M, N, Q, R, S & T.

EXHIBIT 1

City of Sacramento
Assct Listing

Pool J

SHRA 1999 TAB
As of June 30, 2006

Custip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS												
POOL A	PoolA	Pool A Cash	4.49			0.00	7,156,513.82	7,156,513.82	4.49	0.00		
TOTAL PORTFOLIO						0.00	7,156,513.82	7,156,513.82	0.00	4.49	0.00	

City of Sacramento
Asset Listing
Pool K

SHRA 1998 Bonds
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Mandy
CASH AND EQUIVALENTS												
MISCONTREC		Misc Interest Receivable	2.00			259.30	259.30		2.00	0.00		
NATTSY		Nations' Treasury Fund	4.43			70,701.51	70,701.51		4.43	0.00		
TOTAL PORTFOLIO												
			0.00			70,960.81	70,960.81	0.00	4.42	0.00		

City of Sacramento
Asset Listing
Pool L

SHRA 2002 Revenue Bonds
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS POOLA	PoolA	Pool A Cash	4.49			30,421,582.69	30,421,582.69		4.49	0.00	
TOTAL PORTFOLIO						0.00	30,421,582.69	30,421,582.69	0.00	4.49	0.00

City of Sacramento
Asset Listing

Pool M
SHRA 2003 TAB, Series A
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS POOLD	Pool D Cash		4.58			0.00	2,616,527.79	2,616,527.79		4.58	0.00
						0.00	2,616,527.79	2,616,527.79	0.00	4.58	0.00
TOTAL PORTFOLIO						0.00	2,616,527.79	2,616,527.79	0.00	4.58	0.00

City of Sacramento
Asset Listing

SHRA 2003 TAB, Series C

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS POOLD	Pool D Cash		4.58		0.00	6,985,648.21	6,985,648.21		4.58	0.00		
TOTAL PORTFOLIO					0.00	6,985,648.21	6,985,648.21	0.00	4.58	0.00		

City of Sacramento
Asset Listing

Pool Q

SHRA 2005 Taxable Bond Proceeds
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
POOLD	Pool D Cash		4.58			43,211,896.88	43,211,896.88		4.58	0.00	
TOTAL PORTFOLIO						0.00	43,211,896.88	43,211,896.88	0.00	4.58	0.00

City of Sacramento
Asset Listing
Pool R

SHRA 2005 Tax-Exempt Bond Proceeds
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS												
POOLD	PoolID	Pool D Cash	4.58			84,221,734.62	84,221,734.62	0.00	4.58	0.00		
		TOTAL PORTFOLIO				84,221,734.62	84,221,734.62	0.00	4.58	0.00		

City of Sacramento
Asset Listing
Pool S

SHTA 2006 TABs, Series A (Tax-Exempt)
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur.	S & P	Moody
CASH AND EQUIVALENTS POOL D	Pool D Cash		4.58		0.00	5,395,075.21	5,395,075.21		4.58	0.00		
TOTAL PORTFOLIO					0.00	5,395,075.21	5,395,075.21	0.00	4.58	0.00		

Funds in this portfolio are invested in Pool D

City of Sacramento
Asset Listing
Pool T

SHRA 2006 TABS, Series B (Taxable)

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moudy
CASH AND EQUIVALENTS POOLD	Pool D Cash		4.58			3,613,690.29	3,613,690.29		4.58	0.00		
					0.00	3,613,690.29	3,613,690.29	0.00	4.58	0.00		
TOTAL PORTFOLIO					0.00	3,613,690.29	3,613,690.29	0.00	4.58	0.00		

City of Sacramento
Asset Listing
Pool U

SHRA 2006 Revenue Bonds - Taxable

As of June 30, 2006

Crisip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS POOLD	PoolD	Pool D Cash	4.58			16,492,914.39	16,492,914.39	0.00	4.58	0.00		
TOTAL PORTFOLIO						0.00	16,492,914.39	16,492,914.39	0.00	4.58	0.00	

City of Sacramento
Asset Listing
Pool V

SJRA 2006 Revenue Bonds - Tax Exempt
As of June 30, 2006

Custip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS POOL D	Pool D Cash		4.58			9,077,418.26	9,077,418.26		4.58	0.00		
			0.00			9,077,418.26	9,077,418.26	0.00	4.58	0.00		
TOTAL PORTFOLIO						9,077,418.26	9,077,418.26	0.00	4.58	0.00		

SHIRA FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS OF JUNE 30, 2006

Bond Issue	Account Number	Type	Security Name	Issuer	Maturity Date	Quantity	Book Value	Market Value	Source	Price
2000 TABS, Series A & B	95457360	Cash & Short-Term Mkt.	First American Treas. Money Fund	n/a		364.39	364.39	304.30 US Bank		<u>304.30</u>
		Sub-Total:				<u>364.39</u>	<u>364.39</u>			
1993 TABS, Series A & B	94003690	Cash & Short-Term Mkt.	First American Treas. Money Fund	n/a		413.15	413.15	413.15 US Bank		<u>413.15</u>
	94003692	Cash & Short-Term Mkt.	First American Treas. Money Fund	n/a		1.56	1.56	1.56 US Bank		<u>1.56</u>
	94003693	Cash & Short-Term Mkt.	First American Treas. Money Fund	n/a		321.80	321.80	321.80 US Bank		<u>321.80</u>
		Sub-Total:				<u>736.51</u>	<u>736.51</u>			
1998 TABS, Series A, B & C	95450520	Cash & Short-Term Mkt.	First American Treas. Money Fund	n/a		1,066.79	1,066.79	1,066.79 US Bank		<u>1,066.79</u>
	95450521	Cash & Short-Term Mkt.	First American Treas. Money Fund	n/a		0.32	0.32	0.32 US Bank		<u>0.32</u>
	95450530	Cash & Short-Term Cash	n/a	n/a		240.34	240.34	240.34 US Bank		<u>240.34</u>
		Cash & Short-Term Mkt.	First American Treas. Money Fund	n/a		262.88	262.88	262.88 US Bank		<u>262.88</u>
	95450540	Cash & Short-Term Mkt.	First American Treas. Money Fund	n/a		634.59	634.59	634.59 US Bank		<u>634.59</u>
	95450543	Cash & Short-Term Mkt.	First American Treas. Money Fund	n/a		1,050.03	1,050.03	1,050.03 US Bank		<u>1,050.03</u>
		Sub-Total:				<u>4,054.95</u>	<u>4,054.95</u>			
1999 CIRB	94412370	Cash & Short-Term Government Bonds	Cash US Treasury Strip	n/a	10/15/06	5.00	5.00	5.00 US Bank		<u>5.00</u>
	94412371	Cash & Short-Term Government Bonds	Cash	n/a		20.32	20.32	20.32 US Bank		<u>20.32</u>
		Government Bonds	US Treasury SLG	United States Treasury	11/01/06	355,524.00	355,524.00	355,524.00 US Bank		<u>355,524.00</u>
		Government Bonds	US Treasury SLG	United States Treasury	11/01/06	212,169.00	212,169.00	212,169.00 US Bank		<u>212,169.00</u>
		Government Bonds	US Treasury SLG	United States Treasury	11/01/06	11,146.00	11,146.00	11,146.00 US Bank		<u>11,146.00</u>
			Avg Weighted Days to Maturity:		11.3					
						<u>765,549.32</u>	<u>765,549.32</u>			
		Sub-Total:				<u>244,097.89</u>	<u>244,097.89</u>			
99 Redevelop. Project	317043	Cash & Short-Term Money Fund	BNY Hamilton Trsy Premier	BNY	n/a	31.01	31.01	31.01 Bnk of NY		<u>31.01</u>
	317067	Cash & Short-Term Money Fund	BNY Hamilton Trsy Premier	BNY	n/a	0.31	0.31	0.31 Bnk of NY		<u>0.31</u>
		Sub-Total:				<u>31.32</u>	<u>31.32</u>			

EXHIBIT 1-2

SHRA FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS OF JUNE 30, 2006

Bond Issue	Account Number	Type	Security Name	Issuer	Maturity Date	Quantity	Book Value	Market Value	Price Source
2005 TABS, Series A & B	791767000	Cash & Short-Term	First American Treas.	First American Mutual Fund	n/a	412.38	412.38	412.38	US Bank
	791767006	Cash & Short-Term	Insurance	n/a	n/a	1.00	1.00	1.00	US Bank
	791767007	Cash & Short-Term	Insurance	n/a	n/a	1.00	1.00	1.00	US Bank
Sub-Total:						414.38	414.38	414.38	
2006 TABS, Series A & B	792959000	Cash & Short-Term	First American Treas.	First American Mutual Fund	n/a	51.48	51.48	51.48	US Bank
	792959008	Cash & Short-Term	First American Treas. money fund	First American Mutual Fund	n/a	34,230.90	34,230.90	34,230.90	US Bank
Sub-Total:						34,282.44	34,282.44	34,282.44	
GRAND TOTAL:						805,433.31	804,781.88	799,775.31	

City of Sacramento
Asset Listing
Fixed Bond
SCERS

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost		Market Value	Accrued Interest	Yield	Dur	S & P	Moody
						Cost	Value						
CASH AND EQUIVALENTS													
MISCONTREC	miscontrec	Misc Interest Receivable	2.00	04-11-08	1,917.67	1,917.67	2.00	0.00					
POOLA	PoolA	Pool A Cash	4.49	04-13-15	8,421,467.20	8,421,467.20	4.49	0.00					
FEDERAL HOME LOAN BANK	3133XBFD2	Federal Home Loan Bank	0.00	8,423,384.87	8,423,384.87	0.00	0.00						
	3133XBfd12												
	3133xbdm4												
	3133XDTL5												
FEDERAL NATIONAL MORTGAGE ASSN. (VANNIE MAE)	31359MWc3	Fannie Mae	4.50	04-11-08	17,080,000	16,718,437.50	170,000,00	4.58	1.67	AAA	AAA	AAA	AAA
	31359mwC3		4.75	02-13-15	5,000,000	4,739,062.50	89,722,22	5.01	6.81	AAA	AAA	AAA	AAA
	3133xkull5		5.00	12-21-15	2,000,000	1,984,020.00	1,921,250.00	5.20	7.40	AAA	AAA	Aaa	Aaa
					24,000,000	24,137,570.00	23,378,750.00	262,500.00	4.72	3.18			
MUNICIPAL BONDS	358216an9	Fresno Calif Pension Oblig	7.33	06-01-07	4,000,000	3,908,460.00	4,068,240.00	7.21	0.88	AAA	AAA	AAA	AAA
	786090bp4	Sacramento City Calif Fng Tax Alloc	5.19	12-01-16	710,000	704,178.00	673,825.50	5.47	7.84	AAA	AAA	AAA	AAA
	785849rn2	Sacramento Calif City Fng Auth Rev	5.70	12-01-25	1,855,000	1,855,000.00	1,769,113.50	5.98	11.39	AAA	AAA	AAA	AAA
					6,555,000	6,527,638.00	6,511,179.00						
CORPORATE BONDS	845437ar3	Southwestern Electric Power Co	7.00	09-01-07	1,500,000	1,486,230.00	1,517,925.00	35,000,00	6.92	1.09	A-	A3	A3
	064231pm1	Bank One Chicago III Mu Be	3.70	01-15-08	10,000,000	9,916,500.00	9,719,000,00	170,611.11	3.81	1.45	AA-	AA2	AA2
	36962bp57	General Electric Capital Corp Mu Be	4.12	03-04-03	2,500,000	2,438,370.00	2,441,075.00	33,515.62	4.22	1.57	AAA	AAA	AAA
	2254claa3	Credit Suisse Firs Bos - NC	6.50	05-01-08	3,600,000	3,266,424.00	3,643,056.00	39,000,00	6.42	1.70	A+	A+	A+
	45974yzwl	International Lease Fin Mu Be	4.62	06-02-08	7,500,000	7,343,655.00	7,355,700.00	27,942,71	4.72	1.80	AA-	A1	A1
	742718bm0	Practor and Gamble - NC	6.87	09-15-09	3,000,000	2,930,160.00	3,112,230.00	60,729,17	6.63	2.81	AA-	AA3	AA3
	38141lgsl8	Goldman Sachs - NC	7.80	01-28-10	3,000,000	2,989,380.00	3,191,550.00	99,450,00	7.33	3.02	A+	AA3	AA3
	38141gef7	Goldman Sachs Group Inc	5.00	01-15-11	5,000,000	4,966,200.00	4,855,350.00	113,888,89	5.17	3.90	A+	A+	A+
	345402l41	Ford Motor Credit - MTN	7.50	04-25-11	3,000,000	3,000,000.00	2,585,790.00	3,750,00	8.70	3.76	B+	BA2	BA2
	345402u33	Ford Motor Credit - MTN	7.30	01-23-12	465,000	465,000.00	366,638.20	754,33	8.78	4.22	B+	BA2	BA2
	552559pac6	M&K Marshall & Ilsley Blk MuBe	4.85	06-16-15	5,000,000	5,050,000.00	4,644,550.00	10,104,17	5.26	7.07	A	A1	A1
	345402wj6	Ford Motor Credit - MTN	7.35	09-15-15	5,000,000	4,979,590.00	3,966,550.00	108,288,33	9.26	6.92	B+	BA2	BA2
	066505xvz3	Bank Amer Corp Sub Intnl's Be	5.35	11-15-15	2,000,000	2,000,000.00	1,874,100.00	4,755,56	5.71	7.07	A+	AA3	AA3
	14911qu31	Caterpillar Finl Corp Pwrsntbe	5.65	11-15-15	2,000,000	2,000,000.00	1,901,000.00	14,438,89	5.94	7.07	A	A2	A2
	52517pf63	Lehman Bros Illdgs Inc Mu Be	5.50	04-04-16	2,500,000	2,440,175.00	2,318,875.00	35,138,89	5.76	7.30	A+	A1	A1
					56,065,000	55,272,044.00							
REAL ESTATE MORTGAGES	91-10003	Bell Air Rose/Gibson, Campbell	10.50	10-01-06	1,967,388	1,967,388.37	1,967,388.37	17,214,65	10.50	0.00			
	96-10016	Blue Ravine/Sweetie Family Trust	8.37	11-01-06	0	0.37	0.37	0.00	8.37	0.00			
	98-10025	Granite Office Park	7.30	09-01-08	10,454,432	10,454,431.86	10,454,431.86	63,597.79	7.30	0.00			
	99-10029	Allambrta Medical Building	7.00	05-01-09	12,191,977	12,191,976.87	12,191,976.87	71,119.87	7.00	0.00			
	886317845	2484 Natomas Park Dr.	7.50	07-01-12	2,250,888	2,250,888.03	2,250,888.03	14,068.05	7.50	0.00			

**City of Sacramento
Asset Listing
*Fixed Bond***

SCERS*As of June 30, 2006*

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost		Market Value	Accrued Interest	Yield	Dur	S & P Moody
						Cost	Value					
586803960 2003-0043	886803960 2003-0043	2660 W. Covell Blvd/West Davis Assoc Walgreens Drugs/Adahl, Inc	7.25 6.50	08-01-12 05-01-24	3,478,977 3,294,481	3,478,976.52 3,294,480.90	3,478,976.52 3,294,480.90	21,018.82 17,845.10	7.25 6.50	0.00 0.00		
					33,638,143	33,638,142.92	33,638,142.92	204,864.28	7.31	0.00		
MORTGAGE BACKED SECURITIES												
362056ff5	362056ff5	GNMA POOL #427166	9.00	12-15-08	5,259,790	4,479.51	5,390.07	39.45	8.78	0.96		
362151A36	362151a36	GNMA POOL #4150426	9.00	05-15-16	7,816,820	8,582.92	8,366.34	58.63	8.41	2.39		
362158ZJ9	362158zj9	GNMA POOL #157445	9.00	06-15-16	44,171,440	44,754.10	47,276.69	331.29	8.41	2.39		
36216GGIN9	36216ggin9	GNMA POOL #164169	9.00	06-15-16	9,728,710	9,578.78	10,412.64	72.97	8.41	2.39		
36216KCTX7	36216kctx7	GNMA POOL #167166	9.50	08-15-16	3,684,670	3,797.74	3,991.97	29.17	8.77	2.59		
362171cl2	362171cl2	GNMA POOL #208975	9.50	03-15-17	16,413,220	16,503.69	17,838.54	129.94	8.74	2.70		
362173YS9	362173ys9	GNMA POOL #211421	9.50	04-15-17	25,295,380	25,434.89	27,492.03	200.26	8.74	2.70		
36223WXTZ2	36223wxtz2	GNMA POOL #320296	8.00	03-15-22	82,178,020	80,688.54	87,015.84	547.85	7.56	3.03		
36224ILS9	36224ils9	GNMA POOL #329837	7.50	11-15-22	212,493,700	209,239.89	222,030.42	1,328.09	7.18	3.04		
36208f6b1	36208f6b1	GNMA POOL #450066	7.50	12-15-26	9,975,874	9,910.41	10,447.33	62.35	7.16	3.20		
36207rgy5	36207rgy5	GNMA POOL #439515	7.00	03-15-27	42,916,416	42,084.91	44,331.37	250.35	6.78	3.61		
					459,934,040	455,055.33	484,593.26	3,050.32	7.55	2.97		
OTHER GOVERNMENT AGENCY BONDS												
911759BRS	911759b88	Housing Urban Development	7.66	08-01-15	1,800,000	1,800,000	1,785,375.00	57,450.00	7.72	6.25		
VARIABLE RATE SECURITIES												
3133XCEC3	3133cec3	Federal Home Loan Bank	4.30	07-13-06	5,000,000	5,000,000	4,998,437.50	47,180.56	4.30	0.04	AAA	
312835sc8	312835sc8	Freddie Mac	4.00	08-17-07	2,000,000	2,002,500	1,985,800.00	29,777.78	4.03	1.07	AAA	
89233ptq9	89233ptq9	Toyota Motor Credit Corp	4.69	10-27-08	15,000,000	15,000,000	14,523,750.00	7,703.01	4.84	2.15	AAA	
					22,000,000	22,002,500	21,507,987.50	84,661.35	4.64	1.56		
					149,538.977	157,255,335.17	154,144,151.75	1,462,962.28	5.70	2.23		
TOTAL PORTFOLIO												

City of Sacramento
Asset Listing
SCERS
Fixed Alternative Equity Income
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
DIVACC		Divacc	2.00			107,090.00	107,090.00		2.00	0.00	
MISCINTREC		Miscintrec	2.00			2,858.41	2,858.41		2.00	0.00	
NATCASH		Natcasil	4.60			0.00	0.00		4.60	0.00	
PAYAB		payab	0.00			-3,205,941.60	-3,205,941.60		0.00	0.00	
POOLA		Pool A	4.49			126,740.75	126,740.75		4.49	0.00	
RECEIV		Receivables (Sell Trades)	0.00			2,826,174.87	2,826,174.87		0.00	0.00	
					0.00	-143,077.57	-143,077.57		0.00	-5.52	0.00
COMMON STOCK											
0023824100	abb	Abbott Laboratories Com	25,000			1,066,095.00	1,090,250.00		2.52	0.00	A
0220298103	mdo	Altair Group Inc	49,000			1,449,314.44	1,598,070.00		4.36	0.00	A+
060505104	bag	Bank Of America Corp	56,500			2,619,841.43	2,777,650.00		4.16	0.00	A-
110122108	bny	Bristol Myers Squibb Com	105,000			2,662,639.28	2,715,300.00		4.33	0.00	A-
166764100	cxx	Chevron Corporation	26,000			1,606,314.60	1,613,560.00		3.35	0.00	B+
172967101	c	Clifgroup Inc	58,000			2,761,036.31	2,797,920.00		4.06	0.00	A+
17453B101	czn	Citizens Communications Co	190,000			2,454,248.20	2,479,500.00		0.00	0.00	B-
202887102	cag	Conagra Inc Com	93,000			2,036,927.63	2,056,230.00		3.26	0.00	A-
260543103	dow	Dow Chem Co Com	85,000			3,479,889.05	3,517,550.00		3.43	0.00	B
262534109	dd	Du Pont E I Du Nemours Com	75,000			3,154,947.05	3,120,000.00		3.56	0.00	B
30231G102	xun	Exxon Mobil Corporation	26,000			1,599,627.00	1,595,100.00		2.09	0.00	A-
3692604103	gc	General Electric Co	57,500			1,931,582.78	1,895,200.00		3.03	0.00	A+
494550106	kmp	Kinder Morgan Energy Partners Ltd	67,500			3,107,983.22	3,102,300.00		7.05	0.00	
532457108	ly	Lilly Eli & Co	20,000			1,933,144.00	1,105,400.00		2.89	0.00	B+
589331107	mk	Merck & Co Inc	60,000			2,043,100.00	2,185,800.00		4.17	0.00	A
635405103	nuc	National City Corp	50,500			1,811,176.18	1,827,595.00		3.87	0.00	A
717081103	pft	Pfizer Inc	110,000			2,733,270.32	2,581,700.00		4.09	0.00	A-
692311C108	pcg	Pg & E Corp	16,000			647,859.30	628,480.00		3.36	0.00	B
74460D109	psa	Public Storage Inc Com	15,000			1,095,085.50	1,138,500.00		2.64	0.00	B+
84265V105	pcu	Southern Copper Corp Com	20,000			1,518,030.00	1,782,600.00		12.34	0.00	B
868733106	surw	Surewest Communications	100,000			2,304,905.12	1,932,000.02		5.18	0.00	B
92243v104	vz	Verizon Communications Inc	83,500			2,678,035.85	2,796,415.00		4.84	0.00	B
922903102	wb	Wachovia Corp 2nd New	29,000			1,552,565.61	1,568,320.00		2.96	0.00	A-
949746101	wfc	Wells Fargo & Company	36,000			2,305,138.48	2,414,880.00		3.34	0.00	A
			1,453,500			51,652,756.37	52,060,320.02		0.00	4.07	0.00
		TOTAL PORTFOLIO	1,453,500			51,509,678.80	51,917,242.45		0.00	4.09	0.00

**City of Sacramento
Asset Listing
Large Cap Growth
SCERS**

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost		Market Value	Accrued Interest	Yield	Dur	S & P Moody
						Cost	Cost					
CASH AND EQUIVALENTS												
DIVACC	divacc	Dividend Accrual	2.00					43,237.62	43,237.62	2.00	0.00	A
MISCTNTRC	misctntrc	Misc Interest Receivable	2.00					9,494.40	9,494.40	2.00	0.00	A+
PAYAB	payab	Payables (Buy Trades)	0.00					-4,010,200.23	-4,010,200.23	0.00	0.00	B
POOLA	poolA	Pool A Cash	4.49					3,159,439.57	3,159,439.57	4.49	0.00	A-
RECEIV	receiv	Receivables (Sell Trades)	0.00					786,215.79	786,215.79	0.00	0.00	B
					0.00			-11,812.85	-11,812.85			
COMMON STOCK												
83579Y101	mutam	Jm Company						1,614,882.75	1,615,400.00		2.08	0.00
026874107	bug	American and Group Com						1,820,849.45	1,712,450.00		1.12	0.00
037833100	aapl	Apple Computer Inc Com						1,068,622.75	971,040.00		0.00	0.00
060505104	bac	Bank Of America Corp						1,422,900.00	1,443,000.00		4.16	0.00
084670108	brka	Berkshire Hathaway Inc-Cl.A						2,982,292.91	3,024,747.00		0.00	0.00
097023105	ba	Boeing Co Com						778,270.00	819,100.00		1.47	0.00
134429109	cpb	Campbell Soup Co Com						1,054,203.00	1,113,300.00		1.83	0.00
140881105	cats	Catalyst Semiconductor						503,011.70	503,011.70		0.00	B+
17275R102	cisco	Cisco Sys Inc Com						71,500	1,467,468.08	1,396,395.00	0.00	0.00
172967101	c	Citigroup Inc						22,000	1,066,050.76	1,061,280.00	4.06	0.00
180954109	cix	Chlorox Co						10,000	618,240.00	609,700.00	1.90	0.00
194162103	cl	Colgate Palmolive Co Com						20,000	1,228,518.00	1,198,000.00	2.14	0.00
20030N200	cmesk	Comcast Corporation						72,500	2,285,470.60	2,376,550.00	0.00	0.00
244199105	do	Deere & Co Com						9,500	796,316.50	793,155.00	1.34	0.00
254687106	dis	Disney (wall) Com						90,000	2,590,786.93	2,700,000.00	0.90	0.00
260543103	dow	Dow Chem Co Com						40,000	1,516,684.00	1,561,200.00	3.43	0.00
263534109	dd	Du Pont E.I. Du Neimours Com						27,500	1,112,768.25	1,144,000.00	3.56	0.00
3338032204	fish	Fisher Scientific Intl Com New						18,000	1,301,387.21	1,314,900.00	0.00	0.00
368710406	duaa	Genentech Inc.						31,000	2,579,609.35	2,555,800.00	0.00	0.00
369604103	ge	General Electric Co						66,500	2,273,976.03	2,191,840.00	3.03	0.00
375558103	gild	Gilead Sciences Inc						20,000	1,159,637.00	1,183,200.00	0.00	0.00
38259PP508	goog	Google Inc Cl A						3,000	1,169,062.20	1,227,990.00	0.00	0.00
464287200	ivv	Ishares Tr S&P 500 Index						44,000	5,595,872.14	5,612,200.00	1.66	0.00
464287192	jyt	Ishares Tr Transp Ave Idx						20,000	1,699,378.75	1,771,200.00	0.55	0.00
518439104	jay	Johnson & Johnson						25,000	1,538,745.00	1,498,000.00	2.50	0.00
518439104	el	Lauder Esic Cos Inc Cl A						42,500	1,658,147.87	1,633,475.00	1.03	0.00
594918104	rifsl	Microsoft Corp						82,000	1,974,508.58	1,910,600.00	1.55	0.00
61166W101	mon	Monsanto Co New Com						22,000	1,818,352.60	1,852,180.00	0.95	0.00
62949W103	nyse	NYSE Group						20,000	1,187,120.00	1,369,600.00	0.00	0.00
631100104	qqqq	Nasdaq 100 Tr Unit Ser I						24,500	1,365,146.87	1,371,220.00	0.27	0.00
64124W106	ntii	Neurobiological Technologies						125,000	490,173.26	375,300.00	0.00	0.00
65248E203	nws	News Corp-Class B						65,000	1,240,632.09	1,311,700.00	0.50	0.00
713548108	pep	Pepsico Inc						30,000	1,801,349.50	1,801,200.00	2.00	0.00
717081103	pfe	Pfizer Inc						40,000	956,125.81	938,800.00	4.09	0.00
740189105	pop	Precision Castparts Cp Com						15,000	856,584.00	856,400.00	0.20	0.00
742718109	pg	Procter & Gamble Co						30,000	1,620,591.00	1,658,000.00	2.23	0.00

City of Sacramento
 Asset Listing
Large Cap Growth
SCERS
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost		Market Value	Accrued Interest	Yield	Dur	S & P	Moody
747525103	qcom	Qualcomm Inc.			42,500	2,015,896.99	1,702,975.00		1.20	0.00	B		
887317105	twx	Time Warner Inc New			57,000	1,008,029.97	986,100.00		1.16	0.00	B-		
913017109	utx	United Technologies			25,000	1,526,237.50	1,585,500.00		1.67	0.00	A+		
91913Y100	vlo	Valero Energy Corp New Com			30,000	1,909,652.91	1,995,600.00		0.60	0.00	B+		
92343v104	vz	Verizon Communications Inc			33,500	1,077,964.33	1,121,915.00		4.84	0.00	B		
929903102	wh	Wachovia Corp 2nd New			20,000	1,058,550.00	1,081,600.00		2.96	0.00	A-		
939322103	wm	Washington Mut Inc Com			25,000	1,112,595.00	1,139,500.00		3.77	0.00	A		
949746101	wfc	Wells Fargo & Company			25,000	1,669,350.00	1,677,000.00		3.34	0.00	A		
982526105	wwy	Wrigley Wm Jr Co			20,000	900,906.00	907,200.00		2.26	0.00	A+		
984332106	yaho	Yahoo Inc.			47,500	1,499,105.78	1,567,500.00		0.00	0.00	B		
984249102	ynew	Yrc Worldwide Inc Com			21,500	838,563.08	905,365.00		0.00	0.00	B-		
					1,694,533	70,838,286.53	71,060,327.00		0.00	1.44	0.00		
TOTAL PORTFOLIO						1,694,533	70,826,473.68	71,048,514.15	0.00	1.64	0.00		

City of Sacramento
 Asset Listing
 S&P / Barra Value
 SCERS

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
026874107	msintrec	Misc Interest Receivable	2.00			3,688.56	3,688.56		2.00	0.00	A+
037833100	poolA	Pool A Cash	4.49			45,873.97	45,873.97		4.49	0.00	B
					0.00	49,562.53	49,562.53	0.00	4.31	0.00	
COMMON STOCK											
090622X103	aapl	American Int'l Group Com	10,000		596,996.00	590,500.00			1.12	0.00	
254687106	bilib	Apple Computer Inc Com	10,000		596,300.00	571,200.00			0.90	0.00	B
400216101	dis	Bionugen Idec Inc Com	10,000		469,300.00	463,300.00			0.00	0.00	B-
446287408	hal	Disney (Walt) Com	30,000		880,644.00	900,000.00			0.50	0.00	B
800657108	ivc	Halliburton Co	8,000		591,248.00	593,680.00			0.67	0.00	B
	slb	Ishares Tr S&P500/Bar Val	450,000		30,335,720.51	30,910,500.00			1.83	0.00	
		Schlumberger Ltd	10,000		586,557.00	631,100.00			0.77	0.00	B
			528,000		34,056,765.51	34,680,280.00			1.75	0.00	
			528,000		34,106,328.04	34,729,842.53			1.75	0.00	
TOTAL PORTFOLIO											

City of Sacramento
 Asset Listing
Canada
SCERS
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
MISCINTREC	misintrec	Misc Interest Receivable	2.00			27,805.19	27,805.19	0.27	2.00	0.00	
POOLA	PoolA	Pool A Cash	4.49			0.00	27,805.46	27,805.46	4.49	4.49	0.00
TOTAL PORTFOLIO											
						0.00	27,805.46	27,805.46	0.00	4.49	0.00

City of Sacramento
Asset Listing

China
SCERS

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS												
MISCIINTREC	misintrec	Misc Interest Receivable	2.00			374.49	374.49		2.00	0.00		
PAYAB	payab	Payables (Buy Trades)	0.00			-299,675.00	-299,675.00		0.00	0.00		
POOLA	PoolA	Pool A Cash	4.49			304,757.76	304,757.76		4.49	0.00		
					0.00	5,457.25	5,457.25		0.00	251.05		
COMMON STOCK												
464286871	cwh	Ishares Inc Maci Hong Kong	15,000			206,588.04	202,800.00		2.01	0.00		
464287184	fxi	Ishares Tr Fiss Xanhua Juk	13,000			971,815.40	998,400.00		1.63	0.00		
					28,000	1,178,403.44	1,201,200.00		0.00	1.70		
TOTAL PORTFOLIO												
					28,000	1,183,860.69	1,206,657.25		0.00	2.82		

City of Sacramento
Asset Listing
EAFE
SCERS

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted		Market Value	Accrued Interest	Yield	Dur	S & P	Moudy
						Cost	Market Value						
CASH AND EQUIVALENTS													
MISCTNTRC	misctntrc	Misc Interest Receivable	2.00				372.97	372.97		2.00	0.00		
PAYAB	payab	Payables (Buy Trades)	0.00				-2,372,893.00	-2,372,893.00		0.00	0.00		
POOLA	PoolA	Pool A Cash	4.49				2,403,242.19	2,403,242.19		4.49	0.00		
						0.00	30,812.16	30,812.16		0.00	150.46	0.00	
COMMON STOCK													
464286806	cwg	Ishares Inc Msci German	40,000				919,249.28	917,200.00		0.51	0.00		
464287465	cfa	Ishares Tr Msci East Idx	124,000				7,992,822.16	8,108,360.00		1.70	0.00		
			164,000				8,912,071.44	9,025,560.00		0.00	1.58	0.00	
TOTAL PORTFOLIO													
			164,000				8,942,883.60	9,056,372.16		0.00	2.76	0.00	

City of Sacramento
Asset Listing

Japan
SCERS

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
MISCINTREC		Misc Interest Receivable	2.00			464.91	464.91		2.00	0.00	
PAYAB		Payables (Buy Trades)	0.00			-2,487,035.00	-2,487,935.00		0.00	0.00	
POOLA		Pool A Cash	4.49			2,550,781.72	2,550,781.72		4.49	0.00	
					0.00	64,211.63	64,211.63	0.00	178.50	0.00	
COMMON STOCK											
464286848	cwj	Ishares Iuc Msci Japan			370,000	5,129,845.06	5,046,800.00		0.31	0.00	
					370,000	5,129,845.06	5,046,800.00		0.31	0.00	
TOTAL PORTFOLIO											
					370,000	5,194,056.69	5,111,911.63	0.00	2.55	0.00	

City of Sacramento
Asset Listing
Latin America
SCERS

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cust	Market Value	Accrued Interest	Yield	Dur	S & P	Mondy
CASH AND EQUIVALENTS												
MISCINTREC	misintrec	Misc Interest Receivable	2.00			44.18	44.18		2.00	0.00		
PAYAB	payab	Payables (Buy Trades)	0.00			-548,418.00	-548,418.00		0.00	0.00		
POOLA	poolA	Pool A Cash	4.49			597,442.23	597,442.23		4.49	0.00		
					0.00	49,068.41	49,068.41		0.00	54.71	0.00	
COMMON STOCK												
464287390	ifif	Ishares Tr S&p Lin Ann 40			6,000	778,980.00	820,320.00		1.24	0.00		
					6,000	778,980.00	820,320.00		1.24	0.00		
TOTAL PORTFOLIO												
					6,000	828,048.41	869,388.41		0.00	4.25	0.00	

City of Sacramento
Asset Listing
Taiwan
SCERS

As of June 30, 2006

Custip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Maturity
CASH AND EQUIVALENTS												
MISCIN'TREC		Misc Interest Receivable	2.00				24.95		2.90	0.00		
		miscin'trec	0.00				-476,711.70		0.00	0.00		
PAYAB		Payables (Buy Trades)	4.49				513,293.88		4.49	0.00		
POOLA		Pool A Cash				0.00	36,607.13		0.00	63.00	0.00	
COMMON STOCK												
464286731	ewt	ishares Inc Msci Taiwan				80,000	1,041,560.91	1,025,600.00	0.62	0.00		
						80,000	1,041,560.91	1,025,600.00	0.00	0.62	0.00	
TOTAL PORTFOLIO						80,000	1,078,168.04	1,062,207.13	0.00	2.77	0.00	

**City of Sacramento
Asset Listing
Small Cap
SCERS**

As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS												
DIVACC	divacc	Dividend Accrual	2.00			4,175.00	4,175.00	2.00	0.00			
MISCTRREC	misctrrec	Missed Interest Receivable	2.00			2,805.92	2,805.92	2.00	0.00			
PAYAB	payab	Payables (Buy Trades)	0.00			-2,955,263.71	-2,955,263.71	0.00	0.00			
POOLA	poolA	Pool A Cash	4.49			3,074,377.08	3,074,377.08	4.49	0.00			
			0.00		126,094.29	126,094.29	0.00	109.66	0.00			
COMMON STOCK												
00763M108	eye	Advanced Medical Optics	7.250			352,724.83	367,575.00	0.00	0.00			
09161R106	bion	Bionura Inc Com	122,500			168,975.00	131,075.00	0.00	0.00	C		
112463104	blkd	Brookdale Sr Living Com	10,000			429,422.50	447,400.00	3.13	0.00			
156710105	cnln	Coradyna Inc Com	4,000			209,268.90	197,960.00	0.00	0.00	B-		
12626K203	crth	Criti Pic Adr	7.250			241,090.65	241,352.50	1.17	0.00			
270321102	clnk	Earth Link Inc	21,500			186,358.00	186,190.00	0.00	0.00	B-		
35039W100	fcl	Foundation Coral Hills Com	7,000			304,445.10	328,510.00	0.43	0.00			
35914P105	flo	Frontier Oil Corp Com	15,000			427,699.00	486,000.00	0.37	0.00	B		
393657101	gbx	Greenbrier Cos Inc Com	9,500			317,784.80	311,030.00	0.98	0.00	B		
42210P102	hw	Headwaters Inc Com	7,500			249,225.00	191,700.00	0.00	0.00			
444903108	hgst	Human Genome Sciences	150,000			1,792,249.17	1,605,000.00	0.00	0.00	C		
464287655	hwml	Ishares Tr Russell 2000	119,800			8,379,195.70	8,556,100.00	0.59	0.00			
52186N106	if	Leapfrog Enterprises Inc	17,500			190,219.40	176,750.00	0.00	0.00			
675232102	ioii	Oceanacring Int'l	8,000			275,588.00	166,800.00	0.00	0.00	B		
719405102	plab	Platronics Inc Com	10,000			171,840.00	148,000.00	0.00	0.00	B-		
759509102	rs	Radianco Steel & Aluminum Company	3,500			277,165.71	290,325.00	0.29	0.00	B+		
78440P108	skrn	SK Telecom - ADR	8,500			221,481.50	199,070.00	3.15	0.00			
826322109	sic	Sierra Health Syscs Inc Com	11,000			456,535.10	495,330.00	0.00	0.00	B		
830879102	skyw	Skywest Inc	7,500			197,781.75	186,000.00	0.48	0.00	A-		
866810104	sunw	Sun Microsystems Inc	34,500			164,507.65	143,175.00	0.00	0.00	C		
911363109	uri	United Rentals Inc Com	7,500			236,292.05	229,850.00	0.00	0.00	C		
913016309	usp	United Surgical Ptnrs Com	14,500			486,609.09	436,015.00	0.00	0.00			
92342Y109	pay	VeriFone Holdings Inc Com	25,000			712,435.53	762,000.00	0.00	0.00			
			628,000			16,448,894.44	16,493,207.50	0.00	0.49	0.00		
			628,000			16,574,988.73	16,619,301.79	0.00	1.32	0.00		
TOTAL PORTFOLIO												

City of Sacramento
Asset Listing
**George H. Clark (Fixed)
Scholarship Fund**
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
divacc		Dividend Accrual	2.00			1,161.54	1,161.54	0.00	2.00	0.00	A
mischintrec		Misc Interest Receivable	2.00			1,22	1,22	0.00	2.00	0.00	A+
PoolA		Pool A Cash	4.49			20,228.77	20,228.77	4.49	4.49	0.00	B+
					0.00	21,391.03	21,391.03	0.00	4.36	0.00	
COMMON STOCK											
88579Y101	innnn	3m Company			300	23,067.00	24,231.00		2.08	0.00	
02209S103	mo	Altria Group Inc			400	26,912.50	29,372.00		4.36	0.00	A+
00206R102	t	Alt&t Inc			1,000	23,944.50	27,890.00		4.77	0.00	B+
060305104	bac	Bank Of America Corp			500	21,170.00	24,050.00		4.16	0.00	A-
205887102	cnrg	Conagra Inc Com			200	4,697.88	4,422.00		3.26	0.00	A-
260543103	dowv	Dow Chem Co Com			500	21,267.50	19,515.00		3.43	0.00	B
263534109	dd	Du Pont E.I. Du Nemours Com			400	16,466.20	16,640.00		3.56	0.00	B
283361109	ep	EI Paso Corporation			750	11,287.50	11,250.00		1.07	0.00	B-
494550106	kmp	Kinder Morgan Energy Partners Ltd			200	9,610.00	9,192.00		7.05	0.00	
494550101	kmi	Kinder Morgan Inc			150	15,143.99	14,983.50		3.50	0.00	B
589331107	mkrt	Mateck & Co Inc			700	21,391.20	25,501.00		4.17	0.00	A
69331C108	pge	Pg & E Corp			350	14,252.00	13,748.00		3.36	0.00	B
868733106	surww	Surewest Communications			300	7,089.80	5,796.00		5.18	0.00	B
					5,750	216,310.07	226,590.50	0.00	3.81	0.00	
MORTGAGE BACKED SECURITIES											
36202DIX3	36202dbx8	GNMA2 POOL #2754	6.50	05-20-29		2,470,835	2,471,45	2,499,27	13.38	6.43	4.22
						2,470,835	2,471,45	2,499,27	13.38	6.43	4.22
MUTUAL FUNDS, FIXED											
779547108	prfix	T. Rowe Price Equity/Income			2,021.149	47,154.63	54,409.33		1.78	0.00	
921988604	vdgx	Vanguard Utilities Income			3,039,940	39,397.25	38,972.03		1.95	0.00	
					5,061,089	86,551.88	93,381.36	0.00	1.85	0.00	
TOTAL PORTFOLIO											
					13,281,924	326,724.43	343,862.17	13.38	3.33	0.03	

City of Sacramento
Asset Listing
George H. Clark (Equity)
Scholarship Fund
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost		Market Value	Accrued Interest	Yield	Dur	S & P	Moody
						Cost	32,818.75						
CASH AND EQUIVALENTS													
MUSCINTREC	mschurrc	Misc Interest Receivable	2.00			5.05		5.05		2.00	0.00		
POOLA	PoolA	Pool A Cash	4.49		0.00	32,823.80		32,818.75		4.49	0.00		
COMMON STOCK													
205887102	cng	Conagra Inc Com		200	4,697.88		4,622.00			3.26	0.00	A-	
464287795	lye	Ishares Tr Dj Us Energy		200	19,332.00		19,274.00			1.34	0.00		
464287598	iwd	Ishares Tr Russell1000 Val		275	20,182.25		20,108.00			2.06	0.00		
464287408	ivc	Ishares Tr S&P500/Bar Val		300	19,809.00		20,607.00			1.88	0.00		
464287192	iyt	Ishares Tr Transp Ave ldx		300	22,269.00		26,568.00			0.55	0.00		
717265102	pid	Phelps Dodge Corp Com		40	3,739.60		3,286.40			1.22	0.00	C	
				1,315	90,029.73		94,265.40			1.48	0.00		
MUTUAL FUNDS, EQUITY													
00141T1V1	glfix	AIM Global Health Care Fund			53,123.99		55,297.80			0.00	0.00		
00142F600	flsfx	AIM Sector Funds, Inc.			1,085.030		31,194.85			1.44	0.00		
025076100	twix	American Century Equity/Inc			5,249.153		38,312.25			42,833.09			
025086109	twixx	American Century Int'l Growth			2,157.030		19,654.53			23,446.92			
025076654	actvxx	American Century Cap Midcap Valu Inv			2,059.308		25,000.00			24,505.77			
355148404	frvfx	Franklin Value Inv Tr Smal Cap Val C			347.544		15,000.00			14,704.59			
36464v104	gabgx	Gabelli Growth Fund			1,258.950		36,755.11			38,961.10			
				14,145.601	219,040.72		229,978.19			0.00	0.87	0.00	
TOTAL PORTFOLIO													
					15,460.601		341,894.25			357,067.39			

City of Sacramento
Asset Listing
United Way (Fixed)
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
DIVACC	divacc	Dividend Accrual	2.00			1,755.00	1,755.00		2.00	0.00	
MUSCINTREC	muscintrec	Misc Interest Receivable	2.00			115.67	115.67		2.00	0.00	
NATCASH	nataash	Nations Cash Fund	4.60			31,886.66	31,886.66		4.60	0.00	
FEDERAL HOME LOAN BANK	3133X1BV8	Federal Home Loan Bank	4.50	09-16-13	45,000	44,641.41	42,328.12	590.62	4.78	5.95	AAA
FEDERAL HOME LOAN MORTGAGE CORP. (FREDDIE MAC)	3128X4W72	Freddie Mac	5.50	03-28-16	50,000	49,805.00	48,887.00	710.42	5.63	7.33	AAA
COMMON STOCK											
02269S103	mo	Altria Group Inc	500			35,159.15	36,715.00		4.36	0.00	A+
060505104	bas	Bank Of America Corp	1,000			42,880.00	48,000.00		4.16	0.00	A-
110122108	hmy	Bristol Myers Squibb Com	2,000			50,899.85	51,720.00		4.33	0.00	A-
17453B101	ezm	Citizens Communications Co	1,800			24,498.00	23,490.00		0.00	0.00	B-
25746U109	d	Dominion Res Va New Com	400			30,772.00	29,916.00		3.69	0.00	B+
263534109	dd	Du Pont E I De Nemours Com	1,000			41,475.00	41,600.00		3.56	0.00	B
26441C105	duk	Duke Energy Corp Com	1,500			40,897.00	44,055.00		4.36	0.00	B+
281020107	cix	Edison Int'l Com	600			25,818.00	23,400.00		2.77	0.00	B
46625H100	jpm	JPMorgan Chase & Co	600			20,730.00	25,200.00		3.24	0.00	B
49455D106	kmp	Kinder Morgan Energy Partners Ltd	1,450			70,717.50	66,642.00		7.05	0.00	
589331107	mrk	Merck & Co Inc	1,750			50,930.18	63,752.50		4.17	0.00	A
717081103	pfe	Pfizer Inc	1,750			42,640.00	41,072.50		4.09	0.00	A-
69331C108	peg	Pg & E Corp	600			24,192.00	23,568.00		3.36	0.00	B
723484101	pnw	Pinnacle West Cap Corp	600			23,940.00	23,946.00		5.01	0.00	A-
69351T106	ppl	Ppl Corp Com	1,200			36,181.50	38,760.00		3.10	0.00	B
868733106	surw	Surewest Communications	1,000			29,379.95	19,320.00		5.18	0.00	B
949746101	wfc	Wells Fargo & Company	550			32,881.00	36,894.00		3.34	0.00	A
			18,300			623,991.12	638,151.00		4.12	0.00	
			1113,300			752,194.36	763,123.45		1,301.04	4.27	0.80
											TOTAL PORTFOLIO

City of Sacramento
Asset Listing
United Way (Equity)
As of June 30, 2006

EXHIBIT L-1

Cusip	Security Symbol	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS											
DIVACC		2.00			2,510.50	2,510.50		2.00	0.00	A	
MISCINTREC	Dividend Accrual	2.00			298.25	298.25		2.00	0.00	A+	
NATCASH	Misc Interest Receivable	4.60			74,844.86	74,844.86		4.60	0.00	A+	
	Nations Cash Fund			0.00	77,653.61	77,653.61	0.00	4.51	0.00	B+	
COMMON STOCK											
88379Y101	mmn			800	60,911.00	64,616.00		2.08	0.00	A	
002824100	abt			500	21,258.60	21,805.00		2.52	0.00	A	
02209S103	mu			500	31,187.50	36,715.00		4.36	0.00	A+	
026874107	aig			750	50,130.00	44,287.50		1.12	0.00	A+	
060505104	bac			1,200	53,866.00	57,720.00		4.16	0.00	A-	
149123101	cat			500	38,255.00	37,240.00		1.61	0.00	B+	
17275R102	csco			2,000	40,186.59	39,060.00		0.90	0.00	B+	
20030N200	cnaesk			1,600	43,920.81	52,448.00		0.90	0.00	B-	
205887102	cag			2,500	55,266.28	55,275.00		3.26	0.00	A-	
254687106	dis			2,900	75,132.30	87,000.00		0.90	0.00	B	
dow	dow			1,500	63,867.50	56,545.00		3.43	0.00	B	
260343103	dd			1,500	60,330.00	62,400.00		3.56	0.00	B	
263534109	ep			3,000	44,880.00	45,000.00		1.07	0.00	B-	
28336109	dna			600	49,790.00	49,080.00		0.00	0.00		
368710406	ge			1,600	53,787.50	52,736.00		3.03	0.00	A+	
369604103	iye			350	33,873.00	35,729.50		1.34	0.00		
464287796	ibb			500	39,490.00	36,350.00		0.60	0.00		
464287556	jpm			750	35,024.93	31,500.00		3.24	0.00	B	
46625H100	jmp			400	25,184.00	23,968.00		2.50	0.00	A+	
478160104	jay			1,500	51,277.50	50,400.00		1.64	0.00	A	
580135101	mcd			1,600	54,862.67	58,288.00		4.17	0.00	A	
589331107	mk			1,200	31,941.62	27,960.00		1.55	0.00	B+	
msft	msft			500	31,190.00	42,095.00		0.95	0.00		
61166W101	mon			1,200	22,477.50	24,216.00		0.50	0.00		
65248H203	nws			500	30,234.30	30,020.00		2.00	0.00	A+	
713448108	pop			1,400	32,879.00	32,858.00		4.09	0.00	A-	
717081103	pie			1,000	40,580.00	39,280.00		3.36	0.00	B	
69331C108	pgg			500	46,600.00	41,080.00		1.22	0.00	C	
717265102	pd			1,500	26,220.00	24,555.00		0.11	0.00	A-	
844741108	lrv			2,700	47,758.53	46,710.00		1.16	0.00	B-	
887317105	twx			1,000	40,836.39	46,700.00		0.77	0.00	A-	
891092108	ttc			600	34,938.00	38,052.00		1.67	0.00	A+	
913017109	utk			500	16,267.00	16,785.00		2.62	0.00	B+	
929236107	wdfc			325	14,940.22	14,742.00		2.26	0.00	A+	
982526105	wry			1,300	41,532.66	42,900.00		0.00	0.00	B	
984332106	yaho							1.93	0.00		
				40,775	1,440,876.41	1,466,116.00		0.00	2.06	0.00	
					1,518,530.02	1,543,769.61		0.00			
					40,775						
											TOTAL PORTFOLIO

City of Sacramento
Asset Listing
CADA
CADA Banking
As of June 30, 2006

Security Cusip	Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS POOLA	PoolA	Pool A Cash	4.49			0.00	7,682,215.11	7,682,215.11			4.49	0.00
TOTAL PORTFOLIO					0.00	7,682,215.11	7,682,215.11	0.00	4.49	0.00		

City of Sacramento
 Asset Listing
CADA A - Tax Exempt
As of June 30, 2006

Custip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
CASH AND EQUIVALENTS												
POOL A	PoolA	Pool A Cash	4.49			0.00	1,560,473.89	1,560,473.89		4.49	0.00	
TOTAL PORTFOLIO						0.00	1,560,473.89	1,560,473.89	0.00	4.49	0.00	

City of Sacramento
Asset Listing
CADA B - Taxable
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur.	S & P	Moody
											Interest	Interest
CASH AND EQUIVALENTS												
POOL A	PoolA	Pool A Cash	4.49			4,533,839.83	4,533,839.83		4.49	0.00		
						0.00	4,533,839.83	4,533,839.83		0.00	4.49	0.00
TOTAL PORTFOLIO						0.00	4,533,839.83	4,533,839.83		0.00	4.49	0.00

City of Sacramento
Asset Listing
American River Flood Control District
As of June 30, 2006

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moudy
CASH AND EQUIVALENTS POOLA	Pool A Cash		4.49			0.00	4,067,686.56	4,067,686.56		4.49	0.00	
TOTAL PORTFOLIO						0.00	4,067,686.56	4,067,686.56	0.00	4.49	0.00	

City of Sacramento
Asset Listing

The Natomas Basin Conservancy

TNBC

As of June 30, 2006

Custip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P Moody
CASH AND EQUIVALENTS											
POOL A	Pool A Cash		4.49			0.00	11,121,047.45	11,121,047.45	4.49	0.00	
TOTAL PORTFOLIO						0.00	11,121,047.45	11,121,047.45	0.00	4.49	0.00

Asset Listing

*Sacramento Public Library Authority**SPLA**As of June 30, 2006*

<u>Cusip</u>	<u>Security Symbol</u>	<u>Security Name / Issuer</u>	<u>Int Rate</u>	<u>Maturity Date</u>	<u>Quantity</u>	<u>Unadjusted Cost</u>	<u>Market Value</u>	<u>Accrued Interest</u>	<u>Yield</u>	<u>Dur</u>	<u>S & P</u>	<u>Moody</u>
CASH AND EQUIVALENTS POOL A	Pool A Cash		4.49			0.00	15,090,846.34	15,090,846.34		4.49	0.00	
						0.00	15,090,846.34	15,090,846.34		4.49	0.00	
TOTAL PORTFOLIO						0.00	15,090,846.34	15,090,846.34	0.00	4.49	0.00	

City of Sacramento
Summary of Transactions
June-06

Local Agency Funds:

	Pool A	Ethel Hart F	Ethel Hart E	Public Trust F	Public Trust E	CIRB '01	CIRB '03	Total
Purchases	\$ 209,335,747	\$ -	\$ -	\$ -	\$ 131,725	\$ -	\$ -	\$ 299,473,372
Sales	-	-	-	-	94,304	-	-	94,304
Expenses	-	-	-	-	-	-	-	-
Maturities	210,832,806	-	-	-	-	-	-	210,832,806
Calls	-	-	-	-	-	-	-	-
Contributions	207,321,029	-	-	-	-	-	-	207,321,029
Withdrawals	214,763,427	-	-	4,397	7,660	-	-	214,865,484
TOTAL	\$ 1,012,203,009	\$ -	\$ 4,397	\$ 240,479	\$ -	\$ -	\$ -	\$ 1,012,527,505

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	Pool D	Pool J	Pool K	Pool L	Pool M	Pool N	Pool Q	Pool R	Pool S	Pool T	Pool U	Pool V	Total
Purchases	\$ 53,414,016	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 53,414,016
Sales	-	-	-	-	-	-	-	-	-	-	-	-	-
Expenses	-	-	-	-	-	-	-	-	-	-	-	-	-
Maturities	30,749,163	-	-	-	-	-	-	-	-	-	-	-	30,749,163
Calls	-	-	-	-	-	-	-	-	-	-	-	-	-
Contributions	33,325,692	-	-	-	-	-	-	-	-	-	-	-	-
Withdrawals	10,194,660	40,459	568	105,289	26,9246	56,300	324,279	5,654,131	54,380	30,431	42,617	18,939	68,306,087
TOTAL	\$ 127,984,431	\$ 40,459	\$ 568	\$ 105,289	\$ 26,9246	\$ 56,300	\$ 324,279	\$ 5,654,131	\$ 54,380	\$ 30,431	\$ 10,544,794	\$ 9,097,057	\$ 165,932,035

Sacramento City Employees' Retirement System (SCERS) Funds:

	Fixed	Fixed Alt Equy	Large Cap	S&P Barra Value	Canada	China	International Portfolios	Japan	Latin Am	Taiwan	Small Cap	Total
Purchases	\$ 9,702,025	\$ 25,203,577	\$ 52,925,723	\$ 24,280,016	\$ -	\$ 432,463	\$ 3,302,762	\$ 2,611,785	\$ 770,900	\$ 476,712	\$ 8,020,943	\$ 125,705,706
Sales	-	24,704,013	42,946,071	10,653,080	24,090	446,986	3,317,502	2,861,063	802,186	525,441	7,769,411	103,154,553
Expenses	2,337	-	-	-	-	-	-	-	-	-	-	2,337
Maturities	4,541,294	-	-	-	-	-	-	-	-	-	-	4,541,294
Calls	-	-	-	-	-	-	-	-	-	-	-	-
Contributions	-	-	-	-	-	-	-	-	-	-	-	-
Withdrawals	832,424	283,065	226,441	185,560	123	1,220	11,150	0,000	1,013	1,005	29,576	1,594,236
TOTAL	\$ 45,158,080	\$ 50,180,055	\$ 89,102,205	\$ 44,140,256	\$ 26,213	\$ 882,558	\$ 6,741,925	\$ 5,501,728	\$ 1,652,909	\$ 1,003,730	\$ 18,119,832	\$ 237,990,280

EXHIBIT B

City of Sacramento
Summary of Transactions
June-06

Capitol Area Development Authority (CADA) Funds:

	CADA	CADA-A	CADA-B	Total
Purchases	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-
Expenses	-	-	-	-
Maturities	-	-	-	-
Calls	-	-	-	-
Contributions	219,000	-	-	219,000
Withdrawals	299,000	-	-	299,000
TOTAL	\$ 518,000	\$ -	\$ -	\$ 518,000

All Others Funds:

	G. Clark Trust F	G. Clark Trust E	United Way F	United Way E	Am. River	TNBC	SPLA	Total
Purchases	\$ -	\$ 785	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 785
Sales	-	-	-	-	-	-	-	-
Expenses	-	-	-	-	-	-	-	-
Maturities	61	-	-	-	-	-	-	61
Calls	-	-	-	-	-	-	-	-
Contributions	-	-	-	-	-	-	-	-
Withdrawals	1,100	-	-	-	-	19,170	-	5,346,076
TOTAL	\$ 1,241	\$ 785	\$ -	\$ -	\$ -	\$ 5,355,245	\$ -	\$ 5,357,281
GRAND TOTAL								\$ 1,416,455,161

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/30/2006	AIG Funding Inc 4.480% Due 07-05-06	5,700,000	\$ 5,695,828
6/26/2006	AIG Funding Inc. 5.000% Due 06-28-06	8,000,000	7,997,778
6/12/2006	America General Finance Corp 5.000% Due 06-19-06	5,000,000	4,995,138
6/8/2006	American General Finance Corp 5.000% Due 06-12-06	1,400,000	1,399,222
6/13/2006	American General Finance Corp 4.980% Due 06-16-06	42,000,000	41,982,570
6/12/2006	American General Finance Corp 5.000% Due 06-26-06	5,000,000	4,990,278
6/15/2006	American General Finance Corp 5.210% Due 08-15-06	5,000,000	4,955,860
6/29/2006	American International General Finance Corp 5.250% Due 07-18-06	3,100,000	3,091,410
6/1/2006	American International Group 4.990% Due 06-20-06	1,000,000	997,366
6/15/2006	Federal Home Loan Bank 3.750% Due 03-15-07	15,000,000	14,811,600
6/15/2006	Federal Home Loan Bank 5.375% Due 02-15-07	20,000,000	19,981,961
6/15/2006	Federal Home Loan Bank 4.875% Due 05-15-07	20,000,000	19,893,440
6/15/2006	Federal Home Loan Bank 4.250% Due 04-16-07	25,000,000	24,752,000
6/15/2006	Federal Home Loan Bank 5.250% Due 06-18-07	20,000,000	19,962,800
6/22/2006	Federal Home Loan Bank 5.500% Due 06-21-07	5,000,000	4,998,000
6/15/2006	Freddie Mac 5.240% Due 01-18-07	20,000,000	19,368,289
6/29/2006	General Electric Capital Corp 5.230% Due 07-12-06	1,400,000	1,397,356
6/14/2006	General Electric Capital Corp 5.020% Due 07-03-06	5,500,000	5,485,428
6/29/2006	General Electric Capital Corp 5.070% Due 10-24-06	3,400,000	3,340,662
6/15/2006	General Electric Capital Corp 5.050% Due 07-03-06	6,000,000	5,984,850
6/23/2006	General Electric Capital Corp Mtn Be	7,500,000	7,315,110

**City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
	4.125% Due 03-04-08		
6/23/2006	International Lease Fin Mtn Be	2,500,000	2,447,885
	4.625% Due 06-02-08		
6/19/2006	Total Capital	14,000,000	13,998,059
	4.990% Due 06-20-06		
6/15/2006	Toyota Motor Credit Corp	21,600,000	21,597,024
	4.960% Due 06-16-06		
6/22/2006	Toyota Motor Credit Corp	5,300,000	5,280,096
	5.200% Due 07-18-06		
6/15/2006	Toyota Motor Credit Corp	11,000,000	10,925,609
	5.180% Due 08-01-06		
6/15/2006	Toyota Motor Credit Corp	5,000,000	4,933,300
	5.220% Due 09-15-06		
6/1/2006	Toyota Motor Credit Corp	4,000,000	3,860,410
	5.170% Due 01-30-07		
6/1/2006	UBS Americas Inc.	600,000	599,917
	5.010% Due 06-02-06		
6/6/2006	UBS Americas Inc.	2,700,000	2,699,627
	4.980% Due 06-07-06		
6/16/2006	UBS Americas Inc.	5,000,000	4,997,925
	4.980% Due 06-19-06		
6/9/2006	UBS Finance	1,500,000	1,499,376
	4.990% Due 06-12-06		
6/20/2006	UBS Finance	3,100,000	3,099,574
	4.950% Due 06-21-06		
TOTAL PURCHASES		301,300,000	\$ 299,335,747
<u>MATURITIES</u>			
6/28/2006	AIG Funding Inc.	8,000,000	\$ 7,997,778
	5.000% Due 06-28-06		
6/1/2006	Abbey Nat'l LLC	5,600,000	5,598,441
	5.010% Due 06-01-06		
6/20/2006	Abbey Nat'l LLC	10,000,000	9,954,258
	4.990% Due 06-20-06		
6/19/2006	Americal General Finance Corp	5,000,000	4,995,138
	5.000% Due 06-19-06		
6/6/2006	American General Finance Corp	7,600,000	7,546,953
	4.860% Due 06-06-06		
6/12/2006	American General Finance Corp	1,400,000	1,399,222
	5.000% Due 06-12-06		
6/16/2006	American General Finance Corp	42,000,000	41,982,570
	4.980% Due 06-16-06		
6/26/2006	American General Finance Corp	5,000,000	4,990,278

**City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
	5.000% Due 06-26-06		
6/1/2006	American International Group	5,000,000	4,986,814
	4.870% Due 06-01-06		
6/2/2006	American International Group	6,400,000	6,398,222
	5.000% Due 06-02-06		
6/20/2006	American International Group	1,000,000	997,366
	4.990% Due 06-20-06		
6/15/2006	Federal Home Loan Bank	30,000,000	29,967,877
	1.875% Due 06-15-06		
6/6/2006	General Electric Capital Corp	3,400,000	3,369,109
	4.810% Due 06-06-06		
6/20/2006	Total Capital	14,000,000	13,998,059
	4.990% Due 06-20-06		
6/16/2006	Toyota Motor Credit Corp	21,600,000	21,597,024
	4.960% Due 06-16-06		
6/22/2006	U. S. Treasury Bill	10,000,000	9,811,528
	4.170% Due 06-22-06		
6/29/2006	U. S. Treasury Bill	10,000,000	9,793,992
	4.190% Due 06-29-06		
6/30/2006	U.S. Treasury Note	12,500,000	12,551,758
	2.750% Due 06-30-06		
6/2/2006	UBS Americas Inc.	600,000	599,917
	5.010% Due 06-02-06		
6/7/2006	UBS Americas Inc.	2,700,000	2,699,627
	4.980% Due 06-07-06		
6/19/2006	UBS Americas Inc.	5,000,000	4,997,925
	4.980% Due 06-19-06		
6/12/2006	UBS Finance	1,500,000	1,499,376
	4.990% Due 06-12-06		
6/21/2006	UBS Finance	3,100,000	3,099,574
	4.950% Due 06-21-06		
TOTAL MATURITIES		211,400,000	\$ 210,832,806

CONTRIBUTIONS

6/1/2006	B Of A Cash	\$ 3,041,675
6/1/2006	B Of A Cash	2,504,143
6/2/2006	B Of A Cash	25,708
6/2/2006	B Of A Cash	1,625,048
6/5/2006	B Of A Cash	1,637,426
6/5/2006	B Of A Cash	6,000,000
6/6/2006	B Of A Cash	118,000
6/6/2006	B Of A Cash	1,866,598
6/7/2006	B Of A Cash	314

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
6/7/2006	B Of A Cash		5,784
6/8/2006	B Of A Cash		2,420,397
6/9/2006	B Of A Cash		886,438
6/12/2006	B Of A Cash		101,000
6/12/2006	B Of A Cash		4,383,550
6/13/2006	B Of A Cash		4,804,453
6/14/2006	B Of A Cash		1,245,837
6/15/2006	B Of A Cash		144,126,561
6/15/2006	B Of A Cash		253,887
6/16/2006	B Of A Cash		1,913
6/16/2006	B Of A Cash		2,287,503
6/19/2006	B Of A Cash		519,945
6/20/2006	B Of A Cash		2,597,395
6/21/2006	B Of A Cash		5,823
6/22/2006	B Of A Cash		1,594,834
6/23/2006	B Of A Cash		10,546,103
6/26/2006	B Of A Cash		2,095,282
6/27/2006	B Of A Cash		3,137,098
6/28/2006	B Of A Cash		3,141,577
6/29/2006	B Of A Cash		2,531,659
6/1/2006	Fidelity Fund		975
6/1/2006	Fidelity Fund		36
6/1/2006	Fidelity Fund		2,131
6/1/2006	Fidelity Fund		435
6/1/2006	Fidelity Fund		36
6/1/2006	Fidelity Fund		2,279,001
6/1/2006	Fidelity Fund		48,320
6/2/2006	Fidelity Fund		1,375
6/2/2006	Fidelity Fund		14,405
6/2/2006	Fidelity Fund		660
6/2/2006	Fidelity Fund		88
6/5/2006	Fidelity Fund		338
6/6/2006	Fidelity Fund		240
6/6/2006	Fidelity Fund		360
6/6/2006	Fidelity Fund		34,800
6/6/2006	Fidelity Fund		7,784
6/8/2006	Fidelity Fund		90
6/8/2006	Fidelity Fund		135
6/8/2006	Fidelity Fund		7,200
6/9/2006	Fidelity Fund		250
6/9/2006	Fidelity Fund		1,519,582
6/12/2006	Fidelity Fund		816
6/12/2006	Fidelity Fund		656
6/12/2006	Fidelity Fund		286
6/12/2006	Fidelity Fund		36,353

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
6/12/2006	Fidelity Fund	813	
6/12/2006	Fidelity Fund	23,554	
6/12/2006	Fidelity Fund	436,517	
6/12/2006	Fidelity Fund	3,216,117	
6/12/2006	Fidelity Fund	2,652,155	
6/12/2006	Fidelity Fund	2,640,867	
6/12/2006	Fidelity Fund	388,350	
6/12/2006	Fidelity Fund	1,681,989	
6/12/2006	Fidelity Fund	494,965	
6/12/2006	Fidelity Fund	188	
6/13/2006	Fidelity Fund	16,235,502	
6/13/2006	Fidelity Fund	6,393,880	
6/13/2006	Fidelity Fund	17,796,321	
6/13/2006	Fidelity Fund	23,036,740	
6/14/2006	Fidelity Fund	626	
6/14/2006	Fidelity Fund	71	
6/14/2006	Fidelity Fund	1	
6/14/2006	Fidelity Fund	45	
6/14/2006	Fidelity Fund	85	
6/14/2006	Fidelity Fund	2	
6/14/2006	Fidelity Fund	263	
6/14/2006	Fidelity Fund	1,643	
6/14/2006	Fidelity Fund	793	
6/14/2006	Fidelity Fund	1,636,705	
6/14/2006	Fidelity Fund	405	
6/14/2006	Fidelity Fund	378,476	
6/14/2006	Fidelity Fund	12,692	
6/14/2006	Fidelity Fund	731,990	
6/14/2006	Fidelity Fund	106	
6/14/2006	Fidelity Fund	679,007	
6/14/2006	Fidelity Fund	0	
6/14/2006	Fidelity Fund	100	
6/15/2006	Fidelity Fund	75	
6/15/2006	Fidelity Fund	1,010	
6/15/2006	Fidelity Fund	473	
6/15/2006	Fidelity Fund	14,215	
6/15/2006	Fidelity Fund	1,800	
6/15/2006	Fidelity Fund	967	
6/16/2006	Fidelity Fund	188	
6/16/2006	Fidelity Fund	121,250	
6/20/2006	Fidelity Fund	276	
6/20/2006	Fidelity Fund	74	
6/21/2006	Fidelity Fund	63,056	
6/21/2006	Fidelity Fund	158	
6/23/2006	Fidelity Fund	652	

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

Trade Date	Security	Quantity	Total Cost
6/23/2006	Fidelity Fund	561	
6/23/2006	Fidelity Fund	250	
6/23/2006	Fidelity Fund	1,125	
6/23/2006	Fidelity Fund	590	
6/23/2006	Fidelity Fund	2,829	
6/23/2006	Fidelity Fund	38,500	
6/26/2006	Fidelity Fund	18,750	
6/27/2006	Fidelity Fund	58,577	
6/27/2006	Fidelity Fund	395	
6/27/2006	Fidelity Fund	61	
6/28/2006	Fidelity Fund	61	
6/28/2006	Fidelity Fund	2,456	
6/28/2006	Fidelity Fund	6,456	
6/28/2006	Fidelity Fund	205	
6/29/2006	Fidelity Fund	98	
6/29/2006	Fidelity Fund	98	
6/29/2006	Fidelity Fund	890,668	
6/29/2006	Fidelity Fund	147,286	
6/30/2006	Fidelity Fund	750	
6/30/2006	Fidelity Fund	150	
6/30/2006	Fidelity Fund	37,500	
6/30/2006	Fidelity Fund	6,000	
6/30/2006	Fidelity Fund	200	
TOTAL CONTRIBUTIONS			\$ 287,321,029

WITHDRAWALS

6/1/2006	B Of A Cash	\$ 2,328,501
6/2/2006	B Of A Cash	4,995,668
6/2/2006	B Of A Cash	6,000,000
6/5/2006	B Of A Cash	2,177,654
6/6/2006	B Of A Cash	9,766,165
6/7/2006	B Of A Cash	4,251,500
6/8/2006	B Of A Cash	3,038,087
6/9/2006	B Of A Cash	1,838,995
6/12/2006	B Of A Cash	3,133,274
6/13/2006	B Of A Cash	2,177,146
6/14/2006	B Of A Cash	834,077
6/15/2006	B Of A Cash	582,977
6/15/2006	B Of A Cash	25,580,395
6/16/2006	B Of A Cash	663,525
6/19/2006	B Of A Cash	683,945
6/20/2006	B Of A Cash	7,673,936
6/21/2006	B Of A Cash	4,638,735

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
6/22/2006	B Of A Cash		157,000
6/22/2006	B Of A Cash		1,009,052
6/23/2006	B Of A Cash		2,017,456
6/26/2006	B Of A Cash		1,139,091
6/27/2006	B Of A Cash		2,814,787
6/28/2006	B Of A Cash		100,882
6/28/2006	B Of A Cash		23,949
6/28/2006	B Of A Cash		1,425,179
6/29/2006	B Of A Cash		2,714,025
6/30/2006	B Of A Cash		142,000
6/30/2006	B Of A Cash		19,170
6/30/2006	B Of A Cash		7,338,490
6/30/2006	B Of A Cash		24,090
6/1/2006	Fidelity Fund		264,630
6/1/2006	Fidelity Fund		1,158,225
6/1/2006	Fidelity Fund		852,661
6/1/2006	Fidelity Fund		138,198
6/1/2006	Fidelity Fund		362,130
6/1/2006	Fidelity Fund		131,854
6/1/2006	Fidelity Fund		1,776,500
6/1/2006	Fidelity Fund		3,806,761
6/1/2006	Fidelity Fund		1,024,845
6/2/2006	Fidelity Fund		6,332,499
6/2/2006	Fidelity Fund		53,250
6/2/2006	Fidelity Fund		2,048,988
6/2/2006	Fidelity Fund		885,286
6/5/2006	Fidelity Fund		562,261
6/5/2006	Fidelity Fund		128,900
6/5/2006	Fidelity Fund		464,700
6/6/2006	Fidelity Fund		76,100
6/7/2006	Fidelity Fund		10,605,426
6/7/2006	Fidelity Fund		737,600
6/7/2006	Fidelity Fund		2,791,600
6/7/2006	Fidelity Fund		70,079
6/9/2006	Fidelity Fund		242,837
6/9/2006	Fidelity Fund		1,226,010
6/15/2006	Fidelity Fund		132,778
6/16/2006	Fidelity Fund		1,009,949
6/16/2006	Fidelity Fund		11,003,293
6/16/2006	Fidelity Fund		124,750
6/16/2006	Fidelity Fund		230,562
6/16/2006	Fidelity Fund		16,464,466
6/16/2006	Fidelity Fund		3,398,242
6/16/2006	Fidelity Fund		7,385,086
6/19/2006	Fidelity Fund		89,778

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
6/20/2006	Fidelity Fund		7,689,844
6/20/2006	Fidelity Fund		7,053,856
6/21/2006	Fidelity Fund		414,608
6/23/2006	Fidelity Fund		5,259,915
6/26/2006	Fidelity Fund		2,148,309
6/26/2006	Fidelity Fund		2,738,346
6/27/2006	Fidelity Fund		274,627
6/27/2006	Fidelity Fund		1,021,800
6/27/2006	Fidelity Fund		3,362,495
6/28/2006	Fidelity Fund		9,839,733
6/30/2006	Fidelity Fund		95,386
6/30/2006	Fidelity Fund		24,510
TOTAL WITHDRAWALS			\$ 214,793,427
TOTAL TRANSACTIONS		512,700,000	\$ 1,012,283,008
POOL A SUMMARIZED			
Purchases and Contributions			\$ 586,656,775
Sales, Maturities and Withdrawals			<u>425,626,233</u>
TOTAL TRANSACTIONS			<u>\$ 1,012,283,008</u>

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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No transactions were found!

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Public Trust Mutual Fund (Fixed)
Ann Land/Bertha Henschel
From 06-01-06 To 06-30-06

Trade Date	Security	Quantity	Total Cost
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash		\$ 4,388
6/30/2006	Pool A Cash		9
<u>TOTAL WITHDRAWALS</u>			
			<u>\$ 4,397</u>
<u>TOTAL TRANSACTIONS</u>			
			<u>\$ 4,397</u>
PTMF SUMMARIZED			
Purchases and Contributions			
Sales, Maturitys and Withdrawals			
<u>TOTAL TRANSACTIONS</u>			
			<u>\$ 4,397</u>

**City of Sacramento
TRANSACTION SUMMARY
Public Trust Mutual Fund (Equity)
Ann Land/Bertha Henschel
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/2/2006	Abbott Laboratories Com	200	\$ 8,622
6/2/2006	Bristol Myers Squibb Com	1,000	25,040
6/2/2006	Dow Chem Co Com	500	20,330
6/2/2006	General Electric Co	200	6,920
6/2/2006	Gilead Sciences Inc	500	29,650
6/2/2006	Johnson & Johnson	300	18,216
6/2/2006	Pfizer Inc	1,200	28,848
TOTAL PURCHASES		3,900	\$ 137,625
<u>SALES</u>			
6/2/2006	Bank Of America Corp	1,250	\$ 56,363
6/7/2006	Intel Corp	2,000	38,530
TOTAL SALES		3,250	\$ 94,894
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash		\$ 7,455
6/30/2006	Pool A Cash		206
TOTAL WITHDRAWALS			\$ 7,660
TOTAL TRANSACTIONS		7,150	\$ 240,179
PTMFE SUMMARIZED			
Purchases and Contributions		\$ 137,625	
Sales, Maturities and Withdrawals			102,554
TOTAL TRANSACTIONS			\$ 240,179

**City of Sacramento
TRANSACTION SUMMARY
2001 CIRB's Water Reserve Fund
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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No transactions were found!

**City of Sacramento
TRANSACTION SUMMARY
2003 Capital Improvement Revenue Bonds
(911 Call Center and Other Municipal Projects)
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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No transactions were found!

**City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>POOL D</u>			
<u>PURCHASES</u>			
6/29/2006	AIG Funding Inc 5.080% Due 06-30-06	2,000,000	\$ 1,999,718
6/30/2006	AIG Funding Inc 4.480% Due 07-05-06	745,000	744,455
6/9/2006	America General Finance Corp 5.000% Due 06-19-06	3,400,000	3,395,278
6/5/2006	American General Fin Corp 4.990% Due 06-14-06	2,000,000	1,997,505
6/8/2006	American General Finance Corp 5.000% Due 06-12-06	230,000	229,872
6/14/2006	American General Finance Corp 5.010% Due 06-22-06	2,000,000	1,997,773
6/12/2006	American General Finance Corp 5.000% Due 06-26-06	1,200,000	1,197,667
6/19/2006	American General Finance Corp 5.020% Due 06-29-06	3,500,000	3,495,119
6/26/2006	American General Finance Corp. 5.260% Due 07-05-06	1,200,000	1,198,440
6/15/2006	Federal Home Loan Bank 5.375% Due 02-15-07	5,000,000	4,995,490
6/15/2006	Federal Home Loan Bank 4.875% Due 05-15-07	5,000,000	4,973,360
6/15/2006	Federal Home Loan Bank 4.250% Due 04-16-07	5,000,000	4,950,400
6/15/2006	Federal Home Loan Bank 5.250% Due 06-18-07	5,000,000	4,990,700
6/22/2006	Federal Home Loan Bank 5.500% Due 06-21-07	2,000,000	1,999,200
6/15/2006	Freddie Mac 5.240% Due 01-18-07	5,000,000	4,842,072
6/2/2006	General Electric Capital Corp 4.980% Due 06-09-06	3,400,000	3,396,708
6/5/2006	Three Pillars Funding 5.020% Due 06-12-06	1,043,000	1,041,982
6/15/2006	Toyota Motor Credit Corp 4.960% Due 06-16-06	5,800,000	5,799,201
6/1/2006	UBS Americas Inc. 5.010% Due 06-02-06	170,000	169,976
TOTAL PURCHASES		53,688,000	\$ 53,414,916
<u>MATURITIES</u>			

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 06-01-06 To 06-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
6/30/2006	AIG Funding Inc 5.080% Due 06-30-06	2,000,000	\$ 1,999,718
6/19/2006	Americal General Finance Corp 5.000% Due 06-19-06	3,400,000	3,395,278
6/14/2006	American General Fin Corp 4.990% Due 06-14-06	2,000,000	1,997,505
6/12/2006	American General Finance Corp 5.000% Due 06-12-06	230,000	229,872
6/22/2006	American General Finance Corp 5.010% Due 06-22-06	2,000,000	1,997,773
6/26/2006	American General Finance Corp 5.000% Due 06-26-06	1,200,000	1,197,667
6/29/2006	American General Finance Corp 5.020% Due 06-29-06	3,500,000	3,495,119
6/2/2006	American International Group 5.000% Due 06-02-06	1,300,000	1,299,639
6/5/2006	General Electric Capital Corp 4.470% Due 06-05-06	3,000,000	2,932,950
6/9/2006	General Electric Capital Corp 4.980% Due 06-09-06	3,400,000	3,396,708
6/12/2006	Three Pillars Funding 5.020% Due 06-12-06	1,043,000	1,041,982
6/1/2006	Toyota Motor Credit Corp 4.970% Due 06-01-06	1,800,000	1,795,776
6/16/2006	Toyota Motor Credit Corp 4.960% Due 06-16-06	5,800,000	5,799,201
6/2/2006	UBS Americas Inc. 5.010% Due 06-02-06	170,000	169,976
TOTAL MATURITIES		30,843,000	\$ 30,749,163
<u>CONTRIBUTIONS</u>			
6/2/2006	Local Agency Investment Fund, Pool D	\$ 4,000,000	
6/29/2006	Local Agency Investment Fund, Pool D	1,500,000	
6/2/2006	Nations Treasury Fund	2,000,000	
6/15/2006	Nations Treasury Fund	16,502,277	
6/15/2006	Nations Treasury Fund	9,078,118	
6/28/2006	Nations Treasury Fund	100,882	
6/28/2006	Nations Treasury Fund	23,949	
6/28/2006	Nations Treasury Fund	306	
6/30/2006	Nations Treasury Fund	95,386	
6/30/2006	Nations Treasury Fund	24,510	
6/30/2006	Nations Treasury Fund	262	

**City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
TOTAL CONTRIBUTIONS			\$ 33,325,592
<u>WITHDRAWALS</u>			
6/28/2006	Local Agency Investment Fund, Pool D		\$ 5,000,000
6/1/2006	Nations Treasury Fund		1,633,204
6/16/2006	Nations Treasury Fund		700,000
6/29/2006	Nations Treasury Fund		1,500,000
6/30/2006	Nations Treasury Fund		1,600,000
6/30/2006	Nations Treasury Fund		61,456
TOTAL WITHDRAWALS			\$ 10,494,660
TOTAL POOL D			\$ 84,531,000 \$ 127,984,431
<u>POOL L</u>			
<u>WITHDRAWALS</u>			
6/28/2006	Pool A Cash		\$ 23,949
6/30/2006	Pool A Cash		24,510
TOTAL WITHDRAWALS			\$ 48,459
TOTAL POOL J			\$ 48,459
<u>POOL K</u>			
<u>WITHDRAWALS</u>			
6/28/2006	Nations Treasury Fund		\$ 306
6/30/2006	Nations Treasury Fund		262
TOTAL WITHDRAWALS			\$ 568
TOTAL POOL K			\$ 568
<u>POOL L</u>			
<u>WITHDRAWALS</u>			
6/28/2006	Pool A Cash		\$ 100,882
6/30/2006	Pool A Cash		95,386
TOTAL WITHDRAWALS			\$ 196,269

**City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
TOTAL POOL L			\$ 196,269

POOL M**WITHDRAWALS**

6/28/2006 Pool D Cash	\$ 17,124
6/30/2006 Pool D Cash	9,802
TOTAL WITHDRAWALS	
\$ 26,926	
TOTAL POOL M	
\$ 26,926	

POOL N**WITHDRAWALS**

6/28/2006 Pool D Cash	\$ 30,188
6/30/2006 Pool D Cash	26,112
TOTAL WITHDRAWALS	
\$ 56,300	
TOTAL POOL N	
\$ 56,300	

POOL Q**WITHDRAWALS**

6/28/2006 Pool D Cash	\$ 162,843
6/30/2006 Pool D Cash	161,436
TOTAL WITHDRAWALS	
\$ 324,279	
TOTAL POOL Q	
\$ 324,279	

POOL R**WITHDRAWALS**

6/28/2006 Pool D Cash	\$ 5,000,000
6/28/2006 Pool D Cash	320,856
6/30/2006 Pool D Cash	333,275
TOTAL WITHDRAWALS	
\$ 5,654,131	
TOTAL POOL R	
\$ 5,654,131	

**City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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POOLS**WITHDRAWALS**

6/28/2006 Pool D Cash	\$ 34,183
6/30/2006 Pool D Cash	20,207
TOTAL WITHDRAWALS	\$ 54,390
TOTAL POOL S	\$ 54,390

POOL T**WITHDRAWALS**

6/28/2006 Pool D Cash	\$ 22,896
6/30/2006 Pool D Cash	13,535
TOTAL WITHDRAWALS	\$ 36,431
TOTAL POOL T	\$ 36,431

POOL U**CONTRIBUTIONS**

6/15/2006 Pool D Cash	\$ 16,502,277
TOTAL CONTRIBUTIONS	\$ 16,502,277

WITHDRAWALS

6/30/2006 Pool D Cash	\$ 42,517
TOTAL WITHDRAWALS	\$ 42,517
TOTAL POOL U	\$ 16,544,794

POOL V**CONTRIBUTIONS**

6/15/2006 Pool D Cash	\$ 9,078,118
TOTAL CONTRIBUTIONS	\$ 9,078,118

**City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
6/30/2006	Pool D Cash		\$ 18,939
			<u>\$ 18,939</u>
	TOTAL WITHDRAWALS		
			<u>\$ 9,097,057</u>
	TOTAL POOL V		
			<u>\$ 160,024,035</u>
	TOTAL TRANSACTIONS	<u>84,531,000</u>	
<u>SHRA SUMMARIZED</u>			
	Purchases and Contributions		\$ 112,321,003
	Sales, Maturities and Withdrawals		<u>47,703,032</u>
			<u>\$ 160,024,035</u>
	TOTAL TRANSACTIONS		

**City of Sacramento
TRANSACTION SUMMARY
Fixed Bond
SCERS
From 06-01-06 To 06-30-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/23/2006	General Electric Capital Corp Mtn Be 4.125% Due 03-04-08	2,500,000	\$ 2,438,370
6/23/2006	International Lease Fin Mtn Be 4.625% Due 06-02-08	7,500,000	7,343,655
TOTAL PURCHASES		10,000,000	\$ 9,782,025
<u>MATURITIES</u>			
6/15/2006	2484 Natomas Park Dr. 7.500% Due 07-01-12	3,627	\$ 3,627
6/15/2006	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	5,713	5,713
6/15/2006	Alhambra Medical Building 7.000% Due 05-01-09	28,207	28,207
6/15/2006	Bel Air Rose/Gibson, Campbell 10.500% Due 10-01-06	5,474	5,474
6/1/2006	Blue Ravine/Steele Family Trust 8.375% Due 11-01-06	2,485,218	2,485,218
6/1/2006	Fresno Calif Pension Oblig 7.280% Due 06-01-06	2,000,000	1,977,728
6/15/2006	GNMA POOL #150426 9.000% Due 05-15-16	81	89
6/15/2006	GNMA POOL #157445 9.000% Due 06-15-16	239	242
6/15/2006	GNMA POOL #164169 9.000% Due 06-15-16	54	53
6/15/2006	GNMA POOL #167166 9.500% Due 08-15-16	18	18
6/15/2006	GNMA POOL #208975 9.500% Due 03-15-17	71	71
6/15/2006	GNMA POOL #211421 9.500% Due 04-15-17	108	108
6/15/2006	GNMA POOL #27166 9.000% Due 12-15-08	168	143

**City of Sacramento
TRANSACTION SUMMARY
Fixed Bond
SCERS
From 06-01-06 To 06-30-06**

Trade Date	Security	Quantity	Total Cost
6/15/2006	GNMA POOL #32D296 8.000% Due 03-15-22	506	497
6/15/2006	GNMA POOL #329837 7.500% Due 11-15-22	889	875
6/15/2006	GNMA POOL #439515 7.000% Due 03-15-27	73	72
6/15/2006	GNMA POOL #450066 7.500% Due 12-15-26	28	27
6/15/2006	Granite Office Park 7.300% Due 09-01-08	25,038	25,038
6/2/2006	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	8,094	8,094
TOTAL MATURITIES		4,563,606	\$ 4,541,294
<u>EXPENSES</u>			
6/2/2006	Portfolio Investment Fees Payable	\$ 275	
6/15/2006	Portfolio Investment Fees Payable	2,062	
TOTAL EXPENSES		\$ 2,337	
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash	\$ 770,221	
6/30/2006	Pool A Cash	62,202	
TOTAL WITHDRAWALS		\$ 832,424	
TOTAL TRANSACTIONS		14,563,606	\$ 15,158,080
RFIX SUMMARIZED			
Purchases and Contributions		\$ 9,782,025	
Sales, Maturities and Withdrawals		5,373,718	
Expenses		2,337	
TOTAL TRANSACTIONS		\$ 15,158,080	

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
PURCHASES			
6/12/2006	Altria Group Inc	15,000	\$ 1,075,271
6/13/2006	Altria Group Inc	11,000	773,670
6/13/2006	At&t Inc	20,000	537,888
6/13/2006	Bank Of America Corp	20,500	988,717
6/28/2006	Chevron Corporation	16,000	981,082
6/30/2006	Chevron Corporation	10,000	625,233
6/13/2006	Citigroup Inc	22,000	1,082,101
6/13/2006	Citizens Communcnts Co	40,000	507,272
6/15/2006	Citizens Communcnts Co	51,400	643,867
6/16/2006	Citizens Communcnts Co	28,600	360,620
6/13/2006	Conagra Inc Com	31,000	689,335
6/13/2006	Dow Chem Co Com	27,500	1,040,232
6/15/2006	Dow Chem Co Com	12,500	475,278
6/13/2006	Du Pont E I De Nemours Com	25,000	1,013,565
6/15/2006	Du Pont E I De Nemours Com	10,000	408,164
6/13/2006	El Paso Corporation	16,000	228,773
6/28/2006	Exxon Mobil Corporation	16,000	975,520
6/30/2006	Exxon Mobil Corporation	10,000	624,107
6/13/2006	General Electric Co	7,500	255,110
6/15/2006	General Electric Co	40,000	1,348,000
6/13/2006	Kinder Morgan Energy Partners Ltd	17,500	780,924
6/15/2006	Kinder Morgan Energy Partners Ltd	20,000	904,400
6/7/2006	Lilly Eli & Co	20,000	1,033,144
6/13/2006	National City Corp	19,500	728,200
6/13/2006	Pg & E Corp	5,000	201,306
6/15/2006	Public Storage Inc Com	15,000	1,095,086
6/15/2006	Southern Copper Corp Com	20,000	1,518,030
6/6/2006	Surewest Communications	3,900	70,079
6/7/2006	Surewest Communications	9,000	168,364
6/8/2006	Surewest Communications	5,900	108,677
6/9/2006	Surewest Communications	8,700	161,538
6/12/2006	Surewest Communications	9,900	183,039
6/13/2006	Surewest Communications	6,000	109,747
6/14/2006	Surewest Communications	5,000	89,778
6/15/2006	Surewest Communications	1,000	18,088
6/16/2006	Surewest Communications	3,000	53,987
6/13/2006	Verizon Communications Inc	16,500	521,633
6/15/2006	Verizon Communications Inc	40,000	1,278,932
6/13/2006	Wachovia Corp 2nd New	11,000	590,069
6/13/2006	Wells Fargo & Company	14,000	954,754
TOTAL PURCHASES		680,900	\$ 25,203,577

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

Trade Date	Security	Quantity	Total Cost
<u>SALES</u>			
6/8/2006	Altria Group Inc	22,000	\$ 1,530,793
6/8/2006	At&t Inc	35,000	934,651
6/9/2006	At&t Inc	5,000	133,522
6/28/2006	At&t Inc	50,000	1,339,017
6/8/2006	Bank Of America Corp	37,000	1,676,433
6/9/2006	Bank Of America Corp	4,000	181,236
6/8/2006	Citigroup Inc	40,000	1,865,484
6/9/2006	Citigroup Inc	4,000	186,548
6/8/2006	Citizens Communcnts Co	75,000	1,009,809
6/9/2006	Citizens Communcnts Co	5,000	67,321
6/8/2006	Conagra Inc Com	62,000	1,347,593
6/7/2006	Dow Chem Co Com	50,000	2,182,645
6/9/2006	Dow Chem Co Com	5,000	218,264
6/7/2006	Du Pont E I De Nemours Com	45,000	1,949,870
6/9/2006	Du Pont E I De Nemours Com	5,000	216,652
6/8/2006	EI Paso Corporation	29,000	431,221
6/9/2006	EI Paso Corporation	3,000	44,609
6/28/2006	EI Paso Corporation	43,000	630,255
6/8/2006	General Electric Co	13,000	427,014
6/9/2006	General Electric Co	2,000	65,695
6/8/2006	Kinder Morgan Energy Partners Ltd	32,000	1,517,504
6/9/2006	Kinder Morgan Energy Partners Ltd	3,000	142,266
6/8/2006	National City Corp	35,000	1,222,715
6/9/2006	National City Corp	4,000	139,739
6/30/2006	Pfizer Inc	35,000	869,677
6/8/2006	Pg & E Corp	10,000	405,958
6/8/2006	Verizon Communications Inc	30,000	974,968
6/9/2006	Verizon Communications Inc	3,000	97,497
6/8/2006	Wachovia Corp 2nd New	20,000	1,069,441
6/9/2006	Wachovia Corp 2nd New	2,000	106,944
6/8/2006	Wells Fargo & Company	25,000	1,534,528
6/9/2006	Wells Fargo & Company	3,000	184,143
TOTAL SALES		736,000	\$ 24,704,013
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash	\$ 270,888	
6/30/2006	Pool A Cash	12,176	
TOTAL WITHDRAWALS		\$ 283,065	
TOTAL TRANSACTIONS		1,416,900	\$ 50,190,654

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
REQUITY SUMMARIZED			
	Purchases and Contributions		\$ 25,203,577
	Sales, Maturitys and Withdrawals		24,987,077
	TOTAL TRANSACTIONS		\$ 50,190,654

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

Trade Date	Security	Quantity	Total Cost
PURCHASES			
6/2/2006	3m Company	2,000	\$ 170,061
6/13/2006	3m Company	12,500	1,014,975
6/29/2006	3m Company	7,500	599,908
6/2/2006	American Intl Group Com	7,000	427,410
6/13/2006	American Intl Group Com	11,000	680,000
6/2/2006	Apple Computer Inc Com	5,000	310,440
6/13/2006	Apple Computer Inc Com	8,000	466,938
6/20/2006	Bank Of America Corp	30,000	1,422,900
6/13/2006	Berkshire Hathaway Inc-CI A	3	270,300
6/2/2006	Boeing Co Com	4,000	336,358
6/13/2006	Boeing Co Com	10,000	778,270
6/9/2006	Campbell Soup Co Com	30,000	1,054,203
6/2/2006	Caremark Rx Inc Com	5,000	245,608
6/13/2006	Caremark Rx Inc Com	6,500	310,570
6/13/2006	Carnival Corp Com	8,000	294,990
6/2/2006	Catalyst Semiconductor	12,000	54,292
6/2/2006	Cisco Sys Inc Com	13,000	267,690
6/13/2006	Cisco Sys Inc Com	3,500	68,425
6/13/2006	Citigroup Inc	8,000	392,930
6/9/2006	Clorox Co	10,000	618,240
6/9/2006	Colgate Palmolive Co Com	20,000	1,228,518
6/2/2006	Comcast Corporation	12,500	411,250
6/13/2006	Comcast Corporation	27,500	895,957
6/13/2006	Deere & Co Com	500	38,530
6/2/2006	Disney (walt) Com	17,500	535,672
6/13/2006	Disney (walt) Com	31,750	908,066
6/29/2006	Disney (walt) Com	4,250	125,713
6/2/2006	Dow Chem Co Com	3,500	141,939
6/13/2006	Dow Chem Co Com	20,000	755,908
6/22/2006	Dow Chem Co Com	20,000	780,776
6/2/2006	Du Pont E I De Nemours Com	4,000	171,876
6/13/2006	Du Pont E I De Nemours Com	27,500	1,112,768
6/2/2006	El Paso Corporation	5,000	77,830
6/13/2006	Fisher Scientific Intl Com New	4,500	323,371
6/22/2006	Fisher Scientific Intl Com New	7,500	523,463
6/2/2006	Genentech Inc.	4,000	330,738
6/2/2006	General Electric Co	13,000	449,960
6/13/2006	General Electric Co	3,500	118,895
6/2/2006	Gilead Sciences Inc	20,000	1,184,468
6/13/2006	Gilead Sciences Inc	5,000	283,796
6/29/2006	Gilead Sciences Inc	5,000	283,807
6/9/2006	Google Inc CI A	3,000	1,169,062
6/2/2006	Intel Corp	13,000	234,780

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
6/8/2006	Intel Corp	42,000	719,880
6/13/2006	Intel Corp	42,000	716,520
6/13/2006	Ishares Tr Nasdq Bio Indx	2,500	177,650
6/2/2006	Ishares Tr S&p 500 Index	6,000	775,143
6/13/2006	Ishares Tr S&p 500 Index	8,500	1,059,185
6/21/2006	Ishares Tr S&p 500 Index	8,500	1,073,805
6/29/2006	Ishares Tr S&p 500 Index	9,000	1,132,260
6/13/2006	Ishares Tr Transp Ave Idx	2,500	201,675
6/21/2006	Ishares Tr Transp Ave Idx	12,500	1,074,504
6/7/2006	Johnson & Johnson	25,000	1,538,745
6/2/2006	Lauder Estee Cos Inc Cl A	9,000	362,877
6/13/2006	Lauder Estee Cos Inc Cl A	2,500	96,830
6/2/2006	Microsoft Corp	20,000	458,200
6/13/2006	Microsoft Corp	28,000	615,720
6/2/2006	Monsanto Co New Com	1,500	126,120
6/13/2006	Monsanto Co New Com	8,000	624,436
6/9/2006	NYSE Group	20,000	1,187,120
6/2/2006	Nasdaq 100 Tr Unit Ser 1	6,000	238,680
6/13/2006	Nasdaq 100 Tr Unit Ser 1	13,500	509,760
6/2/2006	News Corp-Class B	10,000	204,600
6/13/2006	News Corp-Class B	25,000	488,500
6/7/2006	Pacific Ethanol Inc Com	20,000	546,882
6/22/2006	Pacific Ethanol Inc Com	20,000	449,268
6/2/2006	PepsiCo Inc	20,000	1,215,242
6/13/2006	PepsiCo Inc	5,000	298,129
6/22/2006	PepsiCo Inc	15,000	899,600
6/13/2006	Pfizer Inc	7,500	175,048
6/22/2006	Pfizer Inc	12,500	284,825
6/29/2006	Precision Castparts Cp Com	15,000	856,584
6/7/2006	Procter & Gamble Co	30,000	1,620,591
6/2/2006	Qualcomm Inc.	9,000	427,757
6/13/2006	Qualcomm Inc.	2,500	108,550
6/13/2006	Select Sector Spdr Tr Sbl Int-Finl	8,000	257,280
6/2/2006	Time Warner Inc New	11,000	192,500
6/13/2006	Time Warner Inc New	3,000	51,450
6/2/2006	United Technologies	4,000	253,180
6/13/2006	United Technologies	10,000	599,338
6/22/2006	United Technologies	15,000	926,900
6/13/2006	Valero Energy Corp New Com	5,500	314,257
6/29/2006	Valero Energy Corp New Com	15,500	1,012,128
6/2/2006	Verizon Communications Inc	14,000	451,065
6/13/2006	Verizon Communications Inc	11,500	363,024
6/20/2006	Wachovia Corp 2nd New	20,000	1,058,550
6/13/2006	Wal Mart Stores Inc	5,500	281,140
6/20/2006	Washington Mut Inc Com	25,000	1,112,595

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

Trade Date	Security	Quantity	Total Cost
6/20/2006	Wells Fargo & Company	25,000	1,669,350
6/9/2006	Wrigley Wm Jr Co	20,000	900,906
6/2/2006	Yahoo Inc.	11,000	349,378
6/13/2006	Yahoo Inc.	17,500	522,900
6/2/2006	Yrc Worldwide Inc Com	5,000	200,316
6/13/2006	Yrc Worldwide Inc Com	8,500	335,295
TOTAL PURCHASES		1,159,003	\$ 52,925,723
SALES			
6/8/2006	3m Company	15,000	\$ 1,202,380
6/9/2006	3m Company	10,000	801,587
6/8/2006	American Int'l Group Com	20,000	1,289,833
6/9/2006	American Int'l Group Com	2,000	128,983
6/8/2006	Apple Computer Inc Com	15,000	1,002,807
6/9/2006	Apple Computer Inc Com	1,000	66,854
6/9/2006	Berkshire Hathaway Inc-CIA	5	452,115
6/8/2006	Boeing Co Com	10,000	794,753
6/9/2006	Boeing Co Com	10,000	794,753
6/8/2006	Caremark Rx Inc Com	11,500	543,452
6/9/2006	Caremark Rx Inc Com	1,500	70,885
6/22/2006	Caremark Rx Inc Com	20,000	948,536
6/8/2006	Carnival Corp Com	15,000	598,050
6/9/2006	Carnival Corp Com	1,000	39,870
6/22/2006	Carnival Corp Com	17,000	653,820
6/9/2006	Cisco Sys Inc Com	7,000	144,019
6/8/2006	Citigroup Inc	15,000	721,169
6/9/2006	Citigroup Inc	1,000	48,078
6/8/2006	Comcast Corporation	50,000	1,543,893
6/9/2006	Comcast Corporation	5,000	154,389
6/9/2006	Deere & Co Com	1,000	84,199
6/8/2006	Disney (walt) Com	57,500	1,657,925
6/9/2006	Disney (walt) Com	6,000	173,001
6/7/2006	Dow Chem Co Com	40,000	1,657,673
6/7/2006	Du Pont E I Du Nemours Com	55,000	2,344,359
6/6/2006	EI Paso Corporation	100,000	1,489,654
6/8/2006	Fisher Scientific Int'l Com New	8,000	606,071
6/9/2006	Fisher Scientific Int'l Com New	1,000	75,759
6/9/2006	General Electric Co	7,000	239,453
6/8/2006	Gilead Sciences Inc	10,000	592,234
6/7/2006	Intel Corp	85,000	1,614,067
6/8/2006	Intel Corp	42,000	719,880
6/29/2006	Intel Corp	42,000	716,520
6/8/2006	Ishares Tr Nasdq Bio Indx	5,000	359,175

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

Trade Date	Security	Quantity	Total Cost
6/22/2006	Ishares Tr Nasdq Bio Indx	7,500	536,825
6/8/2006	Ishares Tr S&p 500 Index	15,000	1,943,018
6/9/2006	Ishares Tr S&p 500 Index	2,000	259,069
6/8/2006	Ishares Tr Transp Ave Idx	5,000	423,200
6/9/2006	Lauder Estes Cos Inc Cl A	5,000	195,165
6/8/2006	Microsoft Corp	50,000	1,258,138
6/9/2006	Microsoft Corp	6,000	150,977
6/8/2006	Monsanto Co New Com	15,000	1,279,196
6/9/2006	Monsanto Co New Com	1,000	85,280
6/8/2006	Nasdaq 100 Tr Unit Ser 1	24,000	977,585
6/9/2006	Nasdaq 100 Tr Unit Ser 1	3,000	122,198
6/8/2006	News Corp-Class B	45,000	846,149
6/9/2006	News Corp-Class B	5,000	94,017
6/26/2006	Pacific Ethanol Inc Com	40,000	996,148
6/8/2006	Pepsico Inc	10,000	507,621
6/8/2006	Pfizer Inc	15,000	373,690
6/9/2006	Qualcomm Inc.	5,000	238,668
6/8/2006	Select Sector Spdr Tr Sbl Int-Finl	15,000	492,450
6/9/2006	Select Sector Spdr Tr Sbl Int-Finl	1,000	32,830
6/22/2006	Select Sector Spdr Tr Sbl Int-Finl	22,000	716,900
6/9/2006	Time Warner Inc New	6,000	106,287
6/8/2006	United Technologies	20,000	1,191,285
6/9/2006	United Technologies	20,000	1,191,285
6/8/2006	Valero Energy Corp New Com	10,000	648,075
6/9/2006	Valero Energy Corp New Com	1,000	64,808
6/8/2006	Verizon Communications Inc	20,000	649,946
6/9/2006	Verizon Communications Inc	3,000	97,492
6/8/2006	Wal Mart Stores Inc	10,000	490,705
6/9/2006	Wal Mart Stores Inc	1,000	49,071
6/22/2006	Wal Mart Stores Inc	14,500	702,775
6/8/2006	Yahoo Inc.	30,000	976,206
6/9/2006	Yahoo Inc.	5,000	162,701
6/8/2006	Yrc Worldwide Inc Com	15,000	530,694
6/9/2006	Yrc Worldwide Inc Com	2,000	77,426
TOTAL SALES		1,135,505	\$ 42,948,071

WITHDRAWALS

6/30/2006 Pool A Cash	\$ 197,828
6/30/2006 Pool A Cash	30,583

TOTAL WITHDRAWALS**\$ 228,411****TOTAL TRANSACTIONS****2,294,508 \$ 96,102,205**

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

Trade Date	Security	Quantity	Total Cost
RLCAP SUMMARIZED			
	Purchases and Contributions		\$ 52,925,723
	Sales, Maturities and Withdrawals		<u>43,176,482</u>
TOTAL TRANSACTIONS			<u>\$ 96,102,205</u>

City of Sacramento
TRANSACTION SUMMARY
S&P / Barra Value
SCERS
From 06-01-06 To 06-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/15/2006	American Intl Group Com	10,000	\$ 596,995
6/15/2006	Apple Computer Inc Com	10,000	598,300
6/15/2006	Biongen Idec Inc Com	10,000	469,300
6/15/2006	Carnival Corp Com	12,000	461,954
6/15/2006	Disney (walt) Com	20,000	583,400
6/21/2006	Disney (walt) Com	10,000	297,244
6/15/2006	Halliburton Co	8,000	591,248
6/2/2006	Ishares Tr S&p500/Bar Val	40,000	2,791,600
6/13/2006	Ishares Tr S&p500/Bar Val	110,000	7,387,336
6/15/2006	Ishares Tr S&p500/Bar Val	40,000	2,706,108
6/21/2006	Ishares Tr S&p500/Bar Val	50,000	3,398,285
6/22/2006	Ishares Tr S&p500/Bar Val	50,000	3,362,495
6/15/2006	Lauder Estee Cos Inc Cl A	12,000	461,993
6/15/2006	Schlumberger Ltd	10,000	586,557
TOTAL PURCHASES		392,000	\$ 24,290,816
<u>SALES</u>			
6/8/2006	American Intl Group Com	15,000	\$ 989,717
6/8/2006	Apple Computer Inc Com	12,000	818,199
6/8/2006	Biongen Idec Inc Com	14,000	652,181
6/8/2006	Carnival Corp Com	10,000	398,700
6/21/2006	Carnival Corp Com	12,000	461,954
6/8/2006	Ishares Tr S&p500/Bar Val	210,000	14,155,571
6/9/2006	Ishares Tr S&p500/Bar Val	10,000	674,075
6/8/2006	Lauder Estee Cos Inc Cl A	20,000	737,439
6/21/2006	Lauder Estee Cos Inc Cl A	12,000	461,993
6/8/2006	Lehman Bros Hldgs Inc	4,000	304,060
TOTAL SALES		319,000	\$ 19,653,890
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash	\$ 172,230	
6/30/2006	Pool A Cash	23,320	
TOTAL WITHDRAWALS		\$ 195,550	
TOTAL TRANSACTIONS		711,000	\$ 44,140,257

RBARRA SUMMARIZED

City of Sacramento
TRANSACTION SUMMARY
S&P / Barra Value
SCERS
From 06-01-06 To 06-30-06

Trade Date	Security	Quantity	Total Cost
	Purchases and Contributions		\$ 24,290,816
	Sales, Maturities and Withdrawals		<u>19,849,440</u>
	TOTAL TRANSACTIONS		<u>\$ 44,140,257</u>

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
6/7/2006	Ishares Inc Msci Cda Index	1,000	\$ 24,090
<u>TOTAL SALES</u>			
		<u>1,000</u>	<u>\$ 24,090</u>
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash	\$ 56	
6/30/2006	Pool A Cash	67	
<u>TOTAL WITHDRAWALS</u>			
		<u>\$ 123</u>	
<u>TOTAL TRANSACTIONS</u>			
		<u>1,000</u>	<u>\$ 24,213</u>
RCANADA SUMMARIZED			
Purchases and Contributions		\$ -	
Sales, Maturities and Withdrawals		<u>24,213</u>	
TOTAL TRANSACTIONS			
		<u>\$ 24,213</u>	

City of Sacramento
TRANSACTION SUMMARY

China

SCERS

From 06-01-06 To 06-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/30/2006	Ishares Inc Msci Hong Kong	5,000	\$ 67,925
6/13/2006	Ishares Tr Ftse Xnhua Idx	2,000	132,778
6/30/2006	Ishares Tr Ftse Xnhua Idx	3,000	231,750
TOTAL PURCHASES		10,000	\$ 432,453
<u>SALES</u>			
6/7/2006	Ishares Inc Mscl Hong Kong	5,000	\$ 69,332
6/7/2006	Ishares Tr Ftse Xnhua Idx	5,000	379,555
TOTAL SALES		10,000	\$ 448,886
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash		\$ 478
6/30/2006	Pool A Cash		742
TOTAL WITHDRAWALS			\$ 1,220
TOTAL TRANSACTIONS		20,000	\$ 882,559
RCHINA SUMMARIZED			
	Purchases and Contributions		\$ 432,453
	Sales, Maturities and Withdrawals		450,106
	TOTAL TRANSACTIONS		\$ 882,559

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

Trade Date	Security	Quantity	Total Cost
PURCHASES			
6/13/2006	Ishares Inc Msci German	5,000	\$ 105,026
6/29/2006	Ishares Inc Msci German	10,000	221,080
6/13/2006	Ishares Tr Msci Eafe Idx	15,000	904,923
6/29/2006	Ishares Tr Msci Eafe Idx	30,000	1,890,843
6/30/2006	Ishares Tr Msci Eafe Idx	4,000	260,880
TOTAL PURCHASES		64,000	\$ 3,382,752
SALES			
6/7/2006	Ishares Inc Msd German	15,000	\$ 355,886
6/7/2006	Ishares Tr Msci Eafe Idx	45,000	2,961,706
TOTAL SALES		60,000	\$ 3,317,592
WITHDRAWALS			
6/30/2006	Pool A Cash		\$ 5,083
6/30/2006	Pool A Cash		6,498
TOTAL WITHDRAWALS			\$ 11,581
TOTAL TRANSACTIONS		124,000	\$ 6,711,925
REAFE SUMMARIZED			
Purchases and Contributions		\$ 3,382,752	
Sales, Maturities and Withdrawals			<u>3,329,173</u>
TOTAL TRANSACTIONS			\$ 6,711,925

CITY OF SACRAMENTO
TRANSACTION SUMMARY

Japan

SCERS

From 06-01-06 To 06-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
PURCHASES			
6/13/2006	Ishares Inc Msci Japan	10,000	\$ 124,750
6/29/2006	Ishares Inc Msci Japan	100,000	\$ 1,322,110
6/30/2006	Ishares Inc Msci Japan	85,000	\$ 1,164,925
		195,000	\$ 2,611,785
TOTAL PURCHASES			
SALES			
6/7/2006	Honda Motor	15,000	\$ 508,693
6/7/2006	Ishares Inc Msci Japan	50,000	\$ 719,446
6/7/2006	Matsushita Elec Indl Adr	22,000	\$ 512,015
6/7/2006	Mitsubishi Ufj Fnl Gp Sponsored Adr	30,000	\$ 447,113
6/7/2006	Toyota Motor Corp Sp Adr Rep2com	6,000	\$ 693,796
		123,000	\$ 2,881,063
TOTAL SALES			
WITHDRAWALS			
6/30/2006	Pool A Cash	\$ 2,836	
6/30/2006	Pool A Cash	\$ 6,045	
		\$ 8,880	
TOTAL WITHDRAWALS			
TOTAL TRANSACTIONS			
RJAPAN SUMMARIZED			
Purchases and Contributions			
Sales, Maturities and Withdrawals			
		\$ 2,611,785	
		\$ 2,889,944	
		\$ 5,501,729	
TOTAL TRANSACTIONS			

City of Sacramento
TRANSACTION SUMMARY
Latin America
SCERS
From 06-01-06 To 06-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/13/2008	Ishares Tr S&p Ltn Am 40	2,000	\$ 230,562
6/30/2006	Ishares Tr S&p Ltn Am 40	4,000	548,418
TOTAL PURCHASES		6,000	\$ 778,980
<u>SALES</u>			
6/7/2008	Ishares Tr S&p Ltn Am 40	3,000	\$ 441,098
6/9/2008	Ishares Tr S&p Ltn Am 40	3,000	441,098
TOTAL SALES		6,000	\$ 882,196
<u>WITHDRAWALS</u>			
6/30/2008	Pool A Cash		\$ 385
6/30/2006	Pool A Cash		1,427
TOTAL WITHDRAWALS			\$ 1,813
TOTAL TRANSACTIONS		12,000	\$ 1,662,989
RLATINAM SUMMARIZED			
Purchases and Contributions		\$ 778,980	
Sales, Maturities and Withdrawals		<u>884,009</u>	
TOTAL TRANSACTIONS		\$ 1,662,989	

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

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/30/2006	Ishares Inc Msci Taiwan	37,000	\$ 476,712
TOTAL PURCHASES		37,000	\$ 476,712
<u>SALES</u>			
6/7/2006	Ishares Inc Msci Taiwan	40,000	\$ 525,441
TOTAL SALES		40,000	\$ 525,441
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash	\$ 359	
6/30/2006	Pool A Cash		1,228
TOTAL WITHDRAWALS		\$ 1,585	
TOTAL TRANSACTIONS		77,000	\$ 1,003,738
RTAIWAN SUMMARIZED			
Purchases and Contributions		\$ 476,712	
Sales, Maturities and Withdrawals			527,026
TOTAL TRANSACTIONS		\$ 1,003,738	

City of Sacramento
TRANSACTION SUMMARY
Small Cap
SCERS
From 06-01-06 To 06-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
PURCHASES			
6/13/2006	Advanced Medical Optics	2,750	\$ 132,312
6/6/2006	Brockdale Sr Living Com	5,000	242,837
6/13/2006	Ceradyne Inc Com	1,000	43,350
6/13/2006	Crh Plc Adr	2,750	80,612
6/13/2006	Earth Link Inc	8,500	69,020
6/1/2006	Foundation Coal Hldgs Com	10,000	464,700
6/13/2006	Foundation Coal Hldgs Com	3,000	118,565
6/13/2006	Frontier Oil Corp Com	2,500	123,798
6/13/2006	Greenbrier Cos Inc Com	3,500	100,205
6/13/2006	Headwaters Inc Com	2,500	63,245
6/2/2006	Ishares Tr Russell 2000	10,000	737,600
6/13/2006	Ishares Tr Russell 2000	21,375	1,458,920
6/22/2006	Ishares Tr Russell 2000	15,000	1,021,800
6/29/2006	Ishares Tr Russell 2000	42,625	2,955,264
6/13/2006	Leapfrog Enterprises Inc	7,500	78,059
6/13/2006	Oceaneering Int'l	1,000	73,880
6/13/2006	Photonics Inc Com	4,000	63,840
6/13/2006	Reliance Steel & Aluminum Company	1,500	103,364
6/13/2006	SK Telecom - ADR	3,500	85,505
6/13/2006	Sierra Health Svcs Inc Com	4,000	171,220
6/13/2006	Skywest Inc	2,500	59,375
6/13/2006	Sun Microsystems Inc	14,500	60,175
6/13/2006	United Rentals Inc Com	2,500	68,250
6/13/2006	United Surgical Prhrs Com	5,500	166,398
6/13/2006	Vodafone Hldgs Inc Com	10,000	280,440
TOTAL PURCHASES		187,000	\$ 8,820,943

<u>SALES</u>			
6/8/2006	Advanced Medical Optics	5,000	\$ 244,903
6/9/2006	Advanced Medical Optics	500	24,490
6/8/2006	Ceradyne Inc Com	2,000	110,613
6/8/2006	Crh Plc Adr	5,000	178,088
6/9/2006	Crh Plc Adr	500	17,809
6/8/2006	Earth Link Inc	15,000	135,390
6/9/2006	Earth Link Inc	2,000	18,052
6/8/2006	Foundation Coal Hldgs Com	5,000	232,350
6/9/2006	Foundation Coal Hldgs Com	1,000	46,470
6/8/2006	Frontier Oil Corp Com	5,000	303,901
6/8/2006	Greenbrier Cos Inc Com	6,000	217,560
6/9/2006	Greenbrier Cos Inc Com	1,000	36,263
6/8/2006	Headwaters Inc Com	5,000	185,980

City of Sacramento
TRANSACTION SUMMARY
Small Cap
SCERS
From 06-01-06 To 06-30-06

Trade Date	Security	Quantity	Total Cost
6/8/2006	Ishares Tr Russell 2000	40,750	3,000,435
6/9/2006	Ishares Tr Russell 2000	5,000	368,152
6/8/2006	Leapfrog Enterprises Inc	13,000	145,795
6/9/2006	Leapfrog Enterprises Inc	2,000	22,430
6/8/2006	Oceaneering Int'l	2,000	134,472
6/8/2006	Photronics Inc Com	7,000	126,000
6/9/2006	Photronics Inc Com	1,000	18,000
6/8/2006	Reliance Steel & Aluminum Company	2,000	173,802
6/9/2006	Reliance Steel & Aluminum Company	1,000	86,901
6/8/2006	SK Telecom - ADR	6,000	163,172
6/9/2006	SK Telecom - ADR	1,000	27,195
6/8/2006	Siera Health Svcs Inc Com	8,000	326,074
6/8/2006	Skywest Inc	5,000	138,407
6/8/2006	Sun Microsystems Inc	24,000	125,189
6/9/2006	Sun Microsystems Inc	5,000	26,083
6/8/2006	United Rentals Inc Com	5,000	168,042
6/8/2006	United Surgical Ptnrs Com	10,000	355,790
6/9/2006	United Surgical Ptnrs Com	1,000	35,579
6/8/2006	Verifone Hldgs Inc Com	18,000	518,395
6/9/2006	Verifone Hldgs Inc Com	2,000	57,599
TOTAL SALES		211,750	\$ 7,769,411
WITHDRAWALS			
6/30/2006	Pool A Cash		\$ 18,741
6/30/2006	Pool A Cash		\$ 10,837
TOTAL WITHDRAWALS			\$ 29,578
TOTAL TRANSACTIONS		398,750	\$ 16,619,933
RSCAP SUMMARIZED			
Purchases and Contributions		\$ 8,820,943	
Sales, Maturities and Withdrawals		\$ 7,798,990	
TOTAL TRANSACTIONS			\$ 16,619,933

City of Sacramento
TRANSACTION SUMMARY
CADA
 From 06-01-06 To 06-30-06

Trade Date	Security	Quantity	Total Cost
<u>CADA BANKING</u>			
<u>CONTRIBUTIONS</u>			
6/6/2006 Pool A Cash			
			\$ 118,000
6/12/2006 Pool A Cash			
			\$ 101,000
TOTAL CONTRIBUTIONS			<u>\$ 219,000</u>
<u>WITHDRAWALS</u>			
6/22/2006 Pool A Cash			
			\$ 157,000
6/30/2006 Pool A Cash			
			\$ 142,000
TOTAL WITHDRAWALS			<u>\$ 299,000</u>
TOTAL CADA BANKING			<u>\$ 518,000</u>
<u>CADA A - Tax Exempt</u>			
No transactions were found!			
<u>CADA B - Taxable</u>			
No transactions were found!			
TOTAL TRANSACTIONS			<u>\$ 518,000</u>
CADA SUMMARIZED			
Purchases and Contributions			
			\$ 219,000
Sales, Maturities and Withdrawals			
			\$ 299,000
TOTAL TRANSACTIONS			<u>\$ 518,000</u>

City of Sacramento
TRANSACTION SUMMARY
 George H. Clark (Fixed)
 Scholarship Fund
 From 06-01-06 To 06-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>MATURITIES</u>			
6/20/2006	GNMA2 POOL #2754 6.500% Due 05-20-29	61	\$ 61
TOTAL MATURITIES		61	\$ 61
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash	\$	1,108
6/30/2006	Pool A Cash		72
TOTAL WITHDRAWALS		\$	1,180
TOTAL TRANSACTIONS		61	\$ 1,241
TGHCLARK SUMMARIZED			
Purchases and Contributions		\$	-
Sales, Maturities and Withdrawals			<u>1,241</u>
TOTAL TRANSACTIONS		\$	1,241

City of Sacramento
TRANSACTION SUMMARY
George H. Clark (Equity)
Scholarship Fund
From 06-01-06 To 06-30-06

Trade Date	Security	Quantity	Total Cost
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash		\$ 679
6/30/2006	Pool A Cash		\$ 116
TOTAL WITHDRAWALS			\$ 795
TOTAL TRANSACTIONS			\$ 795
TGHCLARL SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>\$ 795</u>
TOTAL TRANSACTIONS			\$ 795

City of Sacramento
TRANSACTION SUMMARY
United Way (Fixed)
From 06-01-06 To 06-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
United Way (Equity)
From 06-01-06 To 06-30-06

Trade Date	Security	Quantity	Total Cost
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 06-01-06 To 06-30-06

Trade Date	Security	Quantity	Total Cost
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No transactions were found!

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CONTRIBUTIONS</u>			
6/29/2006	Pool A Cash		\$ 5,027,210
6/30/2006	Pool A Cash	28	
6/30/2006	Pool A Cash		318,837
TOTAL CONTRIBUTIONS			<u>\$ 5,346,075</u>
<u>WITHDRAWALS</u>			
6/30/2006	Pool A Cash		\$ 19,170
TOTAL WITHDRAWALS			<u>\$ 19,170</u>
TOTAL TRANSACTIONS			<u>\$ 5,365,246</u>
TNBC SUMMARIZED			
Purchases and Contributions			\$ 5,346,075
Sales, Maturities and Withdrawals			<u>19,170</u>
TOTAL TRANSACTIONS			<u>\$ 5,365,246</u>

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

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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No transactions were found!

