



# REPORT TO COUNCIL

## City of Sacramento

# 26

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

CONSENT  
August 29, 2006

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

**Title:** July 2006 Monthly Investment Transactions Report

**Location/Council District:** Citywide

**Recommendation:**

Receive and File.

**Contact:** John Colville, Sr. Investment Officer, 808-5168

**Presenters:** None

**Department:** City Treasurer

**Division:** Investment & Operations

**Organization No:** 0900

**Description/Analysis**

**Issue:**

Chapter 749, Statutes of 1996, requires the City Treasurer to provide a monthly investment transaction report to the City Council. This Monthly Investment Transaction Report fulfills that requirement for the month ended July 31, 2006.

**Policy Considerations:** None

**Environmental Considerations:**

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

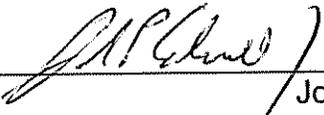
Reporting requirements as governed by Chapter 749, Statutes of 1996.

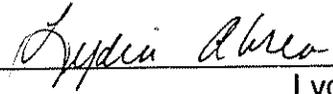
**Financial Considerations:** This report is for consent only.



**Emerging Small Business Development (ESBD):**

Because this transaction does not involve the purchase of goods or services for the City, ESBD efforts are not applicable.

Respectfully Submitted by:  \_\_\_\_\_  
John Colville  
Senior Investment Officer

 \_\_\_\_\_  
Lydia Abreu  
Investment & Operations Manager

Approved by:  \_\_\_\_\_  
Thomas P. Friery  
City Treasurer

**Table of Contents:**

Report	pg. 1-2
<b>Attachments</b>	
1 Background	pg. 3
2 Transaction Detail Report	pg. 4-45

**Background Information:**

Chapter 749, Statutes of 1996, was enacted (in addition to Chapter 783, Statutes of 1995) to help avoid a repeat of the December 1994 Orange County investment breakdown that resulted in investment losses for Orange County and other local government entities. This is the investment transaction report required and submitted to Council.

Chapter 749 has two main requirements. The first is that the City Council annually delegates 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 of authority, the City Treasurer assumes full responsibility for all transactions until the delegation of authority is revoked or the one-year period expires. This delegation was made with the quarterly investment report for the period ended June 30, 2006.

The second requirement is for 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 monies the Treasurer's Office invests in lieu of only the required Local Agency funds. The transactions for the month ended July 31, 2006 are attached as follows:

Attachment 1	Background	3
Attachment 2	Summary of Transactions	4
Attachment 3	City Investment Pool A	6
Attachment 4	The Ethel Macleod Hart Fund for Senior Citizens	12
Attachment 5	The Ann Land/Bertha Henschel Public Trust Mutual Fund	14
Attachment 6	2001 Capital Improvement Revenue Bonds	16
Attachment 7	2003 Capital Improvement Revenue Bonds	17
Attachment 8	Sacramento Housing and Redevelopment Agency (SHRA)	18
-- Outside Agency Funds		
Attachment 9-A	SCERS Fixed Portfolio	22
Attachment 9-B	SCERS Fixed Alternative Equity Income	24
Attachment 9-C	SCERS Large Capital Growth	25
Attachment 9-D	SCERS S & P / Barra Value	29
Attachment 9-E	SCERS Canada	30
Attachment 9-F	SCERS China	31
Attachment 9-G	SCERS EAFE	32
Attachment 9-H	SCERS Japan	33
Attachment 9-I	SCERS Latin America	34
Attachment 9-J	SCERS Taiwan	35
Attachment 9-K	SCERS Small Capital	36
Attachment 10	Capitol Area Development Authority (CADA)	38
Attachment 11	George Clark Trust Fund	39
Attachment 12	United Way	41
Attachment 13	American River Flood Control District	43
Attachment 14	The Natomas Basin Conservancy (TNBC)	44
Attachment 15	Sacramento Public Library Authority (SPLA)	45

City of Sacramento  
Summary of Transactions  
July-06

Local Agency Funds:

	Pool A	Ethel Hart F	Ethel Hart E	Public Trust F	Public Trust E	CIRB '01	CIRB '03	Total
Purchases	\$ 57,902,779	\$ 44,917	\$ -	\$ -	\$ 167,130	\$ -	\$ -	\$ 58,174,828
Sales	-	-	39,713	-	112,959	-	-	152,672
Expenses	-	-	-	-	-	-	-	-
Maturities	64,869,391	-	-	-	-	-	-	64,869,391
Calls	-	-	-	-	-	-	-	-
Contributions	79,041,602	-	-	-	-	-	-	79,041,682
Withdrawals	75,368,745	-	-	1,587	3,610	-	-	75,371,952
<b>TOTAL</b>	<b>\$ 277,240,597</b>	<b>\$ 44,917</b>	<b>\$ 39,713</b>	<b>\$ 1,587</b>	<b>\$ 203,699</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 277,650,623</b>

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	\$ 21,533,315	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 21,533,315
Sales	25,005,365	-	-	-	-	-	-	-	-	-	-	-	25,005,365
Expenses	-	-	-	-	-	-	-	-	-	-	-	-	-
Maturities	-	-	-	-	-	-	-	-	-	-	-	-	-
Calls	-	-	-	-	-	-	-	-	-	-	-	-	-
Contributions	5,000,000	-	-	-	-	-	-	-	-	-	-	-	5,000,000
Withdrawals	6,100,000	-	-	-	-	-	-	-	-	-	-	-	6,100,000
<b>TOTAL</b>	<b>\$ 56,518,680</b>	<b>\$ -</b>	<b>\$ 66,518,680</b>										

Sacramento City Employees' Retirement System (SCERS) Funds:

	Fixed	Fixed Alt Equity	Large Cap	S&P Barra Value	Canada	China	International Portfolios EAFE	Japan	Latin Am	Taiwan	Small Cap	Total
Purchases	\$ -	\$ 4,452,720	\$ 23,942,333	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,728,709	\$ 30,423,060
Sales	-	7,108,377	59,562,530	12,147,634	-	-	-	-	-	-	5,049,624	84,009,165
Expenses	2,332	-	-	-	-	-	-	-	-	-	-	2,332
Maturities	5,100,292	-	-	-	-	-	-	-	-	-	-	5,100,292
Calls	-	-	-	-	-	-	-	-	-	-	-	-
Contributions	-	-	-	-	-	-	-	-	-	-	-	-
Withdrawals	771,172	109,848	48,731	3,689	-	374	373	11,437	44	25	26,164	972,941
<b>TOTAL</b>	<b>\$ 5,879,796</b>	<b>\$ 11,672,053</b>	<b>\$ 83,554,594</b>	<b>\$ 12,151,323</b>	<b>\$ -</b>	<b>\$ 374</b>	<b>\$ 373</b>	<b>\$ 11,437</b>	<b>\$ 44</b>	<b>\$ 25</b>	<b>\$ 7,604,577</b>	<b>\$ 120,874,596</b>

City of Sacramento  
 Summary of Transactions  
 July-08

Capitol Area Development Authority (CADA) Funds:

	CADA	CADA-A	CADA-B	Total
Purchases	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-
Expenses	-	-	-	-
Maturities	-	-	-	-
Calls	-	-	-	-
Contributions	92,000	-	-	92,000
Withdrawals	305,000	13,025	530,533	858,558
<b>TOTAL</b>	<b>\$ 397,000</b>	<b>\$ 13,025</b>	<b>\$ 530,533</b>	<b>\$ 940,558</b>

All Others Funds:

	G. Clark Trust F	G. Clark Trust E	United Way F	United Way E	Am. River	TNBC	SPLA	Total
Purchases	\$ 30,596	\$ 38,900	\$ 26,937	\$ -	\$ -	\$ -	\$ -	\$ 105,433
Sales	23,845	22,268	-	31,942	-	-	-	78,155
Expenses	-	-	-	-	-	-	-	-
Maturities	66	-	-	-	-	-	-	66
Calls	-	-	-	-	-	-	-	-
Contributions	-	-	-	-	-	-	-	-
Withdrawals	0,170	5,005	-	-	-	-	2,000,000	2,011,161
<b>TOTAL</b>	<b>\$ 69,783</b>	<b>\$ 58,174</b>	<b>\$ 26,937</b>	<b>\$ 31,942</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 2,000,000</b>	<b>\$ 400,147,493</b>

GRAND TOTAL

City of Sacramento  
TRANSACTION SUMMARY  
Pool A  
City General Pool  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>PURCHASES</u></b>			
7/21/2006	American General Finance Corp 5.300% Due 08-29-06	5,000,000	\$ 4,971,292
7/21/2006	American General Finance Corp 5.300% Due 09-01-06	2,600,000	2,583,923
7/3/2006	American General Finance Corp. 5.260% Due 07-05-06	5,300,000	5,298,451
7/27/2006	Federal Home Loan Bank 5.125% Due 05-24-07	2,000,000	1,995,300
7/26/2006	Paccar Finl Corp 5.350% Due 10-26-06	1,300,000	1,282,226
7/11/2006	Toyota Motor Credit 5.180% Due 07-14-06	1,000,000	999,568
7/11/2006	Toyota Motor Credit Corp 5.300% Due 08-31-06	700,000	694,744
7/11/2006	Toyota Motor Credit Corp 5.300% Due 09-01-06	1,600,000	1,587,751
7/12/2006	Toyota Motor Credit Corp 5.300% Due 09-01-06	1,900,000	1,885,707
7/24/2006	Toyota Motor Credit Corp 5.340% Due 10-23-06	5,000,000	4,932,508
7/12/2006	Toyota Motor Credit Corp 5.380% Due 04-05-07	2,000,000	1,920,197
7/14/2006	Toyota Motor Credit Corp 5.380% Due 04-05-07	2,900,000	2,785,579
7/17/2006	Toyota Motor Credit Corp 5.310% Due 04-10-07	4,600,000	4,418,158
7/19/2006	Toyota Motor Credit Corp 5.310% Due 04-10-07	2,600,000	2,497,033
7/27/2006	Toyota Motor Credit Corp 5.310% Due 04-10-07	1,600,000	1,539,348
7/5/2006	UBS Finance 5.250% Due 07-06-06	3,100,000	3,099,548
7/7/2006	UBS Finance 5.240% Due 07-10-06	3,000,000	2,998,690
7/10/2006	UBS Finance 5.240% Due 07-11-06	2,000,000	1,999,709
7/13/2006	UBS Finance 5.250% Due 07-14-06	375,000	374,945
7/18/2006	UBS Finance	6,700,000	6,699,029

City of Sacramento  
**TRANSACTION SUMMARY**  
 Pool A  
 City General Pool  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
7/21/2006	5.220% Due 07-19-06 UBS Finance	1,500,000	1,499,349
7/27/2006	5.210% Due 07-24-06 UBS Finance	1,500,000	1,499,782
7/26/2006	5.230% Due 07-28-06 UBS Finance Corp 5.230% Due 07-27-06	400,000	399,942
<b>TOTAL PURCHASES</b>		<b>58,675,000</b>	<b>\$ 57,962,779</b>

**MATURITIES**

7/5/2006	AIG Funding Inc 4.480% Due 07-05-06	5,700,000	\$ 5,695,828
7/5/2006	American General Finance Corp. 5.260% Due 07-05-06	5,300,000	5,298,451
7/18/2006	American International General Finance Corp 5.250% Due 07-18-06	3,100,000	3,091,410
7/21/2006	Federal Home Loan Bank 3.250% Due 07-21-06	7,500,000	7,495,250
7/12/2006	General Electric Capital Corp 5.230% Due 07-12-06	1,400,000	1,397,356
7/3/2006	General Electric Capital Corp 5.020% Due 07-03-06	5,500,000	5,485,428
7/18/2006	General Electric Capital Corp 5.030% Due 07-18-06	2,600,000	2,577,840
7/3/2006	General Electric Capital Corp 5.050% Due 07-03-06	6,000,000	5,984,850
7/17/2006	John Deere Capital Corp 5.940% Due 07-17-06	3,000,000	2,992,320
7/14/2006	Toyota Motor Credit 5.180% Due 07-14-06	1,000,000	999,568
7/18/2006	Toyota Motor Credit Corp 5.200% Due 07-18-06	5,300,000	5,280,096
7/6/2006	UBS Finance 5.250% Due 07-06-06	3,100,000	3,099,548
7/10/2006	UBS Finance 5.240% Due 07-10-06	3,000,000	2,998,690
7/11/2006	UBS Finance 5.240% Due 07-11-06	2,000,000	1,999,709
7/14/2006	UBS Finance 5.250% Due 07-14-06	375,000	374,945
7/19/2006	UBS Finance 5.220% Due 07-19-06	6,700,000	6,699,029
7/24/2006	UBS Finance	1,500,000	1,499,349

City of Sacramento  
**TRANSACTION SUMMARY**  
 Pool A  
 City General Pool  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
7/28/2006	5.210% Due 07-24-06 UBS Finance	1,500,000	1,499,782
7/27/2006	5.230% Due 07-28-06 UBS Finance Corp 5.230% Due 07-27-06	400,000	399,942
<b>TOTAL MATURITIES</b>		<b>64,975,000</b>	<b>\$ 64,869,391</b>

**CONTRIBUTIONS**

7/3/2006 B Of A Cash	\$ 6,620,836
7/5/2006 B Of A Cash	25,708
7/5/2006 B Of A Cash	365,347
7/6/2006 B Of A Cash	1,411,737
7/7/2006 B Of A Cash	1,547,852
7/10/2006 B Of A Cash	3,357,252
7/11/2006 B Of A Cash	2,962,322
7/11/2006 B Of A Cash	2,194
7/12/2006 B Of A Cash	1,752,053
7/13/2006 B Of A Cash	2,375,314
7/14/2006 B Of A Cash	2,765,540
7/17/2006 B Of A Cash	92,000
7/17/2006 B Of A Cash	253,892
7/17/2006 B Of A Cash	668,451
7/18/2006 B Of A Cash	1,869,024
7/19/2006 B Of A Cash	588,692
7/20/2006 B Of A Cash	18,413
7/20/2006 B Of A Cash	11,730
7/21/2006 B Of A Cash	3,808,029
7/24/2006 B Of A Cash	478,870
7/25/2006 B Of A Cash	6,715,672
7/26/2006 B Of A Cash	3,058,409
7/27/2006 B Of A Cash	2,084,603
7/28/2006 B Of A Cash	2,133,266
7/31/2006 B Of A Cash	669,650
7/3/2006 Fidelity Fund	1,059
7/3/2006 Fidelity Fund	494
7/3/2006 Fidelity Fund	1,776
7/3/2006 Fidelity Fund	475
7/3/2006 Fidelity Fund	73,165
7/3/2006 Fidelity Fund	3,540
7/3/2006 Fidelity Fund	3,800
7/3/2006 Fidelity Fund	539
7/7/2006 Fidelity Fund	1,952
7/7/2006 Fidelity Fund	225

City of Sacramento  
TRANSACTION SUMMARY  
Pool A  
City General Pool  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
7/10/2006	Fidelity Fund		400
7/10/2006	Fidelity Fund		320
7/10/2006	Fidelity Fund		800
7/10/2006	Fidelity Fund		600
7/10/2006	Fidelity Fund		30,400
7/11/2006	Fidelity Fund		146,997
7/12/2006	Fidelity Fund		24
7/12/2006	Fidelity Fund		1,609,166
7/12/2006	Fidelity Fund		450
7/12/2006	Fidelity Fund		547,151
7/13/2006	Fidelity Fund		5,053,750
7/13/2006	Fidelity Fund		1,245,472
7/14/2006	Fidelity Fund		1,061,872
7/17/2006	Fidelity Fund		386
7/17/2006	Fidelity Fund		119
7/17/2006	Fidelity Fund		117
7/17/2006	Fidelity Fund		12
7/17/2006	Fidelity Fund		84
7/17/2006	Fidelity Fund		5
7/17/2006	Fidelity Fund		0
7/17/2006	Fidelity Fund		374
7/17/2006	Fidelity Fund		352,202
7/17/2006	Fidelity Fund		373
7/17/2006	Fidelity Fund		1,570
7/17/2006	Fidelity Fund		44
7/17/2006	Fidelity Fund		6,306
7/17/2006	Fidelity Fund		25
7/17/2006	Fidelity Fund		3,689
7/17/2006	Fidelity Fund		5,754,376
7/18/2006	Fidelity Fund		760
7/19/2006	Fidelity Fund		79
7/20/2006	Fidelity Fund		1,206,742
7/20/2006	Fidelity Fund		1,726,089
7/21/2006	Fidelity Fund		336,905
7/21/2006	Fidelity Fund		152
7/24/2006	Fidelity Fund		2,829
7/24/2006	Fidelity Fund		4,911,412
7/25/2006	Fidelity Fund		350
7/25/2006	Fidelity Fund		400
7/25/2006	Fidelity Fund		18,750
7/25/2006	Fidelity Fund		14,375
7/25/2006	Fidelity Fund		16,625
7/25/2006	Fidelity Fund		1,137,856
7/26/2006	Fidelity Fund		23,879
7/26/2006	Fidelity Fund		35,834

City of Sacramento  
TRANSACTION SUMMARY  
Pool A  
City General Pool  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
7/27/2006	Fidelity Fund		53,790
7/27/2006	Fidelity Fund		7,833,857
7/28/2006	Fidelity Fund		188
7/28/2006	Fidelity Fund		563
7/28/2006	Fidelity Fund		338
7/28/2006	Fidelity Fund		117,000
7/28/2006	Fidelity Fund		31,875
7/28/2006	Fidelity Fund		19,400
7/31/2006	Fidelity Fund		110
7/31/2006	Fidelity Fund		166
7/31/2006	Fidelity Fund		10,394
<b>TOTAL CONTRIBUTIONS</b>			<b>\$ 79,041,682</b>
<b><u>WITHDRAWALS</u></b>			
7/3/2006	B Of A Cash		\$ 1,000,000
7/3/2006	B Of A Cash		7,579,016
7/5/2006	B Of A Cash		1,997,223
7/6/2006	B Of A Cash		3,413,448
7/7/2006	B Of A Cash		1,485,761
7/10/2006	B Of A Cash		1,445,646
7/11/2006	B Of A Cash		1,500,117
7/12/2006	B Of A Cash		1,118,291
7/13/2006	B Of A Cash		1,499,615
7/14/2006	B Of A Cash		1,650
7/14/2006	B Of A Cash		171,746
7/14/2006	B Of A Cash		483,538
7/17/2006	B Of A Cash		2,416,366
7/18/2006	B Of A Cash		11,854,838
7/19/2006	B Of A Cash		1,387,789
7/20/2006	B Of A Cash		1,854,767
7/21/2006	B Of A Cash		156,000
7/21/2006	B Of A Cash		11,375
7/21/2006	B Of A Cash		366,786
7/21/2006	B Of A Cash		766,531
7/24/2006	B Of A Cash		1,206,515
7/24/2006	B Of A Cash		1,000,000
7/25/2006	B Of A Cash		2,602,982
7/26/2006	B Of A Cash		1,928,337
7/27/2006	B Of A Cash		3,240,229
7/28/2006	B Of A Cash		149,000
7/28/2006	B Of A Cash		2,086,553
7/31/2006	B Of A Cash		3,508,751
7/5/2006	Fidelity Fund		2,111,923

City of Sacramento  
TRANSACTION SUMMARY  
Pool A  
City General Pool  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
			1,322,110
7/5/2006	Fidelity Fund		3,223,984
7/5/2006	Fidelity Fund		2,955,264
7/5/2006	Fidelity Fund		299,675
7/6/2006	Fidelity Fund		260,880
7/6/2006	Fidelity Fund		427,772
7/6/2006	Fidelity Fund		1,160,550
7/6/2006	Fidelity Fund		548,418
7/6/2006	Fidelity Fund		476,712
7/6/2006	Fidelity Fund		115,428
7/10/2006	Fidelity Fund		10,753
7/12/2006	Fidelity Fund		903
7/13/2006	Fidelity Fund		12,987
7/14/2006	Fidelity Fund		16,113
7/14/2006	Fidelity Fund		791,443
7/17/2006	Fidelity Fund		2,389,171
7/17/2006	Fidelity Fund		2,868,828
7/19/2006	Fidelity Fund		44,856
7/24/2006	Fidelity Fund		11,224
7/24/2006	Fidelity Fund		53,890
7/24/2006	Fidelity Fund		30,994
			<u>\$ 75,366,745</u>
<b>TOTAL WITHDRAWALS</b>			
		<u>123,650,000</u>	<u>\$ 277,240,598</u>
<b>TOTAL TRANSACTIONS</b>			
<b>POOL A SUMMARIZED</b>			
	Purchases and Contributions		\$ 137,004,461
	Sales, Maturities and Withdrawals		<u>140,236,136</u>
	<b>TOTAL TRANSACTIONS</b>		<u>\$ 277,240,598</u>

City of Sacramento  
TRANSACTION SUMMARY  
Ethel Hart (Fixed)  
Mutual Endowment Fund  
From 07-01-06 to 07-31-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>PURCHASES</u></b>			
7/19/2006	Southern Copper Corp Com	500	\$ 44,917
<b>TOTAL PURCHASES</b>		<b>500</b>	<b>\$ 44,917</b>
<b>TOTAL TRANSACTIONS</b>		<b>500</b>	<b>\$ 44,917</b>
 <b>MFEHE SUMMARIZED</b>			
Purchases and Contributions			\$ 44,917
Sales, Maturities and Withdrawals			-
<b>TOTAL TRANSACTIONS</b>			<b>\$ 44,917</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
 Ethel Hart (Equity)  
 Mutual Endowment Fund  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>SALES</u></b>			
7/21/2006	Microsoft Corp	1,500	\$ 39,713
<b>TOTAL SALES</b>		<u>1,500</u>	<u>\$ 39,713</u>
<b>TOTAL TRANSACTIONS</b>		<u>1,500</u>	<u>\$ 39,713</u>
 <b>MFEHEE SUMMARIZED</b>			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>39,713</u>
<b>TOTAL TRANSACTIONS</b>			<u>\$ 39,713</u>

City of Sacramento  
**TRANSACTION SUMMARY**  
 Public Trust Mutual Fund (Fixed)  
 Ann Land/Bertha Henschel  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 1,597
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 1,597</u></b>
<b>TOTAL TRANSACTIONS</b>			<b><u>\$ 1,597</u></b>
 <b>PTMF SUMMARIZED</b>			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		<u>1,597</u>
<b>TOTAL TRANSACTIONS</b>			<b><u>\$ 1,597</u></b>

City of Sacramento  
**TRANSACTION SUMMARY**  
 Public Trust Mutual Fund (Equity)  
 Ann Land/Bertha Henschel  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>PURCHASES</u></b>			
7/31/2006	Carnival Corp Com	1,000	\$ 38,950
7/31/2006	Dow Chem Co Com	1,000	34,680
7/31/2006	Du Pont E I De Nemours Com	1,000	39,610
7/19/2006	Southern Copper Corp Com	600	53,890
<b>TOTAL PURCHASES</b>		3,600	\$ 167,130
<b><u>SALES</u></b>			
7/31/2006	Altria Group Inc	300	\$ 16,884
7/31/2006	Gilead Sciences Inc	500	29,650
7/31/2006	Merck & Co Inc	1,000	33,763
7/21/2006	Microsoft Corp	1,000	32,662
<b>TOTAL SALES</b>		2,800	\$ 112,959
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 3,610
<b>TOTAL WITHDRAWALS</b>			\$ 3,610
<b>TOTAL TRANSACTIONS</b>		6,400	\$ 283,699
 <b>PTMFE SUMMARIZED</b>			
Purchases and Contributions			\$ 167,130
Sales, Maturities and Withdrawals			116,569
<b>TOTAL TRANSACTIONS</b>			\$ 283,699

City of Sacramento  
TRANSACTION SUMMARY  
2001 CIRB's Water Reserve Fund  
From 07-01-06 to 07-31-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
-----------------------	-----------------	-----------------	-----------------------

No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
2003 Capital Improvement Revenue Bonds  
(911 Call Center and Other Municipal Projects)  
From 07-01-06 to 07-31-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
-----------------------------	-----------------	-----------------	-----------------------------

No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
SHRA Local Money  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>POOL D</u></b>			
<b><u>PURCHASES</u></b>			
7/14/2006	American General Finance Corp 5.250% Due 07-31-06	1,300,000	\$ 1,296,777
7/5/2006	Federal Home Loan Bank 4.000% Due 07-13-07	4,000,000	3,938,240
7/5/2006	General Electric Capital Corp 5.200% Due 07-10-06	2,000,000	1,998,556
7/5/2006	General Electric Capital Corp 5.230% Due 07-17-06	2,000,000	1,996,513
7/5/2006	General Electric Capital Corp 5.230% Due 07-24-06	2,000,000	1,994,479
7/11/2006	Toyota Motor Credit 5.180% Due 07-14-06	2,000,000	1,999,137
7/20/2006	Toyota Motor Credit Corp 5.160% Due 07-24-06	500,000	499,713
7/24/2006	Toyota Motor Credit Corp 5.340% Due 10-23-06	2,500,000	2,466,254
7/17/2006	Toyota Motor Credit Corporation 5.200% Due 07-20-06	2,000,000	1,999,133
7/5/2006	UBS Finance 5.250% Due 07-06-06	945,000	944,862
7/10/2006	UBS Finance 5.240% Due 07-11-06	2,000,000	1,999,709
7/13/2006	UBS Finance 5.250% Due 07-14-06	140,000	139,980
7/17/2006	UBS Finance 5.280% Due 07-18-06	260,000	259,962
<b>TOTAL PURCHASES</b>		<b>21,645,000</b>	<b>\$ 21,533,315</b>

**MATURITIES**

7/5/2006	AIG Funding Inc 4.480% Due 07-05-06	5,745,000	\$ 5,631,210
7/31/2006	American General Finance Corp 5.250% Due 07-31-06	1,300,000	1,296,777
7/5/2006	American General Finance Corp. 5.260% Due 07-05-06	1,200,000	1,198,440
7/5/2006	General Electric Capital Corp 4.490% Due 07-05-06	3,000,000	2,921,425
7/10/2006	General Electric Capital Corp 5.200% Due 07-10-06	2,000,000	1,998,556
7/17/2006	General Electric Capital Corp	2,000,000	1,996,513

**City of Sacramento  
TRANSACTION SUMMARY  
SHRA Local Money  
From 07-01-06 to 07-31-06**

Trade Date	Security	Quantity	Total Cost
7/24/2006	5.230% Due 07-17-06 General Electric Capital Corp	2,000,000	1,994,479
7/14/2006	5.230% Due 07-24-06 Toyota Motor Credit	2,000,000	1,999,137
7/24/2006	5.180% Due 07-14-06 Toyota Motor Credit Corp	500,000	499,713
7/20/2006	5.160% Due 07-24-06 Toyota Motor Credit Corporation	2,000,000	1,999,133
7/31/2006	5.200% Due 07-20-06 U.S. Treasury Note	1,000,000	1,005,469
7/6/2006	2.750% Due 07-31-06 UBS Finance	945,000	944,862
7/11/2006	5.250% Due 07-06-06 UBS Finance	2,000,000	1,999,709
7/14/2006	5.240% Due 07-11-06 UBS Finance	140,000	139,980
7/18/2006	5.250% Due 07-14-06 UBS Finance	260,000	259,962
	5.280% Due 07-18-06		
<b>TOTAL MATURITIES</b>		<b>26,090,000</b>	<b>\$ 25,885,365</b>
<b><u>CONTRIBUTIONS</u></b>			
7/5/2006	Local Agency Investment Fund, Pool D		\$ 4,000,000
7/5/2006	Nations Treasury Fund		1,000,000
<b>TOTAL CONTRIBUTIONS</b>			<b>\$ 5,000,000</b>
<b><u>WITHDRAWALS</u></b>			
7/3/2006	Local Agency Investment Fund, Pool D		\$ 1,000,000
7/18/2006	Local Agency Investment Fund, Pool D		700,000
7/25/2006	Local Agency Investment Fund, Pool D		700,000
7/28/2006	Local Agency Investment Fund, Pool D		800,000
7/14/2006	Nations Treasury Fund		800,000
7/18/2006	Nations Treasury Fund		300,000
7/20/2006	Nations Treasury Fund		800,000
7/31/2006	Nations Treasury Fund		1,000,000
<b>TOTAL WITHDRAWALS</b>			<b>\$ 6,100,000</b>
<b>TOTAL POOL D</b>		<b>47,735,000</b>	<b>\$ 58,518,681</b>
<b><u>POOL J</u></b>			

City of Sacramento  
TRANSACTION SUMMARY  
SHRA Local Money  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
No transactions were found!			
<u>POOL K</u>			
No transactions were found!			
<u>POOL L</u>			
No transactions were found!			
<u>POOL M</u>			
No transactions were found!			
<u>POOL N</u>			
No transactions were found!			
<u>POOL Q</u>			
No transactions were found!			
<u>POOL R</u>			
No transactions were found!			
<u>POOL S</u>			
No transactions were found!			
<u>POOL T</u>			
No transactions were found!			
<u>POOL U</u>			
No transactions were found!			
<u>POOL V</u>			
No transactions were found!			
TOTAL TRANSACTIONS		<u>47,735,000</u>	<u>\$ 58,518,681</u>

City of Sacramento  
**TRANSACTION SUMMARY**  
 SHRA Local Money  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b>SHRA SUMMARIZED</b>			
	Purchases and Contributions		\$ 26,533,315
	Sales, Maturities and Withdrawals		<u>31,985,365</u>
	<b>TOTAL TRANSACTIONS</b>		<u><u>\$ 58,518,681</u></u>

City of Sacramento  
 TRANSACTION SUMMARY  
 Fixed Bond  
 SCERS  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>MATURITIES</u></b>			
7/17/2006	2484 Natomas Park Dr. 7.500% Due 07-01-12	3,672	\$ 3,672
7/17/2006	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	5,782	5,782
7/17/2006	Alhambra Medical Building 7.000% Due 05-01-09	28,537	28,537
7/17/2006	Bel Air Rose/Gibson, Campbell 10.500% Due 10-01-06	5,571	5,571
7/13/2006	Federal Home Loan Bank 4.300% Due 07-13-06	5,000,000	5,000,000
7/15/2006	GNMA POOL #150426 9.000% Due 05-15-16	83	91
7/15/2006	GNMA POOL #157445 9.000% Due 06-15-16	240	244
7/15/2006	GNMA POOL #164169 9.000% Due 06-15-16	54	53
7/15/2006	GNMA POOL #167166 9.500% Due 08-15-16	18	18
7/15/2006	GNMA POOL #208975 9.500% Due 03-15-17	71	72
7/15/2006	GNMA POOL #211421 9.500% Due 04-15-17	109	109
7/15/2006	GNMA POOL #27166 9.000% Due 12-15-08	169	144
7/15/2006	GNMA POOL #320296 8.000% Due 03-15-22	329	323
7/15/2006	GNMA POOL #329837 7.500% Due 11-15-22	28,531	28,094
7/15/2006	GNMA POOL #439515 7.000% Due 03-15-27	74	73
7/15/2006	GNMA POOL #450066 7.500% Due 12-15-26	28	28
7/17/2006	Granite Office Park 7.300% Due 09-01-08	25,343	25,343

City of Sacramento  
TRANSACTION SUMMARY  
Fixed Bond  
SCERS  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
7/5/2006	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	8,138	8,138
<b>TOTAL MATURITIES</b>		5,106,749	\$ 5,106,292
<b><u>EXPENSES</u></b>			
7/5/2006	Portfolio Investment Fees Payable		\$ 275
7/17/2006	Portfolio Investment Fees Payable		2,057
<b>TOTAL EXPENSES</b>			\$ 2,332
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 771,172
<b>TOTAL WITHDRAWALS</b>			\$ 771,172
<b>TOTAL TRANSACTIONS</b>		5,106,749	\$ 5,879,796
<b>RFIX SUMMARIZED</b>			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		5,877,464
	Expenses		2,332
<b>TOTAL TRANSACTIONS</b>			\$ 5,879,796

City of Sacramento  
**TRANSACTION SUMMARY**  
 Fixed Alternative Equity Income  
 SCERS  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>PURCHASES</u></b>			
7/31/2006	Ameren Corp Com	25,000	\$ 1,288,490
7/31/2006	Consolidated Edison Com	25,000	1,172,788
7/12/2006	Oge Energy Corp Com	22,000	799,581
7/7/2006	Pg & E Corp	19,000	757,363
7/7/2006	Wachovia Corp 2nd New	8,000	434,506
<b>TOTAL PURCHASES</b>		<b>99,000</b>	<b>\$ 4,452,728</b>
<b><u>SALES</u></b>			
7/31/2006	Altria Group Inc	24,000	\$ 1,689,460
7/27/2006	Chevron Corporation	26,000	1,606,315
7/11/2006	Dow Chem Co Com	15,000	614,098
7/11/2006	Du Pont E I De Nemours Com	12,000	504,792
7/27/2006	Exxon Mobil Corporation	26,000	1,599,627
7/7/2006	Public Storage Inc Com	15,000	1,095,086
<b>TOTAL SALES</b>		<b>118,000</b>	<b>\$ 7,109,377</b>
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 109,948
<b>TOTAL WITHDRAWALS</b>			<b>\$ 109,948</b>
<b>TOTAL TRANSACTIONS</b>		<b>217,000</b>	<b>\$ 11,672,053</b>
<b>REQUITY SUMMARIZED</b>			
Purchases and Contributions			\$ 4,452,728
Sales, Maturities and Withdrawals			7,219,325
<b>TOTAL TRANSACTIONS</b>			<b>\$ 11,672,053</b>

City of Sacramento  
TRANSACTION SUMMARY  
Large Cap Growth  
SCERS  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>PURCHASES</u></b>			
7/7/2006	3m Company	13,000	\$ 969,183
7/12/2006	American Centy Quan Eq Globl Gold Inv	39,144	750,000
7/14/2006	American Centy Quan Eq Globl Gold Inv	26,511	500,000
7/31/2006	Apple Computer Inc Com	15,000	1,021,730
7/5/2006	Boeing Co Com	20,000	1,595,998
7/5/2006	Clorox Co	10,000	607,982
7/12/2006	Genentech Inc.	9,000	731,779
7/11/2006	Google Inc Cl A	1,000	423,987
7/21/2006	Ishares Tr Dj Us Energy	22,000	2,076,140
7/24/2006	Motorola Inc Com	50,000	1,058,480
7/14/2006	NYSE Group	20,000	1,199,616
7/12/2006	Nabors Industries Ltd Shs	35,000	1,166,886
7/14/2006	Nabors Industries Ltd Shs	20,000	627,476
7/21/2006	Nabors Industries Ltd Shs	35,000	1,045,538
7/18/2006	Nasdaq 100 Tr Unit Ser 1	30,000	1,072,176
7/19/2006	Nasdaq 100 Tr Unit Ser 1	70,500	2,588,332
7/24/2006	Nasdaq 100 Tr Unit Ser 1	30,000	1,085,451
7/31/2006	Neurobiological Technologies	26,000	69,800
7/7/2006	Precision Castparts Cp Com	10,000	597,803
7/14/2006	Southern Copper Corp Com	12,000	1,041,736
7/18/2006	United Technologies	30,000	1,768,563
7/21/2006	Valero Energy Corp New Com	16,000	1,011,680
7/11/2006	Yahoo Inc.	12,500	415,199
7/19/2006	Yahoo Inc.	20,000	516,800
<b>TOTAL PURCHASES</b>		<b>572,655</b>	<b>\$ 23,942,333</b>

**SALES**

7/24/2006	3m Company	8,000	\$ 626,440
7/28/2006	3m Company	5,000	391,525
7/19/2006	American Centy Quan Eq Globl Gold Inv	65,655	1,250,000
7/24/2006	American Intl Group Com	9,000	565,091
7/28/2006	American Intl Group Com	5,000	313,940
7/7/2006	Apple Computer Inc Com	17,000	1,068,623
7/24/2006	Bank Of America Corp	7,000	332,010
7/28/2006	Bank Of America Corp	6,000	284,580
7/19/2006	Berkshire Hathaway Inc-Cl A	33	2,982,993
7/24/2006	Boeing Co Com	7,000	553,996
7/28/2006	Boeing Co Com	6,000	474,854
7/11/2006	Campbell Soup Co Com	30,000	1,054,203
7/13/2006	Catalyst Semiconductor	105,000	503,012
7/19/2006	Cisco Sys Inc Com	71,500	1,467,468

City of Sacramento  
TRANSACTION SUMMARY  
Large Cap Growth  
SCERS  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
7/24/2006	Citigroup Inc	5,000	242,284
7/28/2006	Citigroup Inc	5,000	242,284
7/24/2006	Clorox Co	5,000	306,556
7/28/2006	Clorox Co	5,000	306,556
7/24/2006	Colgate Palmolive Co Com	5,000	307,130
7/28/2006	Colgate Palmolive Co Com	5,000	307,130
7/28/2006	Comcast Corporation	17,500	551,665
7/24/2006	Deere & Co Com	2,500	209,557
7/28/2006	Deere & Co Com	2,000	167,646
7/24/2006	Disney (walt) Com	25,000	719,663
7/28/2006	Disney (walt) Com	15,000	431,798
7/13/2006	Dow Chem Co Com	40,000	1,516,684
7/24/2006	Du Pont E I De Nemours Com	7,500	303,482
7/28/2006	Du Pont E I De Nemours Com	5,000	202,322
7/24/2006	Fisher Scientific Intl Com New	5,000	361,496
7/28/2006	Fisher Scientific Intl Com New	3,000	216,898
7/24/2006	Genentech Inc.	10,000	827,847
7/28/2006	Genentech Inc.	8,000	662,278
7/24/2006	General Electric Co	16,500	564,220
7/28/2006	General Electric Co	15,000	512,927
7/13/2006	Gilead Sciences Inc	20,000	1,159,637
7/24/2006	Google Inc Cl A	1,000	398,262
7/28/2006	Google Inc Cl A	1,000	398,262
7/27/2006	Ishares Tr Dj Us Energy	22,000	2,076,140
7/5/2006	Ishares Tr S&p 500 Index	6,000	763,210
7/28/2006	Ishares Tr S&p 500 Index	8,000	1,017,613
7/11/2006	Ishares Tr Transp Ave Idx	5,000	424,845
7/19/2006	Ishares Tr Transp Ave Idx	15,000	1,274,534
7/24/2006	Johnson & Johnson	5,000	307,749
7/28/2006	Johnson & Johnson	5,000	307,749
7/7/2006	Lauder Estee Cos Inc Cl A	10,000	390,152
7/10/2006	Lauder Estee Cos Inc Cl A	32,500	1,267,995
7/21/2006	Microsoft Corp	82,000	1,974,509
7/7/2006	Monsanto CO New Com	22,000	1,818,353
7/28/2006	Motorola Inc Com	15,000	317,544
7/5/2006	NYSE Group	20,000	1,187,120
7/24/2006	NYSE Group	5,000	299,904
7/28/2006	NYSE Group	5,000	299,904
7/31/2006	NYSE Group	10,000	599,808
7/18/2006	Nabors Industries Ltd Shs	55,000	1,794,362
7/27/2006	Nabors Industries Ltd Shs	35,000	1,045,538
7/21/2006	Nasdaq 100 Tr Unit Ser 1	60,000	2,233,624
7/28/2006	Nasdaq 100 Tr Unit Ser 1	25,000	923,210
7/24/2006	Neurobiological Technologies	24,000	87,142
7/28/2006	Neurobiological Technologies	8,000	29,047

City of Sacramento  
TRANSACTION SUMMARY  
Large Cap Growth  
SCERS  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
7/28/2006	News Corp-Class B	15,000	286,300
7/24/2006	Pepsico Inc	5,000	300,892
7/28/2006	Pepsico Inc	5,000	300,892
7/24/2006	Pfizer Inc	10,000	239,531
7/28/2006	Pfizer Inc	8,000	191,625
7/24/2006	Precision Castparts Cp Com	5,000	290,877
7/28/2006	Precision Castparts Cp Com	5,000	290,877
7/24/2006	Procter & Gamble Co	8,000	432,158
7/28/2006	Procter & Gamble Co	7,000	378,138
7/19/2006	Qualcomm Inc.	42,500	2,015,897
7/18/2006	Southern Copper Corp Com	12,000	1,041,736
7/28/2006	Time Warner Inc New	17,000	300,641
7/13/2006	United Technologies	25,000	1,526,238
7/24/2006	United Technologies	8,000	471,617
7/28/2006	United Technologies	7,000	412,665
7/18/2006	Valero Energy Corp New Com	30,000	1,909,653
7/27/2006	Valero Energy Corp New Com	16,000	1,011,680
7/28/2006	Verizon Communications Inc	8,500	273,513
7/24/2006	Wachovia Corp 2nd New	5,000	264,638
7/28/2006	Wachovia Corp 2nd New	5,000	264,638
7/13/2006	Washington Mut Inc Com	25,000	1,112,595
7/24/2006	Wells Fargo & Company	5,000	333,870
7/28/2006	Wells Fargo & Company	5,000	333,870
7/24/2006	Wrigley Wm Jr Co	5,000	225,227
7/28/2006	Wrigley Wm Jr Co	5,000	225,227
7/24/2006	Yahoo Inc.	20,000	607,776
7/28/2006	Yahoo Inc.	15,000	455,832
7/19/2006	Yrc Worldwide Inc Com	21,500	838,563
<b>TOTAL SALES</b>		<b>1,386,188</b>	<b>\$ 59,562,530</b>
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 49,731
<b>TOTAL WITHDRAWALS</b>			<b>\$ 49,731</b>
<b>TOTAL TRANSACTIONS</b>		<b>1,958,843</b>	<b>\$ 83,554,594</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
 Large Cap Growth  
 SCERS  
 From 07-01-06 to 07-31-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b>RLCAP SUMMARIZED</b>			
	Purchases and Contributions		\$ 23,942,333
	Sales, Maturities and Withdrawals		<u>59,612,261</u>
	<b>TOTAL TRANSACTIONS</b>		<b><u>\$ 83,554,594</u></b>

City of Sacramento  
**TRANSACTION SUMMARY**  
 S&P / Barra Value  
 SCERS  
 From 07-01-06 to 07-31-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>SALES</u></b>			
7/28/2006	American Intl Group Com	3,000	\$ 179,099
7/31/2006	American Intl Group Com	7,000	417,897
7/7/2006	Apple Computer Inc Com	10,000	596,300
7/31/2006	Biongen Idec Inc Com	10,000	469,300
7/28/2006	Disney (walt) Com	10,000	293,548
7/31/2006	Disney (walt) Com	20,000	587,096
7/20/2006	Halliburton Co	16,000	591,248
7/28/2006	Ishares Tr S&p500/Bar Val	125,000	8,426,589
7/20/2006	Schlumberger Ltd	10,000	586,557
<b>TOTAL SALES</b>		<b>211,000</b>	<b>\$ 12,147,634</b>
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 3,689
<b>TOTAL WITHDRAWALS</b>			<b>\$ 3,689</b>
<b>TOTAL TRANSACTIONS</b>		<b>211,000</b>	<b>12,151,323</b>
<b>RBARRA SUMMARIZED</b>			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			12,151,323
<b>TOTAL TRANSACTIONS</b>			<b>\$ 12,151,323</b>

City of Sacramento  
TRANSACTION SUMMARY  
Canada  
SCERS  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 0 *
<b>TOTAL WITHDRAWALS</b>			<u>\$ 0 *</u>
<b>TOTAL TRANSACTIONS</b>			<u>- \$ 0</u>
 <b>RCANADA SUMMARIZED</b>			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>0 *</u>
<b>TOTAL TRANSACTIONS</b>			<u>\$ 0 *</u>

\* unrounded (actual) figure is \$0.27

City of Sacramento  
**TRANSACTION SUMMARY**  
 China  
 SCERS  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>WITHDRAWALS</u></b>			
	7/31/2006 Pool A Cash		\$ 374
<b>TOTAL WITHDRAWALS</b>			<u>\$ 374</u>
<b>TOTAL TRANSACTIONS</b>			<u><u>\$ 374</u></u>
 <b>RCHINA SUMMARIZED</b>			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>374</u>
<b>TOTAL TRANSACTIONS</b>			<u><u>\$ 374</u></u>

City of Sacramento  
 TRANSACTION SUMMARY  
 EAFE  
 SCERS  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 373
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 373</u></b>
<b>TOTAL TRANSACTIONS</b>			<b><u>- \$ 373</u></b>
 <b>REAFE SUMMARIZED</b>			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>373</u>
<b>TOTAL TRANSACTIONS</b>			<b><u>\$ 373</u></b>

City of Sacramento  
**TRANSACTION SUMMARY**  
 Japan  
 SCERS  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 11,437
<b>TOTAL WITHDRAWALS</b>			<u>\$ 11,437</u>
<b>TOTAL TRANSACTIONS</b>			<u>- \$ 11,437</u>
 <b>RJAPAN SUMMARIZED</b>			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>11,437</u>
<b>TOTAL TRANSACTIONS</b>			<u>\$ 11,437</u>

City of Sacramento  
**TRANSACTION SUMMARY**  
 Latin America  
 SCERS  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 44
<b>TOTAL WITHDRAWALS</b>			<u>\$ 44</u>
<b>TOTAL TRANSACTIONS</b>			<u><u>\$ 44</u></u>
 <b>RLATINAM SUMMARIZED</b>			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>44</u>
<b>TOTAL TRANSACTIONS</b>			<u><u>\$ 44</u></u>

City of Sacramento  
 TRANSACTION SUMMARY  
 Taiwan  
 SCERS  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 25
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 25</u></b>
<b>TOTAL TRANSACTIONS</b>			<b><u><u>\$ 25</u></u></b>
 <b>RTAIWAN SUMMARIZED</b>			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>25</u>
<b>TOTAL TRANSACTIONS</b>			<b><u><u>\$ 25</u></u></b>

City of Sacramento  
TRANSACTION SUMMARY  
Small Cap  
SCERS  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>PURCHASES</u></b>			
7/6/2006	Cerner Corporation	10,000	\$ 390,273
7/6/2006	Diamond Offshore Drill Com	4,000	332,309
7/6/2006	Eagle Materials Inc Com	8,000	358,553
7/6/2006	Headwaters Inc Com	4,500	116,495
7/6/2006	Skywest inc	4,500	113,045
7/6/2006	Southwest Airlines	20,000	340,800
7/6/2006	United Rentals Inc Com	2,500	77,325
<b>TOTAL PURCHASES</b>		<b>53,500</b>	<b>\$ 1,728,799</b>
<b><u>SALES</u></b>			
7/6/2006	Advanced Medical Optics	7,250	\$ 352,725
7/28/2006	Brookdale Sr Living Com	2,000	85,885
7/28/2006	Ceradyne Inc Com	1,000	52,317
7/28/2006	Cerner Corporation	2,000	78,055
7/28/2006	Crh Plc Adr	1,750	58,194
7/28/2006	Diamond Offshore Drill Com	1,000	83,077
7/28/2006	Eagle Materials Inc Com	2,000	89,638
7/28/2006	Earth Link Inc	5,500	47,673
7/28/2006	Foundation Coal Hldgs Com	2,000	86,984
7/6/2006	Frontier Oil Corp Com	15,000	427,699
7/28/2006	Greenbrier Cos Inc Com	2,500	83,628
7/28/2006	Headwaters Inc Com	3,000	91,430
7/28/2006	Ishares Tr Russell 2000	29,000	2,041,989
7/6/2006	Leapfrog Enterprises Inc	17,500	190,219
7/18/2006	Oceaneering Intl	8,000	275,588
7/28/2006	Photronics Inc Com	2,000	34,368
7/28/2006	Reliance Steel & Aluminum Company	2,000	79,190
7/28/2006	SK Telecom - ADR	2,500	65,142
7/6/2006	Sierra Health Svcs Inc Com	6,000	249,019
7/28/2006	Sierra Health Svcs Inc Com	1,000	41,503
7/28/2006	Skywest Inc	2,000	51,804
7/28/2006	Southwest Airlines	5,000	85,200
7/6/2006	Sun Microsystems Inc	34,500	164,508
7/28/2006	United Rentals Inc Com	2,000	62,723
7/28/2006	United Surgical Prtns Com	14,500	486,609
7/6/2006	Verifone Hldgs Inc Com	15,000	427,461
7/28/2006	Verifone Hldgs Inc Com	2,000	56,995
<b>TOTAL SALES</b>		<b>188,000</b>	<b>\$ 5,849,624</b>

City of Sacramento  
TRANSACTION SUMMARY  
Small Cap  
SCERS  
From 07-01-06 to 07-31-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>WITHDRAWALS</u></b>			
7/31/2006	Pool A Cash		\$ 26,154
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 26,154</u></b>
<b>TOTAL TRANSACTIONS</b>			<b><u>241,500 \$ 7,604,577</u></b>
<b>RSCAP SUMMARIZED</b>			
Purchases and Contributions			\$ 1,728,799
Sales, Maturities and Withdrawals			<u>5,875,778</u>
<b>TOTAL TRANSACTIONS</b>			<b><u>\$ 7,604,577</u></b>

City of Sacramento  
TRANSACTION SUMMARY  
CADA  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>CADA BANKING</u></b>			
<b><u>CONTRIBUTIONS</u></b>			
	7/17/2006 Pool A Cash		\$ 92,000
<b>TOTAL CONTRIBUTIONS</b>			<b><u>\$ 92,000</u></b>
<b><u>WITHDRAWALS</u></b>			
	7/21/2006 Pool A Cash		\$ 156,000
	7/28/2006 Pool A Cash		149,000
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 305,000</u></b>
<b>TOTAL CADA BANKING</b>			<b><u>- \$ 397,000</u></b>
<b><u>CADA A - Tax Exempt</u></b>			
<b><u>WITHDRAWALS</u></b>			
	7/14/2006 Pool A Cash		\$ 1,650
	7/21/2006 Pool A Cash		11,375
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 13,025</u></b>
<b>TOTAL CADA-A</b>			<b><u>- \$ 13,025</u></b>
<b><u>CADA B - Taxable</u></b>			
<b><u>WITHDRAWALS</u></b>			
	7/14/2006 Pool A Cash		\$ 171,746
	7/21/2006 Pool A Cash		366,786
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 538,533</u></b>
<b>TOTAL CADA-B</b>			<b><u>- \$ 538,533</u></b>
<b>TOTAL TRANSACTIONS</b>			<b><u>- \$ 948,558</u></b>
<b>CADA SUMMARIZED</b>			
	Purchases and Contributions		\$ 92,000
	Sales, Maturities and Withdrawals		<u>856,558</u>
<b>TOTAL TRANSACTIONS</b>			<b><u>\$ 948,558</u></b>

City of Sacramento  
TRANSACTION SUMMARY  
George H. Clark (Fixed)  
Scholarship Fund  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>PURCHASES</u></b>			
7/10/2006	Kinder Morgan Energy Partners Ltd	150	\$ 6,903
7/10/2006	Southern Copper Corp Com	150	14,169
7/19/2006	Southern Copper Corp Com	125	11,224
7/10/2006	Surewest Communications	400	7,300
<b>TOTAL PURCHASES</b>		<b>825</b>	<b>\$ 39,596</b>
<b><u>SALES</u></b>			
7/10/2006	At&t Inc	1,000	\$ 23,945
<b>TOTAL SALES</b>		<b>1,000</b>	<b>\$ 23,945</b>
<b><u>MATURITIES</u></b>			
7/20/2006	GNMA2 POOL #2754 6.500% Due 05-20-29	66	\$ 66
<b>TOTAL MATURITIES</b>		<b>66</b>	<b>\$ 66</b>
<b><u>WITHDRAWALS</u></b>			
7/3/2006	Pool A Cash		\$ 5,000
7/31/2006	Pool A Cash		1,176
<b>TOTAL WITHDRAWALS</b>			<b>\$ 6,176</b>
<b>TOTAL TRANSACTIONS</b>		<b>1,891</b>	<b>\$ 69,782</b>
<b>TGHCLARK SUMMARIZED</b>			
Purchases and Contributions			\$ 39,596
Sales, Maturities and Withdrawals			30,187
<b>TOTAL TRANSACTIONS</b>			<b>\$ 69,782</b>

City of Sacramento  
TRANSACTION SUMMARY  
George H. Clark (Equity)  
Scholarship Fund  
From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>PURCHASES</u></b>			
7/11/2006	Southern Copper Corp Com	100	\$ 9,360
7/12/2006	Umb Scout Worldwide Fd Com	1,000	29,540
<b>TOTAL PURCHASES</b>		<b>1,100</b>	<b>\$ 38,900</b>
<b><u>SALES</u></b>			
7/11/2006	Ishares Tr Transp Ave Idx	300	\$ 22,269
<b>TOTAL SALES</b>		<b>300</b>	<b>\$ 22,269</b>
<b><u>WITHDRAWALS</u></b>			
7/3/2006	Pool A Cash		\$ 5,000
7/31/2006	Pool A Cash		5
<b>TOTAL WITHDRAWALS</b>			<b>\$ 5,005</b>
<b>TOTAL TRANSACTIONS</b>		<b>1,400</b>	<b>\$ 66,174</b>
<b>TGHCLARL SUMMARIZED</b>			
Purchases and Contributions			\$ 38,900
Sales, Maturities and Withdrawals			27,274
<b>TOTAL TRANSACTIONS</b>			<b>\$ 66,174</b>

City of Sacramento  
**TRANSACTION SUMMARY**  
 United Way (Fixed)  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>PURCHASES</u></b>			
7/19/2006	Southern Copper Corp Com	300	\$ 26,937
<b>TOTAL PURCHASES</b>		<b>300</b>	<b>\$ 26,937</b>
<b>TOTAL TRANSACTIONS</b>		<b>300</b>	<b>\$ 26,937</b>
 <b>UNITE SUMMARIZED</b>			
Purchases and Contributions			\$ 26,937
Sales, Maturities and Withdrawals			<u>-</u>
<b>TOTAL TRANSACTIONS</b>			<b><u>\$ 26,937</u></b>

City of Sacramento  
**TRANSACTION SUMMARY**  
 United Way (Equity)  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
 <b><u>SALES</u></b>			
7/21/2006	Microsoft Corp	1,200	\$ 31,942
<b>TOTAL SALES</b>		<b>1,200</b>	<b>\$ 31,942</b>
<b>TOTAL TRANSACTIONS</b>		<b>1,200</b>	<b>\$ 31,942</b>
<b>UNITEE SUMMARIZED</b>			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			31,942
<b>TOTAL TRANSACTIONS</b>			<b>\$ 31,942</b>

City of Sacramento  
TRANSACTION SUMMARY  
American River Flood Control District  
From 07-01-06 to 07-31-06

<u>Trade</u>			<u>Total</u>
<u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Cost</u>

No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
The Natomas Basin Conservancy  
TNBC  
From 07-01-06 to 07-31-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
-----------------------------	-----------------	-----------------	-----------------------------

No transactions were found!

City of Sacramento  
**TRANSACTION SUMMARY**  
 Sacramento Public Library Authority  
 SPLA  
 From 07-01-06 to 07-31-06

Trade Date	Security	Quantity	Total Cost
<b><u>WITHDRAWALS</u></b>			
7/3/2006	Pool A Cash		\$ 1,000,000
7/24/2006	Pool A Cash		1,000,000
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 2,000,000</u></b>
<b>TOTAL TRANSACTIONS</b>			<b><u>- \$ 2,000,000</u></b>

**SPLA SUMMARIZED**

Purchases and Contributions	\$ -
Sales, Maturities and Withdrawals	<u>2,000,000</u>
<b>TOTAL TRANSACTIONS</b>	<b><u>\$ 2,000,000</u></b>