



REPORT TO COUNCIL

City of Sacramento

12

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

CONSENT
January 9, 2007

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

Title: November 2006 Monthly Investment Transactions Report

Location/Council District: Citywide

Recommendation: Receive and file

Contact: John Colville, Sr. Investment Officer, 808-5168; Shirley Tupaz, Investment Operations Analyst, 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 make a monthly investment transaction report to the City Council. This Monthly Investment Transaction Report fulfills that requirement for the month ended November 30, 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

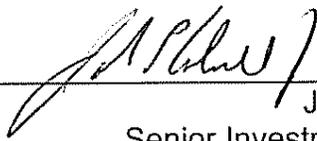
Rationale for Recommendation:

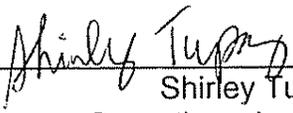
Reporting requirements as governed by Chapter 749, Statutes of 1996.

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

 _____
Shirley Tupaz
Investment Operations Analyst

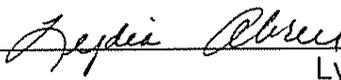
Approved by:  _____
Lydia Abreu
Investment and Operations Manager

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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 September 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 November 30, 2006 are attached as follows:

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City of Sacramento
 Summary of Transactions
 November-06

Local Agency Funds:

	Pool A	Ethel Hart F	Ethel Hart E	Public Trust F	Public Trust E	Total
Purchases	\$ 270,871,630	\$ -	\$ 302,198	\$ -	\$ 56,860	\$ 271,230,696
Sales	199,632,810	-	33,198	-	52,660	199,718,668
Expenses	-	-	-	-	-	-
Maturities	128,972,889	-	-	249,813	-	129,222,702
Calls	10,000,000	-	-	-	-	10,000,000
Contributions	57,634,711	-	-	-	-	57,634,711
Withdrawals	128,681,767	-	-	6,680	3,282	128,691,729
TOTAL	\$ 795,793,807	\$ -	\$ 335,396	\$ 256,493	\$ 112,810	\$ 796,496,506

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	Pool D	Pool J	Pool L	Pool M	Pool N	Pool Q	Pool R	Pool S	Pool T	Pool U	Pool V	Total
Purchases	\$ 36,598,150	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 36,598,150
Sales	19,371,954	-	-	-	-	-	-	-	-	-	-	19,371,954
Expenses	-	-	-	-	-	-	-	-	-	-	-	-
Maturities	20,646,982	-	-	-	-	-	-	-	-	-	-	20,646,982
Calls	-	-	-	-	-	-	-	-	-	-	-	-
Contributions	5,144,158	-	-	-	-	-	-	-	-	-	-	5,144,158
Withdrawals	27,084,578	28,127	116,031	10,503	28,093	174,859	328,766	21,810	13,758	66,702	36,826	27,910,053
TOTAL	\$ 114,845,830	\$ 28,127	\$ 116,031	\$ 10,503	\$ 28,093	\$ 174,859	\$ 328,766	\$ 21,810	\$ 13,758	\$ 66,702	\$ 36,826	\$ 115,671,305

Sacramento City Employees' Retirement System (SCERS) Funds:

	Fixed	International Portfolios							Small Cap	Total		
		Fixed Alt Equity	Large Cap	S&P Barra Value	Canada	China	EAPE	Japan			Latin Am	Taiwan
Purchases	\$ -	\$ 10,157,670	\$ 46,380,859	\$ 9,042,314	\$ -	\$ 6,049,834	\$ -	\$ -	\$ -	\$ -	\$ 6,776,207	\$ 78,406,884
Sales	-	4,517,343	16,891,414	-	-	6,786,045	4,280,064	-	-	-	1,970,343	34,463,209
Expenses	2,148	-	-	-	-	-	-	-	-	-	-	2,148
Maturities	180,729	-	-	-	-	-	-	-	-	-	-	180,729
Calls	-	-	-	-	-	-	-	-	-	-	-	-
Contributions	-	-	-	-	940,000	-	-	-	-	-	-	940,000
Withdrawals	526,667	168,828	33,836	1,374	-	374	277	940,049	-	-	2,972	1,674,377
TOTAL	\$ 709,544	\$ 14,843,841	\$ 63,306,109	\$ 9,043,688	\$ -	\$ 6,990,208	\$ 6,786,322	\$ 5,238,113	\$ -	\$ -	\$ 8,749,522	\$ 115,667,347

City of Sacramento
 Summary of Transactions
 November-06

Capitol Area Development Authority (CADA) Funds:

	CADA	CADA-A	CADA-B	Total
Purchases	\$	\$	\$	\$
Sales	-	-	-	-
Expenses	-	-	-	-
Maturities	-	-	-	-
Calls	-	-	-	-
Contributions	1,029,000	-	-	1,029,000
Withdrawals	243,500	1,545	2,059	247,104
TOTAL	\$ 1,272,500	\$ 1,545	\$ 2,059	\$ 1,276,104

All Others Funds:

	G. Clark Trust F	G. Clark Trust E	United Way F	United Way E	Am. River	TNBC	SPLA	Total
Purchases	\$	\$	\$	514,214	\$	\$	\$	514,214
Sales	-	-	-	49,780	-	-	-	49,780
Expenses	-	-	1,005	2,344	-	-	-	3,349
Maturities	36	-	-	-	-	-	-	36
Calls	-	-	-	-	-	-	-	-
Contributions	-	-	-	-	-	-	4,700,000	4,700,000
Withdrawals	501	5	-	-	250,000	889,689	1,000,000	2,150,205
TOTAL	\$ 537	\$ 5	\$ 1,005	\$ 566,348	\$ 250,000	\$ 889,689	\$ 5,700,000	\$ 7,417,594
GRAND TOTAL								\$ 1,036,530,856

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
11/2/2006	AIG Funding Inc 5.230% Due 11-03-06	1,800,000	\$ 1,799,739
11/3/2006	AIG Funding Inc 5.220% Due 11-06-06	1,500,000	1,499,348
11/6/2006	AIG Funding Inc 5.220% Due 11-07-06	2,000,000	1,999,710
11/9/2006	AIG Funding Inc 5.220% Due 11-10-06	1,500,000	1,499,783
11/9/2006	AIG Funding Inc 5.220% Due 11-13-06	1,500,000	1,499,130
11/16/2006	AIG Funding Inc 5.200% Due 11-20-06	630,000	629,636
11/17/2006	AIG Funding Inc 5.200% Due 11-20-06	2,300,000	2,299,000
11/22/2006	AIG Funding Inc 5.230% Due 11-27-06	1,175,000	1,174,146
11/27/2006	AIG Funding Inc 5.230% Due 11-28-06	5,100,000	5,099,259
11/15/2006	AIG Funding Inc 5.240% Due 11-30-06	16,000,000	15,965,067
11/28/2006	AIG Funding Inc 5.240% Due 11-30-06	2,000,000	1,999,419
11/29/2006	AIG Funding Inc 5.240% Due 11-30-06	2,675,000	2,674,611
11/30/2006	AIG Funding Inc 5.250% Due 12-01-06	3,100,000	3,099,548
11/3/2006	Abbey Nat'l NA LLC 5.240% Due 11-08-06	10,000,000	9,992,722
11/15/2006	American General Finance Corp 5.240% Due 11-21-06	6,000,000	5,994,760
11/20/2006	American General Finance Corp 5.220% Due 11-22-06	5,500,000	5,498,405
11/3/2006	American General Finance Corp 5.235% Due 01-16-07	3,500,000	3,462,337
11/15/2006	American General Finance Corp 5.220% Due 02-27-07	7,400,000	7,288,408
11/3/2006	Countrywide Home Loan 4.000% Due 03-22-11	5,000,000	4,729,600
11/17/2006	Fannie Mae 5.080% Due 05-16-07	25,000,000	24,365,000
11/20/2006	Fannie Mae 5.625% Due 10-20-11	3,564,000	3,563,109

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
11/17/2006	Freddie Mac 5.075% Due 05-15-07	25,000,000	24,369,149
11/15/2006	Freddie Mac 5.875% Due 03-21-11	2,500,000	2,585,350
11/8/2006	General Electric Capital Corp 5.500% Due 11-15-11	5,000,000	5,000,000
11/17/2006	General Electric Capital Corp 5.220% Due 03-19-07	25,000,000	24,557,750
11/3/2006	Toyota Motor Credit Corp 5.220% Due 11-21-06	3,400,000	3,391,126
11/17/2006	U. S. Treasury Bill 4.950% Due 02-15-07	25,000,000	24,690,625
11/20/2006	U. S. Treasury Bill 4.936% Due 05-17-07	42,000,000	40,975,149
11/22/2006	U. S. Treasury Bill 4.936% Due 05-17-07	10,000,000	9,758,684
11/22/2006	U. S. Treasury Bill 4.940% Due 05-24-07	25,000,000	24,389,361
11/3/2006	Washington Mutual Inc 5.500% Due 08-24-11	5,000,000	5,021,700
TOTAL PURCHASES		275,144,000	\$ 270,871,630

SALES

11/16/2006	Fannie Mae 5.700% Due 05-12-11	5,875,000	\$ 5,893,526
11/2/2006	Fannie Mae 4.000% Due 07-25-08	4,000,000	3,911,760
11/17/2006	Fannie Mae 3.860% Due 02-22-08	7,000,000	6,863,220
11/17/2006	Fannie Mae 5.200% Due 06-02-08	3,500,000	3,500,000
11/17/2006	Federal Home Loan Bank 3.060% Due 12-12-07	5,000,000	4,858,250
11/2/2006	Federal Home Loan Bank 2.180% Due 12-29-06	10,000,000	9,740,500
11/16/2006	Federal Home Loan Bank 5.375% Due 02-15-07	20,000,000	19,981,961
11/16/2006	Federal Home Loan Bank 4.875% Due 05-15-07	20,000,000	19,893,440
11/16/2006	Federal Home Loan Bank 5.250% Due 06-18-07	20,000,000	19,962,800
11/16/2006	Federal Home Loan Bank 5.500% Due 06-21-07	5,000,000	4,998,000

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
11/16/2006	Federal Home Loan Bank 5.250% Due 08-05-09	3,500,000	3,512,565
11/17/2006	Freddie Mac 5.240% Due 01-18-07	20,000,000	19,368,289
11/16/2006	Freddie Mac 3.750% Due 03-15-07	15,000,000	14,811,600
11/16/2006	Freddie Mac 5.400% Due 03-09-11	2,000,000	1,991,500
11/17/2006	Freddie Mac 5.000% Due 09-17-07	5,000,000	4,983,650
11/16/2006	Freddie Mac 5.275% Due 01-18-11	5,000,000	4,985,550
11/16/2006	General Electric Capital Corp Mtn Be 4.125% Due 03-04-08	7,500,000	7,315,110
11/16/2006	Goldman Sachs Group Inc 5.000% Due 01-15-11	5,000,000	4,900,178
11/16/2006	International Lease Fin Mtn Be 4.625% Due 06-02-08	2,500,000	2,447,885
11/17/2006	National City Corp 5.750% Due 02-01-09	5,000,000	5,049,550
11/22/2006	U. S. Treasury Bill 4.950% Due 02-15-07	25,000,000	24,690,625
11/16/2006	U.S. Treasury Note 4.500% Due 02-28-11	2,500,000	2,467,383
11/17/2006	U.S. Treasury Note 4.875% Due 08-15-09	3,500,000	3,505,469
TOTAL SALES		201,875,000	\$ 199,632,810
<u>CALLS</u>			
11/22/2006	Federal Home Loan Bank 5.570% Due 02-22-08	5,000,000	\$ 5,000,000
11/24/2006	Federal Home Loan Bank 6.000% Due 08-24-11	5,000,000	5,000,000
TOTAL CALLS		10,000,000	\$ 10,000,000
<u>MATURITIES</u>			
11/1/2006	AIG Funding Inc 5.250% Due 11-01-06	6,500,000	\$ 6,498,418
11/3/2006	AIG Funding Inc 5.230% Due 11-03-06	1,800,000	1,799,739
11/6/2006	AIG Funding Inc	1,500,000	1,499,348

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
11/7/2006	5.220% Due 11-06-06 AIG Funding Inc	2,000,000	1,999,710
11/10/2006	5.220% Due 11-07-06 AIG Funding Inc	1,500,000	1,499,783
11/13/2006	5.220% Due 11-10-06 AIG Funding Inc	1,500,000	1,499,130
11/20/2006	5.220% Due 11-13-06 AIG Funding Inc	2,930,000	2,928,636
11/27/2006	5.200% Due 11-20-06 AIG Funding Inc	1,175,000	1,174,146
11/28/2006	5.230% Due 11-27-06 AIG Funding Inc	5,100,000	5,099,259
11/30/2006	5.230% Due 11-28-06 AIG Funding Inc	20,675,000	20,639,097
11/8/2006	5.240% Due 11-30-06 Abbey Nat'l NA LLC	10,000,000	9,992,722
11/8/2006	5.240% Due 11-08-06 American General Finance Corp	2,600,000	2,594,318
11/21/2006	5.245% Due 11-08-06 American General Finance Corp	6,000,000	5,994,760
11/22/2006	5.240% Due 11-21-06 American General Finance Corp	5,500,000	5,498,405
11/29/2006	5.220% Due 11-22-06 Federal Home Loan Bank	5,000,000	5,000,000
11/9/2006	3.200% Due 11-29-06 General Electric	5,000,000	4,997,600
11/7/2006	3.125% Due 11-09-06 General Electric Capital Corp	11,000,000	10,727,347
11/21/2006	5.070% Due 11-07-06 Toyota Motor Credit Corp	3,400,000	3,391,126
11/15/2006	5.220% Due 11-21-06 U.S. Treasury Note	30,000,000	31,164,844
11/27/2006	3.500% Due 11-15-06 UBS Finance	5,000,000	4,974,503
	5.245% Due 11-27-06		
TOTAL MATURITIES		128,180,000	\$ 128,972,889
<u>CONTRIBUTIONS</u>			
11/1/2006	B Of A Cash		\$ 5,267,578
11/2/2006	B Of A Cash		25,711
11/2/2006	B Of A Cash		3,380,662
11/3/2006	B Of A Cash		769,000
11/3/2006	B Of A Cash		700,936

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
			1,615,170
11/6/2006	B Of A Cash		2,640,672
11/7/2006	B Of A Cash		5,502
11/8/2006	B Of A Cash		260,000
11/9/2006	B Of A Cash		2,159,054
11/9/2006	B Of A Cash		949,506
11/10/2006	B Of A Cash		402,501
11/13/2006	B Of A Cash		1,591,077
11/14/2006	B Of A Cash		231,288
11/15/2006	B Of A Cash		2,500,000
11/15/2006	B Of A Cash		8,811,071
11/15/2006	B Of A Cash		108,440
11/16/2006	B Of A Cash		2,572,632
11/17/2006	B Of A Cash		3,165,954
11/20/2006	B Of A Cash		3,028,600
11/21/2006	B Of A Cash		5,235
11/22/2006	B Of A Cash		675,225
11/24/2006	B Of A Cash		2,277,783
11/27/2006	B Of A Cash		2,274,576
11/28/2006	B Of A Cash		1,484,255
11/29/2006	B Of A Cash		2,200,000
11/30/2006	B Of A Cash		6,743
11/30/2006	B Of A Cash		208
11/1/2006	Fidelity Fund		192
11/1/2006	Fidelity Fund		117,000
11/1/2006	Fidelity Fund		6,460
11/1/2006	Fidelity Fund		50,738
11/1/2006	Fidelity Fund		315
11/2/2006	Fidelity Fund		143
11/2/2006	Fidelity Fund		229
11/2/2006	Fidelity Fund		5,290
11/2/2006	Fidelity Fund		22,418
11/2/2006	Fidelity Fund		253,906
11/9/2006	Fidelity Fund		1,141,955
11/10/2006	Fidelity Fund		446,454
11/13/2006	Fidelity Fund		446
11/14/2006	Fidelity Fund		1,406
11/14/2006	Fidelity Fund		136
11/14/2006	Fidelity Fund		33,073
11/14/2006	Fidelity Fund		489
11/14/2006	Fidelity Fund		5
11/14/2006	Fidelity Fund		1,296
11/14/2006	Fidelity Fund		989,893
11/14/2006	Fidelity Fund		77,222
11/14/2006	Fidelity Fund		1,374

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
11/14/2006	Fidelity Fund		49
11/14/2006	Fidelity Fund		374
11/14/2006	Fidelity Fund		277
11/15/2006	Fidelity Fund		2,175
11/15/2006	Fidelity Fund		441
11/15/2006	Fidelity Fund		176,779
11/20/2006	Fidelity Fund		49
11/21/2006	Fidelity Fund		574,123
11/21/2006	Fidelity Fund		1,007,969
11/21/2006	Fidelity Fund		2,302
11/22/2006	Fidelity Fund		613
11/22/2006	Fidelity Fund		294
11/22/2006	Fidelity Fund		1,014,700
11/24/2006	Fidelity Fund		152
11/24/2006	Fidelity Fund		300
11/24/2006	Fidelity Fund		361
11/24/2006	Fidelity Fund		2,829
11/27/2006	Fidelity Fund		153,862
11/27/2006	Fidelity Fund		585,545
11/28/2006	Fidelity Fund		1,625,228
11/29/2006	Fidelity Fund		226,470
TOTAL CONTRIBUTIONS			\$ 57,634,711
<u>WITHDRAWALS</u>			
11/1/2006	B Of A Cash		\$ 3,378,497
11/2/2006	B Of A Cash		1,291,367
11/3/2006	B Of A Cash		1,545
11/3/2006	B Of A Cash		2,059
11/3/2006	B Of A Cash		1,000,000
11/3/2006	B Of A Cash		2,606,071
11/3/2006	B Of A Cash		1,991,067
11/6/2006	B Of A Cash		11,374,169
11/7/2006	B Of A Cash		7,617,723
11/8/2006	B Of A Cash		677,142
11/9/2006	B Of A Cash		1,447,659
11/10/2006	B Of A Cash		2,466,355
11/13/2006	B Of A Cash		1,051,591
11/14/2006	B Of A Cash		847,064
11/15/2006	B Of A Cash		264,717
11/16/2006	B Of A Cash		908,596
11/17/2006	B Of A Cash		1,002,544
11/20/2006	B Of A Cash		74,500
11/21/2006	B Of A Cash		250,000
11/21/2006	B Of A Cash		250,000

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
11/21/2006	B Of A Cash		10,824,792
11/22/2006	B Of A Cash		2,721,504
11/24/2006	B Of A Cash		1,443,949
11/27/2006	B Of A Cash		34,000
11/27/2006	B Of A Cash		6,375,903
11/28/2006	B Of A Cash		1,158,557
11/29/2006	B Of A Cash		135,000
11/29/2006	B Of A Cash		759,149
11/29/2006	B Of A Cash		140,550
11/29/2006	B Of A Cash		1,227,356
11/30/2006	B Of A Cash		18,876,741
11/8/2006	Fidelity Fund		116,049
11/9/2006	Fidelity Fund		2,742,288
11/10/2006	Fidelity Fund		2,032,404
11/13/2006	Fidelity Fund		2,607,229
11/14/2006	Fidelity Fund		497,053
11/15/2006	Fidelity Fund		1,859,074
11/15/2006	Fidelity Fund		718,536
11/16/2006	Fidelity Fund		1,269
11/16/2006	Fidelity Fund		1,599,420
11/16/2006	Fidelity Fund		978,238
11/20/2006	Fidelity Fund		302,198
11/20/2006	Fidelity Fund		11,864,888
11/20/2006	Fidelity Fund		537,380
11/20/2006	Fidelity Fund		4,893,798
11/20/2006	Fidelity Fund		1,445,493
11/20/2006	Fidelity Fund		2,078,500
11/21/2006	Fidelity Fund		940,000
11/21/2006	Fidelity Fund		1,494,452
11/24/2006	Fidelity Fund		2,167,702
11/24/2006	Fidelity Fund		2,330,671
11/28/2006	Fidelity Fund		3,028,916
11/28/2006	Fidelity Fund		28,127
11/29/2006	Fidelity Fund		116,031
11/29/2006	Fidelity Fund		1,554,845
11/30/2006	Fidelity Fund		797,036
TOTAL WITHDRAWALS			<u>\$ 128,681,767</u>
TOTAL TRANSACTIONS			<u>615,199,000 \$ 795,793,807</u>

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 11-01-06 to 11-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
POOL A SUMMARIZED			
	Purchases and Contributions		\$ 328,506,341
	Sales, Maturities and Withdrawals		457,287,466
	Bond Calls		<u>10,000,000</u>
	TOTAL TRANSACTIONS		<u>\$ 795,793,807</u>

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart (Fixed)
Mutual Endowment Fund
From 11-01-06 to 11-30-06

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

City of Sacramento
TRANSACTION SUMMARY
 Ethel Hart (Equity)
 Mutual Endowment Fund
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
11/15/2006	3m Company	200	\$ 16,108
11/15/2006	American Intl Group Com	500	35,795
11/15/2006	Bank Of America Corp	200	10,904
11/15/2006	Citigroup Inc	400	20,123
11/15/2006	Conagra Inc Com	500	12,715
11/15/2006	Disney (walt) Com	450	14,652
11/15/2006	Dow Chem Co Com	400	16,540
11/15/2006	Du Pont E I De Nemours Com	200	9,472
11/15/2006	General Electric Co	600	21,420
11/15/2006	L3 Communications Hldgs	200	16,280
11/15/2006	Monsanto C0 New Com	400	18,648
11/15/2006	Nasdaq 100 Tr Unit Ser 1	400	17,644
11/15/2006	Phelps Dodge Corp Com	300	29,105
11/15/2006	Raytheon Company	300	15,045
11/15/2006	Southern Copper Corp Com	300	15,294
11/15/2006	United Technologies	200	13,116
11/15/2006	Wachovia Corp 2nd New	350	19,338
TOTAL PURCHASES		5,900	\$ 302,198
<u>SALES</u>			
11/9/2006	Genentech Inc.	400	\$ 33,198
TOTAL SALES		400	\$ 33,198
TOTAL TRANSACTIONS		6,300	\$ 335,396
MFEHEE SUMMARIZED			
Purchases and Contributions			\$ 302,198
Sales, Maturities and Withdrawals			33,198
TOTAL TRANSACTIONS			\$ 335,396

City of Sacramento
TRANSACTION SUMMARY
 Public Trust Mutual Fund (Fixed)
 Ann Land/Bertha Henschel
 From 11-01-06 to 11-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>MATURITIES</u>			
11/9/2006	General Electric 3.125% Due 11-09-06	250,000	\$ 249,813
TOTAL MATURITIES		<u>250,000</u>	<u>\$ 249,813</u>
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 6,680
TOTAL WITHDRAWALS			<u>\$ 6,680</u>
TOTAL TRANSACTIONS		<u>250,000</u>	<u>\$ 256,493</u>
 PTMF SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		<u>256,493</u>
TOTAL TRANSACTIONS			<u>\$ 256,493</u>

City of Sacramento
 TRANSACTION SUMMARY
 Public Trust Mutual Fund (Equity)
 Ann Land/Bertha Henschel
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
11/13/2006	General Electric Co	1,600	\$ 56,868
TOTAL PURCHASES		1,600	\$ 56,868
<u>SALES</u>			
11/13/2006	Ishares Tr Dj Sel Div Inx	800	\$ 52,660
TOTAL SALES		800	\$ 52,660
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 3,282
TOTAL WITHDRAWALS			\$ 3,282
TOTAL TRANSACTIONS		2,400	\$ 112,810
 PTMFE SUMMARIZED			
	Purchases and Contributions		\$ 56,868
	Sales, Maturities and Withdrawals		55,942
TOTAL TRANSACTIONS			\$ 112,810

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>POOL D</u>			
<u>PURCHASES</u>			
11/29/2006	AIG Funding Inc 5.240% Due 11-30-06	180,000	\$ 179,974
11/29/2006	Fannie Mae 5.060% Due 05-30-07	2,975,000	2,899,314
11/2/2006	Fannie Mae 5.100% Due 12-18-06	2,475,000	2,458,871
11/20/2006	Fannie Mae 5.625% Due 10-20-11	2,000,000	1,999,500
11/6/2006	Freddie Mac 5.100% Due 04-10-07	2,500,000	2,445,104
11/15/2006	Freddie Mac 5.875% Due 03-21-11	6,400,000	6,618,496
11/8/2006	General Electric Capital Corp 5.500% Due 11-15-11	3,000,000	3,000,000
11/29/2006	U. S. Treasury Bill 4.915% Due 05-31-07	17,430,000	16,996,898
TOTAL PURCHASES		36,960,000	\$ 36,598,158
<u>SALES</u>			
11/29/2006	Fannie Mae 4.250% Due 05-15-09	2,000,000	\$ 1,955,140
11/29/2006	Fannie Mae 4.000% Due 07-25-08	2,000,000	1,955,880
11/29/2006	Fannie Mae 4.500% Due 08-04-08	2,000,000	1,983,700
11/29/2006	Federal Home Loan Bank 3.000% Due 04-15-09	3,000,000	2,824,500
11/29/2006	General Electric Capital Corp Mtn Be 4.125% Due 09-01-09	2,900,000	2,825,586
11/29/2006	U.S. Treasury Note 3.500% Due 11-15-09	3,000,000	2,855,859
11/29/2006	U. S. Treasury Note 4.500% Due 02-28-11	2,500,000	2,467,383
11/29/2006	U.S. Treasury Note 4.875% Due 08-15-09	2,500,000	2,503,906
TOTAL SALES		19,900,000	\$ 19,371,954

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>MATURITIES</u>			
11/1/2006	AIG Funding Inc 5.250% Due 11-01-06	2,975,000	\$ 2,974,137
11/30/2006	AIG Funding Inc 5.240% Due 11-30-06	180,000	179,974
11/15/2006	Federal Home Loan Bank 4.125% Due 11-15-06	5,000,000	5,062,300
11/20/2006	General Electric Capital Corp 4.840% Due 11-20-06	2,000,000	1,930,358
11/30/2006	General Electric Capital Corp 5.350% Due 11-30-06	8,200,000	8,054,985
11/15/2006	U.S. Treasury Note 3.500% Due 11-15-06	6,000,000	5,950,313
11/6/2006	UBS Finance 5.230% Due 11-06-06	2,500,000	2,494,915
TOTAL MATURITIES		26,855,000	\$ 26,646,982
<u>CONTRIBUTIONS</u>			
11/2/2006	Local Agency Investment Fund, Pool D		\$ 2,526,000
11/2/2006	Nations Treasury Fund		2,474,000
11/29/2006	Nations Treasury Fund		28,127
11/29/2006	Nations Treasury Fund		116,031
TOTAL CONTRIBUTIONS			\$ 5,144,158
<u>WITHDRAWALS</u>			
11/13/2006	Local Agency Investment Fund, Pool D		\$ 4,000,000
11/14/2006	Local Agency Investment Fund, Pool D		1,480,000
11/15/2006	Local Agency Investment Fund, Pool D		270,000
11/17/2006	Local Agency Investment Fund, Pool D		300,000
11/21/2006	Local Agency Investment Fund, Pool D		3,800,000
11/28/2006	Local Agency Investment Fund, Pool D		3,500,000
11/30/2006	Local Agency Investment Fund, Pool D		4,700,000
11/14/2006	Nations Treasury Fund		120,000
11/15/2006	Nations Treasury Fund		2,230,000
11/20/2006	Nations Treasury Fund		1,000,000
11/30/2006	Nations Treasury Fund		5,684,578
TOTAL WITHDRAWALS			\$ 27,084,578
TOTAL POOL D		83,715,000	\$ 114,845,830

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>POOL J</u>			
<u>WITHDRAWALS</u>			
11/29/2006	Pool A Cash		\$ 28,127
TOTAL WITHDRAWALS			\$ 28,127
TOTAL POOL J			\$ 28,127
<u>POOL L</u>			
<u>WITHDRAWALS</u>			
11/29/2006	Pool A Cash		\$ 116,031
TOTAL WITHDRAWALS			\$ 116,031
TOTAL POOL L			\$ 116,031
<u>POOL M</u>			
<u>WITHDRAWALS</u>			
11/29/2006	Pool D Cash		\$ 10,503
TOTAL WITHDRAWALS			\$ 10,503
TOTAL POOL M			\$ 10,503
<u>POOL N</u>			
<u>WITHDRAWALS</u>			
11/29/2006	Pool D Cash		\$ 28,093
TOTAL WITHDRAWALS			\$ 28,093
TOTAL POOL N			\$ 28,093
<u>POOL Q</u>			
<u>WITHDRAWALS</u>			
11/29/2006	Pool D Cash		\$ 174,859

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
TOTAL WITHDRAWALS			<u>\$ 174,859</u>
TOTAL POOL Q			<u>\$ 174,859</u>
<u>POOL R</u>			
<u>WITHDRAWALS</u>			
11/29/2006	Pool D Cash		\$ 328,766
TOTAL WITHDRAWALS			<u>\$ 328,766</u>
TOTAL POOL R			<u>\$ 328,766</u>
<u>POOL S</u>			
<u>WITHDRAWALS</u>			
11/29/2006	Pool D Cash		\$ 21,810
TOTAL WITHDRAWALS			<u>21,810</u>
TOTAL POOL S			<u>\$ 21,810</u>
<u>POOL T</u>			
<u>WITHDRAWALS</u>			
11/29/2006	Pool D Cash		\$ 13,758
TOTAL WITHDRAWALS			<u>\$ 13,758</u>
TOTAL POOL T			<u>\$ 13,758</u>
<u>POOL U</u>			
<u>WITHDRAWALS</u>			
11/29/2006	Pool D Cash		\$ 66,702
TOTAL WITHDRAWALS			<u>\$ 66,702</u>
TOTAL POOL U			<u>\$ 66,702</u>

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>POOL V</u>			
<u>WITHDRAWALS</u>			
11/29/2006	Pool D Cash		\$ 36,826
TOTAL WITHDRAWALS			<u>\$ 36,826</u>
TOTAL POOL V			<u>\$ 36,826</u>
TOTAL TRANSACTIONS		<u>83,715,000</u>	<u>\$ 115,671,305</u>
 SHRA SUMMARIZED			
Purchases and Contributions			\$ 41,742,316
Sales, Maturities and Withdrawals			<u>73,928,989</u>
TOTAL TRANSACTIONS			<u>\$ 115,671,305</u>

City of Sacramento
TRANSACTION SUMMARY
 Fixed Bond
 SCERS
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>MATURITIES</u>			
11/15/2006	2484 Natomas Park Dr. 7.500% Due 07-01-12	3,765	\$ 3,765
11/15/2006	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	5,923	5,923
11/15/2006	Alhambra Medical Building 7.000% Due 05-01-09	29,209	29,209
11/15/2006	GNMA POOL #150426 9.000% Due 05-15-16	84	93
11/15/2006	GNMA POOL #157445 9.000% Due 06-15-16	276	279
11/15/2006	GNMA POOL #164169 9.000% Due 06-15-16	56	55
11/15/2006	GNMA POOL #167166 9.500% Due 08-15-16	18	19
11/15/2006	GNMA POOL #208975 9.500% Due 03-15-17	74	74
11/15/2006	GNMA POOL #211421 9.500% Due 04-15-17	112	113
11/25/2006	GNMA POOL #256393 6.000% Due 09-01-36	44,797	44,650
11/15/2006	GNMA POOL #27166 9.000% Due 12-15-08	175	149
11/15/2006	GNMA POOL #320296 8.000% Due 03-15-22	273	268
11/15/2006	GNMA POOL #329837 7.500% Due 11-15-22	636	626
11/15/2006	GNMA POOL #439515 7.000% Due 03-15-27	82	80
11/15/2006	GNMA POOL #450066 7.500% Due 12-15-26	29	28
11/15/2006	GNMA POOL #550718 5.000% Due 11-15-35	41,749	40,627
11/15/2006	GNMA POOL #648348 5.500% Due 10-15-35	20,560	20,490
11/15/2006	Granite Office Park 7.300% Due 09-01-08	25,966	25,966
11/2/2006	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	8,316	8,316
TOTAL MATURITIES		182,100	\$ 180,729

City of Sacramento
TRANSACTION SUMMARY
 Fixed Bond
 SCERS
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>EXPENSES</u>			
11/2/2006	Portfolio Investment Fees Payable		\$ 272
11/15/2006	Portfolio Investment Fees Payable		1,876
TOTAL EXPENSES			<u>\$ 2,148</u>
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 526,667
TOTAL WITHDRAWALS			<u>\$ 526,667</u>
TOTAL TRANSACTIONS		<u>182,100</u>	<u>\$ 709,544</u>
 RFIX SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		707,396
	Expenses		<u>2,148</u>
TOTAL TRANSACTIONS			<u>\$ 709,544</u>

City of Sacramento
TRANSACTION SUMMARY
 Fixed Alternative Equity Income
SCERS
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
11/16/2006	Altria Group Inc	25,000	\$ 2,078,500
11/22/2006	Ameren Corp Com	10,000	535,706
11/20/2006	Bank Of America Corp	5,000	274,750
11/20/2006	Citigroup Inc	5,000	253,500
11/22/2006	Freeport-McMoran Cop & G Cl B	35,000	2,115,050
11/13/2006	General Electric Co	27,500	978,238
11/15/2006	General Electric Co	15,000	537,380
11/20/2006	National City Corp	15,000	553,950
11/20/2006	Pinnacle West Cap Corp	19,900	954,929
11/21/2006	Pinnacle West Cap Corp	20,100	964,167
11/20/2006	Wachovia Corp 2nd New	10,000	549,700
11/20/2006	Wells Fargo & Company	10,000	361,800
TOTAL PURCHASES		197,500	\$ 10,157,670
<u>SALES</u>			
11/21/2006	Alpine Dynamic Dividend Fund	76,687	\$ 933,861
11/22/2006	Alpine Globl Dynam Div Com	14,600	299,831
11/24/2006	Alpine Globl Dynam Div Com	10,400	213,579
11/20/2006	Conagra Inc Com	31,100	681,166
11/21/2006	Conagra Inc Com	61,900	1,355,762
11/7/2006	Lilly Eli & Co	20,000	1,033,144
TOTAL SALES		214,687	\$ 4,517,343
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 168,828
TOTAL WITHDRAWALS			\$ 168,828
TOTAL TRANSACTIONS		412,187	\$ 14,843,841
REQUITY SUMMARIZED			
Purchases and Contributions			\$ 10,157,670
Sales, Maturities and Withdrawals			4,686,171
TOTAL TRANSACTIONS			\$ 14,843,841

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
11/15/2006	3m Company	8,000	\$ 644,586
11/15/2006	Altria Group Inc	15,000	1,235,486
11/16/2006	American Intl Group Com	15,000	1,079,936
11/8/2006	Archer Daniels Midland Com	20,000	709,370
11/15/2006	Archer Daniels Midland Com	15,000	537,869
11/27/2006	Archer Daniels Midland Com	5,000	167,550
11/16/2006	Barr Labs Inc.	5,000	247,297
11/22/2006	Barr Labs Inc.	20,000	1,014,092
11/13/2006	Berkshire Hathaway Inc-CI A	5	534,000
11/15/2006	Boeing Co Com	10,000	870,700
11/6/2006	Burlington Nrthn Santa Com	10,000	774,969
11/7/2006	Burlington Nrthn Santa Com	5,000	392,253
11/22/2006	Caterpillar Inc Del Com	30,000	1,890,252
11/8/2006	Cisco Sys Inc Com	40,000	1,002,400
11/22/2006	Cisco Sys Inc Com	20,000	539,626
11/15/2006	Clorox Co	15,000	970,634
11/28/2006	Clorox Co	10,000	639,700
11/22/2006	Colgate Palmolive Co Com	10,000	665,199
11/16/2006	Comcast Corporation	10,000	402,707
11/22/2006	Comcast Corporation	10,000	397,200
11/8/2006	Disney (walt) Com	10,000	326,100
11/9/2006	Disney (walt) Com	20,000	666,126
11/15/2006	Disney (walt) Com	10,000	324,900
11/15/2006	Du Pont E I De Nemours Com	12,000	568,590
11/24/2006	Freeport-McMoran Cop & G CI B	25,000	1,554,845
11/13/2006	General Electric Co	30,000	1,065,420
11/15/2006	General Electric Co	15,000	537,380
11/16/2006	Gilead Sciences Inc	10,000	685,756
11/16/2006	Google Inc CI A	1,500	743,310
11/8/2006	Hewlett Packard Co	10,000	387,738
11/15/2006	Hewlett Packard Co	10,000	404,676
11/15/2006	Intel Corp	75,000	1,644,000
11/6/2006	Ishares Tr Dj Us Energy	4,000	393,500
11/22/2006	Ishares Tr Dj Us Energy	4,000	397,560
11/16/2006	Ishares Tr Dj Us Tech Sec	20,000	1,104,852
11/28/2006	Ishares Tr Russell 1000 Grw	30,000	1,635,600
11/28/2006	Ishares Tr S&p 500 Index	20,000	2,780,200
11/6/2006	Ishares Tr Transp Ave Idx	15,000	1,263,825
11/15/2006	Ishares Tr Transp Ave Idx	10,000	863,980
11/15/2006	Johnson & Johnson	10,000	667,420
11/8/2006	Microsoft Corp	60,000	1,752,900
11/6/2006	Murphy Oil Corp Com	15,000	709,461
11/6/2006	Nasdaq 100 Tr Unit Ser 1	10,000	426,700

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
11/7/2006	Nasdaq 100 Tr Unit Ser 1	15,000	645,401
11/16/2006	Nasdaq 100 Tr Unit Ser 1	20,000	882,400
11/20/2006	Nasdaq Stock Market Com	40,000	1,494,452
11/22/2006	Nasdaq Stock Market Com	10,000	407,608
11/15/2006	Pepsico Inc	5,000	308,625
11/15/2006	Procter & Gamble Co	5,000	316,985
11/27/2006	Procter & Gamble Co	10,000	629,486
11/10/2006	Streettracks Gold Tr Gold SHS	30,000	1,875,924
11/7/2006	Time Warner Inc New	50,000	994,750
11/22/2006	Time Warner Inc New	25,000	522,250
11/15/2006	United Technologies	30,000	1,969,059
11/3/2006	Wal Mart Stores Inc	15,000	713,256
TOTAL PURCHASES		954,505	\$ 46,380,859
<u>SALES</u>			
11/27/2006	Alpine Dynamic Dividend Fund	75,572	\$ 925,000
11/16/2006	Altria Group Inc	45,000	3,615,465
11/8/2006	Clorox Co	15,000	929,369
11/22/2006	Conocophillips Com	20,000	1,171,870
11/8/2006	Deere & Co Com	7,000	562,016
11/3/2006	Electronic Arts Inc Com	10,000	567,308
11/9/2006	Genentech Inc.	20,000	1,638,780
11/16/2006	Google Inc Cl A	4,000	1,679,125
11/6/2006	Intel Corp	40,000	707,318
11/22/2006	Intel Corp	75,000	1,644,000
11/22/2006	Microsoft Corp	60,000	1,752,900
11/22/2006	Murphy Oil Corp Com	35,000	1,698,263
TOTAL SALES		406,572	\$ 16,891,414
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 33,836
TOTAL WITHDRAWALS			\$ 33,836
TOTAL TRANSACTIONS		1,361,077	\$ 63,306,109

City of Sacramento
 TRANSACTION SUMMARY
 Large Cap Growth
 SCERS
 From 11-01-06 to 11-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
RLCAP SUMMARIZED			
	Purchases and Contributions		\$ 46,380,859
	Sales, Maturities and Withdrawals		<u>16,925,250</u>
	TOTAL TRANSACTIONS		<u>\$ 63,306,109</u>

City of Sacramento
TRANSACTION SUMMARY
 S&P / Barra Value
 SCERS
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
11/15/2006	Ishares Tr S&p500/Bar Val	65,000	\$ 4,893,798
11/22/2006	Ishares Tr S&p500/Bar Val	40,000	3,028,916
11/28/2006	Ishares Tr S&p500/Bar Val	15,000	1,119,600
TOTAL PURCHASES		120,000	\$ 9,042,314
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 1,374
TOTAL WITHDRAWALS			\$ 1,374
TOTAL TRANSACTIONS		120,000	\$ 9,043,688
 RBARRA SUMMARIZED			
Purchases and Contributions			\$ 9,042,314
Sales, Maturities and Withdrawals			1,374
TOTAL TRANSACTIONS			\$ 9,043,688

City of Sacramento
TRANSACTION SUMMARY
Canada
SCERS
From 11-01-06 to 11-30-06

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

City of Sacramento
TRANSACTION SUMMARY
 China
 SCERS
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
11/28/2006	Ishares Inc Msci Hong Kong	45,000	\$ 680,850
11/16/2006	Ishares Tr Ftse Xnhua Idx	10,000	937,698
11/28/2006	Ishares Tr Ftse Xnhua Idx	48,200	4,431,286
TOTAL PURCHASES		103,200	\$ 6,049,834
<u>CONTRIBUTIONS</u>			
11/21/2006	Nations Cash Fund		\$ 940,000
TOTAL CONTRIBUTIONS			\$ 940,000
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 374
TOTAL WITHDRAWALS			\$ 374
TOTAL TRANSACTIONS		103,200	\$ 6,990,208
 RCHINA SUMMARIZED			
	Purchases and Contributions		\$ 6,989,834
	Sales, Maturities and Withdrawals		374
TOTAL TRANSACTIONS			\$ 6,990,208

City of Sacramento
TRANSACTION SUMMARY
EAFE
SCERS
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>SALES</u>			
11/28/2006	Ishares Tr Msci Eafe Idx	100,000	\$ 6,786,045
TOTAL SALES		100,000	\$ 6,786,045
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 277
TOTAL WITHDRAWALS			\$ 277
TOTAL TRANSACTIONS		100,000	\$ 6,786,322
 REAFE SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			6,786,322
TOTAL TRANSACTIONS			\$ 6,786,322

City of Sacramento
TRANSACTION SUMMARY
Japan
SCERS
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>SALES</u>			
11/16/2006	Ishares Inc Msci Japan	75,000	\$ 1,023,349
11/28/2006	Ishares Inc Msci Japan	240,000	3,274,716
TOTAL SALES		315,000	\$ 4,298,064
<u>WITHDRAWALS</u>			
11/21/2006	Nations Cash Fund		\$ 940,000
11/30/2006	Pool A Cash		49
TOTAL WITHDRAWALS			\$ 940,049
TOTAL TRANSACTIONS		315,000	\$ 5,238,113
 RJAPAN SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			5,238,113
TOTAL TRANSACTIONS			\$ 5,238,113

City of Sacramento
TRANSACTION SUMMARY
Latin America
SCERS
From 11-01-06 to 11-30-06

<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
Taiwan
SCERS
From 11-01-06 to 11-30-06

<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
Small Cap
SCERS
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
11/15/2006	Ishares Tr Russell 2000	25,000	\$ 1,967,000
11/28/2006	Ishares Tr Russell 2000	40,000	3,074,100
11/8/2006	Pacific Ethanol Inc Com	30,000	516,546
11/10/2006	Silver Wheaton Corp Com	60,000	718,536
11/9/2006	Stemcells Inc Com	150,000	500,025
TOTAL PURCHASES		305,000	\$ 6,776,207
<u>SALES</u>			
11/28/2006	Earth Link Inc	40,000	\$ 315,236
11/8/2006	Human Genome Sciences	75,000	896,125
11/15/2006	Pacific Ethanol Inc Com	30,000	516,546
11/28/2006	SK Telecom - ADR	10,000	242,436
TOTAL SALES		155,000	\$ 1,970,343
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 2,972
TOTAL WITHDRAWALS			\$ 2,972
TOTAL TRANSACTIONS		460,000	\$ 8,749,522
<u>RSCAP SUMMARIZED</u>			
Purchases and Contributions			\$ 6,776,207
Sales, Maturities and Withdrawals			1,973,315
TOTAL TRANSACTIONS			\$ 8,749,522

City of Sacramento
TRANSACTION SUMMARY
CADA
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>CADA BANKING</u>			
<u>CONTRIBUTIONS</u>			
11/3/2006	Pool A Cash		\$ 769,000
11/9/2006	Pool A Cash		260,000
TOTAL CONTRIBUTIONS			<u>\$ 1,029,000</u>
<u>WITHDRAWALS</u>			
11/21/2006	Pool A Cash		\$ 74,500
11/27/2006	Pool A Cash		34,000
11/29/2006	Pool A Cash		135,000
TOTAL WITHDRAWALS			<u>\$ 243,500</u>
TOTAL CADA BANKING			<u>\$ 1,272,500</u>
<u>CADA A - Tax Exempt</u>			
<u>WITHDRAWALS</u>			
11/3/2006	Pool A Cash		\$ 1,545
TOTAL WITHDRAWALS			<u>\$ 1,545</u>
TOTAL CADA - A			<u>\$ 1,545</u>
<u>CADA B - Taxable</u>			
<u>WITHDRAWALS</u>			
11/3/2006	Pool A Cash		\$ 2,059
TOTAL WITHDRAWALS			<u>\$ 2,059</u>
TOTAL CADA - B			<u>\$ 2,059</u>
TOTAL TRANSACTIONS			<u>\$ 1,276,104</u>
CADA SUMMARIZED			
Purchases and Contributions			\$ 1,029,000
Sales, Maturities and Withdrawals			<u>247,104</u>
TOTAL TRANSACTIONS			<u>\$ 1,276,104</u>

City of Sacramento
TRANSACTION SUMMARY
 George H. Clark (Fixed)
 Scholarship Fund
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>MATURITIES</u>			
11/20/2006	GNMA2 POOL #2754 6.500% Due 05-20-29	36	\$ 36
TOTAL MATURITIES		36	\$ 36
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 501
TOTAL WITHDRAWALS			\$ 501
TOTAL TRANSACTIONS		36	\$ 537
 TGHCLARK SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		537
TOTAL TRANSACTIONS			\$ 537

City of Sacramento
TRANSACTION SUMMARY
 George H. Clark (Equity)
 Scholarship Fund
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>WITHDRAWALS</u>			
11/30/2006	Pool A Cash		\$ 5
TOTAL WITHDRAWALS			<u>\$ 5</u>
TOTAL TRANSACTIONS			<u><u>\$ 5</u></u>
 TGHCLARL SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		<u>5</u>
TOTAL TRANSACTIONS			<u><u>\$ 5</u></u>

City of Sacramento
TRANSACTION SUMMARY
United Way (Fixed)
From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>EXPENSES</u>			
	11/2/2006 After Fee Performance Expense Accounts		\$ 1,005
TOTAL EXPENSES			<u>\$ 1,005</u>
TOTAL TRANSACTIONS			<u>\$ 1,005</u>
 UNITE SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		-
	Expenses		<u>1,005</u>
TOTAL TRANSACTIONS			<u>\$ 1,005</u>

City of Sacramento
TRANSACTION SUMMARY
 United Way (Equity)
 From 11-01-06 to 11-30-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
11/15/2006	3m Company	300	\$ 24,162
11/15/2006	American Intl Group Com	250	17,898
11/15/2006	Bank Of America Corp	450	24,534
11/15/2006	Chevron Corporation	200	14,094
11/15/2006	Cisco Sys Inc Com	1,000	26,580
11/15/2006	Conagra Inc Com	1,250	31,788
11/15/2006	Conocophillips Com	200	12,858
11/15/2006	Disney (walt) Com	1,000	32,560
11/15/2006	Dow Chem Co Com	600	24,810
11/15/2006	Du Pont E I De Nemours Com	500	23,680
11/13/2006	General Electric Co	1,000	35,542
11/15/2006	General Electric Co	600	21,420
11/15/2006	Intel Corp	1,000	21,900
11/15/2006	Ishares Tr Nasdq Bio Indx	200	16,200
11/15/2006	Ishares Tr S&p500/Bar Val	200	15,050
11/15/2006	Johnson & Johnson	300	20,028
11/15/2006	Mcdonald's Corp	750	30,945
11/15/2006	Monsanto C0 New Com	300	13,986
11/15/2006	Nasdaq 100 Tr Unit Ser 1	500	22,055
11/15/2006	Pepsico Inc	200	12,356
11/15/2006	Pg & E Corp	500	22,384
11/15/2006	Phelps Dodge Corp Com	200	19,403
11/15/2006	United Technologies	200	13,116
11/15/2006	Wrigley Wm Jr Co	325	16,867
TOTAL PURCHASES		12,025	\$ 514,214
<u>SALES</u>			
11/9/2006	Genentech Inc.	600	\$ 49,790
TOTAL SALES		600	\$ 49,790
<u>EXPENSES</u>			
11/2/2006	After Fee Performance Expense Accounts		\$ 2,344
TOTAL EXPENSES			\$ 2,344
TOTAL TRANSACTIONS		12,625	\$ 566,348

City of Sacramento
TRANSACTION SUMMARY
United Way (Equity)
From 11-01-06 to 11-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
	UNITEE SUMMARIZED		
	Purchases and Contributions		\$ 514,214
	Sales, Maturities and Withdrawals		49,790
	Expenses		2,344
			<hr/>
	TOTAL TRANSACTIONS		\$ 566,348
			<hr/> <hr/>

City of Sacramento
TRANSACTION SUMMARY
 American River Flood Control District
 From 11-01-06 to 11-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
11/21/2006	Pool A Cash		\$ 250,000
TOTAL WITHDRAWALS			<u>\$ 250,000</u>
TOTAL TRANSACTIONS			<u>\$ 250,000</u>
 AMRIVER SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		<u>250,000</u>
TOTAL TRANSACTIONS			<u>\$ 250,000</u>

City of Sacramento
TRANSACTION SUMMARY
 The Natomas Basin Conservancy
 TNBC
 From 11-01-06 to 11-30-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
<u>WITHDRAWALS</u>			
11/29/2006	Pool A Cash		\$ 759,149
11/29/2006	Pool A Cash		140,550
TOTAL WITHDRAWALS			<u>\$ 899,699</u>
TOTAL TRANSACTIONS			<u>\$ 899,699</u>
 TNBC SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>899,699</u>
TOTAL TRANSACTIONS			<u>\$ 899,699</u>

City of Sacramento
TRANSACTION SUMMARY
 Sacramento Public Library Authority
SPLA
 From 11-01-06 to 11-30-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CONTRIBUTIONS</u>			
11/15/2006	Pool A Cash		\$ 2,500,000
11/30/2006	Pool A Cash		2,200,000
TOTAL CONTRIBUTIONS			<u>\$ 4,700,000</u>
<u>WITHDRAWALS</u>			
11/3/2006	Pool A Cash		\$ 1,000,000
TOTAL WITHDRAWALS			<u>\$ 1,000,000</u>
TOTAL TRANSACTIONS			<u>\$ 5,700,000</u>
SPLA SUMMARIZED			
Purchases and Contributions			\$ 4,700,000
Sales, Maturities and Withdrawals			<u>1,000,000</u>
TOTAL TRANSACTIONS			<u>\$ 5,700,000</u>