



REPORT TO COUNCIL

City of Sacramento

915 I Street, Sacramento, CA 95814-2604
[www. CityofSacramento.org](http://www.CityofSacramento.org)

CONSENT
August 14, 2007

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

**Title: Investment Report for the Quarter Ended June 30, 2007 and the Monthly
 Transactions for the Month Ended June 30, 2007**

Location/Council District: Citywide

Recommendation: 1) Adopt a **Resolution** approving the City Investment Policy and delegate investment authority to the City Treasurer for the next 12 months; and 2) accept the Quarterly Investment Report for quarter ended June 30, 2007 and the Monthly Investment Transactions for the month ended June 30, 2007.

Contact: Lydia Abreu, Investment and Operations Manager, 808-7746; John Colville, Senior Investment Officer, 808-8297; Shirley Tupaz, Investment Operations Analyst, 808-8295

Presenters: None

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 May 23, 2006. This report does not recommend any additional amendments to the City's Investment Policy at this time.

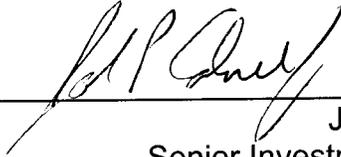
Environmental Considerations: Ongoing administrative and maintenance activities which are not for purposes of a public works construction project do not constitute a "project" and are exempt from the California Environmental Quality Act (CEQA). CEQA Guidelines, Sections 15061(b)(1), 15378(b)(3).

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.

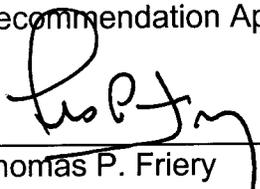
Emerging Small Business Development (ESBD): Not Applicable.

Respectfully Submitted by:  _____
John Colville
Senior Investment Officer

Respectfully Submitted by:  _____
Shirley Tupaz
Investment Operations Analyst

Approved by:  _____
Lydia Abreu
Investment and 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. The last revision to the City Investment Policy (**Exhibit A**) was approved by the City Council on May 23, 2006.

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** illustrates the portfolio composition and performance comparison. **Exhibit C-1** is a detailed list of the investments held as of June 30, 2007.

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, 2007.

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, 2007.

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, 2007.

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, 2007, City assets held in a trust for the exclusive use of City employees by ICMA-RC total \$248,242,495.44.

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, 2007.

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, 2007 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, 2007 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, 2007.

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, 2007.

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, 2007.

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, 2007.

American River Flood Control District (ARFCD) - 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, 2007.

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, 2007.

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, 2007.

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 December 31, 2007.

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 the 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, 2007 are attached as follows:

- Exhibit M: Summary of Transactions
- Exhibit N: City Investment Pool A
- Exhibit O: The Ethel MacLeod Hart Endowment Fund
- Exhibit P: The Ann Land / Bertha Henschel Public Trust Mutual Fund
- Exhibit Q: George H. Clark Scholarship Trust Fund
Outside Agency Funds
- Exhibit R: Sacramento Housing and Redevelopment Agency (SHRA)
- Exhibit S-1: SCERS Fixed Bond
- Exhibit S-2: SCERS Fixed Alternative Equity Income
- Exhibit S-3: SCERS Large Capital Growth
- Exhibit S-4: SCERS S&P Barra Value
- Exhibit S-5: SCERS Canada
- Exhibit S-6: SCERS China
- Exhibit S-7: SCERS EAFE
- Exhibit S-8: SCERS Japan
- Exhibit S-9: SCERS Latin America
- Exhibit S-10: SCERS India
- Exhibit T: Capitol Area Development Authority (CADA)
- Exhibit U: United Way
- Exhibit V: American River Flood Control District (ARFCD)
- Exhibit W: The Natomas Basin Conservancy (TNBC)
- Exhibit X: Sacramento Public Library Authority (SPLA)

RESOLUTION NO. 2007-

Adopted by the Sacramento City Council
August 14, 2007

**APPROVING 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 the City of Sacramento's Investment Policy, as Exhibit A.

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

- Section 1. The City Council approves the Investment Policy attached as Exhibit A. 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. In accordance with the authority granted by City Charter Section 73, City Council ordinances and resolutions authorize the City Treasurer to invest and report upon surplus funds.
- Section 3. The City Treasurer shall assume full responsibility for the transactions until delegation of authority is revoked or the one-year period expires.

Table of Contents:

- Exhibit A: City of Sacramento Investment Policy
- Exhibit B: Resolution No. 89-167 and Resolution No. 95-108

PASSED AND ADOPTED by the City of Sacramento City Council on August 14, 2007 by the following vote:

Ayes:

Noes:

Abstain:

Absent:

Mayor Heather Fargo

ATTEST:

Shirley Concolino, 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
Page 2

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

D. TRUST FUNDS OR OTHER INVESTMENT FUNDS MANAGED BY THE CITY TREASURER WITH CITY COUNCIL APPROVAL AS OUTLINED IN *Exhibit 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.

C. RECOGNIZED PORTFOLIO MANAGEMENT TECHNIQUES

CITY OF SACRAMENTO
 Investment Policy
 Page 4

- 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 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.
- 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.

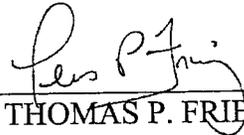
VII. INVESTMENT STRATEGIES

- 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: May 23, 2006

City of Sacramento
Tax ID# 94-6000410

Figure 1
Allowable Investment Instruments
Per State Government Code (as of January 1, 2006)^a
Applicable to All Local Agencies^b

Investment Type	Maximum Maturity^c	Maximum Specified Percentage of Portfolio	Minimum 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 ^d	None
Commercial Paper – Select Agencies ^e	270 days	25 percent of the agency's money ^f	"A-1/P-1/F-1"; if the issuer has issued long-term debt it must be rated "A" without regard to modifiers ^g
Commercial Paper – Others Agencies ^h	270 days	40 percent of the agency's money ⁱ	"A-1/P-1/F-1"; if the issuer has issued long-term debt it must be rated "A" without regard to modifiers ^g
Negotiable Certificates of Deposit	5 years	30 percent	None
Repurchase Agreements	1 year	None	None
Reverse Repurchase Agreements and Securities Lending Agreements	92 days ^j	20 percent of the base value of the portfolio	None ^k
Medium-Term Notes ^l	5 years	30 percent	"A" rating
Mutual Funds and Money Market Mutual Funds	N/A	20 percent ^m	Multiple ^{n,o}
Collateralized Bank Deposits	5 years	None	None
Mortgage Pass-Through Securities	5 years	20 percent	"AA" Rating ^p
Time Deposits	5 years	None	None
County Pooled Investment Funds	N/A	None	None
Joint Powers Authority Pool	N/A	None	Multiple ^q
Local Agency Investment Fund (LAIF)	N/A	None	None

*See "Table of Notes for Figure 1" on page 11 for footnotes related to this figure.

Table of Notes for Figure 1

- a. Sources: Government Code Sections 16429.1, 53601, 53635, and 53638.
- b. Municipal Utilities Districts have the authority under the Public Utilities Code Section 12871 to invest in certain securities not addressed here.
- c. Government Code Section 53601 provides that the maximum term of any investment authorized under this section, unless otherwise stated, is five years. However, the legislative body may grant express authority to make investments either specifically or as a part of an investment program approved by the legislative body that exceed this five year maturity limit. Such approval must be issued no less than three months prior to the purchase of any security exceeding the five-year maturity limit.
- d. No more than 30 percent of the agency's money may be in Bankers' Acceptances of any one commercial bank.
- e. "Select Agencies" are defined as a "city, a district, or other local agency that do[es] not pool money in deposits or investment with other local agencies, other than local agencies that have the same governing body."
- f. 10 percent of the outstanding commercial paper of any single corporate issuer.
- g. Issuing corporation must be organized and operating with the U.S. and have assets in excess of \$500,000,000.
- h. "Other Agencies" are counties, a city and county, or other local agency "that pools money in deposits or investments with other local agencies, including local agencies that have the same governing body." Local agencies that pool exclusively with other local agencies that have the same governing body must adhere to the limits set for "Select Agencies," above.
- i. No more than 10 percent of the agency's money may be invested in the Commercial Paper of any one corporate issuer; no more than 10 percent of the outstanding Commercial Paper of any one corporate issuer may be purchased by the local agency.
- j. Reverse repurchase agreements or securities lending agreements may exceed the 92-day term if the agreement includes a written codicil guaranteeing a minimum earning or spread for the entire period between the sale of a security using a reverse repurchase agreement or securities lending agreement and the final maturity dates of the same security.
- k. Reverse repurchase agreements must be made with primary dealers of the Federal Reserve Bank of New York or with a nationally or state chartered bank that has a significant relationship with the local agency. The issuer must have held the securities used for the agreements for at least 30 days.
- l. "Medium-term notes" are defined in Government Code Section 53601 as "all corporate and depository institution debt securities with a maximum remaining maturity of five years or less, issued by corporations organized and operating with the U.S. or by depository institutions licensed by the U.S. or any state and operating within the U.S."
- m. No more than 10 percent invested in any one mutual fund.
- n. A mutual fund must receive the highest ranking by not less than two nationally recognized rating agencies or the fund must retain an investment advisor who is registered with the SEC (or exempt from registration), has assets under management in excess of \$500 million, and has at least five years experience investing in instruments authorized by Government Code Sections 53601 and 53635.
- o. A money market mutual fund must receive the highest ranking by not less than two nationally recognized statistical rating organizations or retain an investment advisor registered with the SEC or exempt from registration and who has not less than five years experience investing in money market instruments with assets under management in excess of \$500 million.
- p. Issuer must have an "A" rating or better for the issuer's debt as provided by a nationally recognized rating agency.
- q. A joint powers authority pool must retain an investment advisor who is registered with the SEC (or exempt from registration), has assets under management in excess of \$500 million, and has at least five years experience investing in instruments authorized by Government Code Section 53601, subdivisions (a) to (n).

CITY OF SACRAMENTO
Investment Policy
Chapter IV, 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 Control District

RESOLUTION NO. 89-167

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 legislative body has approved such investments as part of an investment program, 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;

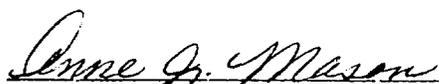
NOW THEREFORE BE IT RESOLVED BY THE COUNCIL OF THE CITY OF SACRAMENTO:

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."



Mayor

ATTEST:



ACTING City Clerk

RESOLUTION No. 89-167
FEB 28 1989

RESOLUTION NO. 95-108

ADOPTED BY THE SACRAMENTO CITY COUNCIL

ON DATE OF MAR 1 4 1995

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

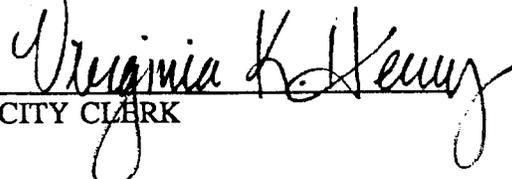
95-108

RESOLUTION NO.: _____
DATE ADOPTED: MAR 1 4 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.


MAYOR

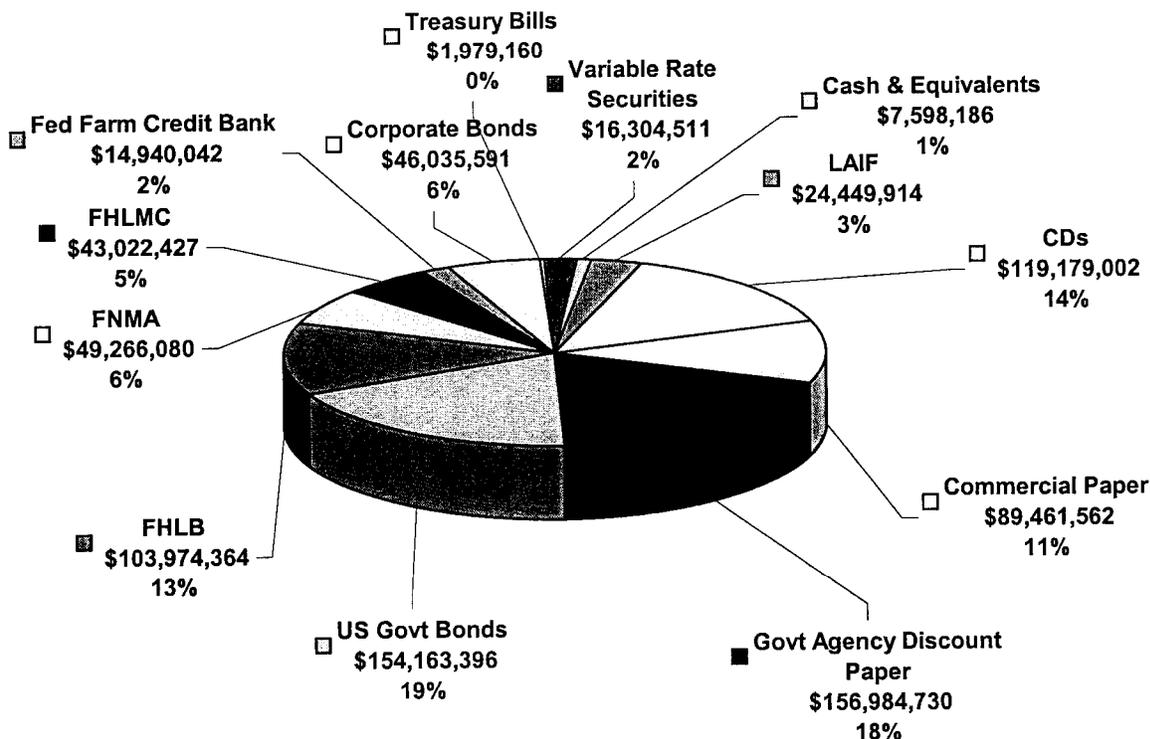
ATTEST


CITY CLERK

FOR CITY CLERK USE ONLY

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

**City of Sacramento Pool A
PORTFOLIO COMPOSITION
(Including Accrued Interest)
\$827 Million
June 30, 2007**



DISTRIBUTION BY MATURITY

	Market Value
Under 1 Yr	\$ 568,844,337
1 Yr - 3 Yrs	\$ 133,311,222
3 Yrs - 5 Yrs	\$ 83,040,236
5 Yrs & 2 Mos	\$ 10,115,069

WEIGHTED AVERAGES

Yield To Maturity (YTM)	4.80
Maturity (yrs)	1.00
Coupon (%)	4.81
Duration	1.00

PERFORMANCE COMPARISON

Interval	City Pool A	Comparative Indices ¹			
		LAIF	MLPFS	90-Day T-Bill	Fed Funds
FY 2007:	4.80%	5.12%	4.66%	4.98%	5.25%
4th Qtr FY 2007	4.90%	5.24%	4.70%	4.86%	5.25%
3rd Qtr FY 2007	4.86%	5.18%	4.71%	4.95%	5.25%
2nd Qtr FY 2007	4.86%	5.12%	4.67%	4.87%	5.25%
1st Qtr FY 2007	4.58%	4.94%	4.59%	4.78%	5.25%
FY 2006	3.66%	3.85%	3.51%	4.04%	4.20%
FY 2005	2.54%	2.23%	1.57%	2.20%	2.18%
FY 2004	2.13%	1.53%	0.53%	0.97%	1.00%

¹ 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
Pool A
City General Pool
As of June 30, 2007

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												
CASHBOFA	cashbofa	B Of A Cash	3.50			4,546,843	4,546,843		3.50	0.00		
FIDFUND	fidfund	Fidelity Fund	4.68			18,932	18,932		4.68	0.00		
LAIFA	laifa	Local Agency Investment Fund, Pool A	5.25			24,449,914	24,449,914		5.25	0.00		
MISCINTREC	miscintrec	Misc Interest Receivable	4.00			800,500	800,500		4.00	0.00		
SWEAP	sweep	Overnight Sweep	3.50			2,231,911	2,231,911		3.50	0.00		
					0.00	32,048,100	32,048,100	0	4.85	0.00		
CERTIFICATES OF DEPOSIT												
90333UTJ1	90333utj1	US Bank CD	5.23	07-03-07	5,000,000	5,000,000	4,999,897	119,854	5.23	0.01	A1	P1
90333UUM2	90333uum2	US Bank CD	5.25	08-13-07	25,000,000	25,000,000	24,997,367	171,354	5.25	0.12	A1	P1
90333UUN0	90333uun0	US Bank CD	5.25	08-14-07	5,400,000	5,400,000	5,399,424	36,225	5.25	0.12	A1	P1
90333UU4	90333uu4	US Bank CD	5.27	09-10-07	10,000,000	10,000,000	9,998,716	29,278	5.27	0.20	A1	P1
90333UUG5	90333uug5	US Bank CD	5.20	10-09-07	6,600,000	6,600,000	6,597,053	51,480	5.20	0.28	A1	P1
90333UUK6	90333uuk6	US Bank CD	5.20	10-09-07	3,000,000	3,000,000	2,998,680	22,100	5.20	0.28	A1	P1
06050GJ27	06050gj27	Bank of America CD	5.21	10-11-07	6,800,000	6,800,000	6,796,918	64,951	5.21	0.28	A1	P1
0673P1P40	0673p1p40	Barclays Bank CD	5.31	10-19-07	5,000,000	4,999,525	4,999,006	53,837	5.31	0.30	A1	P1
90333UUQ3	90333uuq3	US Bank CD	5.22	10-23-07	6,495,000	6,495,000	6,492,451	31,079	5.22	0.31	A1	P1
06050GL40	06050gl40	Bank of America CD	5.30	11-06-07	15,000,000	15,000,000	14,997,112	72,875	5.30	0.35	A1	P1
06050GL81	06050gl81	Bank of America CD	5.26	12-11-07	12,500,000	12,500,000	12,494,871	31,049	5.26	0.44	A1	P1
0556M2D66	0556m2d66	BNP Paribas	5.35	12-13-07	10,000,000	10,000,495	9,999,878	26,750	5.35	0.45	A1	P1
22536FCC5	22536fcc5	Credit Industry and Commerce	5.30	01-09-08	5,100,000	5,096,265	5,095,148	45,050	5.31	0.52	A1+	P1
90333UUR1	90333uur1	US Bank CD	5.38	06-01-09	2,500,000	2,500,000	2,544,641	11,956	5.29	1.79	A1	P1
					118,395,000	118,391,285	118,411,165	767,838	5.27	0.31		
COMMERCIAL PAPER												
00137FU34	00137fu34	AIG Funding Inc	5.19	07-03-07	5,000,000	4,933,683	4,996,233	0	5.19	0.01	A1	P1
40410TU38	40410tu38	HBOS Treasury Service	5.30	07-03-07	5,200,000	5,191,579	5,196,082	0	5.30	0.01	A1	P1
00282DUG3	00282dug3	Abbott Labs	5.28	07-16-07	6,300,000	6,283,368	6,283,242	0	5.29	0.04	A1	P1
02635SUG0	02635sug0	American General Finance Corp	5.28	07-16-07	30,000,000	29,920,800	29,920,050	0	5.29	0.04	A1	P1
89233HUH5	89233huh5	Toyota Motor Credit Corp	5.21	07-17-07	11,000,000	10,853,541	10,969,126	0	5.22	0.05	A1	P1
36959JUX9	36959jux9	General Electric Capital Corp	5.20	07-31-07	7,600,000	7,483,636	7,563,056	0	5.23	0.08	A1	P1
02635SVE4	02635sve4	American General Finance Corp	5.13	08-14-07	12,050,000	11,802,493	11,968,143	0	5.17	0.12	A1	P1
36959JV2	36959jv2	General Electric Capital Corp	5.14	08-29-07	4,000,000	3,906,909	3,964,065	0	5.19	0.16	A1	P1
36959JWB5	36959jwb5	General Electric Capital Corp	5.17	09-11-07	7,500,000	7,349,208	7,419,397	0	5.23	0.20	A1	P1
00137FX98	00137fx98	AIG Funding Inc	5.18	10-09-07	1,200,000	1,177,035	1,182,166	0	5.26	0.27	A1	P1
					89,850,000	88,902,252	89,461,562	0	5.25	0.07		
GOVT AGENCY DISCOUNT PAPER												
313384JG5	313384jg5	Federal Home Loan Bank	5.12	07-18-07	10,000,000	9,872,000	9,977,000	0	5.13	0.05	AAA	AAA
313396KJ1	313396kj1	Freddie Mac	5.12	08-13-07	25,000,000	24,683,556	24,850,000	0	5.15	0.12	AAA	AAA
313588LP8	313588lp8	Fannie Mae	5.07	09-11-07	3,500,000	3,427,048	3,464,650	0	5.12	0.20	AAA	AAA
313396LV3	313396lv3	Freddie Mac	5.07	09-17-07	3,500,000	3,425,570	3,461,850	0	5.13	0.22	AAA	AAA
313396LZ4	313396lz4	Freddie Mac	5.07	09-21-07	11,000,000	10,660,532	10,873,500	0	5.13	0.23	AAA	AAA
313588NR2	313588nr2	Fannie Mae	5.07	10-31-07	32,000,000	31,255,093	31,452,800	0	5.16	0.34	AAA	AAA

City of Sacramento
 Asset Listing
Pool A
 City General Pool
 As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
313396PA5	313396pa5	Freddie Mac	5.04	11-09-07	5,600,000	5,380,262	5,496,960	0	5.14	0.36	AAA	AAA
313396PE7	313396pe7	Freddie Mac	5.06	11-13-07	30,000,000	29,232,567	29,433,000	0	5.16	0.37	AAA	AAA
313588QC2	313588qc2	Fannie Mae	5.11	12-05-07	10,000,000	9,749,933	9,780,000	0	5.23	0.43	AAA	AAA
313396QH9	313396qh9	Freddie Mac	5.10	12-10-07	18,900,000	18,413,846	18,470,970	0	5.22	0.44	AAA	AAA
313588RV9	313588rv9	Fannie Mae	5.01	01-15-08	10,000,000	9,514,308	9,724,000	0	5.15	0.54	AAA	AAA
					159,500,000	155,614,716	156,984,730	0	5.16	0.31		
U.S. GOVERNMENT BONDS												
912828EB2	912828eb2	U.S. Treasury Note	3.87	07-31-07	3,000,000	2,987,695	2,997,900	48,491	3.88	0.09	AAA	AAA
912828EF3	912828ef3	U.S. Treasury Note	4.00	08-31-07	8,000,000	7,995,000	7,988,160	106,957	4.01	0.17	AAA	AAA
912828EP1	912828ep1	U.S. Treasury Note	4.25	11-30-07	25,000,000	24,932,969	24,933,592	89,993	4.26	0.41	AAA	AAA
912828ER7	912828er7	U.S. Treasury Note	4.37	12-31-07	10,000,000	9,999,219	9,974,200	1,189	4.39	0.49	AAA	AAA
912828DK3	912828dk3	U.S. Treasury Note	3.37	02-15-08	3,000,000	2,979,844	2,969,760	38,039	3.41	0.60	AAA	AAA
912828FC9	912828fc9	U.S. Treasury Note	4.87	04-30-08	15,000,000	14,988,281	14,980,050	123,200	4.88	0.80	AAA	AAA
912828AZ3	912828az3	U.S. Treasury Note	2.62	05-15-08	15,000,000	15,250,781	14,695,312	50,289	2.68	0.85	AAA	AAA
912828EC0	912828ec0	U.S. Treasury Note	4.12	08-15-08	8,000,000	8,016,797	7,924,400	123,978	4.16	1.07	AAA	AAA
912828BK5	912828bk5	U.S. Treasury Note	3.12	09-15-08	15,000,000	14,860,937	14,676,562	137,568	3.19	1.16	AAA	AAA
912828BM1	912828bm1	U.S. Treasury Note	3.12	10-15-08	10,000,000	9,857,812	9,772,700	65,745	3.20	1.24	AAA	AAA
912828BQ2	912828bq2	U.S. Treasury Note	3.37	11-15-08	10,000,000	9,937,500	9,787,500	43,105	3.45	1.32	AAA	AAA
912828BT6	912828bt6	U.S. Treasury Note	3.37	12-15-08	10,000,000	9,934,375	9,779,687	14,754	3.45	1.40	AAA	AAA
912828GT1	912828gt1	U.S. Treasury Note	4.87	05-31-09	5,000,000	4,987,891	4,998,437	20,645	4.88	1.80	AAA	AAA
912828GR5	912828gr5	U.S. Treasury Note	4.50	05-15-10	5,000,000	4,928,906	4,947,656	28,736	4.55	2.65	AAA	AAA
912828EG1	912828eg1	U.S. Treasury Note	3.87	09-15-10	8,000,000	7,922,656	7,761,250	90,978	3.99	2.94	AAA	AAA
912828ES5	912828es5	U.S. Treasury Note	4.25	01-15-11	5,000,000	4,985,547	4,894,531	98,032	4.34	3.18	AAA	AAA
					155,000,000	154,566,211	153,081,699	1,081,698	3.88	1.09		
FEDERAL HOME LOAN BANK												
3133XAMQ7	3133xamq7	Federal Home Loan Bank	3.70	08-15-07	15,000,000	14,959,500	14,967,187	209,667	3.71	0.12	AAA	AAA
3133XCVW0	3133xcvw0	Federal Home Loan Bank	4.25	08-15-07	5,400,000	5,357,502	5,391,562	86,700	4.26	0.12	AAA	AAA
3133XCE25	3133xce25	Federal Home Loan Bank	4.12	10-26-07	5,000,000	4,939,500	4,981,250	88,802	4.14	0.31	AAA	AAA
3133XDQW4	3133xdqw4	Federal Home Loan Bank	5.00	11-23-07	5,000,000	5,000,000	4,992,187	26,389	5.01	0.39	AAA	AAA
3133XE5K1	3133xe5k1	Federal Home Loan Bank	4.62	01-18-08	5,000,000	4,994,000	4,979,687	104,705	4.64	0.52	AAA	AAA
3133XJR75	3133xjr75	Federal Home Loan Bank	5.12	01-24-08	10,000,000	9,988,000	9,984,375	223,507	5.13	0.54	AAA	AAA
3133XAKC0	3133xakc0	Federal Home Loan Bank	4.50	02-15-08	10,000,000	9,931,100	9,946,875	170,000	4.52	0.60	AAA	Aaa
3133XBF2	3133xbf2	Federal Home Loan Bank	4.50	04-11-08	10,000,000	10,053,125	9,937,500	100,000	4.53	0.75	AAA	AAA
3133XCFH1	3133xcfh1	Federal Home Loan Bank	3.87	08-22-08	5,000,000	4,910,000	4,923,437	69,427	3.94	1.09	AAA	AAA
3133XHF5	3133xhf5	Federal Home Loan Bank	5.00	10-16-09	6,000,000	5,941,800	5,964,375	62,500	5.03	2.12	AAA	AAA
3133XCVQ3	3133xcvq3	Federal Home Loan Bank	5.00	02-25-10	5,000,000	5,000,000	4,957,812	87,500	5.04	2.41	AAA	AAA
3133XCQZ9	3133xcqz9	Federal Home Loan Bank	4.37	09-17-10	5,000,000	4,940,000	4,879,687	63,194	4.48	2.92	AAA	AAA
3133XGRD8	3133xgrd8	Federal Home Loan Bank	5.12	09-29-10	5,000,000	4,969,650	4,984,375	65,486	5.14	2.92	AAA	Aaa
3133XK2V6	3133xk2v6	Federal Home Loan Bank	5.62	03-01-12	6,000,000	5,998,800	5,973,750	112,500	5.65	3.98	AAA	AAA
3133XKVG7	3133xkv7	Federal Home Loan Bank	5.55	05-30-12	5,650,000	5,639,547	5,612,922	27,002	5.59	4.23	AAA	AAA
					103,050,000	102,622,524	102,476,984	1,497,379	4.64	1.30		

Asset Listing
Pool A

City General Pool
As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
FEDERAL NATIONAL MORTGAGE ASSN. (FNMA)												
31359MWC3	31359mwc3	Fannie Mae	3.41	08-30-07	5,000,000	4,915,700	4,984,375	56,833	3.42	0.17	AAA	Aaa
31359M2H5	31359m2h5	Fannie Mae	5.15	11-21-07	4,500,000	4,497,705	4,495,781	25,750	5.15	0.38	AAA	AAA
31359MU92	31359mu92	Fannie Mae	5.40	02-01-08	20,535,000	20,561,695	20,535,000	462,037	5.40	0.56	AAA	Aaa
31359MG49	31359mg49	Fannie Mae	5.00	02-27-08	5,000,000	4,991,900	4,987,500	86,111	5.01	0.63	AAA	AAA
31398AAF9	31398aaf9	Fannie Mae	4.90	11-03-08	2,500,000	2,490,400	2,488,281	19,736	4.92	1.27	AAA	Aaa
31359M5W9	31359m5w9	Fannie Mae	5.55	03-15-10	5,000,000	4,999,500	4,995,312	81,708	5.56	2.44	AAA	AAA
31359MC76	31359mc76	Fannie Mae	4.50	06-01-10	2,500,000	2,458,725	2,449,219	9,375	4.59	2.69	AAA	Aaa
3136F73W5	3136f73w5	Fannie Mae	5.62	10-20-11	3,564,000	3,563,109	3,549,521	39,538	5.65	3.74	AAA	Aaa
					48,599,000	48,478,734	48,484,990	781,090	5.10	1.08		
FEDERAL HOME LOAN MORTGAGE CORP. (FHLMC)												
3128X4T43	3128x4t43	Freddie Mac	5.00	09-17-07	10,706,000	10,692,956	10,697,328	154,642	5.00	0.21	AAA	AAA
3128X53M8	3128x53m8	Freddie Mac	5.55	04-16-12	7,000,000	6,984,670	6,956,950	80,937	5.58	4.11	AAA	AAA
3128X6DR4	3128x6dr4	Freddie Mac	6.00	06-21-12	15,000,000	15,000,000	14,992,500	25,000	6.00	4.24	AAA	AAA
3137EAAV1	3137eav1	Freddie Mac	5.50	08-20-12	10,000,000	9,989,800	10,090,625	24,444	5.45	4.43	AAA	AAA
					42,706,000	42,667,426	42,737,403	285,024	5.55	3.25		
FEDERAL FARM CREDIT BANK - FRMMT												
31331VMC7	31331vmc7	Federal Farm Credit Bank	5.30	12-28-09	10,000,000	10,000,000	9,959,375	4,417	5.32	2.31	AAA	AAA
31331XWL2	31331xwl2	Federal Farm Credit Bank	4.75	05-07-10	5,000,000	4,924,950	4,940,625	35,625	4.81	2.61	AAA	Aaa
					15,000,000	14,924,950	14,900,000	40,042	5.15	2.41		
CORPORATE BONDS												
59018YWD9	59018ywd9	Merrill Lynch & Co	4.25	09-14-07	5,000,000	5,000,000	4,987,250	63,160	4.26	0.20	AA-	AA3
172967BS9	172967bs9	Citigroup Inc	3.50	02-01-08	3,525,000	3,463,986	3,489,362	51,406	3.54	0.56	AA	AA1
14912L2Q3	14912l2q3	Caterpillar Fin Svcs Mtns BE	4.35	03-04-09	5,000,000	4,894,900	4,921,400	70,687	4.42	1.57	A	A2
36962GR48	36962gr48	General Electric Capital Corp Mtn Be	4.12	09-01-09	4,400,000	4,287,096	4,293,476	60,500	4.23	2.02	AAA	Aaa
45974VZN1	45974vzn1	International Lease Fin Mtn Be	4.37	11-01-09	8,130,000	7,930,571	7,955,611	75,090	4.47	2.17	AA-	A1
89233PWf9	89233pwf9	Toyota Motor Credit Corp	5.12	01-11-11	5,000,000	5,000,000	4,944,600	121,719	5.18	3.11	AAA	AAA
89233PXQ4	89233pxq4	Toyota Motor Credit Corp	5.25	03-24-11	5,000,000	5,000,000	4,966,850	70,729	5.29	3.30	AAA	AAA
36962GZ56	36962gz56	General Electric Capital Corp	5.50	11-15-11	5,000,000	5,000,000	4,961,500	35,139	5.54	3.81	AAA	AAA
713448BF4	713448bf4	Pepsico Inc	5.15	05-15-12	5,000,000	4,997,650	4,938,500	28,611	5.21	4.23	A+	AA2
					46,055,000	45,574,203	45,458,550	577,041	4.71	2.38		
TREASURY BILLS												
912795A27	912795a27	U. S. Treasury Bill	4.89	09-20-07	2,000,000	1,950,557	1,979,160	0	4.94	0.23	AAA	AAA
					2,000,000	1,950,557	1,979,160	0	4.94	0.23		
VARIABLE RATE SECURITIES												
41659EAF4	41659eaf4	Hartford Life Global Fund	3.16	03-15-08	3,612,000	3,587,077	3,527,344	5,073	3.24	0.68	AA-	AA3
61745ETC5	61745etc5	Morgan Stanley	4.75	09-02-08	5,000,000	5,000,000	4,950,000	19,132	4.80	1.11	A+	AA3
3133XC6F5	3133xc6f5	Federal Home Loan Bank	5.25	06-30-10	5,000,000	5,000,000	5,037,800	729	5.21	2.72	AAA	AAA

City of Sacramento
Asset Listing
Pool A
City General Pool
As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
59018YWL1	59018yw11	Merrill Lynch & Co.	3.17	12-14-10	3,000,000	3,000,000	2,760,000	4,434	3.45	3.18	A+	AA3
					16,612,000	16,587,077	16,275,144	29,368	4.36	1.86		
TOTAL PORTFOLIO						822,328,036	822,299,487	5,059,479	4.85	0.92		

City of Sacramento
Asset Listing
Ethel Hart (Fixed)
Mutual Endowment Fund
As of June 30, 2007

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	4.00			1,102	1,102		4.00	0.00		
	MISCIINTREC	Misc Interest Receivable	4.00			108	108		4.00	0.00		
	POOLA	Pool A Cash	5.14			5,649	5,649		5.14	0.00		
					0.00	6,859	6,859	0	4.94	0.00		
	FEDERAL HOME LOAN MORTGAGE CORP. (FHL/MC)											
3128X4W72	3128x4w72	Freddie Mac	5.50	03-28-16	50,000	49,805	49,241	710	5.58	6.75	AAA	AAA
					50,000	49,805	49,241	710	5.58	6.75		
	COMMON STOCK											
02209S103	mo	Altria Group Inc			400	22,675	28,056		3.93	0.00	A+	
023608102	acc	Ameren Corp Com			830	44,747	40,678		5.18	0.00	A-	
00206R102	t	At&t Inc			900	34,561	37,350		3.20	0.00	B+	
060505104	bac	Bank Of America Corp			500	25,689	24,445		4.58	0.00	A	
25746U109	d	Dominion Res Va New Com			200	12,829	17,262		3.20	0.00	B+	
260543103	dow	Dow Chem Co Com			400	18,632	17,688		3.80	0.00	B	
369604103	ge	General Electric Co			500	18,755	19,140		2.93	0.00	A+	
589331107	jpm	JPMorgan Chase & Co			900	45,108	43,605		3.14	0.00	B	
46625H100	mrk	Merck & Co Inc			700	31,038	34,860		3.05	0.00	A-	
717081103	pfe	Pfizer Inc			1,500	37,530	38,355		3.75	0.00	A-	
69331C108	peg	Pg & E Corp			700	31,370	31,710		3.18	0.00	B	
723484101	pinw	Pinnacle West Cap Corp			1,000	47,127	39,850		5.27	0.00	A-	
84265V105	pcu	Southern Copper Corp Com			500	41,395	47,130		6.37	0.00	B	
92343V104	vz	Verizon Communications Inc			750	28,432	30,877		3.93	0.00	B	
					9,780	439,888	451,007	0	4.10	0.00		
	TOTAL PORTFOLIO				59,780	496,552	507,107	710	4.26	0.66		

City of Sacramento
Asset Listing
Ethel Hart (Equity)
Mutual Endowment Fund
As of June 30, 2007

Exhibit D

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	4.00			1,443	1,443		4.00	0.00		
MISCINTREC	miscintrec	Misc Interest Receivable	4.00			38	38		4.00	0.00		
POOLA	PoolA	Pool A Cash	5.14			4,511	4,511		5.14	0.00		
					0.00	5,993	5,993	0	4.86	0.00		
COMMON STOCK												
88579Y101	mnm	3m Company			550	42,821	47,734		2.21	0.00	A	
02209S103	no	Altria Group Inc			250	14,280	17,535		3.93	0.00	A+	
06050S104	bac	Bank Of America Corp			500	25,310	24,445		4.58	0.00	A	
067806109	b	Barnes Group Inc Com			750	24,030	23,760		1.77	0.00	B+	
084670207	brk/b	Berkshire Hathaway Inc-CI B			15	53,940	54,075		0.00	0.00	B	
13321L108	ccj	Cameco Corp Com			350	17,908	17,759		0.36	0.00	B	
151020104	celg	Celgene Corporation			900	51,376	51,597		0.00	0.00	B-	
17275R102	esco	Cisco Sys Inc Com			1,200	31,248	33,420		0.00	0.00	B+	
17285T106	cdl	Citadel Broadcasting Com			1,500	9,562	9,675		11.16	0.00		
194162103	cl	Colgate Palmolive Co Com			400	26,272	25,940		2.22	0.00	A+	
20030N200	crnck	Comcast Corporation			1,000	25,910	27,960		0.00	0.00	B-	
205887102	cag	Conagra Inc Com			1,125	26,226	30,217		2.68	0.00	A-	
254687106	dis	Disney (walt) Com			2,000	63,060	68,280		0.91	0.00	B+	
260543103	dow	Dow Chem Co Com			750	31,803	33,165		3.80	0.00	B	
349631101	fo	Fortune Brands Inc			500	41,579	41,185		1.46	0.00	B	
369604103	ge	General Electric Co			1,500	50,612	57,420		2.93	0.00	A+	
375558103	gild	Gilfeed Sciences Inc			750	24,570	29,077		0.00	0.00	B-	
428236103	hpq	Hewlett Packard Co			500	22,296	22,310		0.72	0.00	B+	
45104G104	ibn	Icici Bk Ltd Adr			250	11,290	12,287		1.73	0.00		
458140100	intc	Intel Corp			1,000	20,867	23,760		1.35	0.00	B+	
464287796	ive	Ishares Tr Dj Us Energy			100	9,690	11,989		0.96	0.00		
464287762	iyh	Ishares Tr Dj Us Healthcr			250	16,752	17,392		1.75	0.00		
464287721	iyw	Ishares Tr Dj Us Tech Sec			650	38,759	38,577		0.19	0.00		
464287200	ivv	Ishares Tr S&p 500 Index			175	24,428	26,339		1.77	0.00		
464287408	ive	Ishares Tr S&p500/Bar Val			500	38,400	40,815		2.01	0.00		
478160104	inj	Johnson & Johnson			1,000	61,408	61,620		2.69	0.00	A+	
502424104	lll	L3 Communications Hldgs			375	29,533	36,521		1.03	0.00	A-	
589331107	mrk	Merck & Co Inc			600	30,269	29,880		3.05	0.00	A-	
594918104	msft	Microsoft Corp			1,350	40,753	39,784		1.36	0.00	B+	
61166W101	mon	Monsanto C0 New Com			500	18,166	33,770		0.74	0.00		
742718109	pg	Procter & Gamble Co			300	18,896	18,357		2.29	0.00	A	
755111507	rtm	Raytheon Company			800	38,608	43,112		1.89	0.00	B	
87612E106	tgt	Target Corp			550	34,182	34,980		0.88	0.00	A+	
887317105	twx	Time Warner Inc New			1,500	30,990	31,560		1.05	0.00	B	
913017109	utx	United Technologies			500	30,549	35,465		1.80	0.00	A+	
929903102	wb	Wachovia Corp 2nd New			500	28,260	25,625		4.37	0.00	A-	
949746101	wfc	Wells Fargo & Company			800	28,696	28,136		3.18	0.00	A	
					26,240	1,133,303	1,205,527	0	1.72	0.00		

City of Sacramento
 Asset Listing
Ethel Hart (Equity)
Mutual Endowment Fund
 As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
					26,240	1,139,296	1,211,520	0	1.73	0.00		

TOTAL PORTFOLIO

City of Sacramento
Asset Listing
Public Trust Mutual Fund (Fixed)
Ann Land/Bertha Henschel
As of June 30, 2007

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	4.00			1,935	1,935		4.00	0.00		
MISCINTREC	miscintrec	Misc Interest Receivable	4.00			159	159		4.00	0.00		
POOLA	PoolA	Pool A Cash	5.14			1,456	1,456		5.14	0.00		
					0.00	3,549	3,549	0	4.47	0.00		
FEDERAL NATIONAL MORTGAGE ASSN. (FNMA)												
31398ADM1	31398adm1	Fannie Mae	5.37	06-12-17	230,000	225,078	228,203	790	5.42	7.59	AAA	AAA
					230,000	225,078	228,203	790	5.42	7.59		
CORPORATE BONDS												
590188ES3	590188es3	Merrill Lynch & Co Inc	7.00	04-27-08	100,000	100,067	100,957	1,244	6.93	0.79	AA-	AA3
126117AE0	126117ae0	Cna Financial Corp	7.25	11-15-23	60,000	58,921	61,741	556	7.05	9.52	BBB-	BAA3
					160,000	158,988	162,698	1,800	6.98	4.10		
COMMON STOCK												
02209S103	mo	Altria Group Inc			500	33,248	35,070		3.93	0.00	A+	
023608102	acc	Ameren Corp Com			1,000	50,043	49,010		5.18	0.00	A-	
00206R102	t	At&t Inc			1,000	39,550	41,500		3.20	0.00	B+	
060505104	bac	Bank Of America Corp			1,300	58,164	63,557		4.58	0.00	A	
055622104	bp	Bp Amoco Plc - Spons Adr			600	32,107	43,284		3.35	0.00	A-	
166764100	cvx	Chevron Corporation			400	17,386	33,696		2.75	0.00	A-	
172967101	c	Citigroup Inc			1,000	53,929	51,290		3.82	0.00	A+	
210371100	ceg	Constellation Energy Group			300	8,757	26,151		1.73	0.00	B+	
26441C105	duk	Duke Energy Corp			1,200	16,529	21,960		4.81	0.00	B	
30161N101	exc	Exelon Corp			500	20,315	36,300		2.42	0.00	B+	
337932107	fe	First Energy Corp			500	17,405	32,365		3.09	0.00	B+	
G3682E127	fro	Frontline Ltd.			750	29,715	34,387		15.94	0.00	B	
369604103	ge	General Electric Co			1,100	40,949	42,108		2.93	0.00	A+	
494550106	kmp	Kinder Morgan Energy Partners Ltd			525	26,212	28,975		5.87	0.00		
589331107	mrk	Merck & Co Inc			500	24,610	24,900		3.05	0.00	A-	
717081103	pfe	Pfizer Inc			1,500	39,275	38,355		3.75	0.00	A-	
69331C108	pgc	Pg & E Corp			500	17,642	22,650		3.18	0.00	B	
723484101	pinw	Pinnacle West Cap Corp			700	27,986	27,895		5.27	0.00	A-	
69351T106	ppl	Ppl Corp Com			750	15,341	35,092		2.61	0.00	B+	
80589M102	scg	Scana Corp New Com			750	24,082	28,717		4.60	0.00	B	
84265V105	pcu	Southern Copper Corp Com			700	57,925	65,982		6.37	0.00	B	
847560109	se	Spectra Energy Corp WI			1,000	20,537	25,960		0.00	0.00		
92343v104	vz	Verizon Communications Inc			1,000	41,030	41,170		3.93	0.00	B	
929903102	wb	Wachovia Corp 2nd New			500	26,730	25,625		4.37	0.00	A-	A
					18,575	739,468	876,000	0	4.32	0.00		
TOTAL PORTFOLIO						1,127,083	1,270,451	2,590	4.86	1.89		

City of Sacramento
Asset Listing
Public Trust Mutual Fund (Equity)
Ann Land/Bertha Henschel
As of June 30, 2007

Exhibit E

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	4.00			3,063	3,063		4.00	0.00		
MISCINTREC	miscintrec	Misc Interest Receivable	4.00			23	23		4.00	0.00		
POOLA	PoolA	Pool A Cash	5.14			2,466	2,466		5.14	0.00		
					0.00	5,553	5,553	0	4.51	0.00		
COMMON STOCK												
88579Y101	mmmm	3m Company			750	60,375	65,092		2.21	0.00	A	
02209S103	mo	Altria Group Inc			500	21,113	35,070		3.93	0.00	A+	
06050S104	bac	Bank Of America Corp			1,500	70,165	73,335		4.58	0.00	A	
084670207	brk/b	Berkshire Hathaway Inc-CI B			20	63,240	72,100		0.00	0.00	B	
097023105	ba	Boeing Co Com			500	31,530	48,080		1.46	0.00	B+	
055622104	bp	Bp Amoco Plc - Spns Adr			1,000	65,352	72,140		3.35	0.00	A+	
143658300	cel	Carnival Corp Com			1,500	67,290	73,155		2.87	0.00	A+	
149123101	cat	Caterpillar Inc Del Com			500	29,750	39,150		1.84	0.00	A-	
166764100	cvx	Chevron Corporation			750	46,013	63,180		2.75	0.00	A-	
17285T106	cdl	Citadel Broadcasting Com			111	559	716		11.16	0.00		
172967101	c	Citigroup Inc			1,400	75,914	71,806		3.82	0.00	A+	
194162103	cl	Colgate Palmolive Co Com			1,450	89,489	94,032		2.22	0.00	A+	
205887102	cag	Conagra Inc Com			1,000	22,620	26,860		2.68	0.00	A-	
20825C104	cop	Conocophillips Com			500	38,910	39,250		2.09	0.00	B+	
254687106	dis	Disney (walt) Com			1,450	41,858	49,503		0.91	0.00	B+	
260543103	dow	Dow Chem Co Com			2,900	124,902	128,238		3.80	0.00	B	
281020107	eix	Edison Intl Com			800	37,445	44,896		2.07	0.00	B	
369604103	ge	General Electric Co			3,400	110,323	130,152		2.93	0.00	A+	
458140100	intc	Intel Corp			1,500	32,745	35,640		1.35	0.00	B+	
464287168	dvy	Ishares Tr Dj Sel Div Inx			400	26,330	28,748		3.24	0.00		
464287796	iye	Ishares Tr Dj Us Energy			350	36,813	41,961		0.96	0.00		
464287465	efa	Ishares Tr Msci Eafe Idx			500	39,760	40,385		1.90	0.00		
464287390	ilf	Ishares Tr S&p Ltn Am 40			200	42,390	42,640		0.79	0.00		
464287408	ive	Ishares Tr S&p500/Bar Val			600	40,911	48,978		2.01	0.00	A+	
478160104	jinj	Johnson & Johnson			1,000	62,224	61,620		2.69	0.00		
494550106	kmp	Kinder Morgan Energy Partners Ltd			1,500	67,376	82,785		5.87	0.00		
580135101	med	Mcdonald's Corp			1,000	49,826	50,760		1.97	0.00	A	
594918104	msft	Microsoft Corp			1,300	39,338	38,311		1.36	0.00	B+	
61166W101	mon	Monsanto CO New Com			700	42,679	47,278		0.74	0.00		
69331C108	peg	Pg & E Corp			800	37,303	36,240		3.18	0.00	B	
742718109	pg	Procter & Gamble Co			700	40,726	42,833		2.29	0.00	A	
775371107	roh	Rohm & Haas Co			1,000	49,500	54,680		2.71	0.00	A	
887317105	twx	Time Warner Inc New			2,000	41,320	42,080		1.05	0.00	B	
913017109	utx	United Technologies			800	46,464	56,744		1.80	0.00	A+	
92343v104	vz	Verizon Communications Inc			1,300	48,709	53,521		3.93	0.00	B	
929903102	wb	Wachovia Corp 2nd New			350	18,788	17,937		4.37	0.00	A-	A
931142103	wmt	Wal Mart Stores Inc			1,500	73,874	72,165		1.83	0.00	A+	

City of Sacramento
 Asset Listing
Public Trust Mutual Fund (Equity)
Ann Land/Bertha Henschel
 As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
949746101	wfc	Wells Fargo & Company			550	19,832	19,343		3.18	0.00		A
					38,081	1,853,755	2,041,406	0	2.57	0.00		
					38,081	1,859,307	2,046,959	0	2.58	0.00		

TOTAL PORTFOLIO

CITY FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS OF June 30, 2007

July 2, 2007

Bond Issue	Account Number	Type	Security Name	Issuer	Average Weighted Yield	Maturity Date	Quantity	Book Value	Market Value	Price Source
1993 REV	411468	Investment Agrmt.	Agreement with AIG	AIG	n/a	11/01/20	9,359,553.76	9,359,553.76	9,359,553.76	BNY
		Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.60	n/a	188.10	188.10	188.10	BNY
	411469	Investment Agrmt.	Agreement with AIG	AIG	n/a	11/01/20	6,403,410.00	6,403,410.00	6,403,410.00	BNY
		Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.60	n/a	128.73	128.73	128.73	BNY
	411471	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.83	n/a	596.81	596.81	596.81	BNY
411474	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.61	n/a	82.35	82.35	82.35	BNY	
411477	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.60	n/a	590.95	590.95	590.95	BNY	
411480	Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	411.30	n/a	411.30	411.30	411.30	BNY	
	Sub-Total:					15,764,773.90	15,764,773.90	15,764,962.00		
1995 REV - Gas Tax	94804593	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	4.49	n/a	1,455,580.72	1,455,580.72	1,455,580.72	US Bank
	94804591	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	0.00	n/a	0.00	0.00	0.00	US Bank
	94804590	Cash	Uninvested Cash	First American Mutual Fund	0.00	n/a	0.00	0.00	0.00	US Bank
	Sub-Total:					1,455,580.72	1,455,580.72	1,455,580.72		
1995 CFD No. 95-02	94805330	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	4.46	n/a	179.57	179.57	179.57	US Bank
	94805336	Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	6.33	09/01/07	110,000.00	0.00	111,153.90	US Bank
		Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	6.31	09/01/08	110,000.00	0.00	113,241.70	US Bank
		Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	6.26	09/01/09	120,000.00	0.00	126,525.60	US Bank
		Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	6.21	09/01/10	130,000.00	0.00	140,324.60	US Bank
		Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	6.15	09/01/11	140,000.00	0.00	154,719.60	US Bank
		Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	6.11	09/01/12	145,000.00	0.00	163,783.30	US Bank
		Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	6.02	09/01/13	160,000.00	0.00	184,697.60	US Bank
		Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	6.97	09/01/14	2,160,000.00	0.00	2,789,294.40	US Bank
		Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	5.99	09/01/14	170,000.00	0.00	198,714.70	US Bank
		Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	4.51	n/a	199.55	199.55	199.55	US Bank
		Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	4.22	n/a	23.68	23.68	23.68	US Bank
	94805338	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	0.00	n/a	6.70	6.70	6.70	US Bank
	94805339	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	0.00	n/a	65,924.82	65,924.82	65,924.82	US Bank
94805345	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	4.49	n/a	3,311,334.32	66,334.32	4,048,789.72	US Bank	
	Sub-Total:					3,311,334.32	66,334.32	4,048,789.72		
1997 REV - Arco Arena	95436720	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	4.49	n/a	12,367.32	12,367.32	12,367.32	US Bank
		Secured Note	Kings Arco Arena Lid PTSP	Kings Arco Arena	n/a	n/a	1.00	1.00	1.00	US Bank
		Other	Kings Arco Arena Lid PTSP	Kings Arco Arena	n/a	n/a	1.00	1.00	1.00	US Bank
	95436722	Other	MBIA Surety Bond	MBIA	n/a	n/a	3,686,250.00	0.00	3,686,250.00	US Bank
		Other	MBIA Surety Bond	MBIA	n/a	n/a	3,686,250.00	0.00	3,686,250.00	US Bank
	Sub-Total:					17,369.32	17,369.32	7,384,869.32		
1997 N. Natomas CFD No. 97-01	95441544	Government Bonds	US Treasury Notes 3.56%	United States Treasury	3.56	09/01/07	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	86,899.00	86,899.00	86,899.00	US Bank
		Government Bonds	US Treasury Notes 3.63%	United States Treasury	3.63	09/01/08	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	90,068.00	90,068.00	90,068.00	US Bank
		Government Bonds	US Treasury Notes 3.70%	United States Treasury	3.70	09/01/09	5,574,220.00	5,574,220.00	5,574,220.00	US Bank
	Cash	Uninvested Cash		n/a	n/a	0.20	0.20	0.20	US Bank	
	Sub-Total:					5,925,027.20	5,925,027.20	5,925,027.20		

Avg. Weighted Days to Maturity: 419

CITY FUNDS WITH THIRD PARTY TRUSTEE

SB564 ASSET LISTING
AS OF June 30, 2007

July 2, 2007

Exhibit F

Bond Issue	Account Number	Type	Security Name	Issuer	Average Weighted Yield	Maturity Date	Quantity	Book Value	Market Value	Price Source
1999 N. Natomas CFD No. 2	95460771 95460780 95460785	Cash & Short-Term Government Bonds	First American Treas. Money Mkt.	First American Mutual Fund	3.20	n/a	(5,297.88)	(5,297.88)	(5,297.88)	US Bank
		Cash & Short-Term Local Obligations	Federal Home Loan Bank - Notes	Federal Home Loan Bank	3.12	04/15/09	480,000.00	464,100.00	462,148.80	US Bank
		Local Obligations	First American Treas. Money Mkt.	First American Mutual Fund	3.49	n/a	28.66	28.66	28.66	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	6.19	09/01/07	125,000.00	0.00	126,280.00	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	6.09	09/01/08	135,000.00	0.00	138,597.75	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.97	09/01/09	150,000.00	0.00	157,078.50	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.86	09/01/10	160,000.00	0.00	170,588.80	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.76	09/01/11	175,000.00	0.00	189,743.75	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.68	09/01/12	190,000.00	0.00	208,918.30	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.60	09/01/13	205,000.00	0.00	228,896.85	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.57	09/01/14	252,675.00	0.00	252,675.00	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.50	09/01/15	245,000.00	0.00	278,667.90	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.43	09/01/16	265,000.00	0.00	305,081.25	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.46	09/01/17	285,000.00	0.00	326,054.25	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.41	09/01/18	305,000.00	0.00	352,287.20	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.36	09/01/19	330,000.00	0.00	384,631.50	US Bank
		Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.32	09/01/20	355,000.00	0.00	417,341.55	US Bank
Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.27	09/01/21	380,000.00	0.00	450,387.40	US Bank		
Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.30	09/01/22	410,000.00	0.00	483,242.40	US Bank		
Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	5.27	09/01/23	440,000.00	0.00	522,121.60	US Bank		
Cash & Short-Term Government Bonds	First American Treas. Money Mkt.	First American Mutual Fund	4.49	n/a	6,701.84	6,701.84	6,701.84	US Bank		
	Federal Home Loan Bank - Notes	Federal Home Loan Bank	4.32	05/15/09	270,000.00	270,000.00	265,528.80	US Bank		
				6/8						
Sub-Total:							5,159,107.62	735,532.62	5,721,704.22	
1999 N. Natomas CFD No. 4, Series A	317047 317050	Government Bonds	US Treasury Note 6.500%	United States Treasury	6.25	02/15/10	1,620,000.00	1,619,493.75	1,682,645.40	BNY
		Cash & Short-Term	BNY Hamilton TRSRY Premier Money Fund	BNY	4.47	n/a	6.70	6.70	6.70	BNY
		Cash & Short-Term	BNY Hamilton TRSRY Premier Money Fund	BNY	4.61	n/a	100.65	100.65	100.65	BNY
						943				
Sub-Total:						1,620,107.35	1,619,601.10	1,682,752.75		
1999 Revenue Sacramento Hotel	317153 317154 317155 317156 317157 317158 317159 317162	Cash & Short-Term	Cash & Short-Term	BNY	4.61	n/a	205.85	205.85	205.85	BNY
		Cash & Short-Term	BNY Hamilton TRSRY Premier Money Fund	BNY	4.60	n/a	981.78	981.78	981.78	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	2,153,216.67	2,153,216.67	2,153,216.67	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.60	n/a	183,045.16	183,045.16	183,045.16	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	2,882,110.78	2,882,110.78	2,882,110.78	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.60	n/a	337,153.67	337,153.67	337,153.67	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	3,330,187.99	3,330,187.99	3,330,187.99	BNY
		Investment Agrmt.	Agreement with West LB	Westdeutsche Landesbank	5.70	01/01/30	7,563,179.35	7,563,179.35	7,563,179.35	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	444,068.94	444,068.94	444,068.94	BNY
		Investment Agrmt.	Agreement with West LB	Westdeutsche Landesbank	5.71	01/01/30	1,624,020.65	1,624,020.65	1,624,020.65	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	3,672,044.90	3,672,044.90	3,672,044.90	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	138,482.57	138,482.57	138,482.57	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.60	n/a	314,741.49	314,741.49	314,741.49	BNY
Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.60	n/a	5,088,165.78	5,088,165.78	5,088,165.78	BNY		
Sub-Total:						27,731,605.58	27,731,605.58	27,731,605.58		
1999 N. Natomas CFD 99-04, Series A	411571 411574	Cash & Short-Term	Cash	n/a	4.86	n/a	12.13	12.13	12.13	BNY
		Government Bonds	US Treasury Note 6.125%	United States Treasury	5.46	08/15/29	211,000.00	212,055.00	236,682.66	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.68	n/a	0.86	0.86	0.86	BNY
Sub-Total:						211,012.99	212,067.99	236,695.65		
2001 N. Natomas CFD No. 4, Series B	411577 411580	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	68.44	68.44	68.44	BNY
		Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.60	n/a	874,444.33	874,444.33	874,444.33	BNY
Sub-Total:						874,512.77	874,512.77	874,512.77		

CITY FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS OF June 30, 2007

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Exhibit F

Bond Issue	Account Number	Type	Security Name	Issuer	Average Weighted Yield	Maturity Date	Quantity	Book Value	Market Value	Price Source
2001 CIRB	411583	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.63	n/a	1.51	1.51	1.51	BNY
	411586	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	565.24	565.24	565.24	BNY
	Sub-Total						566.75	566.75	566.75	
2001 Westlake CFD No. 2000-01	411589	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.60	n/a	98.57	98.57	98.57	BNY
	411592	Government Bonds	Federal Home Loan Bank - Notes	Federal Home Loan Bank	3.11	04/15/09	1,200,000.00	1,154,856.00	1,155,375.00	BNY
	Sub-Total						1,258,394.67	1,213,250.67	1,213,250.67	BNY
2001 Granite Park CFD 2001-01	94428260	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	7.22	n/a	13.86	13.86	13.86	US Bank
	94428261	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	4.49	n/a	104,444.82	104,444.82	104,444.82	US Bank
	Sub-Total						884,458.68	871,541.88	871,541.88	US Bank
2001 Regency Park CFD 2001-03	411561	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	160.94	160.94	160.94	BNY
	411562	Government Bonds	Federal Home Loan Bank - Notes	Federal Home Loan Bank	3.11	04/15/09	500,000.00	481,190.00	481,406.25	BNY
	Sub-Total						2,029,435.51	1,994,258.32	1,994,258.32	BNY
2002 CIRB (City Hall)	411553	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	144.81	144.81	144.81	BNY
	411554	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.60	n/a	1,078.17	1,078.17	1,078.17	BNY
	Sub-Total						1,508,818.12	1,508,818.12	1,508,818.12	BNY
2002 COFs (Sacto Reg Arts - H Street Theatre)	408994	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.60	n/a	187.03	187.03	187.03	BNY
	408996	Government Bonds	Federal Home Ln Mig Corp - Bonds	Federal Home Loan Mig	4.66	08/25/08	1,000,000.00	1,000,000.00	992,187.50	BNY
	Sub-Total						1,133,977.15	1,126,164.65	1,126,164.65	BNY
2002 Refunding Revenue Bonds	409004	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	2,346.54	2,346.54	2,346.54	BNY
	Sub-Total						2,346.54	2,346.54	2,346.54	BNY
2003 CIRB	411780	Cash & Short-Term	Cash	n/a	n/a	n/a	0.00	0.00	0.00	BNY
	411782	Other	AMBAC Surety Bond	AMBAC	n/a	12/01/33	1.00	1.00	1.00	BNY
	Sub-Total						2,415,283.28	2,359,173.40	2,359,173.40	BNY
2003 N. Natomas CFD No. 4, Series C	411564	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.61	n/a	499.92	499.92	499.92	BNY
	411565	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	4.60	n/a	115,838.83	115,838.83	115,838.83	BNY
	Sub-Total						3,063.03	3,063.03	3,063.03	US Bank
Midtown Assessment District 2003-05	785041000	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	4.77	n/a	15,000.00	15,000.00	14,814.63	US Bank
	Sub-Total						18,063.03	18,063.03	17,877.66	US Bank

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SR564 ASSET LISTING
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Bond Issue	Account Number	Type	Security Name	Issuer	Average Weighted Yield	Maturity Date	Quantity	Book Value	Market Value	Price Source
Tahoe Park West Assmt. Dist. 20003-06	801090700	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	4.77	n/a	33,415.80	33,415.80	33,415.80	US Bank
	Sub-Total:						<u>33,415.80</u>			
1999 N. Natomas CFD No. 99-04, Series B	411567	Cash & Short-Term Government Bonds	BNY Hamilton Trisy Premier Money Fund	BNY	4.63	n/a	20.72	20.72	20.72	BNY
	411568	Cash & Short-Term Government Bonds	Federal Home Loan Bank - Notes	Federal Home Loan Bank	3.85	8/18/09	250,000.00	250,667.50	242,968.75	BNY
		Cash & Short-Term Government Bonds	BNY Hamilton Trisy Premier Money Fund	BNY	4.61	n/a	13,368.46	13,368.46	13,368.46	BNY
	Sub-Total:			<i>Avg. Weighted Days to Maturity:</i>		766	<u>263,369.18</u>	<u>264,056.68</u>	<u>256,357.93</u>	
N. Natomas CFD 95-01, Series B	788182000	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	6.54	n/a	15.28	15.28	15.28	US Bank
	Sub-Total:						<u>15.28</u>			
N. Natomas CFD 97-01 Special Tax Bonds Series 2005	789727000	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	4.79	n/a	127,882.27	127,882.27	127,882.27	US Bank
	789727002	Cash & Short-Term	First American Treas. Money Mkkt.	First American Mutual Fund	4.79	n/a	2,565,317.66	2,565,317.66	2,565,317.66	US Bank
	Sub-Total:						<u>2,693,199.93</u>	<u>2,693,199.93</u>	<u>2,693,199.93</u>	
Series 2005 Refunding	411459	Cash & Short-Term Government Bonds	Cash	n/a	n/a	n/a	3.51	3.51	3.51	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	12/01/07	538,887.00	538,887.00	538,887.00	BNY
		Government Bonds	US Treasury Notes 3.69%	BNY	3.68	12/01/07	1,235,305.00	1,235,305.00	1,235,305.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	06/01/08	47,848.00	47,848.00	47,848.00	BNY
		Government Bonds	US Treasury Notes 3.72%	BNY	3.72	06/01/08	337,397.00	337,397.00	337,397.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	4.63	12/01/08	303,783.00	303,783.00	303,783.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	n/a	12/01/08	244,065.00	244,065.00	244,065.00	BNY
		Government Bonds	US Treasury Notes 3.75%	BNY	3.75	12/01/08	688,673.00	688,673.00	688,673.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	4.63	06/01/09	43,021.00	43,021.00	43,021.00	BNY
		Government Bonds	US Treasury Notes 3.78%	BNY	3.78	06/01/09	348,391.00	348,391.00	348,391.00	BNY
		Government Bonds	CTF of Ind SLUG	BNY	4.62	12/01/09	10,784,317.00	10,784,317.00	10,784,317.00	BNY
		Government Bonds	US Treasury Notes 3.81%	BNY	3.81	12/01/09	40,017,675.00	40,017,675.00	40,017,675.00	BNY
				<i>Avg. Weighted Days to Maturity:</i>		389				
	411460	Cash & Short-Term Government Bonds	Cash	n/a	n/a	n/a	0.47	0.47	0.47	BNY
		Government Bonds	US Treasury Notes 3.69%	BNY	3.69	12/01/07	246,342.00	246,342.00	246,342.00	BNY
		Government Bonds	US Treasury Notes 3.72%	BNY	3.69	06/01/08	1,115,888.00	1,115,888.00	1,115,888.00	BNY
		Government Bonds	US Treasury Notes 3.75%	BNY	3.75	12/01/08	252,180.00	252,180.00	252,180.00	BNY
		Government Bonds	US Treasury Notes 3.78%	BNY	3.77	06/01/09	1,161,909.00	1,161,909.00	1,161,909.00	BNY
		Government Bonds	US Treasury Notes 3.81%	BNY	3.81	12/01/09	258,280.00	258,280.00	258,280.00	BNY
		Government Bonds	US Treasury Notes 3.83%	BNY	3.83	06/01/10	35,038,200.00	35,038,200.00	35,038,200.00	BNY
				<i>Avg. Weighted Days to Maturity:</i>		509				
	411461	Cash & Short-Term	BNY Hamilton Trisy Premier Money Fund	BNY	4.61	n/a	173.51	173.51	173.51	BNY
	411466	Cash & Short-Term Government Bonds	Cash	n/a	n/a	n/a	0.00	0.00	0.00	BNY
		Government Bonds	CTF of Ind SLUG 4.98%	BNY	4.98	12/01/07	181,174.00	181,174.00	181,174.00	BNY
		Government Bonds	US Treasury Notes 3.69%	BNY	3.68	12/01/07	428,392.00	428,392.00	428,392.00	BNY
		Government Bonds	US Treasury Notes 3.72%	BNY	3.72	06/01/08	181,922.00	181,922.00	181,922.00	BNY
		Government Bonds	US Treasury Notes 4.88%	BNY	4.87	06/01/08	189,923.00	189,923.00	189,923.00	BNY
		Government Bonds	US Treasury Notes 3.75%	BNY	3.75	12/01/08	185,305.00	185,305.00	185,305.00	BNY
		Government Bonds	US Treasury Notes 4.73%	BNY	4.72	12/01/08	194,558.00	194,558.00	194,558.00	BNY
		Government Bonds	US Treasury Notes 3.78%	BNY	3.78	06/01/09	188,779.00	188,779.00	188,779.00	BNY
		Government Bonds	US Treasury Notes 4.59%	BNY	4.59	06/01/09	199,159.00	199,159.00	199,159.00	BNY
		Government Bonds	US Treasury Notes 3.81%	BNY	3.81	12/01/09	192,348.00	192,348.00	192,348.00	BNY
		Government Bonds	US Treasury Notes 4.54%	BNY	4.53	12/01/09	203,730.00	203,730.00	203,730.00	BNY
		Government Bonds	US Treasury Notes 3.83%	BNY	3.83	06/01/10	196,012.00	196,012.00	196,012.00	BNY
		Government Bonds	US Treasury Notes 4.52%	BNY	4.52	06/01/10	208,355.00	208,355.00	208,355.00	BNY
		Government Bonds	US Treasury Notes 3.86%	BNY	3.86	12/01/10	199,765.00	199,765.00	199,765.00	BNY
		Government Bonds	US Treasury Notes 4.5%	BNY	4.50	12/01/10	213,063.00	213,063.00	213,063.00	BNY
		Government Bonds	US Treasury Notes 3.88%	BNY	3.87	06/01/11	203,621.00	203,621.00	203,621.00	BNY
		Government Bonds	US Treasury Notes 4.48%	BNY	4.47	06/01/11	217,857.00	217,857.00	217,857.00	BNY
		Government Bonds	US Treasury Notes 3.91%	BNY	3.91	12/01/11	207,571.00	207,571.00	207,571.00	BNY

CITY FUNDS WITH THIRD PARTY TRUSTEE
SBS64 ASSET LISTING
AS OF June 30, 2007

July 2, 2007

Exhibit F

Bond Issue	Account Number	Type	Security Name	Issuer	Average Weighted Yield	Maturity Date	Quantity	Book Value	Market Value	Price Source
		Government Bonds	US Treasury Notes 4.47%	BNY	4.46	12/01/11	222,737.00	222,737.00	222,737.00	BNY
		Government Bonds	US Treasury Notes 3.93%	BNY	3.93	06/01/12	211,629.00	211,629.00	211,629.00	BNY
		Government Bonds	US Treasury Notes 4.47%	BNY	4.47	06/01/12	227,716.00	227,716.00	227,716.00	BNY
		Government Bonds	US Treasury Notes 3.95%	BNY	3.95	12/01/12	32,600,787.00	32,600,787.00	32,600,787.00	BNY
		Government Bonds	US Treasury Notes 4.47%	BNY	4.46	12/01/12	46,861,528.00	46,861,528.00	46,861,528.00	BNY
		Government Bonds	US Treasury Notes	BNY	n/a	12/01/12	4,656,276.00	4,656,276.00	4,656,276.00	BNY
			<i>Avg. Weighted Days to Maturity:</i>			999				
	411472	Cash & Short-Term	Cash	n/a	n/a	n/a	459.67	459.67	459.67	BNY
		Government Bonds	CTF of Ind SLUG 4.98%	BNY	4.97	12/01/07	3,331,777.00	3,331,777.00	3,331,777.00	BNY
		Government Bonds	US Treasury Notes 3.69%	BNY	3.68	12/01/07	1,104,151.00	1,104,151.00	1,104,151.00	BNY
		Government Bonds	US Treasury Notes 3.72%	BNY	3.75	06/01/08	409,524.00	409,524.00	409,524.00	BNY
		Government Bonds	US Treasury Notes 4.88%	BNY	4.88	06/01/08	515,075.00	515,075.00	515,075.00	BNY
		Government Bonds	US Treasury Notes 3.75%	BNY	3.75	12/01/08	417,140.00	417,140.00	417,140.00	BNY
		Government Bonds	US Treasury Notes 4.73%	BNY	4.73	12/01/08	4,307,642.00	4,307,642.00	4,307,642.00	BNY
		Government Bonds	US Treasury Notes 3.78%	BNY	3.77	06/01/09	424,962.00	424,962.00	424,962.00	BNY
		Government Bonds	US Treasury Notes 4.59%	BNY	4.58	06/01/09	538,080.00	538,080.00	538,080.00	BNY
		Government Bonds	US Treasury Notes 3.81%	BNY	3.80	12/01/09	432,994.00	432,994.00	432,994.00	BNY
		Government Bonds	US Treasury Notes 4.54%	BNY	4.54	12/01/09	4,510,429.00	4,510,429.00	4,510,429.00	BNY
		Government Bonds	US Treasury Notes 3.83%	BNY	3.83	06/01/10	441,242.00	441,242.00	441,242.00	BNY
		Government Bonds	US Treasury Notes 4.52%	BNY	4.51	06/01/10	554,735.00	554,735.00	554,735.00	BNY
		Government Bonds	US Treasury Notes 3.86%	BNY	3.85	12/01/10	449,692.00	449,692.00	449,692.00	BNY
		Government Bonds	US Treasury Notes 4.5%	BNY	4.50	12/01/10	4,727,271.00	4,727,271.00	4,727,271.00	BNY
		Government Bonds	US Treasury Notes 3.88%	BNY	3.87	06/01/11	59,743,371.00	59,743,371.00	59,743,371.00	BNY
		Government Bonds	US Treasury Notes 4.48%	BNY	4.48	06/01/11	104,884,195.00	104,884,195.00	104,884,195.00	BNY
		Government Bonds	US Treasury Notes	BNY	n/a	06/01/11	11,784,034.00	11,784,034.00	11,784,034.00	BNY
			<i>Avg. Weighted Days to Maturity:</i>			727				
			<i>Avg. Weighted Days to Maturity:</i>			656				
			<i>Sub-Total:</i>				<u>379,611,319.16</u>	<u>379,611,319.16</u>	<u>379,611,319.16</u>	
		Cash & Short-Term	First American Mutual Fund	First American Mutual Fund	4.42	n/a	745.84	745.84	745.84	US Bank
		Cash & Short-Term	Cash	n/a	n/a	n/a	1,985,760.96	1,985,760.96	1,985,760.96	US Bank
		Cash & Short-Term	First American Mutual Fund	First American Mutual Fund	n/a	n/a	11,376.45	11,376.45	11,376.45	US Bank
		Cash & Short-Term	First American Mutual Fund	First American Mutual Fund	4.74	n/a	15,729.04	15,729.04	15,729.04	US Bank
			<i>Sub-Total:</i>				<u>2,012,866.45</u>	<u>2,012,866.45</u>	<u>2,012,866.45</u>	
		Government Bonds	Federal Home Loan Bank - Notes	Federal Home Loan Bank	4.16	04/18/08	7,025,000.00	6,876,955.25	6,959,140.63	BNY
		Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.61	n/a	145,841.85	145,841.85	145,841.85	BNY
		Government Bonds	Federal Home Loan Bank - Notes	Federal Home Loan Bank	4.16	04/18/08	4,060,000.00	3,974,439.62	4,021,937.50	BNY
		Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.61	n/a	84,217.32	84,217.32	84,217.32	BNY
			<i>Sub-Total:</i>				<u>11,315,059.17</u>	<u>11,081,454.04</u>	<u>11,211,137.50</u>	
		Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.61	n/a	653,039.90	653,039.90	653,039.90	BNY
		Cash & Short-Term	BNY Hamilton Trsy Premier Money Fund	BNY	4.61	n/a	2,569,445.55	2,569,445.55	2,569,445.55	BNY
			<i>Sub-Total:</i>				<u>3,222,485.45</u>	<u>3,222,485.45</u>	<u>3,222,485.45</u>	
			<i>GRAND TOTAL:</i>				<u>487,773,586.63</u>	<u>471,412,891.32</u>	<u>488,606,752.87</u>	

Source: S:\Financing Files\TRUSTEE\Current FY Qtrly Inv. Report



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

As of: 06/30/07

City of Sacramento Treasurer

Exhibit G

Portfolio	USD	Issue	Issue Type	Coupon Rate	Money Market Yield	Days to Reprice/Maturity	Reprice Date	Maturity Date	CCY	SP	Ratings	Indy	Book Value
		BANK OF NOVA SCOTIA YANKEE	FRCD 1ML-5.5 M	5.27	5.309%	2	07/02/07	12/31/07	USD	A-1+	AAA	P-1	5,022,304
		NORDEA BANK YANKEE	FRCD 1ML-5.75 M	5.26	5.320%	2	07/02/07	04/02/08	USD	A-1+	AAA	P-1	5,017,620
		GOLDMAN SACHS GROUP	CFLT FF OPEN+18 D	5.56	5.555%	2	07/02/07	12/19/08	USD	AA-	AAA	Aa3	6,009,133
		DEUTSCHE BANK SECURITIES INC	REPO COLL US AGY T	5.32	5.320%	2	07/02/07	07/02/07	USD	NR	NR	NR	36,833,883
		BARCLAYS BANK PLC YANKEE	FRCD 1ML-4 M	5.28	5.310%	3	07/03/07	01/03/08	USD	A-1+	AAA	P-1	9,034,298
		GENERAL ELECTRIC CAPITAL CORP	CFLT 3ML+3 Q	5.38	5.380%	5	07/06/07	01/04/10	USD	AAA	AAA	Aaa	5,065,756
		NORDEA BANK YANKEE	FRCD 1ML FLAT M	5.32	5.320%	6	07/06/07	02/06/09	USD	AA-	AAA	Aa3	3,011,083
		CREDIT SUISSE (USA) INC	CFLT 1ML+8 M	5.40	5.400%	9	07/09/07	06/05/09	USD	AA-	AAA	AA1	3,010,800
		NATEXIS BANQUES POPULAIRE YANKEE	FRCD 1ML FLAT M	5.32	5.339%	9	07/09/07	06/09/08	USD	A-1+	AAA	P-1	5,016,131
		BANCAJA US DEBT	BKNT 3ML+5 Q	5.40	5.430%	10	07/10/07	07/10/08	USD	A+	AA	A1	5,060,016
		BANK OF IRELAND YANKEE	FRCD 1ML FLAT M	5.32	5.320%	12	07/12/07	02/12/09	USD	A+	AA	Aa3	5,014,039
		BANK OF AMERICA NA	BKNT 1ML+1 M	5.33	5.330%	12	07/12/07	06/12/09	USD	AA	AA	Aa1	5,014,065
		DNB NOR BANK ASA	BKNT 3ML+7 Q	5.43	5.425%	13	07/13/07	10/13/09	USD	A+	AA	Aa3	5,059,524
		CALYON YANKEE	FRCD 1ML-1.5 M	5.31	5.320%	13	07/13/07	02/13/09	USD	AA	AA	Aa2	5,012,098
		RABOBANK NEDERLANDS NV	BKNT 1ML FLAT M	5.32	5.320%	16	07/16/07	02/01/10	USD	AAA	AAA	Aaa	5,011,822
		MERRILL LYNCH & CO	CFLT 1ML+9 M	5.41	5.410%	16	07/16/07	08/14/09	USD	AA-	AAA	Aa3	5,012,774
		WASHINGTON MUTUAL BANK	FRCD 3ML+3 Q	5.39	5.409%	18	07/18/07	04/18/08	USD	A-1	AA	P-1	4,043,696
		STRUCTURED ASSET SEC CORP 06-BC2 A2	ABS 1ML+5 M	5.37	5.370%	25	07/25/07	08/25/08	USD	AAA	AAA	Aaa	3,180,211
		JP MORGAN CHASE & CO.	CFLT 3ML+7 Q	5.43	5.425%	25	07/25/07	01/25/08	USD	A-1	AA	P-1	5,050,483
		STRUCTURED ASSET INV LN TR 05-7 A3	ABS 1ML+11 M	5.43	5.430%	25	07/25/07	07/25/07	USD	AAA	AAA	Aaa	41,714
		MORGAN STANLEY HOME EQ LN 05-4 A2A	ABS 1ML+10 M	5.42	5.420%	25	07/25/07	02/25/08	USD	AAA	AAA	Aaa	1,922,510
		COUNTRYWIDE ASSET BACK 05-AB4 2A2	ABS 1ML+9 M	5.41	5.410%	25	07/25/07	09/25/07	USD	AAA	AAA	Aaa	1,116,441
		BEAR STEARNS ABS TRUST 05-HE121A1	ABS 1ML+10 M	5.42	5.420%	25	07/25/07	02/25/08	USD	AAA	AAA	Aaa	1,024,408
		HOME EQUITY ASSET TR 2006-1 2A1	ABS 1ML+8 M	5.40	5.400%	25	07/25/07	10/25/07	USD	AAA	AAA	Aaa	1,655,958
		CARRINGTON MTG LN TR 2006-NCT 1 A1	ABS 1ML+8 M	5.40	5.400%	25	07/25/07	12/26/07	USD	AAA	AAA	Aaa	512,646
		GOLDMAN SACHS ALT MTG 06-HE1 A2A	ABS 1ML+6 M	5.40	5.400%	25	07/25/07	12/26/07	USD	AAA	AAA	Aaa	2,391,496
		ACE SECURITIES CORP 2006-OPT1 A2A	ABS 1ML+6 M	5.38	5.380%	25	07/25/07	03/25/08	USD	AAA	AAA	Aaa	1,702,362
		SOUNDVIEW HOME EQUITY LN TR 06-52A2	ABS 1ML+9 M	5.41	5.410%	25	07/25/07	11/25/08	USD	AAA	AAA	Aaa	2,001,803
		MERRILL LYNCH MTG INVEST 06-HE3 A1	ABS 1ML+5 M	5.37	5.370%	25	07/25/07	04/25/08	USD	AAA	AAA	Aaa	2,887,659
		STRUCTURED ASSET INV LN TR 06-4 A3	ABS 1ML+5 M	5.37	5.370%	25	07/25/07	12/26/08	USD	AAA	AAA	Aaa	2,261,515
		MORGAN STANLEY IXIS 2006-1 AFPT	ABS 1ML+5 M	5.37	5.370%	25	07/25/07	12/26/08	USD	AAA	AAA	Aaa	2,779,090
		STRUCTURED ASSET INV LN TR 06-BNC3	ABS 1ML+4 M	5.36	5.360%	25	07/25/07	07/25/08	USD	AAA	AAA	Aaa	1,770,161
		ARGENT SECURITIES INC 2006-M2 A2A	ABS 1ML+5 M	5.37	5.370%	25	07/25/07	07/25/08	USD	AAA	AAA	Aaa	3,610,639
		MORGAN STANLEY & CO	CFLT 3ML+12.5 Q	5.48	5.480%	27	07/27/07	07/27/07	USD	A-1	AA	P-1	6,059,367



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

As of: 06/30/07

City of Sacramento Treasurer

Portfolio	USD	Issue	Issue Type	Coupon Rate	Money Market Yield	Days to Reprice/ Maturity	Reprice Date	Maturity Date	CCY	SP	Mdy	Book Value
		SUNTRUST BANK	FRCD 1ML+4 M	5.36	5.360%	30	07/30/07	01/29/10	USD	AA-	Aa2	8,002,382
		DEXIA BANK YANKEE	FRCD 1ML-4 M	5.28	5.332%	30	07/30/07	12/29/08	USD	AA	Aa1	4,997,835
		LEHMAN BROTHERS HOLDINGS	CFLT 1ML+5 M	5.37	5.370%	30	07/30/07	11/24/08	USD	A	A2	5,002,238
		CITIGROUP INCORPORATED	CFLT 3ML+5 Q	5.41	5.406%	33	08/02/07	05/02/08	USD	A-1+	P-1	3,027,001
		CIT GROUP HOLDINGS INCORPORATED	CFLT 3ML+7 Q	5.43	5.430%	55	08/24/07	08/24/07	USD	A-1	P-1	4,022,927
		WORLD SAVINGS BANK FSB	BKNT 3ML+6 Q	5.42	5.420%	69	09/07/07	12/07/07	USD	A-1+	P-1	4,014,453
		SANTANDER U.S DEBT	BKNT 3ML+6 Q	5.42	5.420%	81	09/19/07	09/19/08	USD	A+	Aa3	2,003,613
		CITIGROUP INCORPORATED	CFLT 3ML+3 Q	5.39	5.390%	90	09/29/07	12/28/09	USD	AA-	Aa1	5,002,246
												Totals
												193,290,092

Unmatched Positions

43 The information contained is unaudited and is subject to final verification. The Investment Rate may be adjusted: 1) To reflect repayment of Accrued Overdraft charges and net capital gains (if any) for this Billing Period, which are included in the calculation of gross revenue, and subject to Client/Bank Fee sharing arrangements, and 2) The Bank of New York's agreement (if applicable) to waive the administrative fee associated with client investments in the BNY Institutional Cash Reserves Fund.



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

As of: 06/30/07

City of Sacramento ERS

Portfolio	USD	Issue Type	Coupon Rate	Money Market Yield	Days to Reprice/ Maturity	Reprice Date	Maturity Date	CCY	SP	Ratings	Mdy	Book Value
NOMURA SECURITIES INTL INCORPORATED		REPO COLL US AGY MBS D	5.37	5.370%	2	07/02/07	07/02/07	USD	NR	NR	NR	7,765,980
CREDIT SUISSE (USA) INC		CFLT FF OPEN+17 D	5.55	5.545%	2	07/02/07	06/05/09	USD	AA-	AA1	AA1	2,007,268
BARCLAYS BANK PLC YANKEE		FRCD 1ML-4 M	5.28	5.310%	3	07/03/07	01/03/08	USD	A-1+	P-1	P-1	3,011,433
NORDEA BANK YANKEE		FRCD 1ML FLAT M	5.32	5.320%	6	07/06/07	02/06/09	USD	AA-	Aa3	Aa3	3,011,083
DEUTSCHE BANK AG YANKEE		FRCD 1ML FLAT M	5.32	5.320%	9	07/09/07	01/09/09	USD	AA-	Aa3	Aa3	2,005,911
COMMONWEALTH BANK OF AUSTRALIA		BKNT 1ML-4 M	5.36	5.360%	9	07/09/07	06/08/09	USD	AA-	Aa3	Aa3	2,006,849
BANK OF IRELAND YANKEE		FRCD 1ML FLAT M	5.32	5.320%	12	07/12/07	02/12/09	USD	A+	Aa3	Aa3	3,008,423
RABOBANK NEDERLANDS NV		BKNT 1ML FLAT M	5.32	5.320%	16	07/16/07	02/01/10	USD	AAA	AAA	AAA	2,004,729
ING SEC LIFE INSURANCE FUND		CFLT 3ML-8 Q	5.44	5.436%	16	07/16/07	01/14/08	USD	A-1	P-1	P-1	1,011,475
HARTFORD LIFE FUNDING		CFLT 3ML+4 Q	5.40	5.406%	16	07/16/07	07/13/07	USD	AA+	Aa3	Aa3	1,011,387
GOLDMAN SACHS GROUP		CFLT 1ML+8 M	5.40	5.400%	23	07/23/07	12/23/09	USD	AA-	Aa3	Aa3	4,003,600
ROYAL BANK OF SCOTLAND PLC		BKNT 3ML+5 Q	5.41	5.405%	23	07/23/07	07/21/08	USD	AA	Aa1	Aa1	2,020,719
DEUTSCHE BANK AG YANKEE		FRCD 3ML FLAT Q	5.36	5.355%	23	07/23/07	01/22/08	USD	A-1+	P-1	P-1	2,020,528
SECURITIZED ABS LLC TR 2006-WM2 A2B		ABS 1ML+6 M	5.38	5.380%	25	07/25/07	07/25/08	USD	AAA	AAA	AAA	2,368,726
BEAR STEARNS ABS I TRUST 05-HE10 A1		ABS 1ML+12 M	5.44	5.440%	25	07/25/07	11/26/07	USD	AAA	AAA	AAA	264,203
MERRILL LYNCH MTG INVEST 05-A8 A3A1		ABS 1ML+11 M	5.43	5.430%	25	07/25/07	08/27/07	USD	AAA	AAA	AAA	191,911
STRUCTURED ASSET SEC CORP 05-WF4 A2		ABS 1ML+8 M	5.40	5.400%	25	07/25/07	11/26/07	USD	AAA	AAA	AAA	391,150
MORGAN STANLEY HOME EQ LN 05-4 A2A		ABS 1ML+10 M	5.42	5.420%	25	07/25/07	02/25/08	USD	AAA	AAA	AAA	769,004
COUNTRYWIDE ASSET BACK 05-AB4 2A2		ABS 1ML+9 M	5.41	5.410%	25	07/25/07	09/25/07	USD	AAA	AAA	AAA	446,576
NEW CENTURY HOME EQUITY LN 05-C A2		ABS 1ML+8 M	5.40	5.400%	25	07/25/07	09/25/07	USD	AAA	AAA	AAA	261,248
ACE SECURITIES CORP 2006-OPT1 A2A		ABS 1ML+6 M	5.38	5.380%	25	07/25/07	03/25/08	USD	AAA	AAA	AAA	680,945
MERRILL LYNCH MTG INVEST 06-HE3 A2		ABS 1ML+9 M	5.41	5.410%	25	07/25/07	11/25/08	USD	AAA	AAA	AAA	1,000,902
STRUCTURED ASSET INV LN TR 06-4 A3		ABS 1ML+5 M	5.37	5.370%	25	07/25/07	12/26/08	USD	AAA	AAA	AAA	1,130,758
GENERAL ELECTRIC CAPITAL CORP		CFLT 1ML FLAT M	5.32	5.320%	26	07/26/07	10/24/08	USD	AAA	AAA	AAA	2,752,032
CIT GROUP HOLDINGS INCORPORATED		CFLT 3ML+10 Q	5.46	5.556%	27	07/27/07	10/27/08	USD	A	A2	A2	2,016,593
SUNTRUST BANK		FRCD 1ML+4 M	5.36	5.360%	30	07/30/07	01/29/10	USD	AA-	Aa2	Aa2	2,000,596
WESTPAC BANKING CORPORATION		BKNT 3ML-4 Q	5.32	5.350%	30	07/30/07	01/29/08	USD	A-1+	P-1	P-1	3,026,861
WASHINGTON MUTUAL BANK		BKNT 3ML+4 Q	5.40	5.400%	47	08/16/07	11/16/07	USD	A-1	P-1	P-1	2,013,800
HSBC (HOUSEHOLD FINANCE CORP)		CFLT 3ML+9 Q	5.45	5.450%	81	09/19/07	06/19/09	USD	A	A1	A1	2,003,633
CITIGROUP INCORPORATED		CFLT 3ML+3 Q	5.39	5.390%	90	09/28/07	12/28/09	USD	AA-	Aa1	Aa1	4,001,797
										Totals		60,210,121

The information contained is unaudited and is subject to final verification. The investment rate may be adjusted: 1) To reflect repayment of Accrued Overdraft charges and net capital gains (if any) for this Billing Period, which are included in the calculation of gross revenue, and subject to Client/Bank Fee sharing arrangements, and 2) The Bank of New York's agreement (if applicable) to waive the administrative fee associated with client investments in the BNY Institutional Cash Reserves Fund.

CITY OF SACRAMENTO
 LISTING OF NON-CITY FUNDS
 AS OF JUNE 30, 2007

	<u>Operating Cash Balance</u>
CONVENTION BUREAU	\$ 642,938
SACRAMENTO PUBLIC LIBRARY AUTHORITY	853,346
SHRA TRUST	72,397
SCERS TRUST	13,901,545
OTHER NON-CITY FUNDS*	<u>4,343,308</u>
	<u>\$ 19,813,533</u>

* Gifts to Share, Sports Commission, North Natomas Housing Trust, etc.

City of Sacramento
Asset Listing
Pool D
SHRA Local Money
As of June 30, 2007

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												
LAFD	laifd	Local Agency Investment Fund, Pool D	5.25			38,290,000	38,290,000		5.25	0.00		
MISCINTREC	miscintrec	Misc Interest Receivable	4.00			549,767	549,767		4.00	0.00		
NATTSY	natsy	Nations Treasury Fund	4.57			73,906	73,906		4.57	0.00		
					0.00	38,913,672	38,913,672	0	5.23	0.00		
CERTIFICATES OF DEPOSIT												
0673PIF58	0673p1f58	Barclays Bank CD	5.30	07-02-07	4,000,000	4,000,080	3,999,980	53,000	5.30	0.01	A1	P1
90333UUM2	90333uum2	US Bank CD	5.25	08-13-07	10,000,000	10,000,000	9,998,947	68,542	5.25	0.12	A1	P1
25153GPU4	25153gpu4	Deutsche Bank AG	5.30	10-10-07	3,100,000	3,100,000	3,099,321	37,459	5.31	0.28	A1	P1
22536FCC5	22536fcc5	Credit Industry and Commerce	5.30	01-09-08	1,800,000	1,798,682	1,798,288	15,900	5.31	0.52	A1+	P1
22536FCH4	22536fch4	Credit Industry and Commerce	5.30	01-11-08	5,400,000	5,396,102	5,394,879	47,700	5.31	0.53	A1	P1
90333UTM4	90333utm4	US Bank CD	5.30	07-23-08	3,100,000	3,100,000	3,096,214	73,022	5.31	1.02	A1	P1
90333UUX8	90333uux8	US Bank CD	5.58	06-18-09	3,800,000	3,800,000	3,884,191	7,657	5.46	1.83	A1	P1
					31,200,000	31,194,864	31,271,821	303,280	5.31	0.52		
GOVT AGENCY DISCOUNT PAPER												
313384IG5	313384ig5	Federal Home Loan Bank	5.12	07-18-07	6,000,000	5,923,200	5,986,200	0	5.13	0.05	AAA	AAA
313588NR2	313588nr2	Fannie Mae	5.07	10-31-07	2,637,000	2,574,609	2,591,907	0	5.16	0.34	AAA	AAA
313396PE7	313396pe7	Freddie Mac	5.06	11-13-07	4,000,000	3,897,676	3,924,400	0	5.16	0.37	AAA	AAA
313588RB3	313588rb3	Fannie Mae	5.02	12-28-07	9,363,000	8,930,840	9,127,052	0	5.15	0.49	AAA	AAA
					22,000,000	21,326,324	21,629,560	0	5.15	0.33		
U.S. GOVERNMENT BONDS												
912828EB2	912828eb2	U.S. Treasury Note	3.87	07-31-07	2,000,000	1,991,797	1,998,600	32,327	3.88	0.09	AAA	AAA
912828EF3	912828ef3	U.S. Treasury Note	4.00	08-31-07	6,000,000	5,957,812	5,991,120	80,217	4.01	0.17	AAA	AAA
912828EK2	912828ek2	U.S. Treasury Note	4.25	10-31-07	2,000,000	1,997,656	1,995,780	14,321	4.26	0.33	AAA	AAA
912828EP1	912828ep1	U.S. Treasury Note	4.25	11-30-07	18,000,000	17,946,875	17,952,187	64,795	4.26	0.41	AAA	AAA
912828EU0	912828eu0	U.S. Treasury Note	4.37	01-31-08	2,000,000	1,986,875	1,993,437	36,499	4.39	0.56	AAA	AAA
912828AT7	912828at7	U.S. Treasury Note	3.00	02-15-08	10,000,000	9,709,375	9,875,800	112,707	3.04	0.60	AAA	AAA
912828FC9	912828fc9	U.S. Treasury Note	4.87	04-30-08	5,000,000	4,996,094	4,993,350	41,067	4.88	0.80	AAA	AAA
912828DT4	912828dt4	U.S. Treasury Note	3.75	05-15-08	6,000,000	5,908,125	5,934,375	28,736	3.79	0.84	AAA	AAA
912828FC0	912828fc0	U.S. Treasury Note	4.12	08-15-08	9,000,000	8,938,125	8,914,950	139,475	4.16	1.07	AAA	AAA
912828EL0	912828el0	U.S. Treasury Note	4.37	11-15-08	9,000,000	8,992,969	8,926,200	50,289	4.41	1.31	AAA	AAA
912828BT6	912828bt6	U.S. Treasury Note	3.37	12-15-08	2,000,000	1,941,562	1,955,937	2,951	3.45	1.40	AAA	AAA
912828GT1	912828gt1	U.S. Treasury Note	4.87	05-31-09	2,000,000	1,995,156	1,999,375	8,258	4.88	1.80	AAA	AAA
912828GR5	912828gr5	U.S. Treasury Note	4.50	05-15-10	2,000,000	1,971,562	1,979,062	11,495	4.55	2.65	AAA	AAA
					75,000,000	74,333,984	74,510,174	623,137	4.09	0.78		
FEDERAL HOME LOAN BANK												
3133XCFFD0	3133xcfd0	Federal Home Loan Bank	4.00	07-13-07	4,000,000	3,938,240	3,998,750	74,667	4.00	0.04	AAA	AAA
3133X82V3	3133x82v3	Federal Home Loan Bank	3.37	09-14-07	3,000,000	2,955,810	2,987,812	30,094	3.39	0.20	AAA	AAA
3133XCE25	3133xce25	Federal Home Loan Bank	4.12	10-26-07	2,000,000	1,975,800	1,992,500	35,521	4.14	0.31	AAA	AAA
Total portfolio includes investments from Pools M, N, O, R, S, T, U & V												

City of Sacramento
Asset Listing
Pool D
SHRA Local Money
As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
3133XE5K1	3133xe5k1	Federal Home Loan Bank	4.62	01-18-08	2,000,000	1,997,600	1,991,875	41,882	4.64	0.52	AAA	AAA
3133XJXA1	3133xjxa1	Federal Home Loan Bank	5.12	02-21-08	7,700,000	7,690,760	7,687,969	142,503	5.13	0.61	AAA	AAA
3133XBFD2	3133xbfd2	Federal Home Loan Bank	4.50	04-11-08	3,000,000	3,015,937	2,981,250	30,000	4.53	0.75	AAA	AAA
3133X1XC6	3133x1xc6	Federal Home Loan Bank	3.62	11-14-08	2,000,000	1,956,434	1,957,500	9,465	3.70	1.31	AAA	AAA
3133XKPB2	3133xkpb2	Federal Home Loan Bank	4.87	11-19-08	5,000,000	4,972,850	4,975,000	31,146	4.90	1.32	AAA	AAA
3133XGEQ3	3133xgeq3	Federal Home Loan Bank	5.25	08-05-09	2,500,000	2,508,975	2,503,906	53,229	5.24	1.92	AAA	AAA
3133XLA60	3133xla60	Federal Home Loan Bank	5.50	06-11-10	5,200,000	5,195,684	5,200,000	15,889	5.50	2.68	AAA	AAA
3133XGRD8	3133xgrd8	Federal Home Loan Bank	5.12	09-29-10	2,000,000	1,987,860	1,993,750	26,194	5.14	2.92	AAA	AAA
3133XJKT4	3133xjkt4	Federal Home Loan Bank	5.62	02-01-12	5,000,000	4,990,000	4,976,562	117,187	5.65	3.90	AAA	AAA
3133XK5A9	3133xk5a9	Federal Home Loan Bank	5.70	03-09-12	5,000,000	5,000,000	4,982,812	88,667	5.72	4.00	AAA	AAA
3133XKWN1	3133xkwn1	Federal Home Loan Bank	5.70	05-17-12	7,000,000	7,000,000	6,978,125	48,767	5.72	4.18	AAA	AAA
3133XKQ40	3133xkq40	Federal Home Loan Bank	5.62	05-21-12	3,000,000	2,994,690	2,985,937	18,750	5.65	4.20	AAA	AAA
					58,400,000	58,180,640	58,193,750	763,961	5.05	2.13		
FEDERAL NATIONAL MORTGAGE ASSN. (FNMA)												
31359MJ87	31359mj87	Fannie Mae	5.00	09-14-07	6,000,000	5,993,203	5,994,375	89,167	5.00	0.20	AAA	AAA
31359M2H5	31359m2h5	Fannie Mae	5.15	11-21-07	5,000,000	4,994,300	4,995,312	28,611	5.15	0.38	AAA	AAA
31359MG49	31359mg49	Fannie Mae	5.00	02-27-08	2,000,000	1,996,760	1,995,000	34,444	5.01	0.63	AAA	AAA
3136F5C90	3136f5c90	Fannie Mae	5.20	06-02-08	2,500,000	2,500,000	2,497,656	10,472	5.20	0.89	AAA	AAA
31359M5W9	31359m5w9	Fannie Mae	5.55	03-15-10	5,000,000	4,999,500	4,995,312	81,708	5.56	2.44	AAA	AAA
3136F8CP8	3136f8cp8	Fannie Mae	5.56	06-28-11	2,000,000	1,992,600	1,992,600	927	5.58	3.53	AAA	Aaa
3136F73W5	3136f73w5	Fannie Mae	5.62	10-20-11	2,000,000	1,999,500	1,991,875	22,187	5.65	3.74	AAA	Aaa
					24,500,000	24,475,863	24,462,131	267,517	5.27	1.36		
FEDERAL HOME LOAN MORTGAGE CORP. (FHLMC)												
3128X4HX2	3128x4hx2	Freddie Mac	4.87	08-24-10	2,000,000	2,000,000	1,979,820	34,396	4.92	2.83	AAA	AAA
3128X53M8	3128x53m8	Freddie Mac	5.55	04-16-12	6,100,000	6,084,595	6,062,485	70,531	5.58	4.11	AAA	AAA
3128X6DR4	3128x6dr4	Freddie Mac	6.00	06-21-12	3,000,000	3,000,000	2,998,500	5,000	6.00	4.24	AAA	AAA
3137EAAV1	3137eav1	Freddie Mac	5.50	08-20-12	3,000,000	2,996,940	3,027,187	7,333	5.45	4.43	AAA	AAA
					14,100,000	14,081,535	14,067,992	117,260	5.55	4.03		
CORPORATE BONDS												
59018YWD9	59018ywd9	Merrill Lynch & Co	4.25	09-14-07	2,500,000	2,500,000	2,493,625	31,580	4.26	0.20	AA-	AA3
172967BS9	172967bs9	Citigroup Inc	3.50	02-01-08	3,000,000	2,948,073	2,969,670	43,750	3.54	0.56	AA	AA1
635405AL7	635405al7	National City Corp	5.75	02-01-09	3,000,000	3,029,730	3,019,740	71,875	5.71	1.47	A-	A2
89233PWF9	89233pwf9	Toyota Motor Credit Corp	5.12	01-11-11	2,000,000	2,000,000	1,977,840	48,687	5.18	3.11	AAA	AAA
89233PXQ4	89233pxq4	Toyota Motor Credit Corp	5.25	03-24-11	3,000,000	3,000,000	2,980,110	42,437	5.29	3.30	AAA	AAA
36962GZ56	36962gz56	General Electric Capital Corp	5.50	11-15-11	3,000,000	3,000,000	2,976,900	21,083	5.54	3.81	AAA	AAA
					16,500,000	16,477,803	16,417,885	259,413	4.93	2.07		
VARIABLE RATE SECURITIES												
61745ETC5	61745etc5	Morgan Stanley	4.75	09-02-08	3,000,000	3,000,000	2,970,000	11,479	4.80	1.11	A+	AA3
89233PTQ9	89233ptq9	Toyota Motor Credit Corp	3.48	10-27-08	5,000,000	5,000,000	4,850,000	1,907	3.59	1.26	AAA	AAA
Total portfolio includes investments from Pools M, N, Q, R, S, T, U & V												

City of Sacramento
 Asset Listing
 Pool D
 SHRA Local Money
 As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
3133XC6F5	3133xc6f5	Federal Home Loan Bank	5.25	06-30-10	2,000,000	2,000,000	2,015,120	292	5.21	2.72	AAA	AAA
					10,000,000	10,000,000	9,835,120	13,678	4.29	1.51		
TOTAL PORTFOLIO						288,984,686	289,302,105	2,348,246	4.87	1.19		

City of Sacramento
 Asset Listing
Pool J
SHRA 1999 TAB
As of June 30, 2007

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	Pool A Cash	5.14		0.00	5,211,332	5,211,332		5.14	0.00		
						5,211,332	5,211,332	0	5.14	0.00		
	TOTAL PORTFOLIO				0.00	5,211,332	5,211,332	0	5.14	0.00		

City of Sacramento
 Asset Listing
 Pool L

SHRA 2002 Revenue Bonds
As of June 30, 2007

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	Pool A Cash	5.14		0.00	26,809,439	26,809,439	0	5.14	0.00		
	TOTAL PORTFOLIO				0.00	26,809,439	26,809,439	0	5.14	0.00		

City of Sacramento
 Asset Listing
Pool M
SHRA 2003 TAB, Series A
As of June 30, 2007

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	5.11		0.00	2,363,204	2,363,204	0	5.11	0.00		
	TOTAL PORTFOLIO		0.00		0.00	2,363,204	2,363,204	0	5.11	0.00		

Funds in this portfolio are invested in Pool D.

City of Sacramento
 Asset Listing
Pool N
SHRA 2003 TAB, Series C
As of June 30, 2007

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	5.11		0.00	6,509,687	6,509,687	0	5.11	0.00		
	TOTAL PORTFOLIO				0.00	6,509,687	6,509,687	0	5.11	0.00		

Funds in this portfolio are invested in Pool D.

City of Sacramento
 Asset Listing

Pool Q
SHRA 2005 Taxable Bond Proceeds
As of June 30, 2007

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	5.11		0.00	42,225,088	42,225,088	0	5.11	0.00		
	TOTAL PORTFOLIO				0.00	42,225,088	42,225,088	0	5.11	0.00		

Funds in this portfolio are invested in Pool D

City of Sacramento
 Asset Listing
 Pool R

SHRA 2005 Tax-Exempt Bond Proceeds
 As of June 30, 2007

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	5.11		0.00	63,422,133	63,422,133	0	5.11	0.00		
	TOTAL PORTFOLIO				0.00	63,422,133	63,422,133	0	5.11	0.00		

Asset Listing

Pool S

SHRA 2006 TABs, Series A (Tax-Exempt)

As of June 30, 2007

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	5.11		0.00	5,333,306	5,333,306	0	5.11	0.00		
	TOTAL PORTFOLIO		0.00		0.00	5,333,306	5,333,306	0	5.11	0.00		

Asset Listing

Pool T

SHRA 2006 TABs, Series B (Taxable)

As of June 30, 2007

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	5.11		0.00	2,629,099	2,629,099	0	5.11	0.00		
	TOTAL PORTFOLIO				0.00	2,629,099	2,629,099	0	5.11	0.00		

City of Sacramento
 Asset Listing
 Pool U

SHRA 2006 Revenue Bonds - Taxable
 As of June 30, 2007

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	5.11		0.00	11,658,632	11,658,632	0	5.11	0.00		
	TOTAL PORTFOLIO				0.00	11,658,632	11,658,632	0	5.11	0.00		

Funds in this portfolio are invested in Pool D

City of Sacramento
 Asset Listing

Pool V
SHRA 2006 Revenue Bonds - Tax Exempt
As of June 30, 2007

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	5.11		0.00	9,022,276	9,022,276	0	5.11	0.00		
	TOTAL PORTFOLIO		0.00		0.00	9,022,276	9,022,276	0	5.11	0.00		

SHRA FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS Of June 30, 2007

July 2, 2007

Bond Issue	Account Number	Type	Security Name	Issuer	Maturity Date	Quantity	Book Value	Market Value	Price Source
2006 TABs, Series A & B	792959000	Cash & Short-Term	First American Treas.	First American Mutual Fund	n/a	56.54	56.54	56.54	US Bank
	792959005	Cash & Short-Term	Insurance	n/a	n/a	793,276.84	1.00	793,276.84	US Bank
		Cash & Short-Term	Insurance	n/a	n/a	973,777.52	1.00	973,777.52	
		Cash & Short-Term	First American Treas. Money	First American Mutual Fund	n/a	35,855.57	35,855.57	35,855.57	US Bank
	Sub-Total:					1,802,966.47		1,802,966.47	
2005 TABs, Series A & B	791767000	Cash & Short-Term	First-American Treas.	First American Mutual Fund	n/a	947.68	947.68	947.68	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:					949.68		949.68
2000 TABs, Series A & B	95457360	Cash & Short-Term	First American Treas. Money	First American Mutual Fund	n/a	381.69	381.69	381.69	US Bank
		Sub-Total:					381.69		381.69
99 Redevelop. Project	317043	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	n/a	30.09	30.09	30.09	30.09 Bnk of NY
	317067	Cash & Short-Term	BNY Hamilton Trsry Premier Money Fund	BNY	n/a	0.31	0.31	0.31	0.31 Bnk of NY
		Sub-Total:					30.40		30.40
	95450520	Cash & Short-Term	First American Treas. Money	First American Mutual Fund	n/a	4,751.80	4,751.80	4,751.80	4,751.80 US Bank
1998 TABs, Series A, B & C	95450521	Cash & Short-Term	First American Treas. Money	First American Mutual Fund	n/a	0.32	0.32	0.32	0.32 US Bank
	95450530	Cash & Short-Term	Uninvested Cash	n/a	n/a	242.48	242.48	242.48	242.48 US Bank
		Cash & Short-Term	First American Treas. Money	First American Mutual Fund	n/a	2,253.12	2,253.12	2,253.12	2,253.12 US Bank
		Sub-Total:					1,810.39		1,810.39
95450540	Cash & Short-Term	First American Treas. Money	First American Mutual Fund	n/a	1,937.85	1,937.85	1,937.85	1,937.85 US Bank	
95450543	Cash & Short-Term	First American Treas. Money	First American Mutual Fund	n/a	10,995.96	10,995.96	10,995.96	10,995.96	
	Sub-Total:								
1993 TABs, Series A & B	94803690	Cash & Short-Term	First American Treas. Money	First American Mutual Fund	n/a	1,409.13	1,409.13	1,409.13	1,409.13 US Bank
	94803692	Cash & Short-Term	First American Treas. Money	First American Mutual Fund	n/a	1.68	1.68	1.68	1.68 US Bank
	94803693	Cash & Short-Term	First American Treas. Money	First American Mutual Fund	n/a	337.08	337.08	337.08	337.08 US Bank
		Sub-Total:					1,747.89		1,747.89
	GRAND TOTAL:					1,817,072.09		1,817,072.09	

Source: S:\Financing Files\TRUSTEE\Current FY Qtrly Inv. Report

City of Sacramento
Asset Listing
Fixed Bond
SCERS
As of June 30, 2007

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	miscintrec	Misc Interest Receivable	4.00			987	987		4.00	0.00		
POOLA	PoolA	Pool A Cash	5.14		0.00	7,525,803	7,525,803	0	5.14	0.00		
FEDERAL HOME LOAN BANK												
3133XBFD2	3133xbfd2	Federal Home Loan Bank	4.50	04-11-08	17,000,000	17,080,250	16,893,750	170,000	4.53	0.75	AAA	AAA
3133XKVG7	3133xkv7	Federal Home Loan Bank	5.55	05-30-12	4,000,000	3,992,240	3,973,750	19,117	5.59	4.23	AAA	AAA
3133XBDM4	3133xbd4	Federal Home Loan Bank	4.75	02-13-15	5,000,000	5,073,300	4,800,000	89,722	4.95	6.17	AAA	AAA
3133XDTL5	3133xdt5	Federal Home Loan Bank	5.00	12-21-15	2,000,000	1,984,020	1,938,125	2,778	5.16	6.79	AAA	AAA
					28,000,000	28,129,810	27,605,625	281,617	4.80	2.62		
FEDERAL NATIONAL MORTGAGE ASSN. (FNMA)												
31359MWC3	31359mwc3	Fannie Mae	3.41	08-30-07	5,000,000	4,999,000	4,984,375	56,833	3.42	0.17	AAA	Aaa
31398ADM1	31398adm1	Fannie Mae	5.37	06-12-17	1,000,000	978,600	992,187	3,434	5.42	7.59	AAA	AAA
					6,000,000	5,977,600	5,976,562	60,267	3.75	1.40		
FEDERAL HOME LOAN MORTGAGE CORP. (FHLMC)												
3128X53M8	3128x53m8	Freddie Mac	5.55	04-16-12	10,000,000	9,978,100	9,938,500	115,625	5.58	4.11	AAA	AAA
					10,000,000	9,978,100	9,938,500	115,625	5.58	4.11		
MUNICIPAL BONDS												
786090BP4	786090bp4	Sacramento City Calif Fing Tax Alloc	5.19	12-01-16	710,000	704,178	682,381	3,071	5.40	7.28	AAA	AAA
785849RN2	785849rn2	Sacramento Calif City Fing Auth Rev	5.70	12-01-25	1,855,000	1,855,000	1,789,370	8,811	5.91	11.12	AAA	AAA
					2,565,000	2,559,178	2,471,751	11,882	5.77	10.06		
CORPORATE BONDS												
845437AR3	845437ar3	Southwestern Electric Power Co	7.00	09-01-07	1,500,000	1,486,230	1,502,835	35,000	6.99	0.17	A-	A3
06423EPM1	06423epm1	Bank One Chicago Ill Mtn Be	3.70	01-15-08	10,000,000	9,916,500	9,916,700	170,611	3.73	0.52	AA	AAA
36962GP57	36962gp57	General Electric Capital Corp Mtn Be	4.12	03-04-08	2,500,000	2,438,370	2,480,725	33,516	4.16	0.65	AAA	AAA
2254C1AA3	2254c1aa3	Credit Suis Fir Bos - NC	6.50	05-01-08	3,600,000	3,266,424	3,624,156	39,000	6.46	0.80	A+	AA2
45974VZW1	45974vzw1	International Lease Fin Mtn Be	4.62	06-02-08	7,500,000	7,343,655	7,442,175	27,943	4.66	0.89	AA-	A1
742718BM0	742718bm0	Proctor and Gamble - NC	6.87	09-15-09	3,000,000	2,930,160	3,096,450	60,729	6.66	2.00	AA-	AA3
55259PAE6	55259pae6	M&I Marshall & Ilsley Bk Mtnbe	4.85	06-16-15	5,000,000	5,050,000	4,715,250	10,104	5.14	6.45	A	A1
345402WJ6	345402wj6	Ford Motor Credit - MTN	7.35	09-15-15	5,000,000	4,979,950	4,568,400	108,208	8.04	5.81	B	B1
06050XVZ3	06050xvz3	Bank Amer Corp Sub Intms Be	5.35	11-15-15	2,000,000	2,000,000	1,906,680	4,756	5.61	6.51	AA-	AA2
14911QN31	14911qn31	Caterpillar Finl Corp Pwrmtsbe	5.65	11-15-15	2,000,000	2,000,000	1,933,437	14,439	5.84	6.51	A	A2
52517PF63	52517pf63	Lehman Bros Hldgs Inc Mtn Be	5.50	04-04-16	2,500,000	2,440,175	2,427,250	33,229	5.66	6.75	A+	A1
					44,600,000	43,851,464	43,614,058	537,535	5.35	2.77		
REAL ESTATE MORTGAGES												
98-10025	98-10025	Granite Office Park	7.30	09-01-08	10,140,560	10,140,560	10,140,560	61,688	7.30	0.00		
99-10029	99-10029	Alhambra Medical Building	7.00	05-01-09	11,839,015	11,839,015	11,839,015	69,061	7.00	0.00		
S86317845	s86317845	2484 Natomas Park Dr.	7.50	07-01-12	2,205,369	2,205,369	2,205,369	13,784	7.50	0.00		

City of Sacramento
Asset Listing
Fixed Bond
SCERS
As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
S86803960	s86803960	2660 W. Covell Blvd/West Davis Assoc	7.25	08-01-12	3,407,381	3,407,381	3,407,381	20,586	7.25	0.00		
2003-0043	2003-0043	Walgreens Drugs/Adahi, Inc	6.50	05-01-24	3,193,864	3,193,864	3,193,864	17,300	6.50	0.00		
					30,786,189	30,786,189	30,786,189	182,419	7.11	0.00		
MORTGAGE BACKED SECURITIES												
362056FF5	362056ff5	GNMA POOL #27166	9.00	12-15-08	3,137,630	2,672	3,196	24	8.83	0.58		
362151A36	362151a36	GNMA POOL #150426	9.00	05-15-16	6,792,510	7,458	7,226	51	8.46	2.30		
362158ZJ9	362158zj9	GNMA POOL #157445	9.00	06-15-16	28,814,620	29,195	30,838	216	8.41	2.58		
36216GJN9	36216gjn9	GNMA POOL #164169	9.00	06-15-16	9,049,700	8,910	9,685	68	8.41	2.58		
36216KTX7	36216ktx7	GNMA POOL #167166	9.50	08-15-16	3,461,590	3,568	3,741	27	8.79	2.59		
362171CL2	362171cl2	GNMA POOL #208975	9.50	03-15-17	15,516,450	15,602	16,817	123	8.77	2.71		
362173YS9	362173ys9	GNMA POOL #211421	9.50	04-15-17	23,930,600	24,063	25,937	189	8.77	2.71		
36223WXZ2	36223wxz2	GNMA POOL #320296	8.00	03-15-22	77,783,950	76,374	82,275	519	7.56	3.15		
36224JLS9	36224jls9	GNMA POOL #329837	7.50	11-15-22	152,607,440	150,271	159,614	954	7.17	3.15		
36208F6B1	36208f6b1	GNMA POOL #450066	7.50	12-15-26	9,629,834	9,567	10,093	60	7.16	3.36		
36207RGY5	36207rgy5	GNMA POOL #439515	7.00	03-15-27	41,983,986	41,171	43,786	245	6.71	3.81		
36292GHZ1	36292ghz1	GNMA POOL #648348	5.50	10-15-35	4,420,394,250	4,405,199	4,295,032	20,260	5.66	5.53	AA	AA
36213CYP9	36213cyp9	GNMA POOL #550718	5.00	11-15-35	4,760,928,790	4,632,979	4,508,552	19,837	5.28	5.93	AAA	AAA
31371MXW2	31371mxw2	GNMA POOL #256393	6.00	09-01-36	4,468,901,850	4,454,238	4,423,587	22,345	6.06	4.94	AAA	AAA
					14,022,933,200	13,861,266	13,620,380	64,917	5.72	5.40		
OTHER GOVERNMENT AGENCY BONDS												
911759BR8	911759br8	Housing Urban Development	7.66	08-01-15	1,680,000	1,680,000	1,678,950	53,620	7.66	5.76		
					1,680,000	1,680,000	1,678,950	53,620	7.66	5.76		
VARIABLE RATE SECURITIES												
3128X3SC8	3128x3sc8	Freddie Mac	5.00	08-17-07	2,000,000	2,002,500	1,998,860	37,222	5.00	0.13	AAA	AAA
89233PTQ9	89233ptq9	Toyota Motor Credit Corp	3.48	10-27-08	15,000,000	15,000,000	14,550,000	5,721	3.59	1.26	AAA	AAA
					17,000,000	17,002,500	16,548,860	42,944	3.76	1.13		
TOTAL PORTFOLIO												
					154,654,122	161,352,897	159,767,666	1,350,826	5.44	2.31		

City of Sacramento
Asset Listing
Fixed Alternative Equity Income
SCERS
As of June 30, 2007

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	4.00			113,296	113,296		4.00	0.00		
MISCINTREC	miscintrec	Misc Interest Receivable	4.00			8,623	8,623		4.00	0.00		
NATCASH	natacash	Nations Cash Fund	4.85			0	0		4.85	0.00		
PAYAB	payab	Payables (Buy Trades)	0.00			-2,336,733	-2,336,733		0.00	0.00		
POOLA	poola	Pool A Cash	5.14			402,632	402,632		5.14	0.00		
RECEIV	receiv	Receivables (Sell Trades)	0.00			1,943,140	1,943,140		0.00	0.00		
					0.00	130,958	130,958	0	19.54	0.00		
COMMON STOCK												
88579Y101	immn	3m Company	35,000			2,975,222	3,037,650		2.21	0.00	A	
002824100	abt	Abbott Laboratories Com	25,000			1,432,844	1,338,750		2.05	0.00	A-	
02209S103	mo	Altria Group Inc	41,000			2,569,012	2,875,740		3.93	0.00	A+	
00206R102	t	At&t Inc	30,000			1,204,680	1,245,000		3.20	0.00	B+	
06505104	bac	Bank Of America Corp	60,000			3,092,922	2,933,400		4.58	0.00	A	
055622104	bp	Bp Amoco Plc - Spons Adr	34,000			2,219,866	2,452,760		3.35	0.00	A-	
166764100	cvx	Chevron Corporation	26,000			2,068,134	2,190,240		3.82	0.00	A+	
172967101	c	Citigroup Inc	32,000			1,766,147	1,641,280		2.09	0.00	B+	
20825C104	cop	Conocophillips Com	35,000			2,418,869	2,747,500		3.80	0.00	B	
260543103	dow	Dow Chem Co Com	65,500			2,851,584	2,896,410		1.53	0.00	A	
30231G102	xom	Exxon Mobil Corporation	25,000			2,020,810	2,097,000		15.94	0.00	B	
G3682E127	fro	Frontline Ltd.	50,000			2,097,757	2,292,500		2.93	0.00	A+	
369604103	ge	General Electric Co	100,000			3,463,426	3,828,000		2.69	0.00	A+	
478160104	jinj	Johnson & Johnson	30,000			1,880,067	1,848,600		5.87	0.00	B+	
494550106	kmp	Kinder Morgan Energy Partners Ltd	65,000			3,088,274	3,587,350		2.86	0.00	B+	
532457108	lly	Lilly Eli & Co	20,000			1,184,433	1,117,600		3.75	0.00	A-	
717081103	pfe	Pfizer Inc	150,000			3,851,487	3,835,500		2.29	0.00	A	
742718109	pg	Procter & Gamble Co	32,000			1,975,146	1,958,080		6.37	0.00	B	
84265V105	pcu	Southern Copper Corp Com	22,000			1,846,446	2,073,720		3.67	0.00	B	
868733106	surw	Surewest Communications	40,000			1,074,594	1,089,600		3.93	0.00	B	
92343V104	vz	Verizon Communications Inc	85,000			3,516,375	3,499,450		4.37	0.00	A-	A
929903102	wb	Wachovia Corp 2nd New	50,000			2,721,554	2,562,500		3.18	0.00	A	
949746101	wfc	Wells Fargo & Company	65,000			2,337,360	2,286,050		4.04	0.00		
			1,117,500			53,657,008	55,434,680	0	4.08	0.00		
TOTAL PORTFOLIO												
			1,117,500			53,787,967	55,565,638	0	4.08	0.00		

City of Sacramento
Asset Listing
Large Cap Growth
SCERS
As of June 30, 2007

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	4.00			50,128	50,128		4.00	0.00		
MISCINTREC	miscintrec	Misc Interest Receivable	4.00			3,865	3,865		4.00	0.00		
PAYAB	payab	Payables (Buy Trades)	0.00			-4,952,253	-4,952,253		0.00	0.00		
POOLA	PoolA	Pool A Cash	5.14			2,838,836	2,838,836		5.14	0.00		
RECEIV	receiv	Receivables (Sell Trades)	0.00			2,183,678	2,183,678		0.00	0.00		
					0.00	124,253	124,253	0	119.24	0.00		
COMMON STOCK												
037833100	aapl	Apple Inc.			10,000	1,125,193	1,220,400		0.00	0.00	B	
088606108	bhp	BHP Billiton Limited ADR			35,000	1,964,929	2,091,250		1.29	0.00		
060505104	bac	Bank Of America Corp			40,000	1,988,660	1,955,600		4.58	0.00	A	
067806109	b	Barnes Group Inc Com			40,000	1,226,156	1,267,200		1.77	0.00	B+	
084670108	brk/a	Berkshire Hathaway Inc-Cl A			12	1,306,300	1,313,700		0.00	0.00	B	
09253U108	bx	Blackstone Group L P Com Unit Ltd			70,000	2,433,401	2,048,900		0.00	0.00	B+	
097023105	ba	Boeing Co Com			14,000	1,352,722	1,346,240		1.46	0.00	B	
13321L108	cej	Cameco Corp Com			35,000	1,807,308	1,775,900		0.36	0.00	B	
149123101	cat	Caterpillar Inc Del Com			26,000	2,105,422	2,035,800		1.84	0.00	A-	
151020104	celg	Celgene Corporation			50,000	3,096,838	2,866,500		0.00	0.00	B-	
17275R102	cscs	Cisco Sys Inc Com			70,000	1,877,673	1,949,500		0.00	0.00	B+	
172967101	c	Citigroup Inc			40,000	2,102,324	2,051,600		3.82	0.00	A+	
189054109	clx	Clorox Co			20,000	1,315,843	1,242,000		2.58	0.00	A	
194162103	cl	Colgate Palmolive Co Com			20,000	1,341,250	1,297,000		2.22	0.00	A+	
20030N200	cmcsk	Comcast Corporation			70,000	1,833,350	1,957,200		0.00	0.00	B-	
254687106	dis	Disney (walf) Com			40,000	1,348,653	1,365,600		0.91	0.00	B+	
260543103	dow	Dow Chem Co Com			40,000	1,843,019	1,768,800		3.80	0.00	B	
260561105	dj	Dow Jones & Co.			25,000	1,505,560	1,436,250		1.74	0.00	B	
349631101	fo	Fortune Brands Inc			15,000	1,248,982	1,235,550		1.46	0.00	B	
35671D857	fx	Freepport-McMoran Cop & G Cl B			35,000	2,768,353	2,898,700		1.51	0.00	B	
368710406	dna	Genentech Inc.			50,000	3,942,274	3,783,000		0.00	0.00	A+	
369604103	ge	General Electric Co			105,000	3,860,559	4,019,400		2.93	0.00	A+	
373558103	gild	Gilead Sciences Inc			50,000	2,005,228	1,938,500		0.00	0.00	B-	
38259P508	goog	Google Inc Cl A			4,000	2,053,038	2,093,520		0.00	0.00	C	
444903108	hgsl	Human Genome Sciences			90,000	1,007,224	802,800		0.00	0.00		
464287796	iy	Ishares Tr Dj Us Energy			15,000	1,813,914	1,798,350		0.96	0.00		
464287721	iyw	Ishares Tr Dj Us Tech Sec			40,000	2,393,879	2,374,000		0.19	0.00		
478160104	jnj	Johnson & Johnson			40,000	2,481,677	2,464,800		2.69	0.00	A+	
594918104	mft	Microsoft Corp			70,000	2,099,971	2,062,900		1.36	0.00	B+	
61166W101	mon	Monsanto CO New Com			50,000	3,071,075	3,377,000		0.74	0.00		
631103108	ndaq	Nasdaq Stock Market Com			50,000	1,695,860	1,485,500		0.00	0.00	C	
64124W106	ntit	Neurobiological Technologies			400,000	1,051,365	708,000		0.00	0.00	B	
68389X105	orcl	Oracle Corp Com			75,000	1,486,912	1,478,250		2.29	0.00	A	
742718109	pg	Procter & Gamble Co			13,000	812,403	795,470		1.83	0.00		
85771P102	sio	Statoil Asa Sponsored Adr			75,000	2,137,194	2,325,750		2.29	0.00		
87612E106	tgt	Target Corp			20,000	1,284,550	1,272,000		0.88	0.00	A+	

City of Sacramento

Asset Listing

Large Cap Growth

SCERS

As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
887317105	twx	Time Warner Inc New			90,000	1,858,761	1,893,600		1.05	0.00	B	
913017109	utx	United Technologies			24,000	1,729,971	1,702,320		1.80	0.00	A+	
903236107	urs	Urs Corp New Com			35,000	1,731,538	1,699,250		0.00	0.00	B	
					1,991,012	74,109,331	73,198,100	0	1.21	0.00		
TOTAL PORTFOLIO						74,233,583	73,322,353	0	1.41	0.00		

City of Sacramento
Asset Listing
S&P / Barra Value
SCERS
As of June 30, 2007

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	4.00			9,500	9,500		4.00	0.00		
	miscintrec	Misc Interest Receivable	4.00			3,394	3,394		4.00	0.00		
	payab	Payables (Buy Trades)	0.00			-3,617,853	-3,617,853		0.00	0.00		
	PoolA	Pool A Cash	5.14			5,576,179	5,576,179		5.14	0.00		
					0.00	1,971,220	1,971,220	0	14.57	0.00		
COMMON STOCK												
009158106	apd	Air Prods & Chems Inc Com			25,000	2,051,194	2,009,250		1.44	0.00	B+	
013716105	al	Alcan Aluminum			20,000	1,713,107	1,626,000		0.74	0.00	B	
013817101	aa	Alcoa			35,000	1,485,722	1,418,550		1.48	0.00	B+	
060505104	bac	Bank Of America Corp			20,000	1,027,498	977,800		4.58	0.00	A	
172967101	c	Citigroup Inc			20,000	1,099,048	1,025,800		3.82	0.00	A+	
345370860	f	Ford Mtr Co			57,000	501,030	536,940		4.25	0.00	C	
35671D857	fcx	Freepor-McMoran Cop & G Cl B			15,000	1,260,675	1,242,300		1.51	0.00	B	
406216101	hal	Halliburton Co			25,000	869,107	862,500		1.45	0.00	B	
458140100	intc	Intel Corp			50,000	1,169,234	1,188,000		1.35	0.00	B+	
464287408	ive	Ishares Tr S&p500/Bar Val			335,000	26,373,506	27,346,050		2.01	0.00		
61166W101	mon	Monsanto C0 New Com			16,000	987,069	1,080,640		0.74	0.00	B	
806857108	slb	Schlumberger Ltd			10,000	864,348	849,400		0.59	0.00	B	
883556102	tmo	Thermo Eiectron Corp Com			30,000	1,603,562	1,551,600		0.00	0.00	B-	
G90078109	rig	Transocean Sedco Forex Inc			7,500	795,431	794,850		0.00	0.00	B-	
929903102	wb	Wachovia Corp 2nd New			18,000	1,001,867	922,500		4.37	0.00	A-	A
949746101	wfc	Wells Fargo & Company			28,000	1,005,924	984,760		3.18	0.00	A	
					711,500	43,808,323	44,416,940	0	1.91	0.00		
TOTAL PORTFOLIO						711,500	46,388,160	0	2.45	0.00		

City of Sacramento
Asset Listing
Canada
SCERS
As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
					0	0	0	0	0.00	0.00		

TOTAL PORTFOLIO

City of Sacramento
Asset Listing

China

SCERS

As of June 30, 2007

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	4.00			1,619	1,619		4.00	0.00		
	POOLA	Pool A Cash	5.14			3,797,070	3,797,070		5.14	0.00		
					0.00	3,798,688	3,798,688	0	5.14	0.00		
	COMMON STOCK											
464287184	fxi	Ishares Tr Fise Xnhua Idx			35,000	4,363,986	4,509,750		1.01	0.00		
					35,000	4,363,986	4,509,750	0	1.01	0.00		
	TOTAL PORTFOLIO				35,000	8,162,674	8,308,438	0	2.90	0.00		

City of Sacramento
Asset Listing
EAFE
SCERS
As of June 30, 2007

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	miscintrec	Misc Interest Receivable	4.00			171	171		4.00	0.00		
POOLA	PoolA	Pool A Cash	5.14		0.00	1,392,624	1,392,624		5.14	0.00		
						1,392,795	1,392,795	0	5.14	0.00		
COMMON STOCK												
464287465	efa	Ishares Tr Msci Eafe Idx			96,000	7,532,490	7,753,920		1.90	0.00		
767204100	rtp	Rio Tinto PLC Sponsored ADR			7,000	2,147,970	2,142,840		1.36	0.00		
					103,000	9,680,460	9,896,760	0	1.78	0.00		
TOTAL PORTFOLIO						11,073,255	11,289,555	0	2.20	0.00		

City of Sacramento
Asset Listing
Japan
SCERS
As of June 30, 2007

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	miscintrec	Misc Interest Receivable	4.00			108	108		4.00	0.00		
POOLA	PoolA	Pool A Cash	5.14			179,906	179,906		5.14	0.00		
					0.00	180,014	180,014	0	5.14	0.00		
COMMON STOCK												
464286848	ewj	Ishares Inc Msci Japan			180,000	2,636,200	2,611,800		0.69	0.00		
					180,000	2,636,200	2,611,800	0	0.69	0.00		
					180,000	2,816,214	2,791,814	0	0.97	0.00		
TOTAL PORTFOLIO												

City of Sacramento
Asset Listing
Latin America
SCERS
As of June 30, 2007

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	miscintrec	Misc Interest Receivable	4.00			788	788		4.00	0.00		
POOLA	PoolA	Pool A Cash	5.14		0.00	411	411		5.14	0.00		
						1,199	1,199	0	4.39	0.00		
COMMON STOCK												
464287390	ilf	Ishares Tr S&p Ltn Am 40			14,000	2,943,786	2,984,800		0.79	0.00		
					14,000	2,943,786	2,984,800	0	0.79	0.00		
					14,000	2,944,986	2,985,999	0	0.79	0.00		
TOTAL PORTFOLIO												

City of Sacramento
Asset Listing

India
SCERS

As of June 30, 2007

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	miscintrec	Misc Interest Receivable	4.00			1,332	1,332		4.00	0.00		
NATCASH	natecash	Nations Cash Fund	4.85			3	3		4.85	0.00		
POOLA	PoolA	Pool A Cash	5.14			5,238	5,238		5.14	0.00		
					0.00	6,574	6,574	0	4.91	0.00		
	COMMON STOCK											
454089103	ifn	India Fd Inc Com			67,000	2,806,229	2,924,550		7.93	0.00		
					67,000	2,806,229	2,924,550	0	7.93	0.00		
	TOTAL PORTFOLIO				67,000	2,812,802	2,931,124	0	7.92	0.00		

City of Sacramento
Asset Listing
George H. Clark (Fixed)
Scholarship Fund
As of June 30, 2007

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	4.00		856	856	856		4.00	0.00		
MISCINTREC	miscintrec	Misc Interest Receivable	4.00		32	32	32		4.00	0.00		
POOLA	POOLA	Pool A Cash	5.14		3,253	3,253	3,253	0	5.14	0.00		
					0.00	4,141	4,141	0	4.90	0.00		
COMMON STOCK												
88579Y101	mnm	3m Company			300	23,067	26,037		2.21	0.00	A	
02209S103	mo	Altria Group Inc			300	15,143	21,042		3.93	0.00	A+	
00206R102	t	At&t Inc			500	19,759	20,750		3.20	0.00	B+	
06050S104	bac	Bank Of America Corp			800	40,896	39,112		4.58	0.00	A	
172967101	c	Citigroup Inc			750	41,189	38,467		3.82	0.00	A+	
260543103	dow	Dow Chem Co Com			350	15,795	15,477		3.80	0.00	B	
G3682E127	fro	Frontline Ltd.			500	19,795	22,925		15.94	0.00	B	
369604103	ge	General Electric Co			400	14,972	15,312		2.93	0.00	B	
464287168	dvy	Ishares Tr Dj Sel Div Inx			300	20,220	21,561		3.24	0.00	A+	
494550106	kmp	Kindler Morgan Energy Partners Ltd			350	16,513	19,316		5.87	0.00		
61166W101	mon	Monsanto CO New Com			450	28,216	30,393		0.74	0.00	B	
69331C108	pcg	Pg & E Corp			350	14,252	15,855		3.18	0.00	B	
723484101	pnw	Pinnacle West Cap Corp			500	23,578	19,925		5.27	0.00	A-	
84265V105	pcu	Southern Copper Corp Com			250	22,123	23,565		6.37	0.00	B	
92343v104	vz	Verizon Communications Inc			700	26,228	28,819		3.93	0.00	B	
929903102	wb	Wachovia Corp 2nd New			450	25,532	23,062		4.37	0.00	A-	A
949746101	wfc	Wells Fargo & Company			550	19,882	19,343		3.18	0.00	A	
					7,800	387,161	400,963	0	4.46	0.00		
MORTGAGE BACKED SECURITIES												
36202DBX8	36202dbx8	GNMA2 POOL #2754	6.50	05-20-29	1,940.505	1,941	1,984	11	6.36	4.39		
					1,940.505	1,941	1,984	11	6.36	4.39		
					9,740.505	393,243	407,088	11	4.48	0.02		
TOTAL PORTFOLIO												

City of Sacramento
Asset Listing
George H. Clark (Equity)
Scholarship Fund
As of June 30, 2007

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	4.00		210	210	210		4.00	0.00		
MISCINTREC	miscintrec	Misc Interest Receivable	4.00		13	13	13		4.00	0.00		
POOLA	POOLA	Pool A Cash	5.14		8,225	8,225	8,225	0	5.14	0.00		
					0.00	8,448	8,448	0	5.11	0.00		
COMMON STOCK												
084670207	brk/b	Berkshire Hathaway Inc-CI B			8	25,320	28,840		0.00	0.00	B	
369604103	gc	General Electric Co			750	29,662	28,710		2.93	0.00	A+	
464287796	iy	Ishares Tr Dj Us Energy			200	19,332	23,978		0.96	0.00		
464287762	iyh	Ishares Tr Dj Us Healthier			400	26,656	27,828		1.75	0.00		
464287721	iyw	Ishares Tr Dj Us Tech Sec			400	22,580	23,740		0.19	0.00		
464287598	iwd	Ishares Tr Russell 1000 Val			275	20,182	23,853		2.12	0.00		
464287408	ive	Ishares Tr S&p500/Bar Val			300	19,809	24,489		2.01	0.00		
					2,333	163,542	181,438	0	1.43	0.00		
MUTUAL FUNDS, EQUITY												
00141T171	gthix	AIM Global Health Care Fund			1,888.586	53,124	56,979		0.00	0.00		
025076100	twiex	American Century Equity/Inc			4,946.123	36,101	43,971		2.23	0.00		
025086109	twiex	American Century Int'l Growth			2,157.030	19,655	30,047		0.66	0.00		
36464v104	gabgx	Gamco Growth Fund			1,358.950	36,755	45,131		0.00	0.00		
904199403	umbwx	Umb Scout Worldwide Fd Com			1,000.000	29,540	36,340		1.26	0.00		
					11,350.689	175,174	212,468	0	0.77	0.00		
TOTAL PORTFOLIO						347,164	402,355	0	1.16	0.00		

City of Sacramento
Asset Listing
United Way (Fixed)
As of June 30, 2007

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	4.00			3,050	3,050		4.00	0.00		
MISCINTREC	miscintrec	Misc Interest Receivable	4.00			150	150		4.00	0.00		
NATCASH	natcash	Nations Cash Fund	4.85			2,494	2,494		4.85	0.00		
					0.00	5,694	5,694	0	4.37	0.00		
FEDERAL HOME LOAN MORTGAGE CORP. (FHLMC)												
3128X4W72	3128x4w72	Freddie Mac	5.50	03-28-16	50,000	49,805	49,241	710	5.58	6.75	AAA	AAA
					50,000	49,805	49,241	710	5.58	6.75		
COMMON STOCK												
88579Y101	mmm	3m Company			450	37,083	39,055		2.21	0.00	A	
02209S103	mo	Altria Group Inc			775	48,496	54,358		3.93	0.00	A+	
023608102	acc	Ameren Corp Com			1,000	50,043	49,010		5.18	0.00	A-	
060505104	bac	Bank Of America Corp			1,000	51,660	48,890		4.58	0.00	A	
172967101	c	Citigroup Inc			960	52,576	49,238		3.82	0.00	A+	
17453B101	czn	Citizens Communctns Co			2,250	31,198	34,357		0.00	0.00	B-	
25746U109	d	Dominion Res Va New Com			300	23,079	25,893		3.20	0.00	B+	
260543103	dow	Dow Chem Co Com			1,300	60,581	57,486		3.80	0.00	B	
26441C105	duk	Duke Energy Corp			1,125	17,572	20,587		4.81	0.00	B	
281020107	eix	Edison Intl Com			750	31,933	42,090		2.07	0.00	B	
G3682E127	fro	Frontline Ltd.			300	13,854	13,755		15.94	0.00	B	
369604103	ge	General Electric Co			1,925	68,004	73,689		2.93	0.00	A+	
464287168	dvy	Ishares Tr Dj Sel Div Inx			650	42,811	46,715		3.24	0.00		
494550106	kmp	Kinder Morgan Energy Partners Ltd			800	39,017	44,152		5.87	0.00		
589331107	mrk	Merck & Co Inc			1,000	44,340	49,800		3.05	0.00	A-	
717081103	pfe	Pfizer Inc			1,600	40,032	40,912		3.75	0.00	A-	
69331C108	peg	Pg & E Corp			750	30,642	33,975		3.18	0.00	B	
723484101	pnw	Pinnacle West Cap Corp			450	20,093	17,932		5.27	0.00	A-	
69351T106	ppl	Ppl Corp Com			900	27,136	42,111		2.61	0.00	B+	
84265V105	peu	Southern Copper Corp Com			500	41,090	47,130		6.37	0.00	B	
847560109	se	Spectra Energy Corp W1			1,300	32,144	33,748		0.00	0.00		
92343v104	vz	Verizon Communications Inc			1,700	65,996	69,989		3.93	0.00	B	
929903102	wb	Wachovia Corp 2nd New			800	45,392	41,000		4.37	0.00	A-	A
949746101	wfc	Wells Fargo & Company			1,300	46,982	45,721		3.18	0.00	A	
					23,885	961,755	1,021,596	0	3.74	0.00		
TOTAL PORTFOLIO						1,017,254	1,076,532	710	3.82	0.31		

City of Sacramento
Asset Listing
United Way (Equity)
As of June 30, 2007

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	4.00			1,712	1,712		4.00	0.00		
	MISCINTREC	Misc Interest Receivable	4.00			249	249		4.00	0.00		
	NATCASH	Nations Cash Fund	4.85			946	946		4.85	0.00		
					0.00	2,907	2,907	0	4.28	0.00		
	COMMON STOCK											
88579Y101	mmnn	3m Company			600	46,674	52,074		2.21	0.00	A	
03485P102	aaak	Anglo Amern Plc Adr			500	14,104	14,670		1.70	0.00		
037833100	aapl	Apple Inc.			350	42,904	42,714		0.00	0.00	B	
088606108	bbp	BHP Billiton Limited ADR			800	44,080	47,800		1.29	0.00		
060505104	bac	Bank Of America Corp			1,000	50,945	48,890		4.58	0.00	A	
067806109	b	Barnes Group Inc Com			1,000	31,820	31,680		1.77	0.00	B+	
084670207	brk/b	Berkshire Hathway Inc-CI B			20	71,920	72,100		0.00	0.00	B+	
097023105	ba	Boeing Co Com			600	53,958	57,696		1.46	0.00	B+	
13321L108	cej	Cameco Corp Com			600	30,702	30,444		0.36	0.00	B	
149123101	cat	Caterpillar Inc Del Com			750	49,018	58,725		1.84	0.00	A-	
151020104	celg	Celgene Corporation			700	37,425	40,131		0.00	0.00	B-	
166764100	cvx	Chevron Corporation			525	35,774	44,226		2.75	0.00	A-	
17273R102	cscs	Cisco Sys Inc Com			2,000	48,255	55,700		0.00	0.00	B+	
17285T106	cdl	Citadel Broadcasting Com			2,000	12,321	12,900		11.16	0.00		
172967101	c	Citigroup Inc			750	40,350	38,467		3.82	0.00	A+	
194162103	cl	Colgate Palmolive Co Com			750	49,260	48,637		2.22	0.00	A+	
20030N200	cmsk	Comcast Corporation			1,200	31,776	33,552		0.00	0.00	B-	
205887102	cag	Conagra Inc Com			1,875	44,565	50,362		2.68	0.00	A-	
20825C104	cop	Conocophillips Com			525	34,562	41,212		2.09	0.00	B+	
254687106	dis	Disney (walt) Com			1,500	46,063	51,210		0.91	0.00	B+	
260543103	dow	Dow Chem Co Com			1,500	68,718	66,330		3.80	0.00	B	
349631101	fo	Fortune Brands Inc			500	41,575	41,185		1.46	0.00	B	
35671D857	fx	Freepor-McMoran Cop & G Cl B			950	66,999	78,679		1.51	0.00	B	
368710406	dna	Genentech Inc.			700	56,241	52,962		0.00	0.00		
369604103	ge	General Electric Co			1,950	67,935	74,646		2.93	0.00	A+	
375558103	gild	Gilead Sciences Inc			1,400	46,987	54,278		0.00	0.00	B-	
458140100	intc	Intel Corp			1,500	33,052	35,640		1.35	0.00	B+	
464286848	evj	Ishares Inc Msci Japan			1,500	22,185	21,765		0.69	0.00		
464287796	iye	Ishares Tr Dj Us Energy			400	43,640	47,956		0.96	0.00		
464287762	iyh	Ishares Tr Dj Us Healthcr			575	40,288	40,003		1.75	0.00		
464287721	iyw	Ishares Tr Dj Us Tech Sec			1,500	85,971	89,025		0.19	0.00		
464287465	efa	Ishares Tr Msci Eafe Idx			600	47,682	48,462		1.90	0.00		
464287200	ivv	Ishares Tr S&P 500 Index			225	31,756	33,865		1.77	0.00		
464287408	ive	Ishares Tr S&P500/Bar Val			800	61,804	65,304		2.01	0.00	A+	
478160104	jinj	Johnson & Johnson			1,400	86,572	86,268		2.69	0.00		
580135101	mcd	McDonald's Corp			750	38,410	38,070		1.97	0.00	A	
594918104	msft	Microsoft Corp			1,400	42,539	41,258		1.36	0.00	B+	
61166W101	mon	Monisanto C0 New Com			500	17,909	33,770		0.74	0.00		
71654V408	pbr	Petroleo Brasileiro SA Sponsored ADR			200	21,376	24,254		0.61	0.00		
755111507	rtm	Raytheon Company			700	36,939	37,723		1.89	0.00	B	

City of Sacramento
Asset Listing
United Way (Equity)
As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
767204100	rtp	Rio Tinto PLC Sponsored ADR			100	30,291	30,612		1.36	0.00		
87612E106	tgt	Target Corp			600	37,320	38,160		0.88	0.00	A+	
887317105	twx	Time Warner Inc New			2,000	41,320	42,080		1.05	0.00	B	
913017109	utx	United Technologies			700	44,363	49,651		1.80	0.00	A+	
92343v104	vz	Verizon Communications Inc			950	36,360	39,111		3.93	0.00	B	
929903102	wb	Wachovia Corp 2nd New			1,000	55,136	51,250		4.37	0.00	A-	A
949746101	wfc	Wells Fargo & Company			1,200	43,092	42,204		3.18	0.00	A	
					43,645	2,062,937	2,177,703	0	1.74	0.00		
					43,645	2,065,844	2,180,610	0	1.75	0.00		

TOTAL PORTFOLIO

City of Sacramento
Asset Listing
CADA
CADA Banking
As of June 30, 2007

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	Pool A Cash	5.14		0.00	10,224,859	10,224,859	0	5.14	0.00		
	TOTAL PORTFOLIO				0.00	10,224,859	10,224,859	0	5.14	0.00		

City of Sacramento
Asset Listing
CADA A - Tax Exempt
As of June 30, 2007

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	Pool A Cash	5.14		0.00	1,317,840	1,317,840	0	5.14	0.00		
	TOTAL PORTFOLIO				0.00	1,317,840	1,317,840	0	5.14	0.00		

City of Sacramento
Asset Listing
CADA B - Taxable
As of June 30, 2007

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	Pool A Cash	5.14		0.00	3,867,432	3,867,432	0	5.14	0.00		
	TOTAL PORTFOLIO				0.00	3,867,432	3,867,432	0	5.14	0.00		

Asset Listing

American River Flood Control District

As of June 30, 2007

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	Pool A Cash	5.14		0.00	1,575,290	1,575,290	0	5.14	0.00		
	TOTAL PORTFOLIO				0.00	1,575,290	1,575,290	0	5.14	0.00		

City of Sacramento
Asset Listing
The Natomas Basin Conservancy
TNBC
As of June 30, 2007

Cusip	Security Symbol	Security Name / Issuer	Int Rate	Maturity Date	Quantity	Unadjusted Cost	Market Value	Accrued Interest	Yield	Dur	S & P	Moody
	POOLA	Pool A Cash	5.14		0.00	4,669,470	4,669,470	0	5.14	0.00		
					0.00	4,669,470	4,669,470	0	5.14	0.00		
						4,669,470	4,669,470	0	5.14	0.00		
TOTAL PORTFOLIO												

City of Sacramento
Asset Listing
Sacramento Public Library Authority
SPLA

As of June 30, 2007

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	Pool A Cash	5.14		0.00	19,466,466	19,466,466	0	5.14	0.00		
						19,466,466	19,466,466	0	5.14	0.00		
	TOTAL PORTFOLIO					19,466,466	19,466,466	0	5.14	0.00		

City of Sacramento
Summary of Transactions
June-07

Exhibit M

Local Agency Funds:

	Pool A	Ethel Hart F	Ethel Hart E	Public Trust F	Public Trust E	G. Clark Trust F	G. Clark Trust E	Total
Purchases	\$ 251,960,725	\$ 59,518	\$ 239,320	\$ 331,788	\$ 350,200	\$ 34,346	\$ 29,662	\$ 253,005,559
Sales	29,698,828	49,444	226,155	317,405	315,074	30,857	34,528	30,672,291
Maturities	200,167,995	-	-	-	-	36	-	200,168,031
Calls	-	-	-	-	-	-	-	-
Contributions	136,153,341	-	437	-	559	-	-	136,154,337
Withdrawals	130,468,090	-	437	6,767	6,258	1,966	671	130,484,189
Total	\$ 748,448,979	\$ 108,962	\$ 466,349	\$ 655,960	\$ 672,091	\$ 67,205	\$ 64,861	\$ 750,484,407

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	Pool D	Pool J	Pool L	Pool M	Pool N	Total
Purchases	\$ 34,160,388	\$ -	\$ -	\$ -	\$ -	\$ 34,160,388
Sales	-	-	-	-	-	-
Maturities	32,047,899	-	-	-	-	32,047,899
Calls	2,005,460	-	-	-	-	2,005,460
Contributions	5,128,878	-	-	-	-	5,128,878
Withdrawals	7,301,648	21,010	107,867	9,061	24,955	7,464,541
Total	\$ 80,644,273	\$ 21,010	\$ 107,867	\$ 9,061	\$ 24,955	\$ 80,807,166

	Pool Q	Pool R	Pool S	Pool T	Pool U	Pool V	Total
Purchases	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-	-	-	-
Maturities	-	-	-	-	-	-	-
Calls	-	-	-	-	-	-	-
Contributions	-	-	-	-	-	649,000	649,000
Withdrawals	161,844	243,272	20,440	10,079	44,726	33,868	514,229
Total	\$ 161,844	\$ 243,272	\$ 20,440	\$ 10,079	\$ 44,726	\$ 682,868	\$ 1,163,229

Total SHRA **\$ 81,970,395**

**City of Sacramento
Summary of Transactions
June-07**

Exhibit M

Sacramento City Employees' Retirement System (SCERS) Funds:

	<u>Fixed</u>	<u>Fixed Alt Eqty</u>	<u>Large Cap</u>	<u>S&P Barra Value</u>	<u>Total</u>
Purchases	\$ 978,600	\$ 9,927,082	\$ 74,105,518	\$ 14,109,298	\$ 99,120,498
Sales	-	9,899,368	72,125,771	15,378,054	97,403,193
Expenses	2,113	-	-	-	2,113
Maturities	4,254,364	-	-	-	4,254,364
Calls	-	-	-	-	-
Contributions	-	-	8,851	-	8,851
Withdrawals	933,886	355,819	126,475	80,557	1,496,737
Total	\$ 6,168,963	\$ 20,182,269	\$ 146,366,615	\$ 29,567,909	\$ 202,285,756

	<u>International Portfolios</u>						<u>Total</u>
	<u>Canada</u>	<u>China</u>	<u>EAFE</u>	<u>Japan</u>	<u>Latin Am</u>	<u>India</u>	
Purchases	\$ -	\$ 5,390,037	\$ 6,052,306	\$ 1,609,200	\$ 2,938,883	\$ 2,812,650	\$ 18,803,076
Sales	-	1,584,482	9,546,686	1,027,000	2,613,452	2,578,197	17,349,817
Maturities	-	-	-	-	-	-	-
Calls	-	-	-	-	-	-	-
Contributions	-	4,810,000	-	42,000	210,000	1,000,000	6,062,000
Withdrawals	-	1,270,739	3,783,723	5,969	245,696	851,672	6,157,799
Total	\$ -	\$ 13,055,258	\$ 19,382,715	\$ 2,684,169	\$ 6,008,031	\$ 7,242,519	\$ 48,372,692

Total SCERS \$ 250,658,448

Capitol Area Development Authority (CADA) Funds:

	<u>CADA</u>	<u>CADA-A</u>	<u>CADA-B</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-
Maturities	-	-	-	-
Calls	-	-	-	-
Contributions	270,600	-	-	270,600
Withdrawals	227,000	-	-	227,000
Total	\$ 497,600	\$ -	\$ -	\$ 497,600

All Others Funds:

	<u>United Way F</u>	<u>United Way E</u>	<u>Am. River</u>	<u>TNBC</u>	<u>SPLA</u>	<u>Total</u>
Purchases	\$ 48,650	\$ 740,027	\$ -	\$ -	\$ -	\$ 788,677
Sales	31,106	705,488	-	-	-	736,594
Expenses	-	-	-	-	-	-
Maturities	-	-	-	-	-	-
Calls	-	-	-	-	-	-
Contributions	-	615	-	-	-	615
Withdrawals	-	615	-	-	2,250,000	2,250,615
Total	\$ 79,756	\$ 1,446,745	\$ -	\$ -	\$ 2,250,000	\$ 3,776,501

GRAND TOTAL \$ 1,087,387,351

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/1/2007	AIG Funding Inc 5.250% Due 06-04-07	5,885,000	\$ 5,882,425
6/4/2007	AIG Funding Inc 5.240% Due 06-06-07	2,360,000	2,359,313
6/7/2007	AIG Funding Inc 5.220% Due 06-08-07	1,980,000	1,979,713
6/8/2007	AIG Funding Inc 5.220% Due 06-11-07	3,380,000	3,378,530
6/13/2007	AIG Funding Inc 5.220% Due 06-14-07	3,260,000	3,259,527
6/15/2007	AIG Funding Inc 5.250% Due 06-18-07	7,760,000	7,756,605
6/18/2007	AIG Funding Inc 5.220% Due 06-20-07	28,200,000	28,191,822
6/21/2007	AIG Funding Inc 5.220% Due 06-22-07	3,800,000	3,799,449
6/28/2007	Abbott Labs 5.280% Due 07-16-07	6,300,000	6,283,368
6/5/2007	American General Finance Corp 5.220% Due 06-06-07	1,585,000	1,584,770
6/11/2007	American General Finance Corp 5.220% Due 06-13-07	11,200,000	11,196,752
6/8/2007	American General Finance Corp 5.255% Due 06-21-07	15,000,000	14,971,535
6/27/2007	American General Finance Corp 5.280% Due 07-16-07	30,000,000	29,920,800
6/11/2007	BNP Paribas 5.350% Due 12-13-07	10,000,000	10,000,495
6/14/2007	Bank of America CD 5.260% Due 12-11-07	12,500,000	12,500,000
6/12/2007	Fannie Mae 5.115% Due 12-05-07	10,000,000	9,749,933
6/8/2007	Federal Farm Credit Bank 4.750% Due 05-07-10	5,000,000	4,924,950
6/8/2007	Federal Home Loan Bank 5.125% Due 09-29-10	5,000,000	4,969,650
6/13/2007	Federal Home Loan Bank 5.000% Due 10-16-09	6,000,000	5,941,800
6/11/2007	Freddie Mac 5.100% Due 12-10-07	12,000,000	11,690,600
6/12/2007	Freddie Mac 5.100% Due 12-10-07	6,900,000	6,723,246
6/8/2007	Freddie Mac 6.000% Due 06-21-12	15,000,000	15,000,000

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
6/14/2007	Freddie Mac 5.500% Due 08-20-12	10,000,000	9,989,800
6/22/2007	HBOS Treasury Service 5.300% Due 07-03-07	5,200,000	5,191,579
6/8/2007	U.S. Treasury Note 4.500% Due 05-15-10	5,000,000	4,928,906
6/8/2007	U.S. Treasury Note 4.875% Due 05-31-09	5,000,000	4,987,891
6/8/2007	U.S. Treasury Note 4.750% Due 05-31-12	15,000,000	14,797,266
6/11/2007	US Bank CD 5.270% Due 09-10-07	10,000,000	10,000,000
TOTAL PURCHASES		253,310,000	\$ 251,960,725

SALES

6/27/2007	U.S. Treasury Note 4.375% Due 01-31-08	15,000,000	\$ 14,901,562
6/27/2007	U.S. Treasury Note 4.750% Due 05-31-12	15,000,000	14,797,266

TOTAL SALES

30,000,000	\$ 29,698,828
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MATURITIES

6/1/2007	AIG Funding Inc 5.250% Due 06-01-07	3,845,000	\$ 3,844,002
6/4/2007	AIG Funding Inc 5.250% Due 06-04-07	5,885,000	5,882,425
6/6/2007	AIG Funding Inc 5.240% Due 06-06-07	2,360,000	2,359,313
6/8/2007	AIG Funding Inc 5.220% Due 06-08-07	1,980,000	1,979,713
6/11/2007	AIG Funding Inc 5.220% Due 06-11-07	3,380,000	3,378,530
6/14/2007	AIG Funding Inc 5.220% Due 06-14-07	3,260,000	3,259,527
6/18/2007	AIG Funding Inc 5.250% Due 06-18-07	7,760,000	7,756,605
6/20/2007	AIG Funding Inc 5.220% Due 06-20-07	28,200,000	28,191,822
6/22/2007	AIG Funding Inc 5.220% Due 06-22-07	3,800,000	3,799,449
6/6/2007	American General Finance Corp 5.220% Due 06-06-07	1,585,000	1,584,770

**City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 06-01-07 To 06-30-07**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
6/13/2007	American General Finance Corp 5.220% Due 06-13-07	11,200,000	11,196,752
6/21/2007	American General Finance Corp 5.255% Due 06-21-07	15,000,000	14,971,535
6/15/2007	Catapult PMX Fund 5.270% Due 06-15-07	20,000,000	19,912,167
6/25/2007	Fannie Mae 5.120% Due 06-25-07	5,400,000	5,335,488
6/8/2007	Federal Home Loan Bank 3.875% Due 06-08-07	52,500,000	52,518,738
6/18/2007	Freddie Mac 5.135% Due 06-18-07	20,000,000	19,740,397
6/5/2007	General Electric Capital Corp 5.160% Due 06-05-07	3,900,000	3,751,306
6/5/2007	Toyota Motor Credit Corp 5.140% Due 06-05-07	6,000,000	5,778,980
6/29/2007	Toyota Motor Credit Corp 5.190% Due 06-29-07	5,000,000	4,926,475
TOTAL MATURITIES		201,055,000	\$ 200,167,995

CONTRIBUTIONS

6/1/2007	B Of A Cash	\$ 1,873,450
6/4/2007	B Of A Cash	25,716
6/4/2007	B Of A Cash	938,073
6/5/2007	B Of A Cash	1,297,772
6/6/2007	B Of A Cash	5,059
6/7/2007	B Of A Cash	1,119,712
6/8/2007	B Of A Cash	1,239,498
6/11/2007	B Of A Cash	2,031,267
6/12/2007	B Of A Cash	1,818,499
6/13/2007	B Of A Cash	890,857
6/14/2007	B Of A Cash	2,583,991
6/14/2007	B Of A Cash	12,500,000
6/15/2007	B Of A Cash	231,319
6/15/2007	B Of A Cash	2,063,353
6/18/2007	B Of A Cash	2,779,918
6/19/2007	B Of A Cash	270,600
6/19/2007	B Of A Cash	1,798,691
6/20/2007	B Of A Cash	3,363,774
6/21/2007	B Of A Cash	2,838,550
6/22/2007	B Of A Cash	6,051,736
6/25/2007	B Of A Cash	3,913,204
6/26/2007	B Of A Cash	6,811,653
6/27/2007	B Of A Cash	2,100,849

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
6/28/2007	B Of A Cash		7,075,090
6/29/2007	B Of A Cash		7,623
6/1/2007	Fidelity Fund		1,851
6/1/2007	Fidelity Fund		1,397
6/1/2007	Fidelity Fund		1,065
6/1/2007	Fidelity Fund		315
6/1/2007	Fidelity Fund		265
6/1/2007	Fidelity Fund		4,217,892
6/1/2007	Fidelity Fund		42,748
6/1/2007	Fidelity Fund		70,675
6/4/2007	Fidelity Fund		173,437
6/5/2007	Fidelity Fund		393
6/5/2007	Fidelity Fund		3,022
6/5/2007	Fidelity Fund		435
6/5/2007	Fidelity Fund		2,452
6/5/2007	Fidelity Fund		1,577
6/5/2007	Fidelity Fund		43,991
6/6/2007	Fidelity Fund		64,430
6/6/2007	Fidelity Fund		34,390
6/7/2007	Fidelity Fund		86
6/7/2007	Fidelity Fund		1,590,373
6/8/2007	Fidelity Fund		895
6/8/2007	Fidelity Fund		10,625
6/11/2007	Fidelity Fund		452
6/11/2007	Fidelity Fund		647
6/11/2007	Fidelity Fund		132
6/11/2007	Fidelity Fund		6,291,092
6/11/2007	Fidelity Fund		1,801,994
6/11/2007	Fidelity Fund		8,756,302
6/11/2007	Fidelity Fund		1,020,584
6/11/2007	Fidelity Fund		8,858,717
6/11/2007	Fidelity Fund		1,458,953
6/11/2007	Fidelity Fund		2,619,603
6/12/2007	Fidelity Fund		473
6/12/2007	Fidelity Fund		1,543
6/12/2007	Fidelity Fund		259
6/12/2007	Fidelity Fund		841
6/12/2007	Fidelity Fund		144
6/12/2007	Fidelity Fund		13,754,305
6/12/2007	Fidelity Fund		4,532,836
6/12/2007	Fidelity Fund		19,939
6/12/2007	Fidelity Fund		204,031
6/13/2007	Fidelity Fund		84
6/13/2007	Fidelity Fund		7,431,037
6/13/2007	Fidelity Fund		2,033,074
6/14/2007	Fidelity Fund		70

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 06-01-07 To 06-30-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
6/14/2007	Fidelity Fund		175
6/14/2007	Fidelity Fund		14
6/14/2007	Fidelity Fund		177
6/14/2007	Fidelity Fund		5
6/14/2007	Fidelity Fund		10
6/14/2007	Fidelity Fund		3,508
6/14/2007	Fidelity Fund		6,403
6/14/2007	Fidelity Fund		3,245
6/14/2007	Fidelity Fund		188
6/14/2007	Fidelity Fund		1,107
6/14/2007	Fidelity Fund		375
6/14/2007	Fidelity Fund		590
6/14/2007	Fidelity Fund		1,721
6/15/2007	Fidelity Fund		14,622
6/15/2007	Fidelity Fund		374
6/15/2007	Fidelity Fund		252
6/15/2007	Fidelity Fund		274
6/15/2007	Fidelity Fund		51,630
6/15/2007	Fidelity Fund		10,080
6/15/2007	Fidelity Fund		3,867
6/15/2007	Fidelity Fund		3,927
6/18/2007	Fidelity Fund		73,552
6/18/2007	Fidelity Fund		112,067
6/18/2007	Fidelity Fund		120
6/18/2007	Fidelity Fund		121,250
6/20/2007	Fidelity Fund		142
6/20/2007	Fidelity Fund		47
6/21/2007	Fidelity Fund		50,000
6/21/2007	Fidelity Fund		1,750,494
6/22/2007	Fidelity Fund		1,685
6/22/2007	Fidelity Fund		560
6/22/2007	Fidelity Fund		280
6/22/2007	Fidelity Fund		280
6/22/2007	Fidelity Fund		1,198
6/22/2007	Fidelity Fund		86,100
6/22/2007	Fidelity Fund		11,200
6/25/2007	Fidelity Fund		2,112
6/25/2007	Fidelity Fund		639
6/25/2007	Fidelity Fund		10
6/25/2007	Fidelity Fund		6,178
6/25/2007	Fidelity Fund		71,916
6/26/2007	Fidelity Fund		356
6/27/2007	Fidelity Fund		43,506
6/27/2007	Fidelity Fund		679
6/28/2007	Fidelity Fund		2,387,455
6/28/2007	Fidelity Fund		71,333

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
6/29/2007	Fidelity Fund		4,945
6/29/2007	Fidelity Fund		3,812
6/29/2007	Fidelity Fund		839
6/29/2007	Fidelity Fund		4
6/29/2007	Fidelity Fund		527,481
6/29/2007	Fidelity Fund		40,875
TOTAL CONTRIBUTIONS			\$ 136,153,341
<u>WITHDRAWALS</u>			
6/1/2007	B Of A Cash		\$ 750,000
6/1/2007	B Of A Cash		2,434,014
6/4/2007	B Of A Cash		980,992
6/5/2007	B Of A Cash		12,633,431
6/6/2007	B Of A Cash		4,003,282
6/7/2007	B Of A Cash		433,996
6/8/2007	B Of A Cash		750,000
6/8/2007	B Of A Cash		797,423
6/11/2007	B Of A Cash		1,377,833
6/12/2007	B Of A Cash		3,279,276
6/13/2007	B Of A Cash		5,660,272
6/14/2007	B Of A Cash		909,568
6/15/2007	B Of A Cash		671,316
6/18/2007	B Of A Cash		1,743,157
6/19/2007	B Of A Cash		9,399,761
6/20/2007	B Of A Cash		1,699,411
6/21/2007	B Of A Cash		750,000
6/21/2007	B Of A Cash		2,251,704
6/22/2007	B Of A Cash		1,399,755
6/25/2007	B Of A Cash		85,000
6/25/2007	B Of A Cash		1,434,344
6/26/2007	B Of A Cash		6,208,394
6/27/2007	B Of A Cash		1,389,316
6/28/2007	B Of A Cash		142,000
6/28/2007	B Of A Cash		2,450,538
6/29/2007	B Of A Cash		4,996,987
6/1/2007	Fidelity Fund		951,777
6/4/2007	Fidelity Fund		2,723,743
6/5/2007	Fidelity Fund		67,653
6/6/2007	Fidelity Fund		1,026,051
6/6/2007	Fidelity Fund		976,771
6/6/2007	Fidelity Fund		999,343
6/8/2007	Fidelity Fund		964
6/8/2007	Fidelity Fund		793
6/8/2007	Fidelity Fund		36,090

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 06-01-07 To 06-30-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
6/12/2007	Fidelity Fund		164,697
6/14/2007	Fidelity Fund		3,034,605
6/15/2007	Fidelity Fund		765,013
6/15/2007	Fidelity Fund		2,338,158
6/18/2007	Fidelity Fund		2,738,506
6/19/2007	Fidelity Fund		41,320
6/19/2007	Fidelity Fund		30,990
6/20/2007	Fidelity Fund		18,567,191
6/20/2007	Fidelity Fund		7,223,562
6/20/2007	Fidelity Fund		513,450
6/20/2007	Fidelity Fund		1,838,005
6/20/2007	Fidelity Fund		3,053,547
6/20/2007	Fidelity Fund		1,544,718
6/20/2007	Fidelity Fund		626,608
6/21/2007	Fidelity Fund		1,485,722
6/21/2007	Fidelity Fund		1,885,834
6/21/2007	Fidelity Fund		456,358
6/22/2007	Fidelity Fund		2,455,813
6/25/2007	Fidelity Fund		21,010
6/25/2007	Fidelity Fund		107,867
6/25/2007	Fidelity Fund		39,364
6/25/2007	Fidelity Fund		86,270
6/25/2007	Fidelity Fund		61,804
6/25/2007	Fidelity Fund		1,276,851
6/25/2007	Fidelity Fund		1,179,920
6/25/2007	Fidelity Fund		1,095,750
6/25/2007	Fidelity Fund		640,146
6/25/2007	Fidelity Fund		484,221
6/25/2007	Fidelity Fund		1,186,699
6/27/2007	Fidelity Fund		84,524
6/28/2007	Fidelity Fund		24,610
TOTAL WITHDRAWALS			\$ 130,468,090
TOTAL TRANSACTIONS			484,365,000 \$ 748,448,979

SUMMARY

Purchases and Contributions	\$ 388,114,066
Sales, Maturities and Withdrawals	360,334,913
TOTAL TRANSACTIONS	\$ 748,448,979

City of Sacramento
TRANSACTION SUMMARY
 Ethel Hart (Fixed)
 Mutual Endowment Fund
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/20/2007	Ameren Corp Com	100	\$ 4,976
6/5/2007	Dow Chem Co Com	400	18,632
6/5/2007	General Electric Co	500	18,755
6/20/2007	Pinnacle West Cap Corp	400	17,155
TOTAL PURCHASES		1,400	\$ 59,518
<u>SALES</u>			
6/20/2007	Citizens Communctns Co	1,500	\$ 20,419
6/5/2007	Du Pont E I De Nemours Com	700	29,025
TOTAL SALES		2,200	\$ 49,444
TOTAL TRANSACTIONS		3,600	\$ 108,962
SUMMARY			
Purchases and Contributions			\$ 59,518
Sales, Maturities and Withdrawals			49,444
TOTAL TRANSACTIONS			\$ 108,962

**City of Sacramento
TRANSACTION SUMMARY
Ethel Hart (Equity)
Mutual Endowment Fund
From 06-01-07 To 06-30-07**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/13/2007	Acadia Pharmaceutical Com	1,500	\$ 21,850
6/13/2007	Barnes Group Inc Com	750	24,030
6/20/2007	Citadel Broadcasting Com	1,417	9,125
6/13/2007	Disney (walt) Com	910	30,366
6/20/2007	Fortune Brands Inc	500	41,579
6/13/2007	Intel Corp	500	11,275
6/20/2007	Ishares Tr Dj Us Tech Sec	650	38,759
6/20/2007	Johnson & Johnson	500	31,345
6/14/2007	Time Warner Inc New	1,500	30,990
TOTAL PURCHASES		8,227	\$ 239,320
<u>SALES</u>			
6/20/2007	Acadia Pharmaceutical Com	1,500	\$ 21,850
6/13/2007	Anglo Amern Plc ADR	1,000	26,750
6/13/2007	Barr Labs Inc.	525	29,068
6/13/2007	Du Pont E I De Nemours Com	1,000	48,290
6/13/2007	Hewlett Packard Co	600	26,755
6/20/2007	Intel Corp	500	10,433
6/13/2007	Ishares Tr Transp Ave Idx	300	26,290
6/13/2007	Powershares QQQ Trust Unit Ser 1	500	21,504
6/13/2007	Usec Inc Com	700	15,215
TOTAL SALES		6,625	\$ 226,155
<u>CONTRIBUTIONS</u>			
6/13/2007	Citadel Broadcasting Com	83	\$ 437
TOTAL CONTRIBUTIONS		83	\$ 437
<u>WITHDRAWALS</u>			
6/13/2007	Disney (walt) Com	1,090	\$ 437
TOTAL WITHDRAWALS		1,090	\$ 437
TOTAL TRANSACTIONS		16,025	\$ 466,349
SUMMARY			
Purchases and Contributions			\$ 239,757
Sales, Maturities and Withdrawals			226,592
TOTAL TRANSACTIONS			\$ 466,349

City of Sacramento
TRANSACTION SUMMARY
 Public Trust Mutual Fund (Fixed)
 Ann Land/Bertha Henschel
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/20/2007	Bank Of America Corp	300	\$ 15,213
6/5/2007	Dow Chem Co Com	300	13,974
6/12/2007	Fannie Mae 5.375% Due 06-12-17	230,000	225,078
6/5/2007	General Electric Co	350	13,128
6/25/2007	Merck & Co Inc	500	24,610
6/20/2007	Pfizer Inc	500	13,055
6/13/2007	Wachovia Corp 2nd New	500	26,730
TOTAL PURCHASES		232,450	\$ 331,788
<u>SALES</u>			
6/12/2007	3m Company	600	\$ 49,480
6/12/2007	Altria Group Inc	500	33,248
6/13/2007	Anglo Amern Plc Adr	1,000	26,762
6/20/2007	Citizens Communctns Co	2,000	28,415
6/12/2007	Dow Chem Co Com	800	36,629
6/5/2007	Du Pont E I De Nemours Com	500	24,809
6/26/2007	General Electric Co	100	3,723
6/12/2007	Ishares Tr Dj Sel Div Inx	650	42,812
6/12/2007	Ishares Tr Dj Us Healthcr	400	28,184
6/12/2007	Wells Fargo & Company	1,200	43,343
TOTAL SALES		7,750	\$ 317,405
<u>WITHDRAWALS</u>			
6/30/2007	Pool A Cash		\$ 6,715
6/30/2007	Pool A Cash		53
TOTAL WITHDRAWALS			\$ 6,767
TOTAL TRANSACTIONS		240,200	\$ 655,960
<u>SUMMARY</u>			
Purchases and Contributions			\$ 331,788
Sales, Maturities and Withdrawals			324,172
TOTAL TRANSACTIONS			\$ 655,960

City of Sacramento
TRANSACTION SUMMARY
 Public Trust Mutual Fund (Equity)
 Ann Land/Bertha Henschel
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/13/2007	Bank Of America Corp	500	\$ 25,074
6/5/2007	Citigroup Inc	700	37,715
6/13/2007	Conocophillips Com	500	38,910
6/5/2007	Dow Chem Co Com	1,200	55,896
6/5/2007	General Electric Co	700	26,257
6/20/2007	Johnson & Johnson	200	12,534
6/14/2007	Time Warner Inc New	2,000	41,320
6/20/2007	Wachovia Corp 2nd New	350	18,788
6/13/2007	Wal Mart Stores Inc	1,000	49,380
6/20/2007	Wal Mart Stores Inc	500	24,494
6/20/2007	Wells Fargo & Company	550	19,832
TOTAL PURCHASES		8,200	\$ 350,200
<u>SALES</u>			
6/13/2007	Allete Inc Com New	1,200	49,534
6/13/2007	Anglo Amern Plc Adr	1,000	26,780
6/13/2007	Conagra Inc Com	1,000	22,620
6/5/2007	Du Pont E I De Nemours Com	2,300	107,702
6/26/2007	General Electric Co	100	3,245
6/20/2007	Intel Corp	1,500	32,745
6/13/2007	Ishares Tr Transp Ave Idx	400	35,160
6/13/2007	Target Corp	600	37,289
TOTAL SALES		8,100	\$ 315,074
<u>CONTRIBUTIONS</u>			
6/13/2007	Citadel Broadcasting Com	111	\$ 559
TOTAL CONTRIBUTIONS		111	\$ 559
<u>WITHDRAWALS</u>			
6/13/2007	Disney (walt) Com	1,450	\$ 559
6/30/2007	Pool A Cash		5,620
6/30/2007	Pool A Cash		80
TOTAL WITHDRAWALS		1,450	\$ 6,258

City of Sacramento
TRANSACTION SUMMARY
 Public Trust Mutual Fund (Equity)
 Ann Land/Bertha Henschel
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
TOTAL TRANSACTIONS		17,861	\$ 672,091

SUMMARY

Purchases and Contributions	\$ 350,759
Sales, Maturities and Withdrawals	321,332
TOTAL TRANSACTIONS	\$ 672,091

City of Sacramento
TRANSACTION SUMMARY
 George H. Clark (Fixed)
 Scholarship Fund
 From 06-01-07 To 06-30-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/20/2007	Citigroup Inc	200	\$ 10,802
6/13/2007	General Electric Co	400	14,972
6/20/2007	Pinnacle West Cap Corp	200	8,572
TOTAL PURCHASES		800	\$ 34,346
<u>SALES</u>			
6/13/2007	Anglo Amern Plc Adr	500	\$ 13,385
6/20/2007	Intel Corp	800	17,472
TOTAL SALES		1,300	\$ 30,857
<u>MATURITIES</u>			
6/20/2007	GNMA2 POOL #2754	36	\$ 36
TOTAL MATURITIES		36	\$ 36
<u>WITHDRAWALS</u>			
6/30/2007	Pool A Cash		\$ 1,950
6/30/2007	Pool A Cash		15
TOTAL WITHDRAWALS			\$ 1,966
TOTAL TRANSACTIONS		2,136	\$ 67,205
SUMMARY			
Purchases and Contributions			\$ 34,346
Sales, Maturities and Withdrawals			32,859
TOTAL TRANSACTIONS			\$ 67,205

City of Sacramento
TRANSACTION SUMMARY
 George H. Clark (Equity)
 Scholarship Fund
 From 06-01-07 To 06-30-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
6/20/2007	General Electric Co	750	\$ 29,662
TOTAL PURCHASES		750	\$ 29,662
<u>SALES</u>			
6/20/2007	Cisco Sys Inc Com	1,300	\$ 34,528
TOTAL SALES		1,300	\$ 34,528
<u>WITHDRAWALS</u>			
6/30/2007	Pool A Cash		\$ 658
6/30/2007	Pool A Cash		13
TOTAL WITHDRAWALS			\$ 671
TOTAL TRANSACTIONS		2,050	\$ 64,861
<u>SUMMARY</u>			
Purchases and Contributions			\$ 29,662
Sales, Maturities and Withdrawals			35,199
TOTAL TRANSACTIONS			\$ 64,861

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>POOL D</u>			
<u>PURCHASES</u>			
6/4/2007	AIG Funding Inc 5.240% Due 06-06-07	100,000	\$ 99,971
6/6/2007	AIG Funding Inc 5.220% Due 06-08-07	115,000	114,967
6/21/2007	AIG Funding Inc 5.230% Due 06-27-07	1,950,000	1,948,300
6/8/2007	American General Finance Corp 5.255% Due 06-21-07	2,800,000	2,794,687
6/27/2007	American General Finance Corp 5.290% Due 06-28-07	1,290,000	1,289,810
6/29/2007	Fannie Mae 5.560% Due 06-28-11	2,000,000	1,992,600
6/8/2007	Federal Home Loan Bank 5.125% Due 09-29-10	2,000,000	1,987,860
6/5/2007	Federal Home Loan Bank 4.875% Due 11-19-08	5,000,000	4,972,850
6/20/2007	Federal Home Loan Bank 5.500% Due 06-11-10	5,200,000	5,195,684
6/8/2007	Freddie Mac 6.000% Due 06-21-12	3,000,000	3,000,000
6/14/2007	Freddie Mac 5.500% Due 08-20-12	3,000,000	2,996,940
6/8/2007	U.S. Treasury Note 4.500% Due 05-15-10	2,000,000	1,971,562
6/8/2007	U.S. Treasury Note 4.875% Due 05-31-09	2,000,000	1,995,156
6/18/2007	US Bank CD 5.580% Due 06-18-09	3,800,000	3,800,000
TOTAL PURCHASES		34,255,000	\$ 34,160,388
<u>CALLS</u>			
6/29/2007	Federal Home Loan Bank 6.000% Due 06-29-11	2,000,000	\$ 2,005,460
TOTAL CALLS		2,000,000	\$ 2,005,460
<u>MATURITIES</u>			
6/6/2007	AIG Funding Inc 5.240% Due 06-06-07	100,000	\$ 99,971
6/8/2007	AIG Funding Inc 5.220% Due 06-08-07	115,000	114,967
6/27/2007	AIG Funding Inc	1,950,000	1,948,300

**City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 06-01-07 To 06-30-07**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
	5.230% Due 06-27-07		
6/21/2007	American General Finance Corp	2,800,000	2,794,687
	5.255% Due 06-21-07		
6/28/2007	American General Finance Corp	1,290,000	1,289,810
	5.290% Due 06-28-07		
6/20/2007	Fannie Mae	5,300,000	5,237,436
	5.120% Due 06-20-07		
6/8/2007	Federal Home Loan Bank	9,500,000	9,520,188
	3.875% Due 06-08-07		
6/18/2007	Federal Home Loan Bank	5,000,000	4,990,700
	5.250% Due 06-18-07		
6/21/2007	Federal Home Loan Bank	2,000,000	1,999,200
	5.500% Due 06-21-07		
6/18/2007	Freddie Mac	4,100,000	4,052,640
	5.135% Due 06-18-07		
TOTAL MATURITIES		32,155,000	\$ 32,047,899
<u>CONTRIBUTIONS</u>			
	6/5/2007 Nations Treasury Fund		\$ 5,000,000
	6/25/2007 Nations Treasury Fund		21,010
	6/25/2007 Nations Treasury Fund		107,867
TOTAL CONTRIBUTIONS			\$ 5,128,878
<u>WITHDRAWALS</u>			
	6/12/2007 Local Agency Investment Fund, Pool D		\$ 1,000,000
	6/14/2007 Local Agency Investment Fund, Pool D		1,500,000
	6/26/2007 Local Agency Investment Fund, Pool D		700,000
	6/28/2007 Local Agency Investment Fund, Pool D		1,710,000
	6/8/2007 Nations Treasury Fund		1,000,000
	6/26/2007 Nations Treasury Fund		100,000
	6/28/2007 Nations Treasury Fund		1,290,000
	6/29/2007 Nations Treasury Fund		1,648
TOTAL WITHDRAWALS			\$ 7,301,648
TOTAL POOL D		68,410,000	\$ 80,644,273

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>POOL J</u>			
<u>WITHDRAWALS</u>			
6/25/2007	Pool A Cash		\$ 21,010
TOTAL WITHDRAWALS			<u>\$ 21,010</u>
TOTAL POOL J			<u>\$ 21,010</u>
<u>POOL L</u>			
<u>WITHDRAWALS</u>			
6/25/2007	Pool A Cash		\$ 107,867
TOTAL WITHDRAWALS			<u>\$ 107,867</u>
TOTAL POOL L			<u>\$ 107,867</u>
<u>POOL M</u>			
<u>WITHDRAWALS</u>			
6/25/2007	Pool D Cash		\$ 9,061
TOTAL WITHDRAWALS			<u>\$ 9,061</u>
TOTAL POOL M			<u>\$ 9,061</u>
<u>POOL N</u>			
<u>WITHDRAWALS</u>			
6/25/2007	Pool D Cash		\$ 24,955
TOTAL WITHDRAWALS			<u>\$ 24,955</u>
TOTAL POOL N			<u>\$ 24,955</u>

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>POOL Q</u>			
<u>WITHDRAWALS</u>			
6/25/2007	Pool D Cash		\$ 161,844
TOTAL WITHDRAWALS			<u>\$ 161,844</u>
TOTAL POOL Q			<u>\$ 161,844</u>
<u>POOL R</u>			
<u>WITHDRAWALS</u>			
6/25/2007	Pool D Cash		\$ 243,272
TOTAL WITHDRAWALS			<u>\$ 243,272</u>
TOTAL POOL R			<u>\$ 243,272</u>
<u>POOL S</u>			
<u>WITHDRAWALS</u>			
6/25/2007	Pool D Cash		\$ 20,440
TOTAL WITHDRAWALS			<u>\$ 20,440</u>
TOTAL POOL S			<u>\$ 20,440</u>
<u>POOL T</u>			
<u>WITHDRAWALS</u>			
6/25/2007	Pool D Cash		\$ 10,079
TOTAL WITHDRAWALS			<u>\$ 10,079</u>
TOTAL POOL T			<u>\$ 10,079</u>
<u>POOL U</u>			
<u>WITHDRAWALS</u>			
6/25/2007	Pool D Cash		\$ 44,726
TOTAL WITHDRAWALS			<u>\$ 44,726</u>
TOTAL POOL T			<u>\$ 44,726</u>

City of Sacramento
 TRANSACTION SUMMARY
 SHRA Local Money
 From 06-01-07 To 06-30-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
POOL V			
<u>CONTRIBUTIONS</u>			
6/25/2007	Pool D Cash		\$ 649,000
TOTAL CONTRIBUTIONS			<u>\$ 649,000</u>
<u>WITHDRAWALS</u>			
6/25/2007	Pool D Cash		\$ 33,868
TOTAL WITHDRAWALS			<u>\$ 33,868</u>
TOTAL POOL V			<u>\$ 682,868</u>
TOTAL TRANSACTIONS		68,410,000	<u>\$ 81,970,395</u>
SUMMARY			
Purchases and Contributions			\$ 39,938,266
Sales, Maturities and Withdrawals			<u>42,032,129</u>
TOTAL TRANSACTIONS			<u>\$ 81,970,395</u>

City of Sacramento
TRANSACTION SUMMARY
Fixed Bond
SCERS
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/12/2007	Fannie Mae 5.375% Due 06-12-17	1,000,000	\$ 978,600
TOTAL PURCHASES		1,000,000	\$ 978,600
<u>MATURITIES</u>			
6/15/2007	2484 Natomas Park Dr. 7.500% Due 07-01-12	3,933	\$ 3,933
6/15/2007	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	6,178	6,178
6/15/2007	Alhambra Medical Building 7.000% Due 05-01-09	30,422	30,422
6/1/2007	Fresno Calif Pension Oblig 7.330% Due 06-01-07	4,000,000	3,968,460
6/15/2007	GNMA POOL #150426 9.000% Due 05-15-16	89	98
6/15/2007	GNMA POOL #157445 9.000% Due 06-15-16	175	177
6/15/2007	GNMA POOL #164169 9.000% Due 06-15-16	59	58
6/15/2007	GNMA POOL #167166 9.500% Due 08-15-16	19	20
6/15/2007	GNMA POOL #208975 9.500% Due 03-15-17	78	79
6/15/2007	GNMA POOL #211421 9.500% Due 04-15-17	119	120
6/25/2007	GNMA POOL #256393 6.000% Due 09-01-36	49,325	49,163
6/15/2007	GNMA POOL #27166 9.000% Due 12-15-08	185	157
6/15/2007	GNMA POOL #320296 8.000% Due 03-15-22	528	519
6/15/2007	GNMA POOL #329837 7.500% Due 11-15-22	603	594
6/15/2007	GNMA POOL #439515 7.000% Due 03-15-27	79	77
6/15/2007	GNMA POOL #450066 7.500% Due 12-15-26	30	30
6/15/2007	GNMA POOL #550718 5.000% Due 11-15-35	57,647	56,098
6/15/2007	GNMA POOL #648348 5.500% Due 10-15-35	102,806	102,453
6/15/2007	Granite Office Park	27,092	27,092

City of Sacramento
TRANSACTION SUMMARY
 Fixed Bond
 SCERS
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
	7.300% Due 09-01-08		
6/4/2007	Walgreens Drugs/Adahi, Inc	8,636	8,636
	6.500% Due 05-01-24		
TOTAL MATURITIES		4,288,003	\$ 4,254,364
 <u>EXPENSES</u>			
	6/4/2007 Portfolio Investment Fees Payable		\$ 267
	6/15/2007 Portfolio Investment Fees Payable		1,846
TOTAL EXPENSES			\$ 2,113
 <u>WITHDRAWALS</u>			
	6/30/2007 Pool A Cash		\$ 898,285
	6/30/2007 Pool A Cash		35,601
TOTAL WITHDRAWALS			\$ 933,886
TOTAL TRANSACTIONS		5,288,003	\$ 6,168,963
 SUMMARY			
	Purchases and Contributions		\$ 978,600
	Sales, Maturities and Withdrawals		5,188,250
	Expenses		2,113
TOTAL TRANSACTIONS			\$ 6,168,963

City of Sacramento
TRANSACTION SUMMARY
 Fixed Alternative Equity Income
SCERS
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/20/2007	At&t Inc	30,000	\$ 1,204,680
6/6/2007	Frontline Ltd.	15,000	656,584
6/20/2007	Johnson & Johnson	13,000	810,738
6/20/2007	Pfizer Inc	28,000	728,927
6/28/2007	Pfizer Inc	50,000	1,288,000
6/6/2007	Surewest Communications	3,400	88,317
6/7/2007	Surewest Communications	7,200	186,617
6/6/2007	Verizon Communications Inc	60,000	2,582,340
6/20/2007	Wachovia Corp 2nd New	10,000	537,343
6/28/2007	Wachovia Corp 2nd New	10,000	517,583
6/20/2007	Wells Fargo & Company	22,000	794,803
6/28/2007	Wells Fargo & Company	15,000	531,150
TOTAL PURCHASES		263,600	\$ 9,927,082
<u>SALES</u>			
6/28/2007	Abbott Laboratories Com	15,000	\$ 859,706
6/6/2007	Ameren Corp Com	25,000	1,278,552
6/20/2007	Citizens Communctns Co	100,000	1,352,367
6/20/2007	Coca Cola Co Com	25,000	1,329,005
6/6/2007	Consolidated Edison Com	22,000	1,044,970
6/29/2007	Dow Chem Co Com	6,500	282,982
6/28/2007	Lilly Eli & Co	15,000	888,324
6/6/2007	Oge Energy Corp Com	30,000	1,111,976
6/6/2007	Pg & E Corp	16,000	688,101
6/6/2007	Pinnacle West Cap Corp	22,000	1,063,385
TOTAL SALES		276,500	\$ 9,899,368
<u>WITHDRAWALS</u>			
6/30/2007	Pool A Cash		\$ 350,913
6/30/2007	Pool A Cash		4,906
TOTAL WITHDRAWALS			\$ 355,819
TOTAL TRANSACTIONS		540,100	\$ 20,182,269
<u>SUMMARY</u>			
Purchases and Contributions			\$ 9,927,082
Sales, Maturities and Withdrawals			10,255,187
TOTAL TRANSACTIONS			\$ 20,182,269

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/6/2007	Acadia Pharmaceutical Com	180,000	\$ 2,506,590
6/15/2007	Adobe Sys Inc Com	70,000	3,067,477
6/15/2007	Akamai Technologies	11,000	537,619
6/12/2007	Apple Inc.	5,000	601,857
6/13/2007	Apple Inc.	6,000	700,475
6/15/2007	Apple Inc.	6,000	722,039
6/15/2007	BHP Billiton Limited ADR	24,000	1,391,114
6/8/2007	Bank Of America Corp	40,000	1,988,660
6/6/2007	Barnes Group Inc Com	80,000	2,452,312
6/20/2007	Berkshire Hathaway Inc-Cl A	12	1,306,300
6/22/2007	Blackstone Group L P Com Unit Ltd	40,000	1,459,200
6/25/2007	Blackstone Group L P Com Unit Ltd	20,000	663,842
6/26/2007	Blackstone Group L P Com Unit Ltd	10,000	310,359
6/15/2007	Boeing Co Com	10,000	989,576
6/20/2007	Boeing Co Com	14,000	1,352,722
6/1/2007	Cameco Corp Com	5,000	265,996
6/15/2007	Cameco Corp Com	9,000	490,527
6/27/2007	Cameco Corp Com	10,000	502,982
6/15/2007	Caterpillar Inc Del Com	8,000	649,781
6/20/2007	Caterpillar Inc Del Com	16,000	1,309,165
6/27/2007	Caterpillar Inc Del Com	10,000	796,257
6/15/2007	Celgene Corporation	13,000	789,714
6/19/2007	Celgene Corporation	5,000	296,298
6/25/2007	Celgene Corporation	10,000	571,718
6/15/2007	Cisco Sys Inc Com	14,000	379,781
6/8/2007	Citigroup Inc	40,000	2,102,324
6/15/2007	Clorox Co	10,000	652,606
6/15/2007	Colgate Palmolive Co Com	10,000	671,807
6/15/2007	Comcast Corporation	10,000	277,771
6/6/2007	Cummins Inc Com	25,000	2,405,500
6/19/2007	Cummins Inc Com	10,000	995,461
6/12/2007	Disney (walt) Com	20,000	671,532
6/15/2007	Disney (walt) Com	20,000	685,972
6/5/2007	Dow Chem Co Com	22,000	1,024,597
6/19/2007	Dow Chem Co Com	8,000	361,128
6/20/2007	Dow Chem Co Com	10,000	457,294
6/11/2007	Dow Jones & Co.	25,000	1,505,560
6/12/2007	Emc Corp/Mass	90,000	1,491,300
6/20/2007	Fortune Brands Inc	15,000	1,248,982
6/11/2007	Freeport-McMoran Cop & G Cl B	20,000	1,537,794
6/13/2007	Freeport-McMoran Cop & G Cl B	6,000	491,738
6/27/2007	Freeport-McMoran Cop & G Cl B	9,000	738,821
6/6/2007	Genentech Inc.	7,000	531,722
6/8/2007	Genentech Inc.	7,000	535,266
6/28/2007	Genentech Inc.	8,000	604,988
6/5/2007	General Electric Co	25,000	936,887
6/15/2007	General Electric Co	25,000	952,325

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
6/12/2007	Gilead Sciences Inc	4,000	315,396
6/15/2007	Gilead Sciences Inc	10,000	813,352
6/19/2007	Gilead Sciences Inc	6,000	481,524
6/25/2007	Gilead Sciences Inc	10,000	394,956
6/8/2007	Google Inc Cl A	4,000	2,053,038
6/18/2007	Hewlett Packard Co	1,700	78,137
6/19/2007	Intel Corp	25,000	601,535
6/13/2007	Ishares Tr Dj Us Energy	5,000	593,554
6/15/2007	Ishares Tr Dj Us Energy	5,000	615,600
6/28/2007	Ishares Tr Dj Us Energy	5,000	604,760
6/20/2007	Ishares Tr Dj Us Tech Sec	30,000	1,796,379
6/28/2007	Ishares Tr Dj Us Tech Sec	10,000	597,500
6/15/2007	Ishares Tr S&p 500 Index	6,000	925,594
6/18/2007	Johnson & Johnson	25,000	1,558,740
6/25/2007	Johnson & Johnson	10,000	614,104
6/28/2007	Johnson & Johnson	5,000	308,833
6/15/2007	Microsoft Corp	20,000	611,600
6/28/2007	Microsoft Corp	10,000	298,200
6/8/2007	Monsanto C0 New Com	13,000	780,139
6/15/2007	Nasdaq Stock Market Com	15,000	479,059
6/20/2007	Nasdaq Stock Market Com	10,000	307,313
6/20/2007	Oracle Corp Com	50,000	987,000
6/28/2007	Oracle Corp Com	25,000	499,912
6/15/2007	Procter & Gamble Co	8,000	500,202
6/15/2007	Raytheon Company	10,000	566,820
6/15/2007	Statoil Asa Sponsored Adr	20,000	578,624
6/20/2007	Statoil Asa Sponsored Adr	30,000	891,270
6/1/2007	Target Corp	36,000	2,276,956
6/15/2007	Target Corp	20,000	1,284,550
6/13/2007	Time Warner Inc New	90,000	1,858,761
6/15/2007	United Technologies	14,000	1,010,477
6/19/2007	United Technologies	10,000	719,494
6/15/2007	Urs Corp New Com	15,000	763,480
6/12/2007	Usec Inc Com	18,000	354,919
TOTAL PURCHASES		1,613,712	\$ 74,105,518

SALES

6/6/2007	3m Company	15,000	\$ 1,181,719
6/7/2007	3m Company	8,000	630,250
6/8/2007	3m Company	7,000	551,469
6/20/2007	Acadia Pharmaceutical Com	180,000	2,506,590
6/8/2007	Adobe Sys Inc Com	10,000	431,378
6/15/2007	Adobe Sys Inc Com	43,000	1,874,894
6/20/2007	Adobe Sys Inc Com	60,000	2,616,131
6/8/2007	Akamai Technologies	11,000	490,461
6/12/2007	Akamai Technologies	24,000	1,070,096
6/20/2007	Akamai Technologies	31,000	1,429,366
6/7/2007	Altria Group Inc	8,000	502,063

City of Sacramento
TRANSACTION SUMMARY
 Large Cap Growth
 SCERS
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
6/8/2007	Altria Group Inc	7,000	439,305
6/6/2007	Anglo Amern Plc Adr	50,000	1,465,415
6/7/2007	Apple Inc.	6,000	608,190
6/8/2007	Apple Inc.	5,000	506,825
6/25/2007	Apple Inc.	10,000	1,125,193
6/26/2007	Apple Inc.	7,000	787,635
6/7/2007	BHP Billiton Limited ADR	12,000	625,980
6/8/2007	BHP Billiton Limited ADR	12,000	625,980
6/25/2007	Barnes Group Inc Com	40,000	1,226,156
6/6/2007	Barr Labs Inc.	23,000	1,185,760
6/7/2007	Barr Labs Inc.	12,000	618,657
6/8/2007	Barr Labs Inc.	11,000	567,103
6/6/2007	Berkshire Hathaway Inc-CI A	8	879,200
6/7/2007	Berkshire Hathaway Inc-CI A	5	549,500
6/8/2007	Berkshire Hathaway Inc-CI A	5	549,500
6/7/2007	Boeing Co Com	5,000	424,803
6/8/2007	Boeing Co Com	5,000	424,803
6/18/2007	Boeing Co Com	18,000	1,669,260
6/8/2007	Cameco Corp Com	4,000	203,450
6/6/2007	Caterpillar Inc Del Com	8,000	509,661
6/7/2007	Caterpillar Inc Del Com	3,000	191,123
6/8/2007	Caterpillar Inc Del Com	4,000	254,831
6/18/2007	Caterpillar Inc Del Com	8,000	649,781
6/8/2007	Celgene Corporation	7,000	457,898
6/7/2007	Cisco Sys Inc Com	16,000	427,969
6/8/2007	Cisco Sys Inc Com	16,000	427,969
6/18/2007	Citadel Broadcasting Com	1,535	8,851
6/7/2007	Clorox Co	5,000	331,618
6/8/2007	Clorox Co	5,000	331,618
6/7/2007	Colgate Palmolive Co Com	5,000	334,721
6/8/2007	Colgate Palmolive Co Com	5,000	334,721
6/8/2007	Comcast Corporation	20,000	518,526
6/18/2007	Cummins Inc Com	10,000	962,200
6/22/2007	Cummins Inc Com	3,000	292,651
6/27/2007	Cummins Inc Com	22,000	2,146,110
6/6/2007	Disney (walt) Com	20,000	720,032
6/7/2007	Disney (walt) Com	10,000	360,016
6/8/2007	Disney (walt) Com	10,000	360,016
6/1/2007	Dow Jones & Co.	25,000	1,381,950
6/5/2007	Du Pont E I De Nemours Com	37,000	1,853,179
6/25/2007	Emc Corp/Mass	90,000	1,491,300

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
6/8/2007	General Electric Co	25,000	909,974
6/22/2007	General Electric Co	10,000	367,672
6/6/2007	Gilead Sciences Inc	8,000	667,622
6/7/2007	Gilead Sciences Inc	4,000	333,811
6/8/2007	Gilead Sciences Inc	4,000	333,811
6/6/2007	Hewlett Packard Co	25,000	1,116,537
6/7/2007	Hewlett Packard Co	13,000	580,599
6/8/2007	Hewlett Packard Co	12,000	535,938
6/19/2007	Hewlett Packard Co	1,700	78,137
6/20/2007	Home Depot Inc	25,000	994,949
6/7/2007	Intel Corp	25,000	532,005
6/8/2007	Intel Corp	25,000	532,005
6/20/2007	Intel Corp	25,000	555,182
6/22/2007	Intel Corp	28,000	621,804
6/25/2007	Intel Corp	22,000	488,560
6/6/2007	Ishares Tr Dj Us Energy	9,000	1,005,283
6/7/2007	Ishares Tr Dj Us Energy	5,000	558,490
6/8/2007	Ishares Tr Dj Us Energy	4,000	446,792
6/6/2007	Ishares Tr Dj Us Healthcr	15,000	994,992
6/7/2007	Ishares Tr Dj Us Healthcr	8,000	530,662
6/8/2007	Ishares Tr Dj Us Healthcr	7,000	464,330
6/6/2007	Ishares Tr S&p 500 Index	6,000	879,279
6/7/2007	Ishares Tr S&p 500 Index	3,000	439,639
6/8/2007	Ishares Tr S&p 500 Index	3,000	439,639
6/19/2007	Ishares Tr S&p 500 Index	6,000	925,594
6/7/2007	Microsoft Corp	20,000	595,085
6/8/2007	Microsoft Corp	20,000	595,085
6/7/2007	Monsanto C0 New Com	13,000	804,924
6/7/2007	Nasdaq Stock Market Com	13,000	472,933
6/8/2007	Nasdaq Stock Market Com	12,000	436,554
6/1/2007	Petroleo Brasileiro SA Sponsored ADR	10,000	1,006,382
6/7/2007	Procter & Gamble Co	10,000	624,400
6/8/2007	Procter & Gamble Co	5,000	312,200
6/7/2007	Raytheon Company	5,000	270,907
6/8/2007	Raytheon Company	5,000	270,907
6/20/2007	Raytheon Company	23,000	1,271,178
6/7/2007	Statoil Asa Sponsored Adr	13,000	346,996
6/8/2007	Statoil Asa Sponsored Adr	12,000	320,304
6/6/2007	Target Corp	18,000	1,138,478
6/7/2007	Target Corp	9,000	569,239
6/8/2007	Target Corp	9,000	569,239
6/6/2007	Time Warner Inc New	46,000	1,003,669
6/7/2007	Time Warner Inc New	23,000	501,835
6/8/2007	Time Warner Inc New	23,000	501,835
6/6/2007	United Technologies	15,000	987,667
6/7/2007	United Technologies	8,000	526,756
6/8/2007	United Technologies	7,000	460,911
6/13/2007	Usec Inc Com	50,000	1,091,101
TOTAL SALES		1,642,253	\$ 72,125,771

City of Sacramento
TRANSACTION SUMMARY
 Large Cap Growth
 SCERS
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>CONTRIBUTIONS</u>			
6/13/2007	Citadel Broadcasting Com	1,535	\$ 8,851
TOTAL CONTRIBUTIONS		1,535	\$ 8,851
<u>WITHDRAWALS</u>			
6/13/2007	Disney (walt) Com	20,000	\$ 8,851
6/30/2007	Pool A Cash		88,100
6/30/2007	Pool A Cash		29,523
TOTAL WITHDRAWALS		20,000	\$ 126,475
TOTAL TRANSACTIONS		3,277,500	\$ 146,366,615
SUMMARY			
Purchases and Contributions			\$ 74,114,369
Sales, Maturities and Withdrawals			72,252,246
TOTAL TRANSACTIONS			\$ 146,366,615

City of Sacramento
TRANSACTION SUMMARY
 S&P / Barra Value
 SCERS
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/15/2007	Air Prods & Chems Inc Com	20,000	\$ 1,640,506
6/20/2007	Air Prods & Chems Inc Com	5,000	410,688
6/18/2007	Alcoa	35,000	1,485,722
6/15/2007	Freeport-McMoran Cop & G Cl B	10,000	846,229
6/28/2007	Freeport-McMoran Cop & G Cl B	5,000	414,446
6/29/2007	Halliburton Co	25,000	869,107
6/28/2007	Intel Corp	28,000	674,520
6/15/2007	Ishares Tr S&p500/Bar Val	50,000	4,203,897
6/20/2007	Ishares Tr S&p500/Bar Val	10,000	838,700
6/29/2007	Schlumberger Ltd	10,000	864,348
6/15/2007	Thermo Electron Corp Com	10,000	532,930
6/20/2007	Thermo Electron Corp Com	10,000	532,773
6/29/2007	Transocean Sedco Forex Inc	7,500	795,431
TOTAL PURCHASES		225,500	\$ 14,109,298
<u>SALES</u>			
6/7/2007	Air Prods & Chems Inc Com	20,000	\$ 1,533,376
6/6/2007	Chevron Corporation	8,000	652,134
6/6/2007	Conocophillips Com	9,000	690,206
6/6/2007	Exxon Mobil Corporation	8,000	668,160
6/6/2007	Freeport-McMoran Cop & G Cl B	5,000	355,832
6/7/2007	Freeport-McMoran Cop & G Cl B	5,000	355,832
6/6/2007	Hewlett Packard Co	10,000	447,907
6/7/2007	Hewlett Packard Co	12,000	537,488
6/20/2007	Intel Corp	25,000	562,175
6/25/2007	Intel Corp	3,000	67,461
6/6/2007	Ishares Tr S&p500/Bar Val	42,000	3,257,812
6/7/2007	Ishares Tr S&p500/Bar Val	25,000	1,939,174
6/8/2007	Ishares Tr S&p500/Bar Val	25,000	1,939,174
6/6/2007	Nucor Corp Com	15,000	984,503
6/6/2007	Sunoco Inc	9,000	713,209
6/6/2007	United States Stl Corp Com	6,000	673,612
TOTAL SALES		227,000	\$ 15,378,054
<u>WITHDRAWALS</u>			
6/30/2007	Pool A Cash		\$ 50,909
6/30/2007	Pool A Cash		29,648
TOTAL WITHDRAWALS			\$ 80,557

City of Sacramento
TRANSACTION SUMMARY
 S&P / Barra Value
 SCERS
 From 06-01-07 To 06-30-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
TOTAL TRANSACTIONS		452,500	\$ 29,567,909

SUMMARY

Purchases and Contributions	\$ 14,109,298
Sales, Maturities and Withdrawals	<u>15,458,611</u>
TOTAL TRANSACTIONS	<u>\$ 29,567,909</u>

City of Sacramento
TRANSACTION SUMMARY
Canada
SCERS
From 06-01-07 To 06-30-07

<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 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/1/2007	Ishares Tr Ftse Xnhua Idx	9,000	\$ 1,026,051
6/15/2007	Ishares Tr Ftse Xnhua Idx	15,000	1,838,005
6/18/2007	Ishares Tr Ftse Xnhua Idx	15,000	1,885,834
6/20/2007	Ishares Tr Ftse Xnhua Idx	5,000	640,146
TOTAL PURCHASES		44,000	\$ 5,390,037
<u>SALES</u>			
6/4/2007	Ishares Tr Ftse Xnhua Idx	14,000	\$ 1,584,482
TOTAL SALES		14,000	\$ 1,584,482
<u>CONTRIBUTIONS</u>			
6/14/2007	Pool A Cash		\$ 3,770,000
6/14/2007	Pool A Cash		840,000
6/14/2007	Pool A Cash		200,000
TOTAL CONTRIBUTIONS			\$ 4,810,000
<u>WITHDRAWALS</u>			
6/1/2007	Pool A Cash		\$ 1,000,000
6/20/2007	Pool A Cash		210,000
6/30/2007	Pool A Cash		40,839
6/30/2007	Pool A Cash		19,900
TOTAL WITHDRAWALS			\$ 1,270,739
TOTAL TRANSACTIONS		58,000	\$ 13,055,258
<u>SUMMARY</u>			
Purchases and Contributions			\$ 10,200,037
Sales, Maturities and Withdrawals			2,855,221
TOTAL TRANSACTIONS			\$ 13,055,258

City of Sacramento
TRANSACTION SUMMARY
EAFE
SCERS
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/1/2007	Ishares Tr Msci Eafe Idx	12,000	\$ 976,771
6/15/2007	Ishares Tr Msci Eafe Idx	30,000	2,439,075
6/20/2007	Ishares Tr Msci Eafe Idx	6,000	488,490
6/15/2007	Rio Tinto PLC Sponsored ADR	2,000	614,472
6/18/2007	Rio Tinto PLC Sponsored ADR	3,200	983,059
6/20/2007	Rio Tinto PLC Sponsored ADR	1,800	550,439
TOTAL PURCHASES		55,000	\$ 6,052,306
<u>SALES</u>			
6/6/2007	Anglo Amern Plc Adr	28,000	\$ 703,760
6/7/2007	Anglo Amern Plc Adr	7,000	175,940
6/18/2007	Anglo Amern Plc Adr	17,000	427,283
6/20/2007	Anglo Amern Plc Adr	18,000	452,417
6/6/2007	Ishares Inc Msci Pac J Idx	2,500	317,303
6/6/2007	Ishares Tr Msci Eafe Idx	62,000	4,758,423
6/6/2007	Rio Tinto PLC Sponsored ADR	9,500	2,711,562
TOTAL SALES		144,000	\$ 9,546,686
<u>WITHDRAWALS</u>			
6/14/2007	Pool A Cash		\$ 3,770,000
6/30/2007	Pool A Cash		1,796
6/30/2007	Pool A Cash		11,927
TOTAL WITHDRAWALS			\$ 3,783,723
TOTAL TRANSACTIONS		199,000	\$ 19,382,715
<u>SUMMARY</u>			
Purchases and Contributions			\$ 6,052,306
Sales, Maturities and Withdrawals			13,330,409
TOTAL TRANSACTIONS			\$ 19,382,715

City of Sacramento
TRANSACTION SUMMARY
 Japan
SCERS
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/15/2007	Ishares Inc Msci Japan	35,000	\$ 513,450
6/20/2007	Ishares Inc Msci Japan	75,000	1,095,750
TOTAL PURCHASES		110,000	\$ 1,609,200
<u>SALES</u>			
6/6/2007	Ishares Inc Msci Japan	70,000	\$ 1,027,000
TOTAL SALES		70,000	\$ 1,027,000
<u>CONTRIBUTIONS</u>			
6/14/2007	Pool A Cash		\$ 42,000
TOTAL CONTRIBUTIONS			\$ 42,000
<u>WITHDRAWALS</u>			
6/30/2007	Pool A Cash		\$ 1,329
6/30/2007	Pool A Cash		4,641
TOTAL WITHDRAWALS			\$ 5,969
TOTAL TRANSACTIONS		180,000	\$ 2,684,169
<u>SUMMARY</u>			
Purchases and Contributions			\$ 1,651,200
Sales, Maturities and Withdrawals			1,032,969
TOTAL TRANSACTIONS			\$ 2,684,169

City of Sacramento
TRANSACTION SUMMARY
Latin America
SCERS
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/1/2007	Ishares Tr S&p Ltn Am 40	6,500	\$ 1,394,165
6/15/2007	Ishares Tr S&p Ltn Am 40	7,000	1,544,718
TOTAL PURCHASES		13,500	\$ 2,938,883
<u>SALES</u>			
6/6/2007	Ishares Tr S&p Ltn Am 40	7,000	\$ 1,399,068
6/1/2007	Petroleo Brasileiro SA Sponsored ADR	13,000	1,214,384
TOTAL SALES		20,000	\$ 2,613,452
<u>CONTRIBUTIONS</u>			
6/20/2007	Pool A Cash		\$ 210,000
TOTAL CONTRIBUTIONS			\$ 210,000
<u>WITHDRAWALS</u>			
6/14/2007	Pool A Cash		\$ 200,000
6/14/2007	Pool A Cash		42,000
6/30/2007	Pool A Cash		1,751
6/30/2007	Pool A Cash		1,945
TOTAL WITHDRAWALS			\$ 245,696
TOTAL TRANSACTIONS		33,500	\$ 6,008,031
<u>SUMMARY</u>			
Purchases and Contributions			\$ 3,148,883
Sales, Maturities and Withdrawals			2,859,148
TOTAL TRANSACTIONS			\$ 6,008,031

City of Sacramento
TRANSACTION SUMMARY
India
SCERS
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/1/2007	India Fd Inc Com	23,000	\$ 999,343
6/15/2007	India Fd Inc Com	15,000	626,608
6/20/2007	India Fd Inc Com	28,000	1,186,699
TOTAL PURCHASES		66,000	\$ 2,812,650
<u>SALES</u>			
6/6/2007	Arcelor Mittal Class A	14,000	\$ 790,782
6/6/2007	India Fd Inc Com	24,000	992,922
6/6/2007	Tata Mtrs Ltd Sponsored Adr	44,500	794,494
TOTAL SALES		82,500	\$ 2,578,197
<u>CONTRIBUTIONS</u>			
6/1/2007	Pool A Cash		\$ 1,000,000
TOTAL CONTRIBUTIONS			\$ 1,000,000
<u>WITHDRAWALS</u>			
6/14/2007	Pool A Cash		\$ 840,000
6/30/2007	Pool A Cash		7,056
6/30/2007	Pool A Cash		4,616
TOTAL WITHDRAWALS			\$ 851,672
TOTAL TRANSACTIONS		148,500	\$ 7,242,519
<u>SUMMARY</u>			
Purchases and Contributions			\$ 3,812,650
Sales, Maturities and Withdrawals			3,429,869
TOTAL TRANSACTIONS			\$ 7,242,519

City of Sacramento
TRANSACTION SUMMARY
 CADA
 CADA Banking
 From 06-01-07 To 06-30-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CADA BANKING</u>			
<u>CONTRIBUTIONS</u>			
6/19/2007	Pool A Cash		\$ 270,600
TOTAL CONTRIBUTIONS			\$ 270,600
<u>WITHDRAWALS</u>			
6/25/2007	Pool A Cash		\$ 85,000
6/28/2007	Pool A Cash		142,000
TOTAL WITHDRAWALS			\$ 227,000
TOTAL CADA BANKING			\$ 497,600
<u>CADA A - Tax Exempt</u>			
No transactions were found.			
<u>CADA B - Taxable</u>			
No transactions were found.			
TOTAL TRANSACTIONS			\$ 497,600

SUMMARY

Purchases and Contributions	\$ 270,600
Sales, Maturities and Withdrawals	227,000
TOTAL TRANSACTIONS	\$ 497,600

City of Sacramento
TRANSACTION SUMMARY
 United Way (Fixed)
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/5/2007	Citigroup Inc	300	\$ 16,164
6/5/2007	Dow Chem Co Com	400	18,632
6/25/2007	Frontline Ltd.	300	13,854
TOTAL PURCHASES		1,000	\$ 48,650
<u>SALES</u>			
6/5/2007	Du Pont E I De Nemours Com	750	\$ 31,106
TOTAL SALES		750	\$ 31,106
TOTAL TRANSACTIONS		1,750	\$ 79,756
SUMMARY			
Purchases and Contributions			\$ 48,650
Sales, Maturities and Withdrawals			31,106
TOTAL TRANSACTIONS			\$ 79,756

City of Sacramento
TRANSACTION SUMMARY
United Way (Equity)
From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
6/13/2007	Acadia Pharmaceutical Com	2,000	\$ 28,440
6/20/2007	Acadia Pharmaceutical Com	2,000	30,040
6/20/2007	Adobe Sys Inc Com	750	31,605
6/20/2007	Anglo Amern Plc Adr	500	15,550
6/20/2007	Apple Inc.	150	18,426
6/21/2007	Apple Inc.	200	24,478
6/5/2007	BHP Billiton Limited ADR	800	44,080
6/13/2007	Barnes Group Inc Com	1,000	31,820
6/21/2007	Citadel Broadcasting Com	1,885	11,706
6/20/2007	Citigroup Inc	750	40,350
6/5/2007	Dow Chem Co Com	700	32,606
6/20/2007	Fortune Brands Inc	500	41,575
6/13/2007	Genentech Inc.	150	11,397
6/20/2007	Genentech Inc.	700	52,899
6/13/2007	Intel Corp	800	17,904
6/20/2007	Intel Corp	1,000	24,150
6/21/2007	Ishares Tr Dj Us Energy	200	24,284
6/20/2007	Ishares Tr Dj Us Tech Sec	800	47,688
6/21/2007	Johnson & Johnson	1,000	62,008
6/25/2007	Johnson & Johnson	400	24,564
6/13/2007	Mcdonald's Corp	250	12,927
6/20/2007	Petroleo Brasileiro SA Sponsored ADR	100	12,317
6/21/2007	Rio Tinto PLC Sponsored ADR	100	30,291
6/14/2007	Time Warner Inc New	2,000	41,320
6/20/2007	Verizon Communications Inc	150	6,402
6/21/2007	Wachovia Corp 2nd New	400	21,200
TOTAL PURCHASES		19,285	\$ 740,027

SALES

6/21/2007	Acadia Pharmaceutical Com	4,000	\$ 58,480
6/21/2007	Adobe Sys Inc Com	1,500	64,545
6/13/2007	Akamai Technologies	750	33,000
6/13/2007	Altria Group Inc	375	17,549
6/13/2007	Anglo Amern Plc Adr	1,000	26,762
6/21/2007	Anglo Amern Plc Adr	1,000	28,208
6/13/2007	Barr Labs Inc.	1,000	51,155
6/5/2007	Du Pont E I De Nemours Com	1,500	70,444
6/20/2007	Genentech Inc.	400	32,138
6/21/2007	Genentech Inc.	500	40,172
6/13/2007	Hewlett Packard Co	900	40,074
6/20/2007	Home Depot Inc	750	30,486
6/21/2007	Intel Corp	2,000	44,070

City of Sacramento
TRANSACTION SUMMARY
 United Way (Equity)
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
6/13/2007	Ishares Tr Transp Ave Idx	500	43,950
6/20/2007	Johnson & Johnson	500	31,843
6/13/2007	Pg & E Corp	500	21,337
6/13/2007	United Technologies	500	31,688
6/14/2007	Usec Inc Com	1,300	28,275
6/20/2007	Wachovia Corp 2nd New	200	11,312
TOTAL SALES		19,175	\$ 705,488
<u>CONTRIBUTIONS</u>			
6/13/2007	Citadel Broadcasting Com	115	\$ 615
TOTAL CONTRIBUTIONS		115	\$ 615
<u>WITHDRAWALS</u>			
6/13/2007	Disney (walt) Com	1,500	\$ 615
TOTAL WITHDRAWALS		1,500	\$ 615
TOTAL TRANSACTIONS		40,075	\$ 1,446,745
SUMMARY			
Purchases and Contributions			\$ 740,642
Sales, Maturities and Withdrawals			706,103
TOTAL TRANSACTIONS			\$ 1,446,745

City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 06-01-07 To 06-30-07

<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
The Natomas Basin Conservancy
TNBC
From 06-01-07 To 06-30-07

<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
 Sacramento Public Library Authority
 SPLA
 From 06-01-07 To 06-30-07

Trade Date	Security	Quantity	Total Cost
<u>WITHDRAWALS</u>			
6/1/2007	Pool A Cash		\$ 750,000
6/8/2007	Pool A Cash		750,000
6/21/2007	Pool A Cash		750,000
TOTAL WITHDRAWALS			\$ 2,250,000
TOTAL TRANSACTIONS			\$ 2,250,000
SUMMARY			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		2,250,000
TOTAL TRANSACTIONS			\$ 2,250,000