



REPORT TO COUNCIL

City of Sacramento

27

915 I Street, Sacramento, CA 95814-2671
[www. CityofSacramento.org](http://www.CityofSacramento.org)

INFORMATION
SEPTEMBER 13, 2005

Honorable Mayor and
Members of the City Council:

Subject: July 2005 Monthly Investment Transactions Report

Location/Council District: Citywide

Recommendations:

This report is for information only.

Contact: John Colville, Sr. Investment Officer 808-5168
Shirley Tupaz, Investment Operations Analyst 808-5168

Department: City Treasurer

Organization No: 0900

Summary:

Chapter 749, Statutes of 1996, requires the City Treasurer to make a monthly investment transaction report to the City Council. This Monthly Investment Transaction Report fulfills that requirement for the month ended July 31, 2005.

Committee/Commission Action: None

Background Information:

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

Chapter 749 has two main requirements. The first is that the City Council annually delegates authority to the City Treasurer to invest or reinvest City funds and to sell or exchange securities purchased for a period of one year. After the delegation of authority, the City Treasurer assumes full responsibility for all transactions until

delegation of authority is revoked or the one-year period expires. This delegation was made with the quarterly investment report for the period ended June 30, 2005.

The second requirement is for the City Treasurer to submit a monthly report of the transactions to the City Council. For informational purposes, we have taken this opportunity to include the transactions of all monies the Treasurer's Office invests in lieu of only the required Local Agency funds. The transactions for the month ended July 31, 2005 are attached as follows:

Attachment A	Summary of Transactions
Attachment B	City Investment Pool A
Attachment C	The Ethel Macleod Hart Fund for Senior Citizens
Attachment D	The Ann Land/Bertha Henschel Public Trust Mutual Fund
Attachment E	2001 Capital Improvement Revenue Bonds
Attachment F	2003 Capital Improvement Revenue Bonds - Outside Agency Funds
Attachment G	Sacramento Housing and Redevelopment Agency (SHRA)
Attachment H	SCERS Fixed Portfolio
Attachment I	SCERS Real Estate Mortgage
Attachment J	SCERS Fixed Alternative Equity Income
Attachment K	SCERS Large Capital Growth
Attachment L	SCERS Bio-Tech Technology
Attachment M	SCERS S & P Barra Value
Attachment N	Capitol Area Development Authority (CADA)
Attachment O	George Clark Trust Fund
Attachment P	United Way
Attachment Q	American River Flood Control District
Attachment R	The North Natomas Basin Conservancy (TNBC)

Financial Considerations: This report is for information only.

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).

Policy Considerations: None.

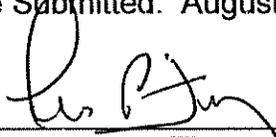
Emerging & Small Business Development (ESBD):

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

Respectfully Submitted by: 
 John Colville
 Senior Investment Officer


 Shirley Tupaz
 Investment Operations Analyst

Date Submitted: August 16, 2005

Approved by: 
 Thomas P. Friery
 City Treasurer

Attachments (18)

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City of Sacramento
Summary of Transactions
July-05

Local Agency Funds:

	Pool A	Ethel Hart F	Ethel Hart E	Public Trust F	Public Trust E	CIRB '01	CIRB '03	Total
Purchases	\$ 109,501,787	\$ -	\$ -	\$ -	\$ 48,408	\$ -	\$ -	\$ 109,550,195
Sales	51,807,669	-	-	-	58,550	-	-	51,866,219
Expenses	-	-	-	-	-	-	-	-
Maturities	94,692,341	-	-	-	-	-	-	94,692,341
Calls	-	-	-	-	-	-	-	-
Contributions	77,446,232	-	-	-	-	-	-	77,446,232
Withdrawals	120,927,265	-	-	3,641	2,711	-	-	120,933,617
TOTAL	\$ 454,375,294	\$ -	\$ -	\$ 3,641	\$ 109,669	\$ -	\$ -	\$ 454,488,604

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	Pool D	Pool J	Pool K	Pool L	Pool M	Pool N	Total
Purchases	\$ 20,429,161	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 20,429,161
Sales	-	-	-	-	-	-	-
Expenses	-	-	-	-	-	-	-
Maturities	20,367,416	-	-	-	-	-	20,367,416
Calls	-	-	-	-	-	-	-
Contributions	5,000,000	-	-	-	-	-	5,000,000
Withdrawals	5,200,000	-	-	-	-	-	5,200,000
TOTAL	\$ 50,996,577	\$ -	\$ 50,996,577				

Sacramento City Employees' Retirement System (SCERS) Funds:

	Fixed	R.E. Mtg	Fixed Alt Eqty	Large Cap	Bio-Tech	S&P Barra Value	Total
Purchases	\$ 30,826,425	\$ -	\$ -	\$ 30,938,959	\$ 1,876,201	\$ -	\$ 63,641,585
Sales	5,758,594	-	2,230,363	24,986,361	1,806,360	-	34,781,678
Expenses	296	2,203	-	-	-	-	2,499
Maturities	4,913,413	72,348	-	-	-	-	4,985,761
Calls	-	-	-	-	-	-	-
Contributions	-	-	75,000	75,000	-	-	150,000
Withdrawals	278,222	204,457	182,621	75,000	-	-	740,300
TOTAL	\$ 41,776,950	\$ 279,008	\$ 2,487,984	\$ 56,075,320	\$ 3,682,561	\$ -	\$ 104,301,823

City of Sacramento
 Summary of Transactions
 July-05

Capitol Area Development Authority (CADA) Funds:

	<u>CADA</u>	<u>CADA-A</u>	<u>CADA-B</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-
Expenses	-	-	-	-
Maturities	-	-	-	-
Calls	-	-	-	-
Contributions	296,000	-	-	296,000
Withdrawals	165,000	53,836	248,280	467,116
TOTAL	\$ 461,000	\$ 53,836	\$ 248,280	\$ 763,116

All Others Funds:

	<u>G. Clark Trust F</u>	<u>G. Clark Trust E</u>	<u>United Way F</u>	<u>United Way E</u>	<u>Am. River</u>	<u>TNBC</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-	-	-	-
Expenses	-	-	-	-	-	-	-
Maturities	139	-	-	-	-	-	139
Calls	-	-	-	-	-	-	-
Contributions	-	49,225	-	-	-	-	49,225
Withdrawals	923	49,225	-	-	111,000	160,750	321,898
TOTAL	\$ 1,062	\$ 98,450	\$ -	\$ -	\$ 111,000	\$ 160,750	\$ 371,262
GRAND TOTAL							\$ 610,921,382

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
TOTAL PURCHASES		109,600,000	\$ 109,501,787
<u>SALES</u>			
7/7/2005	Federal Home Loan Bank 2.650% Due 02-06-07	5,000,000	\$ 4,880,800
7/6/2005	Federal Home Loan Bank 3.625% Due 05-04-06	7,000,000	6,998,460
7/1/2005	U. S. Treasury Bill 3.050% Due 11-25-05	4,000,000	3,937,882
7/1/2005	U. S. Treasury Bill 3.170% Due 12-22-05	3,300,000	3,247,202
7/8/2005	U.S. Treasury Note 1.875% Due 12-31-05	5,000,000	4,961,050
7/12/2005	U.S. Treasury Note 1.875% Due 12-31-05	6,000,000	5,953,260
7/13/2005	U. S. Treasury Note 1.875% Due 12-31-05	12,000,000	11,906,519
7/21/2005	U.S. Treasury Note 1.875% Due 12-31-05	10,000,000	9,922,496
TOTAL SALES		52,300,000	\$ 51,807,669
<u>MATURITIES</u>			
7/1/2005	American Express Credit Corporation 3.020% Due 07-01-05	11,000,000	\$ 10,958,475
7/18/2005	Bank of America 3.170% Due 07-18-05	5,700,000	5,687,954
7/1/2005	BofA (3128x3af0 FHLB 3.5% 04/21/08 1.54mm@102) 3.280% Due 07-01-05	1,500,000	1,500,000
7/5/2005	BofA (3128x3h55 FHLMC 3.25% 11/02/07 12.98mm@102) 3.260% Due 07-05-05	12,600,000	12,600,000
7/14/2005	BofA (3128x4ak7 FHLB 3.75% 11/15/06 5.075mm@100.495) 3.170% Due 07-14-05	5,000,000	5,000,000
7/19/2005	BofA (31359mve0 FNMA 4.25% 051509 13.25mm@100.875) 3.220% Due 07-19-05	13,100,000	13,100,000
7/26/2005	Centrica PLC 3.240% Due 07-26-05	5,600,000	5,599,496
7/18/2005	GE 3.050% Due 07-18-05	3,600,000	3,572,550
7/28/2005	Toyota Motor Credit 3.230% Due 07-28-05	15,100,000	15,076,968
7/11/2005	UBS Finance 3.250% Due 07-11-05	3,900,000	3,898,801

**City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 07-01-05 To 07-31-05**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
7/20/2005	American Express Credit Corporation 3.090% Due 08-02-05	4,500,000	\$ 4,494,767
7/1/2005	BofA (3128x3h55 FHLMC 3.25% 11/02/07 12.98mm@102) 3.260% Due 07-05-05	12,600,000	12,600,000
7/11/2005	BofA (3128x4ak7 FHLMC 3.75% 11/15/06 5.075mm@100.495) 3.170% Due 07-14-05	5,000,000	5,000,000
7/18/2005	BofA (31359mve0 FNMA 4.25% 051509 13.25mm@100.875) 3.220% Due 07-19-05	13,100,000	13,100,000
7/25/2005	Centrica PLC 3.240% Due 07-26-05	5,600,000	5,599,496
7/8/2005	Federal Home Loan Bank 4.000% Due 12-28-06	10,000,000	9,999,000
7/8/2005	Federal Home Loan Bank 4.100% Due 01-26-07	5,000,000	4,998,750
7/27/2005	GE Capital 3.390% Due 08-30-05	2,500,000	2,491,996
7/15/2005	General Electric Capital Corp 3.250% Due 08-02-05	4,200,000	4,193,175
7/28/2005	Toyota Financial Services 3.400% Due 08-30-05	2,400,000	2,392,520
7/11/2005	Toyota Motor Credit 3.230% Due 07-28-05	15,100,000	15,076,968
7/21/2005	U.S. Treasury Note 1.875% Due 12-31-05	5,000,000	4,964,062
7/7/2005	UBS Finance 3.250% Due 07-11-05	1,700,000	1,699,386
7/8/2005	UBS Finance 3.250% Due 07-11-05	2,200,000	2,199,415
7/11/2005	UBS Finance 3.230% Due 07-12-05	4,000,000	3,999,641
7/14/2005	UBS Finance 3.250% Due 07-15-05	1,000,000	999,910
7/19/2005	UBS Finance 3.200% Due 07-20-05	7,400,000	7,399,342
7/21/2005	UBS Finance 3.230% Due 07-22-05	2,500,000	2,499,776
7/22/2005	UBS Finance 3.210% Due 07-25-05	1,800,000	1,799,518
7/26/2005	UBS Finance 3.240% Due 07-27-05	1,000,000	999,910
7/26/2005	Verizon Net Fund 3.340% Due 08-16-05	3,000,000	2,994,155

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
7/12/2005	UBS Finance 3.230% Due 07-12-05	4,000,000	3,999,641
7/15/2005	UBS Finance 3.250% Due 07-15-05	1,000,000	999,910
7/20/2005	UBS Finance 3.200% Due 07-20-05	7,400,000	7,399,342
7/22/2005	UBS Finance 3.230% Due 07-22-05	2,500,000	2,499,776
7/25/2005	UBS Finance 3.210% Due 07-25-05	1,800,000	1,799,518
7/27/2005	UBS Finance 3.240% Due 07-27-05	1,000,000	999,910
TOTAL MATURITIES		94,800,000	\$ 94,692,341

CONTRIBUTIONS

7/1/2005	B Of A Cash	\$	25,701
7/1/2005	B Of A Cash		1,410,280
7/5/2005	B Of A Cash		3,457,508
7/6/2005	B Of A Cash		5,266
7/7/2005	B Of A Cash		26,000
7/7/2005	B Of A Cash		2,838,643
7/8/2005	B Of A Cash		2,514,232
7/11/2005	B Of A Cash		28
7/11/2005	B Of A Cash		1,143,731
7/12/2005	B Of A Cash		5,432
7/13/2005	B Of A Cash		109,945
7/13/2005	B Of A Cash		1,612,411
7/14/2005	B Of A Cash		3,800,649
7/15/2005	B Of A Cash		211,000
7/15/2005	B Of A Cash		277,637
7/15/2005	B Of A Cash		654,508
7/18/2005	B Of A Cash		1,271,082
7/19/2005	B Of A Cash		3,599,146
7/20/2005	B Of A Cash		1,910,796
7/21/2005	B Of A Cash		1,966,614
7/22/2005	B Of A Cash		1,233,990
7/25/2005	B Of A Cash		3,991,967
7/26/2005	B Of A Cash		6,230,436
7/27/2005	B Of A Cash		59,000
7/27/2005	B Of A Cash		1,436,195
7/28/2005	B Of A Cash		2,451,162
7/29/2005	B Of A Cash		1,299,379
7/1/2005	Fidelity Fund		1,631

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
7/1/2005	Fidelity Fund		618
7/1/2005	Fidelity Fund		385
7/1/2005	Fidelity Fund		1,147
7/1/2005	Fidelity Fund		624
7/1/2005	Fidelity Fund		22,800
7/7/2005	Fidelity Fund		288,267
7/8/2005	Fidelity Fund		629
7/8/2005	Fidelity Fund		291
7/8/2005	Fidelity Fund		242
7/8/2005	Fidelity Fund		1,289
7/8/2005	Fidelity Fund		53
7/8/2005	Fidelity Fund		854,936
7/11/2005	Fidelity Fund		328
7/11/2005	Fidelity Fund		95
7/11/2005	Fidelity Fund		584
7/11/2005	Fidelity Fund		255
7/11/2005	Fidelity Fund		28,839
7/11/2005	Fidelity Fund		25,550
7/11/2005	Fidelity Fund		16,255,873
7/11/2005	Fidelity Fund		36,500
7/11/2005	Fidelity Fund		752
7/13/2005	Fidelity Fund		4,430,098
7/14/2005	Fidelity Fund		12
7/14/2005	Fidelity Fund		8
7/14/2005	Fidelity Fund		17
7/14/2005	Fidelity Fund		17
7/14/2005	Fidelity Fund		15
7/14/2005	Fidelity Fund		1,404
7/14/2005	Fidelity Fund		1,191
7/14/2005	Fidelity Fund		5,415
7/15/2005	Fidelity Fund		330
7/15/2005	Fidelity Fund		500
7/15/2005	Fidelity Fund		90
7/15/2005	Fidelity Fund		5,885,019
7/15/2005	Fidelity Fund		12,900
7/18/2005	Fidelity Fund		318,527
7/20/2005	Fidelity Fund		158
7/20/2005	Fidelity Fund		21,616
7/21/2005	Fidelity Fund		2,439,666
7/22/2005	Fidelity Fund		225
7/22/2005	Fidelity Fund		9,000
7/25/2005	Fidelity Fund		152
7/25/2005	Fidelity Fund		61
7/25/2005	Fidelity Fund		264
7/25/2005	Fidelity Fund		154

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
7/25/2005	Fidelity Fund		21,579
7/25/2005	Fidelity Fund		7,480
7/25/2005	Fidelity Fund		3,086,839
7/28/2005	Fidelity Fund		117,000
7/29/2005	Fidelity Fund		134
7/29/2005	Fidelity Fund		85
7/29/2005	Fidelity Fund		16,750
7/29/2005	Fidelity Fund		5,100
TOTAL CONTRIBUTIONS			\$ 77,446,232

WITHDRAWALS

7/1/2005	B Of A Cash		\$ 2,649,321
7/5/2005	B Of A Cash		7,423,659
7/6/2005	B Of A Cash		8,605,785
7/7/2005	B Of A Cash		9,562
7/7/2005	B Of A Cash		195,849
7/7/2005	B Of A Cash		957,408
7/8/2005	B Of A Cash		133,958
7/8/2005	B Of A Cash		26,792
7/8/2005	B Of A Cash		973,925
7/11/2005	B Of A Cash		3,389,782
7/12/2005	B Of A Cash		4,620,092
7/13/2005	B Of A Cash		951,295
7/14/2005	B Of A Cash		2,607,115
7/15/2005	B Of A Cash		80,000
7/15/2005	B Of A Cash		641,356
7/18/2005	B Of A Cash		596,427
7/19/2005	B Of A Cash		12,116,256
7/20/2005	B Of A Cash		31,000
7/20/2005	B Of A Cash		1,950,905
7/21/2005	B Of A Cash		2,728,158
7/22/2005	B Of A Cash		1,372,484
7/25/2005	B Of A Cash		2,017,837
7/26/2005	B Of A Cash		1,999,326
7/27/2005	B Of A Cash		44,274
7/27/2005	B Of A Cash		52,431
7/27/2005	B Of A Cash		1,749,243
7/28/2005	B Of A Cash		4,147,888
7/29/2005	B Of A Cash		165,000
7/29/2005	B Of A Cash		4,076,809
7/1/2005	Fidelity Fund		7,184,061
7/5/2005	Fidelity Fund		5,079,365
7/5/2005	Fidelity Fund		93,174

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
7/6/2005	Fidelity Fund		6,524,382
7/8/2005	Fidelity Fund		2,415,857
7/12/2005	Fidelity Fund		3,231,041
7/13/2005	Fidelity Fund		15,901,537
7/13/2005	Fidelity Fund		986,905
7/14/2005	Fidelity Fund		3,833,164
7/15/2005	Fidelity Fund		107,565
7/15/2005	Fidelity Fund		711,793
7/19/2005	Fidelity Fund		370,988
7/22/2005	Fidelity Fund		4,981,861
7/26/2005	Fidelity Fund		3,191,635
TOTAL WITHDRAWALS			<u>\$ 120,927,265</u>
TOTAL TRANSACTIONS		<u>256,700,000</u>	<u>\$ 454,375,294</u>

POOL A SUMMARIZED

Purchases and Contributions	\$ 186,948,019
Sales, Maturities and Withdrawals	<u>267,427,275</u>
TOTAL TRANSACTIONS	<u>\$ 454,375,294</u>

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart (Fixed)
Mutual Endowment Fund
From 07-01-05 To 07-31-05

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

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart (Equity)
Mutual Endowment Fund
From 07-01-05 To 07-31-05

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

City of Sacramento
TRANSACTION SUMMARY
Public Trust Mutual Fund (Fixed)
Ann Land/Bertha Henschel
From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
7/31/2005	Pool A - Cash		\$ 3,641
TOTAL WITHDRAWALS			<u>\$ 3,641</u>
TOTAL TRANSACTIONS			<u>\$ 3,641</u>
 PTMF SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>3,641</u>
TOTAL TRANSACTIONS			<u>\$ 3,641</u>

City of Sacramento
TRANSACTION SUMMARY
 Public Trust Mutual Fund (Equity)
 Ann Land/Bertha Henschel
 From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
7/5/2005	Altria Group Inc	400	\$ 25,948
7/5/2005	Bank Of America Corp	500	22,460
TOTAL PURCHASES		900	\$ 48,408
<u>SALES</u>			
7/5/2005	Sara Lee Corp	2,500	\$ 58,550
TOTAL SALES		2,500	\$ 58,550
<u>WITHDRAWALS</u>			
7/31/2005	Pool A - Cash		\$ 2,711
TOTAL WITHDRAWALS			\$ 2,711
TOTAL TRANSACTIONS		3,400	\$ 109,669
 PTMFE SUMMARIZED			
Purchases and Contributions			\$ 48,408
Sales, Maturities and Withdrawals			61,261
TOTAL TRANSACTIONS			\$ 109,669

City of Sacramento
TRANSACTION SUMMARY
2001 CIRB's Water Reserve Fund
From 07-01-05 To 07-31-05

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

City of Sacramento
TRANSACTION SUMMARY
2003 Capital Improvement Revenue Bonds
(911 Call Center and Other Municipal Projects)
From 07-01-05 To 07-31-05

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

No transactions were found!
 City of Sacramento
 TRANSACTION SUMMARY
 SHRA Local Money
 From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>POOL D</u>			
<u>PURCHASES</u>			
7/6/2005	GE Capital 3.510% Due 11-03-05	2,700,000	\$ 2,668,410
7/5/2005	Toyota Motor Credit 3.230% Due 07-20-05	5,000,000	4,993,271
7/7/2005	UBS Finance 3.250% Due 07-11-05	6,400,000	6,397,689
7/11/2005	Washington Mutual Bank 3.190% Due 08-19-05	6,371,000	6,369,791
TOTAL PURCHASES		20,471,000	\$ 20,429,161
<u>MATURITIES</u>			
7/7/2005	GE Capital 3.250% Due 07-07-05	6,400,000	\$ 6,395,956
7/6/2005	Toyota Corp 3.000% Due 07-06-05	2,600,000	2,580,500
7/20/2005	Toyota Motor Credit 3.230% Due 07-20-05	5,000,000	4,993,271
7/11/2005	UBS Finance 3.250% Due 07-11-05	6,400,000	6,397,689
TOTAL MATURITIES		20,400,000	\$ 20,367,416
<u>CONTRIBUTIONS</u>			
7/5/2005	Nations Treasury Fund		\$ 5,000,000
TOTAL CONTRIBUTIONS			\$ 5,000,000
<u>WITHDRAWALS</u>			
7/12/2005	Local Agency Investment Fund, Pool D		\$ 500,000
7/15/2005	Local Agency Investment Fund, Pool D		1,000,000
7/19/2005	Local Agency Investment Fund, Pool D		700,000
7/21/2005	Local Agency Investment Fund, Pool D		2,000,000
7/29/2005	Local Agency Investment Fund, Pool D		1,000,000
TOTAL WITHDRAWALS			\$ 5,200,000
TOTAL POOL D		40,871,000	50,996,577

No transactions were found!
City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 07-01-05 To 07-31-05

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

No transactions were found!

POOL K

No transactions were found!

POOL L

No transactions were found!

POOL M

No transactions were found!

POOL N

No transactions were found!

TOTAL TRANSACTIONS

40,871,000 \$ 50,996,577

No transactions were found!
City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
SHRA SUMMARIZED			
	Purchases and Contributions		\$ 25,429,161
	Sales, Maturities and Withdrawals		<u>25,567,416</u>
	TOTAL TRANSACTIONS		<u>\$ 50,996,577</u>

City of Sacramento
TRANSACTION SUMMARY
Fixed Bond
SCERS
From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
7/14/2005	Federal Home Loan Bank 4.750% Due 02-13-15	5,000,000	\$ 5,073,300
7/11/2005	Federal Home Loan Bank 3.600% Due 07-13-06	5,000,000	5,000,000
7/12/2005	U.S. Treasury Bond 5.375% Due 02-15-31	5,000,000	5,758,594
7/11/2005	U.S. Treasury Note 4.125% Due 05-15-15	5,000,000	5,050,781
7/12/2005	U.S. Treasury Note 4.125% Due 05-15-15	5,000,000	5,000,000
7/21/2005	U.S. Treasury Note 4.125% Due 05-15-15	5,000,000	4,943,750
TOTAL PURCHASES		30,000,000	\$ 30,826,425
<u>SALES</u>			
7/14/2005	U.S. Treasury Bond 5.375% Due 02-15-31	5,000,000	\$ 5,758,594
TOTAL SALES		5,000,000	\$ 5,758,594
<u>MATURITIES</u>			
7/15/2005	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	5,379	\$ 5,379
7/15/2005	Boeing Capital Corp MTN 6.360% Due 07-15-05	4,900,000	4,900,000
7/15/2005	GNMA POOL #150426 9.000% Due 05-15-16	85	93
7/15/2005	GNMA POOL #157445 9.000% Due 06-15-16	255	259
7/15/2005	GNMA POOL #164169 9.000% Due 06-15-16	130	128
7/15/2005	GNMA POOL #167166 9.500% Due 08-15-16	16	17
7/15/2005	GNMA POOL #208975 9.500% Due 03-15-17	65	65
7/15/2005	GNMA POOL #211421 9.500% Due 04-15-17	98	99
7/15/2005	GNMA POOL #27166 9.000% Due 12-15-08	154	131
7/15/2005	GNMA POOL #320296	520	511

City of Sacramento
TRANSACTION SUMMARY
 Fixed Bond
 SCERS
 From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
7/15/2005	8.000% Due 03-15-22 GNMA POOL #329837	6,619	6,517
7/15/2005	7.500% Due 11-15-22 GNMA POOL #439515	191	188
7/15/2005	7.000% Due 03-15-27 GNMA POOL #450066	26	26
	7.500% Due 12-15-26		
TOTAL MATURITIES		4,913,538	\$ 4,913,413
<u>EXPENSES</u>			
7/15/2005	Portfolio Investment Fees Payable		\$ 296
TOTAL EXPENSES			\$ 296
<u>WITHDRAWALS</u>			
7/31/2005	Pool A - Cash		\$ 278,222
TOTAL WITHDRAWALS			\$ 278,222
TOTAL TRANSACTIONS		39,913,538	\$ 41,776,950
RFIX SUMMARIZED			
	Purchases and Contributions		\$ 30,826,425
	Sales, Maturities and Withdrawals		10,950,229
	Expenses		296
TOTAL TRANSACTIONS			\$ 41,776,950

City of Sacramento
TRANSACTION SUMMARY
Real Estate Mortgage
SCERS
From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
<u>MATURITIES</u>			
7/15/2005	2484 Natomas Park Dr. 7.500% Due 07-01-12	3,408	\$ 3,408
7/15/2005	Alhambra Medical Building 7.000% Due 05-01-09	26,613	26,613
7/15/2005	Bel Air Rose/Gibson, Campbell 10.500% Due 10-01-06	5,018	5,018
7/15/2005	Blue Ravine/Steele Family Trust 8.375% Due 11-01-06	6,117	6,117
7/15/2005	Granite Office Park 7.300% Due 09-01-08	23,565	23,565
7/1/2005	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	7,627	7,627
TOTAL MATURITIES		72,348	\$ 72,348
<u>EXPENSES</u>			
7/1/2005	Portfolio Investment Fees Payable		\$ 282
7/15/2005	Portfolio Investment Fees Payable		1,921
TOTAL EXPENSES			\$ 2,203
<u>WITHDRAWALS</u>			
7/31/2005	Pool A - Cash		\$ 204,457
TOTAL WITHDRAWALS			\$ 204,457
TOTAL TRANSACTIONS		72,348	\$ 279,008
REMTG SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		276,805
	Expenses		2,203
TOTAL TRANSACTIONS			\$ 279,008

City of Sacramento
TRANSACTION SUMMARY
 Fixed Alternative Equity Income
SCERS
 From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
<u>SALES</u>			
7/18/2005	China Pete & Chem Corp Spon Adr H Shs	30,000	\$ 1,119,165
7/18/2005	Unocal Corp	20,000	1,111,198
TOTAL SALES		50,000	\$ 2,230,363
<u>CONTRIBUTIONS</u>			
7/11/2005	Pool A - Cash		\$ 75,000
TOTAL CONTRIBUTIONS			\$ 75,000
<u>WITHDRAWALS</u>			
7/21/2005	Pool A - Cash		\$ 75,000
7/31/2005	Pool A - Cash		107,621
TOTAL WITHDRAWALS			\$ 182,621
TOTAL TRANSACTIONS		50,000	\$ 2,487,984
REQUITY SUMMARIZED			
Purchases and Contributions			\$ 75,000
Sales, Maturities and Withdrawals			2,412,984
TOTAL TRANSACTIONS			\$ 2,487,984

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
7/7/2005	Alcoa	50,000	\$ 1,305,075
7/14/2005	Altria Group Inc	10,000	666,814
7/7/2005	Amgen Inc	15,000	1,008,168
7/7/2005	Carnival Corp Com	17,000	928,572
7/8/2005	Carnival Corp Com	8,000	436,640
7/11/2005	Carnival Corp Com	10,000	551,904
7/21/2005	Carnival Corp Com	10,000	541,601
7/11/2005	Comcast Corporation	25,000	752,052
7/7/2005	Constellation Brands CI A	4,000	119,504
7/8/2005	Constellation Brands CI A	6,000	180,080
7/14/2005	Constellation Brands CI A	15,000	432,720
7/15/2005	Dell Inc.	25,000	1,020,950
7/11/2005	Disney (walt) Com	20,000	506,248
7/14/2005	Disney (walt) Com	10,000	264,500
7/11/2005	Dow Chem Co Com	25,000	1,158,500
7/11/2005	Du Pont E I De Nemours Com	10,000	444,000
7/11/2005	Genentech Inc.	10,000	836,499
7/7/2005	General Electric Co	45,000	1,541,340
7/14/2005	General Electric Co	15,000	535,873
7/14/2005	Genzyme Corp	20,000	1,302,950
7/29/2005	Gilead Sciences Inc	10,000	451,539
7/14/2005	Gillette Co	10,000	528,250
7/12/2005	Ishares Tr Nasdq Bio Indx	7,000	504,805
7/5/2005	Ishares Tr Transp Ave Idx	15,000	949,777
7/12/2005	Ishares Tr Transp Ave Idx	8,000	516,985
7/21/2005	Ishares Tr Transp Ave Idx	40,000	2,723,867
7/14/2005	Marvel Enterprises Inc	25,000	540,750
7/14/2005	Monsanto C0 New Com	10,000	636,001
7/21/2005	Monsanto C0 New Com	5,000	333,250
7/29/2005	Motorola Inc Com	25,000	525,850
7/21/2005	Nasdaq 100 Tr Unit Ser 1	18,000	711,000
7/29/2005	Symantec Corp Com	50,000	1,097,590
7/11/2005	Sysco Corp	10,000	368,264
7/29/2005	Target Corp	17,000	1,006,570
7/7/2005	Time Warner Inc New	20,000	326,830
7/11/2005	Time Warner Inc New	20,000	328,000
7/11/2005	United Technologies	20,000	1,036,912
7/7/2005	Viacom Inc CI A	20,000	652,584
7/5/2005	Wal Mart Stores Inc	30,000	1,490,289
7/29/2005	Walgreen Co Com	20,000	959,618
7/11/2005	Yahoo Inc.	20,000	716,238
TOTAL PURCHASES		750,000	\$ 30,938,959

City of Sacramento
TRANSACTION SUMMARY
 Large Cap Growth
SCERS
 From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
<u>SALES</u>			
7/8/2005	Alcoa	50,000	\$ 1,305,075
7/14/2005	Dover Corp	30,000	1,114,876
7/11/2005	Dreamworks Animation Cl A	50,000	1,363,252
7/14/2005	Exxon Mobil Corporation	25,000	1,446,155
7/14/2005	Google Inc Cl A	3,000	918,790
7/11/2005	Imclone Systems Inc	25,000	876,082
7/14/2005	Ishares Tr Nasdq Bio Indx	600	41,279
7/15/2005	Ishares Tr Transp Ave Idx	16,000	1,020,356
7/29/2005	Ishares Tr Transp Ave Idx	27,000	1,821,221
7/14/2005	Kroger Co Com	50,000	975,445
7/12/2005	Lucent Technologies	100,000	298,000
7/13/2005	Lucent Technologies	100,000	298,000
7/7/2005	Morgan Stan Dean Wit	15,000	787,600
7/7/2005	Nasdaq 100 Tr Unit Ser 1	50,000	1,854,650
7/29/2005	Nasdaq 100 Tr Unit Ser 1	18,000	711,000
7/8/2005	Tesoro Corp Com	25,000	1,186,525
7/8/2005	Valero Energy Corp New Com	30,000	2,346,645
7/29/2005	Wal Mart Stores Inc	30,000	1,490,289
7/21/2005	Wynn Resorts Ltd Com	20,000	1,118,574
7/20/2005	Yahoo Inc.	60,000	2,147,612
7/11/2005	Yellow Roadway Corp Com	15,000	799,258
7/20/2005	Yellow Roadway Corp Com	20,000	1,065,677
TOTAL SALES		759,600	\$ 24,986,361
<u>CONTRIBUTIONS</u>			
7/21/2005	Pool A - Cash		\$ 75,000
TOTAL CONTRIBUTIONS			\$ 75,000
<u>WITHDRAWALS</u>			
7/11/2005	Pool A - Cash		\$ 75,000
TOTAL WITHDRAWALS			\$ 75,000
TOTAL TRANSACTIONS		1,509,600	\$ 56,075,320

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
RLCAP SUMMARIZED			
	Purchases and Contributions		\$ 31,013,959
	Sales, Maturities and Withdrawals		<u>25,061,361</u>
	TOTAL TRANSACTIONS		<u>\$ 56,075,320</u>

City of Sacramento
TRANSACTION SUMMARY
 Bio-Tech Technology
SCERS
 From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
7/29/2005	Electronic Arts Inc Com	6,000	\$ 347,436
7/29/2005	Google Inc Cl A	1,500	434,295
7/8/2005	Human Genome Sciences	50,000	648,405
7/8/2005	Oracle Corp Com	25,000	338,500
7/12/2005	Vasco Data Sec Intl Com	10,000	107,565
TOTAL PURCHASES		92,500	\$ 1,876,201
<u>SALES</u>			
7/5/2005	Electr Sensor Technol Com	47,900	\$ 80,354
7/6/2005	Electr Sensor Technol Com	27,100	45,461
7/29/2005	Ishares Tr Nasdq Bio Indx	7,700	523,728
7/5/2005	Plug Power Inc	33,000	249,175
7/5/2005	Sirius Satellite Radio Com	40,000	241,816
7/1/2005	Tivo Inc	45,000	327,486
7/5/2005	Xm Satellite Radio	10,000	338,340
TOTAL SALES		210,700	\$ 1,806,360
TOTAL TRANSACTIONS		303,200	\$ 3,682,561
RBIO SUMMARIZED			
Purchases and Contributions			\$ 1,876,201
Sales, Maturities and Withdrawals			1,806,360
TOTAL TRANSACTIONS			\$ 3,682,561

City of Sacramento
TRANSACTION SUMMARY
S&P / Barra Value
SCERS
From 07-01-05 To 07-31-05

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

City of Sacramento
TRANSACTION SUMMARY
CADA
 From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CADA Banking</u>			
<u>CONTRIBUTIONS</u>			
7/7/2005	Pool A - Cash		\$ 26,000
7/15/2005	Pool A - Cash		211,000
7/27/2005	Pool A - Cash		59,000
TOTAL CONTRIBUTIONS			<u>\$ 296,000</u>
<u>WITHDRAWALS</u>			
7/29/2005	Pool A - Cash		\$ 165,000
TOTAL WITHDRAWALS			<u>\$ 165,000</u>
TOTAL CADA Banking			<u>\$ 461,000</u>
<u>CADA A - Tax Exempt</u>			
<u>WITHDRAWALS</u>			
7/7/2005	Pool A - Cash		\$ 9,562
7/27/2005	Pool A - Cash		44,274
TOTAL WITHDRAWALS			<u>\$ 53,836</u>
TOTAL CADA A - Tax Exempt			<u>\$ 53,836</u>
<u>CADA B - Taxable</u>			
<u>WITHDRAWALS</u>			
7/7/2005	Pool A - Cash		\$ 195,849
7/27/2005	Pool A - Cash		52,431
TOTAL WITHDRAWALS			<u>\$ 248,280</u>
TOTAL CADA B - Taxable			<u>\$ 248,280</u>
TOTAL TRANSACTIONS			<u>\$ 763,116</u>

City of Sacramento
TRANSACTION SUMMARY
CADA
From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
CADA SUMMARIZED			
	Purchases and Contributions		\$ 296,000
	Sales, Maturities and Withdrawals		<u>467,116</u>
	TOTAL TRANSACTIONS		<u>\$ 763,116</u>

City of Sacramento
TRANSACTION SUMMARY
 George H. Clark (Fixed)
 Scholarship Fund
 From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>MATURITIES</u>			
7/20/2005	GNMA2 POOL #2754 6.500% Due 05-20-29	139	\$ 139
TOTAL MATURITIES		139	\$ 139
<u>WITHDRAWALS</u>			
7/31/2005	Pool A - Cash		\$ 923
TOTAL WITHDRAWALS			\$ 923
TOTAL TRANSACTIONS		139	\$ 1,062
 TGHCLARK SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			1,062
TOTAL TRANSACTIONS			\$ 1,062

City of Sacramento
TRANSACTION SUMMARY
 George H. Clark (Equity)
 Scholarship Fund
 From 07-01-05 To 07-31-05

Trade Date	Security	Quantity	Total Cost
<u>CONTRIBUTIONS</u>			
7/18/2005	AIM Global Health Care Fund	1,759	\$ 49,225
TOTAL CONTRIBUTIONS		1,759	\$ 49,225
<u>WITHDRAWALS</u>			
7/18/2005	AIM Sector Funds, Inc.	988	\$ 49,225
TOTAL WITHDRAWALS		988	\$ 49,225
TOTAL TRANSACTIONS		2,747	\$ 98,450
 TGHCLARL SUMMARIZED			
Purchases and Contributions			\$ 49,225
Sales, Maturities and Withdrawals			49,225
TOTAL TRANSACTIONS			\$ 98,450

City of Sacramento
TRANSACTION SUMMARY
United Way (Fixed)
From 07-01-05 To 07-31-05

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

City of Sacramento
TRANSACTION SUMMARY
United Way (Equity)
From 07-01-05 To 07-31-05

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

**City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 07-01-05 To 07-31-05**

Trade Date	Security	Quantity	Total Cost
<u>WITHDRAWALS</u>			
7/15/2005	Pool A - Cash		\$ 80,000
7/20/2005	Pool A - Cash		31,000
TOTAL WITHDRAWALS			<u>\$ 111,000</u>
TOTAL TRANSACTIONS			<u>\$ 111,000</u>
AMRIVER SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>111,000</u>
TOTAL TRANSACTIONS			<u>\$ 111,000</u>

City of Sacramento
TRANSACTION SUMMARY
The Natomas Basin Conservancy
TNBC
From 07-01-05 To 07-31-05

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
7/8/2005	Pool A - Cash		\$ 133,958
7/8/2005	Pool A - Cash		26,792
TOTAL WITHDRAWALS			<u>\$ 160,750</u>
TOTAL TRANSACTIONS			<u>\$ 160,750</u>
TNBC SUMMARIZED			
Purchases and Contributions			\$ 160,750
Sales, Maturities and Withdrawals			<u>-</u>
TOTAL TRANSACTIONS			<u>\$ 160,750</u>