



REPORT TO COUNCIL

City of Sacramento

18

915 I Street, Sacramento, CA 95814-2671
www. CityofSacramento.org

CONSENT
APRIL 18, 2006

Honorable Mayor and
Members of the City Council:

Subject: February 2006 Monthly Investment Transactions Report

Location/Council District: Citywide

Recommendations:

This report is for consent 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 February 28, 2006.

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 December 31, 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 February 28, 2006 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	SCERS International
Attachment O	SCERS Small Cap
Attachment P	Capitol Area Development Authority (CADA)
Attachment Q	George Clark Trust Fund
Attachment R	United Way
Attachment S	American River Flood Control District
Attachment T	The North Natomas Basin Conservancy (TNBC)
Attachment U	Sacramento Public Library Authority (SPLA)

Financial Considerations: This report is for consent only.

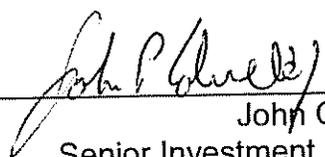
Environmental Considerations:

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.

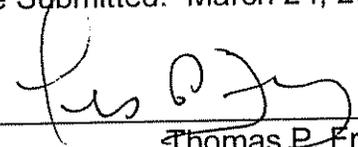
Emerging & Small Business Development (ESBD):

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: March 24, 2006

Approved by: 
 Thomas P. Friery
 City Treasurer

Attachments (21)

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City of Sacramento
Summary of Transactions
February-06

Local Agency Funds:

	Pool A	Ethel Hart F	Ethel Hart E	Public Trust F	Public Trust E	CIRB '01	CIRB '03	Total
Purchases	\$ 150,737,926	\$ -	\$ 43,995	\$ -	\$ 26,430	\$ -	\$ -	\$ 150,808,351
Sales	17,249,239	163,094	24,230	-	39,446	-	-	17,476,009
Expenses	-	-	-	-	-	-	-	-
Maturities	98,434,377	-	-	-	-	-	-	98,434,377
Calls	-	-	-	-	-	-	-	-
Contributions	96,784,912	-	-	-	-	-	-	96,784,912
Withdrawals	122,495,442	-	-	1,548	4,216	-	-	122,501,207
TOTAL	\$ 485,701,896	\$ 163,094	\$ 68,225	\$ 1,548	\$ 70,092	\$ -	\$ -	\$ 486,004,855

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	Pool D	Pool J	Pool K	Pool L	Pool M	Pool N	Pool Q	Pool R	Total
Purchases	\$ 35,195,435	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 35,195,435
Sales	-	-	-	-	-	-	-	-	-
Expenses	-	-	-	-	-	-	-	-	-
Maturities	31,272,285	-	-	-	-	-	-	-	31,272,285
Calls	-	-	-	-	-	-	-	-	-
Contributions	12,966,010	-	-	-	-	-	-	-	12,966,010
Withdrawals	7,334,773	-	-	-	-	-	-	-	7,334,773
TOTAL	\$ 86,768,503	\$ -	\$ 86,768,503						

City of Sacramento
Summary of Transactions
February-06

Sacramento City Employees' Retirement System (SCERS) Funds:

	Fixed	R.E. Mtg	Fixed Alt Eqty	Large Cap	Bio-Tech	S&P Barra Value	Internatl.	Small Cap	Total
Purchases	\$ 5,670,378	\$ -	\$ 6,205,681	\$ 24,384,094	\$ 9,138,721	\$ -	\$ 16,398,608	\$ 9,612,303	\$ 71,409,784
Sales	180,000	-	27,649,596	20,107,873	16,330,256	518,760	-	284,241	65,070,727
Expenses	-	2,462	-	-	-	-	-	-	2,462
Maturities	9,614	81,152	-	-	-	-	-	-	90,765
Calls	-	-	-	-	-	-	-	-	-
Contributions	41,027,206	-	-	-	-	7,081,816	17,320,000	17,320,000	82,749,023
Withdrawals	24,171,661	41,428,657	20,189,581	3,380,000	11,421,816	-	-	-	100,591,715
TOTAL	\$ 71,058,859	\$ 41,512,271	\$ 54,044,858	\$ 47,871,957	\$ 36,890,793	\$ 7,600,576	\$ 33,718,608	\$ 27,216,544	\$ 319,914,476

Capitol Area Development Authority (CADA) Funds:

	CADA	CADA-A	CADA-B	Total
Purchases	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-
Expenses	-	-	-	-
Maturities	-	-	-	-
Calls	-	-	-	-
Contributions	1,282,000	161,099	-	1,443,099
Withdrawals	446,000	84,364	330,491	860,855
TOTAL	\$ 1,728,000	\$ 245,462	\$ 330,491	\$ 2,303,953

ATTACHMENT A

City of Sacramento
Summary of Transactions
February-06

All Others Funds:

	G. Clark Trust F	G. Clark Trust E	United Way F	United Way E	Am. River	TNBC	SPLA	Total
Purchases	\$ -	\$ -	\$ -	\$ 43,995	\$ -	\$ -	\$ -	\$ 43,995
Sales	21,833	20,400	156,165	24,280	-	-	-	222,678
Expenses	-	-	811	1,892	-	-	-	2,702
Maturities	53	-	-	-	-	-	-	53
Calls	-	-	-	-	-	-	-	-
Contributions	-	-	-	-	650,000	-	-	650,000
Withdrawals	746	257	-	-	-	-	500,000	501,003
TOTAL	\$ 22,632	\$ 20,657	\$ 156,976	\$ 70,167	\$ 650,000	\$ -	\$ 500,000	\$ 1,420,431
GRAND TOTAL								\$ 896,412,219

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/2/2006	Abbey Nat'l NA LLC 4.480% Due 02-06-06	7,400,000	\$ 7,396,316
2/24/2006	General Electric Capital Corp 4.380% Due 02-28-06	10,000,000	9,995,133
2/24/2006	General Electric Capital Corp 4.380% Due 03-01-06	2,800,000	2,798,297
2/1/2006	General Electric Capital Corp 4.660% Due 09-29-06	1,900,000	1,840,973
2/28/2006	PACCAR Financial Corp 4.500% Due 03-07-06	2,500,000	2,497,813
2/27/2006	Rabobank USA Fin 4.490% Due 02-28-06	825,000	824,897
2/8/2006	U. S. Treasury Bill 4.390% Due 05-11-06	7,500,000	7,415,858
2/27/2006	U. S. Treasury Bill 4.480% Due 05-25-06	5,000,000	4,945,867
2/1/2006	U. S. Treasury Bill 4.170% Due 06-22-06	5,000,000	4,914,225
2/1/2006	U. S. Treasury Bill 4.480% Due 08-03-06	30,000,000	29,330,392
2/6/2006	U. S. Treasury Bill 4.480% Due 08-03-06	20,000,000	19,559,467
2/27/2006	U. S. Treasury Bill 4.550% Due 08-24-06	5,000,000	4,887,514
2/8/2006	U.S. Treasury Note 3.125% Due 01-31-07	7,500,000	7,389,551
2/13/2006	UBS Americas Inc 4.480% Due 02-14-06	7,000,000	6,999,129
2/6/2006	UBS Finance 4.500% Due 02-08-06	3,700,000	3,699,075
2/10/2006	UBS Finance 4.470% Due 02-13-06	248,000	247,908
2/16/2006	UBS Finance 4.470% Due 02-17-06	5,200,000	5,199,354
2/28/2006	UBS Finance 4.550% Due 03-01-06	700,000	699,912
2/1/2006	White PT Funding Inc 4.490% Due 02-02-06	30,100,000	30,096,246
TOTAL PURCHASES		152,373,000	\$ 150,737,926

City of Sacramento
TRANSACTION SUMMARY
 Pool A
 City General Pool
 From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
2/28/2006	U. S. Treasury Bill 4.390% Due 05-11-06	7,500,000	\$ 7,415,858
2/28/2006	U. S. Treasury Bill 4.480% Due 05-25-06	5,000,000	4,945,867
2/28/2006	U. S. Treasury Bill 4.550% Due 08-24-06	5,000,000	4,887,514
TOTAL SALES		17,500,000	\$ 17,249,239
<u>MATURITIES</u>			
2/6/2006	Abbey Nat'l NA LLC 4.480% Due 02-06-06	7,400,000	\$ 7,396,316
2/13/2006	Federal Home Loan Bank 2.000% Due 02-13-06	10,000,000	9,930,700
2/24/2006	Federal Home Loan Bank 2.500% Due 02-24-06	13,500,000	13,419,015
2/1/2006	General Electric Capital Corp 4.400% Due 02-01-06	6,700,000	6,698,999
2/28/2006	General Electric Capital Corp 4.380% Due 02-28-06	10,000,000	9,995,133
2/28/2006	Rabobank USA Fin 4.490% Due 02-28-06	825,000	824,897
2/2/2006	U. S. Treasury Bill 3.580% Due 02-02-06	4,000,000	3,927,604
2/14/2006	UBS Americas Inc 4.480% Due 02-14-06	7,000,000	6,999,129
2/8/2006	UBS Finance 4.500% Due 02-08-06	3,700,000	3,699,075
2/13/2006	UBS Finance 4.470% Due 02-13-06	248,000	247,908
2/17/2006	UBS Finance 4.470% Due 02-17-06	5,200,000	5,199,354
2/2/2006	White PT Funding Inc 4.490% Due 02-02-06	30,100,000	30,096,246
TOTAL MATURITIES		98,673,000	\$ 98,434,377
<u>CONTRIBUTIONS</u>			
2/1/2006	B Of A Cash		\$ 5,787

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-06 To 02-28-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
2/2/2006	B Of A Cash		3,214,975
2/2/2006	B Of A Cash		25,705
2/3/2006	B Of A Cash		4,280,336
2/6/2006	B Of A Cash		1,006,200
2/7/2006	B Of A Cash		2,298,515
2/8/2006	B Of A Cash		1,282,000
2/8/2006	B Of A Cash		943,397
2/9/2006	B Of A Cash		3,330,757
2/10/2006	B Of A Cash		889,177
2/10/2006	B Of A Cash		650,000
2/13/2006	B Of A Cash		1,014,330
2/14/2006	B Of A Cash		2,377,072
2/15/2006	B Of A Cash		277,670
2/15/2006	B Of A Cash		1,631,399
2/16/2006	B Of A Cash		1,795,312
2/17/2006	B Of A Cash		1,314,324
2/21/2006	B Of A Cash		1,771,334
2/22/2006	B Of A Cash		2,516,174
2/23/2006	B Of A Cash		3,953,949
2/24/2006	B Of A Cash		1,881,661
2/27/2006	B Of A Cash		997,799
2/28/2006	B Of A Cash		372,487
2/1/2006	Fidelity Fund		249
2/1/2006	Fidelity Fund		333
2/1/2006	Fidelity Fund		1,513
2/1/2006	Fidelity Fund		2,529
2/1/2006	Fidelity Fund		75,834
2/1/2006	Fidelity Fund		68,125
2/2/2006	Fidelity Fund		34,773
2/2/2006	Fidelity Fund		180,000
2/2/2006	Fidelity Fund		48,138
2/2/2006	Fidelity Fund		42,673
2/3/2006	Fidelity Fund		2,132,129
2/3/2006	Fidelity Fund		181,370
2/8/2006	Fidelity Fund		23,921
2/8/2006	Fidelity Fund		20,311
2/8/2006	Fidelity Fund		12,085,643
2/8/2006	Fidelity Fund		1,747,026
2/9/2006	Fidelity Fund		2,637,368
2/9/2006	Fidelity Fund		3,904,444
2/10/2006	Fidelity Fund		23,239
2/10/2006	Fidelity Fund		23,229
2/10/2006	Fidelity Fund		1,622,046
2/14/2006	Fidelity Fund		433
2/14/2006	Fidelity Fund		11
2/14/2006	Fidelity Fund		293

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
2/14/2006	Fidelity Fund		1,653
2/14/2006	Fidelity Fund		7
2/14/2006	Fidelity Fund		0
2/14/2006	Fidelity Fund		2,873
2/14/2006	Fidelity Fund		5,960
2/15/2006	Fidelity Fund		960
2/15/2006	Fidelity Fund		288
2/15/2006	Fidelity Fund		275
2/15/2006	Fidelity Fund		550
2/15/2006	Fidelity Fund		140,620
2/16/2006	Fidelity Fund		4,156,708
2/17/2006	Fidelity Fund		140
2/17/2006	Fidelity Fund		40,000
2/17/2006	Fidelity Fund		17,000
2/21/2006	Fidelity Fund		67
2/23/2006	Fidelity Fund		717,878
2/23/2006	Fidelity Fund		152
2/23/2006	Fidelity Fund		61
2/23/2006	Fidelity Fund		2,829
2/23/2006	Fidelity Fund		1,249,790
2/23/2006	Fidelity Fund		3,065,283
2/24/2006	Fidelity Fund		682
2/24/2006	Fidelity Fund		490
2/24/2006	Fidelity Fund		39,200
2/24/2006	Fidelity Fund		86,882
2/27/2006	Fidelity Fund		12,843,434
2/27/2006	Fidelity Fund		7,655,531
2/27/2006	Fidelity Fund		4,067,485
2/28/2006	Fidelity Fund		2,125
TOTAL CONTRIBUTIONS			<u>\$ 96,784,912</u>

WITHDRAWALS

2/1/2006	B Of A Cash	\$	5,810,653
2/1/2006	B Of A Cash		5,722,837
2/1/2006	B Of A Cash		2,000,000
2/2/2006	B Of A Cash		826,827
2/3/2006	B Of A Cash		620,017
2/6/2006	B Of A Cash		500,000
2/6/2006	B Of A Cash		3,192,458
2/7/2006	B Of A Cash		1,610,969
2/8/2006	B Of A Cash		63,484
2/8/2006	B Of A Cash		152,068
2/8/2006	B Of A Cash		965,212

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-06 To 02-28-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
			768,814
2/9/2006	B Of A Cash		3,915,960
2/10/2006	B Of A Cash		2,087,265
2/13/2006	B Of A Cash		9,502,277
2/14/2006	B Of A Cash		3,079,387
2/15/2006	B Of A Cash		2,239,600
2/16/2006	B Of A Cash		1,145,885
2/17/2006	B Of A Cash		243,000
2/21/2006	B Of A Cash		17,325
2/21/2006	B Of A Cash		20,879
2/21/2006	B Of A Cash		830,470
2/21/2006	B Of A Cash		1,481,174
2/22/2006	B Of A Cash		1,802,862
2/23/2006	B Of A Cash		62,000
2/23/2006	B Of A Cash		1,843,774
2/24/2006	B Of A Cash		141,000
2/27/2006	B Of A Cash		1,640,415
2/27/2006	B Of A Cash		7,758,075
2/28/2006	B Of A Cash		34,775
2/1/2006	Fidelity Fund		24,230
2/2/2006	Fidelity Fund		912,450
2/2/2006	Fidelity Fund		4,979,394
2/6/2006	Fidelity Fund		815,855
2/6/2006	Fidelity Fund		7,232
2/7/2006	Fidelity Fund		43,995
2/7/2006	Fidelity Fund		540,290
2/7/2006	Fidelity Fund		3,790,135
2/7/2006	Fidelity Fund		499,611
2/8/2006	Fidelity Fund		120,989
2/10/2006	Fidelity Fund		25,708
2/13/2006	Fidelity Fund		3,097,418
2/13/2006	Fidelity Fund		1,500,376
2/13/2006	Fidelity Fund		1,890,496
2/14/2006	Fidelity Fund		1,646,910
2/14/2006	Fidelity Fund		1,161,458
2/15/2006	Fidelity Fund		4,136,448
2/15/2006	Fidelity Fund		4,691,498
2/15/2006	Fidelity Fund		1,415,449
2/16/2006	Fidelity Fund		2,518,694
2/17/2006	Fidelity Fund		2,027,606
2/17/2006	Fidelity Fund		843,069
2/23/2006	Fidelity Fund		3,868,130
2/27/2006	Fidelity Fund		3,769,225
2/27/2006	Fidelity Fund		12,530,478
2/28/2006	Fidelity Fund		5,558,838
2/28/2006	Fidelity Fund		

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-06 To 02-28-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
TOTAL WITHDRAWALS			<u>\$ 122,495,442</u>
TOTAL TRANSACTIONS		<u>268,546,000</u>	<u>\$ 485,701,896</u>

POOL A SUMMARIZED

Purchases and Contributions	<u>\$ 247,522,838</u>
Sales, Maturities and Withdrawals	<u>238,179,058</u>
TOTAL TRANSACTIONS	<u>\$ 485,701,896</u>

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart (Fixed)
Mutual Endowment Fund
From 02-01-06 To 02-28-06

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

2/3/2006	American Elec Power Co	600	\$ 16,140
2/3/2006	Cinergy Corp Com	600	20,568
2/3/2006	Duke Energy Corp Com	1,700	45,603
2/3/2006	Edison Intl Com	300	11,184
2/3/2006	Pg & E Corp	850	30,295
2/3/2006	Pinnacle West Cap Corp	600	21,636
2/3/2006	Pnm Res Inc Com	700	17,668

TOTAL SALES

5,350 \$ 163,094

TOTAL TRANSACTIONS

5,350 \$ 163,094

MFEHE SUMMARIZED

Purchases and Contributions	\$ -
Sales, Maturities and Withdrawals	<u>163,094</u>

TOTAL TRANSACTIONS

\$ 163,094

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart (Equity)
Mutual Endowment Fund
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/2/2006	Southern Copper Corp Com	500	\$ 43,995
TOTAL PURCHASES		<u>500</u>	<u>\$ 43,995</u>
<u>SALES</u>			
2/7/2006	General Motors Corp	1,000	\$ 24,230
TOTAL SALES		<u>1,000</u>	<u>\$ 24,230</u>
TOTAL TRANSACTIONS		<u>1,500</u>	<u>\$ 68,225</u>
 MEFEHEE SUMMARIZED			
Purchases and Contributions			\$ 43,995
Sales, Maturities and Withdrawals			<u>24,230</u>
TOTAL TRANSACTIONS			<u>\$ 68,225</u>

City of Sacramento
TRANSACTION SUMMARY
Public Trust Mutual Fund (Fixed)
Ann Land/Bertha Henschel
From 02-01-06 To 02-28-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
<u>WITHDRAWALS</u>			
2/28/2006	Pool A - Cash		\$ 1,548
TOTAL WITHDRAWALS			<u>\$ 1,548</u>
TOTAL TRANSACTIONS			<u>\$ 1,548</u>
 PTMF SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		<u>1,548</u>
TOTAL TRANSACTIONS			<u>\$ 1,548</u>

City of Sacramento
TRANSACTION SUMMARY
Public Trust Mutual Fund (Equity)
Ann Land/Bertha Henschel
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/2/2006	Southern Copper Corp Com	300	\$ 26,430
TOTAL PURCHASES		300	26,430
<u>SALES</u>			
2/7/2006	General Motors Corp	1,000	\$ 20,450
2/2/2006	Ishares Tr Dj Sel Div Inx	310	18,996
TOTAL SALES		1,310	\$ 39,446
<u>WITHDRAWALS</u>			
2/28/2006	Pool A - Cash		\$ 4,216
TOTAL WITHDRAWALS			\$ 4,216
TOTAL TRANSACTIONS		1,610	\$ 70,092
PTMFE SUMMARIZED			
Purchases and Contributions			\$ 26,430
Sales, Maturities and Withdrawals			43,662
TOTAL TRANSACTIONS			\$ 70,092

City of Sacramento
TRANSACTION SUMMARY
2001 CIRB's Water Reserve Fund
From 02-01-06 To 02-28-06

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

City of Sacramento
TRANSACTION SUMMARY
2003 Capital Improvement Revenue Bonds
(911 Call Center and Other Municipal Projects)
From 02-01-06 To 02-28-06

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

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>POOL D</u>			
<u>PURCHASES</u>			
2/2/2006	Abbey Nat'l NA LLC 4.480% Due 02-06-06	3,300,000	\$ 3,298,357
2/2/2006	Abbey Nat'l NA LLC 4.480% Due 02-09-06	2,000,000	1,998,258
2/1/2006	General Electric Capital Corp 4.660% Due 09-29-06	200,000	193,787
2/27/2006	Rabobank USA Fin 4.490% Due 02-28-06	430,000	429,946
2/22/2006	Toyota Motor Credit Corporation 4.390% Due 02-23-06	2,100,000	2,099,744
2/1/2006	U. S. Treasury Bill 4.480% Due 08-03-06	8,000,000	7,821,438
2/8/2006	U.S. Treasury Note 3.125% Due 01-31-07	2,000,000	1,970,547
2/13/2006	UBS Americas Inc 4.480% Due 02-14-06	1,396,000	1,395,826
2/6/2006	UBS Finance 4.500% Due 02-08-06	2,600,000	2,599,350
2/9/2006	UBS Finance 4.480% Due 02-10-06	895,000	894,889
2/10/2006	UBS Finance 4.470% Due 02-13-06	195,000	194,927
2/14/2006	UBS Finance 4.470% Due 02-15-06	1,400,000	1,399,826
2/15/2006	UBS Finance 4.530% Due 02-16-06	1,100,000	1,099,862
2/23/2006	UBS Finance 4.480% Due 02-24-06	1,000,000	999,876
2/24/2006	UBS Finance 4.460% Due 02-27-06	400,000	399,851
2/28/2006	UBS Finance 4.550% Due 03-01-06	400,000	399,949
2/1/2006	White PT Funding Inc 4.490% Due 02-02-06	8,000,000	7,999,002
TOTAL PURCHASES		35,416,000	\$ 35,195,435

MATURITIES

2/6/2006	Abbey Nat'l NA LLC	3,300,000	\$ 3,298,357
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City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
	4.480% Due 02-06-06		
2/9/2006	Abbey Nat'l NA LLC	2,000,000	1,998,258
	4.480% Due 02-09-06		
2/13/2006	American General Finance Corp	1,200,000	1,195,360
	4.350% Due 02-13-06		
2/1/2006	General Electric Capital Corp	2,300,000	2,299,438
	4.400% Due 02-01-06		
2/28/2006	Rabobank USA Fin	430,000	429,946
	4.490% Due 02-28-06		
2/23/2006	Toyota Motor Credit Corporation	2,100,000	2,099,744
	4.390% Due 02-23-06		
2/28/2006	U.S. Treasury Note	1,000,000	986,055
	1.625% Due 02-28-06		
2/22/2006	UBS AG	2,000,000	1,981,718
	4.330% Due 02-22-06		
2/14/2006	UBS Americas Inc	1,396,000	1,395,826
	4.480% Due 02-14-06		
2/8/2006	UBS Finance	2,600,000	2,599,350
	4.500% Due 02-08-06		
2/10/2006	UBS Finance	895,000	894,889
	4.480% Due 02-10-06		
2/13/2006	UBS Finance	195,000	194,927
	4.470% Due 02-13-06		
2/15/2006	UBS Finance	1,400,000	1,399,826
	4.470% Due 02-15-06		
2/16/2006	UBS Finance	1,100,000	1,099,862
	4.530% Due 02-16-06		
2/24/2006	UBS Finance	1,000,000	999,876
	4.480% Due 02-24-06		
2/27/2006	UBS Finance	400,000	399,851
	4.460% Due 02-27-06		
2/2/2006	White PT Funding Inc	8,000,000	7,999,002
	4.490% Due 02-02-06		
TOTAL MATURITIES		31,316,000	\$ 31,272,285

CONTRIBUTIONS

2/1/2006	Local Agency Investment Fund, Pool D	\$	2,000,000
2/1/2006	Nations Treasury Fund		5,722,837
2/1/2006	Nations Treasury Fund		34,775
2/2/2006	Nations Treasury Fund		5,000,000

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
2/2/2006	Nations Treasury Fund		208,399
TOTAL CONTRIBUTIONS			<u>\$ 12,966,010</u>
 <u>WITHDRAWALS</u>			
2/7/2006	Local Agency Investment Fund, Pool D		\$ 1,200,000
2/2/2006	Nations Treasury Fund		34,773
2/8/2006	Nations Treasury Fund		600,000
2/9/2006	Nations Treasury Fund		1,200,000
2/10/2006	Nations Treasury Fund		700,000
2/15/2006	Nations Treasury Fund		600,000
2/16/2006	Nations Treasury Fund		1,000,000
2/24/2006	Nations Treasury Fund		700,000
2/28/2006	Nations Treasury Fund		1,300,000
TOTAL WITHDRAWALS			<u>\$ 7,334,773</u>
TOTAL POOL D		<u>66,732,000</u>	<u>\$ 86,768,503</u>

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

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 02-01-06 To 02-28-06

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

POOL Q

No transactions were found!

POOL R

No transactions were found!

TOTAL TRANSACTIONS	66,732,000	\$	86,768,503
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SHRA SUMMARIZED

Purchases and Contributions	\$	48,161,445
Sales, Maturities and Withdrawals		<u>38,607,058</u>

TOTAL TRANSACTIONS	\$	<u>86,768,503</u>
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City of Sacramento
TRANSACTION SUMMARY
 Fixed Bond
 SCERS
 From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/1/2006	Goldman Sachs Group Inc 5.000% Due 01-15-11	5,000,000	\$ 4,966,200
2/17/2006	Sacramento City Calif Fing Tax Alloc Rv 5.190% Due 12-01-16	710,000	704,178
TOTAL PURCHASES		5,710,000	\$ 5,670,378
<u>SALES</u>			
2/1/2006	Housing Urban Development 7.660% Due 08-01-15	180,000	\$ 180,000
TOTAL SALES		180,000	\$ 180,000
<u>MATURITIES</u>			
2/15/2006	GNMA POOL #150426 9.000% Due 05-15-16	90	\$ 98
2/15/2006	GNMA POOL #157445 9.000% Due 06-15-16	231	234
2/15/2006	GNMA POOL #164169 9.000% Due 06-15-16	138	135
2/15/2006	GNMA POOL #167166 9.500% Due 08-15-16	17	18
2/15/2006	GNMA POOL #208975 9.500% Due 03-15-17	68	69
2/15/2006	GNMA POOL #211421 9.500% Due 04-15-17	104	105
2/15/2006	GNMA POOL #27166 9.000% Due 12-15-08	163	139
2/15/2006	GNMA POOL #320296 8.000% Due 03-15-22	317	311
2/15/2006	GNMA POOL #329837 7.500% Due 11-15-22	8,539	8,408
2/15/2006	GNMA POOL #439515 7.000% Due 03-15-27	71	70
2/15/2006	GNMA POOL #450066 7.500% Due 12-15-26	27	27
TOTAL MATURITIES		9,765	\$ 9,614

City of Sacramento
TRANSACTION SUMMARY
 Fixed Bond
 SCERS
 From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CONTRIBUTIONS</u>			
2/22/2006	2484 Natomas Park Dr. 7.500% Due 07-01-12	2,265,328	\$ 2,265,328
2/22/2006	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	3,501,726	3,501,726
2/22/2006	Alhambra Medical Building 7.000% Due 05-01-09	12,304,315	12,304,315
2/22/2006	Bel Air Rose/Gibson, Campbell 10.500% Due 10-01-06	1,989,144	1,989,144
2/22/2006	Blue Ravine/Steele Family Trust 8.375% Due 11-01-06	2,504,146	2,504,146
2/22/2006	Granite Office Park 7.300% Due 09-01-08	10,554,130	10,554,130
2/22/2006	Pool A - Cash		4,581,822
2/22/2006	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	3,326,596	3,326,596
TOTAL CONTRIBUTIONS		36,445,385	\$ 41,027,206
 <u>WITHDRAWALS</u>			
2/27/2006	Pool A - Cash		\$ 23,930,000
2/28/2006	Pool A - Cash		241,661
TOTAL WITHDRAWALS			\$ 24,171,661
TOTAL TRANSACTIONS		42,345,150	\$ 71,058,859
 RFIX SUMMARIZED			
Purchases and Contributions			\$ 46,697,584
Sales, Maturties and Contributions			24,361,274
TOTAL TRANSACTIONS			\$ 71,058,859

City of Sacramento
TRANSACTION SUMMARY
 Real Estate Mortgage
SCERS
 From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>MATURITIES</u>			
2/15/2006	2484 Natomas Park Dr. 7.500% Due 07-01-12	3,560	\$ 3,560
2/15/2006	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	5,611	5,611
2/15/2006	Alhambra Medical Building 7.000% Due 05-01-09	27,719	27,719
2/15/2006	Bel Air Rose/Gibson, Campbell 10.500% Due 10-01-06	5,333	5,333
2/15/2006	Blue Ravine/Steele Family Trust 8.375% Due 11-01-06	6,422	6,422
2/15/2006	Granite Office Park 7.300% Due 09-01-08	24,586	24,586
2/2/2006	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	7,921	7,921
TOTAL MATURITIES		81,152	\$ 81,152
<u>EXPENSES</u>			
2/2/2006	Portfolio Investment Fees Payable		\$ 278
2/15/2006	Portfolio Investment Fees Payable		2,184
TOTAL EXPENSES			\$ 2,462
<u>WITHDRAWALS</u>			
2/22/2006	2484 Natomas Park Dr. 7.500% Due 07-01-12	2,265,328	\$ 2,265,328
2/22/2006	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	3,501,726	3,501,726
2/22/2006	Alhambra Medical Building 7.000% Due 05-01-09	12,304,315	12,304,315

**City of Sacramento
TRANSACTION SUMMARY
Real Estate Mortgage
SCERS
From 02-01-06 To 02-28-06**

Trade Date	Security	Quantity	Total Cost
2/22/2006	Bel Air Rose/Gibson, Campbell 10.500% Due 10-01-06	1,989,144	1,989,144
2/22/2006	Blue Ravine/Steele Family Trust 8.375% Due 11-01-06	2,504,146	2,504,146
2/22/2006	Granite Office Park 7.300% Due 09-01-08	10,554,130	10,554,130
2/22/2006	Pool A - Cash		4,581,822
2/22/2006	Pool A - Cash		401,451
2/22/2006	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	3,326,596	3,326,596
TOTAL WITHDRAWALS		36,445,385	\$ 41,428,657
TOTAL TRANSACTIONS		36,526,537	\$ 41,512,271

REMTG SUMMARIZED

Purchases and Contributions	\$ -
Sales, Maturities and Withdrawals	41,509,809
Expenses	2,462
TOTAL TRANSACTIONS	\$ 41,512,271

City of Sacramento
TRANSACTION SUMMARY
 Fixed Alternative Equity Income
 SCERS
 From 02-01-06 To 02-28-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
<u>PURCHASES</u>			
2/8/2006	At&t Inc	35,000	\$ 943,229
2/9/2006	At&t Inc	35,000	955,283
2/8/2006	Conocophillips Com	20,000	1,199,016
2/10/2006	Conocophillips Com	20,000	1,175,208
2/8/2006	Verizon Communications Inc	30,000	955,173
2/9/2006	Verizon Communications Inc	30,000	977,772
TOTAL PURCHASES		170,000	\$ 6,205,681
 <u>SALES</u>			
2/17/2006	Altria Group Inc	17,000	\$ 1,189,137
2/22/2006	Chevron Corporation	56,000	3,382,980
2/22/2006	Conocophillips Com	71,000	4,354,864
2/3/2006	Edison Intl Com	52,000	1,995,636
2/22/2006	Exxon Mobil Corporation	61,000	3,615,858
2/7/2006	General Motors Corp	70,000	1,701,819
2/3/2006	Hawaiian Elec Inds	40,000	1,029,028
2/3/2006	Pg & E Corp	70,000	2,533,945
2/3/2006	Pinnacle West Cap Corp	60,000	2,572,002
2/3/2006	Pnm Res Inc Com	85,000	2,134,875
2/3/2006	Ppl Corp Com	55,000	1,686,543
2/22/2006	Procter & Gamble Co	25,000	1,452,910
TOTAL SALES		662,000	\$ 27,649,596
 <u>WITHDRAWALS</u>			
2/27/2006	Pool A - Cash		\$ 19,990,000
2/28/2006	Pool A - Cash		199,581
TOTAL WITHDRAWALS			\$ 20,189,581
TOTAL TRANSACTIONS		832,000	\$ 54,044,858
 REQUITY SUMMARIZED			
Purchases and Contributions			\$ 6,205,681
Sales, Maturities and Withdrawals			47,839,177
TOTAL TRANSACTIONS			\$ 54,044,858

City of Sacramento
TRANSACTION SUMMARY
 Large Cap Growth
 SCERS
 From 02-01-06 To 02-28-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
2/9/2006	American Intl Group Com	10,000	\$ 671,665
2/10/2006	American Intl Group Com	20,000	1,347,400
2/8/2006	At&t Inc	18,000	485,089
2/9/2006	At&t Inc	18,000	491,288
2/22/2006	Autodesk Inc Com	15,000	544,650
2/2/2006	Bank Of America Corp	22,000	959,666
2/27/2006	Cablevision Sys Corp Cl A Ny Cablvs	56,000	1,485,702
2/10/2006	Conocophillips Com	10,000	587,604
2/14/2006	Costco Whsl Corp New Com	20,000	1,023,908
2/13/2006	Disney (walt) Com	37,000	989,210
2/10/2006	Genentech Inc.	6,000	493,970
2/14/2006	General Electric Co	30,000	1,004,238
2/10/2006	Halliburton Co	4,000	286,249
2/10/2006	Honda Motor	14,000	404,152
2/6/2006	Ishares Comex Gold Tr Ishares	10,000	568,400
2/2/2006	Keycorp New Com	28,000	993,549
2/22/2006	Lucent Technologies	100,000	285,000
2/10/2006	Matsushita Elec Indl Adr	20,000	428,200
2/10/2006	Mitsubishi Ufj Fnl Gp Sponsored Adr	18,000	246,859
2/8/2006	Motorola Inc Com	25,000	537,700
2/1/2006	Pacific Ethanol Inc Com	50,000	815,855
2/10/2006	Schlumberger Ltd	2,500	293,500
2/2/2006	Southern Copper Corp Com	15,000	1,322,148
2/10/2006	Southern Copper Corp Com	10,000	830,332
2/13/2006	Southern Copper Corp Com	18,000	1,410,361
2/2/2006	Suntrust Banks	7,000	494,640
2/14/2006	Target Corp	20,000	1,105,984
2/13/2006	Toyota Motor Corp Sp Adr Rep2com	4,000	413,640
2/8/2006	Verizon Communications Inc	15,000	477,587
2/9/2006	Verizon Communications Inc	15,000	488,886
2/2/2006	Wachovia Corp 2nd New	18,000	982,978
2/14/2006	Wal Mart Stores Inc	20,000	930,926
2/2/2006	Wells Fargo & Company	16,000	982,755
TOTAL PURCHASES		691,500	\$ 24,384,094

SALES

2/6/2006	Altria Group Inc	4,000	\$ 305,320
2/17/2006	Constellation Brands Cl A	75,000	1,857,978
2/22/2006	Costco Whsl Corp New Com	20,000	1,023,908
2/2/2006	Ebay Inc	25,000	1,134,225

**City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 02-01-06 To 02-28-06**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
2/2/2006	First Data Corp	20,000	869,060
2/6/2006	Hartford Finl Svcs	15,000	1,149,197
2/22/2006	Honda Motor	14,000	404,152
2/14/2006	Ishares Inc Msci Japan	150,000	2,033,430
2/3/2006	Ishares Tr Dj Us Tech Sec	28,000	1,465,005
2/6/2006	Ishares Tr S&p500 Grw	50,000	3,046,100
2/10/2006	Matsushita Elec Indl Adr	10,000	211,650
2/22/2006	Matsushita Elec Indl Adr	23,000	486,796
2/22/2006	Mitsubishi Ufj Fnl Gp Sponsored Adr	39,000	522,577
2/3/2006	Nasdaq 100 Tr Unit Ser 1	8,000	332,400
2/13/2006	Phelps Dodge Corp Com	10,000	1,417,074
2/17/2006	Smucker J M Co Com New	30,000	1,398,452
2/22/2006	Target Corp	20,000	1,105,984
2/22/2006	Toyota Motor Corp Sp Adr Rep2com	4,000	413,640
2/22/2006	Wal Mart Stores Inc	20,000	930,926
TOTAL SALES		<u>565,000</u>	<u>\$ 20,107,873</u>
 <u>WITHDRAWALS</u>			
2/27/2006	Pool A - Cash		\$ 3,380,000
TOTAL WITHDRAWALS			<u>\$ 3,380,000</u>
TOTAL TRANSACTIONS		<u>1,256,500</u>	<u>\$ 47,871,967</u>
 RLCAP SUMMARIZED			
	Purchases and Contributions		\$ 24,384,094
	Sales, Maturities and Withdrawals		<u>23,487,873</u>
TOTAL TRANSACTIONS			<u>\$ 47,871,967</u>

City of Sacramento
TRANSACTION SUMMARY
 Bio-Tech Technology
 SCERS
 From 02-01-06 To 02-28-06

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
2/17/2006	Autodesk Inc Com	15,000	\$ 555,069
2/3/2006	Google Inc Cl A	1,300	499,611
2/14/2006	Google Inc Cl A	1,400	484,694
2/14/2006	Ishares Inc Msci Japan	150,000	2,034,000
2/17/2006	Lucent Technologies	100,000	288,000
2/7/2006	Qlogic Corp Com	15,000	600,609
2/10/2006	Toyota Motor Corp Sp Adr Rep2com	40,000	4,136,448
2/2/2006	Ual Corp Com New	15,000	540,290
TOTAL PURCHASES		337,700	\$ 9,138,721
<u>SALES</u>			
2/22/2006	Autodesk Inc Com	15,000	\$ 555,069
2/22/2006	Biomira Inc Com	122,500	345,513
2/7/2006	Google Inc Cl A	1,300	499,611
2/22/2006	Google Inc Cl A	1,400	484,694
2/22/2006	Headwaters Inc Com	10,000	355,052
2/22/2006	Human Genome Sciences	95,000	1,991,763
2/22/2006	Icos Corp	10,000	412,432
2/22/2006	Ishares Inc Msci Japan	150,000	2,034,000
2/6/2006	Ishares Tr Nasdq Bio Indx	15,000	1,191,000
2/6/2006	Ishares Tr Russell 2000	20,000	1,421,100
2/22/2006	Leapfrog Enterprises Inc	25,000	354,748
2/22/2006	Lucent Technologies	100,000	288,000
2/22/2006	Nbty Inc Com	25,000	750,970
2/22/2006	Qlogic Corp Com	15,000	600,609
2/13/2006	Toyota Motor Corp Sp Adr Rep2com	40,000	4,136,448
2/22/2006	Ual Corp Com New	15,000	540,290
2/22/2006	Verifone Hldgs Inc Com	15,000	368,958
TOTAL SALES		675,200	\$ 16,330,256
<u>WITHDRAWALS</u>			
2/1/2006	Pool A - Cash		\$ 92
2/27/2006	Pool A - Cash		11,421,724
TOTAL WITHDRAWALS			\$ 11,421,816
TOTAL TRANSACTIONS		1,012,900	\$ 36,890,793

City of Sacramento
TRANSACTION SUMMARY
Bio-Tech Technology
SCERS
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
RBIO SUMMARIZED			
	Purchases and Contributions		\$ 9,138,721
	Sales, Maturities and Withdrawals		<u>27,752,073</u>
	TOTAL TRANSACTIONS		<u><u>\$ 36,890,793</u></u>

City of Sacramento
TRANSACTION SUMMARY
S&P / Barra Value
SCERS
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
2/2/2006	United States Stl Corp Com	10,000	\$ 518,760
TOTAL SALES		<u>10,000</u>	<u>\$ 518,760</u>
<u>CONTRIBUTIONS</u>			
2/1/2006	Pool A - Cash		\$ 92
2/27/2006	Pool A - Cash		7,081,724
TOTAL CONTRIBUTIONS			<u>\$ 7,081,816</u>
TOTAL TRANSACTIONS		<u>10,000</u>	<u>\$ 7,600,576</u>
RBARRA SUMMARIZED			
Purchases and Contributions			\$ 7,081,816
Sales, Maturities and Withdrawals			<u>518,760</u>
TOTAL TRANSACTIONS			<u><u>7,600,576</u></u>

City of Sacramento
TRANSACTION SUMMARY
International
SCERS
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/22/2006	Honda Motor	14,000	\$ 412,160
2/23/2006	Ishares Inc Msci Cda Index	32,000	743,651
2/22/2006	Ishares Inc Msci Japan	150,000	2,013,000
2/23/2006	Ishares Inc Msci Japan	85,000	1,160,420
2/23/2006	Ishares Inc Msci Taiwan	56,000	705,706
2/23/2006	Ishares Tr Ftse Xnhua Idx	10,000	740,826
2/23/2006	Ishares Tr Msci Eafe Idx	135,000	8,461,503
2/23/2006	Ishares Tr S&p Ltn Am 40	5,000	718,371
2/22/2006	Matsushita Elec Indl Adr	23,000	478,630
2/22/2006	Mitsubishi Ufj Fnl Gp Sponsored Adr	39,000	537,420
2/22/2006	Toyota Motor Corp Sp Adr Rep2com	4,000	426,920
TOTAL PURCHASES		553,000	\$ 16,398,608
<u>CONTRIBUTIONS</u>			
2/27/2006	Pool A - Cash		\$ 17,320,000
TOTAL CONTRIBUTIONS			\$ 17,320,000
TOTAL TRANSACTIONS		553,000	\$ 33,718,608
<u>RINTL SUMMARIZED</u>			
Purchases and Contributions			\$ 33,718,608
Sales, Maturities and Withdrawals			-
TOTAL TRANSACTIONS			\$ 33,718,608

City of Sacramento
TRANSACTION SUMMARY
 Small Cap
 SCERS
 From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/22/2006	Biomira Inc Com	122,500	\$ 175,175
2/22/2006	Headwaters Inc Com	10,000	378,200
2/22/2006	Human Genome Sciences	95,000	1,168,500
2/22/2006	Icos Corp	10,000	249,000
2/23/2006	Ishares Tr Russell 2000	76,000	5,558,838
2/22/2006	Leapfrog Enterprises Inc	25,000	289,500
2/22/2006	Nbty Inc Com	25,000	540,000
2/22/2006	Qlogic Corp Com	15,000	586,350
2/24/2006	Research In Motion Ltd	4,000	284,241
2/22/2006	Verifone Hldgs Inc Com	15,000	382,500
TOTAL PURCHASES		397,500	\$ 9,612,303
<u>SALES</u>			
2/24/2006	Research In Motion Ltd	4,000	\$ 284,241
TOTAL SALES		4,000	\$ 284,241
<u>CONTRIBUTIONS</u>			
2/27/2006	Pool A - Cash		\$ 17,320,000
TOTAL CONTRIBUTIONS			\$ 17,320,000
TOTAL TRANSACTIONS		401,500	\$ 27,216,544
<u>RSCAP SUMMARIZED</u>			
Purchases and Contributions			\$ 26,932,303
Sales, Maturities and Withdrawals			284,241
TOTAL TRANSACTIONS			\$ 27,216,544

City of Sacramento
TRANSACTION SUMMARY
CADA
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CADA Banking</u>			
<u>CONTRIBUTIONS</u>			
2/8/2006	Pool A - Cash		\$ 1,282,000
TOTAL CONTRIBUTIONS			<u>\$ 1,282,000</u>
<u>WITHDRAWALS</u>			
2/21/2006	Pool A - Cash		\$ 243,000
2/23/2006	Pool A - Cash		62,000
2/27/2006	Pool A - Cash		141,000
TOTAL WITHDRAWALS			<u>\$ 446,000</u>
TOTAL CADA Banking			<u>\$ 1,728,000</u>
<u>CADA A - Tax Exempt</u>			
<u>CONTRIBUTIONS</u>			
2/21/2006	Pool A - Cash		\$ 161,099
TOTAL CONTRIBUTIONS			<u>\$ 161,099</u>
<u>WITHDRAWALS</u>			
2/8/2006	Pool A - Cash		\$ 63,484
2/21/2006	Pool A - Cash		20,879
TOTAL WITHDRAWALS			<u>\$ 84,364</u>
TOTAL CADA - A Tax Exempt			<u>\$ 245,462</u>
<u>CADA B - Taxable</u>			
<u>WITHDRAWALS</u>			
2/8/2006	Pool A - Cash		\$ 152,068
2/21/2006	Pool A - Cash		17,325

City of Sacramento
TRANSACTION SUMMARY
CADA
From 02-01-06 To 02-28-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
2/21/2006	Pool A - Cash		161,099
TOTAL WITHDRAWALS			<u>\$ 330,491</u>
TOTAL CADA B - Taxable			<u>\$ 330,491</u>
TOTAL TRANSACTIONS			<u><u>\$ 2,303,953</u></u>
 CADA SUMMARIZED			
Purchases and Contributions			\$ 1,443,099
Sales, Maturities and Withdrawals			<u>860,855</u>
TOTAL TRANSACTIONS			<u><u>\$ 2,303,953</u></u>

City of Sacramento
TRANSACTION SUMMARY
George H. Clark (Fixed)
Scholarship Fund
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
		300	\$ 11,187
2/3/2006	Edison Intl Com	300	10,646
2/3/2006	Pg & E Corp		
TOTAL SALES		<u>600</u>	<u>\$ 21,833</u>
<u>MATURITIES</u>			
		53	\$ 53
2/20/2006	GNMA2 POOL #2754 6 500% Due 05-20-29		
TOTAL MATURITIES		<u>53</u>	<u>\$ 53</u>
<u>WITHDRAWALS</u>			
			\$ 746
2/28/2006	Pool A - Cash		
TOTAL WITHDRAWALS			<u>\$ 746</u>
TOTAL TRANSACTIONS		<u>653</u>	<u>\$ 22,632</u>
TGHCLARK SUMMARIZED			
			\$ -
	Purchases and Contributions		22,632
	Sales, Maturities and Withdrawals		
TOTAL TRANSACTIONS			<u>\$ 22,632</u>

City of Sacramento
TRANSACTION SUMMARY
George H. Clark (Equity)
Scholarship Fund
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
2/3/2006	Ishares Tr Dj Us Tech Sec	400	\$ 20,400
TOTAL SALES		<u>400</u>	<u>\$ 20,400</u>
 <u>WITHDRAWALS</u>			
2/28/2006	Pool A - Cash		\$ 257
TOTAL WITHDRAWALS			<u>\$ 257</u>
TOTAL TRANSACTIONS		<u>400</u>	<u>\$ 20,657</u>
 TGHCLARL SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>20,657</u>
TOTAL TRANSACTIONS			<u>\$ 20,657</u>

City of Sacramento
TRANSACTION SUMMARY
United Way (Fixed)
From 02-01-06 To 02-28-06

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
2/3/2006	First Energy Corp	800	\$ 33,972
2/3/2006	Hawaiian Elec Inds	1,100	23,074
2/3/2006	Pg & E Corp	1,000	35,878
2/3/2006	Pinnacle West Cap Corp	600	19,233
2/3/2006	Pnm Res Inc Com	1,000	25,270
2/3/2006	Ppl Corp Com	1,000	18,738
TOTAL SALES		<u>5,500</u>	<u>\$ 156,165</u>
<u>EXPENSES</u>			
2/6/2006	After Fee Performance Expense Accounts		\$ 811
TOTAL EXPENSES			<u>\$ 811</u>
TOTAL TRANSACTIONS			
UNITE SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		156,165
	Expenses		<u>811</u>
TOTAL TRANSACTIONS			<u>\$ 156,976</u>

City of Sacramento
TRANSACTION SUMMARY
United Way (Equity)
From 02-01-06 To 02-28-06

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

2/2/2006	Southern Copper Corp Com	500	\$ 43,995
TOTAL PURCHASES		<u>500</u>	<u>\$ 43,995</u>

SALES

2/7/2006	General Motors Corp	1,000	\$ 24,280
TOTAL SALES		<u>1,000</u>	<u>\$ 24,280</u>

EXPENSES

2/6/2006	After Fee Performance Expense Accounts		\$ 1,892
TOTAL EXPENSES			<u>\$ 1,892</u>
TOTAL TRANSACTIONS		<u>1,500</u>	<u>\$ 70,167</u>

UNITEE SUMMARIZED

Purchases and Contributions	\$ 43,995
Sales, Maturities and Withdrawals	24,280
Expenses	<u>1,892</u>
TOTAL TRANSACTIONS	<u>\$ 70,167</u>

City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 02-01-06 To 02-28-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
<u>CONTRIBUTIONS</u>			
2/10/2006	Pool A - Cash		\$ 650,000
TOTAL CONTRIBUTIONS			<u>\$ 650,000</u>
TOTAL TRANSACTIONS			<u>\$ 650,000</u>
 AMRIVER SUMMARIZED			
	Purchases and Contributions		\$ 650,000
	Sales, Maturities and Withdrawals		<u>-</u>
TOTAL TRANSACTIONS			<u>\$ 650,000</u>

City of Sacramento
TRANSACTION SUMMARY
The Natomas Basin Conservancy
TNBC
From 02-01-06 To 02-28-06

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

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority
SPLA
From 02-01-06 To 02-28-06

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
<u>WITHDRAWALS</u>			
2/6/2006	Pool A - Cash		\$ 500,000
TOTAL WITHDRAWALS			<u>\$ 500,000</u>
TOTAL TRANSACTIONS			<u>\$ 500,000</u>
 SPLA SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>500,000</u>
TOTAL TRANSACTIONS			<u>\$ 500,000</u>