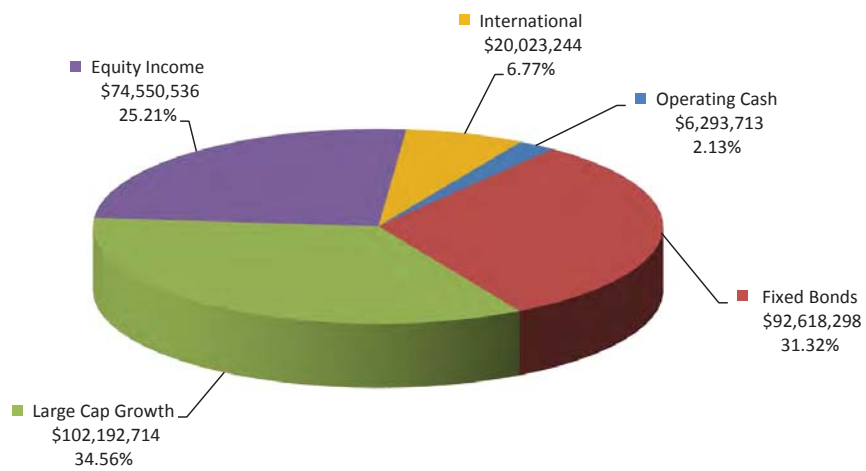


**City of Sacramento
ASSETS UNDER MANAGEMENT
Sacramento City Employees' Retirement System
(Including Operating Cash)
\$295,678,505
October 31, 2017**



**SACRAMENTO CITY EMPLOYEES' RETIREMENT SYSTEM
PERFORMANCE SUMMARY
@ Market Value *
For the Period Ending October 31, 2017**

Month To Date

<u>Oct 1 - 31, 2017 Activity</u>									
	<u>09/30/17 Market Value</u>	<u>Additions/ (Withdrawals)</u>	<u>Interest/ Dividends</u>	<u>Gains/ (Losses)</u>	¹⁾ <u>10/31/17 Market Value</u>	<u>Cash & Equivalents</u>	<u>Net Investment</u>	<u>Account IRR</u>	<u>% of Assets</u>
SCERS OPERATING CASH	<u>5,613,567</u>	<u>672,439</u>	<u>7,708</u>	<u>-</u>	<u>6,293,713</u>	<u>6,293,713</u>	<u>-</u>	<u>0.14%</u>	<u>2.13%</u>
FIXED BONDS	<u>92,928,258</u>	<u>(494,750)</u>	<u>386,691</u>	<u>(201,901)</u>	<u>92,618,298</u>	<u>161,694</u>	<u>92,456,604</u>	<u>0.20%</u>	<u>31.32%</u>
EQUITIES:									
LARGE CAP GROWTH	104,863,604	(4,646,708)	25,560	1,950,258	102,192,714	1,360,273	100,832,441	1.90%	34.56%
EQUITY INCOME	73,791,456	(94,062)	108,676	744,466	74,550,536	151,625	74,398,911	1.16%	25.21%
INTERNATIONAL	<u>15,091,328</u>	<u>4,600,000</u>	<u>524</u>	<u>331,392</u>	<u>20,023,244</u>	<u>128,268</u>	<u>19,894,976</u>	<u>2.06%</u>	<u>6.77%</u>
Total Equities	<u>193,746,388</u>	<u>(140,770)</u>	<u>134,760</u>	<u>3,026,116</u>	<u>196,766,494</u>	<u>1,640,166</u>	<u>195,126,328</u>	<u>1.63%</u>	<u>66.55%</u>
Month to Date Totals	<u>292,288,213</u>	<u>36,919</u>	<u>529,159</u>	<u>a 2,824,215</u>	<u>b 295,678,505</u>	<u>8,095,573</u>	<u>287,582,932</u>	<u>1.15%</u>	<u>100.00%</u>
Total Interest/Dividends/Gains/Losses				<u>3,353,374</u>	sum of a & b				

Fiscal Year To Date

<u>Jul 1 - Oct 31, 2017 Activity</u>								<u>TWRR ²⁾</u>	
Fiscal Year to Date Totals	<u>289,292,195</u>	<u>(5,667,429)</u>	<u>2,888,506</u>	<u>9,165,233</u>	<u>b 295,678,505</u>	<u>8,095,573</u>	<u>287,582,932</u>	<u>4.21%</u>	<u>100.00%</u>
Total Interest/Dividends/Gains/Losses				<u>12,053,739</u>	sum of a & b				

* Market Value = fair value of the holdings in a security on a given date

¹⁾ Realized and unrealized gains and losses

²⁾ TWRR = Time Weighted Rate of Return

SACRAMENTO CITY EMPLOYEES' RETIREMENT SYSTEM
STATEMENT OF OVER (UNDER) INVESTMENT
@ Market Value
As of October 31, 2017

	<u>10/31/17 Market Value</u>	<u>% of Portfolio</u>	<u>Current Allocation</u>	<u>2017 Approved Allocation</u>	<u>Dollars Authorized At Market Value</u>	<u>Over (Under) Investment At Market Value</u>
FIXED BONDS:						
Investments	\$ 92,456,604	99.83%	31.95%			
Cash & Equivalents	161,694	0.17%	0.06%			
Total Fixed	\$ 92,618,298	100.00%	32.01%	35.00%	\$ 101,284,677	\$ (8,666,379)
EQUITIES:						
LARGE CAP GROWTH						
Investments	100,832,441	98.67%	34.84%			
Cash & Equivalents	1,360,273	1.33%	0.47%			
Subtotal	102,192,714	100.00%	35.31%	35.00%	101,284,677	908,037
EQUITY INCOME						
Investments	74,398,911	99.80%	25.71%			
Cash & Equivalents	151,625	0.20%	0.05%			
Subtotal	74,550,536	100.00%	25.76%	25.00%	72,346,198	2,204,338
INTERNATIONAL						
Investments	19,894,976	99.36%	6.87%			
Cash & Equivalents	128,268	0.64%	0.04%			
Subtotal	20,023,244	100.00%	6.92%	5.00%	14,469,240	5,554,004
Total Equities	\$ 196,766,494		67.99%	65.00%	\$ 188,100,115	\$ 8,666,379
GRAND TOTAL	\$ 289,384,792		100.00%	100.00%	\$ 289,384,792	\$ 0

City of Sacramento
PERFORMANCE BY ASSET CLASS
GROSS OF FEES
Operating Cash
SCERS
From 09-30-17 To 10-31-17

	<u>Fixed Income</u>	<u>Call Options</u>	<u>Put Options</u>	<u>Equities</u>	<u>Cash and Equiv.</u>	<u>Total Portfolio</u>
Market Value on 09-30-17	0	0	0	0	5,613,567	5,613,567
Purchases/Contributions	0	0	0	0	1,600,958	1,600,958
Sales/Withdrawals	0	0	0	0	-928,519	-928,519
Transfers In	0	0	0	0	0	0
Transfers Out	0	0	0	0	0	0
Realized Gains	0	0	0	0	0	0
Unrealized Gains	0	0	0	0	0	0
Interest Income	0	0	0	0	7,708	7,708
Dividend Income	0	0	0	0	0	0
Market Value on 10-31-17	0	0	0	0	6,293,713	6,293,713
Average Capital Base	0	0	0	0	5,461,174	5,461,174
Total Gain before Fees	0	0	0	0	7,708	7,708
IRR for 0.08 Years	0.00%	0.00%	0.00%	0.00%	0.14%	0.14%

City of Sacramento
PERFORMANCE BY ASSET CLASS
GROSS OF FEES
Fixed Bonds
SCERS
From 09-30-17 To 10-31-17

	<u>Fixed Income</u>	<u>Call Options</u>	<u>Put Options</u>	<u>Equities</u>	<u>Cash and Equiv.</u>	<u>Total Portfolio</u>
Market Value on 09-30-17	91,620,278	0	0	0	118,143	91,738,422
Accrued Interest	1,189,836	0	0	0	0	1,189,836
Purchases/Contributions	0	0	0	0	537,829	0
Sales/Withdrawals	-537,829	0	0	0	-494,750	-494,750
Transfers In	0	0	0	0	0	0
Transfers Out	0	0	0	0	0	0
Realized Gains	-370	0	0	0	0	-370
Unrealized Gains	-201,531	0	0	0	0	-201,531
Interest Income	494,612	0	0	0	472	495,083
Dividend Income	0	0	0	0	0	0
Change in Accrued Interest	-108,392	0	0	0	0	-108,392
Market Value on 10-31-17	91,375,159	0	0	0	161,694	91,536,854
Accrued Interest	1,081,444	0	0	0	0	1,081,444
Average Capital Base	92,280,266	0	0	0	631,901	92,912,167
Total Gain before Fees	184,319	0	0	0	472	184,790
IRR for 0.08 Years	0.20%	0.00%	0.00%	0.00%	0.07%	0.20%

City of Sacramento
PERFORMANCE BY ASSET CLASS
GROSS OF FEES
Large Cap Growth
SCERS
From 09-30-17 To 10-31-17

	<u>Fixed Income</u>	<u>Call Options</u>	<u>Put Options</u>	<u>Equities</u>	<u>Cash and Equiv.</u>	<u>Total Portfolio</u>
Market Value on 09-30-17	0	-382,532	0	104,799,203	446,933	104,863,604
Purchases/Contributions	0	555,026	0	7,142,691	13,257,005	0
Sales/Withdrawals	0	-257,665	0	-12,999,340	-12,344,424	-4,646,708
Transfers In	0	0	0	0	0	0
Transfers Out	0	0	0	0	0	0
Realized Gains	0	-50,247	0	-79,428	0	-129,675
Unrealized Gains	0	-138,769	0	2,218,702	0	2,079,933
Interest Income	0	0	0	0	760	760
Dividend Income	0	0	0	24,800	0	24,800
Market Value on 10-31-17	0	-274,187	0	101,106,628	1,360,273	102,192,714
Average Capital Base	0	-199,092	0	102,674,586	1,393,054	103,868,549
Total Gain before Fees	0	-189,016	0	2,164,074	760	1,975,818
IRR for 0.08 Years	0.00%	NA	0.00%	2.11%	0.05%	1.90%

City of Sacramento
PERFORMANCE BY ASSET CLASS
GROSS OF FEES
Equity Income
SCERS
From 09-30-17 To 10-31-17

	<u>Fixed Income</u>	<u>Call Options</u>	<u>Put Options</u>	<u>Equities</u>	<u>Cash and Equiv.</u>	<u>Total Portfolio</u>
Market Value on 09-30-17	0	0	0	73,714,368	77,088	73,791,456
Purchases/Contributions	0	877	0	1,631,925	1,801,185	0
Sales/Withdrawals	0	-6,575	0	-1,794,610	-1,726,865	-94,062
Transfers In	0	0	0	0	0	0
Transfers Out	0	0	0	0	0	0
Realized Gains	0	5,698	0	-12,897	0	-7,200
Unrealized Gains	0	0	0	751,666	0	751,666
Interest Income	0	0	0	0	216	216
Dividend Income	0	0	0	108,460	0	108,460
Market Value on 10-31-17	0	0	0	74,398,911	151,625	74,550,536
Average Capital Base	0	-2,771	0	73,330,480	460,713	73,788,422
Total Gain before Fees	0	5,698	0	847,228	216	853,142
IRR for 0.08 Years	0.00%	NA	0.00%	1.16%	0.05%	1.16%

City of Sacramento
PERFORMANCE BY ASSET CLASS
GROSS OF FEES
International
SCERS
From 09-30-17 To 10-31-17

	<u>Fixed Income</u>	<u>Call Options</u>	<u>Put Options</u>	<u>Equities</u>	<u>Cash and Equiv.</u>	<u>Total Portfolio</u>
Market Value on 09-30-17	0	0	0	15,080,500	10,828	15,091,328
Purchases/Contributions	0	0	0	4,483,084	4,600,000	4,600,000
Sales/Withdrawals	0	0	0	0	-4,483,084	0
Transfers In	0	0	0	0	0	0
Transfers Out	0	0	0	0	0	0
Realized Gains	0	0	0	0	0	0
Unrealized Gains	0	0	0	331,392	0	331,392
Interest Income	0	0	0	0	524	524
Dividend Income	0	0	0	0	0	0
Market Value on 10-31-17	0	0	0	19,894,976	128,268	20,023,244
Average Capital Base	0	0	0	16,002,692	82,184	16,084,876
Total Gain before Fees	0	0	0	331,392	524	331,916
IRR for 0.08 Years	0.00%	0.00%	0.00%	2.07%	0.64%	2.06%

City of Sacramento
TRADE ACTIVITY
From 10-01-17 to 10-31-17

Name	Number of Trades
Fixed Bonds	0
Large Cap Growth	119
Equity Income	11
International	11
TOTAL	141

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
Fixed Bonds
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	Original Price	Gain/Loss
<u>Adjust Capital</u>							
CORPORATE BONDS							
10-05-2017	10-05-2017	2,500,000	Lehman Bros Hldg Inc Escrow 0.000% Due 12-29-99		22,577		22,577
					<u>22,577</u>		<u>22,577</u>
Total Adjust Capital					<u>22,577</u>		<u>22,577</u>

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
Fixed Bonds
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	Original Price	Gain/Loss
<u>Paydowns</u>							
REAL ESTATE MORTGAGES							
10-02-2017	10-02-2017	16,874.58	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	100.00	16,875	100.00	0
					16,875		0
MORTGAGE BACKED SECURITIES							
10-25-2017	10-25-2017	264.050	Gnma Pool #256393 6.000% Due 09-01-36	100.00	264	99.67	1
10-16-2017	10-16-2017	173.710	Gnma Pool #320296 8.000% Due 03-15-22	100.00	174	98.19	3
10-16-2017	10-16-2017	214.230	Gnma Pool #329837 7.500% Due 11-15-22	100.00	214	98.47	3
10-16-2017	10-16-2017	121.850	Gnma Pool #439515 7.000% Due 03-15-27	100.00	122	98.06	2
10-16-2017	10-16-2017	68.160	Gnma Pool #450066 7.500% Due 12-15-26	100.00	68	99.34	0
10-16-2017	10-16-2017	2,138.460	Gnma Pool #550718 5.000% Due 11-15-35	100.00	2,138	97.31	57
10-16-2017	10-16-2017	786.150	Gnma Pool #648348 5.500% Due 10-15-35	100.00	786	99.66	3
					3,767		70
Total Paydowns					20,641		70

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
Large Cap Growth
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	10-31-2017 Price	Difference
Purchases							
COMMON STOCK							
10-25-2017	10-27-2017	40,000	Ishares Tr Us Telecom Etf	30.12	1,204,984	30.16	0
10-13-2017	10-17-2017	12,200	Micron Technology Inc Com	40.84	498,236	44.31	3
10-26-2017	10-30-2017	10,000	Select Sector Spdr Tr Rl Est Sel Sec	32.17	321,703	32.50	0
10-05-2017	10-10-2017	12,000	Select Sector Spdr Tr Sbi Healthcare	82.96	995,512	81.11	-2
10-06-2017	10-11-2017	12,000	Select Sector Spdr Tr Sbi Healthcare	82.96	995,558	81.11	-2
10-12-2017	10-16-2017	7,400	Select Sector Spdr Tr Sbi Int-Energy	68.17	504,494	67.91	0
10-05-2017	10-10-2017	12,000	Spdr Series Trust S&p Biotech	88.30	1,059,629	83.64	-5
10-06-2017	10-11-2017	12,000	Spdr Series Trust S&p Biotech	88.23	1,058,716	83.64	-5
10-13-2017	10-17-2017	15,300	Square Inc Cl A	32.93	503,860	37.19	4
					7,142,691		
CALL							
10-27-2017	10-30-2017	-10	Alphabet Inc Cll Opt1080.000 11172017	5.28	-5,285	2.26	-3
10-20-2017	10-23-2017	14	Alphabet Inc Cll Opt985.0000 10202017	4.00	5,607	0.00	-4
10-18-2017	10-19-2017	14	Amazon Com Inc Cll Opt1010.000 10202017	1.90	2,654	0.00	-2
10-18-2017	10-19-2017	-14	Amazon Com Inc Cll Opt1100.000 11172017	5.18	-7,246	22.63	17
10-16-2017	10-17-2017	130	American Airls Cll Opt 50.0000 10202017	2.17	28,249	0.00	-2
10-27-2017	10-30-2017	130	American Airls Cll Opt 55.0000 11172017	0.08	1,105	0.03	0
10-16-2017	10-17-2017	-130	American Airls Cll Opt 55.0000 11172017	0.78	-10,179	0.03	-1
10-27-2017	10-30-2017	-55	Apple Inc Cll Opt172.5000 11172017	0.64	-3,547	3.15	3
10-24-2017	10-25-2017	80	Apple Inc Cll Opt175.0000 11172017	0.22	1,800	2.40	2
10-16-2017	10-17-2017	-80	Apple Inc Cll Opt175.0000 11172017	0.48	-3,880	2.40	2
10-19-2017	10-20-2017	40	Arista Network Cll Opt190.0000 10202017	0.25	1,020	0.00	0
10-19-2017	10-20-2017	-40	Arista Network Cll Opt210.0000 11172017	2.48	-9,940	5.20	3
10-17-2017	10-18-2017	35	Boeing Company Cll Opt265.0000 10202017	0.15	542	0.00	0
10-26-2017	10-27-2017	35	Boeing Company Cll Opt280.0000 11172017	0.10	367	0.08	0
10-20-2017	10-23-2017	-35	Boeing Company Cll Opt280.0000 11172017	1.00	-3,517	0.08	-1
10-16-2017	10-17-2017	110	Delta Air Lns Cll Opt 51.5000 10202017	2.22	24,475	0.00	-2

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
Large Cap Growth
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	10-31-2017 Price	Difference
Purchases							
10-31-2017	11-01-2017	110	Delta Air Lns Cll Opt 55.0000 11172017	0.09	1,045	0.08	0
10-16-2017	10-17-2017	-110	Delta Air Lns Cll Opt 55.0000 11172017	0.88	-9,735	0.08	-1
10-24-2017	10-25-2017	80	Facebook Inc Cll Opt190.0000 11172017	0.55	4,440	2.00	1
10-17-2017	10-18-2017	-80	Facebook Inc Cll Opt190.0000 11172017	0.99	-7,960	2.00	1
10-30-2017	10-31-2017	-55	Facebook Inc Cll Opt197.5000 11172017	0.70	-3,824	0.82	0
10-16-2017	10-17-2017	30	Fedex Corp Cll Opt230.0000 10202017	0.10	299	0.00	0
10-16-2017	10-17-2017	60	Ishare Nas Bio Cll Opt350.0000 10202017	0.10	630	0.00	0
10-05-2017	10-06-2017	150	Ishares Rs2000 Cll Opt145.0000 10202017	5.58	83,656	0.00	-6
10-18-2017	10-19-2017	150	Ishares Rs2000 Cll Opt148.0000 10202017	1.91	28,605	0.00	-2
10-05-2017	10-06-2017	-150	Ishares Rs2000 Cll Opt148.0000 10202017	2.91	-43,605	0.00	-3
10-18-2017	10-19-2017	-150	Ishares Rs2000 Cll Opt153.0000 11172017	0.69	-10,305	0.43	0
10-17-2017	10-18-2017	100	Salesforce Com Cll Opt 98.0000 10202017	0.07	750	0.00	0
10-20-2017	10-23-2017	-100	Salesforce Com Cll Opt105.0000 11172017	0.30	-3,050	1.00	1
10-24-2017	10-25-2017	-300	Sector Spdr-En Cll Opt 69.5000 11172017	0.23	-7,050	0.25	0
10-16-2017	10-17-2017	300	Sector Spdr-En Cll Opt 70.0000 10202017	0.02	750	0.00	0
10-05-2017	10-06-2017	300	Spdr Rgnl Bkg Cll Opt 54.0000 10202017	3.10	93,129	0.00	-3
10-18-2017	10-19-2017	300	Spdr Rgnl Bkg Cll Opt 55.0000 10202017	1.26	37,743	0.00	-1
10-19-2017	10-20-2017	300	Spdr Rgnl Bkg Cll Opt 56.0000 10202017	0.53	16,050	0.00	-1
10-05-2017	10-06-2017	-300	Spdr Rgnl Bkg Cll Opt 56.0000 10202017	1.45	-43,370	0.00	-1
10-18-2017	10-19-2017	-300	Spdr Rgnl Bkg Cll Opt 58.0000 11172017	0.52	-15,546	0.70	0
10-19-2017	10-20-2017	-300	Spdr Rgnl Bkg Cll Opt 59.0000 11172017	0.31	-9,450	0.36	0
10-20-2017	10-23-2017	-275	Spdr S&p500 Qt Cll Opt261.0000 11172017	0.32	-8,690	0.26	0

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
Large Cap Growth
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	10-31-2017 Price	Difference
Purchases							
10-20-2017	10-23-2017	275	Spdr S&p500 Tr Cll Opt255.0000 10202017	1.71	46,915	0.00	-2
10-31-2017	11-01-2017	-150	Square Inc Cll Opt 42.0000 11172017	0.38	-5,775	0.50	0
10-24-2017	10-25-2017	-130	Starbucks Corp Cll Opt 57.0000 11172017	0.30	-3,864	0.55	0
10-17-2017	10-18-2017	-35	Unitedhealth Cll Opt210.0000 11172017	1.68	-5,897	3.06	1
10-16-2017	10-17-2017	250	Vaneck Vectors Cll Opt 93.0000 10202017	4.46	111,402	0.00	-4
10-18-2017	10-19-2017	200	Vaneck Vectors Cll Opt 95.0000 10202017	3.15	63,100	0.00	-3
10-16-2017	10-17-2017	-250	Vaneck Vectors Cll Opt100.0000 11172017	0.89	-22,252	2.75	2
10-18-2017	10-19-2017	-200	Vaneck Vectors Cll Opt101.0000 11172017	0.68	-13,700	2.03	1
					296,670		
Total Purchases					7,439,361		

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
Large Cap Growth
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	Original Price	Gain/Loss
<u>Sales</u>							
COMMON STOCK							
10-12-2017	10-16-2017	2,500	Allergan Plc Shs	203.62	509,044	233.59	-74,932
10-24-2017	10-26-2017	400	Alphabet, Inc. Cl C Capital Stock	969.16	387,664	491.15	191,203
10-24-2017	10-26-2017	2,500	Apple Inc.	156.98	392,443	91.64	163,330
10-25-2017	10-27-2017	23,000	At&t Inc	33.46	769,670	31.14	53,478
10-24-2017	10-26-2017	2,500	Facebook Inc Cl A	172.88	432,203	68.91	259,937
10-12-2017	10-16-2017	40,000	First Data Corp	17.55	701,960	12.48	202,728
10-05-2017	10-10-2017	12,000	Ishares US Healthcare ETF	174.32	2,091,793	59.39	1,379,106
10-06-2017	10-11-2017	12,000	Ishares US Healthcare ETF	174.39	2,092,668	59.39	1,379,980
10-20-2017	10-24-2017	19,000	Select Sector Spdr Tr Sbi Cons Stpls	53.79	1,021,956	48.45	101,429
10-25-2017	10-27-2017	9,300	Select Sector Spdr Tr Sbi Cons Stpls	53.46	497,206	48.45	46,632
10-12-2017	10-16-2017	14,000	Select Sector Spdr Tr Sbi Int-Inds	72.16	1,010,308	54.14	252,290
10-25-2017	10-27-2017	5,500	Select Sector Spdr Tr Sbi Int-Utils	54.64	300,529	41.64	71,532
10-12-2017	10-16-2017	1,000	Spdr Tr Unit Ser 1	254.43	254,429	217.08	37,347
10-19-2017	10-23-2017	2,500	Spdr Tr Unit Ser 1	255.26	638,151	217.08	95,447
10-26-2017	10-30-2017	14,000	Vanguard Index Fds Reit Etf	81.83	1,145,585	83.12	-18,161
10-25-2017	10-27-2017	15,000	Verizon Communications Inc	48.60	728,934	32.11	247,240
					12,974,540		4,388,587
CALL							
10-20-2017	10-23-2017	14	Alphabet Inc Cll Opt985.0000 10202017	0.00	0	4.00	-5,607
10-20-2017	10-23-2017	-14	Alphabet Inc Cll Opt985.0000 10202017	0.00	0	4.78	6,699
10-18-2017	10-19-2017	14	Amazon Com Inc Cll Opt1010.000 10202017	0.00	0	1.90	-2,654
10-18-2017	10-19-2017	-14	Amazon Com Inc Cll Opt1010.000 10202017	0.00	0	3.83	5,369
10-16-2017	10-17-2017	130	American Airls Cll Opt 50.0000 10202017	0.00	0	2.17	-28,249
10-16-2017	10-17-2017	-130	American Airls Cll Opt 50.0000 10202017	0.00	0	0.32	4,162
10-27-2017	10-30-2017	130	American Airls Cll Opt 55.0000 11172017	0.00	0	0.08	-1,105
10-27-2017	10-30-2017	-130	American Airls Cll Opt 55.0000 11172017	0.00	0	0.78	10,179
10-24-2017	10-25-2017	80	Apple Inc Cll Opt175.0000 11172017	0.00	0	0.22	-1,800
10-24-2017	10-25-2017	-80	Apple Inc Cll Opt175.0000 11172017	0.00	0	0.48	3,880
10-19-2017	10-20-2017	40	Arista Network Cll Opt190.0000 10202017	0.00	0	0.25	-1,020
10-19-2017	10-20-2017	-40	Arista Network Cll Opt190.0000 10202017	0.00	0	1.19	4,775
10-17-2017	10-18-2017	35	Boeing Company Cll Opt265.0000 10202017	0.00	0	0.15	-542

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
Large Cap Growth
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	Original Price	Gain/Loss
Sales							
10-17-2017	10-18-2017	-35	Boeing Company Cll Opt265.0000 10202017	0.00	0	1.31	4,602
10-26-2017	10-27-2017	35	Boeing Company Cll Opt280.0000 11172017	0.00	0	0.10	-367
10-26-2017	10-27-2017	-35	Boeing Company Cll Opt280.0000 11172017	0.00	0	1.00	3,517
10-16-2017	10-17-2017	110	Delta Air Lns Cll Opt 51.5000 10202017	0.00	0	2.22	-24,475
10-16-2017	10-17-2017	-110	Delta Air Lns Cll Opt 51.5000 10202017	0.00	0	0.34	3,795
10-31-2017	11-01-2017	110	Delta Air Lns Cll Opt 55.0000 11172017	0.00	0	0.09	-1,045
10-31-2017	11-01-2017	-110	Delta Air Lns Cll Opt 55.0000 11172017	0.00	0	0.88	9,735
10-24-2017	10-25-2017	80	Facebook Inc Cll Opt190.0000 11172017	0.00	0	0.55	-4,440
10-24-2017	10-25-2017	-80	Facebook Inc Cll Opt190.0000 11172017	0.00	0	0.99	7,960
10-16-2017	10-17-2017	30	Fedex Corp Cll Opt230.0000 10202017	0.00	0	0.10	-299
10-16-2017	10-17-2017	-30	Fedex Corp Cll Opt230.0000 10202017	0.00	0	1.05	3,145
10-16-2017	10-17-2017	60	Ishare Nas Bio Cll Opt350.0000 10202017	0.00	0	0.10	-630
10-16-2017	10-17-2017	-60	Ishare Nas Bio Cll Opt350.0000 10202017	0.00	0	1.61	9,660
10-05-2017	10-06-2017	150	Ishares Rs2000 Cll Opt145.0000 10202017	0.00	0	5.58	-83,656
10-05-2017	10-06-2017	-150	Ishares Rs2000 Cll Opt145.0000 10202017	0.00	0	0.39	5,925
10-18-2017	10-19-2017	150	Ishares Rs2000 Cll Opt148.0000 10202017	0.00	0	1.91	-28,605
10-18-2017	10-19-2017	-150	Ishares Rs2000 Cll Opt148.0000 10202017	0.00	0	2.91	43,605
10-17-2017	10-18-2017	100	Salesforce Com Cll Opt 98.0000 10202017	0.00	0	0.07	-750
10-17-2017	10-18-2017	-100	Salesforce Com Cll Opt 98.0000 10202017	0.00	0	0.31	3,150
10-20-2017	10-20-2017	-400	Sector Spdr-En Cll Opt 68.0000 10202017	0.00	0	0.20	8,200
10-16-2017	10-17-2017	300	Sector Spdr-En Cll Opt 70.0000 10202017	0.00	0	0.02	-750
10-16-2017	10-17-2017	-300	Sector Spdr-En Cll Opt 70.0000 10202017	0.00	0	0.24	7,350

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
Large Cap Growth
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	Original Price	Gain/Loss
Sales							
10-05-2017	10-06-2017	300	Spdr Rgnl Bkg Cll Opt 54.0000 10202017	0.00	0	3.10	-93,129
10-05-2017	10-06-2017	-300	Spdr Rgnl Bkg Cll Opt 54.0000 10202017	0.00	0	0.33	10,050
10-18-2017	10-19-2017	300	Spdr Rgnl Bkg Cll Opt 55.0000 10202017	0.00	0	1.26	-37,743
10-18-2017	10-19-2017	-300	Spdr Rgnl Bkg Cll Opt 55.0000 10202017	0.00	0	0.34	10,350
10-19-2017	10-20-2017	300	Spdr Rgnl Bkg Cll Opt 56.0000 10202017	0.00	0	0.53	-16,050
10-19-2017	10-20-2017	-300	Spdr Rgnl Bkg Cll Opt 56.0000 10202017	0.00	0	1.45	43,370
10-20-2017	10-23-2017	275	Spdr S&p500 Tr Cll Opt255.0000 10202017	0.00	0	1.71	-46,915
10-19-2017	10-23-2017	-25	Spdr S&p500 Tr Cll Opt255.0000 10202017	0.28	-690	0.28	0
10-20-2017	10-23-2017	-275	Spdr S&p500 Tr Cll Opt255.0000 10202017	0.00	0	0.28	7,595
10-16-2017	10-17-2017	250	Vaneck Vectors Cll Opt 93.0000 10202017	0.00	0	4.46	-111,402
10-16-2017	10-17-2017	-250	Vaneck Vectors Cll Opt 93.0000 10202017	0.00	0	0.48	12,125
10-18-2017	10-19-2017	200	Vaneck Vectors Cll Opt 95.0000 10202017	0.00	0	3.15	-63,100
10-18-2017	10-19-2017	-200	Vaneck Vectors Cll Opt 95.0000 10202017	0.00	0	0.53	10,700
					-690		-314,438
Total Sales					12,973,850		4,074,149

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
Equity Income
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	10-31-2017 Price	Difference
Purchases							
COMMON STOCK							
10-13-2017	10-17-2017	9,100	Blackstone Group L P Com Unit Ltd	32.95	299,873	33.29	0
10-05-2017	10-10-2017	16,000	Cypress Semiconductor Com	15.47	247,496	15.86	0
10-05-2017	10-10-2017	4,000	Exxon Mobil Corporation	82.04	328,175	83.35	1
10-05-2017	10-10-2017	7,000	Intel Corp	39.46	276,219	45.49	6
10-31-2017	11-02-2017	4,000	Ishares Tr Russell 1000 Val	119.49	477,975	119.39	0
					1,629,737		
CALL							
10-25-2017	10-26-2017	65	Intl Bus Mach Cll Opt165.0000 11172017	0.13	877	0.08	0
10-18-2017	10-19-2017	-65	Intl Bus Mach Cll Opt165.0000 11172017	1.01	-6,575	0.08	-1
					-5,698		
Total Purchases					1,624,040		

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
Equity Income
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	Original Price	Gain/Loss
<u>Sales</u>							
COMMON STOCK							
10-13-2017	10-17-2017	35,000	General Electric Co	23.14	809,909	29.79	-232,578
10-05-2017	10-10-2017	8,000	Prudential Finl Inc Com	109.26	874,053	79.36	239,142
					1,683,963		6,564
CALL							
10-25-2017	10-26-2017	65	Intl Bus Mach Cll Opt165.0000 11172017	0.00	0	0.13	-877
10-25-2017	10-26-2017	-65	Intl Bus Mach Cll Opt165.0000 11172017	0.00	0	1.01	6,575
					0		5,698
Total Sales					1,683,963		12,262

City of Sacramento
PURCHASE/SALE AND GAIN/LOSS
International
SCERS
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount	10-31-2017 Price	Difference
Purchases							
COMMON STOCK							
10-19-2017	10-23-2017	3,500	Ishares Inc Core Msci Emkt	55.43	194,008	55.78	0
10-23-2017	10-25-2017	5,600	Ishares Inc Core Msci Emkt	55.43	310,420	55.78	0
10-31-2017	11-02-2017	3,900	Ishares Inc Core Msci Emkt	55.77	217,489	55.78	0
10-19-2017	10-23-2017	4,500	Ishares MSCI Emerging Markets ETF	46.03	207,150	46.28	0
10-23-2017	10-25-2017	7,200	Ishares MSCI Emerging Markets ETF	46.00	331,216	46.28	0
10-19-2017	10-23-2017	8,000	Ishares Msci Acwi Us Etf	49.13	393,045	49.28	0
10-23-2017	10-25-2017	12,000	Ishares Msci Acwi Us Etf	49.05	588,648	49.28	0
10-31-2017	11-02-2017	20,000	Ishares Msci Acwi Us Etf	49.31	986,224	49.28	0
10-19-2017	10-23-2017	3,000	Ishares Tr Eafe Sml Cp Etf	62.26	186,787	63.04	1
10-23-2017	10-25-2017	5,000	Ishares Tr Eafe Sml Cp Etf	62.27	311,341	63.04	1
10-31-2017	11-02-2017	12,000	Ishares Tr Eafe Sml Cp Etf	63.06	756,756	63.04	0
					4,483,084		
Total Purchases					4,483,084		

City of Sacramento
STOCK OPTIONS TRANSACTION DETAIL
Equity Portfolios Combined
From 07-01-17 To 10-31-17

Security Type	Security Symbol	Tran Code	Security	Expiration Date	Trade Date	Settle Date	Contracts	Premium Received (Premium Paid)
Buy long								
CALL	ibb 170721c00335000	by	Ishare Nas Bio Cll Opt335.0000 07212017	07-21-17	07-11-17	07-12-17	60	-727
CALL	dal 170721c00057000	by	Delta Air Lns Cll Opt 57.0000 07212017	07-21-17	07-13-17	07-14-17	110	-935
CALL	bmy 170721c00059000	by	Bristol-Myers Cll Opt 59.0000 07212017	07-21-17	07-14-17	07-17-17	90	-585
CALL	bmy 170721c00059000	by	Bristol-Myers Cll Opt 59.0000 07212017	07-21-17	07-14-17	07-17-17	162	-1,053
CALL	iwm 170721c00144000	by	Ishares Rs2000 Cll Opt144.0000 07212017	07-21-17	07-18-17	07-19-17	200	-1,100
CALL	hal 170721c00044000	by	Halliburton Co Cll Opt 44.0000 07212017	07-21-17	07-19-17	07-20-17	160	-28,349
CALL	fb 170721c00157500	by	Facebook Inc Cll Opt157.5000 07212017	07-21-17	07-20-17	07-21-17	80	-52,478
CALL	aal 170721c00053500	by	American Airls Cll Opt 53.5000 07212017	07-21-17	07-20-17	07-21-17	130	-715
CALL	amzn 170721c01020000	by	Amazon Com Inc Cll Opt1020.000 07212017	07-21-17	07-20-17	07-21-17	14	-16,668
CALL	goog 170721c00952500	by	Alphabet Inc Cll Opt952.5000 07212017	07-21-17	07-20-17	07-21-17	14	-20,960
CALL	hal 170818c00047500	by	Halliburton Co Cll Opt 47.5000 08182017	08-18-17	07-24-17	07-25-17	160	-1,040
CALL	amgn 170818c00185000	by	Amgen Inc Cll Opt185.0000 08182017	08-18-17	07-26-17	07-27-17	35	-822
CALL	kre 170818c00057500	by	Spdr Rgnl Bkg Cll Opt 57.5000 08182017	08-18-17	07-26-17	07-27-17	250	-3,125
CALL	goog 170818c01025000	by	Alphabet Inc Cll Opt1025.000 08182017	08-18-17	07-26-17	07-27-17	14	-777
CALL	hp 170818c00060000	by	Helmerich Payn Cll Opt 60.0000 08182017	08-18-17	07-27-17	07-28-17	100	-1,050
CALL	bmy 170818c00060000	by	Bristol-Myers Cll Opt 60.0000 08182017	08-18-17	07-27-17	07-28-17	90	-553
CALL	hp 170818c00060000	by	Helmerich Payn Cll Opt 60.0000 08182017	08-18-17	07-27-17	07-28-17	140	-1,470
CALL	bmy 170818c00060000	by	Bristol-Myers Cll Opt 60.0000 08182017	08-18-17	07-27-17	07-28-17	190	-1,167
CALL	ba 170818c00220000	by	Boeing Company Cll Opt220.0000 08182017	08-18-17	07-28-17	07-31-17	50	-110,025
CALL	sbux 170818c00061500	by	Starbucks Corp Cll Opt 61.5000 08182017	08-18-17	07-28-17	07-31-17	90	-225
CALL	amzn 170818c01100000	by	Amazon Com Inc Cll Opt1100.000 08182017	08-18-17	08-04-17	08-07-17	14	-427
CALL	iwm 170818c00147000	by	Ishares Rs2000 Cll Opt147.0000 08182017	08-18-17	08-04-17	08-07-17	200	-700
CALL	crm 170818c00095000	by	Salesforce Com Cll Opt 95.0000 08182017	08-18-17	08-09-17	08-10-17	100	-794
CALL	ibb 170818c00340000	by	Ishare Nas Bio Cll Opt340.0000 08182017	08-18-17	08-09-17	08-10-17	60	-330
CALL	aal 170818c00055000	by	American Airls Cll Opt 55.0000 08182017	08-18-17	08-09-17	08-10-17	130	-325
CALL	spy 170818c00250000	by	Spdr S&p500 Tr Cll Opt250.0000 08182017	08-18-17	08-10-17	08-11-17	110	-605
CALL	xle 170818c00068000	by	Sector Spdr-En Cll Opt 68.0000 08182017	08-18-17	08-10-17	08-11-17	300	-750
CALL	smh 170818c00089000	by	Vaneck Vectors Cll Opt 89.0000 08182017	08-18-17	08-10-17	08-11-17	200	-1,100
CALL	spy 170818c00249000	by	Spdr S&p500 Tr Cll Opt249.0000 08182017	08-18-17	08-11-17	08-14-17	200	-900
CALL	fb 170818c00175000	by	Facebook Inc Cll Opt175.0000 08182017	08-18-17	08-14-17	08-15-17	80	-1,359
CALL	tjx 170818c00072500	by	Tjx Companies Cll Opt 72.5000 08182017	08-18-17	08-15-17	08-16-17	90	-495
CALL	aaapl 170818c00160000	by	Apple Inc Cll Opt160.0000 08182017	08-18-17	08-16-17	08-17-17	80	-19,296
CALL	ba 170915c00250000	by	Boeing Company Cll Opt250.0000 09152017	09-15-17	08-17-17	08-18-17	50	-2,775
CALL	anet 170818c00170000	by	Arista Network Cll Opt170.0000 08182017	08-18-17	08-18-17	08-21-17	40	-10,865
CALL	amzn 170915c01045000	by	Amazon Com Inc Cll Opt1045.000 09152017	09-15-17	08-25-17	08-28-17	14	-640
CALL	kre 170915c00056000	by	Spdr Rgnl Bkg Cll Opt 56.0000 09152017	09-15-17	08-29-17	08-30-17	300	-1,050
CALL	spy 170915c00252000	by	Spdr S&p500 Tr Cll Opt252.0000 09152017	09-15-17	09-05-17	09-06-17	200	-1,100
CALL	dal 170915c00049500	by	Delta Air Lns Cll Opt 49.5000 09152017	09-15-17	09-05-17	09-06-17	110	-715
CALL	fb 170915c00180000	by	Facebook Inc Cll Opt180.0000 09152017	09-15-17	09-06-17	09-07-17	80	-680
CALL	lmt 170915c00315000	by	Lockheed Martn Cll Opt315.0000 09152017	09-15-17	09-06-17	09-07-17	40	-420
CALL	iwm 170915c00143000	by	Ishare Rus2000 Cll Opt143.0000 09152017	09-15-17	09-07-17	09-08-17	150	-825
CALL	goog 170915c00960000	by	Alphabet Inc Cll Opt960.0000 09152017	09-15-17	09-08-17	09-11-17	14	-427
CALL	aal 170915c00047000	by	American Airls Cll Opt 47.0000 09152017	09-15-17	09-08-17	09-11-17	130	-715
CALL	aaapl 170915c00170000	by	Apple Inc Cll Opt170.0000 09152017	09-15-17	09-12-17	09-13-17	80	-1,229
CALL	crm 170915c00097500	by	Salesforce Com Cll Opt 97.5000 09152017	09-15-17	09-13-17	09-14-17	50	-475

City of Sacramento
STOCK OPTIONS TRANSACTION DETAIL
Equity Portfolios Combined
From 07-01-17 To 10-31-17

Security Type	Security Symbol	Tran Code	Security	Expiration Date	Trade Date	Settle Date	Contracts	Premium Received (Premium Paid)
CALL	gdx 170915c00024500	by	Vaneck Vectors Cll Opt 24.5000 09152017	09-15-17	09-14-17	09-15-17	10	-35
CALL	anet 170915c00180000	by	Arista Network Cll Opt180.0000 09152017	09-15-17	09-14-17	09-15-17	40	-620
CALL	ibb 170915c00330000	by	Ishare Nas Bio Cll Opt330.0000 09152017	09-15-17	09-14-17	09-15-17	60	-18,060
CALL	amzn 170915c00995000	by	Amazon Com Inc Cll Opt 995.000 09152017	09-15-17	09-14-17	09-15-17	14	-3,087
CALL	gdx 170915c00024500	by	Vaneck Vectors Cll Opt 24.5000 09152017	09-15-17	09-15-17	09-18-17	290	-1,015
CALL	smh 170915c00090000	by	Vaneck Vectors Cll Opt 90.0000 09152017	09-15-17	09-15-17	09-18-17	200	-25,100
CALL	fb 171020c00185000	by	Facebook Inc Cll Opt185.0000 10202017	10-20-17	09-25-17	09-26-17	80	-760
CALL	aapl 171020c00175000	by	Apple Inc Cll Opt175.0000 10202017	10-20-17	09-25-17	09-26-17	80	-760
CALL	iwm 171020c00145000	by	Ishares Rs2000 Cll Opt145.0000 10202017	10-20-17	10-05-17	10-06-17	150	-83,656
CALL	kre 171020c00054000	by	Spdr Rgnl Bkg Cll Opt 54.0000 10202017	10-20-17	10-05-17	10-06-17	300	-93,129
CALL	fdx 171020c00230000	by	Fedex Corp Cll Opt230.0000 10202017	10-20-17	10-16-17	10-17-17	30	-299
CALL	ibb 171020c00350000	by	Ishare Nas Bio Cll Opt350.0000 10202017	10-20-17	10-16-17	10-17-17	60	-630
CALL	xle 171020c00070000	by	Sector Spdr-En Cll Opt 70.0000 10202017	10-20-17	10-16-17	10-17-17	300	-750
CALL	dal 171020c00051500	by	Delta Air Lns Cll Opt 51.5000 10202017	10-20-17	10-16-17	10-17-17	110	-24,475
CALL	aal 171020c00050000	by	American Airls Cll Opt 50.0000 10202017	10-20-17	10-16-17	10-17-17	130	-28,249
CALL	smh 171020c00093000	by	Vaneck Vectors Cll Opt 93.0000 10202017	10-20-17	10-16-17	10-17-17	250	-111,402
CALL	crm 171020c00098000	by	Salesforce Com Cll Opt 98.0000 10202017	10-20-17	10-17-17	10-18-17	100	-750
CALL	ba 171020c00265000	by	Boeing Company Cll Opt265.0000 10202017	10-20-17	10-17-17	10-18-17	35	-542
CALL	smh 171020c00095000	by	Vaneck Vectors Cll Opt 95.0000 10202017	10-20-17	10-18-17	10-19-17	200	-63,100
CALL	kre 171020c00055000	by	Spdr Rgnl Bkg Cll Opt 55.0000 10202017	10-20-17	10-18-17	10-19-17	300	-37,743
CALL	iwm 171020c00148000	by	Ishares Rs2000 Cll Opt148.0000 10202017	10-20-17	10-18-17	10-19-17	150	-28,605
CALL	amzn 171020c01010000	by	Amazon Com Inc Cll Opt1010.000 10202017	10-20-17	10-18-17	10-19-17	14	-2,654
CALL	anet 171020c00190000	by	Arista Network Cll Opt190.0000 10202017	10-20-17	10-19-17	10-20-17	40	-1,020
CALL	kre 171020c00056000	by	Spdr Rgnl Bkg Cll Opt 56.0000 10202017	10-20-17	10-19-17	10-20-17	300	-16,050
CALL	goog 171020c00985000	by	Alphabet Inc Cll Opt985.0000 10202017	10-20-17	10-20-17	10-23-17	14	-5,607
CALL	spy 171020c00255000	by	Spdr S&p500 Tr Cll Opt255.0000 10202017	10-20-17	10-20-17	10-23-17	275	-46,915
CALL	fb 171117c00190000	by	Facebook Inc Cll Opt190.0000 11172017	11-17-17	10-24-17	10-25-17	80	-4,440
CALL	aapl 171117c00175000	by	Apple Inc Cll Opt175.0000 11172017	11-17-17	10-24-17	10-25-17	80	-1,800
CALL	ibm 171117c00165000	by	Intl Bus Mach Cll Opt165.0000 11172017	11-17-17	10-25-17	10-26-17	65	-877
CALL	ba 171117c00280000	by	Boeing Company Cll Opt280.0000 11172017	11-17-17	10-26-17	10-27-17	35	-367
CALL	aal 171117c00055000	by	American Airls Cll Opt 55.0000 11172017	11-17-17	10-27-17	10-30-17	130	-1,105
CALL	dal 171117c00055000	by	Delta Air Lns Cll Opt 55.0000 11172017	11-17-17	10-31-17	11-01-17	110	-1,045
								-897,470
Sell short								
CALL	aal 170721c00053500	ss	American Airls Cll Opt 53.5000 07212017	07-21-17	07-05-17	07-06-17	130	3,835
CALL	ibb 170721c00335000	ss	Ishare Nas Bio Cll Opt335.0000 07212017	07-21-17	07-05-17	07-06-17	60	4,110
CALL	fb 170721c00157500	ss	Facebook Inc Cll Opt157.5000 07212017	07-21-17	07-05-17	07-06-17	80	3,560
CALL	amzn 170721c01020000	ss	Amazon Com Inc Cll Opt1020.000 07212017	07-21-17	07-05-17	07-06-17	14	3,829
CALL	bmy 170721c00059000	ss	Bristol-Myers Cll Opt 59.0000 07212017	07-21-17	07-05-17	07-06-17	90	4,095
CALL	bmy 170721c00059000	ss	Bristol-Myers Cll Opt 59.0000 07212017	07-21-17	07-05-17	07-06-17	162	7,371
CALL	dal 170721c00057000	ss	Delta Air Lns Cll Opt 57.0000 07212017	07-21-17	07-06-17	07-07-17	110	4,265
CALL	anet 170721c00155000	ss	Arista Network Cll Opt155.0000 07212017	07-21-17	07-07-17	07-10-17	40	4,940
CALL	iwm 170721c00144000	ss	Ishares Rs2000 Cll Opt144.0000 07212017	07-21-17	07-07-17	07-10-17	200	4,900
CALL	goog 170721c00952500	ss	Alphabet Inc Cll Opt952.5000 07212017	07-21-17	07-10-17	07-11-17	14	3,829
CALL	hal 170721c00044000	ss	Halliburton Co Cll Opt 44.0000 07212017	07-21-17	07-10-17	07-11-17	160	3,760

City of Sacramento
STOCK OPTIONS TRANSACTION DETAIL
Equity Portfolios Combined
From 07-01-17 To 10-31-17

Security Type	Security Symbol	Tran Code	Security	Expiration Date	Trade Date	Settle Date	Contracts	Premium Received (Premium Paid)
CALL	aapl 170818c00160000	ss	Apple Inc Cll Opt160.0000 08182017	08-18-17	07-10-17	07-11-17	80	3,480
CALL	hp 170818c00060000	ss	Helmerich Payn Cll Opt 60.0000 08182017	08-18-17	07-10-17	07-11-17	100	4,350
CALL	hp 170818c00060000	ss	Helmerich Payn Cll Opt 60.0000 08182017	08-18-17	07-10-17	07-11-17	140	6,090
CALL	ibb 170818c00340000	ss	Ishare Nas Bio Cll Opt340.0000 08182017	08-18-17	07-11-17	07-12-17	60	5,406
CALL	spy 170818c00249000	ss	Spdr S&p500 Tr Cll Opt249.0000 08182017	08-18-17	07-11-17	07-12-17	200	5,700
CALL	smh 170818c00089000	ss	Vaneck Vectors Cll Opt 89.0000 08182017	08-18-17	07-11-17	07-12-17	200	10,700
CALL	crm 170818c00095000	ss	Salesforce Com Cll Opt 95.0000 08182017	08-18-17	07-11-17	07-12-17	100	6,398
CALL	ba 170818c00220000	ss	Boeing Company Cll Opt220.0000 08182017	08-18-17	07-12-17	07-13-17	50	5,425
CALL	spy 170818c00250000	ss	Spdr S&p500 Tr Cll Opt250.0000 08182017	08-18-17	07-12-17	07-13-17	110	3,355
CALL	amgn 170818c00185000	ss	Amgen Inc Cll Opt185.0000 08182017	08-18-17	07-14-17	07-17-17	35	4,147
CALL	xle 170818c00068000	ss	Sector Spdr-En Cll Opt 68.0000 08182017	08-18-17	07-14-17	07-17-17	300	8,553
CALL	iwm 170818c00147000	ss	Ishares Rs2000 Cll Opt147.0000 08182017	08-18-17	07-19-17	07-20-17	200	6,500
CALL	hal 170818c00047500	ss	Halliburton Co Cll Opt 47.5000 08182017	08-18-17	07-19-17	07-20-17	160	11,229
CALL	bmy 170818c00060000	ss	Bristol-Myers Cll Opt 60.0000 08182017	08-18-17	07-19-17	07-20-17	90	3,825
CALL	bmy 170818c00060000	ss	Bristol-Myers Cll Opt 60.0000 08182017	08-18-17	07-19-17	07-20-17	190	8,075
CALL	fb 170818c00175000	ss	Facebook Inc Cll Opt175.0000 08182017	08-18-17	07-20-17	07-21-17	80	12,718
CALL	amzn 170818c01100000	ss	Amazon Com Inc Cll Opt1100.000 08182017	08-18-17	07-20-17	07-21-17	14	12,948
CALL	goog 170818c01025000	ss	Alphabet Inc Cll Opt1025.000 08182017	08-18-17	07-20-17	07-21-17	14	9,170
CALL	anet 170818c00170000	ss	Arista Network Cll Opt170.0000 08182017	08-18-17	07-24-17	07-25-17	40	7,940
CALL	aal 170818c00055000	ss	American Airls Cll Opt 55.0000 08182017	08-18-17	07-24-17	07-25-17	130	5,005
CALL	kre 170818c00057500	ss	Spdr Rgnl Bkg Cll Opt 57.5000 08182017	08-18-17	07-25-17	07-26-17	250	6,380
CALL	sbux 170818c00061500	ss	Starbucks Corp Cll Opt 61.5000 08182017	08-18-17	07-25-17	07-26-17	90	3,195
CALL	tjx 170818c00072500	ss	Tjx Companies Cll Opt 72.5000 08182017	08-18-17	07-25-17	07-26-17	90	3,465
CALL	gdx 170915c00024500	ss	Vaneck Vectors Cll Opt 24.5000 09152017	09-15-17	08-10-17	08-11-17	300	7,050
CALL	ba 170915c00250000	ss	Boeing Company Cll Opt250.0000 09152017	09-15-17	08-11-17	08-14-17	50	4,025
CALL	amzn 170915c01045000	ss	Amazon Com Inc Cll Opt1045.000 09152017	09-15-17	08-11-17	08-14-17	14	6,279
CALL	crm 170915c00097500	ss	Salesforce Com Cll Opt 97.5000 09152017	09-15-17	08-11-17	08-14-17	50	3,170
CALL	ibb 170915c00330000	ss	Ishare Nas Bio Cll Opt330.0000 09152017	09-15-17	08-14-17	08-15-17	60	6,510
CALL	spy 170915c00252000	ss	Spdr S&p500 Tr Cll Opt252.0000 09152017	09-15-17	08-14-17	08-15-17	200	5,700
CALL	fb 170915c00180000	ss	Facebook Inc Cll Opt180.0000 09152017	09-15-17	08-14-17	08-15-17	80	6,111
CALL	smh 170915c00090000	ss	Vaneck Vectors Cll Opt 90.0000 09152017	09-15-17	08-14-17	08-15-17	200	9,700
CALL	kre 170915c00056000	ss	Spdr Rgnl Bkg Cll Opt 56.0000 09152017	09-15-17	08-15-17	08-16-17	300	9,150
CALL	iwm 170915c00143000	ss	Ishare Rus2000 Cll Opt143.0000 09152017	09-15-17	08-16-17	08-17-17	150	4,875
CALL	aapl 170915c00170000	ss	Apple Inc Cll Opt170.0000 09152017	09-15-17	08-16-17	08-17-17	80	8,336
CALL	anet 170915c00180000	ss	Arista Network Cll Opt180.0000 09152017	09-15-17	08-21-17	08-22-17	40	7,940
CALL	goog 170915c00960000	ss	Alphabet Inc Cll Opt960.0000 09152017	09-15-17	08-22-17	08-23-17	14	2,989
CALL	aal 170915c00047000	ss	American Airls Cll Opt 47.0000 09152017	09-15-17	08-25-17	08-28-17	130	3,835
CALL	dal 170915c00049500	ss	Delta Air Lns Cll Opt 49.5000 09152017	09-15-17	08-28-17	08-29-17	110	2,695
CALL	amzn 170915c00995000	ss	Amazon Com Inc Cll Opt 995.0000 09152017	09-15-17	08-29-17	08-30-17	14	3,199
CALL	lmt 170915c00315000	ss	Lockheed Martn Cll Opt315.0000 09152017	09-15-17	08-30-17	08-31-17	40	3,620
CALL	fb 171020c00185000	ss	Facebook Inc Cll Opt185.0000 10202017	10-20-17	09-07-17	09-08-17	80	6,780
CALL	aal 171020c00050000	ss	American Airls Cll Opt 50.0000 10202017	10-20-17	09-11-17	09-12-17	130	4,162
CALL	goog 171020c00985000	ss	Alphabet Inc Cll Opt985.0000 10202017	10-20-17	09-11-17	09-12-17	14	6,699
CALL	fdx 171020c00230000	ss	Fedex Corp Cll Opt230.0000 10202017	10-20-17	09-11-17	09-12-17	30	3,145
CALL	kre 171020c00054000	ss	Spdr Rgnl Bkg Cll Opt 54.0000 10202017	10-20-17	09-11-17	09-12-17	300	10,050
CALL	iwm 171020c00145000	ss	Ishares Rs2000 Cll Opt145.0000 10202017	10-20-17	09-11-17	09-12-17	150	5,925

City of Sacramento
STOCK OPTIONS TRANSACTION DETAIL
Equity Portfolios Combined
From 07-01-17 To 10-31-17

Security Type	Security Symbol	Tran Code	Security	Expiration Date	Trade Date	Settle Date	Contracts	Premium Received (Premium Paid)
CALL	kre 171020c00055000	ss	Spdr Rgnl Bkg Cll Opt 55.0000 10202017	10-20-17	09-12-17	09-13-17	300	10,350
CALL	aapl 171020c00175000	ss	Apple Inc Cll Opt175.0000 10202017	10-20-17	09-12-17	09-13-17	80	6,429
CALL	xle 171020c00068000	ss	Sector Spdr-En Cll Opt 68.0000 10202017	10-20-17	09-13-17	09-14-17	400	8,200
CALL	spy 171020c00255000	ss	Spdr S&p500 Tr Cll Opt255.0000 10202017	10-20-17	09-14-17	09-15-17	300	8,286
CALL	smh 171020c00093000	ss	Vaneck Vectors Cll Opt 93.0000 10202017	10-20-17	09-14-17	09-15-17	250	12,125
CALL	ibb 171020c00350000	ss	Ishare Nas Bio Cll Opt350.0000 10202017	10-20-17	09-14-17	09-15-17	60	9,660
CALL	anet 171020c00190000	ss	Arista Network Cll Opt190.0000 10202017	10-20-17	09-15-17	09-18-17	40	4,775
CALL	ba 171020c00265000	ss	Boeing Company Cll Opt265.0000 10202017	10-20-17	09-18-17	09-19-17	35	4,602
CALL	smh 171020c00095000	ss	Vaneck Vectors Cll Opt 95.0000 10202017	10-20-17	09-18-17	09-19-17	200	10,700
CALL	xle 171020c00070000	ss	Sector Spdr-En Cll Opt 70.0000 10202017	10-20-17	09-25-17	09-26-17	300	7,350
CALL	crm 171020c00098000	ss	Salesforce Com Cll Opt 98.0000 10202017	10-20-17	09-27-17	09-28-17	100	3,150
CALL	dal 171020c00051500	ss	Delta Air Lns Cll Opt 51.5000 10202017	10-20-17	09-28-17	09-29-17	110	3,795
CALL	amzn 171020c01010000	ss	Amazon Com Inc Cll Opt1010.000 10202017	10-20-17	09-29-17	10-02-17	14	5,369
CALL	iwm 171020c00148000	ss	Ishares Rs2000 Cll Opt148.0000 10202017	10-20-17	10-05-17	10-06-17	150	43,605
CALL	kre 171020c00056000	ss	Spdr Rgnl Bkg Cll Opt 56.0000 10202017	10-20-17	10-05-17	10-06-17	300	43,370
CALL	aapl 171117c00175000	ss	Apple Inc Cll Opt175.0000 11172017	11-17-17	10-16-17	10-17-17	80	3,880
CALL	dal 171117c00055000	ss	Delta Air Lns Cll Opt 55.0000 11172017	11-17-17	10-16-17	10-17-17	110	9,735
CALL	aal 171117c00055000	ss	American Airls Cll Opt 55.0000 11172017	11-17-17	10-16-17	10-17-17	130	10,179
CALL	smh 171117c00100000	ss	Vaneck Vectors Cll Opt100.0000 11172017	11-17-17	10-16-17	10-17-17	250	22,252
CALL	unh 171117c00210000	ss	Unitedhealth Cll Opt210.0000 11172017	11-17-17	10-17-17	10-18-17	35	5,897
CALL	fb 171117c00190000	ss	Facebook Inc Cll Opt190.0000 11172017	11-17-17	10-17-17	10-18-17	80	7,960
CALL	smh 171117c00101000	ss	Vaneck Vectors Cll Opt101.0000 11172017	11-17-17	10-18-17	10-19-17	200	13,700
CALL	kre 171117c00058000	ss	Spdr Rgnl Bkg Cll Opt 58.0000 11172017	11-17-17	10-18-17	10-19-17	300	15,546
CALL	iwm 171117c00153000	ss	Ishares Rs2000 Cll Opt153.0000 11172017	11-17-17	10-18-17	10-19-17	150	10,305
CALL	amzn 171117c01100000	ss	Amazon Com Inc Cll Opt1100.000 11172017	11-17-17	10-18-17	10-19-17	14	7,246
CALL	ibm 171117c00165000	ss	Intl Bus Mach Cll Opt165.0000 11172017	11-17-17	10-18-17	10-19-17	65	6,575
CALL	anet 171117c00210000	ss	Arista Network Cll Opt210.0000 11172017	11-17-17	10-19-17	10-20-17	40	9,940
CALL	kre 171117c00059000	ss	Spdr Rgnl Bkg Cll Opt 59.0000 11172017	11-17-17	10-19-17	10-20-17	300	9,450
CALL	ba 171117c00280000	ss	Boeing Company Cll Opt280.0000 11172017	11-17-17	10-20-17	10-23-17	35	3,517
CALL	crm 171117c00105000	ss	Salesforce Com Cll Opt105.0000 11172017	11-17-17	10-20-17	10-23-17	100	3,050
CALL	spy 171117c00261000	ss	Spdr S&p500 Qt Cll Opt261.0000 11172017	11-17-17	10-20-17	10-23-17	275	8,690
CALL	sbux 171117c00057000	ss	Starbucks Corp Cll Opt 57.0000 11172017	11-17-17	10-24-17	10-25-17	130	3,864
CALL	xle 171117c00069500	ss	Sector Spdr-En Cll Opt 69.5000 11172017	11-17-17	10-24-17	10-25-17	300	7,050
CALL	aapl 171117c00172500	ss	Apple Inc Cll Opt172.5000 11172017	11-17-17	10-27-17	10-30-17	55	3,547
CALL	goog 171117c01080000	ss	Alphabet Inc Cll Opt1080.000 11172017	11-17-17	10-27-17	10-30-17	10	5,285
CALL	fb 171117c00197500	ss	Facebook Inc Cll Opt197.5000 11172017	11-17-17	10-30-17	10-31-17	55	3,824
CALL	sq 171117c00042000	ss	Square Inc Cll Opt 42.0000 11172017	11-17-17	10-31-17	11-01-17	150	5,775
								693,516

GRAND TOTAL	-203,954
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Sacramento City Employees' Retirement System
Large Cap Portfolio Call Options Performance
From FY 2015 to October 31, 2017

	SPX	Large Cap Portfolio	w/out Call Options	Delta
FY 2015	5.25%	7.58%	8.06%	-0.48%
FY 2016				
Jul-15	1.97%	2.06%	2.06%	0.00%
Aug-15	-6.26%	-5.84%	-6.02%	0.18%
Sep-15	-2.64%	-2.38%	-2.64%	0.26%
Oct-15	8.30%	6.18%	6.46%	-0.28%
Nov-15	0.05%	1.15%	1.01%	0.14%
Dec-15	-1.75%	-2.00%	-2.29%	0.29%
Jan-16	-5.07%	-5.86%	-5.83%	-0.03%
Feb-16	-0.41%	-0.59%	-0.70%	0.11%
Mar-16	6.60%	5.34%	5.44%	-0.10%
Apr-16	0.27%	0.62%	0.71%	-0.09%
May-16	1.53%	1.53%	1.41%	0.12%
Jun-16	0.09%	0.36%	0.23%	0.13%
	1.73%	-0.18%	-0.91%	0.73%
FY 2017				
Jul-16	3.56%	3.97%	4.14%	-0.17%
Aug-16	-0.12%	0.33%	0.20%	0.13%
Sep-16	-0.12%	0.69%	0.70%	-0.01%
Oct-16	-1.94%	-2.26%	-2.39%	0.13%
Nov-16	3.42%	4.43%	5.05%	-0.62%
Dec-16	1.82%	1.45%	1.63%	-0.18%
Jan-17	1.79%	1.71%	1.47%	0.24%
Feb-17	3.72%	3.14%	3.48%	-0.34%
Mar-17	-0.04%	0.12%	-0.25%	0.37%
Apr-17	0.91%	1.00%	0.89%	0.11%
May-17	1.16%	1.07%	0.99%	0.08%
Jun-17	0.48%	1.21%	1.11%	0.10%
	15.46%	18.00%	18.16%	-0.16%
FY 2018				
Jul-17	1.93%	1.65%	1.77%	-0.12%
Aug-17	0.05%	0.30%	0.29%	0.01%
Sep-17	1.93%	2.36%	2.55%	-0.19%
Oct-17	2.22%	1.90%	2.08%	-0.18%
	6.27%	6.34%	6.82%	-0.48%

BROKER'S COMMISSION
Sacramento City Employees' Retirement System
(Amounts Exclude Implied Commission)

	Month To Date October 1-31, 2017			Fiscal Year To Date July 1 to October 31, 2017		
	Commission Amount	Avg. Commission Per Share	Percent of Total Commission	Commission Amount	Avg. Commission Per Share	Percent of Total Commission
Citigroup	\$ 25.00	\$ 0.010	0.12%	\$ 25.00	\$ 0.010	0.05%
Instinet	5,889.00	\$ 0.030	28.28%	7,979.94	\$ 0.030	17.00%
Maxim Group	8,313.00	\$ 0.030	39.91%	16,711.08	0.030	35.60%
MKM Partners	6,600.00	\$ 0.010	31.69%	22,229.50	0.011	47.35%
TOTAL	\$ 20,827.00	\$ 0.018	100.00%	\$ 46,945.52	\$ 0.015	100.00%

