



## City Council Report

915 I Street, 1<sup>st</sup> Floor

Sacramento, CA 95814

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**File ID:** 2020-00324

March 24, 2020

**Consent Item 05**

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**Title:** February 2020 Monthly Investment Transactions Report

**Location:** Citywide

**Recommendation:** Receive and file.

**Contact:** Stacy Hussey, Chief Investment Officer, (916) 808-7746, Office of the City Treasurer

**Presenter:** None

**Attachments:**

1-Description/Analysis

2-Attachments A to F

**Description/Analysis**

**Issue Detail:** The City Treasurer provides monthly reports to the City Council on current investment activity.

**Policy Considerations:** The City Treasurer routinely reports on monthly investment transactions to keep the City Council advised of current investment activity.

**Economic Impacts:** None

**Environmental Considerations:** This action is not a project that is subject to CEQA because it is an administrative activity that will not result in direct or indirect physical changes in the environment, and it relates to government fiscal activities that do not involve any commitment to any specific project that may result in a potentially significant physical impact on the environment. (CEQA Guidelines § 15378 (a), (b)(2), and (b)(5)).

**Sustainability:** None

**Commission/Committee Action:** None

**Rationale for Recommendation:** The City Treasurer is responsible for depositing and investing funds in the City treasury and for reporting on investment activity in accordance with the authority granted by City Charter Section 73, City Council ordinances and resolutions, and applicable state law. Consistent with the City of Sacramento Investment Policy which is updated annually by City Treasurer's Office staff and was most recently adopted by City Council on June 25, 2019, the monthly report herein lists the transactions as required by California Government Code section 53607. For informational purposes, the City Treasurer also reports on investment transactions of other funds invested by City Treasurer's Office staff. The summary and transactions detail for the month ended February 29, 2020 are listed in Attachments A, B, C, D, E and F.

**Financial Considerations:** The monthly investment report sets forth the monthly transactions of the City Treasurer's Office Investment Pool A funds. The market value of the Pool A investment portfolio ("Portfolio") on January 31 was \$1,452,687,517, while the market value of the Portfolio on February 29 was \$1,405,603,669. The yield of the Portfolio in February was 2.18%. There were 32 total transactions for the period (19 purchases, 6 calls and 7 maturities). The estimated duration of the Portfolio as of February 29, 2020 is 2.06 years.

**Local Business Enterprise (LBE):** Not applicable.

**ATTACHMENT A**  
**City of Sacramento**  
**Summary of Transactions**  
**February-20**

**Local Agency Funds:**

|                      | <u>Pool A</u>         | <u>Ethel Hart Trust</u> | <u>Public Trust</u> | <u>George Clark</u> | <u>Total</u>          |
|----------------------|-----------------------|-------------------------|---------------------|---------------------|-----------------------|
| <b>Purchases</b>     | \$ 87,403,646         | \$ 106,527              | \$ -                | \$ 60,872           | \$ 87,571,045         |
| <b>Sales</b>         | -                     | 45,787                  | -                   | 40,960              | 86,747                |
| <b>Calls</b>         | 33,000,000            | -                       | -                   | -                   | 33,000,000            |
| <b>Maturities</b>    | 41,602,652            | -                       | -                   | -                   | 41,602,652            |
| <b>Contributions</b> | 79,823,369            | -                       | -                   | -                   | 79,823,369            |
| <b>Withdrawals</b>   | 132,149,879           | -                       | 12,181              | 1,981               | 132,164,041           |
| <b>Total</b>         | <b>\$ 373,979,546</b> | <b>\$ 152,314</b>       | <b>\$ 12,181</b>    | <b>\$ 103,813</b>   | <b>\$ 374,247,854</b> |

**Outside Agency Funds:**

**Sacramento City Employees' Retirement System (SCERS) Funds:**

|                      | <u>Fixed Bonds</u>  | <u>Equity Income</u> | <u>Large Cap</u>  | <u>International</u> | <u>Total</u>        |
|----------------------|---------------------|----------------------|-------------------|----------------------|---------------------|
| <b>Purchases</b>     | \$ -                | \$ -                 | \$ 71,041         | \$ 450,600           | \$ 521,641          |
| <b>Sales</b>         | -                   | -                    | 181,692           | -                    | 181,692             |
| <b>Calls</b>         | 5,000,000           | -                    | -                 | -                    | 5,000,000           |
| <b>Maturities</b>    | 23,678              | -                    | -                 | -                    | 23,678              |
| <b>Expenses</b>      | 98                  | -                    | -                 | -                    | 98                  |
| <b>Contributions</b> | -                   | -                    | -                 | -                    | -                   |
| <b>Withdrawals</b>   | 194,274             | 6,742                | 6,784             | -                    | 207,800             |
| <b>Total</b>         | <b>\$ 5,218,050</b> | <b>\$ 6,742</b>      | <b>\$ 259,517</b> | <b>\$ 450,600</b>    | <b>\$ 5,934,909</b> |

**ATTACHMENT A  
City of Sacramento  
Summary of Transactions  
February-20**

**SHRA Investment Pool Fund:**

|               | <u>Pool D</u>              | <u>Total</u>               |
|---------------|----------------------------|----------------------------|
| Purchases     | \$ 4,000,000               | \$ 4,000,000               |
| Sales         | -                          | -                          |
| Calls         | 3,000,000                  | 3,000,000                  |
| Maturities    | 2,408,655                  | 2,408,655                  |
| Contributions | 138,058                    | 138,058                    |
| Withdrawals   | -                          | -                          |
| <b>Total</b>  | <b><u>\$ 9,546,713</u></b> | <b><u>\$ 9,546,713</u></b> |

**Capitol Area Development Authority (CADA) Funds:**

|               | <u>CADA</u>        | <u>CADA-A</u>      | <u>CADA-B</u>      | <u>Total</u>       |
|---------------|--------------------|--------------------|--------------------|--------------------|
| Contributions | \$ -               | \$ -               | \$ -               | \$ -               |
| Withdrawals   | -                  | -                  | -                  | -                  |
| <b>Total</b>  | <b><u>\$ -</u></b> | <b><u>\$ -</u></b> | <b><u>\$ -</u></b> | <b><u>\$ -</u></b> |

**All Other Funds:**

|               | <u>ARFCD</u>       | <u>RD</u>          | <u>SPLA</u>                 | <u>SPLA-T</u>      | <u>TNBC</u>        | <u>Total</u>                |
|---------------|--------------------|--------------------|-----------------------------|--------------------|--------------------|-----------------------------|
| Purchases     | \$ -               | \$ -               | \$ -                        | \$ -               | \$ -               | \$ -                        |
| Maturities    | -                  | -                  | -                           | -                  | -                  | -                           |
| Contributions | -                  | -                  | 10,886,300                  | -                  | -                  | 10,886,300                  |
| Withdrawals   | -                  | -                  | -                           | -                  | -                  | -                           |
| <b>Total</b>  | <b><u>\$ -</u></b> | <b><u>\$ -</u></b> | <b><u>\$ 10,886,300</u></b> | <b><u>\$ -</u></b> | <b><u>\$ -</u></b> | <b><u>\$ 10,886,300</u></b> |

**GRAND TOTAL** **\$ 400,615,776**

ATTACHMENT B  
City of Sacramento  
TRANSACTION SUMMARY  
*City Investment Pool A*  
From 02-01-20 To 02-29-20

| Trade Date       | Quantity   | Security   | Unit Cost | Total Cost        | Unit Price | Total Proceeds | Gain/Loss |
|------------------|------------|--|-----------|-------------------|------------|----------------|-----------|
| <b>PURCHASES</b> |            |  |           |                   |            |                |           |
| 02-04-20         | 5,000,000  | Bank New York Mellon Corp<br>2.100% Due 10-24-24     | 101.18    | 5,059,100         |            |                |           |
| 02-04-20         | 2,500,000  | New York Life Global<br>2.000% Due 01-22-25          | 100.73    | 2,518,225         |            |                |           |
| 02-04-20         | 4,245,000  | 3M Company<br>2.000% Due 02-14-25                    | 100.58    | 4,269,791         |            |                |           |
| 02-04-20         | 3,000,000  | Freddie Mac<br>3.000% Due 02-25-25                   | 100.00    | 3,000,000         |            |                |           |
| 02-05-20         | 5,000,000  | Federal Home Loan Bank<br>1.840% Due 02-10-25        | 99.88     | 4,993,850         |            |                |           |
| 02-05-20         | 3,000,000  | Fannie Mae<br>1.830% Due 11-13-24                    | 100.00    | 3,000,000         |            |                |           |
| 02-06-20         | 4,000,000  | National Australia Bk N Y Brh<br>1.875% Due 12-13-22 | 100.32    | 4,012,680         |            |                |           |
| 02-06-20         | 550,000    | California St Univ Rev<br>1.557% Due 11-01-23        | 100.00    | 550,000           |            |                |           |
| 02-06-20         | 5,000,000  | Bank of America Corp<br>2.125% Due 02-10-25          | 100.00    | 5,000,000         |            |                |           |
| 02-06-20         | 5,000,000  | Royal Bank of Canada<br>2.000% Due 02-27-25          | 100.00    | 5,000,000         |            |                |           |
| 02-10-20         | 5,000,000  | Credit Agricole Cib Sa<br>2.200% Due 02-28-25        | 100.00    | 5,000,000         |            |                |           |
| 02-12-20         | 5,000,000  | Barclays Bank Plc<br>2.100% Due 02-18-25             | 100.00    | 5,000,000         |            |                |           |
| 02-13-20         | 5,000,000  | BMO Harris Bank<br>1.900% Due 02-28-25               | 100.00    | 5,000,000         |            |                |           |
| 02-13-20         | 5,000,000  | Goldman Sachs<br>1.900% Due 02-19-25                 | 100.00    | 5,000,000         |            |                |           |
| 02-13-20         | 5,000,000  | Freddie Mac<br>1.875% Due 02-14-25                   | 100.00    | 5,000,000         |            |                |           |
| 02-20-20         | 10,000,000 | JP Morgan Chase Bank NA<br>1.900% Due 02-28-25       | 100.00    | 10,000,000        |            |                |           |
| 02-24-20         | 5,000,000  | Freddie Mac<br>1.800% Due 02-07-25                   | 100.00    | 5,000,000         |            |                |           |
| 02-24-20         | 5,000,000  | Freddie Mac<br>1.750% Due 02-18-25                   | 100.00    | 5,000,000         |            |                |           |
| 02-26-20         | 5,000,000  | JP Morgan Chase Financial<br>2.000% Due 02-28-25     | 100.00    | 5,000,000         |            |                |           |
| <b>TOTAL</b>     |            |  |           | <b>87,403,646</b> |            |                |           |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 02-01-20 To 02-29-20

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>   | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CALLS</b>      |                 |   |                  |                   |                   |                       |                  |
| 02-05-20          | 3,000,000       | Federal Farm Credit Bank<br>2.000% Due 09-12-22         | 100.00           | 3,000,000         | 100.00            | 3,000,000             | 0                |
| 02-06-20          | 5,000,000       | Freddie Mac<br>2.250% Due 02-06-23                      | 100.00           | 5,000,000         | 100.00            | 5,000,000             | 0                |
| 02-15-20          | 5,000,000       | Bank of America Corp<br>3.250% Due 02-15-24             | 100.00           | 5,000,000         | 100.00            | 5,000,000             | 0                |
| 02-24-20          | 10,000,000      | Federal Home Loan Bank<br>2.030% Due 08-19-22           | 100.00           | 10,000,000        | 100.00            | 10,000,000            | 0                |
| 02-28-20          | 5,000,000       | International Bk Recon & Develop<br>2.200% Due 08-28-24 | 100.00           | 5,000,000         | 100.00            | 5,000,000             | 0                |
| 02-28-20          | 5,000,000       | UBS Ag London<br>3.250% Due 08-28-22                    | 100.00           | 5,000,000         | 100.00            | 5,000,000             | 0                |
| <b>TOTAL</b>      |                 |   |                  | <b>33,000,000</b> |                   | <b>33,000,000</b>     | <b>0</b>         |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 02-01-20 To 02-29-20

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                                 | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>MATURITIES</b> |                 |   |                  |                   |                   |                       |                  |
| 02-04-20          | 4,868,000       | Goldman Sachs<br>2.000% Due 02-04-20            | 100.00           | 4,868,000         | 100.00            | 4,868,000             | 0                |
| 02-11-20          | 3,000,000       | Federal Home Loan Bank<br>2.125% Due 02-11-20   | 99.82            | 2,994,510         | 100.00            | 3,000,000             | 5,490            |
| 02-12-20          | 5,000,000       | Pfizer Inc<br>1.950% Due 02-12-20               | 99.01            | 4,950,708         | 99.01             | 4,950,708             | 0                |
| 02-13-20          | 4,000,000       | Toyota Motor Credit Corp<br>2.310% Due 02-13-20 | 100.00           | 4,000,000         | 100.00            | 4,000,000             | 0                |
| 02-19-20          | 10,000,000      | MUFG Union Bank<br>2.000% Due 02-19-20          | 98.94            | 9,894,444         | 98.94             | 9,894,444             | 0                |
| 02-19-20          | 5,000,000       | JP Morgan Chase Bank Na<br>2.000% Due 02-19-20  | 99.75            | 4,987,500         | 100.00            | 5,000,000             | 12,500           |
| 02-20-20          | 10,000,000      | U. S. Treasury Bill<br>1.840% Due 02-20-20      | 99.07            | 9,907,489         | 99.07             | 9,907,489             | 0                |
| <b>TOTAL</b>      |                 |   |                  | <b>41,602,652</b> |                   | <b>41,620,642</b>     | <b>17,990</b>    |

City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 02-01-20 To 02-29-20

| <b>Trade Date</b>    | <b>Quantity</b> | <b>Security</b>      | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|----------------------|-----------------|----------------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CONTRIBUTIONS</b> |                 |                      |                  |                   |                   |                       |                  |
| 02-03-20             |                 | JP Morgan Chase Cash |                  | 25,885            |                   |                       |                  |
| 02-03-20             |                 | JP Morgan Chase Cash |                  | 3,378,272         |                   |                       |                  |
| 02-04-20             |                 | JP Morgan Chase Cash |                  | 3,711,109         |                   |                       |                  |
| 02-05-20             |                 | JP Morgan Chase Cash |                  | 120               |                   |                       |                  |
| 02-05-20             |                 | JP Morgan Chase Cash |                  | 3,738,009         |                   |                       |                  |
| 02-06-20             |                 | JP Morgan Chase Cash |                  | 5,080,790         |                   |                       |                  |
| 02-07-20             |                 | JP Morgan Chase Cash |                  | 10,000,000        |                   |                       |                  |
| 02-07-20             |                 | JP Morgan Chase Cash |                  | 62,242            |                   |                       |                  |
| 02-10-20             |                 | JP Morgan Chase Cash |                  | 2,206,400         |                   |                       |                  |
| 02-11-20             |                 | JP Morgan Chase Cash |                  | 4,083,678         |                   |                       |                  |
| 02-12-20             |                 | JP Morgan Chase Cash |                  | 2,076,390         |                   |                       |                  |
| 02-14-20             |                 | JP Morgan Chase Cash |                  | 1,835,547         |                   |                       |                  |
| 02-18-20             |                 | Fidelity Fund        |                  | 5,200,000         |                   |                       |                  |
| 02-19-20             |                 | JP Morgan Chase Cash |                  | 3,156,229         |                   |                       |                  |
| 02-20-20             |                 | JP Morgan Chase Cash |                  | 185               |                   |                       |                  |
| 02-20-20             |                 | JP Morgan Chase Cash |                  | 1,640,458         |                   |                       |                  |
| 02-21-20             |                 | JP Morgan Chase Cash |                  | 1,141,492         |                   |                       |                  |
| 02-24-20             |                 | JP Morgan Chase Cash |                  | 3,100,859         |                   |                       |                  |
| 02-25-20             |                 | JP Morgan Chase Cash |                  | 27,550,868        |                   |                       |                  |
| 02-26-20             |                 | JP Morgan Chase Cash |                  | 113,136           |                   |                       |                  |
| 02-27-20             |                 | JP Morgan Chase Cash |                  | 1,060             |                   |                       |                  |
| 02-28-20             |                 | JP Morgan Chase Cash |                  | 1,586,238         |                   |                       |                  |
| 02-28-20             |                 | Fidelity Fund        |                  | 336               |                   |                       |                  |
| 02-28-20             |                 | Fidelity Fund        |                  | 1,882             |                   |                       |                  |
| 02-28-20             |                 | Fidelity Fund        |                  | 12,181            |                   |                       |                  |
| 02-28-20             |                 | Fidelity Fund        |                  | 15,377            |                   |                       |                  |
| 02-28-20             |                 | Fidelity Fund        |                  | 6,626             |                   |                       |                  |
| 02-28-20             |                 | Fidelity Fund        |                  | 98,000            |                   |                       |                  |
| <b>TOTAL</b>         |                 |                      |                  | <b>79,823,369</b> |                   |                       |                  |



City of Sacramento  
**TRANSACTION SUMMARY**  
*City Investment Pool A*  
From 02-01-20 To 02-29-20

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b>      | <b>Unit Cost</b> | <b>Total Cost</b>  | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|----------------------|------------------|--------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                      |                  |                    |                   |                       |                  |
| 02-03-20           |                 | JP Morgan Chase Cash |                  | 4,604,257          |                   |                       |                  |
| 02-04-20           |                 | JP Morgan Chase Cash |                  | 1,184,484          |                   |                       |                  |
| 02-04-20           |                 | Fidelity Fund        |                  | 6,854,201          |                   |                       |                  |
| 02-05-20           |                 | JP Morgan Chase Cash |                  | 2,508,255          |                   |                       |                  |
| 02-06-20           |                 | JP Morgan Chase Cash |                  | 1,214,139          |                   |                       |                  |
| 02-07-20           |                 | JP Morgan Chase Cash |                  | 23,788,313         |                   |                       |                  |
| 02-10-20           |                 | JP Morgan Chase Cash |                  | 1,990,478          |                   |                       |                  |
| 02-11-20           |                 | JP Morgan Chase Cash |                  | 10,795,978         |                   |                       |                  |
| 02-12-20           |                 | JP Morgan Chase Cash |                  | 6,404,994          |                   |                       |                  |
| 02-13-20           |                 | JP Morgan Chase Cash |                  | 9,710,949          |                   |                       |                  |
| 02-13-20           |                 | Fidelity Fund        |                  | 3,970              |                   |                       |                  |
| 02-14-20           |                 | JP Morgan Chase Cash |                  | 9,270,157          |                   |                       |                  |
| 02-18-20           |                 | JP Morgan Chase Cash |                  | 5,360,627          |                   |                       |                  |
| 02-19-20           |                 | JP Morgan Chase Cash |                  | 1,786,506          |                   |                       |                  |
| 02-20-20           |                 | JP Morgan Chase Cash |                  | 1,907,336          |                   |                       |                  |
| 02-20-20           |                 | Fidelity Fund        |                  | 160,729            |                   |                       |                  |
| 02-21-20           |                 | JP Morgan Chase Cash |                  | 1,549,606          |                   |                       |                  |
| 02-24-20           |                 | JP Morgan Chase Cash |                  | 1,811,830          |                   |                       |                  |
| 02-25-20           |                 | JP Morgan Chase Cash |                  | 11,214,546         |                   |                       |                  |
| 02-26-20           |                 | JP Morgan Chase Cash |                  | 21,941,485         |                   |                       |                  |
| 02-27-20           |                 | JP Morgan Chase Cash |                  | 4,468,584          |                   |                       |                  |
| 02-28-20           |                 | JP Morgan Chase Cash |                  | 3,618,456          |                   |                       |                  |
| <b>TOTAL</b>       |                 |                      |                  | <b>132,149,879</b> |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ethel Hart Mutual Endowment Fund*  
 From 02-01-20 To 02-29-20

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>   | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|-------------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>PURCHASES</b>  |                 |                   |                  |                   |                   |                       |                  |
| 02-11-20          | 1,400           | Oneok Inc New Com | 76.09            | 106,527           |                   |                       |                  |
| <b>TOTAL</b>      |                 |                   |                  | <b>106,527</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ethel Hart Mutual Endowment Fund*  
 From 02-01-20 To 02-29-20

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                    | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|------------------------------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>SALES</b>      |                 |                                    |                  |                   |                   |                       |                  |
| 02-11-20          | 300             | Deere & Co Com                     | 81.10            | 24,329            | 170.32            | 51,096                | 26,768           |
| 02-11-20          | 1,600           | Select Sector Spdr Tr Sbi Int-Finl | 13.41            | 21,459            | 31.17             | 49,879                | 28,420           |
| <b>TOTAL</b>      |                 |                                    |                  | <b>45,787</b>     |                   | <b>100,976</b>        | <b>55,188</b>    |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Ann Land/Bertha Henschel Endowment Fund*  
 From 02-01-20 To 02-29-20

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 02-29-20           |                 | Pool A Cash     |                  | 12,181            |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>12,181</b>     |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*George H. Clark Memorial Scholarship Fund*  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>   | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|-------------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>PURCHASES</b>  |                 |                   |                  |                   |                   |                       |                  |
| 02-11-20          | 800             | Oneok Inc New Com | 76.09            | 60,872            |                   |                       |                  |
| <b>TOTAL</b>      |                 |                   |                  | <b>60,872</b>     |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*George H. Clark Memorial Scholarship Fund*  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                    | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|------------------------------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>SALES</b>      |                 |                                    |                  |                   |                   |                       |                  |
| 02-11-20          | 1,950           | Select Sector Spdr Tr Sbi Int-Finl | 21.00            | 40,960            | 31.17             | 60,790                | 19,831           |
| <b>TOTAL</b>      |                 |                                    |                  | <b>40,960</b>     |                   | <b>60,790</b>         | <b>19,831</b>    |

City of Sacramento  
**TRANSACTION SUMMARY**  
*George H. Clark Memorial Scholarship Fund*  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 02-29-20           |                 | Pool A Cash     |                  | 1,981             |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>1,981</b>      |                   |                       |                  |

ATTACHMENT C  
City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
From 02-01-20 To 02-29-20

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                          | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CALLS</b>      |                 |  |                  |                   |                   |                       |                  |
| 02-17-20          | 5,000,000       | Barclays Bank Plc<br>3.750% Due 02-17-32 | 100.00           | 5,000,000         | 100.00            | 5,000,000             | 0                |
| <b>TOTAL</b>      |                 |  |                  | <b>5,000,000</b>  |                   | <b>5,000,000</b>      | <b>0</b>         |



City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                                   | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>MATURITIES</b> |                 |   |                  |                   |                   |                       |                  |
| 02-03-20          | 19,630          | Walgreens Drugs/Adahi, Inc<br>6.500% Due 05-01-24 | 100.00           | 19,630            | 100.00            | 19,630                | 0                |
| 02-18-20          | 146             | Gnma Pool #439515<br>7.000% Due 03-15-27          | 98.06            | 143               | 100.00            | 146                   | 3                |
| 02-18-20          | 82              | Gnma Pool #450066<br>7.500% Due 12-15-26          | 99.34            | 82                | 100.00            | 82                    | 1                |
| 02-18-20          | 1,834           | Gnma Pool #550718<br>5.000% Due 11-15-35          | 97.31            | 1,785             | 100.00            | 1,834                 | 49               |
| 02-18-20          | 212             | Gnma Pool #320296<br>8.000% Due 03-15-22          | 98.19            | 208               | 100.00            | 212                   | 4                |
| 02-18-20          | 186             | Gnma Pool #329837<br>7.500% Due 11-15-22          | 98.47            | 183               | 100.00            | 186                   | 3                |
| 02-18-20          | 634             | Gnma Pool #648348<br>5.500% Due 10-15-35          | 99.66            | 632               | 100.00            | 634                   | 2                |
| 02-25-20          | 1,019           | Fannie Mae Pool #256393<br>6.000% Due 09-01-36    | 99.67            | 1,016             | 100.00            | 1,019                 | 3                |
| <b>TOTAL</b>      |                 |   |                  | <b>23,678</b>     |                   | <b>23,743</b>         | <b>65</b>        |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                   | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|-----------------------------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>EXPENSES</b>   |                 |                                   |                  |                   |                   |                       |                  |
| 02-03-20          |                 | Portfolio Investment Fees Payable |                  | 98                |                   |                       |                  |
| <b>TOTAL</b>      |                 |                                   |                  | <b>98</b>         |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Fixed Bonds*  
**SCERS**  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 02-29-20           |                 | Pool A Cash     |                  | 194,274           |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>194,274</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Equity Income*  
**SCERS**  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 02-29-20           |                 | Pool A Cash     |                  | 6,742             |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>6,742</b>      |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
From 02-01-20 To 02-29-20

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                            | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>PURCHASES</b>  |                 |  |                  |                   |                   |                       |                  |
| 02-03-20          | -100            | Spdr S&p500 Tr Cll Opt336.0000<br>02212020 | 0.28             | -2,821            |                   |                       |                  |
| 02-04-20          | -200            | Vaneck Vectors Cll Opt150.0000<br>02212020 | 0.54             | -10,782           |                   |                       |                  |
| 02-04-20          | -200            | Spdr S&p500 Tr Cll Opt339.0000<br>02212020 | 0.26             | -5,282            |                   |                       |                  |
| 02-07-20          | -55             | Facebook Inc Cll Opt222.5000<br>02212020   | 0.70             | -3,845            |                   |                       |                  |
| 02-11-20          | 100             | Disney Walt Co Cll Opt152.5000<br>02212020 | 0.10             | 979               |                   |                       |                  |
| 02-12-20          | 55              | Apple Inc Cll Opt340.0000 02212020         | 0.64             | 3,508             |                   |                       |                  |
| 02-12-20          | -55             | Apple Inc Cll Opt350.0000 03202020         | 2.01             | -11,053           |                   |                       |                  |
| 02-12-20          | 60              | Paypal Hldgs I Cll Opt125.0000<br>02212020 | 0.12             | 749               |                   |                       |                  |
| 02-18-20          | -40             | Unitedhealth Cll Opt320.0000<br>03202020   | 2.57             | -10,293           |                   |                       |                  |
| 02-19-20          | 10              | Amazon Com Inc Cll Opt2040.000<br>02212020 | 142.58           | 142,583           |                   |                       |                  |
| 02-19-20          | -10             | Amazon Com Inc Cll Opt2300.000<br>03202020 | 19.05            | -19,054           |                   |                       |                  |
| 02-19-20          | -100            | Disney Walt Co Cll Opt150.0000<br>03202020 | 0.61             | -6,082            |                   |                       |                  |
| 02-19-20          | 55              | Facebook Inc Cll Opt222.5000<br>02212020   | 0.28             | 1,531             |                   |                       |                  |
| 02-19-20          | -55             | Facebook Inc Cll Opt230.0000<br>03202020   | 1.68             | -9,240            |                   |                       |                  |
| 02-19-20          | 50              | Intel Corp Cll Opt 65.0000 02212020        | 2.01             | 10,040            |                   |                       |                  |
| 02-19-20          | -50             | Intel Corp Cll Opt 70.0000 03202020        | 0.58             | -2,899            |                   |                       |                  |
| 02-19-20          | -150            | Ishare Rus2000 Cll Opt175.0000<br>03202020 | 0.37             | -5,559            |                   |                       |                  |
| 02-19-20          | -55             | Paypal Hldgs I Cll Opt135.0000<br>03202020 | 0.31             | -1,708            |                   |                       |                  |
| 02-20-20          | 10              | Alphabet Inc Cll Opt1530.000<br>02212020   | 1.88             | 1,878             |                   |                       |                  |
| 02-20-20          | -10             | Alphabet Inc Cll Opt1600.000<br>03202020   | 6.50             | -6,499            |                   |                       |                  |
| 02-20-20          | 200             | Vaneck Vectors Cll Opt150.0000<br>02212020 | 0.49             | 9,900             |                   |                       |                  |
| 02-21-20          | 30              | Home Depot Inc Cll Opt245.0000<br>02212020 | 0.51             | 1,524             |                   |                       |                  |
| 02-21-20          | 60              | Mastercard Inc Cll Opt340.0000<br>02212020 | 0.16             | 947               |                   |                       |                  |
| 02-21-20          | -60             | Mastercard Inc Cll Opt360.0000<br>03202020 | 1.89             | -11,337           |                   |                       |                  |
| 02-21-20          | 100             | Spdr S&p500 Tr Cll Opt336.0000<br>02212020 | 0.08             | 779               |                   |                       |                  |
| 02-21-20          | -100            | Spdr S&p500 Tr Cll Opt346.0000<br>03202020 | 0.42             | -4,196            |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 02-01-20 To 02-29-20*

| <u>Trade Date</u> | <u>Quantity</u> | <u>Security</u>                            | <u>Unit Cost</u> | <u>Total Cost</u> | <u>Unit Price</u> | <u>Total Proceeds</u> | <u>Gain/Loss</u> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| 02-24-20          | 150             | Ishare Rus2000 Cll Opt175.0000<br>03202020 | 0.07             | 1,018             |                   |                       |                  |
| 02-25-20          | 55              | Apple Inc Cll Opt350.0000 03202020         | 0.15             | 813               |                   |                       |                  |
| 02-25-20          | 50              | Intel Corp Cll Opt 70.0000 03202020        | 0.09             | 439               |                   |                       |                  |
| 02-25-20          | 55              | Paypal Hldgs I Cll Opt135.0000<br>03202020 | 0.08             | 428               |                   |                       |                  |
| 02-25-20          | 100             | Spdr S&p500 Tr Cll Opt346.0000<br>03202020 | 0.07             | 679               |                   |                       |                  |
| 02-25-20          | 40              | Unitedhealth Cll Opt320.0000<br>03202020   | 0.16             | 631               |                   |                       |                  |
| 02-26-20          | 100             | Disney Walt Co Cll Opt150.0000<br>03202020 | 0.08             | 779               |                   |                       |                  |
| 02-26-20          | 60              | Mastercard Inc Cll Opt360.0000<br>03202020 | 0.14             | 862               |                   |                       |                  |
| 02-27-20          | 55              | Facebook Inc Cll Opt230.0000<br>03202020   | 0.16             | 887               |                   |                       |                  |
| 02-27-20          | 10              | Alphabet Inc Cll Opt1600.000<br>03202020   | 0.74             | 738               |                   |                       |                  |
| <b>TOTAL</b>      |                 |  |                  | <b>71,041</b>     |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
From 02-01-20 To 02-29-20

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                            | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>SALES</b>      |                 |  |                  |                   |                   |                       |                  |
| 02-11-20          | 0               | Disney Walt Co Cll Opt152.5000<br>02212020 | 0.00             | 979               | 0.00              | 4,934                 | 3,955            |
| 02-12-20          | 0               | Apple Inc Cll Opt340.0000 02212020         | 0.00             | 3,508             | 0.00              | 19,687                | 16,179           |
| 02-12-20          | 0               | Paypal Hldgs I Cll Opt125.0000<br>02212020 | 0.00             | 749               | 0.00              | 5,482                 | 4,732            |
| 02-19-20          | 0               | Amazon Com Inc Cll Opt2040.000<br>02212020 | 0.00             | 142,583           | 0.00              | 13,365                | -129,218         |
| 02-19-20          | 0               | Facebook Inc Cll Opt222.5000<br>02212020   | 0.00             | 1,531             | 0.00              | 3,845                 | 2,314            |
| 02-19-20          | 0               | Intel Corp Cll Opt 65.0000 02212020        | 0.00             | 10,040            | 0.00              | 1,548                 | -8,492           |
| 02-20-20          | 0               | Alphabet Inc Cll Opt1530.000<br>02212020   | 0.00             | 1,878             | 0.00              | 8,879                 | 7,002            |
| 02-20-20          | 0               | Vaneck Vectors Cll Opt150.0000<br>02212020 | 0.00             | 9,900             | 0.00              | 10,782                | 882              |
| 02-21-20          | 0               | Home Depot Inc Cll Opt245.0000<br>02212020 | 0.00             | 1,524             | 0.00              | 2,524                 | 1,000            |
| 02-21-20          | 0               | Mastercard Inc Cll Opt340.0000<br>02212020 | 0.00             | 947               | 0.00              | 7,558                 | 6,610            |
| 02-21-20          | 0               | Spdr S&p500 Tr Cll Opt336.0000<br>02212020 | 0.00             | 779               | 0.00              | 2,821                 | 2,042            |
| 02-21-20          | -200            | Spdr S&p500 Tr Cll Opt339.0000<br>02212020 | 0.00             | 0                 | 0.00              | 5,282                 | 5,282            |
| 02-24-20          | 0               | Ishare Rus2000 Cll Opt175.0000<br>03202020 | 0.00             | 1,018             | 0.00              | 5,559                 | 4,541            |
| 02-25-20          | 0               | Apple Inc Cll Opt350.0000 03202020         | 0.00             | 813               | 0.00              | 11,053                | 10,239           |
| 02-25-20          | 0               | Intel Corp Cll Opt 70.0000 03202020        | 0.00             | 439               | 0.00              | 2,899                 | 2,460            |
| 02-25-20          | 0               | Paypal Hldgs I Cll Opt135.0000<br>03202020 | 0.00             | 428               | 0.00              | 1,708                 | 1,279            |
| 02-25-20          | 0               | Spdr S&p500 Tr Cll Opt346.0000<br>03202020 | 0.00             | 679               | 0.00              | 4,196                 | 3,517            |
| 02-25-20          | 0               | Unitedhealth Cll Opt320.0000<br>03202020   | 0.00             | 631               | 0.00              | 10,293                | 9,663            |
| 02-26-20          | 0               | Disney Walt Co Cll Opt150.0000<br>03202020 | 0.00             | 779               | 0.00              | 6,082                 | 5,303            |
| 02-26-20          | 0               | Mastercard Inc Cll Opt360.0000<br>03202020 | 0.00             | 862               | 0.00              | 11,337                | 10,476           |
| 02-27-20          | 0               | Facebook Inc Cll Opt230.0000<br>03202020   | 0.00             | 887               | 0.00              | 9,240                 | 8,353            |
| 02-27-20          | 0               | Alphabet Inc Cll Opt1600.000<br>03202020   | 0.00             | 738               | 0.00              | 6,499                 | 5,762            |
| <b>TOTAL</b>      |                 |  |                  | <b>181,692</b>    |                   | <b>155,574</b>        | <b>-26,118</b>   |

City of Sacramento  
**TRANSACTION SUMMARY**  
*Large Cap Growth*  
**SCERS**  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 02-29-20           |                 | Pool A Cash     |                  | 6,784             |                   |                       |                  |
| <b>TOTAL</b>       |                 |                 |                  | <b>6,784</b>      |                   |                       |                  |



City of Sacramento  
**TRANSACTION SUMMARY**  
*International*  
**SCERS**  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>          | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--------------------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>PURCHASES</b>  |                 |                          |                  |                   |                   |                       |                  |
| 02-27-20          | 10,000          | Ishares Msci Acwi Us Etf | 45.06            | 450,600           |                   |                       |                  |
| <b>TOTAL</b>      |                 |                          |                  | <b>450,600</b>    |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*International*  
**SCERS**  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b>  | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|--------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>WITHDRAWALS</b> |                 |                 |                  |                   |                   |                       |                  |
| 02-29-20           |                 | Pool A Cash     |                  |                   |                   | 0                     |                  |
| <b>TOTAL</b>       |                 |                 |                  |                   |                   | <b>0</b>              |                  |

ATTACHMENT D  
City of Sacramento  
TRANSACTION SUMMARY  
**SHRA Investment Pool D**  
From 02-01-20 To 02-29-20

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                                | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|--|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>PURCHASES</b>  |                 |  |                  |                   |                   |                       |                  |
| 02-12-20          | 500,000         | Barclays Bank Plc<br>2.100% Due 02-18-25       | 100.00           | 500,000           |                   |                       |                  |
| 02-13-20          | 1,000,000       | BMO Harris Bank<br>1.900% Due 02-28-25         | 100.00           | 1,000,000         |                   |                       |                  |
| 02-13-20          | 1,000,000       | Freddie Mac<br>1.875% Due 02-14-25             | 100.00           | 1,000,000         |                   |                       |                  |
| 02-20-20          | 1,000,000       | JP Morgan Chase Bank NA<br>1.900% Due 02-28-25 | 100.00           | 1,000,000         |                   |                       |                  |
| 02-24-20          | 500,000         | Freddie Mac<br>1.750% Due 02-18-25             | 100.00           | 500,000           |                   |                       |                  |
| <b>TOTAL</b>      |                 |  |                  | <b>4,000,000</b>  |                   |                       |                  |

City of Sacramento  
**TRANSACTION SUMMARY**  
*SHRA Investment Pool D*  
 From 02-01-20 To 02-29-20

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>   | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CALLS</b>      |                 |   |                  |                   |                   |                       |                  |
| 02-05-20          | 2,000,000       | Freddie Mac<br>2.200% Due 08-05-22                      | 100.00           | 2,000,000         | 100.00            | 2,000,000             | 0                |
| 02-28-20          | 1,000,000       | International Bk Recon & Develop<br>2.200% Due 08-28-24 | 100.00           | 1,000,000         | 100.00            | 1,000,000             | 0                |
| <b>TOTAL</b>      |                 |   |                  | <b>3,000,000</b>  |                   | <b>3,000,000</b>      | <b>0</b>         |

City of Sacramento  
**TRANSACTION SUMMARY**  
*SHRA Investment Pool D*  
 From 02-01-20 To 02-29-20

| <b>Trade Date</b> | <b>Quantity</b> | <b>Security</b>                                       | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|-------------------|-----------------|---|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>MATURITIES</b> |                 |   |                  |                   |                   |                       |                  |
| 02-01-20          | 410,000         | Highland Calif Redev Agy Succe<br>1.750% Due 02-01-20 | 99.67            | 408,655           | 100.00            | 410,000               | 1,345            |
| 02-13-20          | 2,000,000       | Toyota Motor Credit Corp<br>2.310% Due 02-13-20       | 100.00           | 2,000,000         | 100.00            | 2,000,000             | 0                |
| <b>TOTAL</b>      |                 |   |                  | <b>2,408,655</b>  |                   | <b>2,410,000</b>      | <b>1,345</b>     |

City of Sacramento  
**TRANSACTION SUMMARY**  
*SHRA Investment Pool D*  
 From 02-01-20 To 02-29-20

| <b>Trade Date</b>    | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|----------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CONTRIBUTIONS</b> |                 |                 |                  |                   |                   |                       |                  |
| 02-04-20             |                 | Fidelity Fund   |                  | 138,058           |                   |                       |                  |
| <b>TOTAL</b>         |                 |                 |                  | <b>138,058</b>    |                   |                       |                  |

ATTACHMENT E  
City of Sacramento  
**TRANSACTION SUMMARY**  
*Capitol Area Development Authority - Banking*  
*From 02-01-20 To 02-29-20*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
*Capitol Area Development Authority - Tax Exempt*  
*From 02-01-20 To 02-29-20*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!



City of Sacramento  
TRANSACTION SUMMARY  
*Capitol Area Development Authority - Taxable*  
*From 02-01-20 To 02-29-20*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!

ATTACHMENT F  
City of Sacramento  
TRANSACTION SUMMARY  
*American River Flood Control District*  
*From 02-01-20 To 02-29-20*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
*Reclamation District No. 1000*  
*From 02-01-20 To 02-29-20*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!

City of Sacramento  
**TRANSACTION SUMMARY**  
*Sacramento Public Library Authority*  
*From 02-01-20 To 02-29-20*

| <b>Trade Date</b>    | <b>Quantity</b> | <b>Security</b> | <b>Unit Cost</b> | <b>Total Cost</b> | <b>Unit Price</b> | <b>Total Proceeds</b> | <b>Gain/Loss</b> |
|----------------------|-----------------|-----------------|------------------|-------------------|-------------------|-----------------------|------------------|
| <b>CONTRIBUTIONS</b> |                 |                 |                  |                   |                   |                       |                  |
| 02-06-20             |                 | Pool A Cash     |                  | 886,300           |                   |                       |                  |
| 02-07-20             |                 | Pool A Cash     |                  | 10,000,000        |                   |                       |                  |
| <b>TOTAL</b>         |                 |                 |                  | <b>10,886,300</b> |                   |                       |                  |

City of Sacramento  
TRANSACTION SUMMARY  
*Sacramento Public Library Authority Hurst Trust*  
*From 02-01-20 To 02-29-20*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!

City of Sacramento  
TRANSACTION SUMMARY  
*The Natomas Basin Conservancy*  
*From 02-01-20 To 02-29-20*

| <u>Trade<br/>Date</u> | <u>Quantity</u> | <u>Security</u> | <u>Unit<br/>Cost</u> | <u>Total<br/>Cost</u> | <u>Unit<br/>Price</u> | <u>Total<br/>Proceeds</u> | <u>Gain/<br/>Loss</u> |
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|
|-----------------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------------|-----------------------|

No transactions were found!