

OFFICE OF THE  
CITY TREASURER

THOMAS P. FRIERY  
TREASURER

CITY OF SACRAMENTO  
CALIFORNIA

February 28, 2005  
B010NWCD05.DOC

926 J STREET  
SUITE 300  
SACRAMENTO, CA  
95814-2709

PH 916-808-5168  
FAX 916-808-5171

City Council  
Sacramento, California

Honorable Members in Session:

**SUBJECT: JANUARY 2005 MONTHLY INVESTMENT TRANSACTIONS REPORT**

**LOCATION/COUNCIL DISTRICT:** Citywide

**RECOMMENDATIONS:** This report is for information only.

**CONTACT PERSON:** Thomas P. Friery, City Treasurer 808-5168

**FOR COUNCIL MEETING OF:** March 29, 2005  
**SUMMARY**

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

**COMMITTEE/COMMISSION ACTION:** None

## **BACKGROUND**

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

Chapter 749 has two main requirements. The first is that the City Council annually delegates authority to the City Treasurer to invest or reinvest City funds and to sell or exchange securities purchased for a period of one year. After the delegation of authority, the City Treasurer assumes full responsibility for all transactions until delegation of authority is revoked or the one-year period expires. This delegation was made with the quarterly investment report for the period ended December 31, 2004.



## **BACKGROUND – Continued**

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

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

**FINANCIAL CONSIDERATIONS:** This report is for information only.

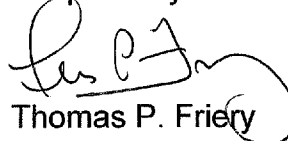
## **ENVIRONMENTAL CONSIDERATIONS**

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

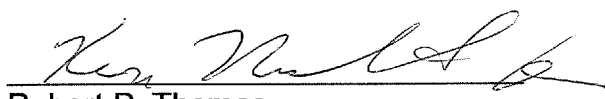
## **EMERGING & SMALL BUSINESS DEVELOPMENT (ESBD) PROGRAM**

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

Respectfully submitted,

  
Thomas P. Friery  
City Treasurer

Approved for City Council information

  
Robert P. Thomas  
City Manager

Attachments (18)

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City of Sacramento  
Summary of Transactions  
January-05

**ATTACHMENT A**

Local Agency Funds:

	Pool A	Ethel Hart F	Ethel Hart E	Public Trust F	Public Trust E	CIRB '01	CIRB '03	Total
Purchases	\$ 229,334,520	\$ -	\$ 69,331	\$ -	\$ 120,189	\$ -	\$ -	\$ 229,524,040
Sales	-	-	79,200	-	139,064	-	-	218,264
Expenses						-	-	-
Maturities	196,066,100					-	-	196,066,100
Calls						-	-	-
Contributions	102,475,329		-	10	19	-	-	102,475,358
Withdrawals	68,510,312		-	2,600	2,432	-	-	68,515,344
<b>TOTAL</b>	<b>\$ 596,386,261</b>	<b>\$ -</b>	<b>\$ 148,531</b>	<b>\$ 2,610</b>	<b>\$ 261,704</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 596,799,106</b>

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	Pool D	Pool J	Pool K	Pool L	Pool M	Pool N	Total
Purchases	\$ 69,477,397	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 69,477,397
Sales							-
Expenses							-
Maturities	67,348,462		1,095,209				68,443,671
Calls							-
Contributions	17,796,435						17,796,435
Withdrawals	9,900,000	-	1,100,000	-	-	-	11,000,000
<b>TOTAL</b>	<b>\$ 164,522,294</b>	<b>\$ -</b>	<b>\$ 2,195,209</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 166,717,503</b>

Sacramento City Employees' Retirement System (SCERS) Funds:

	Fixed	R.E. Mtg	Fixed Alt Eqty	Large Cap	Bio-Tech	S&P Barra Value	Total
Purchases	\$ -	\$ -	\$ 299,145	\$ 20,842,808	\$ 2,765,947	\$ 123,869	\$ 24,031,769
Sales	998,990		388,484	20,773,507	3,032,814	-	25,193,795
Expenses	299	1,752				-	2,051
Maturities	2,245,766	77,609				-	2,323,375
Calls						-	-
Contributions						-	-
Withdrawals	1,142,106	223,984	103,272			-	1,469,362
<b>TOTAL</b>	<b>\$ 4,387,161</b>	<b>\$ 303,345</b>	<b>\$ 790,901</b>	<b>\$ 41,616,315</b>	<b>\$ 5,798,761</b>	<b>\$ 123,869</b>	<b>\$ 53,020,352</b>

City of Sacramento  
Summary of Transactions  
January-05

**ATTACHMENT A**

Capitol Area Development Authority (CADA) Funds:

	<u>CADA</u>	<u>CADA-A</u>	<u>CADA-B</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-
Expenses	-	-	-	-
Maturities	-	-	-	-
Calls	-	-	-	-
Contributions	283,500			283,500
Withdrawals	308,000	-	-	308,000
<b>TOTAL</b>	<b>\$ 591,500</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 591,500</b>

All Others Funds:

	<u>G. Clark Trust F</u>	<u>G. Clark Trust E</u>	<u>United Way F</u>	<u>United Way E</u>	<u>Am. River</u>	<u>TNBC</u>	<u>Total</u>
Purchases	\$ -	\$ 4,873		\$ 33,879	\$ -		\$ 38,752
Sales	-	-		15,245	-		15,245
Expenses					-		-
Maturities	154				-		154
Calls					-		-
Contributions		-		-	-	184,629	184,629
Withdrawals	302	529		-	141,000		141,831
<b>TOTAL</b>	<b>\$ 456</b>	<b>\$ 5,402</b>	<b>\$ -</b>	<b>\$ 49,124</b>	<b>\$ 141,000</b>	<b>\$ 184,629</b>	<b>\$ 380,611</b>
<b>GRAND TOTAL</b>							<b>\$ 817,509,072</b>

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

**ATTACHMENT B**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>PURCHASES</u></b>			
1/31/2005	AIG Funding 2.490% Due 02-07-05	5,000,000	\$ 4,997,579
1/31/2005	AIG Funding 2.490% Due 02-09-05	5,000,000	4,996,887
1/5/2005	Abbey National 2.270% Due 01-12-05	5,000,000	4,997,793
1/4/2005	BofA (313397dy4 Freddie 4/5/05 7.190mm@99.373) 2.190% Due 01-05-05	7,000,000	7,000,000
1/10/2005	BofA (313397nc1 FNMA 10/18/05 3.550mm@97.786) 2.130% Due 01-11-05	3,400,000	3,400,000
1/6/2005	BofA (3133mtqb7 FBMT 3.5% 11/15/07 2.040mm@100.076) 2.170% Due 01-07-05	2,000,000	2,000,000
1/3/2005	BofA (313589ak9 FNMA 01/10/05 4.390mm@99.923) 2.180% Due 01-04-05	4,300,000	4,300,000
1/20/2005	BofA (313589ep4 FNMA 4/20/05 1.335mm@99.376) 2.160% Due 01-21-05	1,300,000	1,300,000
1/21/2005	BofA (313589jj3 FNMA 7/20/05 5.690mm@98.617) 2.160% Due 01-24-05	5,500,000	5,500,000
1/21/2005	BofA (313589jj3 FNMA 7/20/05 625K@98.617) 2.160% Due 01-24-05	600,000	600,000
1/25/2005	BofA (31359mdu4 FNMA 5/15/08 1.225m@108.363) 2.160% Due 01-26-05	1,300,000	1,300,000
1/11/2005	BofA (31359mlh4FNMA 4.375% 10/15/06 1.985mm@102.839) 2.130% Due 01-12-05	2,000,000	2,000,000
1/14/2005	BofA (31359mtt0 12/15/08 1.225m@100.176) 2.230% Due 01-18-05	1,200,000	1,200,000
1/10/2005	Citigroup Global 2.230% Due 01-12-05	5,000,000	4,999,381
1/7/2005	Federal Home Ln Bks 2.875% Due 01-17-06	10,000,000	9,982,900
1/6/2005	Federal Home Loan Bank 1.770% Due 01-10-05	5,000,000	4,998,822
1/20/2005	Federal Home Loan Bank 2.875% Due 01-04-06	5,000,000	4,989,900
1/6/2005	Federal Home Loan Bank 3.250% Due 07-21-06	5,000,000	5,000,000
1/28/2005	Fedl Home Loan Bk Cons Disc Nt 0.000% Due 01-31-05	29,000,000	28,994,369
1/13/2005	GE Capital 2.450% Due 03-29-05	5,000,000	5,000,000
1/12/2005	GE Capital Corp 2.000% Due 01-13-05	4,500,000	4,499,731
1/28/2005	General Electric Capital Corp	2,400,000	2,399,540

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

**ATTACHMENT B**

Trade Date	Security	Quantity	Total Cost
1/5/2005	2.280% Due 01-31-05 UBS Finance	3,900,000	3,899,756
1/13/2005	2.250% Due 01-06-05 UBS Finance	4,000,000	3,999,752
1/12/2005	2.230% Due 01-14-05 UBS Finance	8,500,000	8,496,347
1/19/2005	2.300% Due 01-19-05 UBS Finance	3,300,000	3,299,796
1/18/2005	2.230% Due 01-20-05 UBS Finance	3,300,000	3,299,384
1/19/2005	2.240% Due 01-21-05 UBS Finance	3,000,000	2,999,071
1/24/2005	2.230% Due 01-24-05 UBS Finance	6,200,000	6,199,616
1/19/2005	2.230% Due 01-25-05 UBS Finance	3,000,000	2,998,699
1/24/2005	2.230% Due 01-26-05 UBS Finance	2,000,000	1,999,628
1/26/2005	2.230% Due 01-27-05 UBS Finance	3,600,000	3,599,774
1/31/2005	2.230% Due 01-27-05 UBS Finance	9,000,000	8,999,382
1/27/2005	2.470% Due 02-01-05 UBS Finance	5,700,000	5,692,273
1/28/2005	2.440% Due 02-16-05 US Treasury	25,000,000	24,851,562
1/7/2005	1.500% Due 07-31-05 US Treasury	10,000,000	9,896,094
1/28/2005	1.875% Due 01-31-06 United States Treas Nts	25,000,000	24,646,484
	1.625% Due 02-28-06		
<b>TOTAL PURCHASES</b>		<b>230,000,000</b>	<b>\$ 229,334,520</b>

**MATURITIES**

1/12/2005	Abbey National 2.270% Due 01-12-05	5,000,000	\$ 4,997,793
1/5/2005	BofA (313397dy4 Freddie 4/5/05 7.190mm@99.373) 2.190% Due 01-05-05	7,000,000	7,000,000
1/3/2005	BofA (313397fc0 Freddie Disc 5/3/05 7.72mm@99.126) 1.920% Due 01-03-05	7,500,000	7,500,000
1/11/2005	BofA (313397nc1 FNMA 10/18/05 3.550mm@97.786) 2.130% Due 01-11-05	3,400,000	3,400,000
1/7/2005	BofA (3133mtqb7 FBMT 3.5% 11/15/07 2.040mm@100.076) 2.170% Due 01-07-05	2,000,000	2,000,000



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

**ATTACHMENT B**

Trade Date	Security	Quantity	Total Cost
1/4/2005	BofA (313589ak9 FNMA 01/10/05 4.390mm@99.923) 2.180% Due 01-04-05	4,300,000	4,300,000
1/21/2005	BofA (313589ep4 FNMA 4/20/05 1.335mm@99.376) 2.160% Due 01-21-05	1,300,000	1,300,000
1/24/2005	BofA (313589jj3 FNMA 7/20/05 5.690mm@98.617) 2.160% Due 01-24-05	5,500,000	5,500,000
1/24/2005	BofA (313589jj3 FNMA 7/20/05 625K@98.617) 2.160% Due 01-24-05	600,000	600,000
1/26/2005	BofA (31359mdu4 FNMA 5/15/08 1.225m@108.363) 2.160% Due 01-26-05	1,300,000	1,300,000
1/12/2005	BofA (31359mlh4FNMA 4.375% 10/15/06 1.985mm@102.839) 2.130% Due 01-12-05	2,000,000	2,000,000
1/18/2005	BofA (31359mtt0 12/15/08 1.225m@100.176) 2.230% Due 01-18-05	1,200,000	1,200,000
1/13/2005	Citicorp 1.970% Due 01-13-05	4,000,000	3,980,300
1/12/2005	Citigroup Global 2.230% Due 01-12-05	5,000,000	4,999,381
1/10/2005	Federal Home Loan Bank 1.770% Due 01-10-05	19,800,000	19,699,860
1/31/2005	Fedl Home Loan Bk Cons Disc Nt 0.000% Due 01-31-05	29,000,000	28,994,369
1/4/2005	GE Capital Corp 1.700% Due 01-04-05	10,000,000	9,931,056
1/13/2005	GE Capital Corp 2.000% Due 01-13-05	7,700,000	7,683,731
1/18/2005	GE Capital Corp 1.770% Due 01-18-05	6,600,000	6,548,080
1/28/2005	General Electric Capital Corp 4.250% Due 01-28-05	5,000,000	4,988,550
1/31/2005	General Electric Capital Corp 2.280% Due 01-31-05	2,400,000	2,399,540
1/6/2005	UBS Finance 2.250% Due 01-06-05	3,900,000	3,899,756
1/7/2005	UBS Finance 2.200% Due 01-07-05	10,000,000	9,995,722
1/14/2005	UBS Finance 2.230% Due 01-14-05	4,000,000	3,999,752
1/19/2005	UBS Finance 2.300% Due 01-19-05	8,500,000	8,496,347
1/20/2005	UBS Finance 2.230% Due 01-20-05	3,300,000	3,299,796
1/21/2005	UBS Finance 2.240% Due 01-21-05	3,300,000	3,299,384
1/24/2005	UBS Finance 2.230% Due 01-24-05	3,000,000	2,999,071

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

**ATTACHMENT B**

Trade Date	Security	Quantity	Total Cost
1/25/2005	UBS Finance 2.230% Due 01-25-05	6,200,000	6,199,616
1/26/2005	UBS Finance 2.230% Due 01-26-05	3,000,000	2,998,699
1/27/2005	UBS Finance 2.230% Due 01-27-05	5,600,000	5,599,402
1/31/2005	UBS Finance 1.805% Due 01-31-05	5,000,000	4,962,145
1/31/2005	US Treasury 1.625% Due 01-31-05	10,000,000	9,993,750

**TOTAL MATURITIES**

**196,400,000    \$ 196,066,100**

**CONTRIBUTIONS**

1/3/2005	B Of A Cash	\$ 25,983
1/3/2005	B Of A Cash	21,088
1/4/2005	B Of A Cash	1,610,698
1/5/2005	B Of A Cash	4,466,892
1/6/2005	B Of A Cash	1,826,972
1/7/2005	B Of A Cash	203,500
1/7/2005	B Of A Cash	3,240,051
1/10/2005	B Of A Cash	912,301
1/11/2005	B Of A Cash	2,611,871
1/12/2005	B Of A Cash	1,066,929
1/13/2005	B Of A Cash	80,000
1/13/2005	B Of A Cash	4,844
1/14/2005	B Of A Cash	567,682
1/18/2005	B Of A Cash	260,063
1/18/2005	B Of A Cash	2,278,598
1/19/2005	B Of A Cash	2,370,704
1/20/2005	B Of A Cash	1,489,798
1/21/2005	B Of A Cash	601,700
1/24/2005	B Of A Cash	1,276,975
1/25/2005	B Of A Cash	2,411,335
1/26/2005	B Of A Cash	2,938,372
1/27/2005	B Of A Cash	7,583
1/27/2005	B Of A Cash	5,396,435
1/27/2005	B Of A Cash	50,477,965
1/28/2005	B Of A Cash	1,218,330
1/31/2005	B Of A Cash	3,422,102
1/3/2005	Fidelity Fund	1,280
1/3/2005	Fidelity Fund	607
1/3/2005	Fidelity Fund	46
1/3/2005	Fidelity Fund	855
1/3/2005	Fidelity Fund	329

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

**ATTACHMENT B**

Trade Date	Security	Quantity	Total Cost
1/3/2005	Fidelity Fund		29,100
1/3/2005	Fidelity Fund		33,225
1/4/2005	Fidelity Fund		4,560
1/6/2005	Fidelity Fund		445
1/6/2005	Fidelity Fund		394
1/6/2005	Fidelity Fund		84,738
1/6/2005	Fidelity Fund		2,472,893
1/7/2005	Fidelity Fund		7,160
1/10/2005	Fidelity Fund		730
1/10/2005	Fidelity Fund		146
1/10/2005	Fidelity Fund		80
1/10/2005	Fidelity Fund		584
1/10/2005	Fidelity Fund		365
1/10/2005	Fidelity Fund		18,250
1/10/2005	Fidelity Fund		12,775
1/10/2005	Fidelity Fund		211
1/11/2005	Fidelity Fund		64
1/11/2005	Fidelity Fund		765
1/12/2005	Fidelity Fund		1,025,481
1/13/2005	Fidelity Fund		253
1/14/2005	Fidelity Fund		13
1/14/2005	Fidelity Fund		7
1/14/2005	Fidelity Fund		1
1/14/2005	Fidelity Fund		1
1/14/2005	Fidelity Fund		51
1/14/2005	Fidelity Fund		2
1/14/2005	Fidelity Fund		5
1/14/2005	Fidelity Fund		1,605
1/14/2005	Fidelity Fund		6,479
1/14/2005	Fidelity Fund		104,869
1/18/2005	Fidelity Fund		280
1/18/2005	Fidelity Fund		49,218
1/18/2005	Fidelity Fund		15,000
1/18/2005	Fidelity Fund		10,398
1/18/2005	Fidelity Fund		1,341,781
1/19/2005	Fidelity Fund		420,791
1/19/2005	Fidelity Fund		51,999
1/20/2005	Fidelity Fund		2,074,000
1/20/2005	Fidelity Fund		177
1/21/2005	Fidelity Fund		606,732
1/21/2005	Fidelity Fund		514,757
1/24/2005	Fidelity Fund		152
1/24/2005	Fidelity Fund		61
1/24/2005	Fidelity Fund		4,648
1/24/2005	Fidelity Fund		2,829
1/24/2005	Fidelity Fund		350,499

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

**ATTACHMENT B**

Trade Date	Security	Quantity	Total Cost
1/25/2005	Fidelity Fund		264
1/25/2005	Fidelity Fund		220
1/25/2005	Fidelity Fund		18,750
1/25/2005	Fidelity Fund		5,280
1/25/2005	Fidelity Fund		567,102
1/27/2005	Fidelity Fund		1,630,211
1/28/2005	Fidelity Fund		192,000
1/28/2005	Fidelity Fund		10,050
1/31/2005	Fidelity Fund		238
1/31/2005	Fidelity Fund		102
1/31/2005	Fidelity Fund		110
1/31/2005	Fidelity Fund		10,540
<b>TOTAL CONTRIBUTIONS</b>			<b><u>\$102,475,329</u></b>

**WITHDRAWALS**

1/3/2005	B Of A Cash	\$ 7,629,191
1/4/2005	B Of A Cash	7,121,395
1/5/2005	B Of A Cash	528,187
1/6/2005	B Of A Cash	387,676
1/7/2005	B Of A Cash	2,374,463
1/10/2005	B Of A Cash	1,499,394
1/11/2005	B Of A Cash	973,156
1/12/2005	B Of A Cash	882,357
1/13/2005	B Of A Cash	5,530,985
1/14/2005	B Of A Cash	141,000
1/14/2005	B Of A Cash	1,748,132
1/18/2005	B Of A Cash	7,442,611
1/19/2005	B Of A Cash	2,808,273
1/20/2005	B Of A Cash	492,220
1/21/2005	B Of A Cash	80,500
1/21/2005	B Of A Cash	400,046
1/24/2005	B Of A Cash	3,354,203
1/25/2005	B Of A Cash	4,741,931
1/26/2005	B Of A Cash	3,714,895
1/27/2005	B Of A Cash	692,299
1/27/2005	B Of A Cash	70,000
1/28/2005	B Of A Cash	2,500
1/28/2005	B Of A Cash	155,000
1/28/2005	B Of A Cash	5,300,000
1/28/2005	B Of A Cash	96,435
1/28/2005	B Of A Cash	993,537
1/31/2005	B Of A Cash	2,148,944
1/6/2005	Fidelity Fund	470,382
1/7/2005	Fidelity Fund	1,804,888

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

**ATTACHMENT B**

Trade Date	Security	Quantity	Total Cost
1/11/2005	Fidelity Fund		787,200
1/12/2005	Fidelity Fund		-
1/12/2005	Fidelity Fund		6,117
1/13/2005	Fidelity Fund		4,252
1/13/2005	Fidelity Fund		216
1/13/2005	Fidelity Fund		72,714
1/18/2005	Fidelity Fund		2,712
1/24/2005	Fidelity Fund		473,566
1/26/2005	Fidelity Fund		120,000
1/28/2005	Fidelity Fund		3,458,935
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 68,510,312</u></b>
<b>TOTAL TRANSACTIONS</b>			<b><u>426,400,000    \$ 596,386,261</u></b>

**POOL A SUMMARIZED**

Purchases and Contributions	\$ 331,809,849
Sales, Maturities and Withdrawals	<u>264,576,412</u>
<b>TOTAL TRANSACTIONS</b>	<b><u>\$ 596,386,261</u></b>

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

**ATTACHMENT C**

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

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

**ATTACHMENT C**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>PURCHASES</u></b>			
1/12/2005	Alcoa	850	\$ 25,041
1/10/2005	News Corp-Class B	1,000	17,900
1/10/2005	Pfizer Inc	1,000	26,390
<b>TOTAL PURCHASES</b>		<b>2,850</b>	<b>\$ 69,331</b>
<b><u>SALES</u></b>			
1/12/2005	Ericsson (lm) Tel-Sp-Adr	750	\$ 22,852
1/10/2005	Lilly Eli & Co	500	37,311
1/10/2005	Merck & Co Inc	500	19,037
<b>TOTAL SALES</b>		<b>1,750</b>	<b>\$ 79,200</b>
<b>TOTAL TRANSACTIONS</b>		<b>4,600</b>	<b>\$ 148,531</b>
<b>MFEHEE SUMMARIZED</b>			
Purchases and Contributions			\$ 69,331
Sales, Maturities and Withdrawals			79,200
<b>TOTAL TRANSACTIONS</b>			<b>\$ 148,531</b>

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

**ATTACHMENT D**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>CONTRIBUTIONS</u></b>			
1/31/2005	Pool A - Cash		\$ 10
<b>TOTAL CONTRIBUTIONS</b>			<b><u>\$ 10</u></b>
<b><u>WITHDRAWALS</u></b>			
1/31/2005	Pool A - Cash		\$ 2,426
1/31/2005	Pool A - Cash		174
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 2,600</u></b>
<b>TOTAL TRANSACTIONS</b>			<b><u>\$ 2,610</u></b>
 <b>PTMF SUMMARIZED</b>			
Purchases and Contributions			\$ 10
Sales, Maturities and Withdrawals			<u>2,600</u>
<b>TOTAL TRANSACTIONS</b>			<b><u>\$ 2,610</u></b>



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

**ATTACHMENT D**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>PURCHASES</u></b>			
1/10/2005	Bank Of America Corp	900	\$ 40,635
1/19/2005	Bank Of America Corp	650	29,354
1/10/2005	Ishares Tr Dj Sel Div Inx	110	6,566
1/10/2005	Kinder Morgan Energy Partners Ltd	500	22,499
1/10/2005	Shurgard Storage Centers	500	21,135
<b>TOTAL PURCHASES</b>		<b>2,660</b>	<b>\$ 120,189</b>
<b><u>SALES</u></b>			
1/19/2005	Federal Natl Mtg Assn Com	500	\$ 35,243
1/10/2005	Lilly Eli & Co	750	49,027
1/10/2005	Merck & Co Inc	1,400	54,794
<b>TOTAL SALES</b>		<b>2,650</b>	<b>\$ 139,064</b>
<b><u>CONTRIBUTIONS</u></b>			
1/31/2005	Pool A - Cash		19
<b>TOTAL CONTRIBUTIONS</b>			<b>\$ 19</b>
<b><u>WITHDRAWALS</u></b>			
1/31/2005	Pool A - Cash		\$ 2,171
1/31/2005	Pool A - Cash		261
<b>TOTAL WITHDRAWALS</b>			<b>\$ 2,432</b>
<b>TOTAL TRANSACTIONS</b>		<b>5,310</b>	<b>\$ 261,704</b>

**PTMFE SUMMARIZED**

Purchases and Contributions	\$ 120,208
Sales, Maturities and Withdrawals	141,496
<b>TOTAL TRANSACTIONS</b>	<b>\$ 261,704</b>

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

**ATTACHMENT E**

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

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

**ATTACHMENT F**

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

City of Sacramento  
TRANSACTION SUMMARY  
SHRA Local Money  
From 01-01-05 To 01-31-05

**ATTACHMENT G**

<b>Trade Date</b>	<b>Security</b>	<b>Quantity</b>	<b>Total Cost</b>
<b><u>POOL D</u></b>			
<b><u>PURCHASES</u></b>			
1/4/2005	BofA (313397fc0 Freddie 5/3/05 2.060mm@99.167) 2.190% Due 01-05-05	2,000,000	\$ 2,000,000
1/10/2005	BofA (313397nc1 FNMA 10/18/05 4.590mm@97.786) 2.130% Due 01-11-05	4,400,000	4,400,000
1/6/2005	BofA (3133mtqb7 FBMT 3.5% 11/15/07 2.755mm@100.076) 2.170% Due 01-07-05	2,700,000	2,700,000
1/3/2005	BofA (313589ak9 FNMA 01/10/05 2.350mm@99.923) 2.180% Due 01-04-05	2,300,000	2,300,000
1/11/2005	BofA (313589du4 FNMA 4/01/05 4mm@99.487) 2.130% Due 01-12-05	3,900,000	3,900,000
1/7/2005	BofA (313589dz3 FNMA 4/06/05 2.465mm@99.379) 2.160% Due 01-10-05	2,400,000	2,400,000
1/14/2005	BofA (31359mtt0 FNMA 12/15/08 3.055mm@100.176) 2.230% Due 01-18-05	3,000,000	3,000,000
1/5/2005	BofA (31359mtz6 Fannie Mae 3.25% 2/15/09 520K@98.939) 2.100% Due 01-06-05	500,000	500,000
1/25/2005	Federal Home Ln Bks 4.125% Due 11-15-06	5,000,000	5,062,300
1/31/2005	Federal Home Ln Bks 3.125% Due 09-15-06	5,000,000	4,980,000
1/20/2005	Federal Home Loan Bank 2.875% Due 01-04-06	5,000,000	4,989,950
1/20/2005	GE 2.130% Due 01-21-05	2,200,000	2,199,870
1/12/2005	GE Capital Corp 2.000% Due 01-13-05	3,500,000	3,499,791
1/13/2005	UBS Finance 2.230% Due 01-14-05	3,000,000	2,999,814
1/14/2005	UBS Finance 2.260% Due 01-18-05	3,000,000	2,999,247
1/18/2005	UBS Finance 2.300% Due 01-19-05	5,500,000	5,499,649
1/19/2005	UBS Finance 2.230% Due 01-20-05	3,000,000	2,999,814
1/19/2005	UBS Finance 2.240% Due 01-21-05	3,100,000	3,099,616
1/24/2005	UBS Finance 2.230% Due 01-25-05	5,000,000	4,999,690
1/20/2005	US Treasury 1.875% Due 01-31-06	5,000,000	4,947,656
<b>TOTAL PURCHASES</b>		<b>69,500,000</b>	<b>\$ 69,477,397</b>

City of Sacramento  
TRANSACTION SUMMARY  
SHRA Local Money  
From 01-01-05 To 01-31-05

**ATTACHMENT G**

Trade Date	Security	Quantity	Total Cost
<b><u>MATURITIES</u></b>			
1/24/2005	American General Finance Corp 2.310% Due 01-24-05	5,000,000	\$ 4,991,337
1/5/2005	BofA (313397fc0 Freddie 5/3/05 2.060mm@99.167) 2.190% Due 01-05-05	2,000,000	2,000,000
1/11/2005	BofA (313397nc1 FNMA 10/18/05 4.590mm@97.786) 2.130% Due 01-11-05	4,400,000	4,400,000
1/7/2005	BofA (3133mtqb7 FBMT 3.5% 11/15/07 2.755mm@100.076) 2.170% Due 01-07-05	2,700,000	2,700,000
1/4/2005	BofA (313589ak9 FNMA 01/10/05 2.350mm@99.923) 2.180% Due 01-04-05	2,300,000	2,300,000
1/12/2005	BofA (313589du4 FNMA 4/01/05 4mm@99.487) 2.130% Due 01-12-05	3,900,000	3,900,000
1/10/2005	BofA (313589dz3 FNMA 4/06/05 2.465mm@99.379) 2.160% Due 01-10-05	2,400,000	2,400,000
1/3/2005	BofA (31359mlh4 FNMA 4.375 10/15/06 1.985mm@102.936) 1.920% Due 01-03-05	2,000,000	2,000,000
1/18/2005	BofA (31359mtt0 FNMA 12/15/08 3.055mm@100.176) 2.230% Due 01-18-05	3,000,000	3,000,000
1/6/2005	BofA (31359mtz6 Fannie Mae 3.25% 2/15/09 520K@98.939) 2.100% Due 01-06-05	500,000	500,000
1/13/2005	Citicorp 1.970% Due 01-13-05	2,900,000	2,885,717
1/21/2005	GE 2.130% Due 01-21-05	2,200,000	2,199,870
1/13/2005	GE Capital Corp 2.000% Due 01-13-05	6,500,000	6,484,791
1/31/2005	General Electric Capital Corp 2.280% Due 01-31-05	5,000,000	4,988,917
1/14/2005	UBS Finance 2.230% Due 01-14-05	3,000,000	2,999,814
1/18/2005	UBS Finance 2.260% Due 01-18-05	3,000,000	2,999,247
1/19/2005	UBS Finance 2.300% Due 01-19-05	5,500,000	5,499,649
1/20/2005	UBS Finance 2.230% Due 01-20-05	3,000,000	2,999,814
1/21/2005	UBS Finance 2.240% Due 01-21-05	3,100,000	3,099,616
1/25/2005	UBS Finance 2.230% Due 01-25-05	5,000,000	4,999,690
<b>TOTAL MATURITIES</b>		<b>67,400,000</b>	<b>\$ 67,348,462</b>

**CONTRIBUTIONS**

City of Sacramento  
TRANSACTION SUMMARY  
SHRA Local Money  
From 01-01-05 To 01-31-05

**ATTACHMENT G**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
1/4/2005	Local Agency Investment Fund, Pool D		\$ 8,000,000
1/28/2005	Local Agency Investment Fund, Pool D		5,300,000
1/3/2005	Nations Treasury Fund		300,000
1/14/2005	Nations Treasury Fund		3,000,000
1/19/2005	Nations Treasury Fund		1,100,000
1/28/2005	Nations Treasury Fund		96,435
<b>TOTAL CONTRIBUTIONS</b>			<b><u>\$ 17,796,435</u></b>

**WITHDRAWALS**

1/4/2005	Nations Treasury Fund		\$ 300,000
1/5/2005	Nations Treasury Fund		1,500,000
1/6/2005	Nations Treasury Fund		800,000
1/7/2005	Nations Treasury Fund		300,000
1/10/2005	Nations Treasury Fund		3,000,000
1/11/2005	Nations Treasury Fund		500,000
1/12/2005	Nations Treasury Fund		400,000
1/18/2005	Nations Treasury Fund		500,000
1/19/2005	Nations Treasury Fund		500,000
1/20/2005	Nations Treasury Fund		800,000
1/28/2005	Nations Treasury Fund		1,300,000
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 9,900,000</u></b>

<b>TOTAL POOL D</b>	<b><u>136,900,000</u></b>	<b><u>164,522,294</u></b>
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**Pool J**

No transactions were found!

**POOL K**

**MATURITIES**

1/19/2005	FNMA Disc 2.010% Due 01-19-05	1,100,000	\$ 1,095,209
<b>TOTAL MATURITIES</b>		<b><u>1,100,000</u></b>	<b><u>\$ 1,095,209</u></b>

City of Sacramento  
TRANSACTION SUMMARY  
SHRA Local Money  
From 01-01-05 To 01-31-05

**ATTACHMENT G**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>WITHDRAWALS</u></b>			
1/19/2005	Nations Treasury Fund		\$ 1,100,000
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 1,100,000</u></b>
<b>TOTAL POOL K</b>			<b><u>1,100,000 \$ 2,195,209</u></b>

**Pool L**

No transactions were found!

**Pool M**

No transactions were found!

**Pool N**

No transactions were found!

<b>TOTAL TRANSACTIONS</b>	<b><u>138,000,000 \$ 166,717,503</u></b>
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**SHRA SUMMARIZED**

Purchases and Contributions	\$ 87,273,832
Sales, Maturities and Withdrawals	<u>79,443,671</u>
<b>TOTAL TRANSACTIONS</b>	<b><u>\$166,717,503</u></b>

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

**ATTACHMENT H**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>SALES</u></b>			
1/7/2005	Sacramento Calif Spl Tax N. Natomas Basin 5.600% Due 09-01-34	430,000	\$ 426,895
1/7/2005	Sacramento Calif Spl Tax N.Natomas Basin 5.500% Due 09-01-30	580,000	572,095
<b>TOTAL SALES</b>		<b>1,010,000</b>	<b>\$ 998,990</b>
<b><u>MATURITIES</u></b>			
1/18/2005	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	5,188	\$ 5,188
1/20/2005	Daimler Chrysler North Amer HL 7.400% Due 01-20-05	2,000,000	2,196,600
1/15/2005	GNMA POOL #150426 9.000% Due 05-15-16	90	99
1/15/2005	GNMA POOL #157445 9.000% Due 06-15-16	243	246
1/15/2005	GNMA POOL #164169 9.000% Due 06-15-16	124	122
1/15/2005	GNMA POOL #167166 9.500% Due 08-15-16	15	16
1/15/2005	GNMA POOL #208975 9.500% Due 03-15-17	61	62
1/15/2005	GNMA POOL #211421 9.500% Due 04-15-17	94	94
1/15/2005	GNMA POOL #255129 9.500% Due 08-15-18	13	13
1/15/2005	GNMA POOL #27166 9.000% Due 12-15-08	147	125
1/15/2005	GNMA POOL #320296 8.000% Due 03-15-22	606	595
1/15/2005	GNMA POOL #329837 7.500% Due 11-15-22	1,179	1,161
1/15/2005	GNMA POOL #439515 7.000% Due 03-15-27	21,459	21,044
1/15/2005	GNMA POOL #450066 7.500% Due 12-15-26	20,536	20,401
<b>TOTAL MATURITIES</b>		<b>2,049,755</b>	<b>\$ 2,245,766</b>



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

**ATTACHMENT H**

Trade Date	Security	Quantity	Total Cost
<b><u>EXPENSES</u></b>			
1/18/2005	Portfolio Investment Fees Payable		\$ 299
<b>TOTAL EXPENSES</b>			<b><u>\$ 299</u></b>
<b><u>WITHDRAWALS</u></b>			
1/31/2005	Pool A - Cash		\$ 340,975
1/31/2005	Pool A - Cash		801,131
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 1,142,106</u></b>
<b>TOTAL TRANSACTIONS</b>		<b>3,059,755</b>	<b><u>\$ 4,387,161</u></b>

**RFX SUMMARIZED**

Purchases and Contributions	\$ -
Sales, Maturities and Withdrawals	4,386,862
Expenses	299
<b>TOTAL TRANSACTIONS</b>	<b><u>\$ 4,387,161</u></b>

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

**ATTACHMENT I**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>MATURITIES</u></b>			
1/18/2005	Alhambra Medical Building 7.000% Due 05-01-09	25,700	\$ 25,700
1/18/2005	Bel Air Rose/Gibson, Campbell 10.500% Due 10-01-06	4,762	4,762
1/18/2005	Blue Ravine/Steele Family Trust 8.375% Due 11-01-06	5,826	5,826
1/18/2005	Granite Office Park 7.300% Due 09-01-08	22,722	22,722
1/3/2005	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	18,599	18,599
<b>TOTAL MATURITIES</b>		<b>77,609</b>	<b>\$ 77,609</b>
<b><u>EXPENSES</u></b>			
1/18/2005	Portfolio Investment Fees Payable		\$ 1,752
<b>TOTAL EXPENSES</b>			<b>\$ 1,752</b>
<b><u>WITHDRAWALS</u></b>			
1/31/2005	Pool A - Cash		\$ 182,383
1/31/2005	Pool A - Cash		41,601
<b>TOTAL WITHDRAWALS</b>			<b>\$ 223,984</b>
<b>TOTAL TRANSACTIONS</b>		<b>77,609</b>	<b>\$ 303,345</b>

**REMTG SUMMARIZED**

Purchases and Contributions	\$ -
Sales, Maturities and Withdrawals	301,593
Expenses	1,752
<b>TOTAL TRANSACTIONS</b>	<b>\$ 303,345</b>

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

**ATTACHMENT J**

Trade Date	Security	Quantity	Total Cost
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**PURCHASES**

1/3/2005	Ishares Tr Dj Sel Div Inx	4,900	\$ 299,145
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<b>TOTAL PURCHASES</b>	<b>4,900</b>	<b>\$ 299,145</b>
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**SALES**

1/3/2005	Equitable Res Inc Com	6,500	\$ 388,484
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<b>TOTAL SALES</b>	<b>6,500</b>	<b>\$ 388,484</b>
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**WITHDRAWALS**

1/31/2005	Pool A - Cash		\$ 94,794
1/31/2005	Pool A - Cash		8,478

<b>TOTAL WITHDRAWALS</b>	<b>\$</b>	<b>103,272</b>
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<b>TOTAL TRANSACTIONS</b>	<b>6,500</b>	<b>\$ 790,901</b>
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**REQUITY SUMMARIZED**

Purchases and Contributions		\$ 299,145
Sales, Maturities and Withdrawals		491,756

<b>TOTAL TRANSACTIONS</b>	<b>\$</b>	<b>790,901</b>
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City of Sacramento  
TRANSACTION SUMMARY  
Large Cap Growth  
SCERS  
From 01-01-05 To 01-31-05

**ATTACHMENT K**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>PURCHASES</u></b>			
1/11/2005	Alcoa	44,000	\$ 1,312,529
1/10/2005	Altria Group Inc	12,500	779,045
1/13/2005	Amazon.Com Inc.	10,000	434,903
1/4/2005	Apple Computer Inc Com	20,000	1,293,042
1/7/2005	Apple Computer Inc Com	10,000	678,270
1/19/2005	Bank Of America Corp	33,000	1,493,184
1/11/2005	Barr Labs Inc.	30,000	1,426,707
1/24/2005	Burlington Nrthn Santa Com	26,000	1,169,095
1/25/2005	C H Robinson Worldwide Com	23,000	1,199,887
1/6/2005	Citigroup Inc	16,000	787,200
1/7/2005	Citigroup Inc	6,700	327,574
1/25/2005	Csx Corp Com	33,000	1,256,963
1/25/2005	Egl Inc Com	40,000	1,129,568
1/24/2005	Fedex Corporation	15,000	1,390,972
1/4/2005	Intel Corp	50,000	1,139,000
1/10/2005	Intel Corp	25,000	573,495
1/20/2005	Martek Biosciences Cp Com	2,500	122,750
1/20/2005	Medtronic Inc Com	10,000	516,595
1/4/2005	Motorola Inc Com	45,000	753,750
1/10/2005	Pfizer Inc	12,700	335,281
1/18/2005	Sysco Corp	30,000	1,092,414
1/31/2005	Wells Fargo & Company	20,000	1,226,000
1/20/2005	Zimmer Holdings Inc	5,000	404,584
<b>TOTAL PURCHASES</b>		<b>519,400</b>	<b>\$ 20,842,808</b>

**SALES**

1/18/2005	Amazon.Com Inc.	10,000	\$ 434,903
1/24/2005	American Intl Group Com	26,100	1,709,219
1/13/2005	Apple Computer Inc Com	6,800	446,831
1/31/2005	Apple Computer Inc Com	3,200	210,273
1/3/2005	Best Buy Inc Com	25,000	1,488,175
1/24/2005	Clear Channel Communications	35,000	1,264,783
1/11/2005	Colgate Palmolive Co Com	30,000	1,520,790
1/10/2005	Comcast Corporation	20,000	557,303
1/3/2005	Emc Corp/Mass	65,000	848,391
1/12/2005	Ericsson (Im) Tel-Sp-Adr	45,000	1,318,480
1/19/2005	Federal Natl Mtg Assn Com	15,000	1,095,450
1/18/2005	International Bus Mach	12,300	1,153,197
1/20/2005	International Game Technology	48,000	1,653,348
1/24/2005	Kellogg Co Com	30,000	1,312,551
1/4/2005	L3 Communications Hldgs	20,000	1,286,004

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

**ATTACHMENT K**

Trade Date	Security	Quantity	Total Cost
1/25/2005	Martek Biosciences Cp Com	2,500	122,750
1/31/2005	Medtronic Inc Com	20,000	1,001,696
1/10/2005	Merck & Co Inc	31,000	999,161
1/11/2005	Oracle Corp Com	100,000	1,403,000
1/7/2005	United Technologies	10,000	947,202
<b>TOTAL SALES</b>		<b>554,900</b>	<b>\$ 20,773,507</b>
<b>TOTAL TRANSACTIONS</b>		<b>1,074,300</b>	<b>\$ 41,616,315</b>

**RLCAP SUMMARIZED**

Purchases and Contributions	\$ 20,842,808
Sales, Maturities and Withdrawals	20,773,507
<b>TOTAL TRANSACTIONS</b>	<b>\$ 41,616,315</b>

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

**ATTACHMENT L**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>PURCHASES</u></b>			
1/31/2005	Fisher Scientific Intl Com New	3,000	\$ 188,846
1/4/2005	Intel Corp	25,000	569,500
1/7/2005	Ishares Tr S&p 500 Index	832	99,000
1/31/2005	Motorola Inc Com	30,000	472,353
1/31/2005	Sandisk Corp Com	25,000	609,990
1/3/2005	Sun Microsystems Inc	97,000	501,490
1/12/2005	Taser International Inc	6,000	103,668
1/4/2005	Viisage Technology Inc Com	25,000	221,100
<b>TOTAL PURCHASES</b>		<b>211,832</b>	<b>\$ 2,765,947</b>
<b><u>SALES</u></b>			
1/18/2005	Cerner Corporation	10,000	\$ 488,369
1/3/2005	Ishares Tr Russell 2000	129	16,529
1/4/2005	Ishares Tr Russell 2000	254	32,545
1/7/2005	Ishares Tr Russell 2000	807	103,402
1/12/2005	Ishares Tr S&p 500 Index	480	57,115
1/28/2005	Lexar Media Inc	50,000	455,205
1/19/2005	Lucent Technologies	100,000	380,450
1/3/2005	Nasdaq 100 Tr Unit Ser 1	369	14,653
1/4/2005	Nasdaq 100 Tr Unit Ser 1	820	32,562
1/12/2005	Nasdaq 100 Tr Unit Ser 1	1,481	58,810
1/4/2005	Raytheon Company	20,000	788,016
1/13/2005	Sun Microsystems Inc	97,000	501,490
1/18/2005	Taser International Inc	6,000	103,668
<b>TOTAL SALES</b>		<b>287,340</b>	<b>\$ 3,032,814</b>
<b>TOTAL TRANSACTIONS</b>		<b>499,172</b>	<b>\$ 5,798,761</b>

**RBIO SUMMARIZED**

Purchases and Contributions	\$ 2,765,947
Sales, Maturities and Withdrawals	3,032,814
<b>TOTAL TRANSACTIONS</b>	<b>\$ 5,798,761</b>

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

**ATTACHMENT M**

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

1/3/2005	Ishares Tr S&p500/Bar Val	1,980	\$ 123,869
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<b>TOTAL PURCHASES</b>	<b>1,980</b>	<b>\$ 123,869</b>
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<b>TOTAL TRANSACTIONS</b>	<b>1,980</b>	<b>\$ 123,869</b>
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**RBARRA SUMMARIZED**

Purchases and Contributions	\$ 123,869
Sales, Maturities and Withdrawals	-

<b>TOTAL TRANSACTIONS</b>	<b>\$ 123,869</b>
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City of Sacramento  
TRANSACTION SUMMARY  
CADA  
From 01-01-05 To 01-31-05

**ATTACHMENT N**

Trade Date	Security	Quantity	Total Cost
<b><u>CADA - BANKING</u></b>			
<b><u>CONTRIBUTIONS</u></b>			
1/7/2005	Pool A - Cash		\$ 203,500
1/13/2005	Pool A - Cash		80,000
<b>TOTAL CONTRIBUTIONS</b>			<b><u>\$ 283,500</u></b>
<b><u>WITHDRAWALS</u></b>			
1/21/2005	Pool A - Cash		\$ 80,500
1/27/2005	Pool A - Cash		70,000
1/28/2005	Pool A - Cash		155,000
1/28/2005	Pool A - Cash		2,500
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 308,000</u></b>
<b>TOTAL CADA - BANKING</b>			<b><u>\$ 591,500</u></b>
<b><u>CADA A - TAX EXEMPT</u></b>			

No transactions were found!

**CADA B - TAXABLE**

No transactions were found!

<b>TOTAL TRANSACTIONS</b>	<b><u>\$ 591,500</u></b>
<b>CADA SUMMARIZED</b>	
Purchases and Contributions	\$ 283,500
Sales, Maturities and Withdrawals	<u>308,000</u>
<b>TOTAL TRANSACTIONS</b>	<b><u>\$ 591,500</u></b>



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

**ATTACHMENT O**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>MATURITIES</u></b>			
1/20/2005	GNMA2 POOL #2754 6.500% Due 05-20-29	153	\$ 154
<b>TOTAL MATURITIES</b>		<b>153</b>	<b>\$ 154</b>
<b><u>WITHDRAWALS</u></b>			
1/31/2005	Pool A - Cash		\$ 250
1/31/2005	Pool A - Cash		52
<b>TOTAL WITHDRAWALS</b>			<b>\$ 302</b>
<b>TOTAL TRANSACTIONS</b>		<b>153</b>	<b>\$ 456</b>

**TGHCLARK SUMMARIZED**

Purchases and Contributions	\$ -
Sales, Maturities and Withdrawals	456
<b>TOTAL TRANSACTIONS</b>	<b>\$ 456</b>

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

**ATTACHMENT O**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>PURCHASES</u></b>			
1/1/2005	American Century Equity/Inc	-	\$ 2,316
1/5/2005	Gabelli Value Fund	-	2,557
<b>TOTAL PURCHASES</b>		<b>-</b>	<b>\$ 4,873</b>
<b><u>WITHDRAWALS</u></b>			
1/31/2005	Pool A - Cash		\$ 467
1/31/2005	Pool A - Cash		62
<b>TOTAL WITHDRAWALS</b>			<b>\$ 529</b>
<b>TOTAL TRANSACTIONS</b>		<b>-</b>	<b>\$ 5,402</b>

**TGHCLARL SUMMARIZED**

Purchases and Contributions	\$ 4,873
Sales, Maturities and Withdrawals	529
<b>TOTAL TRANSACTIONS</b>	<b>\$ 5,402</b>

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

**ATTACHMENT P**

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

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

**ATTACHMENT P**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>PURCHASES</u></b>			
1/12/2005	Alcoa	1,150	\$ 33,879
<b>TOTAL PURCHASES</b>		<b>1,150</b>	<b>\$ 33,879</b>
<b><u>SALES</u></b>			
1/12/2005	Ericsson (Im) Tel-Sp-Adr	500	\$ 15,245
<b>TOTAL SALES</b>		<b>500</b>	<b>\$ 15,245</b>
<b>TOTAL TRANSACTIONS</b>		<b>1,650</b>	<b>\$ 49,124</b>

**UNITEE SUMMARIZED**

Purchases and Contributions	\$ 33,879
Sales, Maturities and Withdrawals	15,245
<b>TOTAL TRANSACTIONS</b>	<b>\$ 49,124</b>

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

**ATTACHMENT Q**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<b><u>WITHDRAWALS</u></b>			
1/14/2005	Pool A - Cash		\$ 141,000
<b>TOTAL WITHDRAWALS</b>			<b><u>\$ 141,000</u></b>
<b>TOTAL TRANSACTIONS</b>			<b><u>\$ 141,000</u></b>
 <b>AMRIVER SUMMARIZED</b>			
Purchases and Contributions			
Sales, Maturities and Withdrawals			<u>141,000</u>
<b>TOTAL TRANSACTIONS</b>			<b><u>\$ 141,000</u></b>

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

**ATTACHMENT R**

Trade Date	Security	Quantity	Total Cost
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**CONTRIBUTIONS**

1/3/2005	Pool A - Cash		\$ 177,848
1/26/2005	Pool A - Cash		6,781

<b>TOTAL CONTRIBUTIONS</b>	<b>\$ 184,629</b>
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<b>TOTAL TRANSACTIONS</b>	<b>\$ 184,629</b>
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**TNBC SUMMARIZED**

Purchases and Contributions	\$ 184,629
Sales, Maturities and Withdrawals	-

<b>TOTAL TRANSACTIONS</b>	<b>\$ 184,629</b>
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