



2.8

OFFICE OF THE
CITY TREASURER

THOMAS P. FRIERY
TREASURER

November 1, 2001
B0063NWC.DOC

City Council
City of Sacramento

Honorable Members in Session:

SUBJECT: INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2001 AND THE MONTHLY TRANSACTIONS FOR JULY 31, 2001, AUGUST 31, 2001 AND SEPTEMBER 30, 2001 WITH A RESOLUTION REAFFIRMING THE CITY OF SACRAMENTO'S INVESTMENT POLICY AND THE DELEGATION OF AUTHORITY TO THE CITY TREASURER

LOCATION/COUNCIL DISTRICT: Citywide

RECOMMENDATION: The City Treasurer recommends that the City Council adopt the attached Resolution which delegates authority to the City Treasurer to invest or reinvest City funds and to sell or exchange securities purchased for a one-year period. The Resolution also affirms that the City Council has reviewed and approved the City of Sacramento's Investment Policy.

CONTACT PERSON: Thomas P. Friery, City Treasurer, 264-5168

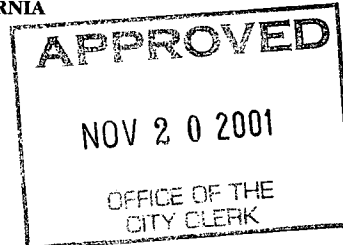
FOR COUNCIL MEETING OF: November 20, 2001

SUMMARY

Chapter 783, Statutes of 1995 requires the City Treasurer to render a quarterly investment report to the City Manager, the internal auditor and the City Council within 30 days following the end of each quarter. In addition, Chapter 749, Statutes of 1996 requires the City Treasurer to render a monthly investment transaction report and the City Council to delegate investment authority to the City Treasurer for a one-year period. This report fulfills the quarterly investment report and the monthly investment transaction report requirements for the months ended July 31, 2001, August 31, 2001 and September 30, 2001. The Resolution fulfills the delegation of authority until such authority is revoked or until the end of the one-year period.

COMMITTEE/COMMISSION ACTION: None.

CITY OF SACRAMENTO
CALIFORNIA



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BACKGROUND

Chapter 749, Statutes of 1996 and Chapter 783, Statutes of 1995 were enacted to help avoid a repeat of the December 1994 Orange County investment fiasco which resulted in investment losses exceeding \$1.7 billion for Orange County and other local government entities. The City's first Chapter 783 quarterly investment report in compliance with this legislation was heard by City Council on May 7, 1996. The City's first Chapter 749 monthly transaction report was presented to City Council on March 18, 1997. This report is submitted to City Council which combines both reporting requirements.

CHAPTER 783

Chapter 783 has two main requirements. The first is that the City Council annually consider the City Treasurer's investment policies and any proposed changes or revisions. The City Council first approved the City Treasurer's investment policies in 1978. City Council has approved minor technical modifications in the past; however, for the most part the investment policy remains substantially unchanged. The City Treasurer has included the current City's Investment Policy in this report for your approval (Exhibit I).

This report addresses the second main requirement which focuses on prompt and full reporting of all securities held by the City Treasurer and under management of any outside party. Chapter 783 specifies that the quarterly investment report shall:

"....include the type of investment, issuer, date of maturity par and dollar amount invested on all securities, investments and moneys held by the local agency, and shall additionally include a description of any of the local agency's funds, investments, or programs, that are under the management of contracted parties, including lending programs. With respect to all securities held by the local agency, and under management of any outside party that is not also a local agency or the State of California Local Agency Investment Fund, the report shall also include a current market value as of the date of the report, and shall include the source of this same valuation."

"....State compliance of the portfolio to the statement of investment policy, or manner in which the portfolio is not in compliance."

"....include a statement denoting the ability of the local agency to meet its pool's expenditure requirements for the next six months, or provide an explanation as to why sufficient money shall, or may, not be available."

INVESTMENTS HELD

City Investment Pool A is a short-term investment vehicle for the cash balances of all operating funds of the City of Sacramento. Investments purchased for this pool are invested according to the investment guidelines of government code (Sections 53601 & 53635) and may be expanded to include investments deemed prudent by the City Treasurer. Exhibit A is a detailed list of the investments held as of September 30, 2001.

The Ann Land/Bertha Henschel Public Trust Mutual Fund was set up to collectively manage the investment of proceeds from two separate donations to the City of Sacramento. In 1914 William Land donated \$271,720 to the City for the poor, indigent, and needy citizens in Sacramento in memory of his mother. In 1953 a similar gift of \$278,000 was given by Bertha Henschel and several others. The original bequests are to remain in perpetuity but all income derived from these funds is to be paid to benefit the indigent and needy citizens of Sacramento. The Ann Land-Bertha Henschel Memorial Funds Commission was created and exists pursuant to the provisions of the Sacramento City Code. The Commission consists of eight members appointed by the Mayor and Council. The Commission is responsible for the disbursement of the income from the funds, while the City Treasurer has the authority and responsibility for the investment of the funds. Exhibit B is a detailed list of the investments held as of September 30, 2001.

The Ethel MacLeod Hart Fund for Senior Citizens (the Fund) is a bequest to the City of Sacramento to be used for constructing and maintaining a facility available to senior citizens for their use, enjoyment and comfort. The Ethel MacLeod Hart Advisory Committee (the Committee) was appointed by the Mayor to provide advice to City staff and the City Council on the appropriate use of the Fund consistent with the terms of the bequest and intent of the donor. The Committee is composed of seven members including individual senior citizens and representatives from senior citizen advocacy and advisory organizations. The Committee advises the City Council on the appropriate use of the Funds; City Council authorized the City Treasurer to prudently invest the monies. Exhibit C is a detailed list of the investments held as of September 30, 2001.

Funds with a Third Party Trustee consists of proceeds from debt financing and monies for the City's deferred compensation program. Debt financing is generally for specific purposes and has various restrictions imposed by bond covenants. To protect the interests of the concerned parties, the proceeds are held by a third party trustee in various distinct accounts. Bank of New York and U.S. Bank are the trustees currently used by the City of Sacramento. Exhibit D is a detailed list of the investments held as of September 30, 2001.

The City has a **Deferred Compensation program** established under the guidelines of the Internal Revenue Code Section 457. Currently the funds are held in a Trust exclusively for the benefit of the contributing employees. The program is administered and the investments managed under the guidance of the International City Management Association Retirement Corporation (ICMA-RC). As of September 30, 2001, City assets held in a trust for the exclusive use of City employees by ICMA-RC total \$160,837,305.65.

The Sacramento City Employees' Retirement System (SCERS) is a closed-end fund for employees who worked for the City of Sacramento prior to 1977. As set by City Charter, a five-member Administration, Investment and Fiscal Management Board (Board) oversees the investments of SCERS. Monthly and quarterly investment reports are presented to this Board by the City Treasurer. These reports are available in the Office of the City Treasurer for review.

Securities Lending is a program wherein investments that we currently own are lent to other parties. This enables us to earn additional income for City Pool A and SCERS. This program is managed by the Bank of New York, which also performs the custody services for the City of Sacramento. Exhibit E is a summary of the collateral held as of September 30, 2001.

Non-City Funds are either trust funds or non-City entities whose accounting records are maintained by the City. These funds have their operating cash invested in the City's Pool A. Therefore, their investments outstanding as of September 30, 2001 would be their pro-rata share of the investments as shown in Exhibit A. These funds and the amount that they have invested in Pool A as of September 30, 2001 are listed in Exhibit F.

SHRA Funds are federal, local operating or bond proceeds managed by the City Treasurer at the request of SHRA. These funds, and the security lending activity associated with these funds, as well as SHRA Funds held with a third party trustee, are reported to City Council for informational purposes only (Exhibit G & H, respectively). SHRA will report separately to the appropriate SHRA oversight entity pursuant to Chapter 783, Statutes of 1995. By reporting these funds in this report, the City Treasurer does not warrant or represent compliance with the investment policy adopted by SHRA or that sufficient monies are available to meet SHRA's cash flow needs for the next six months.

COMPLIANCE WITH INVESTMENT POLICY

The City investments held are in compliance with the City Treasurer's previously reviewed and the current Investment Policy (Exhibit I) except for the following:

No exceptions

ABILITY TO MEET EXPENDITURES REQUIREMENT

Based on the City Council's adopted City budget, past revenue and expenditure trends and economic forecasts, the City Treasurer projects that the City has sufficient monies on hand, anticipated revenues, and/or investments maturing to meet the City's expenditure requirements through September 30, 2001.

CHAPTER 749

Chapter 749 has two main points. The first point states that the City Council is authorized to annually delegate 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, the City Treasurer shall assume full responsibility for the transactions until delegation of authority is revoked or the one-year period expires. The attached Resolution delegates this authority.

The second point requires the City Treasurer to submit a monthly report of the transactions to the City Council. The transactions for the months ended July 31, 2001, August 31, 2001 and September 30, 2001 are attached as follows:

- Attachment A: City Investment Pool A
- Attachment B: The Ann Land / Bertha Henschel Public Trust Mutual Fund
- Attachment C: The Ethel MacLeod Hart Fund for Senior Citizens
- Attachment D: Sacramento Housing and Redevelopment Agency

FINANCIAL CONSIDERATIONS None.

POLICY CONSIDERATIONS

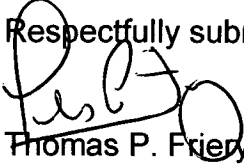
The City Council has previously reviewed and approved the City's Investment Policy. The last revision was June 4, 2001. This report and the Resolution does not alter the City Investment Policy.

ENVIRONMENTAL REVIEW

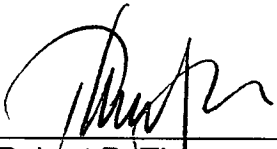
Ongoing administrative and maintenance activities which are not for purposes of a public works construction project do not constitute a "project" and are exempt from the California Environmental Quality Act (CEQA). CEQA Guidelines, Sections 15061(b)(1), 15378(b)(3).

ESBD CONSIDERATIONS

Not Applicable.

Respectfully submitted,

Thomas P. Frier
City Treasurer

Recommendation Approved:

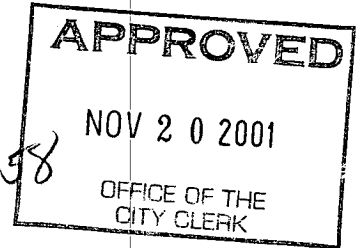


Robert P. Thomas, City Manager

Attachments: Exhibits A-I
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RESOLUTION NO. 2001.758

ADOPTED BY THE SACRAMENTO CITY COUNCIL
ON DATE OF _____

A RESOLUTION REAFFIRMING THE CITY OF SACRAMENTO'S INVESTMENT POLICY AND THE DELEGATION OF AUTHORITY TO THE CITY TREASURER

WHEREAS, Chapter 749, Statutes of 1996 authorizes the legislative body of a local government to delegate its investment authority to the Treasurer of the local agency for a one-year period, and

WHEREAS, the City Council has reviewed and approved the City of Sacramento's Investment Policy,

NOW THEREFORE BE IT RESOLVED BY THE COUNCIL OF THE CITY OF SACRAMENTO that the City Council delegates authority to the City Treasurer to invest or reinvest City funds and to sell or exchange securities purchased for the period of one year. The City Treasurer shall assume full responsibility for the transactions until delegation of authority is revoked or the one-year period expires.

Mayor

ATTEST:

City Clerk

FOR CITY CLERK USE ONLY

RESOLUTION NO.: _____
DATE ADOPTED: _____

City of Sacramento
 Asset Listing
CITY GENERAL POOL
POOL A
 As of September 30, 2001

Cusip	Security Name / Issuer	Mature Date	Quantity	Total Cost	Market Value	Yield	Dur	Price Source*
CASH AND EQUIVALENTS								
	B Of A Cash			1,973,014	1,973,014	6.46	0.00	n
	Fidelity Fund For Pool A			12,463,036	12,463,036	5.00	0.00	n
laifa	Local Agency Investment Fund,			30,000,000	30,000,000	6.52	0.00	n
SWEEP	Overnight Sweep			1,590,000	1,590,000	3.50	0.00	n
				<u>46,026,050</u>	<u>46,026,050</u>	<u>6.00</u>	<u>0.00</u>	
COMMERCIAL PAPER								
34539TX26	Ford Credit Financial	10-02-01	4,000,000	3,985,520	4,000,000	3.62	0.01	I
45974MX29	International Lease Finance	10-02-01	3,834,000	3,821,435	3,834,000	3.48	0.01	I
37042DX32	General Motors Accept Corp	10-03-01	2,500,000	2,497,326	2,500,000	2.75	0.01	I
8124J2X34	Sears Roebuck	10-03-01	9,000,000	8,969,887	9,000,000	3.66	0.01	I
90328AX40	USAA Capital Corp	10-04-01	5,000,000	4,996,556	5,000,000	3.10	0.01	I
24419RX59	Deere & Company	10-05-01	6,684,000	6,679,395	6,684,000	3.10	0.01	I
89419RX52	Travelers Prop. Casualty	10-05-01	1,900,000	1,898,929	1,900,000	2.90	0.01	I
36959HXA0	General Electric Capital Corp	10-10-01	4,909,000	4,903,436	4,909,000	2.72	0.03	I
92344EXA4	Verizon Net Fund	10-10-01	7,822,000	7,795,612	7,822,000	3.48	0.03	I
90477DXB7	Unilevel Cap	10-11-01	5,000,000	4,989,933	5,000,000	3.02	0.03	I
12478JXF8	CBA Finance (DE)	10-15-01	3,200,000	3,189,329	3,200,000	3.44	0.04	I
59018JXF6	Merrill Lynch & Co	10-15-01	4,300,000	4,287,004	4,300,000	3.41	0.04	I
36959HXG7	General Electric Capital Corp	10-16-01	6,510,000	6,481,018	6,510,000	3.42	0.04	I
8124J2XG5	Sears Roebuck	10-16-01	4,800,000	4,777,613	4,800,000	3.66	0.04	I
05516TXH0	BAA PLC	10-17-01	8,812,000	8,776,774	8,812,000	3.52	0.05	I
1730E0XJ9	Citigroup Inc	10-18-01	8,230,000	8,216,672	8,230,000	2.65	0.05	I
71708EXJ9	Pfizer	10-18-01	9,000,000	8,976,905	9,000,000	2.98	0.05	I
89350AXK7	Transamerica Fin	10-19-01	7,270,000	7,239,781	7,270,000	3.49	0.05	I
36955DXN5	General Dynamics	10-22-01	6,000,000	5,982,500	6,000,000	3.00	0.06	I
36959HXQ5	General Electric Capital Corp	10-24-01	4,687,000	4,673,501	4,687,000	2.88	0.07	I
36959HXV4	General Electric Capital Corp	10-29-01	11,862,000	11,833,053	11,862,000	2.51	0.08	I
37042DXW8	General Motors Accept Corp	10-30-01	8,630,000	8,585,150	8,630,000	3.53	0.08	I
36959HY84	General Electric Capital Corp	11-08-01	4,300,000	4,276,956	4,300,000	3.28	0.11	I
				<u>137,834,287</u>	<u>138,250,000</u>	<u>3.19</u>	<u>0.04</u>	
CORPORATE BONDS								
59018SXP4	Merrill Lynch - NC	10-01-01	5,000,000	5,002,900	5,000,000	6.37	0.00	I
36962GRM8	General Electric Capital Corp	01-14-02	5,000,000	5,000,000	5,039,390	5.40	0.29	I
045906JZ8	Associates Corp North American	09-27-02	5,000,000	5,112,500	5,190,919	6.46	0.94	I
458182CM2	Inter-American Dev. Bank	10-04-02	5,000,000	4,992,300	5,178,125	5.91	0.96	I
17303LSU6	Citigroup - MTN	11-12-02	8,000,000	8,081,680	8,286,720	6.16	1.06	I
40975K9A2	John Hancock	12-18-02	4,000,000	4,024,040	4,149,000	6.04	1.14	I
345397RT2	Ford Motor Credit Co	01-14-03	6,000,000	6,047,850	6,147,708	5.86	1.22	I
37042WZM6	General Motors Accept Corp	02-28-03	5,000,000	5,063,700	5,251,310	7.14	1.29	I
37042RR95	General Motors Accept Corp - M	05-05-03	2,000,000	2,118,780	2,111,328	7.22	1.45	I

* I=IDC, n=no price.

EXHIBIT A

City of Sacramento
 Asset Listing
CITY GENERAL POOL
POOL A

As of September 30, 2001

Cusip	Security Name / Issuer	Mature Date	Quantity	Total Cost	Market Value	Yield	Dur	Price Source*
617446AQ2	Morgan Stanley Group	10-01-03	4,000,000	4,031,880	4,165,519	5.88	1.83	I
47804A9E8	John Hancock Cap Corp - MTN	10-14-03	5,000,000	5,000,000	5,000,000	5.43	1.86	I
88319WAT7	Textron NC	10-15-03	3,000,000	3,000,000	3,183,066	6.95	1.89	I
79549BAU1	Travelers Group - NC	12-15-03	5,000,000	5,051,850	5,294,115	6.49	2.01	I
06606NAH7	Bank of America - NC	03-01-04	3,000,000	2,904,090	3,115,110	5.54	2.24	I
59018SF41	Merrill Lynch & Co Inc	04-20-04	4,000,000	4,014,720	4,204,504	5.88	2.30	I
441812GB4	Household Finance Corp	09-25-04	5,000,000	5,020,600	5,197,455	5.65	2.72	I
05916LAK1	Baltimore Gas & Electric - NC	11-15-04	5,000,000	4,933,700	5,326,340	6.37	2.74	I
25468PBJ4	Walt Disney - NC	02-08-05	3,000,000	2,975,370	3,221,607	6.80	2.95	I
66586GBY2	Northern Trust Corp - NC	02-12-05	5,000,000	4,997,850	5,469,935	6.86	2.96	I
79549BCM7	Salomon SB Hldgs Inc	06-15-05	3,000,000	2,991,810	3,145,968	5.96	3.24	I
046003JQ3	Associates (AFS) Corp.	07-15-05	5,000,000	4,785,500	5,206,010	5.76	3.34	I
665772BK4	No. States Power - NC	12-01-05	5,000,000	4,817,533	5,173,565	5.92	3.59	I
U00916AA1	AIG Sunamerica Glob	02-01-06	5,000,000	4,997,350	5,195,300	5.63	3.78	I
EC3414967	Ford Motor Credit Co	02-01-06	2,000,000	1,996,500	2,062,400	6.67	3.68	I
872287AE7	TCI Communication - NC	02-15-06	5,000,000	4,904,050	5,237,650	6.56	3.73	I
24422ENL9	John Deere Capital Corp	07-17-06	3,000,000	2,992,320	3,075,150	5.79	4.10	I
23383FAA3	Daimler Chrysler - NC	09-15-06	3,000,000	3,049,890	3,236,175	6.84	4.15	I
22237LEG3	Country Wide Home Loan	10-30-06	5,000,000	4,938,800	5,394,254	6.67	4.21	I
U30228AG2	Exxon Capital Corp	09-08-08	5,000,000	4,606,050	5,279,000	5.80	5.58	I
36233RAG8	GTE Northwest Inc OEB	10-15-08	5,000,000	5,000,000	4,927,985	5.63	5.60	I
93884PCW8	Washington Gas & Light	10-21-08	5,000,000	4,647,450	4,881,720	5.62	5.75	I
066050cv5	Bankamerica	02-15-09	3,000,000	2,989,860	3,002,337	5.87	5.88	I
345397TS2	Ford Motor Credit Co	02-01-11	2,000,000	2,026,160	2,043,188	7.22	6.63	I
				142,117,083	148,392,849	6.14	2.73	
GOVT AGENCY DISCOUNT PAPER								
76116EAZ3	Refco Strip	10-15-01	180,000	160,986	179,822	0.00	0.04	I
76116EBB5	Refco Strip	10-15-02	23,000	19,333	22,392	0.00	1.01	I
76116EBD1	Refco Strip	10-15-03	23,000	18,125	21,601	0.00	1.92	I
76116EBF6	Refco Strip	10-15-04	87,000	64,214	78,040	0.00	2.73	I
76116EBH2	Refco Strip	10-15-05	87,000	60,050	74,386	0.00	3.46	I
76116EBK5	Refco Strip	10-15-06	90,000	58,253	73,055	0.00	4.09	I
				380,961	449,295	0.00	1.87	
FEDERAL HOME LOAN MORTGAGE COMPANY - FHLMC								
3133M55A4	Federal Home Loan Bank	08-13-03	5,000,000	4,929,950	5,256,250	5.66	1.76	I
312902MK2	Freddie Mac - C	06-16-05	5,000,000	4,920,500	5,210,275	6.62	1.14	I
3134A33L8	Freddie Mac	03-15-10	5,000,000	4,961,300	5,634,375	6.21	6.47	I
				14,811,750	16,100,900	6.17	3.21	

* I=IDC, n=no price.

EXHIBIT A

City of Sacramento
 Asset Listing
CITY GENERAL POOL
POOL A
 As of September 30, 2001

Cusip	Security Name / Issuer	Mature Date	Quantity	Total Cost	Market Value	Yield	Dur	Price Source*
FEDERAL HOME LOAN BANK - FHLB								
3133MBXZ5	Federal Home Loan Bank - NC	08-15-02	5,000,000	5,014,550	5,184,375	6.51	0.85	I
3133MBHK6	Federal Home Loan Bank - NC	05-15-03	5,000,000	5,069,000	5,337,500	6.79	1.50	I
3133M53C2	Federal Home Loan Bank	08-06-03	2,235,000	2,234,039	2,350,242	5.71	1.74	I
3133M5FW5	Federal Home Loan Bank - NC	08-25-03	3,000,000	2,949,570	3,141,562	5.46	1.79	I
3133M5JW1	Federal Home Loan Bank - NC	09-02-03	5,000,000	4,821,850	5,225,000	5.33	1.82	I
3133M6X45	Federal Home Loan Bank - 1XC	12-22-03	2,500,000	2,492,325	2,612,500	5.18	2.07	I
3133MCMC6	Federal Home Loan Bank	12-27-05	5,000,000	5,000,000	5,231,250	6.21	3.63	I
3133MCPX7	Federal Home Loan Bank	12-27-05	3,655,000	3,655,000	3,690,408	6.54	3.60	I
3133MCVS1	Federal Home Loan Bank	01-24-06	5,000,000	5,000,000	5,189,062	5.59	3.76	I
3133M9EP3	Federal Home Loan Bank - C	07-20-09	3,000,000	2,955,000	3,239,062	6.46	5.98	I
3133M9SW3	Federal Home Loan Bank - 1XC	09-14-09	2,000,000	2,000,000	2,168,750	6.46	6.12	I
3133MECZ2	Federal Home Loan Bank	04-26-16	5,000,000	5,000,000	5,015,625	6.98	0.07	I
				46,191,334	48,385,337	6.15	2.52	
FEDERAL NATIONAL MORTGAGE ASC. - FNMA								
31359MFZ1	Fannie Mae - NC	08-15-02	5,000,000	4,993,650	5,184,375	6.51	0.85	I
31364KA26	Fannie Mae	12-11-02	2,300,000	2,300,000	2,317,969	6.45	1.12	I
3136F0RT1	Fannie Mae	07-16-03	2,500,000	2,491,406	2,522,782	4.32	1.70	I
31364GAX7	Fannie Mae	09-29-03	3,000,000	2,996,250	3,124,575	5.28	1.89	I
31364GSH3	Fannie Mae	02-05-04	5,000,000	5,000,000	5,217,360	5.22	2.18	I
31359MEM1	Fannie Mae	02-13-04	5,000,000	4,994,250	5,193,750	4.93	2.21	I
31364G2R9	Fannie Mae	07-15-04	5,000,000	4,991,300	5,126,150	6.37	2.50	I
31364KZA1	Fannie Mae - C	11-16-04	5,000,000	5,000,000	5,028,125	6.91	2.70	I
31364KXF2	Fannie Mae	10-20-05	5,000,000	4,996,875	5,353,125	6.39	3.44	I
31364KZW3	Fannie Mae	12-05-05	5,000,000	5,000,000	5,040,625	7.07	3.49	I
EC3198065	Fannie Mae - C	12-20-05	5,000,000	5,000,000	5,046,500	6.65	3.57	I
31364GMP1	Fannie Mae	01-02-09	925,000	916,565	930,443	5.96	5.74	I
31359MFP3	Fannie Mae - NC	05-15-30	5,000,000	5,173,800	5,745,312	6.31	12.71	I
				53,854,096	55,831,091	6.12	3.56	
U.S. GOVERNMENT BONDS								
912827Z88	U.S. Treasury Note	10-31-01	20,000,000	19,965,625	20,056,250	6.23	0.08	I
9128274U3	U.S. Treasury Note	11-15-03	2,000,000	1,976,875	2,055,625	4.13	2.00	I
9128276X5	U.S. Treasury Note	05-15-06	3,000,000	3,105,000	3,105,937	3.66	4.17	I
9128277B2	U.S. Treasury Note	08-15-11	5,000,000	5,121,875	5,167,187	4.53	7.84	I
				30,169,375	30,385,000	5.54	1.95	
MUNICIPAL BONDS								
7860043U3	Sacramento Calif Mun Util Dist	11-15-04	1,000,000	974,300	1,085,350	6.17	2.77	I

* I=IDC, n=no price.

EXHIBIT A

City of Sacramento
 Asset Listing
CITY GENERAL POOL
POOL A
As of September 30, 2001

<u>Cusip</u>	<u>Security Name / Issuer</u>	<u>Mature Date</u>	<u>Quantity</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Yield</u>	<u>Dur</u>	<u>Price Source*</u>
MUTUAL FUNDS								
320228109	Franklin Fund		40,000	40,000	40,000	10.00	0.00	I
OTHER GOVERNMENT AGENCY BONDS								
31315MAL0	Federal Farm Credit Mrtg Corp	11-04-03	2,800,000	2,772,000	2,882,479	4.71	1.95	I
OTHER ASSETS (INCOME)								
S86292540	SBA Ln Group #2616883002 BIR	02-15-07	63,823	63,823	63,823	9.37	4.09	I
MONEY MARKET FUND								
589978105	Merrill Lynch Premier Inst'l F			204,723,836	204,723,836	3.50	0.00	n
TOTAL PORTFOLIO				679,958,896	692,616,009	4.73	1.23	

* I=IDC, n=no price.

City of Sacramento
Asset Listing
Public Trust Mutual Fund
Ann Land/Bertha Henschel
As of September 30, 2001

Cusip	Security Name / Issuer	Mature Date	Quantity	Total Cost	Market Value	Yield	Dur	Price Source*
CASH AND EQUIVALENTS								
	Nations Treasury Fund			218,259	218,259	4.40	0.00	n
COMMON STOCK								
00184A105	AOL Time Warner Inc		187	8,742	6,190	0.00	0.00	I
002824100	Abbott Laboratories Com		1,000	38,828	51,850	1.62	0.00	I
00846U101	Agilent Technologies		538	29,971	10,518	0.00	0.00	I
025537101	American Elec Power Co		105	4,364	4,539	5.55	0.00	I
025816109	American Express Co Com		500	7,383	14,530	1.10	0.00	I
038020103	Applera Corp - Applied Biosys		400	24,825	9,760	0.70	0.00	I
039483102	Archer Daniels Midland Com		2,100	28,600	26,439	1.59	0.00	I
05379B107	Avista Corp		750	21,047	10,200	3.53	0.00	I
055622104	BP Amoco PLC - Spons ADR		400	21,825	19,668	2.53	0.00	I
084670207	Berkshire Hathaway Inc-CL B		20	45,401	46,600	0.00	0.00	I
097023105	Boeing Co Com		500	24,375	16,750	2.03	0.00	I
110122108	Bristol Myers Squibb Com		400	22,752	22,224	1.98	0.00	I
126830207	Cable & Wireless Plc Sponsored		400	21,404	5,164	5.54	0.00	I
134429109	Campbell Soup Co Com		800	23,700	22,400	3.21	0.00	I
14149Y108	Cardinal Health Inc		600	23,550	44,370	0.14	0.00	I
149123101	Caterpillar Inc Del Com		700	32,311	31,360	3.12	0.00	I
166751107	Chevron Corporation Com		200	18,087	16,950	3.07	0.00	I
171779101	Ciena Corporation		250	30,141	2,572	0.10	0.00	I
172474108	Cinergy Corp Com		175	5,130	5,402	5.83	0.00	I
17275R102	Cisco Sys Inc Com		400	20,054	4,872	0.00	0.00	I
189054109	Clorox Co		650	29,941	24,050	2.27	0.00	I
194162103	Colgate Palmolive Co Com		250	15,141	14,562	1.24	0.00	I
200336105	Comdisco		1,500	27,894	885	0.00	0.00	I
205887102	Conagra Inc Com		1,000	22,287	22,450	4.01	0.00	I
210371100	Constellation Energy Group		225	5,850	5,445	1.98	0.00	I
221009103	Corvis Corp		300	18,150	456	0.66	0.00	I
251566105	Deutsche Telekom Ag-Spon ADR		100	9,625	1,550	2.52	0.00	I
263534109	Du Pont E I De Nemours Com		600	39,672	22,512	3.73	0.00	I
293561106	Enron Corp		250	18,812	6,807	1.84	0.00	I
294821400	Ericsson Tel (adr)		3,000	37,837	10,470	0.98	0.00	I
30231G102	Exxon Mobil Corporation		600	22,946	23,640	4.47	0.00	I
313586109	Federal Natl Mtg Assn Com		500	33,047	40,030	1.50	0.00	I
368710406	Genentech Inc.		400	28,900	17,600	0.00	0.00	I
369604103	General Electrics Co		600	11,873	22,320	1.72	0.00	I
375766102	Gillette Co		1,250	42,550	37,250	2.18	0.00	I
37733W105	Glaxosmithkline		1,024	57,431	57,467	2.41	0.00	I
382550101	Goodyear Tire & Rubber		1,200	30,060	22,116	6.51	0.00	I
419870100	Hawaiian Elec Inds		225	7,661	8,775	6.36	0.00	I
423074103	Heinz H J Co		800	31,900	33,720	3.72	0.00	I

* I=IDC, n=no price.

EXHIBIT B

City of Sacramento
 Asset Listing
Public Trust Mutual Fund
Ann Land/Bertha Henschel
 As of September 30, 2001

Cusip	Security Name / Issuer	Mature Date	Quantity	Total Cost	Market Value	Yield	Dur	Price Source*
428236103	Hewlett Packard Co		900	42,483	14,445	1.99	0.00	I
437076102	Home Depot Inc		750	15,391	28,777	0.42	0.00	I
458140100	Intel Corp		1,000	45,127	20,440	0.39	0.00	I
459200101	International Bus Mach		200	19,321	18,344	0.61	0.00	I
460146103	Intl Paper Co		750	30,965	26,130	2.87	0.00	I
46625H100	J P Morgan Chase & Co		647	14,837	22,095	3.98	0.00	I
48203R104	Juniper Networks Inc		200	42,844	1,940	0.00	0.00	I
494550106	Kinder Morgan Energy Partners		1,100	22,169	38,071	12.14	0.00	I
539830109	Lockheed Martin Corp		400	18,420	17,500	1.01	0.00	I
589331107	Merck & Co Inc		350	23,069	23,310	2.04	0.00	I
594918104	Microsoft Corp		500	35,245	25,585	0.00	0.00	I
604059105	Minnesota Mng & Mfg		600	43,485	59,040	2.44	0.00	I
641201104	Network Appliance Inc		200	24,994	1,360	0.00	0.00	I
64124W981	Neurobiological Tech Inc Restr		4,000	4,000	12,000	0.00	0.00	I
64124W106	Neurobiological Technologies		1,000	5,060	3,000	0.00	0.00	I
666807102	Northrop Grumman Corp		200	19,810	20,200	0.40	0.00	I
713448108	Pepsico Inc		450	16,678	21,825	1.20	0.00	I
717081103	Pfizer Inc		1,025	36,554	41,102	1.10	0.00	I
723484101	Pinnacle West Cap Corp		125	4,703	4,962	3.78	0.00	I
755111507	Raytheon Company		600	21,330	20,850	0.58	0.00	I
816851109	Sempra Energy		650	14,219	16,087	4.04	0.00	I
82567D104	Shurgard Storage Centers		1,500	40,425	45,210	6.90	0.00	I
826170102	Siebel		700	78,169	9,107	0.00	0.00	I
844741108	Southwest Airlines		600	12,600	8,904	0.12	0.00	I
854616109	Stanley Works Corn		600	16,012	21,930	2.63	0.00	I
866810104	Sun Microsystems Inc		300	10,061	2,481	0.00	0.00	I
868733106	Surewest Communications		1,000	30,785	45,100	2.22	0.00	I
872649108	TRW Inc		175	7,472	5,218	4.69	0.00	I
87612E106	Target Corp		500	14,258	15,875	0.69	0.00	I
872375100	Teco Energy Inc		250	5,406	6,775	5.09	0.00	I
882848104	Texas Utilities Co		150	6,242	6,948	5.18	0.00	I
913017109	United Technologies		300	20,062	13,950	1.94	0.00	I
92857T107	Vodafone Group		500	24,819	10,980	0.91	0.00	I
931142103	Wal Mart Stores Inc		325	18,789	16,087	0.57	0.00	I
969455104	Williams Communication Grp		575	1,226	678	0.00	0.00	I
969457100	Williams Cos Inc Del		700	13,722	19,110	2.20	0.00	I
974280109	Winn Dixie Stores Inc		650	14,462	7,442	8.91	0.00	I
98956P102	Zimmer Holdings Inc		40	1,153	1,110	0.00	0.00	I
				1,760,435	1,418,436	2.44	0.00	
CORPORATE BONDS								
09700WBQ5	Boeing Capital Corp MTN	07-15-05	50,000	50,000	51,579	6.17	3.33	I
590188ES3	Merrill Lynch & Co Inc	04-27-08	100,000	100,067	107,094	6.54	5.14	I

* I=IDC, n=no price.

EXHIBIT B

City of Sacramento
 Asset Listing
Public Trust Mutual Fund
Ann Land/Bertha Henschel
 As of September 30, 2001

Cusip	Security Name / Issuer	Mature Date	Quantity	Total Cost	Market Value	Yield	Dur	Price Source*
345402U33	Ford Motor Credit - MTN	01-23-12	25,000	25,000	24,785	7.36	6.99	I
63858SBK4	Nationsbank Corp - MTN	07-30-12	50,000	50,000	50,911	7.06	7.39	I
126117AE0	Cna Financial Corp	11-15-23	60,000	58,921	48,112	9.04	9.38	I
744567EH7	Public Svc Electric & Gas Co	09-01-24	50,000	49,330	48,578	7.20	11.11	I
				333,318	331,061	7.08	6.83	
FEDERAL NATIONAL MORTGAGE ASC. - FNMA								
31364KZA1	Fannie Mae - C	11-16-04	20,000	20,000	20,112	6.91	2.70	I
U.S. GOVERNMENT BONDS								
912827Z62	U.S. Treasury Note	10-15-06	125,000	126,070	139,219	5.84	4.22	I
MUNICIPAL BONDS								
785849AY6	Sacramento Calif City Fing Aut	11-01-01	105,000	105,000	105,303	6.53	0.09	I
785849AZ3	Sacramento Calif City Fing Aut	11-01-02	75,000	75,000	77,968	6.44	1.02	I
				180,000	183,271	6.49	0.49	
OTHER GOVERNMENT AGENCY BONDS								
31315MAL0	Federal Farm Credit Mrtg Corp	11-04-03	40,000	39,600	41,178	4.71	1.95	I
PREFERRED STOCK								
64124W999	Neurobiological Tech Inc S-A P		10,000	5,000	30,000	0.00	0.00	I
TOTAL PORTFOLIO				2,682,681	2,381,537	3.82	1.29	

* I=IDC, n=no price.

City of Sacramento
 Asset Listing
Mutual Endowment Fund
Ethel Hart
 As of September 30, 2001

Cusip	Security Name / Issuer	Mature Date	Quantity	Total Cost	Market Value	Yield	Dur	Price Source*
CASH AND EQUIVALENTS								
	Nations Treasury Fund			330,687	330,687	4.40	0.00	n
	Pool A - Cash			1,051	1,051	6.93	0.00	n
				331,738	331,738	4.41	0.00	
COMMON STOCK								
00184A105	AOL Time Warner Inc		300	14,152	9,930	0.00	0.00	I
002824100	Abbott Laboratories Com		450	15,609	23,332	1.62	0.00	I
025816109	American Express Co Com		200	8,718	5,812	1.10	0.00	I
031162100	Amgen Inc		300	11,041	17,631	0.00	0.00	I
034553107	Andrx Group		350	9,859	22,722	0.00	0.00	I
039483102	Archer Daniels Midland Com		2,205	19,475	27,761	1.59	0.00	I
055921100	BMC Software		650	12,179	8,255	0.00	0.00	I
05858H104	Ballard Power Systems Inc		200	12,024	3,912	0.00	0.00	I
084670207	Berkshire Hathaway Inc-CL B		10	22,701	23,300	0.00	0.00	I
090578105	Bio Technology General Corp Co		650	9,262	4,862	0.00	0.00	I
097023105	Boeing Co Com		525	24,481	17,587	2.03	0.00	I
110122108	Bristol Myers Squibb Com		175	8,859	9,723	1.98	0.00	I
14149Y108	Cardinal Health Inc		375	14,766	27,731	0.14	0.00	I
149123101	Caterpillar Inc Del Com		250	11,368	11,200	3.12	0.00	I
17275R102	Cisco Sys Inc Com		300	10,605	3,654	0.00	0.00	I
194162103	Colgate Palmolive Co Com		300	16,941	17,475	1.24	0.00	I
200336105	Comdisco		500	13,987	295	0.00	0.00	I
205887102	Conagra Inc Com		600	12,375	13,470	4.01	0.00	I
23243C201	Cybear Group		13	40	24	0.00	0.00	I
263534109	Du Pont E I De Nemours Com		250	16,391	9,380	3.73	0.00	I
270321102	Earth Link Inc		350	10,809	5,330	0.00	0.00	I
268648102	Emc Corp/Mass		100	2,762	1,175	0.00	0.00	I
293561106	Enron Corp		300	22,519	8,169	1.84	0.00	I
30231G102	Exxon Mobil Corporation		250	9,335	9,850	4.47	0.00	I
339030108	FleetBoston Financial Corp		500	18,750	18,375	3.59	0.00	I
35952H106	Fuelcell Energy Inc		200	9,105	2,962	0.00	0.00	I
368710406	Genentech Inc.		250	15,437	11,000	0.00	0.00	I
37733W105	Glaxosmithkline		512	29,194	28,733	2.41	0.00	I
423074103	Heinz H J Co		450	17,944	18,967	3.72	0.00	I
437076102	Home Depot Inc		300	8,620	11,511	0.42	0.00	I
438516106	Honeywell		300	16,050	7,920	2.84	0.00	I
458140100	Intel Corp		400	19,192	8,176	0.39	0.00	I
459200101	International Bus Mach		200	22,894	18,344	0.61	0.00	I
460146103	Intl Paper Co		350	13,921	12,194	2.87	0.00	I
46625H100	J P Morgan Chase & Co		277	7,004	9,460	3.98	0.00	I
466367109	Jack in the Box		700	17,314	19,600	0.00	0.00	I
48203R104	Juniper Networks Inc		200	42,344	1,940	0.00	0.00	I

* I=IDC, n=no price.

EXHIBIT C

City of Sacramento
 Asset Listing
Mutual Endowment Fund
Ethel Hart
 As of September 30, 2001

Cusip	Security Name / Issuer	Mature Date	Quantity	Total Cost	Market Value	Yield	Dur	Price Source*
501014104	Krispy Kreme Doughnuts		1,200	21,278	35,520	0.00	0.00	I
502161102	LSI Logic Corp		500	17,156	5,875	0.00	0.00	I
539830109	Lockheed Martin Corp		400	18,420	17,500	1.01	0.00	I
580031201	Mcdata Corp-A		3	62	25	0.12	0.00	I
584699102	Medimmune Inc.		200	11,750	7,126	0.00	0.00	I
589331107	Merck & Co Inc		175	11,610	11,655	2.04	0.00	I
594918104	Microsoft Corp		350	29,175	17,909	0.00	0.00	I
604059105	Minnesota Mng & Mfg		225	15,342	22,140	2.44	0.00	I
641201104	Network Appliance Inc		200	27,062	1,360	0.00	0.00	I
65332V103	Nextel Communications Inc		200	12,975	1,728	0.00	0.00	I
666807102	Northrop Grumman Corp		200	19,810	20,200	0.40	0.00	I
712713106	Peoplesoft Inc		600	12,794	10,824	0.00	0.00	I
717081103	Pfizer Inc		481	16,226	19,288	1.10	0.00	I
742718109	Procter & Gamble Co		200	13,380	14,558	2.09	0.00	I
755111507	Raytheon Company		600	21,330	20,850	0.58	0.00	I
786514208	Safeway Inc		250	9,906	9,930	0.00	0.00	I
826170102	Siebel		300	31,256	3,903	0.00	0.00	I
844741108	Southwest Airlines		600	12,600	8,904	0.12	0.00	I
852061506	Sprint Corp		250	4,492	6,572	0.00	0.00	I
866810104	Sun Microsystems Inc		300	13,627	2,481	0.00	0.00	I
868733106	Surewest Communications		500	20,621	22,550	2.22	0.00	I
871829107	Sysco Corp		300	8,715	7,662	1.10	0.00	I
87612E106	Target Corp		675	20,377	21,431	0.69	0.00	I
92857T107	Vodafone Group		325	16,697	7,137	0.91	0.00	I
931142103	Wal Mart Stores Inc		425	16,777	21,037	0.57	0.00	I
969455104	Williams Communication Grp		411	1,175	485	0.00	0.00	I
969457100	Williams Cos Inc Del		500	13,158	13,650	2.20	0.00	I
984332106	Yahoo Inc.		200	16,425	1,762	0.00	0.00	I
98956P102	Zimmer Holdings Inc		17	449	472	0.00	0.00	I
				982,671	786,300	1.22	0.00	
CORPORATE BONDS								
09700WBQ5	Boeing Capital Corp MTN	07-15-05	50,000	50,000	51,579	6.17	3.33	I
345402U33	Ford Motor Credit - MTN	01-23-12	10,000	10,000	9,914	7.36	6.99	I
63858SBK4	Nationsbank Corp - MTN	07-30-12	75,000	75,000	76,367	7.06	7.39	I
				135,000	137,861	6.75	5.85	
FEDERAL NATIONAL MORTGAGE ASC. - FNMA								
31364GMP1	Fannie Mae	01-02-09	75,000	74,722	75,441	5.96	5.74	I
U.S. GOVERNMENT BONDS								
912827X80	U.S. Treasury Note	05-15-06	25,000	25,092	28,156	6.10	3.91	I

* I=IDC, n=no price.

EXHIBIT C

City of Sacramento
 Asset Listing
Mutual Endowment Fund
Ethel Hart
 As of September 30, 2001

<u>Cusip</u>	<u>Security Name / Issuer</u>	<u>Mature Date</u>	<u>Quantity</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Yield</u>	<u>Dur</u>	<u>Price Source*</u>
TOTAL PORTFOLIO				1,549,223	1,359,496	2.92	0.99	

EXHIBIT C

* I=IDC, n=no price.

CITY FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS OF September 30, 2001

Bond Issue	Account Number	Type	Security Name	Issuer	Maturity Date	Quantity	Book Value	Market Value	Price Source
1987 COP	94800910	Cash & Short-Term	Cash	n/a	n/a	514	514	514	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	11/15/01	189,000	53,289	188,467	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	05/15/02	1,239,000	333,737	1,221,183	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	11/15/02	156,000	40,143	151,953	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	05/15/03	1,282,000	315,154	1,216,490	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	11/15/03	121,000	28,548	112,756	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	05/15/04	1,321,000	297,780	1,198,596	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	11/15/04	84,000	18,297	74,432	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	05/15/05	518,000	106,957	445,718	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	05/15/05	865,000	178,605	757,679	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	11/15/05	43,000	8,630	37,060	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	05/15/06	317,000	59,767	258,403	US Bank
		Government Bonds	US Treasury Strip 0.00%	United States Treasury	05/15/06	1,101,000	207,583	918,124	US Bank
		<i>Avg. Weighted Yield: 9.86% Avg. Weighted Days to Maturity: 880</i>							
Sub-Total:						<u>7,236,514</u>	<u>1,649,003</u>	<u>6,581,375</u>	
1989 COP	94801431	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	<u>931,416</u>	<u>931,416</u>	<u>931,416</u>	US Bank
1991 Cop Light Rail	411447	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt	Wells Fargo	n/a	106,073	106,073	106,073	Bank of New York
		Government Bonds	US Treasury Note 5.625%	United States Treasury	02/15/06	765,000	713,004	822,375	Bank of New York
		Government Bonds	US Treasury Note 6.875%	United States Treasury	05/15/06	1,017,000	1,034,003	1,145,396	Bank of New York
		Government Bonds	US Treasury Note 4.75%	United States Treasury	11/15/08	1,000,000	909,531	1,023,125	Bank of New York
		<i>Avg. Weighted Yield: 6.00% Avg. Weighted Days to Maturity: 1902</i>							
	411450	Cash&Short-Term	Wells Fargo Trsry Plus M Mrkt	Wells Fargo	n/a	183	183	183	Bank of New York
	411453	Cash&Short-Term	Bank of New York Cash Reserve	BoNY	n/a	<u>254</u>	<u>254</u>	<u>254</u>	Bank of New York
Sub-Total:						<u>2,888,511</u>	<u>2,763,049</u>	<u>3,097,407</u>	
1991 COP Public Facilities	94802140	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	0	0	0	US Bank
	94802141	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	0	0	0	US Bank
	94802142	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	0	0	0	US Bank
	94802144	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	59,588	59,588	59,588	US Bank
	94802145	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	1,078,951	1,078,951	1,078,951	US Bank
	Government Bonds	US Treasury Note 6.875%	United States Treasury	05/15/06	984,000	999,990	1,108,230	US Bank	
	Government Bonds	US Treasury Note 4.250%	United States Treasury	11/15/03	838,000	835,774	861,305	US Bank	
	Government Bonds	US Treasury Note 4.750%	United States Treasury	11/15/08	1,000,000	909,531	1,023,130	US Bank	
	<i>Avg. Weighted Yield: 5.07% Avg. Weighted Days to Maturity: 1230</i>								
Sub-Total:						<u>3,960,539</u>	<u>3,883,834</u>	<u>4,131,203</u>	
1991 REV	94802590	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	27	27	27	US Bank
	94802598	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	6	6	6	US Bank
	94802601	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	141,764	141,764	141,764	US Bank
	Government Bonds	US Treasury Note 5.625%	United States Treasury	02/15/06	1,212,000	1,130,151	1,302,900	US Bank	
<i>Avg. Weighted Yield: 5.54% Avg. Weighted Days to Maturity: 1421</i>									
Sub-Total:						<u>1,353,797</u>	<u>1,271,948</u>	<u>1,444,697</u>	

EXHIBIT D

CITY FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS OF September 30, 2001

Bond Issue	Account Number	Type	Security Name	Issuer	Maturity Date	Quantity	Book Value	Market Value	Price Source
1993 REV	411468	Cash & Short-Term	Wells Fargo TRSRY Plus M MKT	Wells Fargo	n/a	138	138	138	Bank of New York
		Investment Agrmnt.	Agreement with AIG	AIG	11/01/20	9,359,554	9,359,554	9,359,554	Bank of New York
			<i>Avg. Weighted Yield: 6.18% Avg. Weighted Days to Maturity: 6972</i>						
	411469	Cash & Short-Term	Wells Fargo TRSRY Plus M MKT	Well Fargo	n/a	94	94	94	Bank of New York
		Investment Agrmnt.	Agreement with AIG	AIG	11/01/20	6,403,410	6,403,410	6,403,410	Bank of New York
			<i>Avg. Weighted Yield: 6.18% Avg. Weighted Days to Maturity: 6972</i>						
	411471	Cash & Short-Term	Wells Fargo TRSRY Plus M MKT	Well Fargo	n/a	295	295	460	Bank of New York
	411474	Cash & Short-Term	Wells Fargo TRSRY Plus M MKT	Well Fargo	n/a	199	199	199	Bank of New York
	411477	Cash & Short-Term	Wells Fargo TRSRY Plus M MKT	Well Fargo	n/a	561	561	561	Bank of New York
	411480	Cash & Short-Term	Wells Fargo TRSRY Plus M MKT	Well Fargo	n/a	390	390	390	Bank of New York
	4804190	Cash & Short-Term	Cash	n/a	n/a	0	0	0	US Bank
		Government Bonds	US Treasury Note 6.250%	United States Treasury	10/31/01	118,814,000	120,367,784	119,147,867	US Bank
			<i>Avg. Weighted Yield: 0% Avg. Weighted Days to Maturity: 31</i>						
		Sub-Total:					<u>134,578,640</u>	<u>136,132,424</u>	<u>134,912,673</u>
1995 REV Gas Tax	94804590	Other	AMBAC Insurance Policy	AMBAC	n/a	not valued	not valued	not valued	US Bank
	94804593	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	51,935	51,935	51,935	US Bank
		Government Bonds	US Treasury Note	United States Treasury	05/15/05	1,415,000	1,459,219	1,554,293	US Bank
			<i>Avg. Weighted Yield: 5.99% Avg. Weighted Days to Maturity: 1278</i>						
	Sub-Total:					<u>1,466,935</u>	<u>1,511,154</u>	<u>1,606,228</u>	
1995 CFD Del Paso Rd	94805330	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	123	123	123	US Bank
	94805335	Letter of Credit	Letter of Credit (\$250,000)	Bank of America	11/30/01	not valued	not valued	not valued	Bank of America
	94805336	Local Obligation	Sacramento Comm. Fac. District	City of Sacramento	09/01/14	not valued	not valued	not valued	
	94805338	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	21	21	21	US Bank
	94805345	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	58,419	58,419	58,419	US Bank
		Sub-Total:					<u>58,563</u>	<u>58,563</u>	<u>58,563</u>
1997 REV Arco Arena	95436720	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	104,322	104,322	104,322	US Bank
	95436722	Other	MBIA Surety Bond	MBIA	n/a	not valued	not valued	not valued	US Bank
		Sub-Total:					<u>104,322</u>	<u>104,322</u>	<u>104,322</u>
1997 CFD N.Natomas	95441540	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	1,446	1,446	1,446	US Bank
	95441541	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	473,997	473,997	473,997	US Bank
		Government Bonds	US Treasury Note	United States Treasury	09/30/02	1,604,000	1,601,744	1,656,627	US Bank
			<i>Avg. Weighted Yield: 5.36% Avg. Weighted Days to Maturity: 282</i>						
		Sub-Total:					<u>2,079,443</u>	<u>2,077,187</u>	<u>2,132,070</u>

EXHIBIT D

**CITY FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS OF September 30, 2001**

Bond Issue	Account Number	Type	Security Name	Issuer	Maturity Date	Quantity	Book Value	Market Value	Price Source
1999 CFD N. Natomas #2	95460770	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	0	0	0	US Bank
	95460771	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	468,790	468,790	468,790	US Bank
	95460780	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	0	0	0	US Bank
	95460785	Local Obligations	Sacramento Comm. Fac. District	City of Sacramento	09/01/23	not valued	not valued	not valued	US Bank
	95460787	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	272,458	272,458	272,458	US Bank
Sub-Total:						<u>741,248</u>	<u>741,248</u>	<u>741,248</u>	
1999 CFD N. Natomas #4	317047	Cash & Short-Term	Wells Fargo TRSRY Plus M MKT	Wells Fargo	n/a	327	327	327	Bank of New York
		Government Bonds	US Treasury Note 6.50%	United States Treasury	02/15/10	1,620,000	1,619,494	1,838,194	Bank of New York
			<i>Avg. Weighted Yield: 6.50% Avg. Weighted Days to Maturity: 3059</i>						
	317050	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	247,610	247,610	247,610	Bank of New York
Sub-Total:						<u>1,867,937</u>	<u>1,867,431</u>	<u>2,086,131</u>	
1999 REV Sheraton Grand	317151	Cash & Short-Term	Bank of New York Cash Reserve	BoNY	n/a	0	0	0	Bank of New York
		Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	1,162,413	1,162,413	1,162,413	Bank of New York
	317152	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	3,915,997	3,915,997	3,915,997	Bank of New York
	317153	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	0	0	0	Bank of New York
	317155	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	243,281	243,281	243,281	Bank of New York
	317156	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	284,865	284,865	284,865	Bank of New York
	317157	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	116,832	116,832	116,832	Bank of New York
	317158	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	57,819	57,819	57,819	Bank of New York
	317159	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	1,150,329	1,150,329	1,150,329	Bank of New York
	317161	Other	Funding Agreement	Transamerica Occidental	12/31/01	209,932	209,932	209,932	Bank of New York
		Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	263,594	263,594	263,594	Bank of New York
	317162	Other	Funding Agreement	Westdeutsche	01/01/30	7,563,179	7,563,179	7,563,179	Bank of New York
		Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	38	38	38	Bank of New York
	317163	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	0	0	0	Bank of New York
	317164	Other	Funding Agreement	Westdeutsche	01/01/30	1,624,021	1,624,021	1,624,021	Bank of New York
		Cash & Short-Term	Cash	n/a	n/a	0	0	0	Bank of New York
		Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	469	469	469	Bank of New York
317165	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	0	0	0	Bank of New York	
317166	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	2,693	2,693	2,693	Bank of New York	
Sub-Total						<u>16,595,461</u>	<u>16,595,461</u>	<u>16,595,461</u>	
1999 CFD N. Natomas 99-04	411571	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	27,136	27,136	27,136	Bank of New York
	411574	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	31	31	31	Bank of New York
		Government Bonds	US Treasury Note 6.0881	United States Treasury	08/15/29	211,000	212,055	229,924	Bank of New York
Sub-Total						<u>238,167</u>	<u>239,222</u>	<u>257,091</u>	
2000 CIRB	411460	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	99	99	99	Bank of New York
	411461	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt,	Wells Fargo	n/a	28	28	28	Bank of New York
Sub-Total						<u>127</u>	<u>127</u>	<u>127</u>	

EXHIBIT D

**CITY FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS OF September 30, 2001**

Bond Issue	Account Number	Type	Security Name	Issuer	Maturity Date	Quantity	Book Value	Market Value	Price Source
2001 CFD N. Natomas #4, B	411577	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt.	Wells Fargo	n/a	6,001	6,001	6,001	Bank of New York
	411580	Government Bonds	Federal Natl Mtg Assn	Fannie Mae	03/15/04	857,000	857,000	884,049	Bank of New York
		Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt.	Wells Fargo	n/a	19,112	19,112	19,112	Bank of New York
		<i>Avg. Weighted Yield: 4.72%</i>		<i>Avg. Weighted Days to Maturity: 877</i>					
	Sub-Total					882,113	882,113	909,162	
2001 CFD Westlake	411589	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt.	Wells Fargo	n/a	3,470	3,470	3,470	Bank of New York
	411592	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt.	Wells Fargo	n/a	1,209,031	1,209,031	1,209,031	Bank of New York
		Sub-Total				1,212,500	1,212,500	1,212,500	
2001 CFD Granite Park	94428261	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	1,147	1,147	1,147	US Bank
		Government Bonds	US Treasury Note	United States Treasury	05/15/04	675,000	688,289	711,072	US Bank
		<i>Avg. Weighted Yield: 4.51%</i>		<i>Avg. Weighted Days to Maturity: 956</i>					
	Sub-Total					676,147	689,436	712,219	
2001 CIRB	411583	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt.	Wells Fargo	n/a	243	243	243	Bank of New York
		Government Bonds	Federal Natl Mtge Assn	Fannie Mae	11/21/01	713,000	696,525	710,362	Bank of New York
		<i>Avg. Weighted Yield: 4.12%</i>		<i>Avg. Weighted Days to Maturity: 52</i>					
	Sub-Total					713,243	696,769	710,605	
GRAND TOTAL:						177,585,624	173,307,207	178,224,500	

EXHIBIT D

The Bank of New York
Global Security System
CASH MANAGEMENT - NEW YORK
ON Trader's Position Report (Lotus123 Download)

As of: 09/28/01

Loan FOS ID	Number	ISIN	Parquet Invested	Accrued Book Value	Issuer	Native Currency	Coupon Rate	Purch Yield	Sorting P/R	Days Investd	Days to Maturity	Investment Date	Expire/ Maturity Date
Owning Party: NYV BANK OF NEW YORK													
Portfolio : CS CITY OF SACRAMENTO													
SETTLED POSITIONS													
126628		NFO140460	20,000,000	20,052,826	PROV TEMP	USD	2.71310	4.76000	1.23415	150	1 R	05/01/01	09/29/01
194476	816176002	NFO135207	2,085,488	2,086,147	GOLD	USD	2.30000	119.35741	1.79000	2	1 R	09/26/01	09/29/01
189448		NFO151171	55,441,000	55,446,216	BOSTON	USD	1.40000	1.40000	1.40000	0	1 M	09/28/01	10/01/01
190918		NFO151170	2,105,000	2,105,198	BOSTON	USD	1.80000	1.80000	1.40000	0	1 M	09/28/01	10/01/01
431155		4930627R1-1	1,998,699	2,003,763	EXY	USD	2.65750	3.64862	1.61898	24	5 R	09/08/01	10/03/01
197121		949742R02	1,499,056	1,502,005	W FARGO	USD	2.66625	4.51286	1.71750	143	12 R	05/08/01	10/10/01
180061		046004A3	2,980,165	2,981,947	AFS AMRT	USD	2.64250	5.17334	1.40400	177	19 R	04/04/01	10/17/01
Pctf. Totals: CS			84,024,121	84,091,977			Portfolio RR Yield : 3.19183 ° Wgt Avg M/R				16.9 °		
							Total Liquidity : 79,690,408				52.3 °		
							Liquidity Ratio : 98.8 % Wgt Avg Mat:						
PROFIT/LOSS CS TOTALS:													
Total P/L:			0.00	Daily P/L:	0.00	Realized To Date:	0.00	Remaining:	0.00				

Portfolio : SV SACROS - CITY OF SACRAMENTO													
SETTLED POSITIONS													
216528	857919002	NFO136088	1,380,000	1,384,678	GOLD	USD	2.30000	56.29877	1.80000	93	1 R	06/17/01	09/29/01
171057		125600C08	1,500,000	1,500,484	CIT	USD	2.91250	5.91250	3.78750	235	1 R	02/05/01	09/29/01
172085		493062R15	1,500,000	1,507,880	KEYBANK	USD	2.78000	5.79250	3.11000	231	3 R	02/07/01	10/01/01
181617		590183R06	1,500,000	1,501,467	FEHR	USD	2.59000	5.86000	3.12000	199	3 R	01/13/01	10/01/01
191170		NFO151158	16,159,508	16,161,092	DRI SECS	USD	1.45000	1.45000	1.45000	0	1 M	09/28/01	10/01/01
180691		172967R02	1,500,000	1,503,011	CITIGROUP	USD	2.79250	5.50125	3.80600	201	11 R	03/09/01	10/09/01
197291		949742R02	1,499,056	1,502,005	W FARGO	USD	2.66625	4.51286	1.71750	143	12 R	05/08/01	10/10/01
185073		700147R02	1,499,160	1,499,929	COMERICA	USD	2.55250	5.10011	2.13101	190	24 R	04/27/01	10/29/01
175371		96121R02	999,789	1,006,407	WESTPAC	USD	2.67500	4.72015	1.93015	154	11 R	04/27/01	10/29/01
179407		46621R01	1,500,000	1,503,627	JP	USD	3.57625	5.19875	3.57625	206	69 R	01/05/01	12/06/01
405601		33901R01	1,501,582	1,508,971	PLEAT	USD	3.80625	4.00656	1.51297	108	69 R	06/12/01	12/06/01
428915		44181R04-1	1,500,000	1,500,604	HFC	USD	2.38250	1.08311	2.90250	4	07 R	09/28/01	12/24/01
Pctf. Totals: SV			30,659,292	30,699,201			Portfolio RR Yield : 3.49815 ° Wgt Avg M/R				85.7 °		
							Total Liquidity : 17,545,170				325.8 °		
							Liquidity Ratio : 57.3 % Wgt Avg Mat:						
PROFIT/LOSS SV TOTALS:													
Total P/L:			0.00	Daily P/L:	0.00	Realized To Date:	0.00	Remaining:	0.00				
O.P. Totals: NYV			118,148,902	118,253,407									
Overall Liquidity :			97,215,579										

EXHIBIT E

CITY OF SACRAMENTO
LISTING OF NON-CITY FUNDS
AS OF SEPTEMBER 30, 2001

MOUNTAIN VALLEY LIBRARY	\$ 830,253
LIBRARY JOINT POWERS AUTHORITY	3,257,217
CAPITOL AREA DEVELOPMENT AUTHORITY	4,560,308
CONVENTION BUREAU	159,601
ANN LAND/BERTHA HENSCHEL TRUST	15,089
ETHEL MACLEOD HART TRUST	-
GEORGE CLARK SCHOLARSHIP	-
SHRA	33,207,948
SCERS TRUST	12,635,181
	<u>\$ 54,665,597</u>

City of Sacramento
Asset Listing
Pool D
SHRA Local Money
As of September 30, 2001

Cusip	Security Name / Issuer	Mature Date	Quantity	Total Cost	Market Value	Yield	Dur	Price Source*
CASH AND EQUIVALENTS								
laifd	Local Agency Investment Fund,			30,000,000	30,000,000	6.52	0.00	n
	Nations Treasury Fund			3,152,824	3,152,824	4.40	0.00	n
				33,152,824	33,152,824	6.32	0.00	
COMMERCIAL PAPER								
89419RX11	Travelers Prop. Casualty	10-01-01	5,955,000	5,953,313	5,955,000	3.40	0.00	I
37042DX32	General Motors Accept Corp	10-03-01	5,000,000	4,994,653	5,000,000	2.75	0.01	I
				10,947,966	10,955,000	3.10	0.01	
CORPORATE BONDS								
345397RT2	Ford Motor Credit Co	01-14-03	2,000,000	1,991,400	2,049,236	5.86	1.22	I
58017DEM8	McDonnell Douglas FIN BA	10-01-03	2,000,000	2,000,000	2,119,278	6.62	1.86	I
233835AD9	Daimler Chrysler North Amer HL	01-20-05	2,000,000	2,004,060	2,124,832	6.97	2.89	I
25468PBJ4	Walt Disney - NC	02-08-05	2,000,000	1,986,020	2,147,738	6.80	2.95	I
98155KAB8	Worldcom SNR.NT - NC	04-01-07	2,000,000	2,014,940	2,144,624	7.23	4.33	I
285659AE8	Electronic Data Systems - MH	10-15-09	2,000,000	1,941,740	2,110,926	6.75	5.94	I
				11,938,160	12,696,633	6.71	3.21	
FEDERAL HOME LOAN BANK - FHLB								
3133M6R59	Federal Home Loan Bank	12-11-01	2,375,000	2,374,258	2,387,617	5.17	0.20	I
3133M5ZA1	Federal Home Loan Bank	10-15-03	2,000,000	1,990,920	2,061,250	4.63	1.90	I
3133MCRL1	Federal Home Loan Bank	01-24-06	5,000,000	5,000,000	5,057,812	6.13	3.71	I
3133M9FD9	Federal Home Loan Bank - NC	08-15-06	2,000,000	1,972,500	2,176,250	5.86	4.18	I
3133MECZ2	Federal Home Loan Bank	04-26-16	4,000,000	4,000,000	4,012,500	6.98	0.07	I
				15,337,678	15,695,430	5.97	2.07	
FEDERAL NATIONAL MORTGAGE ASC. - FNMA								
31364GAX7	Fannie Mae	09-29-03	2,000,000	1,997,500	2,083,050	5.28	1.89	I
U.S. GOVERNMENT BONDS								
912827Z88	U.S. Treasury Note	10-31-01	3,000,000	2,996,250	3,008,437	6.23	0.08	I
912827S0	U.S. Treasury Note	04-30-02	2,000,000	2,008,437	2,048,125	6.47	0.56	I
912827W1	U.S. Treasury Note	05-31-02	1,000,000	1,007,969	1,026,250	6.33	0.64	I
9128276X5	U.S. Treasury Note	05-15-06	2,000,000	2,070,000	2,070,625	3.66	4.17	I
				8,082,656	8,153,437	5.65	1.31	
MORTGAGE BACKED SECURITIES								
36220GQP0	GNMA POOL #277762	10-15-19	43,467	43,060	46,981	7.86	2.35	I
TOTAL PORTFOLIO				81,499,843	82,783,355	5.80	1.06	

* I=IDC, n=no price.

EXHIBIT G

City of Sacramento
Asset Listing
Pool J
As of September 30, 2001

<u>Cusip</u>	<u>Security Name / Issuer</u>	<u>Mature Date</u>	<u>Quantity</u>	<u>Total Cost</u>	<u>Market Value*</u>	<u>Yield</u>	<u>Dur</u>	<u>Price Source*</u>
CASH AND EQUIVALENTS								
	Nations Treasury Fund		1,167	1,167	1,167	4.40	0.00	n
	Pool A - Cash			33,207,948	33,207,948	6.93	0.00	n
				33,209,115	33,209,115	6.93	0.00	
TOTAL PORTFOLIO				33,209,115	33,209,115	6.93	0.00	

* I=IDC, n=no price.

City of Sacramento
Asset Listing
Pool K
SHRA 1998 Bonds
As of September 30, 2001

<u>Cusip</u>	<u>Security Name / Issuer</u>	<u>Mature Date</u>	<u>Quantity</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Yield</u>	<u>Dur</u>	<u>Price Source*</u>
CASH AND EQUIVALENTS								
	Nations Treasury Fund			941	941	4.40	0.00	n
GOVT AGENCY DISCOUNT PAPER								
313589NL3	Fannie Mae	10-26-01	4,267,000	4,255,425	4,259,320	2.61	0.07	I
TOTAL PORTFOLIO				4,256,365	4,260,260	2.62	0.07	

* I=IDC, n=no price.

SHRA FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS OF September 30, 2001

Bond Issue	Account Number	Type	Security Name	Issuer	Maturity Date	Quantity	Book Value	Market Value	Price Source
1989 TAB									
Alkali Flat	411492	Cash & Short-Term	Wells Fargo Trsry M Mkt	Wells Fargo	n/a	1	1	1	1 Bnk of NY
Taxable	411498	Cash & Short-Term	Wells Fargo Trsry M Mkt	Wells Fargo	n/a	19	19	19	19 Bnk of NY
		Government Bonds	US Treasury Note 6.375%	United States Treasury	01/31/02	43,000	43,027	43,551	43,551 Bnk of NY
		Government Bonds	Fed. Home Ln Bks Deb 5.43%	Fed. Home Loan Bank	05/06/02	250,000	250,234	254,375	254,375 Bnk of NY
		<i>Avg. Weighted Yield: 5.56%</i>		<i>Avg. Weighted Days to Maturity: 204</i>					
	411507	Cash & Short-Term	Wells Fargo Trsry M Mkt	Wells Fargo	n/a	0	0	0	0 Bnk of NY
	411513	Cash & Short-Term	Wells Fargo Trsry M Mkt	Wells Fargo	n/a	20	20	20	20 Bnk of NY
Alkali Flat	411495	Cash & Short-Term	Wells Fargo Trsry M Mkt	Wells Fargo	n/a	0	0	0	0 Bnk of NY
Tax-exempt	411501	Cash & Short-Term	Wells Fargo Trsry M Mkt	Wells Fargo	n/a	22	22	22	22 Bnk of NY
		Government Bonds	US Treasury Note 6.375%	United States Treasury	01/31/02	172,000	172,108	174,204	174,204 Bnk of NY
		Government Bonds	Fed. Home Ln Bks Deb 5.43%	Fed. Home Loan Bank	05/06/02	235,000	235,220	239,113	239,113 Bnk of NY
		<i>Avg. Weighted Yield: 5.81%</i>		<i>Avg. Weighted Days to Maturity: 178</i>					
	411504	Cash & Short-Term	Wells Fargo Trsry M Mkt	Well Fargo	n/a	12	12	12	12 Bnk of NY
	411510	Cash & Short-Term	Wells Fargo Trsry M Mkt	Wells Fargo	n/a	21	21	21	21 Bnk of NY
	Sub-Total:					700,095	700,684	711,337	
1993 TAB									
	94803690	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	12	12	12	12 US Bank
	94803691	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	0	0	0	0 US Bank
	94803692	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	775	775	775	775 US Bank
	94803693	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	299	299	299	299 US Bank
	94803697	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	6	6	6	6 US Bank
	Sub-Total:					1,092	1,092	1,092	
1998 TAB									
	95450520	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	95	95	95	95 US Bank
	95450521	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	160	160	160	160 US Bank
	95450530	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	47	47	47	47 US Bank
	95450531	Cash & Short-Term	Cash	n/a	n/a	0	0	0	0 US Bank
	95450535	Cash & Short-Term	Cash	n/a	n/a	0	0	0	0 US Bank
	95450540	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	44	44	44	44 US Bank
	95450543	Cash & Short-Term	First American Treas. Money Mrkt.	First American Mutual Fund	n/a	1,717	1,717	1,717	1,717 US Bank
	95456570	Cash & Short-Term	Cash	n/a	n/a	0	0	0	0 US Bank
	Sub-Total:					2,064	2,064	2,064	

EXHIBIT H

SHRA FUNDS WITH THIRD PARTY TRUSTEE
SB564 ASSET LISTING
AS OF September 30, 2001

Bond Issue	Account Number	Type	Security Name	Issuer	Maturity Date	Quantity	Book Value	Market Value	Price Source
1999 CIRB Del Paso	94412380	Cash & Short-Term	Cash	n/a	n/a	217	217	217	US Bank
		Government Bonds	US Treasury Strip	United States Treasury	10/15/01	242,000	216,806	241,773	US Bank
			<i>Avg. Weighted Yield: 6.39%</i>		<i>Avg. Weighted Days to Maturity: 15</i>				
	94412381	Cash & Short-Term	Cash	na	n/a	18	18	18	US Bank
		Cash & Short-Term	US Treasury Ctf of Indebt	United States Treasury	11/01/01	15,056	15,056	15,056	US Bank
		Cash & Short-Term	US Treasury Ctf of Indebt	United States Treasury	11/01/01	11,416	11,416	11,416	US Bank
		Cash & Short-Term	US Treasury Ctf of Indebt	United States Treasury	11/01/01	15,056	15,056	15,056	US Bank
		Government Bonds	US Treasury SER	United States Treasury	11/01/01	490,518	490,518	490,518	US Bank
		Government Bonds	US Treasury SER	United States Treasury	11/01/02	16,284	16,284	16,284	US Bank
				<i>Avg. Weighted Yield: 5.81%</i>		<i>Avg. Weighted Days to Maturity: 43</i>			
Sub-Total						<u>790,564</u>	<u>765,370</u>	<u>790,337</u>	
1999 CIRB Oak Park	94412370	Cash & Short-Term	Cash	n/a	n/a	974	974	974	US Bank
		Government Bonds	US Treasury Strip	United States Treasury	10/15/01	78,000	69,880	77,927	US Bank
		Government Bonds	US Treasury Strip	United States Treasury	10/15/02	77,000	64,843	74,966	US Bank
		Government Bonds	US Treasury Strip	United States Treasury	10/15/03	77,000	60,802	72,319	US Bank
		Government Bonds	US Treasury Strip	United States Treasury	10/15/04	513,000	379,457	460,176	US Bank
		Government Bonds	US Treasury Strip	United States Treasury	10/15/05	513,000	354,911	438,615	US Bank
		Government Bonds	US Treasury Strip	United States Treasury	10/15/06	410,000	266,034	332,801	US Bank
			<i>Avg. Weighted Yield: 6.18%</i>		<i>Avg. Weighted Days to Maturity: 1258</i>				
	94412371	Cash & Short-Term	Cash	n/a	n/a	19	19	19	US Bank
		Government Bonds	US Treasury Ctf of Indebt	United States Treasury	11/01/01	41,278	41,278	41,278	US Bank
		Government Bonds	US Treasury Ctf of Indebt	United States Treasury	11/01/01	54,440	54,440	54,440	US Bank
		Government Bonds	US Treasury Ctf of Indebt	United States Treasury	11/01/01	54,440	54,440	54,440	US Bank
		Government Bonds	US Treasury SER	United States Treasury	11/01/04	538,520	538,520	538,520	US Bank
		Government Bonds	US Treasury SER	United States Treasury	11/01/05	874,289	874,289	874,289	US Bank
		Government Bonds	US Treasury SER	United States Treasury	11/01/06	355,524	355,524	355,524	US Bank
		<i>Avg. Weighted Yield: 5.68%</i>		<i>Avg. Weighted Days to Maturity: 1344</i>					
Sub-Total						<u>3,586,510</u>	<u>3,114,436</u>	<u>3,375,315</u>	
1999 CIRB Interest	317043	Cash & Short-Term	Wells Fargo Trsry Plus M Mrkt.	Well Fargo	n/a	<u>151</u>	<u>151</u>	<u>151</u>	Bnk of NY
GRAND TOTAL:						<u>5,080,477</u>	<u>4,583,797</u>	<u>4,880,296</u>	

EXHIBIT H

CITY OF SACRAMENTO
Investment Policy
(Revised 6/04/01)

I. INTRODUCTION

The purpose of this document is to state the policies and procedures that enhance opportunities for a prudent and systematic investment process within the City of Sacramento Treasurer's office. The City Treasurer is responsible for investing and reporting upon the surplus funds in the City Treasury in accordance with the authority granted by City Charter Section 73, City Council ordinances and resolutions, the Administration, Investment and Fiscal Management Board of the Sacramento City Employees Retirement System (SCERS), the Ann Land/Bertha Henschel Memorial Fund Commission, the Ethel MacLeod Hart Fund Commission, Sacramento Housing and Redevelopment Agency Ordinances and resolutions, and other entities as approved by the City Council.

II. INVESTMENT POLICY

The Investment Policy of the City Treasurer is to maximize investment return consistent with prudent investment practices. This is to be accomplished through the establishment of:

- A. Investment program goals and objectives, on a portfolio-by-portfolio basis;
- B. Programs applying recognized portfolio management techniques;
- C. Delegation of investment authority limits for staff, and
- D. Investment Committee strategies approved by the City Treasurer.

III. INVESTMENT PROGRAM GOAL

The primary investment goal of the City Treasurer is to earn a maximum rate of return on investments that follow "Prudent Person" guidelines as outlined in California Civil Code Section 2261 or other investment management portfolio guidelines that are considered standards for the investment of public and trust funds.

IV. OBJECTIVE

- A. SCERS
 - To earn a rate of return from investments at least equal to the actuarial earnings assumption of the SCERS through the prudent implementation of investment policy, guidelines and approved current investment strategy.

B. CITY POOL A AND OTHER INVESTMENT FUNDS

- To earn a rate of return from investment at least equal to the Local Agency Investment Fund of the State of California or other appropriate index through the prudent implementation of investment policy, guidelines and approved current investment strategy.

C. SACRAMENTO HOUSING AND REDEVELOPMENT AGENCY (SHRA)

- Pool C
 - The primary objective is liquidity and safety. The funds will be invested in U.S. Government securities and investments. It should be scheduled to mature in excess of prudently estimated needs of SHRA.
- Pool D
 - To earn a rate of return from investment at least equal to the Local Agency Investment Fund of the State of California or other appropriate index through the prudent implementation of investment policy, guidelines and approved current investment strategy.
- Other Pools
 - The primary objective is liquidity and safety. The funds will be invested with prudent investment practices in accordance with SHRA's investment guidelines and approved current investment strategy.

D. TRUSTS

- To earn a rate of return from investments that maximizes interest income through the prudent implementation of investment policy, guidelines and approved current investment strategy.

V. ADDITIONAL CONSIDERATIONS

A. OTHER FACTORS TO CONSIDER

- Reasonable care shall be taken with respect to the preservation of principal of invested capital.
- The City's investment portfolios shall maximize earnings, yet remain sufficiently liquid to meet all operating requirements.

B. IMPLEMENTATION STRATEGIES AND GUIDELINES

The following strategies should be considered:

- Credit and financial analysis for selection of approved investments and/or issuers;
- Routine reviews of current U.S. economic policy;
- Analysis and interpretation of Federal Reserve policy;
- Interface with Wall Street economists;
- Maintenance and forecast of yield curve patterns;
- Awareness of market conditions and ability to execute orders;
- Routine reviews of investments and funds available to assure maximum return is achieved;
- Routine reports on investment activity consummated and investment results
- Development and maintenance of investment manuals for each investment portfolio managed, and
- Routine reviews of investment policy and strategies at Investment Committee meetings.

C. RECOGNIZED PORTFOLIO MANAGEMENT TECHNIQUES

- Rate anticipation swaps on the condition that no more than 10% of any investment portfolio may be in such condition at any given time.
- Arbitrage swaps which take advantage of additional yield by switching from the same or an equivalent security in order to take advantage of unusual price discrepancies. For the above to be considered as execution of recognized portfolio management techniques, the following requirements regarding the maturity date of the instrument ultimately purchased are as follows:

For securities that mature within 3 years from date of initial action:

The maturity date of the investment ultimately purchased must be within 30 days prior to or after the maturity date of the security initially owned.

For securities that mature longer than 3 years from date of original action:

The maturity date of the investment ultimately purchased must be within 6 months prior to or after the maturity date of the investment security initially owned.

- Sector and/or time spread swaps which take advantage of the potential for additional yield by restructuring the portfolio when normal relationships are out of line.
- Reverse Repurchase Agreements or Security Loans to enhance investment income of the portfolio.
- Interfund Purchase – Sales are only permitted to maximize the investment income of the affected managed funds, whenever the internal handling costs would be exorbitant or a temporary price distortion would occur in the market place as a result of the restricted marketability of the investment vehicle to be sold. Such transactions shall be made in compliance with the adopted Interfund Investment Transfer Procedures.

D. BOOKKEEPING GAINS (LOSSES)

- Net gain (loss) limits
- Bookkeeping losses for investment portfolio management techniques are permitted so long as the ultimate interest income earned from an alternative investment exceeds the bookkeeping loss. Bookkeeping gains (losses) not to exceed \$10,000 on a single sale are within the authority of the Chief Investment Officer. Any bookkeeping gains (losses) to be incurred in excess of \$10,000 in a single sale must first be approved by the Assistant City Treasurer, with a maximum limit on net-booked gains (losses) of \$100,000 per month without further approval of the City Treasurer. The intent of the trading operation is to enhance investment income and maintain a net trading benefit position.
- Net trading benefit position is defined as the additional net investment income that will be earned as a result of the execution of portfolio management techniques. The criteria to measure such benefits will be to calculate the net investment income that would have been earned from an

authorized investment security had the portfolio management technique not been executed, and comparing this amount to the net investment income that will be earned as a result of execution of the portfolio management technique.

E. QUALIFICATION OF BROKER, DEALERS, AND FINANCIAL INSTITUTIONS:

- Authorized broker/dealers and financial institutions will be selected and evaluated pursuant to the City Treasurer’s Broker/Dealer Selection Policy. The procedure considers such issues as services provided, the credit characteristics and financial history of the firm, and the evaluation of the “Success/Opportunity Ratio” throughout the period in which the firm is transacting business with the City.

VI. DELEGATION OF INVESTMENT AUTHORITY

- A. The city Treasurer delegates investment authority to the following:
 - Chief Investment Officer
 - Deputy City Treasurers
 - Investment Officer(s) I/II
- B. Investment transactions in excess of trading limits are to be directed and approved by the City Treasurer.
- C. Trading limits are established for transactions not covered in Section VI-B, above.

Trading limits authorize investment transactions as follows:

- City Treasurer:
10% of the investment portfolio(s) at any time, with additional authority as justified by the occasion. A report will be made to the appropriate entity when more than 10% of the portfolio is traded at one time.
- Chief Investment Officer:
5% of the investment portfolio(s) at any time without additional approval of the City Treasurer.
- Deputy City Treasurer:
2-1/2% of the investment portfolio in the absence of the City Treasurer and the Chief Investment Officer.

- Senior Investment Officer:
2-1/2% of the investment portfolio(s) without prior approval of the City Treasurer. (Allows Repo transaction of up to \$10MM without prior approval of the Chief Investment Officer or the City Treasurer.)
- Investment Officer II:
1-1/2% of the investment portfolio(s) without prior approval of the City Treasurer. (Allows Repo transaction of up to \$10MM without prior approval of the Chief Investment Officer or the City Treasurer.)
- Investment Officer I:
May execute a transaction of up to \$5MM in Repo without prior approval of the Chief Investment Officer or the City Treasurer.
- Trading limit guidelines and definitions:
The transaction limits (except Repo) apply to one side of a trade. Example: a \$2MM security is sold, a \$2MM security may be purchased. This should not be construed to mean that the authority allows \$4MM in purchases.
- Trading limits permit investment staff limited discretion for investment selections that may not have been approved in advance by the City Treasurer or the appropriate regulatory body.
- Transactions falling into the trading limit category should be reported to the City Treasurer within 48 hours and at the next scheduled Investment Committee meeting.
- Trading limits do not authorize over-trading, churning or chaining investment activity.


VII. INVESTMENT STRATEGIES

A. An Investment Committee is established and comprised of the following:

- City Treasurer
- Chief Investment Officer
- Investment Officer(s) I/II

The intent of the Investment Committee is to report and review all investment activity and investment strategies. The Investment Committee will meet periodically, as prudent and required.

Investment strategies which have been approved by the City Treasurer shall be in force and implemented through the direction of the Chief Investment Officer. Investment strategies will be reviewed at least quarterly.

Approved: 
THOMAS P. FRIERY
City Treasurer

Date: 10/31/01

City of Sacramento
Tax ID# 94-6000410

City of Sacramento
Office of the Treasurer
City Investment Pool A
Investment Transactions
For the Month Ending September 30th, 2001

<u>SETTLEMENT DATE</u>	<u>BUY/SELL</u>	<u>DESCRIPTION</u>	<u>PAR VALUE</u>	<u>PROCEEDS</u>
05-Sep-01	BUY	VERIZON NET FUND	7,822,000	\$ 7,795,612
06-Sep-01	BUY	BAA PLC	8,812,000	8,776,774
06-Sep-01	BUY	TRANSAM FIN GRP	7,270,000	7,239,781
07-Sep-01	BUY	GENERAL MOTORS ACCEPT CORP	8,630,000	8,585,150
10-Sep-01	BUY	CBA DELAWARE F	3,200,000	3,189,329
10-Sep-01	BUY	GENERAL ELECTRIC	4,300,000	4,276,956
11-Sep-01	BUY	CITICORP	8,000,000	7,999,222
12-Sep-01	BUY	GE CAPITAL CORP	9,854,000	9,853,042
13-Sep-01	BUY	MERRILL LYNCH	430,000	428,700
13-Sep-01	BUY	CITICORP	9,854,000	9,850,113
14-Sep-01	BUY	UBS AMERICAS INC	5,282,000	5,277,892
17-Sep-01	BUY	UNILEVEL CAP	5,000,000	4,989,933
17-Sep-01	BUY	PFIZER	9,000,000	8,976,905
17-Sep-01	BUY	GENERAL DYNAMICS	6,000,000	5,982,500
18-Sep-01	BUY	GE CAP CORP	4,687,000	4,673,501
19-Sep-01	BUY	GMAC	2,500,000	2,497,326
20-Sep-01	BUY	WPS RESOURCES	4,800,000	4,789,333
20-Sep-01	BUY	FED NAT MORTG ASSOC.	20,000,000	2,200,000
21-Sep-01	BUY	Citicorp Disc 2.12	4,000,000	3,998,587
24-Sep-01	BUY	GENERAL ELECTRIC CAP CORP	11,862,000	11,833,053
25-Sep-01	BUY	GENERAL ELECTRIC CAPITAL	4,909,000	4,903,436
26-Sep-01	BUY	USAA CAPITAL CORP	5,000,000	4,996,556
26-Sep-01	BUY	CITICORP	8,230,000	8,216,672
27-Sep-01	BUY	U.S. TREASURY NOTES	5,000,000	5,121,875
27-Sep-01	BUY	DEERE & COMPANY	6,684,000	6,679,395
27-Sep-01	BUY	U.S. TREASURY NOTES	3,000,000	3,105,000
28-Sep-01	BUY	TRAVELERS PROP	1,900,000	1,898,929
		Total Buys	<u>176,026,000</u>	<u>\$ 158,135,574</u>
19-Sep-01	DEP	LOCAL AGENCY INVESTMENT FUND	2,000,000	\$ 2,000,000
		Total Deposits	<u>2,000,000</u>	<u>\$ 2,000,000</u>
04-Sep-01	WD	LOCAL AGENCY INVESTMENT FUND	2,000,000	\$ 2,000,000
		Total Withdrawals	<u>2,000,000</u>	<u>\$ 2,000,000</u>
		TOTAL PORTFOLIO ACTIVITY	<u>180,026,000</u>	<u>\$ 162,135,574</u>
<u>Summary of Transactions:</u>				
		Buy & Deposits		\$ 160,135,574
		Withdrawals		<u>2,000,000</u>
		TOTAL ACTIVITY		<u>\$ 162,135,574</u>

City of Sacramento
Office of the Treasurer
City Investment Pool A
Investment Transactions
For the Month Ending August 31st, 2001

SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	PROCEEDS
01-Aug-01	BUY	CITICORP	12,000,000	\$ 11,993,750
01-Aug-01	BUY	CITICORP	5,542,000	5,540,845
02-Aug-01	BUY	Wash Gas Light Disc 3.77	500,000	499,948
02-Aug-01	BUY	GE Cap Corp Disc 3.74	15,493,000	15,484,952
03-Aug-01	BUY	UBS AMERICAS INC	6,000,000	5,998,180
06-Aug-01	BUY	AIG FUNDING INC	252,000	251,819
06-Aug-01	BUY	GRAINGER (WW)	1,300,000	1,299,052
06-Aug-01	BUY	CITICORP	18,000,000	17,996,270
07-Aug-01	BUY	GE CAP	5,000,000	4,991,335
07-Aug-01	BUY	GE CAP	5,000,000	4,991,844
07-Aug-01	BUY	GE CAP	5,000,000	4,994,833
07-Aug-01	BUY	GE CAP	5,000,000	4,995,350
07-Aug-01	BUY	TRAVELERS PROP	5,000,000	4,996,364
07-Aug-01	BUY	CITICORP	5,000,000	4,989,806
07-Aug-01	BUY	UTECH 4/2 BE	5,000,000	4,989,354
07-Aug-01	BUY	AIG FUNDING INC	5,000,000	4,988,969
07-Aug-01	BUY	AIG FUNDING INC	5,000,000	4,988,468
07-Aug-01	BUY	DEUTSCHE FIN LLC	11,000,000	10,966,954
08-Aug-01	BUY	ASSET SECUR 4 (2)	2,567,000	2,566,469
08-Aug-01	BUY	UBS AMERICAS INC	5,100,000	5,099,469
09-Aug-01	BUY	DEUTSCHE FIN LLC	8,580,000	8,555,498
09-Aug-01	BUY	UBS FINANCE BE	5,000,000	4,999,476
09-Aug-01	BUY	TOYOTA CR PR BE	1,418,000	1,414,956
10-Aug-01	BUY	Gen Elec Cap Corp - Disc 3.6	2,100,000	2,098,950
10-Aug-01	BUY	Sweetwater Cap - Disc 3.65	9,000,000	8,980,838
13-Aug-01	BUY	GENERAL ELECTRIC	5,000,000	4,995,042
13-Aug-01	BUY	CDC COMM PAPER	10,000,000	9,995,844
13-Aug-01	BUY	GENERAL ELECTRIC	2,310,000	2,303,431
13-Aug-01	BUY	UBS AMERICAS	5,000,000	4,999,479
13-Aug-01	BUY	GENERAL ELECTRIC	5,690,000	5,673,866
13-Aug-01	BUY	CITICORP	3,900,000	3,891,420
14-Aug-01	BUY	UBS FINANCE BE	2,750,000	2,743,745
14-Aug-01	BUY	USAA CAPTIAL CORP	2,500,000	2,499,482
14-Aug-01	BUY	AIG FUNDING INC	2,620,000	2,615,645
15-Aug-01	BUY	UBS AMERICAS INC	17,000,000	16,998,158
16-Aug-01	BUY	GMAC	7,592,000	7,577,896
16-Aug-01	BUY	CITICORP	10,495,000	10,461,040
16-Aug-01	BUY	UBS FINANCE (DE)	9,496,000	9,477,272
17-Aug-01	BUY	GE CAP HOLDING CO	10,000,000	9,967,642
17-Aug-01	BUY	TOYOTA CR PR BE	5,000,000	4,983,331
20-Aug-01	BUY	GENERAL ELECTRIC	1,676,000	1,672,112
20-Aug-01	BUY	CBA (DELAWARE) F	6,400,000	6,386,859
20-Aug-01	BUY	CITICORP	5,000,000	4,987,917
20-Aug-01	BUY	TRAVELERS PROP	5,000,000	4,988,819
20-Aug-01	BUY	AIG FUNDING INC	2,985,000	2,976,990
20-Aug-01	BUY	NATIONAL RURAL U	2,570,000	2,563,986
21-Aug-01	BUY	GENERAL ELECTRIC	5,000,000	4,987,063
21-Aug-01	BUY	TOYOTA CR PR BE	3,700,000	3,694,244
22-Aug-01	BUY	AIG FUNDING INC	1,000,000	996,847
22-Aug-01	BUY	AIG FUNDING INC	5,555,000	5,537,483
23-Aug-01	BUY	CITICORP	6,000,000	5,980,860
23-Aug-01	BUY	CITICORP	5,820,000	5,800,872
24-Aug-01	BUY	GENERAL ELECTRIC	4,000,000	3,986,967

City of Sacramento
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City Investment Pool A
Investment Transactions
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SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	PROCEEDS
27-Aug-01	BUY	FORD CREDIT FINANCIAL	4,000,000	\$ 3,985,520
28-Aug-01	BUY	AIG FUNDING INC	3,000,000	2,991,217
29-Aug-01	BUY	INT'L LEASE FINANCE	3,834,000	3,821,435
30-Aug-01	BUY	GENERAL ELECTRIC	6,510,000	6,481,018
31-Aug-01	BUY	SEARS ROEBUCK	9,000,000	8,969,888
31-Aug-01	BUY	SEARS ROEBUCK	4,800,000	4,777,613
Total Buys			334,055,000	\$ 333,444,751
20-Aug-01	CALL	FHLB 1X CALL - 08/20/01	3,000,000	\$ 3,000,000
22-Aug-01	CALL	FHLMC - 12-99C	850,000	850,000
Total Calls			3,850,000	\$ 3,850,000
03-Aug-01	DEP	BANK OF NEW YORK TRANSF ACCT	43,820	\$ 43,820
08-Aug-01	DEP	BANK OF NEW YORK TRANSF ACCT	562	562
09-Aug-01	DEP	BANK OF NEW YORK TRANSF ACCT	130,069	130,069
10-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	18,887	18,887
13-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	29,293	29,293
15-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	3,523,610	3,523,610
20-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	3,148	3,148
21-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	7,925,462	7,925,462
23-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	20,677	20,677
24-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	13,891	13,891
28-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	27,283	27,283
31-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	127,499	127,499
Total Deposits			11,864,202	\$ 11,864,202
01-Aug-01	MAT	General Electric Disc 3.80	14,798,000	\$ 14,798,000
01-Aug-01	MAT	GENERAL ELECTRIC	1,682,000	1,682,000
02-Aug-01	MAT	General Electric Disc 3.74	15,000,000	15,000,000
03-Aug-01	MAT	CITICORP	5,542,000	5,542,000
03-Aug-01	MAT	Wash Gas Light Disc 3.77	500,000	500,000
06-Aug-01	MAT	CITICORP	12,000,000	12,000,000
06-Aug-01	MAT	UBS AMERICAS INC	6,000,000	6,000,000
07-Aug-01	MAT	DEUTSCHE BK FINL	15,000,000	15,000,000
07-Aug-01	MAT	INDIANA GAS CO	15,000,000	15,000,000
07-Aug-01	MAT	TRANSAM FIN GRP	15,000,000	15,000,000
07-Aug-01	MAT	GE Cap Corp Disc 3.74	15,493,000	15,493,000
08-Aug-01	MAT	CITICORP	18,000,000	18,000,000
09-Aug-01	MAT	UBS AMERICAS INC	5,100,000	5,100,000
09-Aug-01	MAT	BAYER CORP	10,000,000	10,000,000
10-Aug-01	MAT	UBS FINANCE BE	5,000,000	5,000,000
10-Aug-01	MAT	ASSET SECUR 4 (2)	2,567,000	2,567,000
10-Aug-01	MAT	GENERAL ELECTRIC	1,400,000	1,400,000
13-Aug-01	MAT	GRAINGER (WW)	1,300,000	1,300,000
13-Aug-01	MAT	AIG FUNDING INC	252,000	252,000
13-Aug-01	MAT	DEUTSCHE BK FINL	15,000,000	15,000,000
13-Aug-01	MAT	SONY CAPITAL CORP	15,000,000	15,000,000
14-Aug-01	MAT	TRAVELERS PROP	5,000,000	5,000,000
14-Aug-01	MAT	UBS AMERICAS	5,000,000	5,000,000

City of Sacramento
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SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	PROCEEDS
15-Aug-01	MAT	Gen Elec Cap Corp - Disc 3.6	2,100,000	\$ 2,100,000
15-Aug-01	MAT	GE CAPITAL	4,800,000	4,800,000
16-Aug-01	MAT	GE CAP	5,000,000	5,000,000
16-Aug-01	MAT	USAA CAPTIAL CORP	2,500,000	2,500,000
16-Aug-01	MAT	UBS AMERICAS INC	17,000,000	17,000,000
17-Aug-01	MAT	CDC COMM PAPER	10,000,000	10,000,000
17-Aug-01	MAT	GE CAP	5,000,000	5,000,000
20-Aug-01	MAT	BA 6.67% 08-20-01 - BULLET	3,000,000	3,000,000
20-Aug-01	MAT	GEN ELEC CAP CORP	15,000,000	15,000,000
20-Aug-01	MAT	TVA - BULLET	3,000,000	3,000,000
21-Aug-01	MAT	SEARS ROEBUCK	6,550,000	6,550,000
21-Aug-01	MAT	FORD MOTOR	10,000,000	10,000,000
22-Aug-01	MAT	SALOMON SB HLDGS	8,829,000	8,829,000
23-Aug-01	MAT	GE CAP	5,000,000	5,000,000
23-Aug-01	MAT	GENERAL ELECTRIC	5,000,000	5,000,000
24-Aug-01	MAT	GE CAP	5,000,000	5,000,000
27-Aug-01	MAT	CITICORP	5,000,000	5,000,000
28-Aug-01	MAT	UTECH 4/2 BE	5,000,000	5,000,000
29-Aug-01	MAT	AIG FUNDING INC	5,000,000	5,000,000
30-Aug-01	MAT	TOYOTA CR PR BE	1,418,000	1,418,000
30-Aug-01	MAT	AIG FUNDING INC	5,000,000	5,000,000
31-Aug-01	MAT	Sweetwater Cap - Disc 3.65	9,000,000	9,000,000
31-Aug-01	MAT	AIG FUNDING INC	2,620,000	2,620,000
Total Maturities			340,451,000	\$ 340,451,000
01-Aug-01	WD	BANK OF NEW YORK TRANSF ACCT	5,291	\$ 5,291
02-Aug-01	WD	BANK OF NEW YORK TRANSF ACCT	1,419	1,419
06-Aug-01	WD	BANK OF NEW YORK TRANSF ACCT	43,841	43,841
07-Aug-01	WD	BANK OF NEW YORK TRANSF ACCT	278	278
10-Aug-01	WD	BANK OF NEW YORK TRANSF ACCT	112,748	112,748
10-Aug-01	WD	BANK OF NEW YORK TRANSF ACCT	19,886	19,886
14-Aug-01	WD	NATIONS CASH 8/13/2001 VR	3,665	3,665
16-Aug-01	WD	NATIONS CASH 8/13/2001 VR	3,366,207	3,366,207
17-Aug-01	WD	NATIONS CASH 8/13/2001 VR	90,972	90,972
22-Aug-01	WD	NATIONS CASH 8/13/2001 VR	8,033,202	8,033,202
27-Aug-01	WD	NATIONS CASH 8/13/2001 VR	20,865	20,865
29-Aug-01	WD	NATIONS CASH 8/13/2001 VR	21,435	21,435
30-Aug-01	WD	NATIONS CASH 8/13/2001 VR	11,518	11,518
Total Withdrawals			11,731,327	\$ 11,731,327
TOTAL PORTFOLIO ACTIVITY			701,951,529	\$ 701,341,280
<u>Summary of Transactions:</u>				
Buys & Deposits				\$ 345,308,953
Calls, Maturities, & Withdrawals				356,032,327
TOTAL ACTIVITY				\$ 701,341,280

City of Sacramento
Office of the Treasurer
City Investment Pool A
Investment Transactions
For the Month Ending July 31st, 2001

SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	PROCEEDS
02-Jul-01	BUY	SALOMON SB HLDGS	10,600,000	\$ 10,575,579
03-Jul-01	BUY	CITICORP	5,000,000	4,998,931
03-Jul-01	BUY	FORD CREDIT	20,050,000	20,035,068
05-Jul-01	BUY	HOUSEHOLD FINANCE	10,800,000	10,775,184
05-Jul-01	BUY	HOUSEHOLD FINANCE	2,500,000	2,497,113
05-Jul-01	BUY	INDIANA GAS CO	15,000,000	14,948,025
06-Jul-01	BUY	SEARS ROEBUCK	6,550,000	6,516,941
09-Jul-01	BUY	G E CAPITAL	22,000,000	21,984,386
10-Jul-01	BUY	GE CAPITAL	43,753,000	43,748,625
11-Jul-01	BUY	TRANSAM FIN GRP	15,000,000	14,958,263
11-Jul-01	BUY	UTECH 4/2 BE	3,636,000	3,635,626
11-Jul-01	BUY	AMER. GNRL. FIN.	12,500,000	12,498,694
11-Jul-01	BUY	DEUTSCHE BK FINL	15,000,000	14,949,125
11-Jul-01	BUY	BAYER CORP	10,000,000	9,970,033
11-Jul-01	BUY	SONY CAPITAL CORP	15,000,000	14,949,125
12-Jul-01	BUY	AMERICAN EXPRESS	26,000,000	25,986,567
13-Jul-01	BUY	UBS FIN	10,649,000	10,645,717
16-Jul-01	BUY	GEN ELEC CAP CORP	2,780,000	2,779,704
16-Jul-01	BUY	FANNIE MAE	2,500,000	2,491,406
16-Jul-01	BUY	GEN ELEC CAP CORP	15,000,000	14,946,042
16-Jul-01	BUY	JOHN DEERE CAPITAL CORP	3,000,000	2,992,320
16-Jul-01	BUY	ARTESIA NA	10,000,000	9,992,747
17-Jul-01	BUY	UBS FINANCE (DE)	1,800,000	1,799,814
17-Jul-01	BUY	DEUTSCHE BK FINL	15,000,000	14,978,300
17-Jul-01	BUY	DEUTSCHE BK FINL	15,000,000	14,967,494
18-Jul-01	BUY	MERRILL LYNCH	3,000,000	2,999,693
19-Jul-01	BUY	UBS FINANCE (BE)	2,284,000	2,283,762
20-Jul-01	BUY	GENERAL ELECTRIC	1,682,000	1,679,931
23-Jul-01	BUY	GENERAL ELECTRIC	1,400,000	1,397,375
23-Jul-01	BUY	SALOMON SB HLDGS	8,829,000	8,801,557
24-Jul-01	BUY	CBAFIN	6,114,000	6,113,361
25-Jul-01	BUY	GEN ELEC CAP CORP	1,000,000	999,896
26-Jul-01	BUY	USAA CAP CORP DISC 3.8	1,467,000	1,466,845
27-Jul-01	BUY	UBS Americas Inc - Disc 3.79	11,900,000	11,896,242
27-Jul-01	BUY	USAA CAP CORP Disc 3.75	2,183,000	2,182,318
30-Jul-01	BUY	USAACC CAP CORP	189,000	188,980
30-Jul-01	BUY	UBS AMERICAS INC	11,888,000	11,886,735
31-Jul-01	BUY	General Electric Disc 3.74	15,000,000	14,996,883
31-Jul-01	BUY	General Electric Disc 3.80	14,798,000	14,796,438
31-Jul-01	BUY	OVERNIGHT SWEEP	27,155,000	27,155,000
		Total Buys	418,007,000	\$ 417,465,844
31-Jul-01	CALL	SMALL BUS ADMIN LOAN 2/15/07	695	\$ 695
		Total Calls	695	\$ 695

City of Sacramento
Office of the Treasurer
City Investment Pool A
Investment Transactions
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SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	PROCEEDS
06-Jul-01	DEP	BANK OF NEW YORK TRANSF ACCT	71,720	\$ 71,720
09-Jul-01	DEP	BANK OF NEW YORK TRANSF ACCT	539,203	539,203
11-Jul-01	DEP	BANK OF NEW YORK TRANSF ACCT	211	211
12-Jul-01	DEP	BANK OF NEW YORK TRANSF ACCT	399,433	399,433
16-Jul-01	DEP	BANK OF NEW YORK TRANSF ACCT	830,785	830,785
19-Jul-01	DEP	BANK OF NEW YORK TRANSF ACCT	400,967	400,967
23-Jul-01	DEP	BANK OF NEW YORK TRANSF ACCT	4,049	4,049
24-Jul-01	DEP	BANK OF NEW YORK TRANSF ACCT	211,226	211,226
25-Jul-01	DEP	BANK OF NEW YORK TRANSF ACCT	32,950	32,950
31-Jul-01	DEP	BANK OF NEW YORK TRANSF ACCT	5,503	5,503
Total Deposits			2,496,048	\$ 2,496,048
02-Jul-01	MAT	SALOMON SB HLDGS	9,762,000	\$ 9,762,000
02-Jul-01	MAT	FHLB - BULLET	3,000,000	3,000,000
03-Jul-01	MAT	GENERAL ELECTRIC	24,754,000	24,754,000
05-Jul-01	MAT	CITICORP	22,611,000	22,611,000
05-Jul-01	MAT	CITICORP	5,000,000	5,000,000
06-Jul-01	MAT	TOYOTA CR PR BE	9,711,000	9,711,000
06-Jul-01	MAT	CITICORP	11,930,000	11,930,000
09-Jul-01	MAT	CITICORP DISC C/P CPDS	22,500,000	22,500,000
10-Jul-01	MAT	CITICORP	24,303,000	24,303,000
10-Jul-01	MAT	FORD CREDIT	20,050,000	20,050,000
11-Jul-01	MAT	TRANS AMERICA	11,882,000	11,882,000
11-Jul-01	MAT	GE CAPITAL	43,753,000	43,753,000
11-Jul-01	MAT	TRIDENT CAP FIN	19,000,000	19,000,000
12-Jul-01	MAT	UTECH 4/2 BE	3,636,000	3,636,000
12-Jul-01	MAT	AMER. GNRL. FIN.	12,500,000	12,500,000
12-Jul-01	MAT	PHILIP MORRIS CO	12,000,000	12,000,000
15-Jul-01	MAT	BARCLAYS BANK - NC	950,000	950,000
16-Jul-01	MAT	G E CAPITAL	22,000,000	22,000,000
16-Jul-01	MAT	HOUSEHOLD FINANCE	2,500,000	2,500,000
16-Jul-01	MAT	UBS FIN	10,649,000	10,649,000
17-Jul-01	MAT	AMERICAN EXPRESS	26,000,000	26,000,000
17-Jul-01	MAT	GEN ELEC CAP CORP	2,780,000	2,780,000
17-Jul-01	MAT	FNMA 6.01% BULLET	1,900,000	1,900,000
18-Jul-01	MAT	UBS FINANCE (DE)	1,800,000	1,800,000
19-Jul-01	MAT	MERRILL LYNCH	3,000,000	3,000,000
20-Jul-01	MAT	UBS FINANCE (BE)	2,284,000	2,284,000
23-Jul-01	MAT	ARTESIA NA	10,000,000	10,000,000
24-Jul-01	MAT	SALOMON SB HLDGS	10,600,000	10,600,000
25-Jul-01	MAT	CBAFIN	6,114,000	6,114,000
26-Jul-01	MAT	GEN ELEC CAP CORP	1,000,000	1,000,000
27-Jul-01	MAT	HOUSEHOLD FINANCE	10,800,000	10,800,000
27-Jul-01	MAT	USAA CAP CORP DISC 3.8	1,467,000	1,467,000
30-Jul-01	MAT	USAA CAP CORP Disc 3.75	2,183,000	2,183,000

City of Sacramento
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City Investment Pool A
Investment Transactions
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SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	PROCEEDS
30-Jul-01	MAT	UBS Americas Inc - Disc 3.79	11,900,000	\$ 11,900,000
31-Jul-01	MAT	USAACC CAP CORP	189,000	189,000
31-Jul-01	MAT	DEUTSCHE BK FINL	15,000,000	15,000,000
31-Jul-01	MAT	UBS AMERICAS INC	11,888,000	11,888,000
31-Jul-01	MAT	U.S. TREASURY NOTES	2,000,000	2,000,000
Total Maturities			413,396,000	\$ 413,396,000
02-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	145,595	\$ 145,595
03-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	17,784	17,784
05-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	98,902	98,902
10-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	599,858	599,858
13-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	395,717	395,717
17-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	705,709	705,709
18-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	149,693	149,693
19-Jul-01	WD	LOCAL AGENCY INVESTMENT FUND	394,730	394,730
20-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	371,246	371,246
26-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	265,074	265,074
27-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	11,559	11,559
30-Jul-01	WD	BANK OF NEW YORK TRANSF ACCT	2,018	2,018
Total Withdrawals			3,157,884	\$ 3,157,884
TOTAL PORTFOLIO ACTIVITY			837,057,626	\$ 836,516,471
<u>Summary of Transactions:</u>				
Buys & Deposits				\$ 419,961,892
Calls, Maturities, & Withdrawals				416,554,578
TOTAL ACTIVITY				\$ 836,516,471

City of Sacramento
Office of the Treasurer
The Ann Land/Bertha Henschell Public Trust Mutual Fund
Investment Transactions
For the Month Ending September 30th, 2001

SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
20-Sep-01	BUY	LOCKHEED MARTIN CORP	400	\$ 18,420
20-Sep-01	BUY	RAYTHEON CO.	600	21,330
20-Sep-01	BUY	NORTHROP GRUMMAN CORP	200	19,810
		Total Buys	1,200	\$ 59,560
10-Sep-01	SELL	AMERICAN INT'L GROUP INC	500	\$ 36,479
20-Sep-01	SELL	DISNEY (WALT) CO	800	15,159
20-Sep-01	SELL	CARNIVAL CORP CL-A	600	10,170
		Total Sells	1,900	\$ 61,808
		TOTAL PORTFOLIO ACTIVITY	3,100	\$ 121,368

Summary of Transactions:

Buy	\$ 59,560
Sell	61,808
TOTAL ACTIVITY	\$ 121,368

City of Sacramento
Office of the Treasurer
The Ann Land/Bertha Henschell Public Trust Mutual Fund
Investment Transactions
For the Month Ending August 31st, 2001

<u>SETTLEMENT DATE</u>	<u>BUY/SELL</u>	<u>DESCRIPTION</u>	<u>PAR VALUE</u>	<u>COST/ PROCEEDS</u>
14-Aug-01	BUY	BRISTOL-MYERS SQUIBB COMPANY	400	\$ 22,752
		Total Buys	400	\$ 22,752
22-Aug-01	CALL	FHL-MTG	75,000	\$ 75,000
		Total Calls	75,000	\$ 75,000
01-Aug-01	DEP	NATIONS TRSY RESERVES	165	\$ 165
02-Aug-01	DEP	NATIONS TRSY RESERVES	206	206
10-Aug-01	DEP	NATIONS TRSY RESERVES	40	40
10-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	41,011	41,011
14-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	578	578
15-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	103,382	103,382
23-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	580	580
31-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	77,369	77,369
		Total Deposits	223,330	\$ 223,330
15-Aug-01	MAT	GE CAPITAL	100,000	\$ 100,000
		Total Maturities	100,000	\$ 100,000
14-Aug-01	SELL	BRISTOL-MYERS SQUIBB COMPANY	400	\$ 23,905
		Total Sells	400	\$ 23,905
01-Aug-01	WD	NATIONS TRSY RESERVES	165	\$ 165
02-Aug-01	WD	NATIONS TRSY RESERVES	206	206
10-Aug-01	WD	NATIONS TRSY RESERVES	40	40
14-Aug-01	WD	NATIONS CASH 08/13/2001 VR	576	576
15-Aug-01	WD	NATIONS CASH 08/13/2001 VR	3,383	3,383
20-Aug-01	WD	NATIONS CASH 08/13/2001 VR	245	245
21-Aug-01	WD	NATIONS CASH 08/13/2001 VR	51	51
22-Aug-01	WD	NATIONS CASH 08/13/2001 VR	983	983
23-Aug-01	WD	NATIONS CASH 08/13/2001 VR	160	160
24-Aug-01	WD	NATIONS CASH 08/13/2001 VR	780	780
27-Aug-01	WD	NATIONS CASH 08/13/2001 VR	150	150
27-Aug-01	WD	NATIONS CASH 08/13/2001 VR	580	580
		Total Withdrawals	7,319	\$ 7,319
		TOTAL PORTFOLIO ACTIVITY	406,449	\$ 452,306

Summary of Transactions:

Buys & Deposits	\$ 246,082
Calls, Maturities, & Withdrawals	206,224
TOTAL ACTIVITY	\$ 452,306

City of Sacramento
Office of the Treasurer
The Ann Land/Bertha Henschell Public Trust Mutual Fund
Investment Transactions
For the Month Ending July 31st, 2001

SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
27-Jul-01	BUY	Berkshire Hathaway Inc CL B	20	\$ 45,401
		Total Buys	20	\$ 45,401
02-Jul-01	DEP	NATIONS TRSY RESERVES	308	\$ 308
03-Jul-01	DEP	NATIONS TRSY RESERVES	127	127
05-Jul-01	DEP	NATIONS TRSY RESERVES	265	265
09-Jul-01	DEP	NATIONS TRSY RESERVES	23	23
10-Jul-01	DEP	NATIONS TRSY RESERVES	314	314
11-Jul-01	DEP	NATIONS TRSY RESERVES	78	78
16-Jul-01	DEP	NATIONS TRSY RESERVES	178	178
17-Jul-01	DEP	NATIONS TRSY RESERVES	25,751	25,751
23-Jul-01	DEP	NATIONS TRSY RESERVES	152	152
25-Jul-01	DEP	NATIONS TRSY RESERVES	96	96
30-Jul-01	DEP	NATIONS TRSY RESERVES	1,798	1,798
31-Jul-01	DEP	NATIONS TRSY RESERVES	400	400
		Total Deposits	29,489	\$ 29,489
17-Jul-01	MAT	FNMA 6.01% BULLET	25,000	\$ 25,000
		Total Maturities	25,000	\$ 25,000
02-Jul-01	WD	NATIONS TRSY RESERVES	308	\$ 308
03-Jul-01	WD	NATIONS TRSY RESERVES	127	127
05-Jul-01	WD	NATIONS TRSY RESERVES	265	265
09-Jul-01	WD	NATIONS TRSY RESERVES	23	23
10-Jul-01	WD	NATIONS TRSY RESERVES	314	314
11-Jul-01	WD	NATIONS TRSY RESERVES	78	78
17-Jul-01	WD	NATIONS TRSY RESERVES	929	929
23-Jul-01	WD	NATIONS TRSY RESERVES	152	152
25-Jul-01	WD	NATIONS TRSY RESERVES	96	96
27-Jul-01	WD	NATIONS TRSY RESERVES	45,401	45,401
30-Jul-01	WD	NATIONS TRSY RESERVES	1,798	1,798
31-Jul-01	WD	NATIONS TRSY RESERVES	5,574	5,574
		Total Withdrawals	55,065	\$ 55,065
		TOTAL PORTFOLIO ACTIVITY	109,574	\$ 154,955
<u>Summary of Transactions:</u>				
		Buys & Deposits		\$ 74,890
		Maturities & Withdrawals		80,065
		TOTAL ACTIVITY		\$ 154,955

City of Sacramento
Office of the Treasurer
Ethel Hart Endowment Fund
Investment Transactions
For the Month Ending September 30th, 2001

SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
20-Sep-01	BUY	RAYTHEON CO.	600	\$ 21,330
20-Sep-01	BUY	NORTHROP GRUMMAN CORP	200	19,810
20-Sep-01	BUY	LOCKHEED MARTIN CORP	400	18,420
		Total Buys	1,200	\$ 59,560
20-Sep-01	SELL	THE WALT DISNEY CO	250	\$ 4,737
20-Sep-01	SELL	CARNIVAL CORP CL-A	900	15,254
		Total Sells	1,150	\$ 19,992
		TOTAL PORTFOLIO ACTIVITY	2,350	\$ 79,552

Summary of Transactions:

Buys	\$ 59,560
Sells	19,992
TOTAL ACTIVITY	\$ 79,552

City of Sacramento
Office of the Treasurer
Ethel Hart Endowment Fund
Investment Transactions
For the Month Ending August 31st, 2001

SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
14-Aug-01	BUY	ZIMMER HOLDINGS INC	17	\$ 449
14-Aug-01	BUY	BRISTOL-MYERS SQUIBB CO	175	8,859
		Total Buys	192	\$ 9,308
22-Aug-01	CALL	FHL-MTG -C- 12/2/99	75,000	\$ 75,000
		Total Calls	75,000	\$ 75,000
01-Aug-01	DEP	NATIONS TRSY RESERVES	48	\$ 48
02-Aug-01	DEP	NATIONS TRSY RESERVES	121	121
10-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	39,224	39,224
10-Aug-01	DEP	NATIONS TRSY RESERVES	16	16
15-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	51,637	51,637
31-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	76,178	76,178
		Total Deposits	167,225	\$ 167,225
15-Aug-01	MAT	GE CAPITAL	50,000	\$ 50,000
		Total Maturities	50,000	\$ 50,000
14-Aug-01	SELL	BRISTOL-MYERS SQUIBB CO	175	\$ 9,308
		Total Sells	175	\$ 9,308
10-Aug-01	WD	NATIONS TRSY RESERVES	41,010	\$ 41,010
		Total Withdrawals	41,010	\$ 41,010
		TOTAL PORTFOLIO ACTIVITY	333,602	\$ 351,850

Summary of Transactions:

Buy & Deposits	\$ 176,533
Calls, Maturities, Sells, & Withdrawals	175,317
TOTAL ACTIVITY	\$ 351,850

City of Sacramento
Office of the Treasurer
Ethel Hart Endowment Fund
Investment Transactions
For the Month Ending July 31st, 2001

SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
27-Jul-01	BUY	Berkshire Hathaway Inc CL B	10	\$ 22,701
		Total Buys	10	\$ 22,701
02-Jul-01	DEP	NATIONS TRSY RESERVES	2,475	\$ 2,475
03-Jul-01	DEP	NATIONS TRSY RESERVES	51	51
05-Jul-01	DEP	NATIONS TRSY RESERVES	132	132
09-Jul-01	DEP	NATIONS TRSY RESERVES	30	30
10-Jul-01	DEP	NATIONS TRSY RESERVES	177	177
11-Jul-01	DEP	NATIONS TRSY RESERVES	3	3
16-Jul-01	DEP	NATIONS TRSY RESERVES	9	9
17-Jul-01	DEP	NATIONS TRSY RESERVES	25,751	25,751
23-Jul-01	DEP	NATIONS TRSY RESERVES	61	61
25-Jul-01	DEP	NATIONS TRSY RESERVES	56	56
27-Jul-01	DEP	NATIONS TRSY RESERVES	21	21
30-Jul-01	DEP	NATIONS TRSY RESERVES	2,696	2,696
31-Jul-01	DEP	NATIONS TRSY RESERVES	94	94
		Total Deposits	31,556	\$ 31,556
17-Jul-01	MAT	FNMA 6.01% BULLET	25,000	\$ 25,000
		Total Maturities	25,000	\$ 25,000
27-Jul-01	WD	NATIONS TRSY RESERVES	22,701	\$ 22,701
		Total Withdrawals	22,701	\$ 22,701
		TOTAL PORTFOLIO ACTIVITY	79,267	\$ 101,957
<u>Summary of Transactions:</u>				
		Buy & Deposits		\$ 54,257
		Maturities & Withdrawals		47,701
		TOTAL ACTIVITY		\$ 101,957

City of Sacramento
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Sacramento Housing and Redevelopment Agency
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For the Month Ending September 30th, 2001

SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
Pool D				
04-Sep-01	BUY	UBS AMERICAS INC	14,000,000	\$ 13,998,577
05-Sep-01	BUY	UBS FINANCE BE	14,000,000	13,998,612
06-Sep-01	BUY	UBS AMERICAS INC	14,110,000	14,108,624
07-Sep-01	BUY	UBS AMERICAS INC	14,610,000	14,605,775
10-Sep-01	BUY	UBS AMERICAS INC	10,000,000	9,999,022
10-Sep-01	BUY	CITICORP	4,616,000	4,615,551
11-Sep-01	BUY	CITICORP	14,000,000	13,998,639
12-Sep-01	BUY	CITICORP	14,000,000	13,997,239
14-Sep-01	BUY	UBS AMERICAS INC	14,000,000	13,995,333
17-Sep-01	BUY	CITICORP	13,626,000	13,624,865
18-Sep-01	BUY	CITIGROUP	13,698,000	13,697,140
19-Sep-01	BUY	GMAC	5,000,000	4,994,653
19-Sep-01	BUY	WASH GAS LIGHT	1,500,000	1,499,948
19-Sep-01	BUY	TRAVELERS PROP	5,000,000	4,998,111
20-Sep-01	BUY	WPS RESOURCES	2,000,000	1,999,556
21-Sep-01	BUY	Wash Gas Light Disc 2.25	1,200,000	1,199,775
24-Sep-01	BUY	EDISON ASSET SEC	3,000,000	2,999,733
25-Sep-01	BUY	U.S. CENTRAL CREDIT	3,858,000	3,857,665
26-Sep-01	BUY	AMER. GNRL. CORP.	3,000,000	2,999,736
26-Sep-01	BUY	UBS FINANCE (DE)	859,000	858,926
27-Sep-01	BUY	U.S. TREASURY NOTES	2,000,000	2,070,000
27-Sep-01	BUY	UBS FINANCE BE	327,000	326,972
27-Sep-01	BUY	INT'L LEASE FIN	428,000	427,963
27-Sep-01	BUY	UBS AMERICAS INC	6,000,000	5,999,483
28-Sep-01	BUY	TRAVELERS PROP	5,955,000	5,953,313
		Total Buys	180,787,000	\$ 180,825,210
		TOTAL POOL D	180,787,000	\$ 180,825,210
Pool K				
18-Sep-01	BUY	FNMA DISCOUNT NOTES	4,267,000	\$ 4,255,425
		Total Buys	4,267,000	\$ 4,255,425
		TOTAL POOL K	4,267,000	\$ 4,255,425
		TOTAL AGENCY ACTIVITY	185,054,000	\$ 185,080,634
Summary of Transactions:				
		Buy		\$ 185,080,634
		TOTAL ACTIVITY		\$ 185,080,634

City of Sacramento
Office of the Treasurer
Sacramento Housing and Redevelopment Agency
Investment Transactions
For the Month Ending August 31st, 2001

SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
Pool D				
01-Aug-01	BUY	AMER. GNRL. FIN. CORP.	15,166,000	\$ 15,164,382
02-Aug-01	BUY	GE Cap Corp Disc 3.75	5,167,000	5,166,462
02-Aug-01	BUY	GE Cap Corp Disc 3.74	10,000,000	9,994,806
03-Aug-01	BUY	UBS AMERICAS INC	5,173,000	5,171,431
06-Aug-01	BUY	TRAVELERS PROP	6,375,000	6,374,334
07-Aug-01	BUY	AIG FUNDING INC	5,000,000	4,991,429
07-Aug-01	BUY	CITICORP	5,000,000	4,989,806
07-Aug-01	BUY	USAA CAP CORP	394,000	393,476
07-Aug-01	BUY	UBS AMERICAS INC	5,000,000	4,999,488
08-Aug-01	BUY	CBA (DELAWARE) F	1,500,000	1,499,844
08-Aug-01	BUY	CDC COMM PAPER	2,000,000	1,999,792
09-Aug-01	BUY	TRANS AS 4/2 BE	3,500,000	3,499,636
10-Aug-01	BUY	American General - Disc 3.69	3,000,000	2,999,078
13-Aug-01	BUY	UBS AMERICAS	2,500,000	2,499,740
14-Aug-01	BUY	AMER. GNRL. CORP.	1,976,000	1,975,794
15-Aug-01	BUY	USAA CAP CORP	1,977,000	1,976,789
16-Aug-01	BUY	KRAFT FOODS INC	1,000,000	999,896
16-Aug-01	BUY	TRANSAMER ASSET	2,207,000	2,206,769
17-Aug-01	BUY	FPL FUELS INC	2,788,000	2,787,136
20-Aug-01	BUY	TRAVELERS PROP	2,683,000	2,682,724
21-Aug-01	BUY	UBS FINANCE BE	1,000,000	999,806
21-Aug-01	BUY	ELEC DE FRANCE	1,683,000	1,682,835
21-Aug-01	BUY	WASH GAS LIGHT	700,000	699,932
22-Aug-01	BUY	AMER. GNRL.	2,238,000	2,237,782
23-Aug-01	BUY	UBS FINANCE BE	2,785,000	2,784,728
23-Aug-01	BUY	AMERICAN GENERAL	599,000	598,942
24-Aug-01	BUY	CITICORP	8,384,000	8,381,569
27-Aug-01	BUY	UBS AMERICAS INC	4,687,000	4,686,540
27-Aug-01	BUY	UBS AMERICAS INC	10,000,000	9,999,019
28-Aug-01	BUY	UBS FINANCE (DE)	688,000	687,933
28-Aug-01	BUY	UBS AMERICAS INC	14,000,000	13,998,627
29-Aug-01	BUY	GEN ELEC CAP CORP	100,000	99,981
29-Aug-01	BUY	FOUR WINDS FDG	4,000,000	3,999,606
29-Aug-01	BUY	UBS FINANCE BE	10,000,000	9,999,017
29-Aug-01	BUY	UBS FINANCE BE	505,000	504,950
30-Aug-01	BUY	SALOMON SB HLDGS	14,000,000	13,993,000
		Total Buys	157,775,000	\$ 157,727,074
01-Aug-01	CALL	GNMA #277762	80	\$ 80
		Total Calls	80	\$ 80
01-Aug-01	DEP	NATIONS TRSY RESERVES	500,618	\$ 500,618
02-Aug-01	DEP	NATIONS TRSY RESERVES	447	447
02-Aug-01	DEP	NATIONS TRSY RESERVES	4,733	4,733
06-Aug-01	DEP	NATIONS TRSY RESERVES	1,200,000	1,200,000
07-Aug-01	DEP	NATIONS TRSY RESERVES	1,000,801	1,000,801

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<u>SETTLEMENT DATE</u>	<u>BUY/SELL</u>	<u>DESCRIPTION</u>	<u>PAR VALUE</u>	<u>COST/ PROCEEDS</u>
08-Aug-01	DEP	NATIONS TRSY RESERVES	1,573,365	\$ 1,573,365
09-Aug-01	DEP	NATIONS TRSY RESERVES	364	364
10-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	76,350	76,350
10-Aug-01	DEP	NATIONS TRSY RESERVES	500,923	500,923
13-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	500,260	500,260
14-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	525,634	525,634
15-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	63,350	63,350
15-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	1,244,978	1,244,978
17-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	419,864	419,864
20-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	499,277	499,277
21-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	700,000	700,000
22-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	145,218	145,218
24-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	2,431	2,431
27-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	1,300,000	1,300,000
28-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	440	440
29-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	84,447	84,447
30-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	512,000	512,000
31-Aug-01	DEP	NATIONS CASH 8/13/2001 VR	100,000	100,000
Total Deposits			10,955,499	\$ 10,955,499
01-Aug-01	MAT	Gen Elec Cap Crp Disc 3.80	700,000	\$ 700,000
01-Aug-01	MAT	UBS Americas Inc Disc 3.90	14,965,000	14,965,000
02-Aug-01	MAT	AMER. GNRL. FIN. CORP.	15,166,000	15,166,000
03-Aug-01	MAT	GE Cap Corp Disc 3.75	5,167,000	5,167,000
06-Aug-01	MAT	UBS AMERICAS INC	5,173,000	5,173,000
07-Aug-01	MAT	GE Cap Corp Disc 3.74	10,000,000	10,000,000
07-Aug-01	MAT	TRAVELERS PROP	6,375,000	6,375,000
08-Aug-01	MAT	UBS AMERICAS INC	5,000,000	5,000,000
09-Aug-01	MAT	CBA (DELAWARE) F	1,500,000	1,500,000
09-Aug-01	MAT	CDC COMM PAPER	2,000,000	2,000,000
10-Aug-01	MAT	TRANS AS 4/2 BE	3,500,000	3,500,000
13-Aug-01	MAT	American General - Disc 3.69	3,000,000	3,000,000
14-Aug-01	MAT	UBS AMERICAS	2,500,000	2,500,000
15-Aug-01	MAT	AMER. GNRL. CORP.	1,976,000	1,976,000
16-Aug-01	MAT	USAA CAP CORP	1,977,000	1,977,000
17-Aug-01	MAT	KRAFT FOODS INC	1,000,000	1,000,000
17-Aug-01	MAT	TRANSAMER ASSET	2,207,000	2,207,000
20-Aug-01	MAT	FPL FUELS INC	2,788,000	2,788,000
20-Aug-01	MAT	USAA CAP CORP	394,000	394,000
21-Aug-01	MAT	TRAVELERS PROP	2,683,000	2,683,000
22-Aug-01	MAT	WASH GAS LIGHT	700,000	700,000
22-Aug-01	MAT	ELEC DE FRANCE	1,683,000	1,683,000
23-Aug-01	MAT	UBS FINANCE BE	1,000,000	1,000,000
23-Aug-01	MAT	AMER. GNRL.	2,238,000	2,238,000
24-Aug-01	MAT	AIG FUNDING INC	5,000,000	5,000,000
24-Aug-01	MAT	UBS FINANCE BE	2,785,000	2,785,000
24-Aug-01	MAT	AMERICAN GENERAL	599,000	599,000
27-Aug-01	MAT	CITICORP	8,384,000	8,384,000

City of Sacramento
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SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
27-Aug-01	MAT	CITICORP	5,000,000	\$ 5,000,000
28-Aug-01	MAT	UBS AMERICAS INC	10,000,000	10,000,000
28-Aug-01	MAT	UBS AMERICAS INC	4,687,000	4,687,000
29-Aug-01	MAT	UBS AMERICAS INC	14,000,000	14,000,000
29-Aug-01	MAT	UBS FINANCE (DE)	688,000	688,000
30-Aug-01	MAT	UBS FINANCE BE	505,000	505,000
30-Aug-01	MAT	FOUR WINDS FDG	4,000,000	4,000,000
30-Aug-01	MAT	UBS FINANCE BE	10,000,000	10,000,000
31-Aug-01	MAT	GEN ELEC CAP CORP	100,000	100,000
Total Maturities			159,440,000	\$ 159,440,000
01-Aug-01	WD	NATIONS TRSY RESERVES	500,000	\$ 500,000
03-Aug-01	WD	NATIONS TRSY RESERVES	4,431	4,431
06-Aug-01	WD	NATIONS TRSY RESERVES	1,201,334	1,201,334
07-Aug-01	WD	NATIONS TRSY RESERVES	1,000,000	1,000,000
08-Aug-01	WD	NATIONS TRSY RESERVES	1,500,000	1,500,000
10-Aug-01	WD	NATIONS TRSY RESERVES	75,349	75,349
10-Aug-01	WD	PACIFIC HORIZON - VAR RATE	499	499
10-Aug-01	WD	NATIONS TRSY RESERVES	500,000	500,000
13-Aug-01	WD	NATIONS CASH 8/13/2001 VR	500,000	500,000
14-Aug-01	WD	NATIONS CASH 8/13/2001 VR	600,000	600,000
16-Aug-01	WD	NATIONS CASH 8/13/2001 VR	1,229,685	1,229,685
17-Aug-01	WD	NATIONS CASH 8/13/2001 VR	500,000	500,000
20-Aug-01	WD	NATIONS CASH 8/13/2001 VR	500,000	500,000
21-Aug-01	WD	NATIONS CASH 8/13/2001 VR	699,572	699,572
23-Aug-01	WD	NATIONS CASH 8/13/2001 VR	145,669	145,669
27-Aug-01	WD	NATIONS CASH 8/13/2001 VR	1,301,560	1,301,560
30-Aug-01	WD	NATIONS CASH 8/13/2001 VR	590,000	590,000
Total Withdrawals			10,848,100	\$ 10,848,100
TOTAL POOL D			339,018,679	\$ 338,970,753
Pool J				
02-Aug-01	DEP	NATIONS RESERVE CLEARING	3	\$ 3
10-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	1,164	1,164
10-Aug-01	DEP	NATIONS RESERVE CLEARING	1,163	1,163
Total Deposits			2,330	\$ 2,330
TOTAL POOL J			2,330	\$ 2,330
Pool K				
20-Aug-01	BUY	FNMA DISCOUNT NOTES	4,235,000	\$ 4,223,333
Total Buys			4,235,000	\$ 4,223,333

City of Sacramento
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SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
02-Aug-01	DEP	NATIONS TRSY RESERVES	60	\$ 60
10-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	19,642	19,642
10-Aug-01	DEP	NATIONS TRSY RESERVES	19,641	19,641
20-Aug-01	DEP	NATIONS CASH 08/13/2001 VR	1,667	1,667
		Total Deposits	41,011	\$ 41,011
20-Aug-01	MAT	FNMA DISCOUNT	4,225,000	\$ 4,225,000
		Total Maturities	4,225,000	\$ 4,225,000
10-Aug-01	WD	NATIONS TRSY RESERVES	39,283	\$ 39,283
10-Aug-01	WD	PACIFIC HORIZON - VAR RATE	999	999
		Total Withdrawals	40,282	\$ 40,282
		TOTAL POOL K	8,541,292	\$ 8,529,625
		TOTAL AGENCY ACTIVITY	347,562,301	\$ 347,502,708

Summary of Transactions:

Buy & Deposits	\$ 172,949,247
Calls, Maturities, & Withdrawals	174,553,461
TOTAL ACTIVITY	\$ 347,502,708

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SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
Pool D				
02-Jul-01	BUY	CITICORP	2,600,000	\$ 2,599,166
02-Jul-01	BUY	CITICORP	2,000,000	1,999,775
02-Jul-01	BUY	HERTZ CORP	3,000,000	2,996,535
02-Jul-01	BUY	SEARS ROEBUCK	2,340,000	2,335,840
02-Jul-01	BUY	GEN MOTORS CORP	2,000,000	1,998,311
03-Jul-01	BUY	FORD CREDIT	1,570,000	1,568,509
05-Jul-01	BUY	HOUSEHOLD FINANCE	2,100,000	2,098,457
06-Jul-01	BUY	SEARS ROEBUCK	2,200,000	2,195,865
09-Jul-01	BUY	GE CAPITAL	1,500,000	1,499,848
10-Jul-01	BUY	GE CAPTIAL	3,575,000	3,574,643
11-Jul-01	BUY	AMER. GNRL. FIN.	6,000,000	5,999,373
12-Jul-01	BUY	BMW US CAPITAL	4,000,000	3,999,583
12-Jul-01	BUY	AMER. GNRL.	4,900,000	4,899,490
13-Jul-01	BUY	CITICORP	11,747,000	11,743,378
16-Jul-01	BUY	UBS AMERICAS INC	11,250,000	11,248,797
17-Jul-01	BUY	UBS AMERICAS INC	11,752,000	11,750,786
17-Jul-01	BUY	UBS FINANCE (DE)	1,000,000	999,897
18-Jul-01	BUY	UBS AMERICAS INC	15,000,000	14,998,454
19-Jul-01	BUY	UBS FINANCE (DE)	15,700,000	15,698,365
20-Jul-01	BUY	UBS AMERICAS INC	15,617,000	15,612,172
23-Jul-01	BUY	UBS AMERICAS INC	17,396,000	17,394,173
24-Jul-01	BUY	CBA FIN	17,404,000	17,402,182
25-Jul-01	BUY	UBS FINANCE	15,454,000	15,452,360
26-Jul-01	BUY	UBS America Inc Disc 3.85	8,692,000	8,691,070
26-Jul-01	BUY	UBS Finance Disc 3.85	6,264,000	6,263,330
27-Jul-01	BUY	UBS Finance Disc 3.79	14,956,000	14,951,276
30-Jul-01	BUY	UBS AMERICAS INC	14,963,000	14,961,408
31-Jul-01	BUY	UBS Americas Inc Disc 3.90	14,965,000	14,963,379
31-Jul-01	BUY	Gen Elec Cap Crp Disc 3.80	700,000	699,926
		Total Buys	230,645,000	\$ 230,596,347
01-Jul-01	CALL	GNMA #277762	79	\$ 79
		Total Calls	79	\$ 79
02-Jul-01	DEP	NATIONS TRSY RESERVES	4,600,000	\$ 4,600,000
03-Jul-01	DEP	NATIONS TRSY RESERVES	431,947	431,947
05-Jul-01	DEP	NATIONS TRSY RESERVES	501,544	501,544
06-Jul-01	DEP	NATIONS TRSY RESERVES	804,135	804,135
09-Jul-01	DEP	NATIONS TRSY RESERVES	560,152	560,152
11-Jul-01	DEP	NATIONS TRSY RESERVES	575,627	575,627
12-Jul-01	DEP	NATIONS TRSY RESERVES	770,927	770,927
13-Jul-01	DEP	NATIONS TRSY RESERVES	156,622	156,622
16-Jul-01	DEP	NATIONS TRSY RESERVES	559,705	559,705
17-Jul-01	DEP	NATIONS TRSY RESERVES	1,000,000	1,000,000
18-Jul-01	DEP	NATIONS TRSY RESERVES	93,546	93,546
18-Jul-01	DEP	NATIONS TRSY RESERVES	600,000	600,000
19-Jul-01	DEP	NATIONS TRSY RESERVES	359,050	359,050
20-Jul-01	DEP	NATIONS TRSY RESERVES	161,828	161,828
23-Jul-01	DEP	NATIONS TRSY RESERVES	422,827	422,827

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SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
24-Jul-01	DEP	NATIONS TRSY RESERVES	148,818	\$ 148,818
25-Jul-01	DEP	NATIONS TRSY RESERVES	1,951,640	1,951,640
26-Jul-01	DEP	NATIONS TRSY RESERVES	499,599	499,599
27-Jul-01	DEP	NATIONS TRSY RESERVES	4,724	4,724
31-Jul-01	DEP	NATIONS TRSY RESERVES	700,000	700,000
Total Deposits			14,902,690	\$ 14,902,690
02-Jul-01	MAT	FHLB - BULLET	2,000,000	\$ 2,000,000
02-Jul-01	MAT	MERRILL LYNCH	3,000,000	3,000,000
02-Jul-01	MAT	CITICORP	2,340,000	2,340,000
03-Jul-01	MAT	CITICORP	2,000,000	2,000,000
05-Jul-01	MAT	CITICORP	2,600,000	2,600,000
06-Jul-01	MAT	NESTLE FINANCE	3,000,000	3,000,000
09-Jul-01	MAT	IBM CORP - NC	2,000,000	2,000,000
10-Jul-01	MAT	GE CAPITAL	1,500,000	1,500,000
10-Jul-01	MAT	GEN MOTORS CORP	2,000,000	2,000,000
11-Jul-01	MAT	TRIDENT CAP FIN	3,000,000	3,000,000
11-Jul-01	MAT	GE CAPTIAL	3,575,000	3,575,000
12-Jul-01	MAT	AMER. GNRL. FIN.	6,000,000	6,000,000
12-Jul-01	MAT	FORD CREDIT	1,570,000	1,570,000
12-Jul-01	MAT	HOUSEHOLD FINANCE	2,100,000	2,100,000
13-Jul-01	MAT	HERTZ CORP	3,000,000	3,000,000
13-Jul-01	MAT	AMER. GNRL.	4,900,000	4,900,000
13-Jul-01	MAT	BMW US CAPITAL	4,000,000	4,000,000
16-Jul-01	MAT	CITICORP	11,747,000	11,747,000
17-Jul-01	MAT	UBS AMERICAS INC	11,250,000	11,250,000
18-Jul-01	MAT	UBS FINANCE (DE)	1,000,000	1,000,000
18-Jul-01	MAT	UBS AMERICAS INC	11,752,000	11,752,000
18-Jul-01	MAT	SEARS ROEBUCK	2,340,000	2,340,000
19-Jul-01	MAT	UBS AMERICAS INC	15,000,000	15,000,000
20-Jul-01	MAT	UBS FINANCE (DE)	15,700,000	15,700,000
23-Jul-01	MAT	SEARS ROEBUCK	2,200,000	2,200,000
23-Jul-01	MAT	UBS AMERICAS INC	15,617,000	15,617,000
24-Jul-01	MAT	UBS AMERICAS INC	17,396,000	17,396,000
25-Jul-01	MAT	CBA FIN	17,404,000	17,404,000
26-Jul-01	MAT	UBS FINANCE	15,454,000	15,454,000
27-Jul-01	MAT	UBS Finance Disc 3.85	6,264,000	6,264,000
27-Jul-01	MAT	UBS America Inc Disc 3.85	8,692,000	8,692,000
30-Jul-01	MAT	UBS Finance Disc 3.79	14,956,000	14,956,000
31-Jul-01	MAT	UBS AMERICAS INC	14,963,000	14,963,000
Total Maturities			230,320,000	\$ 230,320,000
02-Jul-01	WD	NATIONS TRSY RESERVES	4,530,277	\$ 4,530,277
03-Jul-01	WD	NATIONS TRSY RESERVES	500,000	500,000
05-Jul-01	WD	NATIONS TRSY RESERVES	500,000	500,000
06-Jul-01	WD	NATIONS TRSY RESERVES	800,000	800,000
09-Jul-01	WD	NATIONS TRSY RESERVES	500,000	500,000
10-Jul-01	WD	NATIONS TRSY RESERVES	74,643	74,643
11-Jul-01	WD	NATIONS TRSY RESERVES	500,000	500,000
13-Jul-01	WD	NATIONS TRSY RESERVES	500,000	500,000

City of Sacramento
Office of the Treasurer
Sacramento Housing and Redevelopment Agency
Investment Transactions
For the Month Ending July 31st, 2001

SETTLEMENT DATE	BUY/SELL	DESCRIPTION	PAR VALUE	COST/ PROCEEDS
16-Jul-01	WD	NATIONS TRSY RESERVES	500,000	\$ 500,000
17-Jul-01	WD	NATIONS TRSY RESERVES	1,500,682	1,500,682
19-Jul-01	WD	LOCAL AGENCY INVESTMENT FUND	359,050	359,050
19-Jul-01	WD	NATIONS TRSY RESERVES	698,365	698,365
20-Jul-01	WD	NATIONS TRSY RESERVES	500,000	500,000
23-Jul-01	WD	NATIONS TRSY RESERVES	500,000	500,000
25-Jul-01	WD	NATIONS TRSY RESERVES	2,100,000	2,100,000
26-Jul-01	WD	NATIONS TRSY RESERVES	500,000	500,000
30-Jul-01	WD	NATIONS TRSY RESERVES	5,408	5,408
31-Jul-01	WD	NATIONS TRSY RESERVES	700,305	700,305
		Total Withdrawals	15,268,730	\$ 15,268,730
		TOTAL POOL D	491,136,498	\$ 491,087,846
Pool J				
03-Jul-01	DEP	NATIONS RESERVE CLEARING	3	\$ 3
		Total Deposits	3	\$ 3
		TOTAL POOL J	3	\$ 3
Pool K				
20-Jul-01	BUY	FNMA DISCOUNT	4,225,000	\$ 4,211,793
		Total Buys	4,225,000	\$ 4,211,793
03-Jul-01	DEP	NATIONS TRSY RESERVES	5	\$ 5
		Total Deposits	5	\$ 5
20-Jul-01	MAT	FHLB DISC CORP	4,210,000	\$ 4,210,000
		Total Maturities	4,210,000	\$ 4,210,000
20-Jul-01	WD	NATIONS TRSY RESERVES	1,793	\$ 1,793
		Total Withdrawals	1,793	\$ 1,793
		TOTAL POOL K	8,436,799	\$ 8,423,592
		TOTAL AGENCY ACTIVITY	499,573,301	\$ 499,511,441

Summary of Transactions:

Buy & Deposits	\$ 249,710,839
Calls, Maturities, & Withdrawals	249,800,602
TOTAL ACTIVITY	\$ 499,511,441