



REPORT TO COUNCIL

City of Sacramento

915 I Street, Sacramento, CA 95814-2604
www. CityofSacramento.org

CONSENT
April 3, 2007

**Honorable Mayor and
Members of the City Council**

Title: February 2007 Monthly Investment Transactions Report

Location/Council District: Citywide

Recommendation: Receive and file

Contact: John Colville, Sr. Investment Officer, 808-5168; Shirley Tupaz, Investment Operations Analyst, 808-5168

Presenters: None

Department: City Treasurer

Division: Investment & Operations

Organization No: 0900

Description/Analysis

Issue:

Chapter 749, Statutes of 1996, requires the City Treasurer to make a monthly investment transaction report to the City Council. This Monthly Investment Transaction Report fulfills that requirement for the month ended February 28, 2007.

Policy Considerations: None

Environmental Considerations:

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

Commission/Committee Action: None

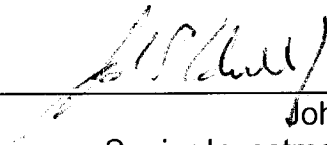
Rationale for Recommendation:


Reporting requirements as governed by Chapter 749, Statutes of 1996.

Financial Considerations: This report is for consent only.

Emerging Small Business Development (ESBD):

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

Respectfully Submitted by: 
John Colville
Senior Investment Officer


Shirley Tupaz
Investment Operations Analyst

Approved by: 
Lydia Abreu
Investment and Operations Manager

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Background Information:

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

Chapter 749 has two main requirements. The first is that the City Council annually delegates authority to the City Treasurer to invest or reinvest City funds and to sell or exchange securities purchased for a period of one year. After the delegation of authority, the City Treasurer assumes full responsibility for all transactions until the delegation of authority is revoked or the one-year period expires. This delegation was made with the quarterly investment report for the period ended December 31, 2006.

The second requirement is for the City Treasurer to submit a monthly report of the transactions to the City Council. For informational purposes, we have taken this opportunity to include the transactions of all monies the Treasurer's Office invests in lieu of only the required Local Agency funds. The transactions for the month ended February 28, 2007 are attached as follows:

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City of Sacramento
Summary of Transactions
February-07

Local Agency Funds:

	Pool A	Ethel Hart F	Ethel Hart E	Public Trust F	Public Trust E	Total
Purchases	\$ 95,689,869	\$ 39,771	\$ 82,091	\$ -	\$ -	\$ 95,811,731
Sales	29,975,391	39,688	500,323	6,887	-	30,522,289
Expenses	-	-	-	-	-	-
Maturities	82,600,872	-	-	-	-	82,600,872
Calls	-	-	-	-	-	-
Contributions	63,260,858	-	-	-	-	63,260,858
Withdrawals	74,238,771	-	-	632	2,838	74,242,241
TOTAL	\$ 345,765,761	\$ 79,459	\$ 582,414	\$ 7,519	\$ 2,838	\$ 346,437,991

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	Pool D	Pool J	Pool L	Pool M	Pool N	Pool Q	Pool R	Pool S	Pool T	Pool U	Pool V	Total
Purchases	\$ 12,402,395	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 12,402,395
Sales	-	-	-	-	-	-	-	-	-	-	-	-
Expenses	-	-	-	-	-	-	-	-	-	-	-	-
Maturities	13,181,367	-	-	-	-	-	-	-	-	-	-	13,181,367
Calls	5,396,760	-	-	-	-	-	-	-	-	-	-	5,396,760
Contributions	8,000,000	-	-	-	-	-	-	-	-	-	-	8,000,000
Withdrawals	15,300,000	-	-	-	-	-	-	-	-	-	-	15,300,000
TOTAL	\$ 54,280,522	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 54,280,522

Sacramento City Employees' Retirement System (SCERS) Funds:

	Fixed	Fixed Alt Eqty	Large Cap	S&P Barra Value	International Portfolios					Small Cap	Total	
					EAFE	China	Japan	Latin Am	Taiwan			
Purchases	\$ -	\$ 15,251,980	\$ 26,193,106	\$ -	\$ 1,182,716	\$ 3,602,657	\$ 443,487	\$ 1,111,584	\$ -	\$ 2,428,494	\$ 60,224,024	
Sales	-	14,362,726	50,970,774	8,838,666	540,000	7,121,191	2,291,251	427,680	1,703,440	17,887,253	104,142,981	
Expenses	2,133	-	-	-	-	-	-	-	-	-	2,133	
Maturities	298,624	-	-	-	-	-	-	-	-	-	298,624	
Calls	-	-	-	-	-	-	-	-	-	-	-	
Contributions	-	-	-	-	190,000	1,390,000	-	-	-	-	1,580,000	
Withdrawals	552,988	132,845	64,593	10,370	849,664	9,932	7,296	551,030	193,699	11,767	2,388,596	
TOTAL	\$ 853,745	\$ 29,757,551	\$ 77,228,473	\$ 8,849,036	\$ 544,412	\$ 9,343,571	\$ 7,293,840	\$ 878,463	\$ 3,366,054	\$ 193,699	\$ 20,327,514	\$ 158,636,358

City of Sacramento
 Summary of Transactions
 February-07

Capitol Area Development Authority (CADA) Funds:

	CADA	CADA-A	CADA-B	Total
Purchases	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-
Expenses	-	-	-	-
Maturities	-	-	-	-
Calls	-	-	-	-
Contributions	1,375,000	11,375	-	1,386,375
Withdrawals	232,700	-	-	232,700
TOTAL	\$ 1,607,700	\$ 11,375	\$ -	\$ 1,619,075

All Others Funds:

	G. Clark Trust F	G. Clark Trust E	United Way F	United Way E	Am. River	TNBC	SPLA	Total
Purchases	\$ -	\$ -	\$ -	\$ 147,331	\$ -	\$ -	\$ -	\$ 147,331
Sales	-	-	192,615	955,336	-	-	-	1,147,951
Expenses	-	-	1,062	2,477	-	-	-	3,539
Maturities	25	-	-	-	-	-	-	25
Calls	-	-	-	-	-	-	-	-
Contributions	-	-	-	1,084	-	-	-	1,084
Withdrawals	482	19	1,084	-	100,000	-	-	101,585
TOTAL	\$ 507	\$ 19	\$ 194,761	\$ 1,106,228	\$ 100,000	\$ -	\$ -	\$ 1,401,515
GRAND TOTAL								\$ 562,375,461

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
2/2/2007	AIG Funding Inc 5.210% Due 02-05-07	226,000	\$ 225,902
2/6/2007	AIG Funding Inc 5.210% Due 02-09-07	2,800,000	2,798,784
2/8/2007	AIG Funding Inc 5.210% Due 02-09-07	1,900,000	1,899,726
2/9/2007	AIG Funding Inc 5.200% Due 02-12-07	5,700,000	5,697,530
2/13/2007	AIG Funding Inc 5.200% Due 02-14-07	3,100,000	3,099,552
2/14/2007	AIG Funding Inc 5.230% Due 02-15-07	1,290,000	1,289,813
2/13/2007	AIG Funding Inc 5.200% Due 02-20-07	3,000,000	2,996,967
2/16/2007	AIG Funding Inc 5.200% Due 02-20-07	1,000,000	999,420
2/20/2007	AIG Funding Inc 5.250% Due 02-21-07	5,300,000	5,299,227
2/22/2007	AIG Funding Inc 5.220% Due 02-23-07	4,300,000	4,299,376
2/26/2007	AIG Funding Inc 5.220% Due 02-28-07	920,000	919,733
2/21/2007	AIG Funding Inc 5.220% Due 02-22-07	11,350,000	11,348,354
2/28/2007	Deutsche Bank 5.260% Due 05-30-07	15,000,000	15,000,000
2/28/2007	Fannie Mae 5.145% Due 05-30-07	15,000,000	14,804,729
2/8/2007	Freddie Mac 5.070% Due 09-21-07	5,000,000	4,844,379
2/15/2007	Freddie Mac 5.070% Due 09-21-07	6,000,000	5,816,153
2/2/2007	Freddie Mac 5.045% Due 11-09-07	5,600,000	5,380,262
2/27/2007	Toyota Motor Credit 5.210% Due 02-28-07	270,000	269,961
2/15/2007	US Bank CD 5.230% Due 03-16-07	8,700,000	8,700,000
TOTAL PURCHASES		96,456,000	\$ 95,689,869

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
<u>SALES</u>			
2/28/2007	U.S. Treasury Note 4.625% Due 11-15-09	15,000,000	15,002,344
2/28/2007	U.S. Treasury Note 4.625% Due 11-30-08	15,000,000	14,973,047
TOTAL SALES		30,000,000	\$ 29,975,391
<u>MATURITIES</u>			
2/1/2007	AIG Funding Inc 5.230% Due 02-01-07	10,100,000	\$ 10,098,533
2/5/2007	AIG Funding Inc 5.210% Due 02-05-07	226,000	225,902
2/9/2007	AIG Funding Inc 5.210% Due 02-09-07	4,700,000	4,698,510
2/12/2007	AIG Funding Inc 5.200% Due 02-12-07	5,700,000	5,697,530
2/13/2007	AIG Funding Inc 5.225% Due 02-13-07	2,000,000	1,982,583
2/14/2007	AIG Funding Inc 5.200% Due 02-14-07	3,100,000	3,099,552
2/15/2007	AIG Funding Inc 5.230% Due 02-15-07	1,290,000	1,289,813
2/20/2007	AIG Funding Inc 5.200% Due 02-20-07	4,000,000	3,996,387
2/21/2007	AIG Funding Inc 5.250% Due 02-21-07	5,300,000	5,299,227
2/23/2007	AIG Funding Inc 5.220% Due 02-23-07	4,300,000	4,299,376
2/27/2007	AIG Funding Inc 5.225% Due 02-27-07	1,500,000	1,483,890
2/28/2007	AIG Funding Inc 5.220% Due 02-28-07	920,000	919,733
2/22/2007	AIG Funding Inc 5.220% Due 02-22-07	11,350,000	11,348,354
2/13/2007	Abbey Nat'l LLC 5.100% Due 02-13-07	6,000,000	5,779,850
2/27/2007	American General Finance Corp 5.220% Due 02-27-07	7,400,000	7,288,408
2/13/2007	General Electric Capital Corp 5.230% Due 02-13-07	3,000,000	2,984,310
2/27/2007	Rabobank USA Fin	4,600,000	4,559,001

City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
	5.260% Due 02-27-07		
2/28/2007	Toyota Motor Credit	270,000	269,961
	5.210% Due 02-28-07		
2/6/2007	Toyota Motor Credit Corp	2,300,000	2,279,952
	5.230% Due 02-06-07		
2/2/2007	US Bank CD	5,000,000	5,000,000
	5.230% Due 02-02-07		
TOTAL MATURITIES		83,056,000	\$ 82,600,872

CONTRIBUTIONS

2/1/2007	B Of A Cash	\$ 2,025,403
2/2/2007	B Of A Cash	25,713
2/2/2007	B Of A Cash	1,461,461
2/5/2007	B Of A Cash	1,576,081
2/6/2007	B Of A Cash	2,424,666
2/7/2007	B Of A Cash	3,195,420
2/8/2007	B Of A Cash	1,375,000
2/8/2007	B Of A Cash	11,375
2/8/2007	B Of A Cash	1,702,565
2/9/2007	B Of A Cash	1,118,301
2/12/2007	B Of A Cash	2,123,287
2/13/2007	B Of A Cash	500,000
2/13/2007	B Of A Cash	942,703
2/14/2007	B Of A Cash	2,028,853
2/15/2007	B Of A Cash	231,301
2/15/2007	B Of A Cash	1,881,785
2/16/2007	B Of A Cash	1,488,430
2/20/2007	B Of A Cash	2,446,323
2/21/2007	B Of A Cash	7,284,299
2/22/2007	B Of A Cash	3,555,614
2/23/2007	B Of A Cash	1,539,899
2/26/2007	B Of A Cash	18,896
2/27/2007	B Of A Cash	3,984,673
2/28/2007	B Of A Cash	1,112
2/28/2007	B Of A Cash	4,423
2/1/2007	Fidelity Fund	64,344
2/1/2007	Fidelity Fund	932,578
2/2/2007	Fidelity Fund	6,369
2/9/2007	Fidelity Fund	2,250
2/12/2007	Fidelity Fund	4,064,208
2/13/2007	Fidelity Fund	4,402,254
2/14/2007	Fidelity Fund	463
2/14/2007	Fidelity Fund	1,412

**City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-07 To 02-28-07**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
2/14/2007	Fidelity Fund		72
2/14/2007	Fidelity Fund		90
2/14/2007	Fidelity Fund		462
2/14/2007	Fidelity Fund		6
2/14/2007	Fidelity Fund		1,134
2/14/2007	Fidelity Fund		4,922
2/14/2007	Fidelity Fund		69,303
2/14/2007	Fidelity Fund		621
2/14/2007	Fidelity Fund		1
2/14/2007	Fidelity Fund		216,205
2/14/2007	Fidelity Fund		56
2/14/2007	Fidelity Fund		968
2/14/2007	Fidelity Fund		36
2/15/2007	Fidelity Fund		441
2/15/2007	Fidelity Fund		310,727
2/15/2007	Fidelity Fund		6,390,823
2/15/2007	Fidelity Fund		1,215,441
2/15/2007	Fidelity Fund		1,128,209
2/16/2007	Fidelity Fund		40,028
2/16/2007	Fidelity Fund		961,408
2/16/2007	Fidelity Fund		9,915
2/20/2007	Fidelity Fund		10,075
2/20/2007	Fidelity Fund		238,207
2/20/2007	Fidelity Fund		37
2/20/2007	Fidelity Fund		50,000
2/23/2007	Fidelity Fund		152
2/23/2007	Fidelity Fund		648
2/23/2007	Fidelity Fund		61
2/23/2007	Fidelity Fund		2,829
2/23/2007	Fidelity Fund		18,900
2/26/2007	Fidelity Fund		320
2/26/2007	Fidelity Fund		320
2/26/2007	Fidelity Fund		130,990
2/27/2007	Fidelity Fund		29,365
2/28/2007	Fidelity Fund		6,625
TOTAL CONTRIBUTIONS			\$ 63,260,858
<u>WITHDRAWALS</u>			
2/1/2007	B Of A Cash		\$ 2,818,521
2/2/2007	B Of A Cash		2,284,715
2/5/2007	B Of A Cash		1,612,081
2/6/2007	B Of A Cash		1,101,708
2/7/2007	B Of A Cash		1,228,043

**City of Sacramento
TRANSACTION SUMMARY
Pool A
City General Pool
From 02-01-07 To 02-28-07**

Trade Date	Security	Quantity	Total Cost
2/8/2007	B Of A Cash		957,970
2/9/2007	B Of A Cash		2,772,972
2/12/2007	B Of A Cash		500,000
2/12/2007	B Of A Cash		3,099,899
2/13/2007	B Of A Cash		10,723,872
2/14/2007	B Of A Cash		1,211,371
2/15/2007	B Of A Cash		1,241,007
2/16/2007	B Of A Cash		1,094,423
2/16/2007	B Of A Cash		50,000
2/20/2007	B Of A Cash		1,259,931
2/21/2007	B Of A Cash		3,261,391
2/22/2007	B Of A Cash		12,444,334
2/23/2007	B Of A Cash		82,700
2/23/2007	B Of A Cash		3,308,483
2/26/2007	B Of A Cash		150,000
2/26/2007	B Of A Cash		1,155,934
2/27/2007	B Of A Cash		50,000
2/27/2007	B Of A Cash		9,344,401
2/28/2007	B Of A Cash		2,041,381
2/1/2007	Fidelity Fund		1,066,443
2/2/2007	Fidelity Fund		48,910
2/2/2007	Fidelity Fund		43,767
2/13/2007	Fidelity Fund		158,261
2/16/2007	Fidelity Fund		550,000
2/20/2007	Fidelity Fund		39,771
2/20/2007	Fidelity Fund		1,172,453
2/20/2007	Fidelity Fund		872,928
2/22/2007	Fidelity Fund		1,445,862
2/27/2007	Fidelity Fund		3,869,514
2/27/2007	Fidelity Fund		604,843
2/27/2007	Fidelity Fund		570,880
TOTAL WITHDRAWALS			\$ 74,238,771
TOTAL TRANSACTIONS			209,512,000 \$ 345,765,761

POOL A SUMMARIZED

Purchases and Contributions	\$ 158,950,727
Sales, Maturities and Withdrawals	186,815,034
TOTAL TRANSACTIONS	\$ 345,765,761

City of Sacramento
TRANSACTION SUMMARY
Ethel Hart (Fixed)
Mutual Endowment Fund
From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
2/14/2007	Ameren Corp Com	730	\$ 39,771
TOTAL PURCHASES		730	\$ 39,771
<u>SALES</u>			
2/13/2007	Chevron Corporation	550	\$ 39,688
TOTAL SALES		550	\$ 39,688
TOTAL TRANSACTIONS		1,280	\$ 79,459
 MFEHE SUMMARIZED			
Purchases and Contributions			\$ 39,771
Sales, Maturities and Withdrawals			39,688
TOTAL TRANSACTIONS			\$ 79,459

**City of Sacramento
TRANSACTION SUMMARY
Ethel Hart (Equity)
Mutual Endowment Fund
From 02-01-07 To 02-28-07**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/14/2007	Freeport-McMoran Cop & G Cl B	750	\$ 41,936
2/14/2007	Microsoft Corp	250	7,307
2/14/2007	Rio Tinto PLC Sponsored ADR	150	32,847
TOTAL PURCHASES		1,150	\$ 82,091
<u>SALES</u>			
2/14/2007	3m Company	125	\$ 9,497
2/14/2007	Altria Group Inc	125	9,209
2/14/2007	American Intl Group Com	1,250	85,488
2/14/2007	Bank Of America Corp	125	6,047
2/14/2007	Barr Labs Inc.	175	9,689
2/28/2007	Berkshire Hathaway Inc-Cl B	15	47,580
2/14/2007	Cbs Corp New Cl B	250	7,717
2/28/2007	Cbs Corp New Cl B	750	23,152
2/14/2007	Comcast Corporation	125	3,433
2/28/2007	Comcast Corporation	562	10,290
2/14/2007	Conagra Inc Com	375	8,742
2/14/2007	Disney (walt) Com	260	7,545
2/14/2007	Dow Chem Co Com	250	10,178
2/14/2007	Du Pont E I De Nemours Com	125	5,746
2/14/2007	General Electric Co	400	13,380
2/14/2007	Gilead Sciences Inc	125	8,190
2/14/2007	Intel Corp	250	5,232
2/14/2007	Ishares Tr Dj Us Tech Sec	200	11,020
2/28/2007	Ishares Tr Dj Us Tech Sec	600	33,060
2/14/2007	Ishares Tr S&p500/Bar Val	125	9,551
2/28/2007	Ishares Tr S&p500/Bar Val	475	36,295
2/14/2007	L3 Communications Hldgs	125	9,844
2/14/2007	Monsanto C0 New Com	250	9,083
2/14/2007	Nasdaq 100 Tr Unit Ser 1	1,000	41,517
2/14/2007	Qualcomm Inc.	250	11,340
2/28/2007	Qualcomm Inc.	750	34,021
2/28/2007	Southern Copper Corp Com	300	14,521
2/14/2007	Wachovia Corp 2nd New	180	9,657
2/14/2007	Wal Mart Stores Inc	200	9,296
TOTAL SALES		9,742	\$ 500,323
TOTAL TRANSACTIONS		10,892	\$ 582,414

City of Sacramento
TRANSACTION SUMMARY
 Ethel Hart (Equity)
 Mutual Endowment Fund
 From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
MFEHEE SUMMARIZED			
	Purchases and Contributions		\$ 82,091
	Sales, Maturities and Withdrawals		500,323
	TOTAL TRANSACTIONS		\$ 582,414

City of Sacramento
TRANSACTION SUMMARY
 Public Trust Mutual Fund (Fixed)
 Ann Land/Bertha Henschel
 From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
2/14/2007	Duke Energy Corp	500	\$ 6,887
TOTAL SALES		500	\$ 6,887
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 632
TOTAL WITHDRAWALS			\$ 632
TOTAL TRANSACTIONS		500	\$ 7,519
 PTMF SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			7,519
TOTAL TRANSACTIONS			\$ 7,519

City of Sacramento
TRANSACTION SUMMARY
 Public Trust Mutual Fund (Equity)
 Ann Land/Bertha Henschel
 From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 2,838
TOTAL WITHDRAWALS			<u>\$ 2,838</u>
 PTMFE SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		<u>2,838</u>
TOTAL TRANSACTIONS			<u><u>\$ 2,838</u></u>

City of Sacramento
TRANSACTION SUMMARY
SHRA Local Money
From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
<u>POOL D</u>			
<u>PURCHASES</u>			
2/26/2007	AIG Funding Inc 5.220% Due 02-28-07	135,000	\$ 134,961
2/28/2007	AIG Funding Inc 5.245% Due 03-20-07	3,790,000	3,778,956
2/2/2007	Federal Home Loan Bank 5.625% Due 02-01-12	5,000,000	4,990,000
2/27/2007	Toyota Motor Credit 5.220% Due 03-02-07	3,500,000	3,498,477
TOTAL PURCHASES		12,425,000	\$ 12,402,395
<u>CALLS</u>			
2/27/2007	Fannie Mae 5.280% Due 02-27-09	5,400,000	\$ 5,396,760
TOTAL CALLS		5,400,000	\$ 5,396,760
<u>MATURITIES</u>			
2/1/2007	AIG Funding Inc 5.230% Due 02-01-07	150,000	\$ 149,978
2/28/2007	AIG Funding Inc 5.220% Due 02-28-07	135,000	134,961
2/15/2007	Federal Home Loan Bank 5.375% Due 02-15-07	5,000,000	4,995,490
2/28/2007	U.S. Treasury Note 3.375% Due 02-28-07	8,000,000	7,900,937
TOTAL MATURITIES		13,285,000	\$ 13,181,367
<u>CONTRIBUTIONS</u>			
2/21/2007	Local Agency Investment Fund, Pool D		\$ 3,000,000
2/2/2007	Nations Treasury Fund		5,000,000
TOTAL CONTRIBUTIONS			\$ 8,000,000
<u>WITHDRAWALS</u>			
2/1/2007	Local Agency Investment Fund, Pool D		\$ 210,000
2/7/2007	Local Agency Investment Fund, Pool D		1,000,000

City of Sacramento
TRANSACTION SUMMARY
 SHRA Local Money
 From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
2/8/2007	Local Agency Investment Fund, Pool D		2,000,000
2/9/2007	Local Agency Investment Fund, Pool D		820,000
2/13/2007	Local Agency Investment Fund, Pool D		500,000
2/14/2007	Local Agency Investment Fund, Pool D		900,000
2/15/2007	Local Agency Investment Fund, Pool D		2,100,000
2/1/2007	Nations Treasury Fund		290,000
2/9/2007	Nations Treasury Fund		80,000
2/15/2007	Nations Treasury Fund		5,400,000
2/27/2007	Nations Treasury Fund		2,000,000
TOTAL			\$ 15,300,000
TOTAL POOL D		31,110,000	\$ 54,280,522

POOL J

No transactions found

POOL L

No transactions found

POOL M

No transactions found

POOL N

No transactions found

POOL Q

No transactions found

POOL R

No transactions found

POOL S

No transactions found

POOL T

No transactions found

City of Sacramento
TRANSACTION SUMMARY
 SHRA Local Money
 From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
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POOL U

No transactions found

POOL V

No transactions found

TOTAL TRANSACTIONS	\$ 31,110,000	\$ 54,280,522
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SHRA SUMMARIZED

Purchases and Contributions	\$ 20,402,395
Sales, Maturities and Withdrawals	<u>33,878,127</u>

TOTAL TRANSACTIONS	<u>\$ 54,280,522</u>
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City of Sacramento
TRANSACTION SUMMARY
 Fixed Bond
 SCERS
 From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
<u>MATURITIES</u>			
2/15/2007	2484 Natomas Park Dr. 7.500% Due 07-01-12	3,836	\$ 3,836
2/15/2007	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	6,031	6,031
2/15/2007	Alhambra Medical Building 7.000% Due 05-01-09	29,723	29,723
2/15/2007	GNMA POOL #150426 9.000% Due 05-15-16	86	95
2/15/2007	GNMA POOL #157445 9.000% Due 06-15-16	184	187
2/15/2007	GNMA POOL #164169 9.000% Due 06-15-16	57	56
2/15/2007	GNMA POOL #167166 9.500% Due 08-15-16	19	19
2/15/2007	GNMA POOL #208975 9.500% Due 03-15-17	76	76
2/15/2007	GNMA POOL #211421 9.500% Due 04-15-17	115	116
2/26/2007	GNMA POOL #256393 6.000% Due 09-01-36	88,519	88,228
2/15/2007	GNMA POOL #27166 9.000% Due 12-15-08	179	152
2/15/2007	GNMA POOL #320296 8.000% Due 03-15-22	348	341
2/15/2007	GNMA POOL #329837 7.500% Due 11-15-22	617	608
2/15/2007	GNMA POOL #439515 7.000% Due 03-15-27	77	75
2/15/2007	GNMA POOL #450066 7.500% Due 12-15-26	29	29
2/15/2007	GNMA POOL #550718 5.000% Due 11-15-35	42,894	41,741
2/15/2007	GNMA POOL #648348 5.500% Due 10-15-35	92,735	92,416
2/15/2007	Granite Office Park 7.300% Due 09-01-08	26,443	26,443
2/2/2007	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	8,452	8,452
TOTAL MATURITIES		300,420	\$ 298,624

City of Sacramento
TRANSACTION SUMMARY
 Fixed Bond
SCERS
 From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>EXPENSES</u>			
2/2/2007	Portfolio Investment Fees Payable		\$ 270
2/15/2007	Portfolio Investment Fees Payable		1,864
TOTAL EXPENSES			<u>\$ 2,133</u>
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 552,988
TOTAL WITHDRAWALS			<u>\$ 552,988</u>
TOTAL TRANSACTIONS		300,420	<u>\$ 853,745</u>

RFX SUMMARIZED

Purchases and Contributions	\$ -
Sales, Maturities and Withdrawals	851,612
Expenses	<u>2,133</u>
TOTAL TRANSACTIONS	<u>\$ 853,745</u>

City of Sacramento
TRANSACTION SUMMARY
Fixed Alternative Equity Income
SCERS
From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/28/2007	Altria Group Inc	11,250	\$ 941,062
2/28/2007	Ameren Corp Com	15,000	783,808
2/28/2007	Bank Of America Corp	8,750	444,020
2/28/2007	Bp Amoco Plc - Spons Adr	7,250	452,037
2/28/2007	Citigroup Inc	8,750	445,112
2/28/2007	Citizens Communctns Co	46,000	678,316
2/28/2007	Comerica	10,000	607,302
2/28/2007	Conocophillips Com	7,500	491,345
2/28/2007	Consolidated Edison Com	11,250	549,109
2/28/2007	Dow Chem Co Com	17,500	768,682
2/28/2007	Du Pont E I De Nemours Com	15,750	805,770
2/28/2007	General Electric Co	25,000	869,500
2/28/2007	Glaxosmithkline	8,000	450,581
2/28/2007	Hawaiian Elec Inds	13,750	357,427
2/28/2007	Kinder Morgan Energy Partners Ltd	20,000	1,015,714
2/26/2007	Merck & Co Inc	30,000	1,347,078
2/28/2007	Merck & Co Inc	7,500	330,951
2/28/2007	National City Corp	11,250	424,498
2/28/2007	Oge Energy Corp Com	13,750	530,419
2/28/2007	Pg & E Corp	13,750	632,428
2/28/2007	Pinnacle West Cap Corp	12,500	594,497
2/28/2007	Southern Copper Corp Com	6,250	432,773
2/28/2007	Verizon Communications Inc	12,500	460,892
2/28/2007	Wachovia Corp 2nd New	7,500	417,154
2/28/2007	Wells Fargo & Company	12,500	431,500
TOTAL PURCHASES		353,250	\$ 15,261,980

SALES

2/27/2007	Altria Group Inc	11,250	\$ 864,781
2/27/2007	Ameren Corp Com	15,000	773,099
2/27/2007	Bank Of America Corp	8,750	416,454
2/27/2007	Bp Amoco Plc - Spons Adr	7,250	479,579
2/27/2007	Citigroup Inc	8,750	420,406
2/27/2007	Citizens Communctns Co	46,000	594,186
2/27/2007	Comerica	10,000	585,751
2/27/2007	Conocophillips Com	7,500	526,648
2/27/2007	Consolidated Edison Com	11,250	522,213
2/27/2007	Dow Chem Co Com	17,500	716,448
2/27/2007	Du Pont E I De Nemours Com	15,750	662,539
2/27/2007	General Electric Co	25,000	861,800

**City of Sacramento
TRANSACTION SUMMARY
Fixed Alternative Equity Income
SCERS
From 02-01-07 To 02-28-07**

Trade Date	Security	Quantity	Total Cost
2/27/2007	Glaxosmithkline	8,000	436,076
2/27/2007	Hawaiian Elec Inds	13,750	371,333
2/26/2007	Ishares Tr Dj Sel Div Inx	18,000	1,206,810
2/27/2007	Kinder Morgan Energy Partners Ltd	20,000	916,765
2/27/2007	Merck & Co Inc	7,500	336,769
2/27/2007	National City Corp	11,250	409,034
2/27/2007	Oge Energy Corp Com	13,750	497,557
2/27/2007	Pg & E Corp	13,750	560,301
2/27/2007	Pinnacle West Cap Corp	12,500	604,983
2/27/2007	Southern Copper Corp Com	6,250	341,336
2/27/2007	Verizon Communications Inc	12,500	434,612
2/27/2007	Wachovia Corp 2nd New	7,500	408,069
2/27/2007	Wells Fargo & Company	12,500	415,175
TOTAL SALES		341,250	\$ 14,362,726
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 132,845
TOTAL WITHDRAWALS			\$ 132,845
TOTAL TRANSACTIONS		694,500	\$ 29,757,551
REQUITY SUMMARIZED			
	Purchases and Contributions		\$ 15,261,980
	Sales, Maturities and Withdrawals		14,495,571
TOTAL TRANSACTIONS			\$ 29,757,551

City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
SCERS
From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
2/22/2007	Anadarko Pete Corp Com	12,000	\$ 489,785
2/13/2007	Apple Inc.	25,000	2,125,980
2/13/2007	Boeing Co Com	9,000	801,434
2/14/2007	Celgene Corporation	30,000	1,605,315
2/8/2007	Comcast Corporation	40,000	1,636,580
2/16/2007	Daimlerchrysler Ag Ord	20,000	1,448,362
2/22/2007	Diamond Offshore Drill Com	12,000	953,316
2/26/2007	Dow Chem Co Com	5,000	228,191
2/14/2007	Federated Dept Stores	35,000	1,544,217
2/14/2007	Fedex Corporation	15,000	1,743,640
2/26/2007	General Electric Co	35,000	1,239,122
2/22/2007	Halliburton Co	30,000	916,269
2/13/2007	Home Depot Inc	11,000	459,838
2/26/2007	Human Genome Sciences	90,000	1,028,673
2/22/2007	Ishares Tr Dj Us Energy	10,000	1,009,080
2/13/2007	Johnson & Johnson	10,000	653,484
2/13/2007	Microsoft Corp	50,000	1,451,500
2/14/2007	Motorola Inc Com	75,000	1,455,097
2/22/2007	Petrochina Co Ltd Sponsored ADR	5,000	605,093
2/22/2007	Petroleo Brasileiro SA Sponsored ADR	6,000	571,180
2/13/2007	Procter & Gamble Co	11,000	708,070
2/13/2007	Rio Tinto PLC Sponsored ADR	7,500	1,620,254
2/22/2007	Schlumberger Ltd	15,000	957,523
2/22/2007	Transocean Sedco Forex Inc	12,000	941,100
TOTAL PURCHASES		570,500	\$ 26,193,106

SALES

2/13/2007	3m Company	5,000	\$ 395,239
2/27/2007	3m Company	3,750	296,429
2/13/2007	Amgen Inc	5,000	355,061
2/27/2007	Amgen Inc	3,750	266,296
2/12/2007	Anadarko Pete Corp Com	25,000	1,066,564
2/27/2007	Anadarko Pete Corp Com	3,000	122,446
2/27/2007	Apple Inc.	6,250	531,495
2/13/2007	Barr Labs Inc.	10,000	536,762
2/27/2007	Barr Labs Inc.	7,500	402,572
2/27/2007	Berkshire Hathaway Inc-CI A	3	297,065
2/27/2007	Boeing Co Com	6,250	522,705
2/27/2007	Caterpillar Inc Del Com	8,000	492,415
2/27/2007	Celgene Corporation	7,500	401,329

City of Sacramento
TRANSACTION SUMMARY
 Large Cap Growth
 SCERS
 From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
2/8/2007	Centex Corp Com	10,000	549,002
2/27/2007	Cisco Sys Inc Com	20,000	537,956
2/14/2007	Comcast Corporation	40,000	1,636,580
2/8/2007	D R Horton Inc	15,000	438,675
2/22/2007	Daimlerchrysler Ag Ord	20,000	1,448,362
2/7/2007	Diamond Offshore Drill Com	10,000	789,053
2/12/2007	Diamond Offshore Drill Com	12,000	946,864
2/27/2007	Diamond Offshore Drill Com	3,000	238,329
2/13/2007	Disney (walt) Com	6,000	193,888
2/27/2007	Disney (walt) Com	7,500	242,360
2/13/2007	Dow Chem Co Com	5,000	211,379
2/27/2007	Dow Chem Co Com	6,250	268,427
2/13/2007	Du Pont E I De Nemours Com	8,000	368,518
2/27/2007	Du Pont E I De Nemours Com	5,500	253,356
2/27/2007	Federated Dept Stores	8,750	386,054
2/27/2007	Fedex Corporation	3,750	435,910
2/27/2007	Freeport-McMoran Cop & G Cl B	10,000	563,865
2/27/2007	Gazprom ADR	10,750	477,807
2/13/2007	Genentech Inc.	5,000	418,669
2/27/2007	Genentech Inc.	3,250	272,135
2/13/2007	General Electric Co	20,000	712,457
2/27/2007	General Electric Co	25,000	888,652
2/13/2007	Gilead Sciences Inc	8,000	526,763
2/27/2007	Gilead Sciences Inc	5,500	362,150
2/13/2007	Google Inc Cl A	1,000	433,387
2/26/2007	Google Inc Cl A	4,000	1,733,548
2/7/2007	Halliburton Co	15,000	439,012
2/12/2007	Halliburton Co	45,000	1,317,037
2/27/2007	Halliburton Co	7,500	229,067
2/27/2007	Home Depot Inc	13,750	547,917
2/27/2007	Human Genome Sciences	22,500	257,168
2/27/2007	Intel Corp	21,250	444,437
2/7/2007	Ishares Tr Dj Us Energy	10,000	960,631
2/12/2007	Ishares Tr Dj Us Energy	10,000	960,631
2/27/2007	Ishares Tr Dj Us Energy	2,500	252,270
2/13/2007	Ishares Tr Dj Us Healthcr	5,000	343,959
2/27/2007	Ishares Tr Dj Us Healthcr	5,000	343,959
2/13/2007	Ishares Tr Dj Us Tech Sec	10,000	541,830
2/27/2007	Ishares Tr Dj Us Tech Sec	8,750	474,101
2/28/2007	Ishares Tr Dj Us Tech Sec	26,250	1,422,304
2/13/2007	Ishares Tr Russell 1000 Grw	7,000	371,721
2/27/2007	Ishares Tr Russell 1000 Grw	6,250	331,894
2/28/2007	Ishares Tr Russell 1000 Grw	18,750	995,682
2/13/2007	Ishares Tr S&p 500 Index	6,000	810,189

City of Sacramento
TRANSACTION SUMMARY
 Large Cap Growth
 SCERS
 From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
2/27/2007	Ishares Tr S&p 500 Index	3,750	506,368
2/28/2007	Ishares Tr S&p 500 Index	11,250	1,519,104
2/14/2007	Johnson & Johnson	30,000	1,934,629
2/8/2007	Kb Home Com	10,000	534,906
2/27/2007	Microchip Technology Com	6,250	220,451
2/27/2007	Microsoft Corp	18,750	553,625
2/13/2007	Monsanto C0 New Com	10,000	512,465
2/27/2007	Monsanto C0 New Com	7,500	384,349
2/27/2007	Motorola Inc Com	18,750	363,774
2/13/2007	Nasdaq 100 Tr Unit Ser 1	10,000	428,687
2/14/2007	Nasdaq 100 Tr Unit Ser 1	35,000	1,500,403
2/27/2007	Nasdaq Stock Market Com	12,500	475,515
2/27/2007	Neurobiological Technologies	50,000	161,343
2/22/2007	Petrochina Co Ltd Sponsored ADR	5,000	605,093
2/22/2007	Petroleo Brasileiro SA Sponsored ADR	6,000	571,180
2/27/2007	Phelps Dodge Corp Com	1,875	227,275
2/27/2007	Procter & Gamble Co	7,500	463,238
2/27/2007	Rio Tinto PLC Sponsored ADR	1,875	405,064
2/7/2007	Schlumberger Ltd	15,000	908,892
2/12/2007	Schlumberger Ltd	15,000	908,892
2/27/2007	Schlumberger Ltd	3,750	239,381
2/27/2007	Streettracks Gold Tr Gold SHS	7,500	468,981
2/27/2007	Texas Instruments Inc	7,500	225,330
2/27/2007	Time Warner Inc New	21,250	441,975
2/7/2007	Transocean Sedco Forex Inc	10,000	753,751
2/12/2007	Transocean Sedco Forex Inc	15,000	1,130,626
2/27/2007	Transocean Sedco Forex Inc	3,000	235,275
2/13/2007	United Technologies	10,000	652,056
2/27/2007	United Technologies	7,500	489,042
2/13/2007	Wal Mart Stores Inc	15,000	723,177
2/27/2007	Wal Mart Stores Inc	7,500	361,589
TOTAL SALES		988,753	\$ 50,970,774
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 64,593
TOTAL WITHDRAWALS			\$ 64,593
TOTAL TRANSACTIONS		1,559,253	\$ 77,228,473

City of Sacramento
TRANSACTION SUMMARY
 Large Cap Growth
 SCERS
 From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
RLCAP SUMMARIZED			
	Purchases and Contributions		\$ 26,193,106
	Sales, Maturities and Withdrawals		<u>51,035,367</u>
	TOTAL TRANSACTIONS		<u>\$ 77,228,473</u>

City of Sacramento
TRANSACTION SUMMARY
S&P / Barra Value
SCERS
From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
2/27/2007	Ishares Tr S&p500/Bar Val	122,500	\$ 8,838,666
TOTAL SALES		122,500	\$ 8,838,666
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 10,370
TOTAL WITHDRAWALS			\$ 10,370
TOTAL TRANSACTIONS		122,500	\$ 8,849,036
 RBARRA SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		8,849,036
TOTAL TRANSACTIONS			\$ 8,849,036

City of Sacramento
TRANSACTION SUMMARY
 Canada
 SCERS
 From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
2/27/2007	Canadian Oil Sands Trust	20,000	\$ 540,000
TOTAL SALES		20,000	\$ 540,000
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 4,412
TOTAL WITHDRAWALS			\$ 4,412
TOTAL TRANSACTIONS		20,000	\$ 544,412
 RCANADA SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			544,412
TOTAL TRANSACTIONS			\$ 544,412

**City of Sacramento
TRANSACTION SUMMARY
China
SCERS
From 02-01-07 To 02-28-07**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/22/2007	Petrochina Co Ltd Sponsored ADR	5,000	\$ 604,843
2/28/2007	Petrochina Co Ltd Sponsored ADR	5,000	577,873
TOTAL PURCHASES		10,000	\$ 1,182,716
<u>SALES</u>			
2/27/2007	Ishares Tr Ftse Xnhua Idx	23,000	\$ 2,350,442
2/28/2007	Ishares Tr Ftse Xnhua Idx	18,000	1,839,476
2/12/2007	Petrochina Co Ltd Sponsored ADR	10,000	1,232,600
2/27/2007	Petrochina Co Ltd Sponsored ADR	5,000	604,843
2/27/2007	Suntech Pwr Hldgs Co Adr	30,000	1,093,830
TOTAL SALES		86,000	\$ 7,121,191
<u>CONTRIBUTIONS</u>			
2/27/2007	Pool A Cash		\$ 190,000
TOTAL CONTRIBUTIONS			\$ 190,000
<u>WITHDRAWALS</u>			
2/20/2007	Pool A Cash		\$ 840,000
2/28/2007	Pool A Cash		9,664
TOTAL WITHDRAWALS			\$ 849,664
TOTAL TRANSACTIONS		96,000	\$ 9,343,571
<u>CHINA SUMMARIZED</u>			
Purchases and Contributions			\$ 1,372,716
Sales, Maturities and Withdrawals			7,970,855
TOTAL TRANSACTIONS			\$ 9,343,571

**City of Sacramento
TRANSACTION SUMMARY
EAFE
SCERS
From 02-01-07 To 02-28-07**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/14/2007	Icici Bk Ltd Adr	20,000	\$ 872,928
2/28/2007	Icici Bk Ltd Adr	20,000	753,252
2/28/2007	Ishares Tr Msci Eafe Idx	5,000	370,952
2/13/2007	Rio Tinto PLC Sponsored ADR	2,500	540,085
2/28/2007	Rio Tinto PLC Sponsored ADR	5,000	1,065,440
TOTAL PURCHASES		52,500	\$ 3,602,657
<u>SALES</u>			
2/27/2007	Icici Bk Ltd Adr	20,000	\$ 872,928
2/27/2007	Ishares Tr Msci Eafe Idx	5,000	368,488
2/27/2007	Rio Tinto PLC Sponsored ADR	5,000	1,049,835
TOTAL SALES		30,000	\$ 2,291,251
<u>CONTRIBUTIONS</u>			
2/16/2007	Nations Cash Fund		\$ 550,000
2/20/2007	Pool A Cash		840,000
TOTAL CONTRIBUTIONS			\$ 1,390,000
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 9,932
TOTAL WITHDRAWALS			\$ 9,932
TOTAL TRANSACTIONS		82,500	\$ 7,293,840
REAFE SUMMARIZED			
Purchases and Contributions			\$ 4,992,657
Sales, Maturities and Withdrawals			2,301,183
TOTAL TRANSACTIONS			\$ 7,293,840

City of Sacramento
TRANSACTION SUMMARY
Japan
SCERS
From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/28/2007	Ishares Inc Msci Japan	30,000	\$ 443,487
TOTAL PURCHASES		30,000	\$ 443,487
<u>SALES</u>			
2/27/2007	Ishares Inc Msci Japan	30,000	\$ 427,680
TOTAL SALES		30,000	\$ 427,680
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 7,296
TOTAL WITHDRAWALS			\$ 7,296
TOTAL TRANSACTIONS		60,000	\$ 878,463
 RJAPAN SUMMARIZED			
	Purchases and Contributions		\$ 443,487
	Sales, Maturities and Withdrawals		434,976
TOTAL TRANSACTIONS			\$ 878,463

**City of Sacramento
TRANSACTION SUMMARY
Latin America
SCERS
From 02-01-07 To 02-28-07**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/22/2007	Petroleo Brasileiro SA Sponsored ADR	6,000	\$ 570,880
2/28/2007	Petroleo Brasileiro SA Sponsored ADR	6,000	540,704
TOTAL PURCHASES		12,000	\$ 1,111,584
<u>SALES</u>			
2/12/2007	Petroleo Brasileiro SA Sponsored ADR	12,000	\$ 1,132,560
2/27/2007	Petroleo Brasileiro SA Sponsored ADR	6,000	570,880
TOTAL SALES		18,000	\$ 1,703,440
<u>WITHDRAWALS</u>			
2/16/2007	Nations Cash Fund		\$ 550,000
2/28/2007	Pool A Cash		1,030
TOTAL WITHDRAWALS			\$ 551,030
TOTAL TRANSACTIONS		30,000	\$ 3,366,054
RLATINAM SUMMARIZED			
Purchases and Contributions			\$ 1,111,584
Sales, Maturities and Withdrawals			2,254,470
TOTAL TRANSACTIONS			\$ 3,366,054

City of Sacramento
TRANSACTION SUMMARY
 Taiwan
 SCERS
 From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
2/27/2007	Pool A Cash		\$ 190,000
2/28/2007	Pool A Cash		3,699
TOTAL WITHDRAWALS			<u>\$ 193,699</u>
TOTAL TRANSACTIONS			<u>\$ 193,699</u>
 RTAIWAN SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>193,699</u>
TOTAL TRANSACTIONS			<u>\$ 193,699</u>

**City of Sacramento
TRANSACTION SUMMARY
Small Cap
SCERS
From 02-01-07 To 02-28-07**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
2/8/2007	Ishares Tr Russell 2000	30,000	\$ 2,428,494
TOTAL PURCHASES		30,000	\$ 2,428,494
<u>SALES</u>			
2/8/2007	Activision Inc	50,000	\$ 887,440
2/8/2007	Armor Hldgs Inc Com	20,000	1,076,436
2/8/2007	Biomira Inc Com	122,500	168,975
2/8/2007	Geron Corp Com	25,000	213,275
2/26/2007	Human Genome Sciences	75,000	896,125
2/26/2007	Ishares Tr Russell 2000	130,000	10,035,316
2/8/2007	Osiris Therapeutic Inc	10,000	259,886
2/9/2007	Osiris Therapeutic Inc	10,000	259,886
2/8/2007	Silver Wheaton Corp Com	60,000	718,536
2/8/2007	Stemcells Inc Com	150,000	500,025
2/8/2007	The Shaw Group Inc	50,000	1,642,842
2/8/2007	United Rentals Inc Com	50,000	1,228,510
TOTAL SALES		752,500	\$ 17,887,253
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 11,767
TOTAL WITHDRAWALS			\$ 11,767
TOTAL TRANSACTIONS		782,500	\$ 20,327,514
RSCAP SUMMARIZED			
	Purchases and Contributions		\$ 2,428,494
	Sales, Maturities and Withdrawals		17,899,020
TOTAL TRANSACTIONS			\$ 20,327,514

City of Sacramento
TRANSACTION SUMMARY
CADA
From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CADA BANKING</u>			
<u>CONTRIBUTIONS</u>			
2/8/2007	Pool A Cash		\$ 1,375,000
TOTAL CONTRIBUTIONS			<u>\$ 1,375,000</u>
<u>WITHDRAWALS</u>			
2/23/2007	Pool A Cash		\$ 82,700
2/26/2007	Pool A Cash		150,000
TOTAL WITHDRAWALS			<u>\$ 232,700</u>
TOTAL CADA BANKING			<u>\$ 1,607,700</u>
<u>CADA A - Tax Exempt</u>			
<u>CONTRIBUTIONS</u>			
2/8/2007	Pool A Cash		\$ 11,375
TOTAL CONTRIBUTIONS			<u>\$ 11,375</u>
TOTAL CADA A - Tax Exempt			<u>\$ 11,375</u>
<u>CADA B - Taxable</u>			
No transactions were found!			
TOTAL TRANSACTIONS			<u>\$ 1,619,075</u>
CADA SUMMARIZED			
Purchases and Contributions			\$ 1,386,375
Sales, Maturities and Withdrawals			<u>232,700</u>
TOTAL TRANSACTIONS			<u>\$ 1,619,075</u>

City of Sacramento
TRANSACTION SUMMARY
George H. Clark (Fixed)
Scholarship Fund
From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>MATURITIES</u>			
2/20/2007	GNMA2 POOL #2754 6.500% Due 05-20-29	25	\$ 25
TOTAL MATURITIES		25	\$ 25
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 482
TOTAL WITHDRAWALS			\$ 482
TOTAL TRANSACTIONS		25	\$ 507
TGHCLARK SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		507
TOTAL TRANSACTIONS			\$ 507

City of Sacramento
TRANSACTION SUMMARY
 George H. Clark (Equity)
 Scholarship Fund
 From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>WITHDRAWALS</u>			
2/28/2007	Pool A Cash		\$ 19
TOTAL WITHDRAWALS			\$ 19
TOTAL TRANSACTIONS			\$ 19
 TGHCLARL SUMMARIZED			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		19
TOTAL TRANSACTIONS			\$ 19

City of Sacramento
TRANSACTION SUMMARY
United Way (Fixed)
From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
<u>SALES</u>			
2/16/2007	Alpine Globl Dynam Div Com	500	\$ 10,313
2/16/2007	Altria Group Inc	125	8,790
2/16/2007	Bank Of America Corp	250	10,720
2/16/2007	Citizens Communctns Co	750	10,399
2/16/2007	Comerica	200	11,719
2/16/2007	Dominion Res Va New Com	100	7,693
2/16/2007	Du Pont E I De Nemours Com	250	10,369
2/16/2007	Duke Energy Corp	375	5,857
2/16/2007	Edison Intl Com	250	10,644
2/16/2007	General Electric Co	375	12,735
2/16/2007	Glaxosmithkline	200	11,160
2/16/2007	Ishares Tr Dj Sel Div Inx	250	16,466
2/16/2007	Kinder Morgan Energy Partners Ltd	350	17,070
2/16/2007	Pg & E Corp	250	10,214
2/16/2007	Pinnacle West Cap Corp	150	5,985
2/16/2007	Ppl Corp Com	300	9,045
2/16/2007	Spectra Energy Corp WI	200	4,658
2/16/2007	Surewest Communications	375	10,556
2/16/2007	Wells Fargo & Company	275	8,220
TOTAL SALES		5,525	\$ 192,615
<u>EXPENSES</u>			
2/1/2007	After Fee Performance Expense Accounts		\$ 1,062
TOTAL EXPENSES			\$ 1,062
<u>WITHDRAWALS</u>			
2/2/2007	Nations Cash Fund		\$ 1,084
TOTAL WITHDRAWALS			\$ 1,084
TOTAL TRANSACTIONS		5,525	\$ 194,761
<u>UNITE SUMMARIZED</u>			
	Purchases and Contributions		\$ -
	Sales, Maturities and Withdrawals		193,699
	Expenses		1,062
TOTAL TRANSACTIONS			\$ 194,761

City of Sacramento
TRANSACTION SUMMARY
 United Way (Equity)
 From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
<u>PURCHASES</u>			
2/16/2007	Petrochina Co Ltd Sponsored ADR	350	\$ 42,630
2/16/2007	Petroleo Brasileiro SA Sponsored ADR	450	42,133
2/16/2007	Phelps Dodge Corp Com	150	18,686
2/16/2007	Rio Tinto PLC Sponsored ADR	200	43,882
TOTAL PURCHASES		1,150	\$ 147,331

SALES

2/16/2007	3m Company	200	\$ 15,558
2/16/2007	Activision Inc	750	13,259
2/28/2007	Activision Inc	2,250	39,777
2/16/2007	Altria Group Inc	125	7,797
2/16/2007	American Intl Group Com	750	51,317
2/16/2007	Archer Daniels Midland Com	200	6,270
2/28/2007	Archer Daniels Midland Com	600	18,810
2/16/2007	Bank Of America Corp	300	14,550
2/16/2007	Barr Labs Inc.	250	12,920
2/28/2007	Berkshire Hathaway Inc-CI B	20	63,440
2/16/2007	Cbs Corp New CI B	375	11,576
2/28/2007	Cbs Corp New CI B	1,125	34,728
2/16/2007	Chevron Corporation	175	11,925
2/16/2007	Cisco Sys Inc Com	500	11,668
2/16/2007	Comcast Corporation	125	3,431
2/28/2007	Comcast Corporation	562	10,285
2/16/2007	Conagra Inc Com	625	14,855
2/16/2007	Conocophillips Com	175	11,521
2/16/2007	Disney (walt) Com	375	10,576
2/16/2007	Dow Chem Co Com	375	15,783
2/16/2007	Du Pont E I De Nemours Com	250	10,650
2/16/2007	El Paso Corporation	450	6,732
2/28/2007	El Paso Corporation	1,300	19,448
2/16/2007	Genentech Inc.	125	11,139
2/16/2007	General Electric Co	650	22,645
2/16/2007	Gilead Sciences Inc	150	9,826
2/16/2007	Hasbro Inc Com	250	6,808
2/28/2007	Hasbro Inc Com	750	20,425
2/16/2007	Home Depot Inc	250	10,162
2/16/2007	Intel Corp	350	6,984
2/16/2007	Ishares Tr Dj Us Energy	50	4,839
2/16/2007	Ishares Tr Dj Us Healthcr	125	8,597
2/16/2007	Ishares Tr Nasdq Bio Indx	125	9,973

City of Sacramento
TRANSACTION SUMMARY
United Way (Equity)
From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
2/28/2007	Ishares Tr Nasdq Bio Indx	375	29,920
2/16/2007	Ishares Tr S&p 500 Index	75	9,782
2/28/2007	Ishares Tr S&p 500 Index	225	29,347
2/16/2007	Ishares Tr S&p500/Bar Val	100	7,579
2/28/2007	Ishares Tr S&p500/Bar Val	300	22,737
2/16/2007	JPMorgan Chase & Co	125	5,837
2/16/2007	Johnson & Johnson	200	12,968
2/16/2007	Mcdonald's Corp	125	4,715
2/28/2007	Mcdonald's Corp	375	14,146
2/16/2007	Microsoft Corp	250	7,612
2/16/2007	Monsanto C0 New Com	250	8,955
2/16/2007	Nasdaq 100 Tr Unit Ser 1	375	15,168
2/28/2007	Nasdaq 100 Tr Unit Ser 1	1,125	45,505
2/28/2007	Petrochina Co Ltd Sponsored ADR	200	24,360
2/28/2007	Petroleo Brasileiro SA Sponsored ADR	250	23,407
2/16/2007	Pg & E Corp	250	10,668
2/28/2007	Phelps Dodge Corp Com	200	21,184
2/16/2007	Research In Motion Ltd	100	13,666
2/28/2007	Research In Motion Ltd	300	40,999
2/28/2007	Rio Tinto PLC Sponsored ADR	100	21,941
2/16/2007	Southwest Airlines	125	2,185
2/28/2007	Southwest Airlines	375	6,555
2/16/2007	Toro Company	175	7,146
2/28/2007	Toro Company	525	21,439
2/16/2007	Valero Energy Corp New Com	125	7,691
2/16/2007	Wal Mart Stores Inc	250	11,547
TOTAL SALES		21,557	\$ 955,336
<u>EXPENSES</u>			
	2/1/2007 After Fee Performance Expense Accounts		\$ 2,477
TOTAL EXPENSES			\$ 2,477
<u>CONTRIBUTIONS</u>			
	2/2/2007 Nations Cash Fund		\$ 1,084
TOTAL CONTRIBUTIONS			\$ 1,084
TOTAL TRANSACTIONS		22,707	\$ 1,106,228

City of Sacramento
TRANSACTION SUMMARY
 United Way (Equity)
 From 02-01-07 To 02-28-07

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
UNITEE SUMMARIZED			
	Purchases and Contributions		\$ 148,415
	Sales, Maturities and Withdrawals		955,336
	Expenses		<u>2,477</u>
	TOTAL TRANSACTIONS		<u>\$ 1,106,228</u>

City of Sacramento
TRANSACTION SUMMARY
 American River Flood Control District
 From 02-01-07 To 02-28-07

Trade Date	Security	Quantity	Total Cost
<u>WITHDRAWALS</u>			
2/16/2007	Pool A Cash		\$ 50,000
2/27/2007	Pool A Cash		50,000
TOTAL WITHDRAWALS			<u>\$ 100,000</u>
TOTAL TRANSACTIONS			<u>\$ 100,000</u>
 AMRIVER SUMMARIZED			
Purchases and Contributions			\$ -
Sales, Maturities and Withdrawals			<u>100,000</u>
TOTAL TRANSACTIONS			<u>\$ 100,000</u>

City of Sacramento
TRANSACTION SUMMARY
The Natomas Basin Conservancy
TNBC
From 02-01-07 To 02-28-07

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

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority
SPLA
From 02-01-07 To 02-28-07

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