

January 26, 2012

Agenda Item 6.1: Monthly Treasurer's Report
Of Transactions: October 2011

TO: Sacramento Public Library Authority Board Members

FROM: Denise M. Davis, Deputy Library Director

RE: Monthly Treasurer's Report of Transactions – October 2011

RECOMMENDED ACTION: None - Information only.

INFORMATION

The Monthly Purchases and Sales Transactions Report for the City of Sacramento's "Investment Pool A" for the month of October 2011, and the Sacramento Public Library summary of the City's monthly investment report are attached to this report. This report satisfies the State's investment reporting requirements and complies with the Authority's Investment Policy. The complete City Treasurer Report for the month of October 2011 is available upon request.

FISCAL IMPACT

The Library Authority had investments totaling \$18,959,357 as of October 31, 2011. Total cash and investments at October 31, 2011 were \$19,622,765 including a balance of \$663,408 in the Authority's Bank of America account.

Investment income for the month of October was \$26,886 and totals \$196,615 year to date for FY 2011-12. The October portfolio yield was 1.70%, down 1.32% from the yield in September of 3.02%. This yield compares favorably to the State of California Local Agency Investment Fund rate of return of 0.39% for October 2011.

ATTACHMENTS

Attachment A: Sacramento City Treasurer Report: October 2011 - Monthly

Purchases and Sales Transaction Report (Pool A portion only)

Attachment B: City of Sacramento Treasurer Report: Monthly Investment

Report - October 2011 (Library portion only)

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City of Sacramento
PURCHASE AND SALE
City Investment Pool A
From 10-01-11 To 10-31-11

City of Sacramento
PURCHASE AND SALE
City Investment Pool A
From 10-01-11 To 10-31-11

		Amount	12,987,034	70,095,264
	Unit	Moody Price	100	
		Moody	P1	
		S&P	Α1	
		Security	Ubs Finance 0.215% Due 10-31-11	
		Quantity	2	
		Cusip	90262DXX8	
	Security	Symbol	026	
Sec	Type	Code	6 sndo	
		Date	10-31-11	
	Trade	Date	10-31-11	

Sacramento Public Library Authority

MONTHLY REVIEW - OCTOBER 2011

STRATEGY

The SPLA funds are invested in the City of Sacramento's Pool A investment fund. The Fund seeks to maximize the level of current income consistent with the preservation of principal while meeting the liquidity needs of the City and the pooled investors. The Fund is invested pursuant to the prudent person standards and the California Code Section 53601 (GC 53601).

PORTFOLIO STATISTICS

Portfolio's Beginning Balance	19,163,213
Contributions	1,782,385
Withdrawals	(2,013,127)
Interest Earned	26,886
Month-End Market Value	18,959,357

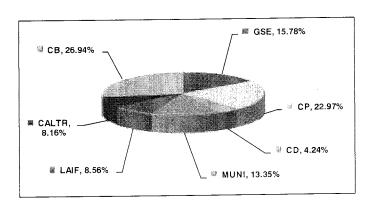
PERFORMANCE

Earned Interest Yield for the Month	1.70%
Laif Rate of Return (book value)	0.39%
ML Ready Asset	0.00%
90 Day T-Bill	0.01%
Federal Funds	0.08%

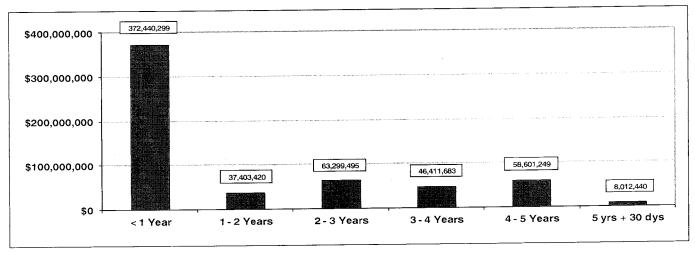
POOL A MATURITY SCHEDULE

Market Value	%
372,440,299	63.54%
37,403,420	6.38%
63,299,495	10.80%
46,411,683	7.92%
58,601,249	10.00%
8,012,440	1.36%
\$ 586,168,586	100.00%
	372,440,299 37,403,420 63,299,495 46,411,683 58,601,249 8,012,440

POOL A BY ASSET CLASS



Investment Description	Portfolio at Cost	Yield at Month End
US Agency Notes (GSE)	15.78%	0.97%
Commercial Paper (CP)	22.97%	0.31%
Certificates of Deposit (CD)	4.24%	0.49%
Municipals	13.35%	2.66%
LAIF	8.56%	0.38%
CalTRUST	8.16%	0.74%
Corporate Bonds (CB)	26.94%	3.94%



City of Sacramento CASH LEDGER

Sacramento Public Library Authority From 10-01-11 To 10-31-11

All Cash Accounts

Trade	Settle	Tran				
Date	Date	Code	Quantity	Security	Amount	Cash Balance
Pool A Ca	ısh					
10-01-11				Beginning Balance		18,993,483.72
10-01-11	10-01-11	lo		Pool A Cash	-13,127.00	18,980,356.72
		tr SPLA	Mgt Fees- AJ#	IMP0512098		
10-07-11	10-07-11	lo	0	Pool A Cash	-100,000.00	18,880,356.72
10-14-11	10-14-11	lo		Pool A Cash	-920,000.00	17,960,356.72
10-28-11	10-28-11	lo		Pool A Cash	-980,000.00	16,980,356.72
10-28-11	10-28-11	li		Pool A Cash	1,782,384.75	18,762,741.47
10 20 11			tribution to SP	PLA, per AJ#138932		
	QI OU	i una con		,r	-230,742.25	
10-31-11				Ending Balance	230,7 12.22	18,762,741.47
Pool A In	terest Reco	eivable				
10-01-11				Beginning Balance		169,728.91
10-31-11	10-31-11	in		Pool A Cash	26,885.89	196,614.80
	October	2011 esti	mated Pool A	interest		
					26,885.89	
10-31-11				Ending Balance	·	196,614.80