



Sacramento Public Library Authority

February 28, 2013

Agenda Item 7.0: Monthly Treasurer’s Report
Of Transactions – November 2012

TO: Sacramento Public Library Authority Board Members

FROM: Denise M. Davis, Deputy Library Director

RE: Monthly Treasurer’s Report of Transactions – November 2012

RECOMMENDED ACTION(S): Information only.

INFORMATION

The Monthly Purchases and Sales Transactions Report for the City of Sacramento’s “Investment Pool A” for the month of November 2012, 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 November 2012 is available upon request.

FISCAL IMPACT

The Library Authority had investments totaling \$19,497,504 as of November 30, 2012. Total cash and investments as of November 30, 2012, were \$20,742,023 including a balance of \$1,244,519 in the Authority’s Bank of America account.

Investment income for the month of November was \$30,030 and totals \$174,280 for FY 2012-13. The November portfolio yield was 1.69%, down 0.32% from the yield in October of 2.01%. This yield compares favorably to the State of California Local Agency Investment Fund rate of return of 0.32% for November 2012.

ATTACHMENT(S)

- Attachment A: Sacramento City Treasurer Report: November 2012 – Monthly Purchases and Sales Transaction Report (Pool A portion only)
- Attachment B: City of Sacramento Treasurer Report: Monthly Investment Report – November 2012 (Library portion only)

PURCHASE AND SALE
City Investment Pool A
From 11-01-12 To 11-30-12

Trade Date	Settle Date	Sec Type Code	Security Symbol	Cusip	Quantity	Security	S & P	Moody	Unit Price	Amount
PURCHASES										
11-06-12	11-14-12	vrus	74977rcv4	74977RCV4	3,000,000	Rabobank Nederland Gbl 144a 1.100% Due 11-14-17	NA	NA	100	3,000,000
11-16-12	11-16-12	cpus	36959hse8	36959HSE8	9,000,000	General Electric Capital Corp 0.240% Due 05-14-13	A1+	P1	100	8,989,260
11-21-12	11-21-12	cpus	89233gsu1	89233GSU1	7,000,000	Toyota Motor Credit Corp 0.290% Due 05-28-13	A1	P1	100	6,989,399
11-30-12	11-30-12	cpus	36959hsu2	36959HSU2	7,000,000	General Electric Capital Corp 0.240% Due 05-28-13	A1+	P1	100	6,991,647
11-30-12	11-30-12	cpus	89233gv17	89233GVL7	5,000,000	Toyota Motor Credit Corp 0.290% Due 08-20-13	A1+	P1	100	4,989,407
11-30-12	12-10-12	vrus	38141g1j1	38141GJY1	3,000,000	Goldman Sachs Group Inc 3.000% Due 12-10-17	A-	NA	100	3,000,000
										33,959,712
SALES										
11-09-12	11-13-12	gbus	912828pf1	912828PF1	5,000,000	U.S. Treasury Note 1.875% Due 10-31-17		Aaa	106	5,298,437
11-13-12	11-16-12	cbus	05252abj9	05252ABJ9	2,000,000	Australia & New Zeala Bkg 144a 2.125% Due 01-10-14	AA-	Aa2	101	2,026,000
11-13-12	11-13-12	cpus	36959hld7	36959HLD7	3,000,000	General Electric Capital Corp 0.330% Due 11-13-12	A1+	P1	100	2,994,307
11-13-12	11-13-12	cpus	4042f0ld1	4042FOLD1	9,000,000	HSBC Finance 0.500% Due 11-13-12	A1	P1	100	8,974,750
11-14-12	11-14-12	cpus	89233gle4	89233GLE4	2,000,000	Toyota Motor Credit Corp 0.420% Due 11-14-12	A1	P1	100	1,995,590
11-21-12	11-21-12	cbus	31315puv9	31315PUV9	2,700,000	Farmer Mac 1.670% Due 11-21-16	NA	NA	100	2,700,000
11-26-12	11-26-12	cpus	89233gls3	89233GLS3	4,000,000	Toyota Motor Credit Corp 0.440% Due 11-26-12	A1+	P1	100	3,990,271
11-26-12	11-26-12	fhus	3134g1wt7	3134G1WT7	6,000,000	Freddie Mac 0.515% Due 11-26-12	AA+	Aaa	100	6,000,000
11-28-12	11-28-12	vrus	3136ftpc7	3136FTPC7	4,000,000	Fannie Mae 1.000% Due 11-28-16	AA+	Aaa	100	4,000,000
11-29-12	11-29-12	cpus	89233glv6	89233GLV6	10,000,000	Toyota Motor Credit Corp 0.100% Due 11-29-12	A1+	P1	100	9,998,806
11-30-12	12-05-12	cbus	2027a0fq7	2027A0FQ7	5,000,000	Commonwealth Bk Australia 144a 2.125% Due 03-17-14	AA-	Aa2	102	5,084,000
11-30-12	11-30-12	dpus	313396r54	313396R54	10,000,000	Freddie Mac 0.140% Due 11-30-12	NA	NA	100	9,992,378
11-30-12	11-30-12	gbus	912828hk9	912828HK9	6,000,000	U.S. Treasury Note 3.375% Due 11-30-12	AAA	Aaa	100	6,000,000
11-30-12	11-30-12	gbus	912828pv6	912828PV6	6,000,000	U.S. Treasury Note 0.500% Due 11-30-12	AA+	Aaa	100	6,000,000
										75,054,539

Sacramento Public Library Authority

MONTHLY REVIEW - NOVEMBER 2012

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).

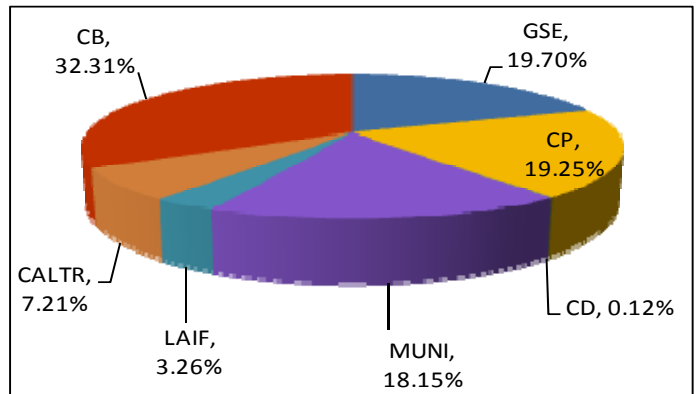
PORTFOLIO STATISTICS

Portfolio's Beginning Balance	22,617,474
Contributions	0
Withdrawals	(3,150,000)
Interest Earned	30,030
Month-End Market Value	19,497,504

PERFORMANCE

Earned Interest Yield for the Month	1.69%
Laif Rate of Return (book value)	0.32%
ML Ready Asset	0.00%
90 Day T-Bill	0.09%
Federal Funds	0.17%

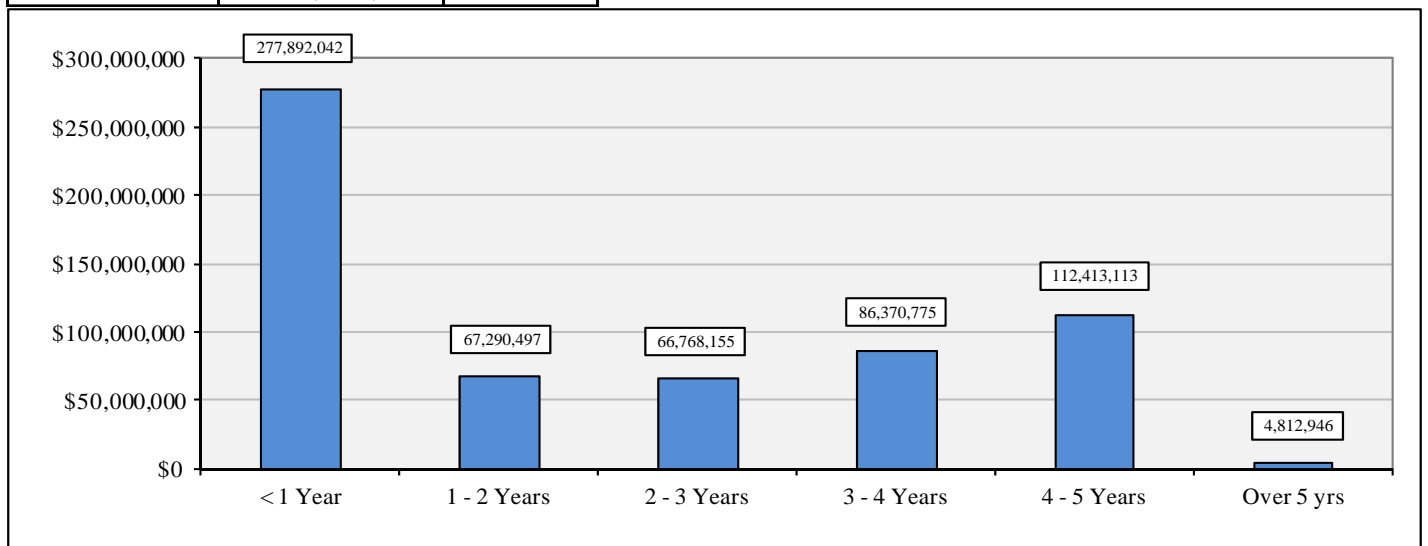
POOL A BY ASSET CLASS



POOL A MATURITY SCHEDULE

Maturity	Market Value	%
< 1 Year	277,892,042	45.15%
1 - 2 Years	67,290,497	10.93%
2 - 3 Years	66,768,155	10.85%
3 - 4 Years	86,370,775	14.03%
4 - 5 Years	112,413,113	18.26%
Over 5 yrs	4,812,946	0.78%
Total	\$ 615,547,528	100.00%

Investment Description	Portfolio at Cost	Yield at Month End
US Agency Notes (GSE)	19.70%	1.01%
Commercial Paper (CP)	19.25%	0.42%
Certificates of Deposit (CD)	0.12%	2.10%
Municipals	18.15%	1.96%
LAIF	3.26%	0.32%
CaITRUST	7.21%	0.47%
Corporate Bonds (CB)	32.31%	2.66%



City of Sacramento
CASH LEDGER
Sacramento Public Library Authority
From 11-01-12 To 11-30-12

All Cash Accounts

<u>Trade Date</u>	<u>Settle Date</u>	<u>Tran Code</u>	<u>Quantity</u>	<u>Security</u>	<u>Amount</u>	<u>Cash Balance</u>
Pool A Cash						
11-01-12				Beginning Balance		22,473,224.10
11-02-12	11-02-12	lo		Pool A Cash	-300,000.00	22,173,224.10
11-09-12	11-09-12	lo		Pool A Cash	-800,000.00	21,373,224.10
11-09-12	11-09-12	lo		Pool A Cash	-150,000.00	21,223,224.10
11-16-12	11-16-12	lo		Pool A Cash	-1,600,000.00	19,623,224.10
11-30-12	11-30-12	lo		Pool A Cash	-300,000.00	19,323,224.10
					<u>-3,150,000.00</u>	
11-30-12				Ending Balance		19,323,224.10
Pool A Interest Receivable						
11-01-12				Beginning Balance		144,250.22
11-30-12	11-30-12	in		Pool A Cash	30,030.24	174,280.46
				Nov 2012 estimated Pool A interest		
					<u>30,030.24</u>	
11-30-12				Ending Balance		174,280.46