

**SUBMITTAL TO THE BOARD OF SUPERVISORS
COUNTY OF RIVERSIDE, STATE OF CALIFORNIA**

612A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
February 3, 2011

SUBJECT: Treasurer's Purchase Detail Report


RECOMMENDED MOTION: That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for January 2011 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for January 2011 is being submitted to the Board of Supervisors pursuant to the requirements of Section 53607 of the Government Code. Included in the report are investments which occurred as authorized by Section 53601 of the Government Code which were made collectively from "idle pooled funds" in the County Treasury not immediately required to meet daily expenditures. Also reported are specific investments made by the County Treasurer on behalf of various funds in the Treasury for which interest earnings accrue directly to the specific fund.


Don Kent, Treasurer-Tax Collector

| | | | | |
|-----------------------|-------------------------------|------|-------------------------|-----------|
| FINANCIAL DATA | Current F.Y. Total Cost: | \$ 0 | In Current Year Budget: | 0 |
| | Current F.Y. Net County Cost: | \$ 0 | Budget Adjustment: | No |
| | Annual Net County Cost: | \$ 0 | For Fiscal Year: | 2010/2011 |

| | | |
|-------------------------|----------------------------------|--------------------------|
| SOURCE OF FUNDS: | Positions To Be Deleted Per A-30 | <input type="checkbox"/> |
| | Requires 4/5 Vote | <input type="checkbox"/> |

C.E.O. RECOMMENDATION: APPROVE
BY: 
Karen L. Johnson

County Executive Office Signature

- Consent
- Policy
- Consent
- Policy

Dep't Recomm.:
Per Exec. Ofc.:

Prev. Agn. Ref.:

District: ALL

Agenda Number:

2.15

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 2/3/2011 10:54:43 AM

From Date: 1/1/2011 To Date: 1/31/2011

| Inv. No. | Description Memo | Pool# | CUSIP | Fund | Cash Maturity | Entered User ID | Traded Settled | TXN Type | Coupon Yield | Par Value Original Face | Book Value Prem / (Disc) | (Interest) Amort / (Accret) | (Gain) / Loss Settlement |
|------------------------------------------|---------------------|-------|-----------|------|---------------|---------------------|-------------------|-----------------|-----------------|----------------------------|-----------------------------|--------------------------------|-----------------------------|
| Set Date: 1/3/2011 | | | | | | | | | | | | | |
| 24568 | WELLS FARGO HERITAG | | WFJXX | | 1 02/01/2011 | 01/03/2011 ILiceaid | 01/03/2011 | PURC | .205 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | PURC | | | | | ILiceaid | 01/03/2011 | | .205 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| | PURC | | | | | ILiceaid | | | .205 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | | |
| 24895 | FNMA 3.5YrNcl1Yr | | 3136FPV95 | | 1 07/03/2014 | 01/03/2011 ILiceaid | 12/16/2010 | PURC | 1.700 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | PURC | | | | | ILiceaid | 01/03/2011 | | 1.700 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 24896 | FNMA 3.5YrNcl1Yr | | 3136FPV95 | | 1 07/03/2014 | 01/03/2011 ILiceaid | 12/16/2010 | PURC | 1.700 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | PURC | | | | | ILiceaid | 01/03/2011 | | 1.700 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| | PURC | | | | | ILiceaid | | | 1.700 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1525 FNMA-Fxd-S 30/360 | | | | | | | | | | | | | |
| | | | | | | | | Subtotal | .703 | 75,000,000.00 | 75,000,000.00 | 0.00 | -75,000,000.00 |
| Set Date: 1/6/2011 | | | | | | | | | | | | | |
| 24577 | BLACKROCK | | BPIXX | | 1 02/01/2011 | 01/06/2011 ILiceaid | 01/06/2011 | PURC | .213 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | PURC | | | | | ILiceaid | 01/06/2011 | | .213 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| 24770 | FIDELITY MMF | | FIPXX | | 1 02/01/2011 | 01/06/2011 ILiceaid | 01/06/2011 | PURC | .234 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | PURC | | | | | ILiceaid | 01/06/2011 | | .234 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| | PURC | | | | | ILiceaid | | | .224 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | PURC | | | | | ILiceaid | | | .224 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | | |
| 24897 | FHLMC 3Yr | | 3137EACR8 | | 1 02/25/2014 | 01/06/2011 ILiceaid | 01/06/2011 | PURC | 1.374 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | PURC | | | | | ILiceaid | 01/06/2011 | | 1.374 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | PURC | | | | | ILiceaid | | | 1.374 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | PURC | | | | | ILiceaid | | | 1.374 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| Inv Type: 1425 FHLMC-Fxd-S 30/360 | | | | | | | | | | | | | |
| | | | | | | | | Subtotal | 1.374 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 2/3/2011 10:54:43 AM

From Date: 1/1/2011 To Date: 1/31/2011

| Inv. No. | Description Memo | Pool# | CUSIP Fund | Cash Maturity | Entered User ID | Traded Settled | TXN Type | Coupon Yield | Par Value Original Face | Book Value Prem / (Disc) | (Interest) Amort / (Accret) | (Gain) / Loss Settlement |
|-------------|------------------|-------|------------|---------------|-----------------|----------------|-----------------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 24898 | FFCB DISC NOTE | | 313312NE6 | | 01/06/2011 | 01/06/2011 | PURC | .264 | 25,000,000.00 | 24,948,180.56 | 0.00 | -5,000,000.00 |
| PURC | | | 1 | 10/20/2011 | IlcealD | 01/06/2011 | | .261 | 0.00 | -51,819.44 | 0.00 | -24,948,180.56 |
| | | | | | | | | .264 | 25,000,000.00 | 24,948,180.56 | 0.00 | 0.00 |
| | | | | | | | | .261 | 0.00 | -51,819.44 | 0.00 | -24,948,180.56 |
| | | | | | | | | .264 | 25,000,000.00 | 24,948,180.56 | 0.00 | 0.00 |
| | | | | | | | | .276 | 130,000,000.00 | 129,948,180.56 | 0.00 | -129,948,180.56 |
| | | | | | | | | .275 | 0.00 | -51,819.44 | 0.00 | 0.00 |
| | | | | | | | Subtotal | | | | | |

Inv Type: 1900 FFCB DISC NOTE

Set Date: 1/7/2011

| | | | | | | | | | | | | |
|-------------|----------------|--|-----------|------------|------------|------------|------|-------|---------------|---------------|------|----------------|
| 24900 | FHLMC 2YRNC3Mo | | 3134GIP81 | | 01/06/2011 | 12/16/2010 | PURC | 1.000 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/07/2013 | IlcealD | 01/07/2011 | | 1.000 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| 24901 | FHLMC 2YRNC3Mo | | 3134GIP81 | | 01/06/2011 | 12/16/2010 | PURC | 1.000 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/07/2013 | IlcealD | 01/07/2011 | | 1.000 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| 24902 | FHLMC 2YRNC3Mo | | 3134GIP81 | | 01/06/2011 | 12/16/2010 | PURC | 1.000 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/07/2013 | IlcealD | 01/07/2011 | | 1.000 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 24903 | FHLMC 2YRNC3Mo | | 3134GIP81 | | 01/06/2011 | 12/16/2010 | PURC | 1.000 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/07/2013 | IlcealD | 01/07/2011 | | 1.000 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| 24905 | FHLMC 2YRNC3Mo | | 3134GIP81 | | 01/10/2011 | 12/16/2010 | PURC | .254 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/07/2013 | IlcealD | 01/07/2011 | | .254 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| PURC | | | | | | | | .876 | 30,000,000.00 | 30,000,000.00 | 0.00 | 0.00 |

Inv Type: 1425 FHLMC-Fxd-S 30/360

| | | | | | | | | | | | | |
|-------------|-----------------|--|-----------|------------|------------|------------|------|-------|---------------|---------------|------|----------------|
| 24899 | FNMA 2YRNC6Mo | | 31398A7H9 | | 01/06/2011 | 12/16/2010 | PURC | .876 | 30,000,000.00 | 30,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/07/2013 | IlcealD | 01/07/2011 | | .876 | 0.00 | 0.00 | 0.00 | -30,000,000.00 |
| 24904 | FNMA 3.5YRNC6Mo | | 3136FPV38 | | 01/06/2011 | 12/16/2010 | PURC | 1.750 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/07/2014 | IlcealD | 01/07/2011 | | 1.750 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| PURC | | | | | | | | 1.375 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |

Inv Type: 1525 FNMA-Fxd-S 30/360

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 2/3/2011 10:54:43 AM

From Date: 1/1/2011 To Date: 1/31/2011

| Inv. No. | Description Memo | Pool# | CUSIP | Fund | Cash Maturity | Entered User ID | Traded Settled | TXN Type | Coupon Yield | Par Value Original Face | Book Value Prem / (Disc) | (Interest) Amort / (Accret) | (Gain) / Loss Settlement |
|------------------------------------------|---------------------|-------|-----------|------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| Subtotal | | | | | | | | | | | | | |
| 24916 | MORGAN STANLEY REPO | | | | | 01/12/2011 | 01/12/2011 | PURC | .130 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | 1 | | | 01/18/2011 | ILicealD | 01/12/2011 | | .130 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| | | | | | | | | | .130 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1000 REPOS-A/360 | | | | | | | | | | | | | |
| 24913 | FHLMC 1.75YrNC3MO | | 3134G1WD2 | | | 01/12/2011 | 10/25/2010 | PURC | .700 | 15,000,000.00 | 14,996,250.00 | 22,458.33 | 0.00 |
| | | 1 | | | 10/25/2012 | ILicealD | 01/12/2011 | | .714 | 0.00 | -3,750.00 | 0.00 | -15,018,708.33 |
| | | | | | | | | | .700 | 15,000,000.00 | 14,996,250.00 | 22,458.33 | 0.00 |
| Inv Type: 1425 FHLMC-Fxd-S 30/360 | | | | | | | | | | | | | |
| 24915 | FHLB DISC NOTE | | 313384P4 | | | 01/12/2011 | 01/12/2011 | PURC | .714 | 50,000,000.00 | 49,999,694.44 | 0.00 | 0.00 |
| | | 1 | | | 01/14/2011 | ILicealD | 01/12/2011 | | .110 | 0.00 | -305.56 | 0.00 | -49,999,694.44 |
| | | | | | | | | | .000 | 50,000,000.00 | 49,999,694.44 | 0.00 | 0.00 |
| Inv Type: 1500 FNMA DISC NOTE | | | | | | | | | | | | | |
| 24914 | FFCB 1.5Yr | | 313317A5 | | | 01/12/2011 | 01/12/2011 | PURC | .500 | 10,000,000.00 | 10,000,000.00 | 277.78 | 0.00 |
| | | 1 | | | 07/10/2012 | ILicealD | 01/12/2011 | | .500 | 0.00 | 0.00 | 0.00 | -10,000,277.78 |
| | | | | | | | | | .500 | 10,000,000.00 | 10,000,000.00 | 277.78 | 0.00 |
| Inv Type: 1925 FFCB-Fxd-S 30/360 | | | | | | | | | | | | | |
| 24912 | EXXON MOBIL Aaa AAA | | 302298NJ2 | | | 01/12/2011 | 01/12/2011 | PURC | .500 | 50,000,000.00 | 49,999,166.67 | 0.00 | 0.00 |
| | | | | | | | | | .100 | 0.00 | 0.00 | 0.00 | -10,000,277.78 |
| | | | | | | | | | .500 | 10,000,000.00 | 10,000,000.00 | 277.78 | 0.00 |
| | | | | | | | | | .500 | 0.00 | 0.00 | 0.00 | -10,000,277.78 |
| | | | | | | | | | .100 | 50,000,000.00 | 49,999,166.67 | 0.00 | 0.00 |

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 2/3/2011 10:54:43 AM

From Date: 1/1/2011 To Date: 1/31/2011

| Inv. No. | Description | Pool# | CUSIP | Fund | Cash Maturity | Entered User ID | Traded Settled | TXN Type | Coupon Yield | Par Value Original Face | Book Value Prem / (Disc) | (Interest) Amort / (Accret) | (Gain) / Loss Settlement |
|-----------------------------------------|--------------|-------|-----------|------|---------------|---------------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 24920 | FHLB 1YnC3Mo | | 313371Q74 | 1 | 12/09/2011 | ILiceaID 01/13/2011 | 01/13/2011 | PURC | .400 | 10,000,000.00 | 10,000,000.00 | 6,555.56 | 0.00 |
| | PURC | | | 1 | 12/09/2011 | ILiceaID 01/14/2011 | 01/14/2011 | | .400 | 15,000,000.00 | 15,000,000.00 | 9,833.34 | -5,003,277.78 |
| Inv Type: 1725 FHLB-Fxd-S 30/360 | | | | | | | | | | | | | |
| Subtotal | | | | | | | | | | | | | |
| | | | | | | | | | .400 | 15,000,000.00 | 15,000,000.00 | 9,833.34 | -15,009,833.34 |

Set Date: 1/18/2011

| | | | | | | | | | | | | | |
|-----------------------------------------|---------------|--|-----------|---|------------|---------------------|------------|------|------|----------------|----------------|------|-----------------|
| 24770 | FIDELITY MMF | | FXPX | 1 | 02/01/2011 | ATressID 01/18/2011 | 01/18/2011 | PURC | .234 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | PURC | | | 1 | 02/01/2011 | ATressID 01/18/2011 | 01/18/2011 | | .234 | 100,000,000.00 | 100,000,000.00 | 0.00 | -100,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | | |
| 24909 | FNMA 2YrNc6Mo | | 31398A7M8 | 1 | 01/10/2011 | ILiceaID 01/10/2011 | 01/10/2011 | PURC | .930 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | PURC | | | 1 | 01/18/2013 | ILiceaID 01/18/2011 | 01/18/2011 | | .930 | 5,000,000.00 | 5,000,000.00 | 0.00 | -5,000,000.00 |
| Inv Type: 1525 FNMA-Fxd-S 30/360 | | | | | | | | | | | | | |
| Subtotal | | | | | | | | | | | | | |
| | | | | | | | | | .267 | 105,000,000.00 | 105,000,000.00 | 0.00 | -105,000,000.00 |

Set Date: 1/19/2011

| | | | | | | | | | | | | | |
|-----------------------------------|---------------------|--|--|---|------------|---------------------|------------|------|------|----------------|----------------|------|-----------------|
| 24922 | MORGAN STANLEY REPO | | | 1 | 01/19/2011 | ILiceaID 01/19/2011 | 01/19/2011 | PURC | .120 | 150,000,000.00 | 150,000,000.00 | 0.00 | 0.00 |
| | PURC | | | 1 | 01/24/2011 | ILiceaID 01/19/2011 | 01/19/2011 | | .120 | 150,000,000.00 | 150,000,000.00 | 0.00 | -150,000,000.00 |
| Inv Type: 1000 REPOS-A/360 | | | | | | | | | | | | | |
| Subtotal | | | | | | | | | | | | | |
| | | | | | | | | | .120 | 150,000,000.00 | 150,000,000.00 | 0.00 | -150,000,000.00 |

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 2/3/2011 10:54:43 AM

From Date: 1/1/2011 To Date: 1/31/2011

| Inv. No. | Description Memo | Pool# | CUSIP Fund | Cash Maturity | Entered User ID | Traded Settled | TXN Type | Coupon Yield | Par Value Original Face | Book Value Prem / (Disc) | (Interest) Amort / (Accret) | (Gain) / Loss Settlement |
|----------|------------------|-------|------------|---------------|-----------------|----------------|-----------------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 24925 | FNMA 3YrNC6Mo | | 3136FPB63 | | 01/24/2011 | 01/24/2011 | PURC | .173 | 10,290,000.00 | 10,236,550.00 | 16,721.25 | -50,000,000.00 |
| | | | | | ILcealD | 01/24/2011 | | 1.125 | 0.00 | -51,450.00 | 0.00 | -10,255,271.25 |
| 24926 | FNMA 3YrNC6Mo | | 3136FPE29 | 12/02/2013 | 01/24/2011 | 01/24/2011 | PURC | 1.000 | 5,000,000.00 | 4,997,500.00 | 6,527.78 | 0.00 |
| | | | | | ILcealD | 01/24/2011 | | 1.021 | 0.00 | -2,500.00 | 0.00 | -5,004,027.78 |
| | | | | | | | | 1.084 | 15,290,000.00 | 15,236,050.00 | 23,249.03 | 0.00 |
| | | | | | | | | 1.211 | 0.00 | -53,950.00 | 0.00 | -15,259,299.03 |
| | | | | | | | | 1.084 | 15,290,000.00 | 15,236,050.00 | 23,249.03 | 0.00 |
| | | | | | | | | 1.211 | 0.00 | -53,950.00 | 0.00 | -15,259,299.03 |
| | | | | | | | Subtotal | .215 | 215,290,000.00 | 215,236,050.00 | 23,249.03 | 0.00 |
| | | | | | | | Subtotal | .224 | 0.00 | -53,950.00 | 0.00 | -215,259,299.03 |

Inv Type: 1525 FNMA-Fxd-S 30/360

Set Date: 1/25/2011

| | | | | | | | | | | | | |
|-------|---------------------|--|--|--|------------|------------|-----------------|-------------|-----------------------|-----------------------|-------------|------------------------|
| 24934 | MORGAN STANLEY REPO | | | | 01/25/2011 | 01/25/2011 | PURC | .150 | 150,000,000.00 | 150,000,000.00 | 0.00 | 0.00 |
| | | | | | ILceea | 01/25/2011 | | .150 | 0.00 | 0.00 | 0.00 | -150,000,000.00 |
| | | | | | | | | .150 | 150,000,000.00 | 150,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .150 | 0.00 | 0.00 | 0.00 | -150,000,000.00 |
| | | | | | | | | .150 | 0.00 | 0.00 | 0.00 | -150,000,000.00 |
| | | | | | | | | .205 | 90,000,000.00 | 90,000,000.00 | 0.00 | 0.00 |
| | | | | | ILceea | 01/25/2011 | | .205 | 0.00 | 0.00 | 0.00 | -90,000,000.00 |
| | | | | | | | | .205 | 90,000,000.00 | 90,000,000.00 | 0.00 | 0.00 |
| | | | | | | | Subtotal | .171 | 240,000,000.00 | 240,000,000.00 | 0.00 | 0.00 |
| | | | | | | | Subtotal | .171 | 0.00 | 0.00 | 0.00 | -240,000,000.00 |

Inv Type: 1000 REPOS-A/360

Inv Type: 1060 MMKT ACCTS-A/366

Set Date: 1/26/2011

| | | | | | | | | | | | | |
|-------|---------------------|--|--|--|------------|------------|------|------|----------------|----------------|------|------|
| 24935 | MORGAN STANLEY REPO | | | | 01/26/2011 | 01/26/2011 | PURC | .140 | 150,000,000.00 | 150,000,000.00 | 0.00 | 0.00 |
|-------|---------------------|--|--|--|------------|------------|------|------|----------------|----------------|------|------|

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 2/3/2011 10:54:43 AM

SUMMARY

From Date: 1/1/2011 To Date: 1/31/2011

| Assets | Yield | Par Value | Original Face | Book Value | Prem / (Disc) | Amort / (Accret) | (Interest) | (Gain) / Loss | Settlement |
|----------------|-------------|-------------------------|---------------|-------------------------|--------------------|------------------|------------------|---------------|--------------------------|
| PURC | .269 | 1,629,995,000.00 | 0.00 | 1,629,878,813.90 | -116,186.10 | 0.00 | 56,202.02 | 0.00 | -1,629,935,015.92 |
| Totals: | .269 | 1,629,995,000.00 | 0.00 | 1,629,878,813.90 | -116,186.10 | 0.00 | 56,202.02 | 0.00 | -1,629,935,015.92 |