

709/A

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



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
August 4, 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 July 2011 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for July 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:	2011/2012

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

Dept's Recomm.:
Per Exec. Ofc.:

Prev. Agn. Ref.: | District: ALL | Agenda Number:

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.24

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 8/4/2011 12:59:49 PM

From Date: 7/1/2011 To Date: 7/31/2011

Inv. No.	Description Memo	Pooif	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
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Set Date: 7/1/2011

25204	FMAC DISC NOTE		31315KYT1	1	06/29/2012	06/27/2011	06/27/2011	PURC	.220	20,000,000.00	19,955,511.11	0.00	0.00
	PURC					GPresto	07/01/2011		.220	0.00	-44,488.89	0.00	-19,955,511.11
									.220	20,000,000.00	19,955,511.11	0.00	0.00

Inv Type: 1940 FMAC-DISC NOTE

25153	COUNTY OF SANTA BAR		801320AV4	1	06/29/2012	06/08/2011	06/02/2011	PURC	.270	25,000,000.00	25,000,000.00	0.00	0.00
	PURC					GPresto	07/01/2011		.270	0.00	-44,488.89	0.00	-19,955,511.11
									.270	25,000,000.00	25,000,000.00	0.00	0.00

Inv Type: 2330 MUNIS-M 30/360

25187	LOS ANGELES COUNTY		544657HH5	1	02/29/2012	06/20/2011	06/16/2011	PURC	2.500	5,000,000.00	5,071,900.00	0.00	0.00
	PURC					ILkea	07/01/2011		.320	0.00	71,900.00	0.00	-5,071,900.00
									2.500	5,000,000.00	5,071,900.00	0.00	0.00

Inv Type: 2360 MUNIS-A 30/360

									.320	0.00	71,900.00	0.00	-5,071,900.00
									.473	50,000,000.00	50,027,411.11	0.00	0.00
									.255	0.00	27,411.11	0.00	-50,027,411.11

Set Date: 7/5/2011

25197	FEDERATED GOV		GOIXX	1	08/01/2011	07/05/2011	07/05/2011	PURC	.010	170,000,000.00	170,000,000.00	0.00	0.00
	PURC					GPresto	07/05/2011		.010	0.00	0.00	0.00	-170,000,000.00
									.010	170,000,000.00	170,000,000.00	0.00	0.00

Inv Type: 1060 MMKT ACCTS-A/366

24569	UBOC MANAGED RATE		CASH			07/05/2011	07/05/2011	PURC	.041	130,000,000.00	130,000,000.00	0.00	0.00
										0.00	0.00	0.00	-170,000,000.00
										130,000,000.00	130,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 7/1/2011 To Date: 7/31/2011

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
PURC				1	08/01/2011	GPresto	07/05/2011		.041	130,000,000.00	130,000,000.00	0.00	-130,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360													
25213	FNMA 2Yr		3135G0BR3		06/29/2011		06/29/2011	PURC	.041	130,000,000.00	130,000,000.00	0.00	0.00
PURC				1	08/09/2013	ILicea	07/05/2011		.500	10,000,000.00	9,979,200.00	2,500.00	-130,000,000.00
									.600	10,000,000.00	-20,800.00	0.00	0.00
									.500	10,000,000.00	9,979,200.00	2,500.00	-9,981,700.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
25190	FHLB 1YrNc1MoB		313374GZ7		06/22/2011		06/21/2011	PURC	.350	5,000,000.00	5,000,000.00	0.00	0.00
				1	07/20/2012	ILicea	07/05/2011		.350	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
25191	FHLB 1YrNc1MoB		313374GZ7		06/22/2011		06/21/2011	PURC	.350	10,000,000.00	10,000,000.00	0.00	0.00
				1	07/20/2012	ILicea	07/05/2011		.350	40,000,000.00	40,000,000.00	0.00	-10,000,000.00
25192	FHLB 1YrNc1MoB		313374GZ7		06/22/2011		06/21/2011	PURC	.350	10,000,000.00	10,000,000.00	0.00	0.00
				1	07/20/2012	ILicea	07/05/2011		.700	10,000,000.00	10,000,000.00	0.00	-40,000,000.00
25193	FHLB 2YrNc3MoB		313374F21		06/22/2011		06/21/2011	PURC	.700	10,000,000.00	10,000,000.00	0.00	0.00
PURC				1	07/05/2013	ILicea	07/05/2011		.404	65,000,000.00	65,000,000.00	0.00	-10,000,000.00
									.404	0.00	0.00	0.00	-65,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
25207	FFCB 3YrNc3MoA		31331KQT0		06/28/2011		06/28/2011	PURC	.404	65,000,000.00	65,000,000.00	0.00	0.00
				1	10/06/2014	ILicea	07/05/2011		1.200	5,000,000.00	4,993,650.00	0.00	-65,000,000.00
PURC									1.240	5,000,000.00	-6,350.00	0.00	0.00
									1.200	5,000,000.00	4,993,650.00	0.00	-4,993,650.00
Inv Type: 1925 FFCB-Fxd-S 30/360													
									.117	380,000,000.00	379,972,850.00	2,500.00	0.00
									.120	0.00	-27,150.00	0.00	-379,975,350.00
Subtotal													

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25220	MORGAN STANLEY GOV		MVRXX 1	08/01/2011	07/06/2011 GPresto	07/06/2011	PURC	.010	110,000,000.00	110,000,000.00	0.00	0.00
								.010	0.00	0.00	0.00	-110,000,000.00
								.010	110,000,000.00	110,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366												
25214	FHLB 1Yr		313374L81 1	07/06/2012	06/30/2011 GPresto	06/30/2011	PURC	.270	10,000,000.00	10,000,000.00	0.00	0.00
								.270	0.00	0.00	0.00	-10,000,000.00
25215	FHLB 1Yr		313374L81 1	07/06/2012	06/30/2011 GPresto	06/30/2011	PURC	.270	5,000,000.00	5,000,000.00	0.00	0.00
								.270	0.00	0.00	0.00	-5,000,000.00
								.270	15,000,000.00	15,000,000.00	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
								.270	0.00	0.00	0.00	-15,000,000.00
								.270	15,000,000.00	15,000,000.00	0.00	0.00
								.270	0.00	0.00	0.00	-15,000,000.00
								.041	125,000,000.00	125,000,000.00	0.00	0.00
								.041	0.00	0.00	0.00	-125,000,000.00
Subtotal												
Set Date: 7/7/2011												
25226	U.S. TREASURY BOND		912828NS5 1	06/30/2012	07/07/2011 GPresto	07/07/2011	PURC	.625	15,059,179.69	15,059,179.69	1,783.29	0.00
								.222	0.00	59,179.69	0.00	-15,060,962.98
								.625	15,059,179.69	15,059,179.69	1,783.29	0.00
								.222	0.00	59,179.69	0.00	-15,060,962.98
Inv Type: 1310 U.S. TREASURY BOND												
25222	FINMA 1Yr		31398AT77 1	07/30/2012	07/06/2011 GPresto	07/06/2011	PURC	1.125	5,045,700.00	5,045,700.00	24,531.25	0.00
								.264	0.00	45,700.00	0.00	-5,070,231.25
								1.125	5,045,700.00	5,045,700.00	24,531.25	0.00
								.264	0.00	45,700.00	0.00	-5,070,231.25
								1.125	5,045,700.00	5,045,700.00	24,531.25	0.00
Inv Type: 1525 FINMA-Fxd-S 30/360												
25188	FHLB 3Yr		313374F09 1	06/20/2011	06/16/2011 GPresto	06/16/2011	PURC	.910	10,000,000.00	10,000,000.00	0.00	0.00
								.910	0.00	45,700.00	0.00	-5,070,231.25
								.910	10,000,000.00	10,000,000.00	0.00	0.00

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25212	FHLB 2Yr		313374N63	07/07/2014	ILicea	07/07/2011	PURC	.910	0.00	0.00	0.00	-10,000,000.00
25223	FHLB 1Yr		31333XPV3	05/30/2013	ILicea	07/07/2011	PURC	.500	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25225	FHLB 1Yr		31333XPV3	05/18/2012	GPresto	07/07/2011	PURC	1.125	5,000,000.00	5,038,900.00	7,656.25	0.00
					GPresto	07/06/2011	PURC	1.125	10,000,000.00	10,078,600.00	15,312.50	0.00
					GPresto	07/07/2011		.214	0.00	78,600.00	0.00	-10,093,912.50
								.885	35,000,000.00	35,117,500.00	22,968.75	0.00
								.496	0.00	117,500.00	0.00	-35,140,468.75
Inv Type: 1725 FHLB-Fxd-S 30/360												
25200	FFCB 1.5Yr		31331KQU7		GPresto	06/27/2011	PURC	.885	35,000,000.00	35,117,500.00	22,968.75	0.00
25221	FFCB 1Yr		31331KML1	01/07/2013	GPresto	07/07/2011	PURC	.496	0.00	117,500.00	0.00	-35,140,468.75
					GPresto	07/06/2011	PURC	.400	5,000,000.00	5,000,000.00	0.00	0.00
					GPresto	07/07/2011		.400	0.00	0.00	0.00	-5,000,000.00
					GPresto	07/06/2011	PURC	.210	5,000,000.00	4,999,850.00	1,050.00	0.00
					GPresto	07/07/2011		.213	0.00	-150.00	0.00	-5,000,900.00
								.305	10,000,000.00	9,999,850.00	1,050.00	0.00
								.307	0.00	-150.00	0.00	-10,000,900.00
Inv Type: 1925 FFCB-Fxd-S 30/360												
								.305	10,000,000.00	9,999,850.00	1,050.00	0.00
								.307	0.00	-150.00	0.00	-10,000,900.00
								.754	65,000,000.00	65,222,229.69	50,333.29	0.00
								.386	0.00	222,229.69	0.00	-65,272,562.98
								Subtotal				
Set Date: 7/1/2011												
25228	U.S. TREASURY BOND		912828NS5	06/30/2012	GPresto	07/11/2011	PURC	.625	15,000,000.00	15,062,606.70	2,802.31	0.00
					GPresto	07/11/2011		.194	0.00	62,606.70	0.00	-15,065,409.01
								.625	15,000,000.00	15,062,606.70	2,802.31	0.00
								.194	0.00	62,606.70	0.00	-15,065,409.01
Inv Type: 1310 U.S. TREASURY BOND												
25195	FHLMC 3YrNcgMoE		3134G2PH9	06/23/2011	GPresto	06/23/2011	PURC	1.050	10,000,000.00	10,000,000.00	0.00	0.00

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PURC					1 07/11/2014	ILicea	07/11/2011		1.050	0.00	0.00	0.00	-10,000,000.00
									1.050	10,000,000.00	10,000,000.00	0.00	0.00
									1.050	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360									1.050	10,000,000.00	10,000,000.00	0.00	0.00
									1.050	0.00	0.00	0.00	-10,000,000.00
									.795	25,000,000.00	25,062,606.70	2,802.31	0.00
									.536	0.00	62,606.70	0.00	-25,065,409.01
													Subtotal
Set Date: 7/12/2011													
25241	FNMA 5YrNc6MoB		3136FRWK5		07/12/2011	07/12/2011	07/12/2011	PURC	1.750	5,000,000.00	5,000,000.00	243.06	0.00
PURC					1 07/11/2016	GPresto	07/12/2011		1.750	0.00	0.00	0.00	-5,000,243.06
									1.750	5,000,000.00	5,000,000.00	243.06	0.00
Inv Type: 1565 FNMA-STEP%-S 30/360									1.750	0.00	0.00	0.00	-5,000,243.06
									1.750	5,000,000.00	5,000,000.00	243.06	0.00
25227	FMAC DISC NOTE		31315KZFO		07/07/2011	07/06/2011	07/12/2011	PURC	.210	8,000,000.00	7,982,966.67	0.00	0.00
PURC					1 07/11/2012	GPresto	07/12/2011		.210	0.00	-17,033.33	0.00	-7,982,966.67
									.210	8,000,000.00	7,982,966.67	0.00	0.00
									.210	0.00	-17,033.33	0.00	-7,982,966.67
Inv Type: 1940 FMAC-DISC NOTE									.210	8,000,000.00	7,982,966.67	0.00	0.00
									.210	0.00	-17,033.33	0.00	-7,982,966.67
									.802	13,000,000.00	12,982,966.67	243.06	0.00
									.803	0.00	-17,033.33	0.00	-12,983,209.73
													Subtotal
Set Date: 7/13/2011													
25208	FHLMC 2.5YrNc6MoE		3134G2PG1		06/28/2011	06/28/2011	07/13/2011	PURC	.800	5,000,000.00	4,990,000.00	0.00	0.00
PURC					1 01/13/2014	ILicea	07/13/2011		.881	0.00	-10,000.00	0.00	-4,990,000.00
									.800	5,000,000.00	4,990,000.00	0.00	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360									.881	0.00	-10,000.00	0.00	-4,990,000.00
									.881	0.00	0.00	0.00	0.00
									.800	5,000,000.00	4,990,000.00	0.00	0.00
25218	FHLB 2.5YrNc6MoB		313374Y7		07/05/2011	07/05/2011	07/05/2011	PURC	.500	5,025,000.00	5,016,206.25	0.00	0.00

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25198	FHLB 1YrNc3Mob		313374L57	1	01/13/2014	GPresto	07/13/2011	PURC	.571	0.00	-8,793.75	0.00	-5,016,206.25
Subtotal													
Inv Type: 1765 FHLB-STEP%-S 30/360													
25201	FHLB 1YrNc3Mob		313374L57	1	07/27/2012	GPresto	07/14/2011	PURC	.375	5,000,000.00	5,000,000.00	0.00	0.00
25203	FHLB 1YrNc3Mob		313374KV1	1	07/27/2012	GPresto	07/14/2011	PURC	.375	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
Subtotal													
Inv Type: 1725 FHLB-Fxd-S 30/360													
25229	FHLB 1Yr		313374SV3	1	07/27/2012	GPresto	07/14/2011	PURC	.371	0.00	-500.00	0.00	-19,999,500.00
25233	FHLB 1Yr		313374SV3	1	07/27/2012	GPresto	07/14/2011	PURC	.369	20,000,000.00	19,999,500.00	0.00	0.00
25234	FHLB 1Yr		313374SV3	1	07/25/2012	GPresto	07/14/2011	PURC	.371	0.00	-500.00	0.00	-19,999,500.00
Subtotal													

Set Date: 7/14/2011

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
25199	FHLB 1YrNc1Mob		313374L40	1	07/27/2012	GPresto	06/27/2011	PURC	.400	15,000,000.00	15,000,000.00	0.00	0.00
25202	FHLB 1YrNc1Mob		313374L40	1	07/27/2012	GPresto	07/15/2011	PURC	.400	0.00	0.00	0.00	-15,000,000.00
25224	FHLB 7Mo		313374QD5	1	07/27/2012	GPresto	07/15/2011	PURC	.400	0.00	0.00	0.00	0.00
25229	FHLB 1Yr		313374SV3	1	02/15/2012	GPresto	07/15/2011	PURC	.130	8,000,000.00	7,998,900.96	0.00	-7,000,000.00
25233	FHLB 1Yr		313374SV3	1	07/30/2012	GPresto	07/11/2011	PURC	.250	5,000,000.00	4,999,750.00	0.00	-7,998,900.96
25234	FHLB 1Yr		313374SV3	1	07/30/2012	GPresto	07/11/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
Subtotal													

Set Date: 7/15/2011

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
25198	FHLB 1YrNc3Mob		313374L57	1	01/13/2014	GPresto	07/13/2011	PURC	.571	0.00	-8,793.75	0.00	-5,016,206.25
Subtotal													
Inv Type: 1765 FHLB-STEP%-S 30/360													
25201	FHLB 1YrNc3Mob		313374L57	1	07/27/2012	GPresto	07/14/2011	PURC	.375	5,000,000.00	5,000,000.00	0.00	0.00
25203	FHLB 1YrNc3Mob		313374KV1	1	07/27/2012	GPresto	07/14/2011	PURC	.375	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
Subtotal													
Inv Type: 1725 FHLB-Fxd-S 30/360													
25229	FHLB 1Yr		313374SV3	1	07/27/2012	GPresto	07/14/2011	PURC	.371	0.00	-500.00	0.00	-19,999,500.00
25233	FHLB 1Yr		313374SV3	1	07/27/2012	GPresto	07/14/2011	PURC	.369	20,000,000.00	19,999,500.00	0.00	0.00
25234	FHLB 1Yr		313374SV3	1	07/25/2012	GPresto	07/14/2011	PURC	.371	0.00	-500.00	0.00	-19,999,500.00
Subtotal													

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Run Date: 8/4/2011 12:59:49 PM

From Date: 7/1/2011 To Date: 7/31/2011

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
25249	FHLB 1Yr		313374YB0	1 07/25/2012	07/20/2011 Illicea	07/20/2011 07/25/2011	PURC	1.020	0.00	0.00	0.00	-5,000,000.00
								.250	10,000,000.00	9,997,573.00	0.00	0.00
								.274	0.00	-2,427.00	0.00	-9,997,573.00
								.250	10,000,000.00	9,997,573.00	0.00	0.00
								.274	0.00	-2,427.00	0.00	-9,997,573.00
								.680	20,000,000.00	19,997,573.00	0.00	0.00
								.692	0.00	-2,427.00	0.00	-19,997,573.00
Subtotal												

Inv Type: 1725 FHLB-Fxd-S 30/360

Set Date: 7/28/2011

25230	FHLB 1YrNC1MoB		313374SU5	1 08/10/2012	07/11/2011 GPresto	07/11/2011 07/11/2011	PURC	.350	15,000,000.00	15,000,000.00	0.00	0.00
25236	FHLB 1.5YrNC1MoB		313374TQ3	1 01/25/2013	07/11/2011 GPresto	07/11/2011 07/11/2011	PURC	.500	10,000,000.00	10,000,000.00	0.00	-15,000,000.00
25237	FHLB 1YrNC3MoB		313374SU5	1 08/10/2012	07/11/2011 GPresto	07/11/2011 07/11/2011	PURC	.350	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
25240	FHLB 1YrNC3MoB		313374SU5	1 08/10/2012	07/12/2011 GPresto	07/11/2011 07/11/2011	PURC	.350	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
25242	FHLB 1YrNC3MoB		313374UL2	1 08/10/2012	07/12/2011 GPresto	07/12/2011 07/12/2011	PURC	.420	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
								.420	0.00	0.00	0.00	-10,000,000.00
								.394	50,000,000.00	50,000,000.00	0.00	0.00
								.394	0.00	0.00	0.00	-50,000,000.00
								.394	50,000,000.00	50,000,000.00	0.00	0.00
								.394	0.00	0.00	0.00	-50,000,000.00

Inv Type: 1725 FHLB-Fxd-S 30/360

25232	FHLB 5YrNC3MoB		313374NR7	1 07/28/2016	07/11/2011 GPresto	07/11/2011 07/11/2011	PURC	1.500	9,525,000.00	9,525,000.00	0.00	0.00
25255	FHLB 5YrNC3MoB		313374ZF0	1 07/27/2016	07/27/2011 Illicea	07/27/2011 07/27/2011	PURC	1.250	5,000,000.00	5,000,000.00	173.61	-9,525,000.00
								1.250	0.00	0.00	0.00	0.00
								1.414	14,525,000.00	14,525,000.00	173.61	-5,000,173.61
								1.414	0.00	0.00	0.00	0.00
								1.414	14,525,000.00	14,525,000.00	173.61	-14,525,173.61
								1.414	0.00	0.00	0.00	0.00
								1.414	0.00	0.00	0.00	-14,525,173.61

Inv Type: 1765 FHLB-STEP%-S 30/360

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 8/4/2011 12:59:49 PM

SUMMARY

From Date: 7/1/2011 To Date: 7/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.206	1,173,800,000.00	0.00	1,174,077,636.54	277,636.54	0.00	94,211.99	0.00	-1,174,171,848.53
Totals :	.206	1,173,800,000.00	0.00	1,174,077,636.54	277,636.54	0.00	94,211.99	0.00	-1,174,171,848.53