

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

733A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
August 2, 2012

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 2012 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for July 2012 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:	2012/2013

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

- Policy
- Policy
- Consent
- Consent

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

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/31/2012 1:59:05 PM

From Date: 7/1/2012 To Date: 7/31/2012

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
25938	UBS TRI PARTY REPO		REPO		1 07/09/2012	07/02/2012 ATress	07/02/2012 07/02/2012	PURC	.170	170,000,000.00	170,000,000.00	0.00	0.00
PURC													
Inv Type: 1000 REPOS-A/360													
25976	U.S. TREASURY BOND		912828SW1		1 05/31/2014	07/18/2012 ILicea	06/27/2012 07/02/2012	PURC	.250	15,000,000.00	14,982,421.88	3,278.69	0.00
PURC													
Inv Type: 1310 U.S. TREASURY BOND													
25937	FHLMC 2Yr		3137EACX5		1 10/30/2013	06/28/2012 ATress	06/28/2012 07/02/2012	PURC	.375	10,000,000.00	10,007,600.00	6,458.33	0.00
PURC													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25940	FNMA 3Yr		3135G0LN1		1 07/02/2015	07/02/2012 ATress	06/26/2012 07/02/2012	PURC	.375	10,000,000.00	10,007,600.00	6,458.33	0.00
PURC													
Inv Type: 1525 FNMA-Fxd-S 30/360													
25932	FHBL DISC NOTE		313385HK5		1 06/27/2013	06/28/2012 ATress	06/28/2012 07/02/2012	PURC	.540	50,000,000.00	49,890,000.00	9,988.00	0.00
PURC													
Inv Type: 1700 FHBL-DISC NOTE													

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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		
25935	FHLB 1Yr		313379YR4	1	07/02/2013	06/28/2012 ATress	06/27/2012	PURC	.250	5,000,000.00	4,999,580.00	0.00	0.00		
							07/02/2012		.258	0.00	-420.00	0.00	-4,999,580.00		
									.250	5,000,000.00	4,999,580.00	0.00	0.00		
PUIC															
Inv Type: 1725 FHLB-Fxd-S 30/360															
25934	FARMER MAC 3Yr		31315PQK8	1	07/02/2015	06/28/2012 ATress	06/27/2012	PURC	.550	10,000,000.00	9,989,000.00	0.00	0.00		
							07/02/2012		.587	0.00	-11,000.00	0.00	-9,989,000.00		
									.550	10,000,000.00	9,989,000.00	0.00	0.00		
PUIC															
Inv Type: 1950 FARMER MC-Fxd-S30/360															
25939	GE CAPITAL CORP		36959HK30	1	10/03/2012	07/02/2012 ATress	07/02/2012	PURC	.170	50,000,000.00	49,978,041.67	0.00	0.00		
							07/02/2012		.170	0.00	-21,958.33	0.00	-49,978,041.67		
									.170	50,000,000.00	49,978,041.67	0.00	0.00		
PUIC															
Inv Type: 3020 COMMERCIAL PAPER															
										Subtotal					
										319,834,643.55		9,737.02			
										-165,356.45		0.00		-319,844,380.57	
Set Date: 7/3/2012															
25953	UBS TRI PARTY REPO	REPO		1	07/10/2012	07/03/2012 ATress	07/03/2012	PURC	.170	80,000,000.00	80,000,000.00	0.00	0.00		
							07/03/2012		.170	0.00	0.00	0.00	-80,000,000.00		
									.170	80,000,000.00	80,000,000.00	0.00	0.00		
PUIC															
Inv Type: 1000 REPOS-A/360															
24569	UBOC MANAGED RATE	CASH				07/03/2012	07/03/2012	PURC	.090	135,000,000.00	135,000,000.00	0.00	0.00		

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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)	Amort / (Accret)	(Interest)	(Gain) / Loss Settlement
25951	FHLMC 2Yr		3137EACX5	1	08/01/2012	ATress	07/03/2012		.090	135,000,000.00	135,000,000.00	0.00	0.00	-135,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360														
25952	FHLB DISC NOTE		313384L64	1	10/30/2013	ATress	07/03/2012	PURC	.375	10,000,000.00	10,007,200.00	0.00	6,562.50	0.00
Inv Type: 1425 FHLB-Fxd-S 30/360														
25941	FHLB 1Yr		313379YZ6	1	10/22/2012	ATress	07/03/2012	PURC	.135	12,000,000.00	11,995,005.00	-4,995.00	0.00	-11,995,005.00
Inv Type: 1700 FHLB-DISC NOTE														
25945	FHLB 1Yr		313379YZ6	1	07/03/2013	ATress	07/03/2012	PURC	.270	10,000,000.00	10,000,000.00	0.00	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360														
25954	GE CAPITAL CORP		36959HKH9	1	07/03/2012	ATress	07/03/2012	PURC	.170	15,000,000.00	14,992,491.67	-7,508.33	0.00	-14,992,491.67
Inv Type: 3020 COMMERCIAL PAPER														
Subtotal											267,000,000.00	266,994,696.67	6,562.50	0.00

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Set Date: 7/5/2012													
25955	U.S. TREASURY BOND		912828QW3		07/31/2013	07/05/2012 ATress	07/03/2012	PURC	.375	25,000,000.00	25,033,200.00	40,178.57	0.00
	PURC		1				07/05/2012		.251	0.00	33,200.00	0.00	-25,073,378.57
									.375	25,000,000.00	25,033,200.00	40,178.57	0.00
									.251	0.00	33,200.00	0.00	-25,073,378.57
Inv Type: 1310 U.S. TREASURY BOND													
25920	FHLB 5Ync3Mob		313379VF3		07/05/2017	06/18/2012 ILicea	06/14/2012	PURC	.850	10,000,000.00	10,000,000.00	0.00	0.00
	PURC		1				07/05/2012		.850	0.00	0.00	0.00	-10,000,000.00
									.850	10,000,000.00	10,000,000.00	0.00	0.00
									.850	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360													
									.850	0.00	0.00	0.00	-10,000,000.00
									.850	10,000,000.00	10,000,000.00	0.00	0.00
									.850	0.00	0.00	0.00	-10,000,000.00
									.511	35,000,000.00	35,033,200.00	40,178.57	0.00
									.422	0.00	33,200.00	0.00	-35,073,378.57
Subtotal													
										80,000,000.00	80,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-80,000,000.00
									.140	80,000,000.00	80,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-80,000,000.00
									.140	80,000,000.00	80,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-80,000,000.00
									.140	80,000,000.00	80,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-80,000,000.00
Subtotal													
									.140	80,000,000.00	80,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-80,000,000.00
Set Date: 7/9/2012													
25957	UBS TRI PARTY REPO		REPO		07/16/2012	07/09/2012 GPresto	07/09/2012	PURC	.140	80,000,000.00	80,000,000.00	0.00	0.00
	PURC		1				07/09/2012		.140	0.00	0.00	0.00	-80,000,000.00
									.140	80,000,000.00	80,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-80,000,000.00
Inv Type: 1000 REPOS-A/360													
									.140	80,000,000.00	80,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-80,000,000.00
Set Date: 7/10/2012													
25963	UBS TRI PARTY REPO		REPO		07/17/2012	07/10/2012 GPresto	07/10/2012	PURC	.140	80,000,000.00	80,000,000.00	0.00	0.00
	PURC		1				07/10/2012		.140	0.00	0.00	0.00	-80,000,000.00
									.150	90,000,000.00	90,000,000.00	0.00	0.00
									.150	0.00	0.00	0.00	-80,000,000.00

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PURC			1	07/11/2012	GPresto	07/10/2012		.150	170,000,000.00	0.00	0.00	-90,000,000.00
								.145	170,000,000.00	0.00	0.00	0.00
								.145	0.00	0.00	0.00	-170,000,000.00
								.145	170,000,000.00	170,000,000.00	0.00	0.00
								.145	0.00	0.00	0.00	-170,000,000.00
Inv Type: 1000 REPOS-A/360								.135	25,000,000.00	24,990,812.50	0.00	0.00
25959	FHLMC DISC NOTE		313396K85		07/09/2012	07/09/2012	PURC	.135	25,000,000.00	24,990,812.50	0.00	0.00
								.135	0.00	-9,187.50	0.00	-24,990,812.50
PURC			1	10/16/2012	GPresto	07/10/2012		.135	25,000,000.00	24,990,812.50	0.00	0.00
								.135	0.00	-9,187.50	0.00	-24,990,812.50
								.135	25,000,000.00	24,990,812.50	0.00	0.00
Inv Type: 1400 FHLMC-DISC NOTE								.850	4,980,000.00	4,980,000.00	0.00	0.00
25943	FNMA 5YrNCLYB		3136G0PU9		07/02/2012	06/28/2012	PURC	.850	4,980,000.00	4,980,000.00	0.00	0.00
								.850	0.00	0.00	0.00	-4,980,000.00
PURC			1	07/10/2012	ATress	07/10/2012		.850	4,980,000.00	4,980,000.00	0.00	0.00
								.850	0.00	0.00	0.00	-4,980,000.00
								.850	4,980,000.00	4,980,000.00	0.00	0.00
Inv Type: 1565 FNMA-STEP%-S 30/360								.850	4,980,000.00	4,980,000.00	0.00	0.00
25958	FHLB DISC NOTE		313384E70		07/09/2012	07/09/2012	PURC	.120	17,000,000.00	16,996,770.00	0.00	0.00
								.120	0.00	-3,230.00	0.00	-16,996,770.00
PURC			1	09/05/2012	GPresto	07/10/2012		.120	17,000,000.00	16,996,770.00	0.00	0.00
								.120	0.00	-3,230.00	0.00	-16,996,770.00
								.120	17,000,000.00	16,996,770.00	0.00	0.00
Inv Type: 1700 FHLB-DISC NOTE								.120	17,000,000.00	16,996,770.00	0.00	0.00
								.120	0.00	-3,230.00	0.00	-16,996,770.00
								.120	17,000,000.00	16,996,770.00	0.00	0.00
								.120	0.00	-3,230.00	0.00	-16,996,770.00
								.158	216,980,000.00	216,967,582.50	0.00	0.00
								.158	0.00	-12,417.50	0.00	-216,967,582.50
								.158	216,980,000.00	216,967,582.50	0.00	0.00
Set Date: 7/11/2012								.375	10,011,600.00	10,011,600.00	17,500.00	0.00
25965	FHLMC 2YrNC		3134G3LA6		07/10/2012	07/10/2012	PURC	.303	0.00	11,600.00	0.00	-10,029,100.00
								.500	15,000,000.00	15,000,000.00	0.00	0.00
25967	FHLMC 3.25YrNC		3134G3ZA1		07/10/2012	07/09/2012	PURC	.500	0.00	0.00	0.00	-15,000,000.00
								.500	0.00	0.00	0.00	-15,000,000.00
25969	FHLMC 3.25YrNC		3134G3ZA1		07/10/2012	07/09/2012	PURC	.500	15,000,000.00	14,997,150.00	0.00	0.00

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												Amort / (Accret)	0.00	
PURC				1	08/28/2015	GPresto	07/11/2012		.506	40,000,000.00	-2,850.00	17,500.00	0.00	-14,997,150.00
									.469	40,008,750.00	40,008,750.00	0.00	0.00	0.00
									.453	0.00	8,750.00	0.00	0.00	-40,026,250.00
Inv Type: 1425 FHLMC-Fxd-S 30/360									.469	40,000,000.00	40,008,750.00	17,500.00	0.00	0.00
									.453	0.00	8,750.00	0.00	0.00	-40,026,250.00
									.469	40,000,000.00	40,008,750.00	17,500.00	0.00	0.00
									.453	0.00	8,750.00	0.00	0.00	-40,026,250.00
Set Date: 7/12/2012									.130	25,000,000.00	24,991,875.00	0.00	0.00	0.00
25970	FHLB DISC NOTE		313384K24		10/10/2012	GPresto	07/11/2012	PURC	.130	25,000,000.00	24,991,875.00	0.00	0.00	0.00
PURC									.130	25,000,000.00	-8,125.00	0.00	0.00	-24,991,875.00
									.130	25,000,000.00	24,991,875.00	0.00	0.00	0.00
									.130	0.00	-8,125.00	0.00	0.00	-24,991,875.00
Inv Type: 1700 FHLB-DISC NOTE									.130	25,000,000.00	24,991,875.00	0.00	0.00	0.00
									.130	0.00	-8,125.00	0.00	0.00	-24,991,875.00
									.130	25,000,000.00	24,991,875.00	0.00	0.00	0.00
									.130	0.00	-8,125.00	0.00	0.00	-24,991,875.00
Set Date: 7/16/2012									.180	80,000,000.00	80,000,000.00	0.00	0.00	0.00
25972	UBS TRI PARTY REPO		REPO		07/16/2012	ILucea	07/16/2012	PURC	.180	80,000,000.00	80,000,000.00	0.00	0.00	0.00
PURC									.180	80,000,000.00	0.00	0.00	0.00	-80,000,000.00
									.180	80,000,000.00	80,000,000.00	0.00	0.00	0.00
Inv Type: 1000 REPOS-A/360									.650	5,000,000.00	5,000,000.00	0.00	0.00	0.00
25944	FNMA 3YrNc6MoB		3135GOML4		07/16/2015	ATress	07/16/2012	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
25956	FNMA 3YrNc6MoB		3135GOML4		07/16/2015	ATress	07/05/2012	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
25960	FNMA 3YrNc6MoB		3135GOML4		07/16/2015	GPresto	07/09/2012	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
25961	FNMA 3YrNc6MoB		3135GOML4		07/16/2015	GPresto	07/16/2012	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
									.650	4,740,000.00	4,740,000.00	0.00	0.00	0.00

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1				1	07/17/2013	GPresto	07/17/2012		.250	35,000,000.00	35,000,000.00	0.00	-5,000,000.00
									.429	0.00	0.00	0.00	0.00
									.429	0.00	0.00	0.00	-35,000,000.00
									.429	35,000,000.00	35,000,000.00	0.00	0.00
									.429	0.00	0.00	0.00	-35,000,000.00
								Subtotal	.226	200,000,000.00	200,000,000.00	0.00	0.00
									.226	0.00	0.00	0.00	-200,000,000.00
									.130	90,000,000.00	90,000,000.00	0.00	0.00
									.130	0.00	0.00	0.00	0.00
									.130	0.00	0.00	0.00	-90,000,000.00
									.130	90,000,000.00	90,000,000.00	0.00	0.00
									.130	0.00	0.00	0.00	-90,000,000.00
								Subtotal	.130	90,000,000.00	90,000,000.00	0.00	0.00
									.130	0.00	0.00	0.00	-90,000,000.00
									.090	23,000,000.00	23,000,000.00	0.00	0.00
									.090	0.00	0.00	0.00	0.00
									.090	0.00	0.00	0.00	-23,000,000.00
									.090	23,000,000.00	23,000,000.00	0.00	0.00
									.090	0.00	0.00	0.00	-23,000,000.00
								Subtotal	.090	23,000,000.00	23,000,000.00	0.00	0.00
									.090	0.00	0.00	0.00	-23,000,000.00
									.090	58,000,000.00	58,000,000.00	0.00	0.00
									.090	0.00	0.00	0.00	0.00
									.090	0.00	0.00	0.00	-58,000,000.00
									.090	58,000,000.00	58,000,000.00	0.00	0.00
									.090	0.00	0.00	0.00	-58,000,000.00
								Subtotal	.090	58,000,000.00	58,000,000.00	0.00	0.00
									.090	0.00	0.00	0.00	-58,000,000.00

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PURC				1	08/01/2012	ILicea	07/23/2012		.090	58,000,000.00	58,000,000.00	0.00	-58,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360													
25966	FHLB 1.5YrNc		3133803M7										
PURC				1	01/23/2014	GPresto	07/23/2012	PURC	.300	25,000,000.00	24,994,000.00	0.00	0.00
									.316	0.00	-6,000.00	0.00	-24,994,000.00
									.300	25,000,000.00	24,994,000.00	0.00	0.00
									.316	0.00	-6,000.00	0.00	-24,994,000.00
									.153	83,000,000.00	82,994,000.00	0.00	0.00
									.158	0.00	-6,000.00	0.00	-82,994,000.00
Subtotal													
Set Date: 7/24/2012													
25977	UBS TRI PARTY REPO		REPO						.090	80,000,000.00	80,000,000.00	0.00	0.00
PURC				1	07/31/2012	ILicea	07/24/2012	PURC	.090	80,000,000.00	80,000,000.00	0.00	-80,000,000.00
Inv Type: 1000 REPOS-A/360													
24569	UBOC MANAGED RATE		CASH						.090	55,000,000.00	55,000,000.00	0.00	0.00
PURC				1	08/01/2012	ILicea	07/24/2012	PURC	.090	55,000,000.00	55,000,000.00	0.00	-55,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360													
									.090	55,000,000.00	55,000,000.00	0.00	0.00
									.090	55,000,000.00	55,000,000.00	0.00	0.00
									.090	135,000,000.00	135,000,000.00	0.00	0.00
									.090	0.00	0.00	0.00	-135,000,000.00
Subtotal													
Set Date: 7/25/2012													
25948	FNMA 5YrNc2YrB		3136GORW3						.750	10,000,000.00	10,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/31/2012 1:59:05 PM

From Date: 7/1/2012 To Date: 7/31/2012

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
25942	PNMA 5YrNclYrB			1	07/25/2017	ATress	07/25/2012	PURC	.750	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360													
25949	PNMA 5YrNclYrB			1	07/26/2017	ATress	07/26/2012	PURC	.750	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25950	PNMA 5YrNclYrB			1	07/26/2017	ATress	07/26/2012	PURC	.750	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Subtotal													
24569 UBOC MANAGED RATE CASH													
Set Date: 7/26/2012													
25946	PNMA 2YrNclYrB			1	08/01/2012	ILicca	07/26/2012	PURC	.090	60,000,000.00	60,000,000.00	0.00	0.00
Inv Type: 1170 UBOC MGD RATE-A/360													
25947	PNMA 5YrNclYrB			1	01/26/2015	ATress	07/26/2012	PURC	.500	20,000,000.00	20,000,000.00	0.00	-20,000,000.00
25948	PNMA 5YrNclYrB			1	07/02/2012	ATress	06/28/2012	PURC	1.150	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
25942	PNMA 5YrNclYrB			1	07/26/2017	ATress	07/26/2012	PURC	.630	25,000,000.00	25,000,000.00	0.00	-25,000,000.00
25949	PNMA 5YrNclYrB			1	07/26/2017	ATress	07/26/2012	PURC	.875	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
25950	PNMA 5YrNclYrB			1	07/26/2017	ATress	07/26/2012	PURC	.875	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360													

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/31/2012 1:59:05 PM

SUMMARY

From Date: 7/1/2012 To Date: 7/31/2012

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.190	1,989,195,000.00	0.00	1,989,027,841.97	-167,158.03	0.00	73,978.09	0.00	-1,989,101,820.06
Totals :	.190	1,989,195,000.00	0.00	1,989,027,841.97	-167,158.03	0.00	73,978.09	0.00	-1,989,101,820.06