

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

713A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
March 5, 2013

SUBJECT: Treasurer's Purchase Detail Report

RECOMMENDED MOTION: That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for February 2013 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for February 2013 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

- Consent
- Policy
- Consent
- Policy

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

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

2-12



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2013 To Date: 2/28/2013

Date Basis: Settlement

Run: 03/05/2013 10:33:04 AM
Reporting Currency: Local

County of Riverside

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
Set Date: 2/4/2013													
26287	CALTRUST HERITAGE		WFEXX			02/04/2013 EOsuna	02/04/2013	PURC	.124	45,000,000.00	45,000,000.00	0.00	0.00
				1	03/01/2013	EOsuna	02/04/2013	PURC	.124	0.00	0.00	0.00	-45,000,000.00
26288	FIDELITY PRIME		FIPXX			02/04/2013 EOsuna	02/04/2013	PURC	.105	30,000,000.00	30,000,000.00	0.00	0.00
				1	03/01/2013	EOsuna	02/04/2013	PURC	.105	0.00	0.00	0.00	-30,000,000.00
26289	FEDERATED PRIME		PODXX			02/04/2013 EOsuna	02/04/2013	PURC	.085	30,000,000.00	30,000,000.00	0.00	0.00
				1	03/01/2013	EOsuna	02/04/2013	PURC	.085	0.00	0.00	0.00	-30,000,000.00
PURC													
									.107	105,000,000.00	105,000,000.00	0.00	0.00
									.108	0.00	0.00	0.00	-105,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366													
26307	FNMA 5Yr		3135GORTZ			01/30/2013 Illicea	01/30/2013	PURC	.875	10,000,000.00	9,939,600.00	10,694.44	0.00
				1	12/20/2017	Illicea	02/04/2013	PURC	1.002	0.00	-60,400.00	0.00	-9,950,294.44
PURC													
									.875	10,000,000.00	9,939,600.00	10,694.44	0.00
									1.002	0.00	-60,400.00	0.00	-9,950,294.44
Inv Type: 1525 FNMA-Fxd-S 30/360													
									.875	10,000,000.00	9,939,600.00	10,694.44	0.00
									1.002	0.00	-60,400.00	0.00	-9,950,294.44
Subtotal													
									.174	115,000,000.00	114,939,600.00	10,694.44	0.00
									.186	0.00	-60,400.00	0.00	-114,950,294.44
Set Date: 2/6/2013													
26309	FHLB 3.5YrNC6MoB		313381VK8			02/05/2013 EOsuna	02/05/2013	PURC	.575	5,000,000.00	4,989,500.00	559.03	0.00
				1	07/29/2016	EOsuna	02/06/2013	PURC	.636	0.00	-10,500.00	0.00	-4,990,059.03
PURC													
									.575	5,000,000.00	4,989,500.00	559.03	0.00
									.636	0.00	-10,500.00	0.00	-4,990,059.03
Inv Type: 1725 FHLB-Fxd-S 30/360													
									.575	5,000,000.00	4,989,500.00	559.03	0.00
									.636	0.00	-10,500.00	0.00	-4,990,059.03
Subtotal													
									.575	5,000,000.00	4,989,500.00	559.03	0.00
									.636	0.00	-10,500.00	0.00	-4,990,059.03
Set Date: 2/7/2013													
26310	FHLB 1Yr		3133823V3			02/06/2013	02/06/2013	PURC	.125	15,000,000.00	14,992,155.00	0.00	0.00



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County of Riverside

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
26317	FHLB 1Yr		313382BT9	1	06/13/2013	Ilicea	02/13/2013	PURC	.190	10,000,000.00	9,993,760.00	0.00	0.00
									.190	10,000,000.00	-6,240.00	0.00	-9,993,760.00
									.125	10,000,000.00	9,993,760.00	0.00	0.00
									.187	10,000,000.00	-6,240.00	0.00	-9,993,760.00
									.125	10,000,000.00	9,993,760.00	0.00	0.00
									.187	10,000,000.00	-6,240.00	0.00	-9,993,760.00
									.251	37,350,000.00	37,331,000.00	0.00	0.00
									.251	37,350,000.00	-19,000.00	0.00	-37,331,000.00

Inv Type: 3020 COMMERCIAL PAPER

Set Date: 2/14/2013

26287	CALTRUST HERITAGE		WFJXX	1	02/13/2013	Ilicea	02/13/2013	PURC	.124	150,000,000.00	150,000,000.00	0.00	0.00
									.124	150,000,000.00	0.00	0.00	-150,000,000.00
									.124	150,000,000.00	150,000,000.00	0.00	0.00
									.124	150,000,000.00	0.00	0.00	-150,000,000.00
									.124	150,000,000.00	0.00	0.00	0.00
									.125	10,000,000.00	9,993,760.00	0.00	0.00
									.187	10,000,000.00	-6,240.00	0.00	-9,993,760.00

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

Set Date: 2/19/2013

26320	U.S. TREASURY BOND		912828RN2	1	03/01/2013	EOsuna	02/19/2013	PURC	.124	20,000,000.00	20,012,500.00	15,331.49	0.00
									.124	20,000,000.00	0.00	0.00	-20,027,831.49
									.160	20,000,000.00	12,500.00	0.00	0.00
									.250	20,000,000.00	20,012,500.00	15,331.49	0.00
									.160	20,000,000.00	12,500.00	0.00	-20,027,831.49
									.160	20,000,000.00	12,500.00	0.00	0.00
									.180	18,000,000.00	17,999,640.00	3,780.00	0.00

Inv Type: 1060 MMKT ACCTS-A/366

Inv Type: 1310 U.S. TREASURY BOND

26319	FHLB 1Yr		313381PS8	1	02/14/2013	EOsuna	02/14/2013	PURC	.180	18,000,000.00	17,999,640.00	3,780.00	0.00
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County of Riverside

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
26316	FNMA 3.5YrNcMoB		3136G1EX3	1	02/26/2016	EOSuna	02/26/2013	PURC	.550	0.00	0.00	0.00	-5,000,000.00
				1	02/13/2013		02/12/2013		.700	10,000,000.00	10,000,000.00	0.00	0.00
				1	08/26/2016	Ilicea	02/26/2013		.700	0.00	0.00	0.00	-10,000,000.00
PURC													
Inv Type: 1525 FNMA-Fxd-S 30/360													
26326	TORONTO DOMINION		89112WXF9	1	05/24/2013	Ilicea	02/25/2013	PURC	.170	25,000,000.00	25,000,000.00	0.00	0.00
				1	02/26/2013		02/26/2013		.170	0.00	0.00	0.00	-15,000,000.00
PURC													
Inv Type: 4500 NCD-Mat A/360													
Subtotal													
0.00													
Set Date: 2/27/2013													
26288	FIDELITY PRIME		FIPXX	1	03/01/2013	Ilicea	02/27/2013	PURC	.105	100,000,000.00	100,000,000.00	0.00	0.00
				1	02/27/2013		02/27/2013		.105	0.00	0.00	0.00	-100,000,000.00
PURC													
Inv Type: 1060 MMKT ACCTS-A/366													
26330	TORONTO DOMINION		89112WXX8	1	03/27/2013	Ilicea	02/27/2013	PURC	.140	50,000,000.00	50,000,000.00	0.00	0.00
				1	02/27/2013		02/27/2013		.140	0.00	0.00	0.00	-50,000,000.00
PURC													
Inv Type: 4500 NCD-Mat A/360													
Subtotal													
0.00													
Set Date: 2/28/2013													
26301	FNMA 5YrNc1YrB		3136G1D97					PURC	.800	15,000,000.00	15,000,000.00	0.00	0.00
AvantGard APSZ													
Subtotal													
0.00													



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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
26304	FNMA 5YrNc1YrB		1 3136G1DA4	02/28/2018	EOsuna 01/30/2013	02/28/2013 01/30/2013	PURC	.800	0.00	0.00	0.00	-15,000,000.00
26305	FNMA 5YrNc1YrB		1 3136G1DA4	02/28/2018	Ilicea 01/30/2013	02/28/2013 01/30/2013	PURC	1.000	0.00	10,000,000.00	0.00	0.00
26306	FNMA 5YrNc6MoB		1 3136G1DB2	02/28/2018	Ilicea 01/30/2013	02/28/2013 01/30/2013	PURC	1.006	0.00	4,998,500.00	0.00	0.00
26314	FNMA 5YrNc6MoB		1 3136G1DB2	02/28/2018	Ilicea 02/07/2013	02/28/2013 02/07/2013	PURC	1.000	0.00	-1,500.00	0.00	0.00
PURC					EOsuna 02/28/2013	02/28/2013		1.000	0.00	10,000,000.00	0.00	0.00
								.940	50,000,000.00	49,998,500.00	0.00	0.00
								.941	0.00	-1,500.00	0.00	-49,998,500.00
								.940	50,000,000.00	49,998,500.00	0.00	0.00
								.941	0.00	-1,500.00	0.00	-49,998,500.00
								.940	50,000,000.00	49,998,500.00	0.00	0.00
								.941	0.00	-1,500.00	0.00	-49,998,500.00
Grand Total			Count 35					.244	800,350,000.00	800,222,685.00	32,639.27	0.00
								.249	0.00	-127,315.00	0.00	-800,255,324.27

Subtotal

Inv Type: 1565 FNMA-STEP%-S 30/360



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Run: 03/05/2013 10:33:04 AM
Reporting Currency: Local

County of Riverside

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.249	800,350,000.00	0.00	800,222,685.00	-127,315.00	0.00	32,639.27	0.00	-800,255,324.27
Totals :	.249	800,350,000.00	0.00	800,222,685.00	-127,315.00	0.00	32,639.27	0.00	-800,255,324.27