

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

751A



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
April 16, 2015

SUBJECT: Treasurer's Purchase Detail Report

RECOMMENDED MOTION: That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for March 2015 in accordance with Government Code Section 53607.

BACKGROUND:

Summary


The Treasurer's "Purchase Detail Report" for March 2015 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 Fiscal Year:	Next Fiscal Year:	Total Cost:	Ongoing Cost:	POLICY/CONSENT (per Exec. Office)
COST	\$ 0	\$ 0	\$ 0	\$ 0	Consent <input checked="" type="checkbox"/> Policy <input type="checkbox"/>
NET COUNTY COST	\$ 0	\$ 0	\$ 0	\$ 0	

SOURCE OF FUNDS:	Budget Adjustment: No
	For Fiscal Year: 2014/2015

C.E.O. RECOMMENDATION: APPROVE
BY:  4/20/15
County Executive Office Signature Samuel Wong

MINUTES OF THE BOARD OF SUPERVISORS

- A-30
- Positions Added
- 4/5 Vote
- Change Order

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



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Est. Maturity	Entered User ID	Traded Settled	DC Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Set Date: 3/3/2015												
27320	FHLB 1YrN6MoE		3130A4DE9	1 03/18/2016	02/24/2015 ilicea	02/17/2015 03/03/2015	PURC	.400	15,000,000.00	15,000,000.00	0.00	0.00
PURC								.400	0.00	0.00	0.00	-15,000,000.00
								.400	15,000,000.00	15,000,000.00	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
27322	FFCB DISC NOTE		313312MT4	1 10/09/2015	03/03/2015 MGonzal	03/03/2015 03/03/2015	PURC	.140	20,000,000.00	19,982,888.89	0.00	0.00
PURC								.140	0.00	-17,111.11	0.00	-19,982,888.89
								.140	20,000,000.00	19,982,888.89	0.00	0.00
								.140	0.00	-17,111.11	0.00	-19,982,888.89
Inv Type: 1900 FFCB-DISC NOTE												
Subtotal												
251 0.00 -17,111.11 0.00 -34,982,888.89												
Set Date: 3/4/2015												
27324	FHLB 1Yr		3130A34U5	1 10/16/2015	03/03/2015 MGonzal	03/03/2015 03/04/2015	PURC	.200	4,000,000.00	4,001,040.00	3,066.67	0.00
PURC								.158	0.00	1,040.00	0.00	-4,004,106.67
								.200	4,000,000.00	4,001,040.00	3,066.67	0.00
								.158	0.00	1,040.00	0.00	-4,004,106.67
Inv Type: 1725 FHLB-Fxd-S 30/360												
27323	FFCB 1Yr		3133EES10	1 03/04/2016	03/03/2015 MGonzal	02/27/2015 03/04/2015	PURC	.280	15,000,000.00	15,000,000.00	0.00	0.00
PURC								.280	0.00	0.00	0.00	-15,000,000.00
								.280	15,000,000.00	15,000,000.00	0.00	0.00
								.280	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360												
Subtotal												
.263 0.00 19,001,040.00 3,066.67 -19,004,106.67												



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

County of Riverside

Inv. No.	Description	Pool#	CUSIP	Fund	Cost	Maturity	Entered	Trade	TXN	Coupon	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss	Settlement	
Set Date: 3/5/2015																			
27332	REPO - WELLS FARGO		REPO		1	03/06/2015	03/05/2015	03/05/2015	PURC	.080	.080	60,000,000.00	60,000,000.00	60,000,000.00	0.00	0.00	0.00	0.00	0.00
PURC																			
Inv Type: 1000 REPOS-A/360																			
Set Date: 3/6/2015																			
27333	REPO - WELLS FARGO		REPO		1	03/09/2015	03/06/2015	03/06/2015	PURC	.090	.090	60,000,000.00	60,000,000.00	60,000,000.00	0.00	0.00	0.00	0.00	0.00
PURC																			
Inv Type: 1000 REPOS-A/360																			
26287	CALTRUST HERITAGE		WFJXX		1	04/01/2015	03/06/2015	03/06/2015	PURC	.102	.102	50,000,000.00	50,000,000.00	50,000,000.00	0.00	0.00	0.00	0.00	0.00
PURC																			
Inv Type: 1060 MMKT ACCTS-A/366																			
Set Date: 3/9/2015																			
26287	CALTRUST HERITAGE		WFJXX		1	04/01/2015	03/09/2015	03/09/2015	PURC	.102	.102	75,000,000.00	75,000,000.00	75,000,000.00	0.00	0.00	0.00	0.00	0.00
PURC																			
Inv Type: 1060 MMKT ACCTS-A/366																			
Set Date: 3/10/2015																			
26287	CALTRUST HERITAGE		WFJXX		1	04/01/2015	03/09/2015	03/09/2015	PURC	.102	.102	75,000,000.00	75,000,000.00	75,000,000.00	0.00	0.00	0.00	0.00	0.00
PURC																			
Inv Type: 1060 MMKT ACCTS-A/366																			



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	MM Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
27335	FHLMC DISC NOTE		313396ND1	1	10/19/2015	03/09/2015 ilicea	03/06/2015 03/09/2015	PURC	.150	25,000,000.00	24,976,666.67	0.00	0.00
	PURC								.150	25,000,000.00	-23,333.33	0.00	-24,976,666.67
	Inv Type: 1400 FHLMC-DISC NOTE								.150	25,000,000.00	-23,333.33	0.00	-24,976,666.67
27334	FHLB 7Mo		3130A3CC6	1	10/14/2015	03/06/2015 ilicea	03/06/2015 03/09/2015	PURC	.190	19,000,000.00	19,003,040.00	14,540.28	0.00
	PURC								.163	19,000,000.00	3,040.00	0.00	-19,017,580.28
	Inv Type: 1725 FHLB-Fxd-S 30/360								.190	19,000,000.00	19,003,040.00	14,540.28	0.00
	Subtotal								.126	119,000,000.00	118,979,706.67	0.00	-118,994,246.95
									.122	0.00	-20,293.33	0.00	0.00

Set Date: 3/11/2015

27310	FHLB 5YrMc3MoB		3130A4BX9	1	03/11/2020	02/19/2015 ilicea	02/11/2015 03/11/2015	PURC	.175	10,000,000.00	10,000,000.00	0.00	0.00
	PURC								.175	10,000,000.00	0.00	0.00	-10,000,000.00
	Inv Type: 1765 FHLB-STEP%-S 30/360								.175	10,000,000.00	10,000,000.00	0.00	0.00
	Subtotal								.175	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
									.175	0.00	0.00	0.00	-10,000,000.00

Set Date: 3/12/2015

26496	MORGAN STANLEY PRIM		MPFX	1	04/01/2015	03/12/2015 ilicea	03/12/2015 03/12/2015	PURC	.061	95,000,000.00	95,000,000.00	0.00	0.00
26690	JP MORGAN PRIME		CJPXX	1	04/01/2015	03/12/2015 ilicea	03/12/2015 03/12/2015	PURC	.074	95,000,000.00	95,000,000.00	0.00	-95,000,000.00
26690	JP MORGAN PRIME		CJPXX	1	04/01/2015	03/12/2015 ilicea	03/12/2015 03/12/2015	PURC	.074	95,000,000.00	95,000,000.00	0.00	-95,000,000.00
	PURC								.074	95,000,000.00	95,000,000.00	0.00	-95,000,000.00
									.070	285,000,000.00	285,000,000.00	0.00	0.00
									.070	0.00	0.00	0.00	-285,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

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	
Inv Type: 1060 MMKT ACCTS-A/366														
27311	FHLMC 5YrNc3MoB		313466G5	1	03/12/2020	02/19/2015 ilicea	02/17/2015 03/12/2015	PURC	1.700	20,000,000.00	20,000,000.00	0.00	0.00	
									1.700	20,000,000.00	20,000,000.00	0.00	-20,000,000.00	
									1.700	20,000,000.00	20,000,000.00	0.00	0.00	
									1.700	0.00	0.00	0.00	-20,000,000.00	
										Subtotal	305,000,000.00	0.00	0.00	-305,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360														
Set Date: 3/13/2015														
27338	REPO WFF		REPO	1	03/16/2015	03/13/2015 ilicea	03/13/2015 03/13/2015	PURC	.090	100,000,000.00	100,000,000.00	0.00	0.00	
									.090	100,000,000.00	100,000,000.00	0.00	-100,000,000.00	
									.090	100,000,000.00	100,000,000.00	0.00	0.00	
									.090	0.00	0.00	0.00	-100,000,000.00	
										Subtotal	305,000,000.00	0.00	0.00	-305,000,000.00
Inv Type: 1000 REPOS-A/360														
27325	FHLB 7Mo		313044KB7	1	10/13/2015	03/04/2015 ilicea	03/03/2015 03/13/2015	PURC	.160	25,000,000.00	24,996,587.00	0.00	0.00	
									.183	25,000,000.00	-3,413.00	0.00	-24,996,587.00	
									.160	25,000,000.00	24,996,587.00	0.00	0.00	
									.183	0.00	-3,413.00	0.00	-24,996,587.00	
										Subtotal	124,996,587.00	0.00	0.00	-124,996,587.00
Inv Type: 1705 FHLB-Fxd-Mat 30/360														
Set Date: 3/16/2015														
27340	REPO - WFF		REPO	1	03/17/2015	03/16/2015 ilicea	03/16/2015 03/16/2015	PURC	.100	100,000,000.00	100,000,000.00	0.00	0.00	
									.100	100,000,000.00	100,000,000.00	0.00	-100,000,000.00	
									.100	100,000,000.00	100,000,000.00	0.00	0.00	
									.100	0.00	0.00	0.00	-100,000,000.00	
										Subtotal	100,000,000.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360														
										Subtotal	100,000,000.00	0.00	0.00	-100,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

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
						Subtotal		.100	100,000,000.00	100,000,000.00	0.00	0.00
								.100	0.00	0.00	0.00	-100,000,000.00
Set Date: 3/17/2015												
26288	FIDELITY PRIME		FIPXX		03/17/2015	03/17/2015	PURC	.091	65,000,000.00	65,000,000.00	0.00	0.00
					Mgonzal	03/17/2015		.091	0.00	0.00	0.00	-65,000,000.00
								.091	65,000,000.00	65,000,000.00	0.00	0.00
								.091	0.00	0.00	0.00	-65,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366												
27341	FHLMC-DISC NOTE		313396NE9		03/17/2015	03/16/2015	PURC	.150	25,000,000.00	24,977,395.83	0.00	0.00
					Mgonzal	03/17/2015		.150	0.00	-22,604.17	0.00	-24,977,395.83
								.152	25,000,000.00	24,981,458.33	0.00	0.00
								.150	0.00	-18,541.67	0.00	-24,981,458.33
								.151	50,000,000.00	49,958,854.16	0.00	0.00
								.150	0.00	-41,145.84	0.00	-49,958,854.16
								.151	50,000,000.00	49,958,854.16	0.00	0.00
								.150	0.00	-41,145.84	0.00	-49,958,854.16
Inv Type: 1400 FHLMC-DISC NOTE												
								.117	115,000,000.00	114,958,854.16	0.00	0.00
								.116	0.00	-41,145.84	0.00	-114,958,854.16
Set Date: 3/18/2015												
27343	FHLMC DISC NOTE		313396LP6		03/18/2015	03/17/2015	PURC	.170	25,000,000.00	24,979,104.17	0.00	0.00
					ilicea	03/18/2015		.170	0.00	-20,895.83	0.00	-24,979,104.17
								.170	25,000,000.00	24,979,104.17	0.00	0.00
								.170	0.00	-20,895.83	0.00	-24,979,104.17
								.170	25,000,000.00	24,979,104.17	0.00	0.00
								.170	0.00	-20,895.83	0.00	-24,979,104.17
Inv Type: 1400 FHLMC-DISC NOTE												
								.170	25,000,000.00	24,979,104.17	0.00	0.00
								.170	0.00	-20,895.83	0.00	-24,979,104.17
								.170	25,000,000.00	24,979,104.17	0.00	0.00
								.170	0.00	-20,895.83	0.00	-24,979,104.17
Set Date: 3/19/2015												
27345	FNMA DISC NOTE		313588LU7		03/18/2015	03/18/2015	PURC	.170	25,000,000.00	24,978,631.94	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	SUSIP Fund	Cost Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yld	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
PURC				1 09/16/2015	ilicea	03/19/2015		.170	25,000,000.00	-21,368.06	0.00	-24,978,631.94
								.170	25,000,000.00	24,978,631.94	0.00	0.00
Inv Type: 1500 FNMA-DISC NOTE												
27347	TOYOTA MOTOR CORP		89233HUEZ	03/19/2015	ilicea	03/19/2015	PURC	.170	50,000,000.00	49,975,625.00	0.00	0.00
				1 07/14/2015	ilicea	03/19/2015		.150	25,000,000.00	-21,368.06	0.00	0.00
27348	GE CAPITAL CORP		36959JUNI	03/19/2015	ilicea	03/19/2015	PURC	.160	25,000,000.00	24,986,111.11	0.00	-49,975,625.00
				1 07/22/2015	ilicea	03/19/2015		.160	25,000,000.00	-13,888.89	0.00	0.00
PURC								.153	75,000,000.00	74,961,736.11	0.00	-24,986,111.11
								.153	75,000,000.00	-38,263.89	0.00	0.00
Inv Type: 3020 COMMERCIAL PAPER												
								.153	75,000,000.00	74,961,736.11	0.00	0.00
								.153	75,000,000.00	-38,263.89	0.00	-74,961,736.11
								.158	100,000,000.00	99,940,368.05	0.00	0.00
								.158	0.00	-59,631.95	0.00	-99,940,368.05
Set Date: 3/23/2015												
27330	FHLMC 5YrNc3MoB		3134G6J3	03/23/2020	ilicea	02/26/2015	PURC	1.750	10,000,000.00	10,000,000.00	0.00	0.00
				1 03/23/2015	ilicea	03/23/2015		1.750	10,000,000.00	0.00	0.00	-10,000,000.00
27355	FHLMC 5YrNc3MoB		3134G6K1	03/23/2020	ilicea	03/03/2015	PURC	1.625	10,000,000.00	9,990,000.00	0.00	0.00
				1 03/23/2015	ilicea	03/23/2015		1.646	10,000,000.00	-10,000.00	0.00	0.00
PURC								1.688	20,000,000.00	19,990,000.00	0.00	0.00
								1.698	20,000,000.00	-10,000.00	0.00	-19,990,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360												
								1.688	20,000,000.00	19,990,000.00	0.00	0.00
								1.698	20,000,000.00	-10,000.00	0.00	-19,990,000.00
								1.688	20,000,000.00	19,990,000.00	0.00	0.00
								1.698	0.00	-10,000.00	0.00	-19,990,000.00
Set Date: 3/24/2015												
26287	CALTRUST HERITAGE		WFJXX	04/01/2015	ilicea	03/24/2015	PURC	.102	65,000,000.00	65,000,000.00	0.00	0.00
				1 04/01/2015	ilicea	03/24/2015		.102	65,000,000.00	0.00	0.00	-65,000,000.00
26288	FIDELITY PRIME		FIPXX	04/01/2015	ilicea	03/24/2015	PURC	.091	65,000,000.00	65,000,000.00	0.00	0.00
				1 04/01/2015	ilicea	03/24/2015		.091	65,000,000.00	0.00	0.00	-65,000,000.00
26690	JP MORGAN PRIME		CJPXX	04/01/2015	ilicea	03/24/2015	PURC	.074	10,000,000.00	10,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	PN TYPE	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
1				04/01/2015	ilicea	03/24/2015		.074	140,000,000.00	140,000,000.00	0.00	-10,000,000.00
								.095			0.00	
								.095			0.00	-140,000,000.00
Subtotal												
								.095	140,000,000.00	140,000,000.00	0.00	-140,000,000.00
								.095			0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366												
Set Date: 3/25/2015												
26690	JP MORGAN PRIME		CIPXX		03/25/2015	03/25/2015	PURC	.074	25,000,000.00	25,000,000.00	0.00	0.00
				04/01/2015	ilicea	03/25/2015		.074	0.00	0.00	0.00	-25,000,000.00
								.074	25,000,000.00	25,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366												
27350	FHLMC 2.25YrNC3MoB		3134G5BN4		03/24/2015	03/24/2015	PURC	.620	10,000,000.00	10,000,000.00	30,138.89	0.00
				09/30/2016	ilicea	03/25/2015		.620	0.00	0.00	0.00	-10,030,138.89
								.620	10,000,000.00	10,000,000.00	30,138.89	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360												
27331	FHLMC 5YrNC3MoB		3134G6KV4		03/04/2015	03/03/2015	PURC	1.625	15,000,000.00	15,000,000.00	0.00	0.00
				03/25/2020	ilicea	03/25/2015		1.625	0.00	0.00	0.00	-15,000,000.00
								1.625	7,900,000.00	7,900,000.00	0.00	0.00
Inv Type: 1465 FHLMC-STEP%-S30/360												
27352	FNMA DISC NOTE		313588LN3		03/25/2015	03/25/2015	PURC	1.625	22,900,000.00	22,900,000.00	0.00	0.00
				09/10/2015	ilicea	03/25/2015		1.625	0.00	0.00	0.00	-22,900,000.00
								1.625	24,984,743.06	24,984,743.06	0.00	0.00
								.130	-15,256.94	-15,256.94	0.00	-24,984,743.06
								.130	24,984,743.06	24,984,743.06	0.00	0.00
								.130	0.00	-15,256.94	0.00	-24,984,743.06



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

County of Riverside

Inv No	Description Memo	Pool#	CUSIP	Fund	Best Maturity	Entered User ID	Traded Settled	TVN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
--------	------------------	-------	-------	------	---------------	-----------------	----------------	----------	--------------	-------------------------	--------------------------	-----------------------------	--------------------------

Inv Type: 1500 FNMA-DISC NOTE

									.130	25,000,000.00	24,984,743.06	0.00	0.00
									.130	0.00	-15,256.94	0.00	-24,984,743.06
									.585	82,900,000.00	82,884,743.06	30,138.89	0.00
									.585	0.00	-15,256.94	0.00	-82,914,881.95

Subtotal

Set Date: 3/26/2015

27354	REPO WFF		REPO		1	03/27/2015	ilcea	03/26/2015	03/26/2015	PURC	.100	100,000,000.00	100,000,000.00	0.00	0.00
									.100	0.00	0.00	0.00	0.00	-100,000,000.00	
									.100	100,000,000.00	100,000,000.00	0.00	0.00	0.00	

PURC

Inv Type: 1000 REPOS-A/360

26287	CALTRUST HERITAGE		WFJXX		1	04/01/2015	ilcea	03/26/2015	03/26/2015	PURC	.102	40,000,000.00	40,000,000.00	0.00	0.00
26288	FIDELITY PRIME		FIPXX		1	04/01/2015	ilcea	03/26/2015	03/26/2015	PURC	.091	85,000,000.00	85,000,000.00	0.00	-40,000,000.00
26690	JP MORGAN PRIME		CJPXX		1	04/01/2015	ilcea	03/26/2015	03/26/2015	PURC	.074	80,000,000.00	80,000,000.00	0.00	-85,000,000.00
									.074	0.00	0.00	0.00	0.00	-80,000,000.00	
									.087	205,000,000.00	205,000,000.00	0.00	0.00		

PURC

Inv Type: 1060 MMKT ACCTS-A/366

27353	FNMA DISC NOTE		313396LE1		1	09/02/2015	ilcea	03/25/2015	03/25/2015	PURC	.130	205,000,000.00	205,000,000.00	0.00	0.00
									.130	0.00	0.00	0.00	0.00	-205,000,000.00	
									.130	25,000,000.00	24,985,555.56	0.00	0.00		
									.130	0.00	-14,444.44	0.00	-24,985,555.56		
									.130	25,000,000.00	24,985,555.56	0.00	0.00		

PURC

Inv Type: 1500 FNMA-DISC NOTE

									.130	25,000,000.00	24,985,555.56	0.00	0.00
									.130	0.00	-14,444.44	0.00	-24,985,555.56
									.094	330,000,000.00	329,985,555.56	0.00	0.00
									.094	0.00	-14,444.44	0.00	-329,985,555.56

Subtotal

Set Date: 3/27/2015

27356	FNMA DISC NOTE		313588LE3		1	09/02/2015	ilcea	03/26/2015	03/26/2015	PURC	.130	25,000,000.00	24,985,645.83	0.00	0.00
									.130	0.00	-14,354.17	0.00	-24,985,645.83		



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

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
27357	FNMA DISC NOTE		313588LE3	09/02/2015	ilicea	03/26/2015	PURC	.130	25,000,000.00	24,985,645.83	0.00	0.00
PURC						03/27/2015		.130	50,000,000.00	-14,354.17	0.00	-24,985,645.83
										49,971,291.66	0.00	0.00
								.130	0.00	-28,708.34	0.00	-49,971,291.66
Inv Type: 1500 FNMA-DISC NOTE								.130	50,000,000.00	49,971,291.66	0.00	0.00
27358	FHLB 6Mo		313384MD8		03/27/2015	03/27/2015	PURC	.150	25,000,000.00	24,981,041.67	0.00	0.00
27359	FHLB 6Mo		313384ML0	09/25/2015	MQuint	03/27/2015	PURC	.304	0.00	-18,958.33	0.00	-24,981,041.67
27360	FHLB 6Mo		313384MH9	10/02/2015	MQuint	03/27/2015	PURC	.303	0.00	24,980,312.50	0.00	0.00
PURC						03/27/2015		.150	25,000,000.00	-19,687.50	0.00	-24,980,312.50
						03/27/2015		.304	0.00	24,980,625.00	0.00	0.00
								.150	75,000,000.00	-19,375.00	0.00	-24,980,625.00
										74,941,979.17	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.304	0.00	-58,020.83	0.00	-74,941,979.17
27346	FFCB 1.25Yr		3133EEVB3		03/18/2015	03/18/2015	PURC	.150	75,000,000.00	74,941,979.17	0.00	0.00
PURC						03/27/2015		.304	0.00	-58,020.83	0.00	-74,941,979.17
								.500	25,000,000.00	25,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-25,000,000.00
								.500	25,000,000.00	25,000,000.00	0.00	0.00
Inv Type: 1925 FFCB-Fxd-S 30/360								.500	0.00	0.00	0.00	-25,000,000.00
								.500	25,000,000.00	25,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-25,000,000.00
								.202	150,000,000.00	149,913,270.83	0.00	0.00
								.278	0.00	-86,729.17	0.00	-149,913,270.83
Set Date: 3/30/2015												
27336	FHLMC 5YrNC3MoB		3130A4N24		03/10/2015	03/10/2015	PURC	1.900	15,000,000.00	15,000,000.00	0.00	0.00
27344	FHLMC 5YrNC3MoB		3134G6KM4	03/30/2020	ilicea	03/30/2015	PURC	1.900	0.00	0.00	0.00	-15,000,000.00
PURC						03/02/2014		1.850	15,000,000.00	15,000,000.00	0.00	0.00
						03/30/2015		1.850	0.00	0.00	0.00	-15,000,000.00
								1.875	30,000,000.00	30,000,000.00	0.00	0.00
								1.875	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360								1.875	30,000,000.00	30,000,000.00	0.00	0.00
								1.875	0.00	0.00	0.00	-30,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered Trcn ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
27326	FHLB 1YrNC3MoB		3130A4JVS	1 03/30/2016	03/04/2015 ilicea	03/02/2015 03/30/2015	PURC	.400	25,000,000.00	25,000,000.00	0.00	0.00
27327	FHLB 1YrNC3MoB		3130A4JVS	1 03/30/2016	03/04/2015 ilicea	03/02/2015 03/30/2015	PURC	.400	15,000,000.00	15,000,000.00	0.00	-25,000,000.00
PURC								.400	40,000,000.00	40,000,000.00	0.00	-15,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
27328	FHLB 5YrNC3MoB		3130A4JU7	1 03/30/2020	03/04/2015 ilicea	03/02/2015 03/30/2015	PURC	1.850	10,000,000.00	10,000,000.00	0.00	0.00
PURC								1.850	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360												
PURC								1.850	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Subtotal												
								1.134	80,000,000.00	80,000,000.00	0.00	-80,000,000.00
Set Date: 3/31/2015												
27361	REPO - WFF		REPO	1 04/01/2015	03/31/2015 ilicea	03/31/2015 03/31/2015	PURC	.130	100,000,000.00	100,000,000.00	0.00	0.00
PURC								.130	100,000,000.00	100,000,000.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360												
PURC								.130	100,000,000.00	100,000,000.00	0.00	-100,000,000.00
Subtotal												
								.130	100,000,000.00	100,000,000.00	0.00	-100,000,000.00
Grand Total												
			Count 52					.206	2,025,900,000.00	2,025,612,118.39	47,745.84	0.00
								.211	0.00	-287,881.61	0.00	-2,025,659,864.23



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 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	.211	2,025,900,000.00	0.00	2,025,612,118.39	-287,881.61	0.00	47,745.84	0.00	-2,025,659,864.23
Totals:	.211	2,025,900,000.00	0.00	2,025,612,118.39	-287,881.61	0.00	47,745.84	0.00	-2,025,659,864.23