

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

222A



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
September 2, 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 August 2015 in accordance with Government Code Section 53607.

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for August 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: 2015/2016

C.E.O. RECOMMENDATION:

APPROVE

BY: 9/14/15
Samuel Wong

County Executive Office Signature

MINUTES OF THE BOARD OF SUPERVISORS

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

Prev. Agn. Ref.:

District:

Agenda Number:

2-6



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2015 To Date: 8/31/2015

Date Basis: Settlement

Run: 09/02/2015 09:52:35 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	
Set Date: 8/3/2015														
27580	REPO - WFF		REPO		1 08/04/2015	08/03/2015 ilicea	08/03/2015 08/03/2015	PURC	.130	100,000,000.00	100,000,000.00	0.00	0.00	
PURC														
Inv Type: 1000 REPOS-A/360														
26496	MORGAN STANLEY PRIM		MPFXX		1 09/01/2015	08/03/2015 ilicea	08/03/2015 08/03/2015	PURC	.085	25,000,000.00	25,000,000.00	0.00	0.00	
PURC														
Inv Type: 1060 MMKT ACCTS-A/366														
27579	U.S. TREASURY BOND		912828VR8		1 08/15/2016	07/31/2015 MGonzal	07/31/2015 08/03/2015	PURC	.625	20,050,320.00	20,050,320.00	58,356.35	0.00	
PURC														
Inv Type: 1310 U.S. TREASURY BOND														
27578	FNMA 10.5Mo		3135G0XP3		1 07/05/2016	07/31/2015 MGonzal	07/31/2015 08/03/2015	PURC	.375	16,597,000.00	16,597,000.00	4,840.79	0.00	
PURC														
Inv Type: 1525 FNMA-Fxd-S 30/360														
											Subtotal	63,197.14	0.00	-161,710,517.14
											50,320.00	0.00	0.00	-161,710,517.14
Set Date: 8/4/2015														
27582	WAL-MART		95114FXW9			08/04/2015	08/04/2015	PURC	.140	50,000,000.00	49,983,083.33	0.00	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
PURC			1	06/13/2016	ilicea	08/06/2015		.341	25,000,000.00	-73,666.67	0.00	-24,926,333.33
								.340		24,926,333.33	0.00	0.00
								.341		-73,666.67	0.00	-24,926,333.33
Inv Type: 1500 FNMA-DISC NOTE								.340	25,000,000.00	24,926,333.33	0.00	0.00
27586	FHLB DISC NOTE		313384A82		08/05/2015	08/05/2015	PURC	.341	25,000,000.00	-73,666.67	0.00	-24,926,333.33
PURC			1	08/05/2016	ilicea	08/06/2015		.400	25,000,000.00	24,898,611.11	0.00	0.00
								.402		-101,388.89	0.00	-24,898,611.11
								.400	25,000,000.00	24,898,611.11	0.00	0.00
								.402		-101,388.89	0.00	-24,898,611.11
Inv Type: 1700 FHLB-DISC NOTE								.400	25,000,000.00	24,898,611.11	0.00	0.00
27588	FFCB DISC NOTE		313312XW5		08/06/2015	08/06/2015	PURC	.360	6,086,000.00	6,067,315.98	0.00	0.00
PURC			1	06/08/2016	ilicea	08/06/2015		.361	6,086,000.00	-18,684.02	0.00	-6,067,315.98
								.360	6,086,000.00	6,067,315.98	0.00	0.00
								.361		-18,684.02	0.00	-6,067,315.98
Inv Type: 1900 FFCB-DISC NOTE								.360	6,086,000.00	6,067,315.98	0.00	0.00
27572	FFCB 1.5Yr		3133EE6A3		07/30/2015	07/29/2015	PURC	.590	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/06/2017	ilicea	08/06/2015		.590	10,000,000.00	0.00	0.00	-10,000,000.00
27573	FFCB 1.5Yr		3133EE6A3		07/30/2015	07/29/2015	PURC	.590	10,000,000.00	10,000,000.00	0.00	0.00
PURC			1	02/06/2017	ilicea	08/06/2015		.590	10,000,000.00	0.00	0.00	-10,000,000.00
								.590	20,000,000.00	20,000,000.00	0.00	0.00
								.590		0.00	0.00	-20,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360								.590	20,000,000.00	20,000,000.00	0.00	0.00
								.590		0.00	0.00	-20,000,000.00
								.590		0.00	0.00	-20,000,000.00
								.258	176,086,000.00	175,892,260.42	0.00	0.00
								.259	0.00	-193,739.58	0.00	-175,892,260.42
Set Date: 8/7/2015												
27592	REPO - WFF		REPO		08/07/2015	08/07/2015	PURC	.130	100,000,000.00	100,000,000.00	0.00	0.00
PURC			1	08/10/2015	ilicea	08/07/2015		.130	100,000,000.00	0.00	0.00	-100,000,000.00
								.130	100,000,000.00	100,000,000.00	0.00	0.00
								.130		0.00	0.00	-100,000,000.00



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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
Inv Type: 1000 REPOS-A/360													
26690	JP MORGAN PRIME		CJPXX	1	09/01/2015	08/07/2015 ilicea	08/07/2015	PURC	.130	100,000,000.00	100,000,000.00	0.00	0.00
PURC													
Inv Type: 1060 MMKT ACCTS-A/366													
27589	FHLB DISC NOTE		313384ZK8	1	07/15/2016	08/06/2015 ilicea	08/07/2015	PURC	.380	10,000,000.00	9,963,794.44	0.00	0.00
PURC													
Inv Type: 1700 FHLB-DISC NOTE													
27590	EXXON MOBIL		30229BYW1	1	11/30/2015	08/07/2015 ilicea	08/07/2015	PURC	.381	10,000,000.00	9,963,794.44	0.00	0.00
27591	EXXON MOBIL		30229BYP6	1	11/23/2015	08/07/2015 ilicea	08/07/2015	PURC	.160	50,000,000.00	49,974,444.44	0.00	0.00
PURC													
Inv Type: 3020 COMMERCIAL PAPER													
26690	JP MORGAN PRIME		CJPXX	1	09/01/2015	08/10/2015 ilicea	08/10/2015	PURC	.148	245,000,000.00	244,914,238.88	0.00	0.00
Subtotal													
											-85,761.12	0.00	-244,914,238.88
Set Date: 8/10/2015													
26690	JP MORGAN PRIME		CJPXX	1	09/01/2015	08/10/2015 ilicea	08/10/2015	PURC	.148	50,000,000.00	50,000,000.00	0.00	0.00
PURC													
Inv Type: 1060 MMKT ACCTS-A/366													
27593	U.S. TREASURY BOND		912828B74			08/07/2015	08/07/2015	PURC	.625	20,000,000.00	20,008,593.75	60,773.48	0.00



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Inv Type: 1500 FNMA-DISC NOTE												
27603	FFCB DISC NOTE		313312ZV5	1 07/25/2016	ilicea	08/10/2015	PURC	.370	40,000,000.00	39,873,788.89	0.00	0.00
						08/11/2015		.371	0.00	-126,211.11	0.00	-39,873,788.89
								41.000	25,000,000.00	24,900,631.94	0.00	0.00
								.412	0.00	-99,368.06	0.00	-24,900,631.94
								41.000	25,000,000.00	24,900,631.94	0.00	0.00
								.412	0.00	-99,368.06	0.00	-24,900,631.94
Inv Type: 1900 FFCB-DISC NOTE												
27602	FFCB 1.5Yr		31333EE6A3	1 02/06/2017	ilicea	08/10/2015	PURC	.590	15,000,000.00	14,989,950.00	1,229.17	0.00
						08/11/2015		.635	0.00	-10,050.00	0.00	-14,991,179.17
								.590	15,000,000.00	14,989,950.00	1,229.17	0.00
								.635	0.00	-10,050.00	0.00	-14,991,179.17
								11.091	95,000,000.00	94,719,285.41	1,229.17	0.00
								.418	0.00	-280,714.59	0.00	-94,720,514.58
Subtotal												
Set Date: 8/13/2015												
27608	REPO - WWF		REPO	08/13/2015	ilicea	08/13/2015	PURC	.150	100,000,000.00	100,000,000.00	0.00	0.00
						08/13/2015		.150	0.00	0.00	0.00	-100,000,000.00
								.150	100,000,000.00	100,000,000.00	0.00	0.00
								.150	0.00	0.00	0.00	-100,000,000.00
								1.200	6,000,000.00	5,998,500.00	15,800.00	0.00
						08/13/2015		1.209	0.00	-1,500.00	0.00	-6,014,300.00
								1.200	6,000,000.00	5,998,500.00	15,800.00	0.00
								1.209	0.00	-1,500.00	0.00	-6,014,300.00
								.209	106,000,000.00	105,998,500.00	15,800.00	0.00
								.210	0.00	-1,500.00	0.00	-106,014,300.00
Subtotal												
Inv Type: 1000 REPOS-A/360												
27606	FHLB 2YrNC3MoB		3133836L0	05/24/2018	ilicea	08/12/2015	PURC	1.200	6,000,000.00	5,998,500.00	15,800.00	0.00
						08/13/2015		1.209	0.00	-1,500.00	0.00	-6,014,300.00
								1.200	6,000,000.00	5,998,500.00	15,800.00	0.00
								1.209	0.00	-1,500.00	0.00	-6,014,300.00
								.209	106,000,000.00	105,998,500.00	15,800.00	0.00
								.210	0.00	-1,500.00	0.00	-106,014,300.00
Subtotal												
Inv Type: 1725 FHLB-Fxd-S 30/360												



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Set Date: 8/14/2015													
27610	REPO - WWF		REPO		1 08/17/2015	08/14/2015 MGonzal	08/14/2015 08/14/2015	PURC	.130	100,000,000.00	100,000,000.00	0.00	0.00
PURC													
Inv Type: 1000 REPOS-A/360													
27609	FHLMC 1.5Yr		3137EADU0		1 01/27/2017	08/13/2015 ilicea	08/13/2015 08/14/2015	PURC	.500	15,000,000.00	14,980,119.90	3,541.67	0.00
PURC													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
Set Date: 8/17/2015													
27612	REPO - WWF		REPO		1 08/18/2015	08/17/2015 ilicea	08/17/2015 08/17/2015	PURC	.140	100,000,000.00	100,000,000.00	0.00	0.00
PURC													
Inv Type: 1000 REPOS-A/360													
26288	FIDELITY PRIME		FIPXX		1 09/01/2015	08/17/2015 ilicea	08/17/2015 08/17/2015	PURC	.129	40,000,000.00	40,000,000.00	0.00	0.00
PURC													
Inv Type: 1060 MMKT ACCTS-A/366													
27611	FFCB DISC NOTE		313312XU9			08/17/2015	08/17/2015 08/17/2015	PURC	.370	15,000,000.00	14,954,675.00	0.00	0.00
Subtotal													
										114,980,119.90	-19,880.10	0.00	-114,983,661.57



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			1	06/06/2016	ilicea	08/17/2015		.371	15,000,000.00	-45,325.00	0.00	-14,954,675.00
								.370	15,000,000.00	14,954,675.00	0.00	0.00
								.371	0.00	-45,325.00	0.00	-14,954,675.00
								.370	15,000,000.00	14,954,675.00	0.00	0.00
								.371	0.00	-45,325.00	0.00	-14,954,675.00
							Subtotal	.159	155,000,000.00	154,954,675.00	0.00	0.00
								.160	0.00	-45,325.00	0.00	-154,954,675.00
Set Date: 8/18/2015												
27615	REPO - WFF		REPO	08/19/2015	ilicea	08/18/2015	PURC	.120	100,000,000.00	100,000,000.00	0.00	0.00
			1	08/19/2015	ilicea	08/18/2015		.120	0.00	0.00	0.00	-100,000,000.00
								.120	100,000,000.00	100,000,000.00	0.00	0.00
								.120	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360												
27558	FHLMC 5YrNC6MoB		3134G7MZ1	08/18/2020	ilicea	07/17/2015	PURC	1.900	15,000,000.00	15,000,000.00	0.00	0.00
			1	08/18/2020	ilicea	08/18/2015		1.900	0.00	0.00	0.00	-15,000,000.00
								1.900	900,000.00	900,000.00	0.00	0.00
								1.900	15,900,000.00	15,900,000.00	0.00	0.00
Inv Type: 1465 FHLMC-STEP%-S30/360												
27614	FFCB DISC NOTE		313312XV7	06/07/2016	ilicea	08/18/2015	PURC	.380	23,914,000.00	23,839,786.89	0.00	0.00
			1	06/07/2016	ilicea	08/18/2015		.381	0.00	-74,213.11	0.00	-23,839,786.89
								.380	23,914,000.00	23,839,786.89	0.00	0.00
								.381	0.00	-74,213.11	0.00	-23,839,786.89
							Subtotal	.367	139,814,000.00	139,739,786.89	0.00	0.00
								.367	0.00	-74,213.11	0.00	-139,739,786.89
Set Date: 8/19/2015												
27594	CONNECTICUT ST		20772JL34	08/07/2015	ilicea	08/06/2015	PURC	2.250	25,000,000.00	25,613,250.00	0.00	0.00



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27595	CONNECTICUT ST		20772JK92	1 08/01/2018	ilicea	08/19/2015	PURC	1.398	0.00	613,250.00	0.00	-25,613,250.00
				1 08/01/2016	ilicea	08/06/2015	PURC	2.000	23,000,000.00	23,304,520.00	0.00	0.00
						08/19/2015		.600	0.00	304,520.00	0.00	-23,304,520.00
								2.130	48,000,000.00	48,917,770.00	0.00	0.00
								1.016	0.00	917,770.00	0.00	-48,917,770.00
Inv Type: 2350 MUNIS-S 30/360												
								2.130	48,000,000.00	48,917,770.00	0.00	0.00
								1.016	0.00	917,770.00	0.00	-48,917,770.00
							Subtotal	2.130	48,000,000.00	48,917,770.00	0.00	0.00
								1.016	0.00	917,770.00	0.00	-48,917,770.00
Set Date: 8/24/2015												
26288	FIDELITY PRIME		FIPXX	1 09/01/2015	ilicea	08/24/2015	PURC	.129	40,000,000.00	40,000,000.00	0.00	0.00
						08/24/2015		.129	0.00	0.00	0.00	-40,000,000.00
								.129	40,000,000.00	40,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366												
27619	FHLB 1Yrnc7MoE		3130A6BD8	1 09/09/2016	ilicea	08/18/2015	PURC	.510	10,000,000.00	10,004,300.00	0.00	0.00
						08/24/2015		.469	0.00	4,300.00	0.00	-10,004,300.00
								.510	10,000,000.00	10,004,300.00	0.00	0.00
								.469	0.00	4,300.00	0.00	-10,004,300.00
							Subtotal	.205	50,000,000.00	50,004,300.00	0.00	0.00
								.197	0.00	4,300.00	0.00	-50,004,300.00
Set Date: 8/25/2015												
27598	FHLMC 3.5Yrnc6MoE		3134G7RU7	1 02/25/2019	ilicea	08/07/2015	PURC	1.450	20,000,000.00	20,000,000.00	0.00	0.00
						08/25/2015		1.450	0.00	0.00	0.00	-20,000,000.00
								1.450	20,000,000.00	20,000,000.00	0.00	0.00
								1.450	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360												
27574	FHLB 1Yrnc3MoB		3130A65U7	07/30/2015	ilicea	07/30/2015	PURC	-500	50,000,000.00	50,000,000.00	0.00	0.00



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PURC			1	08/30/2016	ilicea	08/25/2015		.500	50,000,000.00	0.00	0.00	-50,000,000.00
								.500	50,000,000.00	0.00	0.00	-50,000,000.00
								.500	50,000,000.00	0.00	0.00	-50,000,000.00
								.500	50,000,000.00	0.00	0.00	-50,000,000.00
								.771	70,000,000.00	0.00	0.00	-70,000,000.00
								.771	70,000,000.00	0.00	0.00	-70,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360												

Set Date: 8/26/2015	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
	27599	FHLMC 3.5YrNc6MoE		3134G7RV5	02/26/2019	ilicea	08/07/2015	PURC	1.450	10,000,000.00	10,000,000.00	0.00	0.00
									1.450	10,000,000.00	0.00	0.00	-10,000,000.00
									1.450	10,000,000.00	0.00	0.00	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
	27620	FNMA 3.5YrNc3MoB		3136G05U1	06/04/2018	ilicea	08/25/2015	PURC	.750	10,001,165.80	10,001,165.80	17,083.33	0.00
									.746	1,165.80	1,165.80	0.00	-10,018,249.13
									.750	10,001,165.80	10,001,165.80	17,083.33	0.00
									.746	1,165.80	1,165.80	0.00	-10,018,249.13
Inv Type: 1565 FNMA-STEP%-S 30/360													
	27581	FHLB 2.5YrNc1YrE		3130A66H5	02/26/2018	ilicea	08/03/2015	PURC	1.100	15,000,000.00	15,000,000.00	0.00	0.00
									1.100	0.00	0.00	0.00	-15,000,000.00
									1.300	10,000,000.00	10,000,000.00	0.00	0.00
									1.310	0.00	0.00	0.00	-9,996,800.00
									1.180	25,000,000.00	25,000,000.00	0.00	0.00
									1.184	0.00	0.00	0.00	-24,996,800.00
									1.180	25,000,000.00	25,000,000.00	0.00	0.00
									1.184	0.00	0.00	0.00	-24,996,800.00
									1.144	45,000,000.00	45,000,000.00	17,083.33	0.00
									1.146	0.00	0.00	0.00	-45,015,049.13

Set Date: 8/27/2015	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
	26288	FIDELITY PRIME		FIPXX	08/27/2015	ilicea	08/27/2015	PURC	.129	40,000,000.00	40,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2015 To Date: 8/31/2015

Date Basis: Settlement

Run: 09/02/2015 09:52:35 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
PURC			1	09/01/2015	ilicea	08/27/2015		.129	0.00	0.00	0.00	-40,000,000.00
								.129	40,000,000.00	40,000,000.00	0.00	0.00
								.129	0.00	0.00	0.00	-40,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366												
27575	FHLMC 5YrNc3MoB		3134G7QF1	08/27/2020	ilicea	07/30/2015	PURC	1.900	10,000,000.00	10,000,000.00	0.00	0.00
			1	08/27/2020	ilicea	08/27/2015		1.900	0.00	0.00	0.00	0.00
27576	FHLMC 5YrNc3MoB		3134G7QM6	08/27/2020	ilicea	07/30/2015	PURC	1.750	15,000,000.00	15,000,000.00	0.00	-10,000,000.00
			1	08/27/2020	ilicea	08/27/2015		1.750	0.00	0.00	0.00	0.00
27607	FHLMC 5YrNc3MoB		3134G7QF1	08/27/2020	ilicea	08/12/2015	PURC	1.900	8,475,000.00	8,475,000.00	0.00	-15,000,000.00
			1	08/27/2020	ilicea	08/27/2015		1.900	0.00	0.00	0.00	0.00
PURC								1.833	33,475,000.00	33,475,000.00	0.00	-8,475,000.00
								1.833	0.00	0.00	0.00	-33,475,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360												
								1.833	33,475,000.00	33,475,000.00	0.00	0.00
								1.833	0.00	0.00	0.00	-33,475,000.00
								.905	73,475,000.00	73,475,000.00	0.00	0.00
								.905	0.00	0.00	0.00	-73,475,000.00
Grand Total			Count 52					.947	1,739,972,000.00	1,740,159,407.88	162,041.46	0.00
								.332	0.00	187,407.88	0.00	-1,740,321,449.34



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2015 To Date: 8/31/2015

Date Basis: Settlement

Run: 09/02/2015 09:52:35 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	.332	1,739,972,000.00	0.00	1,740,159,407.88	187,407.88	0.00	162,041.46	0.00	-1,740,321,449.34
Totals :	.332	1,739,972,000.00	0.00	1,740,159,407.88	187,407.88	0.00	162,041.46	0.00	-1,740,321,449.34