

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

106 A



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
March 2, 2016


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 2016 in accordance with Government Code Section 53607.

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for February 2016 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

Departmental Concurrence

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: 
County Executive Office Signature Samuel Wong

MINUTES OF THE BOARD OF SUPERVISORS

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

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

2-9



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2016 To Date: 2/29/2016

Date Basis: Settlement

Run: 03/02/2016 07:55:32 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)	Amort / (Accret)	(Interest)	(Gain) / Loss Settlement
Inv Type: 1060 MMKT ACCTS-A/366														
27838	FHLB DISC NOTE		313384WE5			02/03/2016	02/03/2016	PURC	.385	25,000,000.00	25,000,000.00	0.00	0.00	0.00
				1	04/29/2016	MQuint			.385	0.00	0.00	0.00	0.00	-25,000,000.00
									.375	25,000,000.00	24,977,864.58	0.00	0.00	0.00
									.375	0.00	-22,135.42	0.00	0.00	-24,977,864.58
									.375	25,000,000.00	24,977,864.58	0.00	0.00	0.00
									.375	0.00	-22,135.42	0.00	0.00	-24,977,864.58
									.380	50,000,000.00	49,977,864.58	0.00	0.00	0.00
									.380	0.00	-22,135.42	0.00	0.00	-49,977,864.58
Inv Type: 1700 FHLB-DISC NOTE														
27839	FHLB DISC NOTE		313384WA3			02/04/2016	02/04/2016	PURC	.370	25,000,000.00	24,979,444.44	0.00	0.00	0.00
				1	04/25/2016	MQuint			.370	0.00	-20,555.56	0.00	0.00	-24,979,444.44
									.370	25,000,000.00	24,979,444.44	0.00	0.00	0.00
									.370	0.00	-20,555.56	0.00	0.00	-24,979,444.44
									.370	25,000,000.00	24,979,444.44	0.00	0.00	0.00
									.370	0.00	-20,555.56	0.00	0.00	-24,979,444.44
Inv Type: 1700 FHLB-DISC NOTE														
27840	FEDERATED GOV		GOFXX			02/08/2016	02/08/2016	PURC	.150	5,000,000.00	5,000,000.00	0.00	0.00	0.00
				1	03/01/2016	ilicca			.150	0.00	0.00	0.00	0.00	-5,000,000.00
									.150	5,000,000.00	5,000,000.00	0.00	0.00	0.00
									.150	0.00	0.00	0.00	0.00	-5,000,000.00
									.150	5,000,000.00	5,000,000.00	0.00	0.00	0.00
									.150	0.00	0.00	0.00	0.00	-5,000,000.00
									.150	5,000,000.00	5,000,000.00	0.00	0.00	0.00
									.150	0.00	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366														
27842	U.S. TREASURY BOND		912828B74			02/08/2016	02/08/2016	PURC	.625	10,000,000.00	10,003,125.00	30,230.98	0.00	0.00



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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: 2/12/2016												
27829	FHLMC 3.5YrNC3MoB		3134G8LW0	1 08/12/2019	01/22/2016 MQuint	01/22/2016 02/12/2016	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-5,000,000.00
								1.500	5,000,000.00	5,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360												
27849	FHLB DISC NOTE		313384WB1	1 04/26/2016	02/11/2016 illicea	02/11/2016 02/12/2016	PURC	.340	25,000,000.00	24,982,527.78	0.00	0.00
								.340	0.00	-17,472.22	0.00	-24,982,527.78
								.340	25,000,000.00	24,982,527.78	0.00	0.00
								.340	0.00	-17,472.22	0.00	-24,982,527.78
								.533	30,000,000.00	29,982,527.78	0.00	0.00
								.534	0.00	-17,472.22	0.00	-29,982,527.78
Inv Type: 1700 FHLB-DISC NOTE												
Set Date: 2/16/2016												
27841	FHLMC 13MoNC6MoE		3134G8LG2	1 03/09/2017	02/08/2016 MQuint	02/08/2016 02/16/2016	PURC	.750	10,000,000.00	10,000,000.00	0.00	0.00
								.750	0.00	0.00	0.00	-10,000,000.00
								.750	10,000,000.00	10,000,000.00	0.00	0.00
								.750	0.00	0.00	0.00	-10,000,000.00
								1.490	10,000,000.00	10,000,000.00	0.00	0.00
								1.490	0.00	0.00	0.00	-10,000,000.00
								.997	30,000,000.00	30,000,000.00	0.00	0.00
								.997	0.00	0.00	0.00	-30,000,000.00
								.997	30,000,000.00	30,000,000.00	0.00	0.00
								.997	0.00	0.00	0.00	-30,000,000.00
								.997	30,000,000.00	30,000,000.00	0.00	0.00
								.997	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360												
Set Date: 2/17/2016												
27854	FHLMC DISC NOTE		313396L35		02/16/2016	02/16/2016	PURC	.465	25,000,000.00	24,920,885.42	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	10/19/2016	MQuint	02/17/2016		.466	25,000,000.00	-79,114.58	0.00	-24,920,885.42
								.465		24,920,885.42	0.00	0.00
								.466		-79,114.58	0.00	-24,920,885.42
Inv Type: 1400 FHLMC-DISC NOTE								.465	25,000,000.00	24,920,885.42	0.00	0.00
27848	FHLB 1YrNC3MOB		3130A7BY0	02/10/2016	MQuint	02/10/2016	PURC	.466	25,000,000.00	-79,114.58	0.00	-24,920,885.42
PURC			1	02/17/2017	MQuint	02/17/2016		.720	25,000,000.00	25,000,000.00	0.00	0.00
								.720		0.00	0.00	-25,000,000.00
								.720	25,000,000.00	25,000,000.00	0.00	0.00
								.720	25,000,000.00	25,000,000.00	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.593	50,000,000.00	49,920,885.42	0.00	-49,920,885.42
								.593	0.00	-79,114.58	0.00	0.00
								.720	0.00	0.00	0.00	-25,000,000.00
								.720	25,000,000.00	25,000,000.00	0.00	0.00
								.720	0.00	0.00	0.00	-25,000,000.00
								.593	50,000,000.00	49,920,885.42	0.00	-49,920,885.42
								.593	0.00	-79,114.58	0.00	0.00
Subtotal												
Set Date: 2/18/2016												
27855	FHLB 1.5Yr		3130A1NN4	02/17/2016	MQuint	02/17/2016	PURC	.875	25,000,000.00	25,046,250.00	51,041.67	0.00
PURC			1	05/24/2017	MQuint	02/18/2016		.728	0.00	46,250.00	0.00	-25,097,291.67
								.875	25,000,000.00	25,046,250.00	51,041.67	0.00
								.728	0.00	46,250.00	0.00	-25,097,291.67
								.728	25,000,000.00	25,046,250.00	51,041.67	0.00
								.875	25,000,000.00	25,046,250.00	51,041.67	0.00
								.728	0.00	46,250.00	0.00	-25,097,291.67
Inv Type: 1725 FHLB-Fxd-S 30/360								.875	25,000,000.00	25,046,250.00	51,041.67	0.00
								.728	0.00	46,250.00	0.00	-25,097,291.67
								.875	25,000,000.00	25,046,250.00	51,041.67	0.00
								.728	0.00	46,250.00	0.00	-25,097,291.67
Subtotal												
Set Date: 2/19/2016												
27809	FHLB 5YrNC3MOB		3134G8GX1	01/07/2016	ilicea	01/07/2016	PURC	1.900	15,000,000.00	15,000,000.00	0.00	0.00
			1	02/19/2021	ilicea	02/19/2016		1.900	0.00	0.00	0.00	-15,000,000.00
								1.900	5,000,000.00	5,000,000.00	0.00	0.00
27815	FHLB 5YrNC3MOB		3134G8GX1	01/13/2016	ilicea	01/13/2016	PURC	1.900	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/19/2021	ilicea	02/19/2016		1.900	0.00	0.00	0.00	-5,000,000.00
								1.000	12,500,000.00	12,500,000.00	0.00	0.00
27827	FHLB 3YrNC6MOB		3134G8J26	01/21/2016	MQuint	01/20/2016	PURC	1.000	12,500,000.00	12,500,000.00	0.00	0.00
			1	02/19/2019	MQuint	02/19/2016		1.000	0.00	0.00	0.00	-12,500,000.00
								1.554	32,500,000.00	32,500,000.00	0.00	0.00
								1.554	0.00	0.00	0.00	-32,500,000.00
								1.554	32,500,000.00	32,500,000.00	0.00	0.00
Inv Type: 1465 FHLB-STEP%-S30/360												



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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
Set Date: 2/26/2016													
27830	FHLMC 4YrNc3MoB		3134G81Q3										
		1			02/26/2020	MQuint	01/22/2016 01/22/2016	PURC	1.625	5,000,000.00	5,000,000.00	0.00	0.00
							02/26/2016		1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
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									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
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									1.625	5,000,000.00	5,000,000.00	0.00	0.00
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									1.625	5,000,000.00	5,000,000.00	0.00	0.00
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									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
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									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	0.00	0.00	0.00	0.00
									1.625	5,000,000.00	5,000,000.00	0.00	



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From Date: 2/1/2016 To Date: 2/29/2016

Date Basis: Settlement

Run: 03/02/2016 07:55:32 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	.609	984,000,000.00	0.00	983,160,966.95	-839,033.05	0.00	160,439.32	0.00	-983,321,406.27
Totals:	.609	984,000,000.00	0.00	983,160,966.95	-839,033.05	0.00	160,439.32	0.00	-983,321,406.27