

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

313  
(1897)



**FROM:** Don Kent, Treasurer-Tax Collector

**SUBMITTAL DATE:**  
July 5, 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 June 2016 in accordance with Government Code Section 53607.

**BACKGROUND:**

Summary

The Treasurer's "Purchase Detail Report" for June 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	
<b>SOURCE OF FUNDS:</b>				Budget Adjustment: No	
				For Fiscal Year: 2015/2016	

**C.E.O. RECOMMENDATION:**

**APPROVE**

BY:   
Ivan M. Chand 5/8/2016

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:

2-24



# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2016 To Date: 6/30/2016

Date Basis: Settlement

Run: 07/05/2016 05:05:20 PM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	T/N Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
<b>Set Date: 6/2/2016</b>												
27824	WELLS FARGO GOV		WFFXX		06/02/2016	06/02/2016	PURC	.265	85,000,000.00	85,000,000.00	0.00	0.00
			1	07/01/2016	MQuint	06/02/2016		.265	0.00	0.00	0.00	-85,000,000.00
<b>PURC</b>												
								.265	0.00	0.00	0.00	-85,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>												
								.265	85,000,000.00	85,000,000.00	0.00	0.00
								.265	0.00	0.00	0.00	-85,000,000.00
<b>Subtotal</b>								<b>.265</b>	<b>85,000,000.00</b>	<b>85,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.265</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-85,000,000.00</b>
<b>Set Date: 6/6/2016</b>												
27804	FIDELITY GOV		FRGXX		06/06/2016	06/06/2016	PURC	.298	40,000,000.00	40,000,000.00	0.00	0.00
			1	07/01/2016	MQuint	06/06/2016		.298	0.00	0.00	0.00	-40,000,000.00
<b>PURC</b>												
								.298	40,000,000.00	40,000,000.00	0.00	0.00
								.298	0.00	0.00	0.00	-40,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>												
								.298	40,000,000.00	40,000,000.00	0.00	0.00
								.298	0.00	0.00	0.00	-40,000,000.00
<b>Subtotal</b>								<b>.298</b>	<b>40,000,000.00</b>	<b>40,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.298</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-40,000,000.00</b>
<b>Set Date: 6/9/2016</b>												
27988	FHLMC 5YrNc3MoB		3134G9JX6		05/09/2016	05/06/2016	PURC	1.600	15,000,000.00	15,000,000.00	0.00	0.00
			1	06/09/2021	ilicea	06/09/2016		1.600	0.00	0.00	0.00	-15,000,000.00
<b>PURC</b>												
								1.600	15,000,000.00	15,000,000.00	0.00	0.00
								1.600	0.00	0.00	0.00	-15,000,000.00
<b>Inv Type: 1465 FHLMC-STEP%-S30/360</b>												
								1.600	15,000,000.00	15,000,000.00	0.00	0.00
								1.600	0.00	0.00	0.00	-15,000,000.00
28007	FNMA 4.25YrNc6MoB		3136G3SG1		06/01/2016	05/25/2016	PURC	1.400	15,000,000.00	15,000,000.00	0.00	0.00
			1	09/09/2020	MQuint	06/09/2016		1.400	0.00	0.00	0.00	-15,000,000.00
<b>PURC</b>												
								1.400	15,000,000.00	15,000,000.00	0.00	0.00
								1.400	0.00	0.00	0.00	-15,000,000.00
<b>Inv Type: 1560 FNMA-STEP%-Q 30/360</b>												
								1.400	15,000,000.00	15,000,000.00	0.00	0.00
								1.400	0.00	0.00	0.00	-15,000,000.00



## DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2016 To Date: 6/30/2016

Date Basis: Settlement

Run: 07/05/2016 05:05:20 PM

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
27992	FNMA 5YrNc6MoB		3136G3PB5		05/17/2016	05/16/2016	PURC	1.550	15,000,000.00	15,000,000.00	0.00	0.00
				1 06/09/2021	MQuint	06/09/2016		1.550	0.00	0.00	0.00	-15,000,000.00
<b>PURC</b>								1.550	15,000,000.00	15,000,000.00	0.00	0.00
								1.550	0.00	0.00	0.00	-15,000,000.00
<b>Inv Type: 1565 FNMA-STEP%-S 30/360</b>								1.550	15,000,000.00	15,000,000.00	0.00	0.00
								1.550	0.00	0.00	0.00	-15,000,000.00
<b>Subtotal</b>								<b>1.517</b>	<b>45,000,000.00</b>	<b>45,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>1.517</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-45,000,000.00</b>
<b>Set Date: 6/10/2016</b>												
27804	FIDELITY GOV		FRGXX		06/10/2016	06/10/2016	PURC	.298	150,000,000.00	150,000,000.00	0.00	0.00
				1 07/01/2016	MQuint	06/10/2016		.298	0.00	0.00	0.00	-150,000,000.00
27840	FEDERATED GOV		GOFXX		06/10/2016	06/10/2016	PURC	.277	150,000,000.00	150,000,000.00	0.00	0.00
				1 07/01/2016	MQuint	06/10/2016		.277	0.00	0.00	0.00	-150,000,000.00
<b>PURC</b>								.288	300,000,000.00	300,000,000.00	0.00	0.00
								.287	0.00	0.00	0.00	-300,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>								.288	300,000,000.00	300,000,000.00	0.00	0.00
								.287	0.00	0.00	0.00	-300,000,000.00
27856	UB MANAGED RATE		CASH		06/10/2016	06/10/2016	PURC	.290	125,000,000.00	125,000,000.00	0.00	0.00
				1 07/01/2016	MQuint	06/10/2016		.290	0.00	0.00	0.00	-125,000,000.00
<b>PURC</b>								.290	125,000,000.00	125,000,000.00	0.00	0.00
								.290	0.00	0.00	0.00	-125,000,000.00
<b>Inv Type: 1170 UBOC MGD RATE-A/360</b>								.290	125,000,000.00	125,000,000.00	0.00	0.00
								.290	0.00	0.00	0.00	-125,000,000.00
<b>Subtotal</b>								<b>.288</b>	<b>425,000,000.00</b>	<b>425,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.288</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-425,000,000.00</b>
<b>Set Date: 6/13/2016</b>												
27824	WELLS FARGO GOV		WFFXX		06/13/2016	06/13/2016	PURC	.265	100,000,000.00	100,000,000.00	0.00	0.00
				1 07/01/2016	ilicea	06/13/2016		.265	0.00	0.00	0.00	-100,000,000.00
27840	FEDERATED GOV		GOFXX		06/13/2016	06/13/2016	PURC	.277	100,000,000.00	100,000,000.00	0.00	0.00
				1 07/01/2016	ilicea	06/13/2016		.277	0.00	0.00	0.00	-100,000,000.00
<b>PURC</b>								.271	200,000,000.00	200,000,000.00	0.00	0.00
								.271	0.00	0.00	0.00	-200,000,000.00



# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2016 To Date: 6/30/2016

Date Basis: Settlement

Run: 07/05/2016 05:05:20 PM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	GLSID Fund	Cost Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>								.271	200,000,000.00	200,000,000.00	0.00	0.00
								.271	0.00	0.00	0.00	-200,000,000.00
<b>Subtotal</b>								<b>.271</b>	<b>200,000,000.00</b>	<b>200,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.271</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-200,000,000.00</b>
<hr/>												
<b>Set Date: 6/14/2016</b>												
28008	FHLMC 3YrNc3MoB		3134G9QP5		06/06/2016	06/03/2016	PURC	1.000	12,500,000.00	12,500,000.00	0.00	0.00
			1	06/14/2019	MQuint	06/14/2016		1.000	0.00	0.00	0.00	-12,500,000.00
<b>PURC</b>								1.000	12,500,000.00	12,500,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-12,500,000.00
<b>Inv Type: 1465 FHLMC-STEP%-S30/360</b>								1.000	12,500,000.00	12,500,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-12,500,000.00
28014	RIVERSIDE COUNTY		769110CP0		06/10/2016	06/10/2016	PURC	2.000	56,500,000.00	56,538,420.00	1,076,638.89	0.00
			1	06/30/2016	MQuint	06/14/2016		.461	0.00	38,420.00	0.00	-57,615,058.89
<b>PURC</b>								2.000	56,500,000.00	56,538,420.00	1,076,638.89	0.00
								.461	0.00	38,420.00	0.00	-57,615,058.89
<b>Inv Type: 2360 MUNIS-A 30/360</b>								2.000	56,500,000.00	56,538,420.00	1,076,638.89	0.00
								.461	0.00	38,420.00	0.00	-57,615,058.89
<b>Subtotal</b>								<b>1.819</b>	<b>69,000,000.00</b>	<b>69,038,420.00</b>	<b>1,076,638.89</b>	<b>0.00</b>
								<b>.559</b>	<b>0.00</b>	<b>38,420.00</b>	<b>0.00</b>	<b>-70,115,058.89</b>
<hr/>												
<b>Set Date: 6/15/2016</b>												
28020	NESTLE		64105GJD7		06/15/2016	06/15/2016	PURC	.520	20,000,000.00	19,974,000.00	0.00	0.00
			1	09/13/2016	MQuint	06/15/2016		.521	0.00	-26,000.00	0.00	-19,974,000.00
<b>PURC</b>								.520	20,000,000.00	19,974,000.00	0.00	0.00
								.521	0.00	-26,000.00	0.00	-19,974,000.00
<b>Inv Type: 3020 COMMERCIAL PAPER</b>								.520	20,000,000.00	19,974,000.00	0.00	0.00
								.521	0.00	-26,000.00	0.00	-19,974,000.00
<b>Subtotal</b>								<b>.520</b>	<b>20,000,000.00</b>	<b>19,974,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.521</b>	<b>0.00</b>	<b>-26,000.00</b>	<b>0.00</b>	<b>-19,974,000.00</b>
<hr/>												
<b>Set Date: 6/16/2016</b>												
27804	FIDELITY GOV		FRGXX		06/16/2016	06/16/2016	PURC	.298	100,000,000.00	100,000,000.00	0.00	0.00



## DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2016 To Date: 6/30/2016

Date Basis: Settlement

Run: 07/05/2016 05:05:20 PM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Field	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	07/01/2016	MQuint	06/16/2016		.298	0.00	0.00	0.00	-100,000,000.00
<b>PURC</b>								.298	100,000,000.00	100,000,000.00	0.00	0.00
								.298	0.00	0.00	0.00	-100,000,000.00
	<b>Inv Type: 1060 MMKT ACCTS-A/366</b>							.298	100,000,000.00	100,000,000.00	0.00	0.00
								.298	0.00	0.00	0.00	-100,000,000.00
28002	FHLMC 5YrNc3MoB		3134G9NU7		05/24/2016	05/18/2016	PURC	1.500	15,000,000.00	14,997,000.00	0.00	0.00
			1	06/16/2021	MQuint	06/16/2016		1.504	0.00	-3,000.00	0.00	-14,997,000.00
<b>PURC</b>								1.500	15,000,000.00	14,997,000.00	0.00	0.00
								1.504	0.00	-3,000.00	0.00	-14,997,000.00
	<b>Inv Type: 1465 FHLMC-STEP%-S30/360</b>							1.500	15,000,000.00	14,997,000.00	0.00	0.00
								1.504	0.00	-3,000.00	0.00	-14,997,000.00
28006	FNMA 3.5YrNc6MoB		3136G3RL1		05/26/2016	05/24/2016	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/16/2019	MQuint	06/16/2016		1.500	0.00	0.00	0.00	-5,000,000.00
<b>PURC</b>								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
	<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>							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
								<b>.498</b>	<b>120,000,000.00</b>	<b>119,997,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.499</b>	<b>0.00</b>	<b>-3,000.00</b>	<b>0.00</b>	<b>-119,997,000.00</b>
	<b>Set Date: 6/17/2016</b>											
28022	FHLB DISC NOTE		313385AK2		06/17/2016	06/16/2016	PURC	.465	25,000,000.00	24,933,156.25	0.00	0.00
			1	01/10/2017	MQuint	06/17/2016		.466	0.00	-66,843.75	0.00	-24,933,156.25
<b>PURC</b>								.465	25,000,000.00	24,933,156.25	0.00	0.00
								.466	0.00	-66,843.75	0.00	-24,933,156.25
	<b>Inv Type: 1700 FHLB-DISC NOTE</b>							.465	25,000,000.00	24,933,156.25	0.00	0.00
								.466	0.00	-66,843.75	0.00	-24,933,156.25
28021	WAL-MART		93114EGR2		06/17/2016	06/17/2016	PURC	.380	85,300,000.00	85,265,785.22	877.30	0.00
			1	07/25/2016	MQuint	06/17/2016		.380	0.00	-34,214.78	0.00	-85,266,662.52
<b>PURC</b>								.380	85,300,000.00	85,265,785.22	877.30	0.00
								.380	0.00	-34,214.78	0.00	-85,266,662.52
	<b>Inv Type: 3020 COMMERCIAL PAPER</b>							.380	85,300,000.00	85,265,785.22	877.30	0.00
								.380	0.00	-34,214.78	0.00	-85,266,662.52



# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2016 To Date: 6/30/2016

Date Basis: Settlement

Run: 07/05/2016 05:05:20 PM

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
<b>Subtotal</b>								.399	110,300,000.00	110,198,941.47	877.30	0.00
								.400	0.00	-101,058.53	0.00	-110,199,818.77
<b>Set Date: 6/20/2016</b>												
27804	FIDELITY GOV		FRGXX		06/20/2016	06/20/2016	PURC	.298	20,000,000.00	20,000,000.00	0.00	0.00
				1 07/01/2016	ilicea	06/20/2016		.298	0.00	0.00	0.00	-20,000,000.00
<b>PURC</b>								.298	20,000,000.00	20,000,000.00	0.00	0.00
								.298	0.00	0.00	0.00	-20,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>												
								.298	20,000,000.00	20,000,000.00	0.00	0.00
								.298	0.00	0.00	0.00	-20,000,000.00
28003	FHLMC 3YrNc3MoB		3134G9PC5		05/24/2016	05/18/2016	PURC	1.000	15,000,000.00	15,000,000.00	0.00	0.00
				1 06/20/2019	MQuint	06/20/2016		1.000	0.00	0.00	0.00	-15,000,000.00
<b>PURC</b>								1.000	15,000,000.00	15,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-15,000,000.00
<b>Inv Type: 1465 FHLMC-STEP%-S30/360</b>												
								1.000	15,000,000.00	15,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-15,000,000.00
28023	FHLB DISC NOTE		313384K40		06/17/2016	06/17/2016	PURC	.400	25,000,000.00	24,968,333.33	0.00	0.00
				1 10/12/2016	MQuint	06/20/2016		.401	0.00	-31,666.67	0.00	-24,968,333.33
28024	FHLB DISC NOTE		313384K40		06/17/2016	06/17/2016	PURC	.400	25,000,000.00	24,968,333.33	0.00	0.00
				1 10/12/2016	MQuint	06/20/2016		.401	0.00	-31,666.67	0.00	-24,968,333.33
<b>PURC</b>								.400	50,000,000.00	49,936,666.66	0.00	0.00
								.401	0.00	-63,333.34	0.00	-49,936,666.66
<b>Inv Type: 1700 FHLB-DISC NOTE</b>												
								.400	50,000,000.00	49,936,666.66	0.00	0.00
								.401	0.00	-63,333.34	0.00	-49,936,666.66
28025	FFCB DISC NOTE		313313B20		06/17/2016	06/17/2016	PURC	.500	5,000,000.00	4,983,194.44	0.00	0.00
				1 02/17/2017	MQuint	06/20/2016		.502	0.00	-16,805.56	0.00	-4,983,194.44
<b>PURC</b>								.500	5,000,000.00	4,983,194.44	0.00	0.00
								.502	0.00	-16,805.56	0.00	-4,983,194.44
<b>Inv Type: 1900 FFCB-DISC NOTE</b>												
								.500	5,000,000.00	4,983,194.44	0.00	0.00
								.502	0.00	-16,805.56	0.00	-4,983,194.44
<b>Subtotal</b>								.483	90,000,000.00	89,919,861.10	0.00	0.00
								.483	0.00	-80,138.90	0.00	-89,919,861.10



## DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2016 To Date: 6/30/2016

Date Basis: Settlement

Run: 07/05/2016 05:05:20 PM

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
<b>Set Date: 6/21/2016</b>												
28028	FAMCA DISC NOTE		31315LAC2		06/21/2016	06/20/2016	PURC	.540	25,000,000.00	24,931,944.44	0.00	0.00
			1	01/03/2017	ilicea	06/21/2016		.501	0.00	-68,055.56	0.00	-24,931,944.44
<b>PURC</b>								.540	25,000,000.00	24,931,944.44	0.00	0.00
								.501	0.00	-68,055.56	0.00	-24,931,944.44
<b>Inv Type: 1940 FMAC-DISC NOTE</b>												
								.540	25,000,000.00	24,931,944.44	0.00	0.00
								.501	0.00	-68,055.56	0.00	-24,931,944.44
28029	PROCTER & GAMBLE		74271TFT5		06/21/2016	06/21/2016	PURC	.000	25,000,000.00	24,998,708.33	0.00	0.00
			1	06/27/2016	ilicea	06/21/2016		.310	0.00	-1,291.67	0.00	-24,998,708.33
<b>PURC</b>								.000	25,000,000.00	24,998,708.33	0.00	0.00
								.310	0.00	-1,291.67	0.00	-24,998,708.33
<b>Inv Type: 3020 COMMERCIAL PAPER</b>												
								.000	25,000,000.00	24,998,708.33	0.00	0.00
								.310	0.00	-1,291.67	0.00	-24,998,708.33
<b>Subtotal</b>								<b>.270</b>	<b>50,000,000.00</b>	<b>49,930,652.77</b>	<b>0.00</b>	<b>0.00</b>
								<b>.406</b>	<b>0.00</b>	<b>-69,347.23</b>	<b>0.00</b>	<b>-49,930,652.77</b>
<b>Set Date: 6/22/2016</b>												
28032	U.S. TREASURY BILL		912796JT7		06/22/2016	06/22/2016	PURC	.510	50,000,000.00	49,761,291.67	0.00	0.00
			1	05/25/2017	ilicea	06/22/2016		.512	0.00	-238,708.33	0.00	-49,761,291.67
<b>PURC</b>								.510	50,000,000.00	49,761,291.67	0.00	0.00
								.512	0.00	-238,708.33	0.00	-49,761,291.67
<b>Inv Type: 1300 U.S. TREASURY BILL</b>												
								.510	50,000,000.00	49,761,291.67	0.00	0.00
								.512	0.00	-238,708.33	0.00	-49,761,291.67
28030	FHLMC DISC NOTE		313397BZ3		06/22/2016	06/21/2016	PURC	.480	25,000,000.00	24,920,000.00	0.00	0.00
			1	02/17/2017	ilicea	06/22/2016		.482	0.00	-80,000.00	0.00	-24,920,000.00
<b>PURC</b>								.480	25,000,000.00	24,920,000.00	0.00	0.00
								.482	0.00	-80,000.00	0.00	-24,920,000.00
<b>Inv Type: 1400 FHLMC-DISC NOTE</b>												
								.480	25,000,000.00	24,920,000.00	0.00	0.00
								.482	0.00	-80,000.00	0.00	-24,920,000.00
28031	FNMA DISC NOTE		313589FM0		06/22/2016	06/21/2016	PURC	.550	25,000,000.00	24,876,250.00	0.00	0.00



# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2016 To Date: 6/30/2016

Date Basis: Settlement

Run: 07/05/2016 05:05:20 PM

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
			1	05/12/2017	ilicea	06/22/2016		.553	0.00	-123,750.00	0.00	-24,876,250.00
<b>PURC</b>								.550	25,000,000.00	24,876,250.00	0.00	0.00
								.553	0.00	-123,750.00	0.00	-24,876,250.00
<b>Inv Type: 1500 FNMA-DISC NOTE</b>								.550	25,000,000.00	24,876,250.00	0.00	0.00
								.553	0.00	-123,750.00	0.00	-24,876,250.00
							<b>Subtotal</b>	<b>.513</b>	<b>100,000,000.00</b>	<b>99,557,541.67</b>	<b>0.00</b>	<b>0.00</b>
								<b>.515</b>	<b>0.00</b>	<b>-442,458.33</b>	<b>0.00</b>	<b>-99,557,541.67</b>
<b>Set Date: 6/23/2016</b>												
28033	FFCB DISC NOTE		313313FK9		06/23/2016	06/22/2016	PURC	.610	25,000,000.00	24,864,020.83	0.00	0.00
			1	05/10/2017	MQuint	06/23/2016		.613	0.00	-135,979.17	0.00	-24,864,020.83
<b>PURC</b>								.610	25,000,000.00	24,864,020.83	0.00	0.00
								.613	0.00	-135,979.17	0.00	-24,864,020.83
<b>Inv Type: 1900 FFCB-DISC NOTE</b>								.610	25,000,000.00	24,864,020.83	0.00	0.00
								.613	0.00	-135,979.17	0.00	-24,864,020.83
28034	UC REGENTS		91411SJN1		06/23/2016	06/23/2016	PURC	.500	50,000,000.00	49,936,805.56	0.00	0.00
			1	09/22/2016	MQuint	06/23/2016		.501	0.00	-63,194.44	0.00	-49,936,805.56
<b>PURC</b>								.500	50,000,000.00	49,936,805.56	0.00	0.00
								.501	0.00	-63,194.44	0.00	-49,936,805.56
<b>Inv Type: 2300 MUNIS-ZERO CPN-Mat</b>								.500	50,000,000.00	49,936,805.56	0.00	0.00
								.501	0.00	-63,194.44	0.00	-49,936,805.56
							<b>Subtotal</b>	<b>.537</b>	<b>75,000,000.00</b>	<b>74,800,826.39</b>	<b>0.00</b>	<b>0.00</b>
								<b>.538</b>	<b>0.00</b>	<b>-199,173.61</b>	<b>0.00</b>	<b>-74,800,826.39</b>
<b>Set Date: 6/24/2016</b>												
28038	FHLB DISC NOTE		313385BH8		06/23/2016	06/23/2016	PURC	.520	25,000,000.00	24,919,833.33	0.00	0.00
			1	02/01/2017	MQuint	06/24/2016		.522	0.00	-80,166.67	0.00	-24,919,833.33
28039	FHLB DISC NOTE		313384J34		06/23/2016	06/23/2016	PURC	.410	25,000,000.00	24,971,243.06	0.00	0.00
			1	10/03/2016	MQuint	06/24/2016		.410	0.00	-28,756.94	0.00	-24,971,243.06
<b>PURC</b>								.465	50,000,000.00	49,891,076.39	0.00	0.00
								.466	0.00	-108,923.61	0.00	-49,891,076.39
<b>Inv Type: 1700 FHLB-DISC NOTE</b>								.465	50,000,000.00	49,891,076.39	0.00	0.00
								.466	0.00	-108,923.61	0.00	-49,891,076.39
28035	FHLB 1YrNc7MoE		3130A8L35		06/23/2016	06/21/2016	PURC	.750	15,000,000.00	15,000,000.00	0.00	0.00





## DETAIL TRANSACTION REPORT - FIXED INCOME

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Run: 07/05/2016 05:05:20 PM

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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
28036	FHLB 1YrNc7MoE		3130A8L35	1 07/20/2017	MQInt	06/24/2016		.750	0.00	0.00	0.00	-15,000,000.00
					06/23/2016	06/21/2016	PURC	.750	25,000,000.00	25,000,000.00	0.00	0.00
28037	FHLB 1YrNc7MoE		3130A8L35	1 07/20/2017	MQInt	06/24/2016		.750	0.00	0.00	0.00	-25,000,000.00
					06/23/2016	06/21/2016	PURC	.750	10,000,000.00	10,000,000.00	0.00	0.00
				1 07/20/2017	MQInt	06/24/2016		.750	0.00	0.00	0.00	-10,000,000.00
<b>PURC</b>								.750	50,000,000.00	50,000,000.00	0.00	0.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>								.750	0.00	0.00	0.00	-50,000,000.00
								.750	50,000,000.00	50,000,000.00	0.00	0.00
								.750	0.00	0.00	0.00	-50,000,000.00
28040	WAL-MART		93114EGR2	1 07/25/2016	06/24/2016	06/24/2016	PURC	.400	61,250,000.00	61,228,902.78	0.00	0.00
					MQInt	06/24/2016		.400	0.00	-21,097.22	0.00	-61,228,902.78
<b>PURC</b>								.400	61,250,000.00	61,228,902.78	0.00	0.00
<b>Inv Type: 3020 COMMERCIAL PAPER</b>								.400	0.00	-21,097.22	0.00	-61,228,902.78
								.400	61,250,000.00	61,228,902.78	0.00	0.00
								.400	0.00	-21,097.22	0.00	-61,228,902.78
<b>Subtotal</b>								<b>.529</b>	<b>161,250,000.00</b>	<b>161,119,979.17</b>	<b>0.00</b>	<b>0.00</b>
								<b>.529</b>	<b>0.00</b>	<b>-130,020.83</b>	<b>0.00</b>	<b>-161,119,979.17</b>
<b>Set Date: 6/27/2016</b>												
27804	FIDELITY GOV		FRGXX	1 07/01/2016	06/27/2016	06/27/2016	PURC	.298	130,000,000.00	130,000,000.00	0.00	0.00
					MQInt	06/27/2016		.298	0.00	0.00	0.00	-130,000,000.00
27840	FEDERATED GOV		GOFXX	1 07/01/2016	06/27/2016	06/27/2016	PURC	.277	108,000,000.00	108,000,000.00	0.00	0.00
					MQInt	06/27/2016		.277	0.00	0.00	0.00	-108,000,000.00
<b>PURC</b>								.288	238,000,000.00	238,000,000.00	0.00	0.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>								.288	0.00	0.00	0.00	-238,000,000.00
								.288	238,000,000.00	238,000,000.00	0.00	0.00
								.288	0.00	0.00	0.00	-238,000,000.00
<b>Subtotal</b>								<b>.288</b>	<b>238,000,000.00</b>	<b>238,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.288</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-238,000,000.00</b>
<b>Set Date: 6/28/2016</b>												
27804	FIDELITY GOV		FRGXX		06/28/2016	06/28/2016	PURC	.298	25,000,000.00	25,000,000.00	0.00	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
			1	07/01/2016	MQuint	06/28/2016		.298	0.00	0.00	0.00	-25,000,000.00
<b>PURC</b>								.298	25,000,000.00	25,000,000.00	0.00	0.00
								.298	0.00	0.00	0.00	-25,000,000.00
								.298	25,000,000.00	25,000,000.00	0.00	0.00
								.298	0.00	0.00	0.00	-25,000,000.00
								<b>.298</b>	<b>25,000,000.00</b>	<b>25,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.298</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-25,000,000.00</b>
								<b>.298</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-25,000,000.00</b>

Set Date: 6/29/2016

28045	FFCB DISC NOTE		313313GH5	06/01/2017	MQuint	06/28/2016	06/29/2016	PURC	.570	15,000,000.00	14,919,963.00	0.00	0.00
			1	06/01/2017	MQuint	06/28/2016	06/29/2016		.573	0.00	-80,037.00	0.00	-14,919,963.00
28046	FFCB DISC NOTE		313313BW7	02/14/2017	MQuint	06/28/2016	06/29/2016	PURC	.460	20,000,000.00	19,941,222.22	0.00	0.00
			1	02/14/2017	MQuint	06/28/2016	06/29/2016		.461	0.00	-58,777.78	0.00	-19,941,222.22
28047	FFCB DISC NOTE		313313GH5	06/01/2017	ilicea	06/29/2016	06/29/2016	PURC	.570	25,000,000.00	24,866,604.17	0.00	0.00
			1	06/01/2017	ilicea	06/29/2016	06/29/2016		.573	0.00	-133,395.83	0.00	-24,866,604.17
<b>PURC</b>									.533	60,000,000.00	59,727,789.39	0.00	0.00
									.536	0.00	-272,210.61	0.00	-59,727,789.39
									.533	60,000,000.00	59,727,789.39	0.00	0.00
									.536	0.00	-272,210.61	0.00	-59,727,789.39
									<b>.533</b>	<b>60,000,000.00</b>	<b>59,727,789.39</b>	<b>0.00</b>	<b>0.00</b>
									<b>.536</b>	<b>0.00</b>	<b>-272,210.61</b>	<b>0.00</b>	<b>-59,727,789.39</b>
									<b>.533</b>	<b>60,000,000.00</b>	<b>59,727,789.39</b>	<b>0.00</b>	<b>0.00</b>
									<b>.536</b>	<b>0.00</b>	<b>-272,210.61</b>	<b>0.00</b>	<b>-59,727,789.39</b>

Set Date: 6/30/2016

27993	FHLMC 5YrNc3MoB		3134G9MD6	06/30/2021	MQuint	05/17/2016	05/16/2016	PURC	1.600	18,000,000.00	18,000,000.00	0.00	0.00
			1	06/30/2021	MQuint	05/17/2016	05/16/2016		1.600	0.00	0.00	0.00	-18,000,000.00
28000	FHLMC 5YrNc3MoB		3134G9PL5	06/30/2021	MQuint	05/24/2016	05/18/2016	PURC	1.750	25,000,000.00	25,000,000.00	0.00	0.00
			1	06/30/2021	MQuint	05/24/2016	05/18/2016		1.750	0.00	0.00	0.00	-25,000,000.00
28001	FHLMC 5YrNc3MoB		3134G9PL5	06/30/2021	MQuint	05/24/2016	05/19/2016	PURC	1.750	20,000,000.00	20,000,000.00	0.00	0.00
			1	06/30/2021	MQuint	05/24/2016	05/19/2016		1.750	0.00	0.00	0.00	-20,000,000.00
28009	FHLMC 5YrNc3MoB		3134G9MD6	06/30/2021	MQuint	06/06/2016	06/03/2016	PURC	1.600	8,390,000.00	8,390,000.00	0.00	0.00
			1	06/30/2021	MQuint	06/06/2016	06/03/2016		1.600	0.00	0.00	0.00	-8,390,000.00
28015	FHLMC 5YrNc3MoB		3134G9UM7	06/30/2021	MQuint	06/10/2016	06/08/2016	PURC	1.500	15,000,000.00	15,000,000.00	0.00	0.00
			1	06/30/2021	MQuint	06/10/2016	06/08/2016		1.500	0.00	0.00	0.00	-15,000,000.00
28016	FHLMC 5YrNc6MoB		3134G9VA2	06/30/2021	MQuint	06/10/2016	06/09/2016	PURC	1.300	15,000,000.00	15,000,000.00	0.00	0.00
			1	06/30/2021	MQuint	06/10/2016	06/09/2016		1.300	-15,000,000.00	15,000,000.00	0.00	0.00
									1.300	0.00	0.00	0.00	-15,000,000.00



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28017	FHLMC 5YrNc3MoB		3134G9UX3		06/10/2016	06/09/2016	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00
				1 06/30/2021	MQuint	06/30/2016		1.500	0.00	0.00	0.00	-10,000,000.00
28019	FHLMC 3.5YrNc3MoB		3134G9UH8		06/14/2016	06/08/2016	PURC	1.000	15,000,000.00	15,000,000.00	0.00	0.00
				1 12/30/2019	MQuint	06/30/2016		1.000	0.00	0.00	0.00	-15,000,000.00
<b>PURC</b>								1.527	126,390,000.00	126,390,000.00	0.00	0.00
<b>Inv Type: 1465 FHLMC-STEP%-S30/360</b>								1.527	0.00	0.00	0.00	-126,390,000.00
28049	FNMA 3.25YrNc6MoB		3136G3SY2		06/29/2016	06/27/2016	PURC	1.250	7,500,000.00	7,500,000.00	0.00	0.00
				1 09/30/2019	MQuint	06/30/2016		1.250	0.00	0.00	0.00	-7,500,000.00
<b>PURC</b>								1.250	7,500,000.00	7,500,000.00	0.00	0.00
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>								1.250	0.00	0.00	0.00	-7,500,000.00
28018	FNMA 4YrNc6MoB		3136G3TG0		06/14/2016	06/13/2016	PURC	1.150	20,000,000.00	20,000,000.00	0.00	0.00
				1 06/30/2020	MQuint	06/30/2016		1.150	0.00	0.00	0.00	-20,000,000.00
<b>PURC</b>								1.150	20,000,000.00	20,000,000.00	0.00	0.00
<b>Inv Type: 1565 FNMA-STEP%-S 30/360</b>								1.150	0.00	0.00	0.00	-20,000,000.00
28048	FHLB DISC NOTE		313385HM1		06/29/2016	06/29/2016	PURC	.550	25,000,000.00	24,860,972.22	0.00	0.00
				1 06/29/2017	MQuint	06/30/2016		.553	0.00	-139,027.78	0.00	-24,860,972.22
<b>PURC</b>								.550	25,000,000.00	24,860,972.22	0.00	0.00
<b>Inv Type: 1700 FHLB-DISC NOTE</b>								.553	0.00	-139,027.78	0.00	-24,860,972.22
28026	FHLB 1YrNc3MoB		3130A8JR5		06/17/2016	06/16/2016	PURC	.650	50,000,000.00	50,000,000.00	0.00	0.00
				1 06/30/2017	MQuint	06/30/2016		.650	0.00	0.00	0.00	-50,000,000.00
<b>PURC</b>								.650	50,000,000.00	50,000,000.00	0.00	0.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>								.650	0.00	0.00	0.00	-50,000,000.00
<b>Subtotal</b>								<b>1.187</b>	<b>228,890,000.00</b>	<b>228,750,972.22</b>	<b>0.00</b>	<b>0.00</b>



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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
								1.187	0.00	-139,027.78	0.00	-228,750,972.22
<b>Grand Total</b>			<b>Count 54</b>					.529	2,142,440,000.00	2,141,015,984.18	1,077,516.19	0.00
								.491	0.00	-1,424,015.82	0.00	-2,142,093,500.37



# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2016 To Date: 6/30/2016

Date Basis: Settlement

Run: 07/05/2016 05:05:20 PM

Reporting Currency: Local

County of Riverside

## SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
<b>PURC</b>	.491	2,142,440,000.00	0.00	2,141,015,984.18	-1,424,015.82	0.00	1,077,516.19	0.00	-2,142,093,500.37
<b>Totals :</b>	<b>.491</b>	<b>2,142,440,000.00</b>	<b>0.00</b>	<b>2,141,015,984.18</b>	<b>-1,424,015.82</b>	<b>0.00</b>	<b>1,077,516.19</b>	<b>0.00</b>	<b>-2,142,093,500.37</b>