

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

325
(2045)



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
August 1, 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 July 2016 in accordance with Government Code Section 53607.

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for July 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: 2016/2017

C.E.O. RECOMMENDATION:

APPROVE

BY: 
Ivan M. Chand

County Executive Office Signature

8/13/2015

MINUTES OF THE BOARD OF SUPERVISORS

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

Prev. Agn. Ref.:

District:

Agenda Number:

2-27



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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 |
|--|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| Set Date: 7/1/2016 | | | | | | | | | | | | |
| 27804 | FIDELITY GOV | | FRGXX | | 07/01/2016 | 07/01/2016 | PURC | .298 | 150,000,000.00 | 150,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 08/01/2016 | MQuint | 07/01/2016 | | .298 | 0.00 | 0.00 | 0.00 | -150,000,000.00 |
| 27840 | FEDERATED GOV | | GOFXX | | 07/01/2016 | 07/01/2016 | PURC | .277 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 08/01/2016 | MQuint | 07/01/2016 | | .277 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| PURC | | | | | | | | .293 | 200,000,000.00 | 200,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .293 | 0.00 | 0.00 | 0.00 | -200,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| | | | | | | | | .293 | 200,000,000.00 | 200,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .293 | 0.00 | 0.00 | 0.00 | -200,000,000.00 |
| 28050 | FHLB 3Yr | | 3130A8NF6 | | 07/01/2016 | 06/30/2016 | PURC | .771 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/01/2020 | MQuint | 07/01/2016 | | .771 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| PURC | | | | | | | | .771 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .771 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| Inv Type: 1770 FHLB-Var-Q A/360 | | | | | | | | | | | | |
| | | | | | | | | .771 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .771 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| 28051 | FFCB DISC NOTE | | 313313HM3 | | 07/01/2016 | 06/30/2016 | PURC | .570 | 25,000,000.00 | 24,856,312.50 | 0.00 | 0.00 |
| | | | 1 | 06/29/2017 | MQuint | 07/01/2016 | | .573 | 0.00 | -143,687.50 | 0.00 | -24,856,312.50 |
| PURC | | | | | | | | .570 | 25,000,000.00 | 24,856,312.50 | 0.00 | 0.00 |
| | | | | | | | | .573 | 0.00 | -143,687.50 | 0.00 | -24,856,312.50 |
| Inv Type: 1900 FFCB-DISC NOTE | | | | | | | | | | | | |
| | | | | | | | | .570 | 25,000,000.00 | 24,856,312.50 | 0.00 | 0.00 |
| | | | | | | | | .573 | 0.00 | -143,687.50 | 0.00 | -24,856,312.50 |
| Subtotal | | | | | | | | .368 | 250,000,000.00 | 249,856,312.50 | 0.00 | 0.00 |
| | | | | | | | | .368 | 0.00 | -143,687.50 | 0.00 | -249,856,312.50 |
| Set Date: 7/6/2016 | | | | | | | | | | | | |
| 28054 | FHLB DISC NOTE | | 313385GX8 | | 07/06/2016 | 07/05/2016 | PURC | .550 | 25,000,000.00 | 24,868,611.11 | 0.00 | 0.00 |
| | | | 1 | 06/15/2017 | ilicea | 07/06/2016 | | .553 | 0.00 | -131,388.89 | 0.00 | -24,868,611.11 |
| PURC | | | | | | | | .550 | 25,000,000.00 | 24,868,611.11 | 0.00 | 0.00 |
| | | | | | | | | .553 | 0.00 | -131,388.89 | 0.00 | -24,868,611.11 |
| Inv Type: 1700 FHLB-DISC NOTE | | | | | | | | | | | | |
| | | | | | | | | .550 | 25,000,000.00 | 24,868,611.11 | 0.00 | 0.00 |
| | | | | | | | | .553 | 0.00 | -131,388.89 | 0.00 | -24,868,611.11 |
| 28052 | FFCB DISC NOTE | | 313313GB8 | | 07/05/2016 | 07/05/2016 | PURC | .530 | 25,000,000.00 | 24,880,750.00 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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 | 05/26/2017 | MQuint | 07/06/2016 | | .533 | 0.00 | -119,250.00 | 0.00 | -24,880,750.00 |
| PURC | | | | | | | | .530 | 25,000,000.00 | 24,880,750.00 | 0.00 | 0.00 |
| | | | | | | | | .533 | 0.00 | -119,250.00 | 0.00 | -24,880,750.00 |
| Inv Type: 1900 FFCB-DISC NOTE | | | | | | | | .530 | 25,000,000.00 | 24,880,750.00 | 0.00 | 0.00 |
| | | | | | | | | .533 | 0.00 | -119,250.00 | 0.00 | -24,880,750.00 |
| | | | | | | | | .540 | 50,000,000.00 | 49,749,361.11 | 0.00 | 0.00 |
| | | | | | | | | .543 | 0.00 | -250,638.89 | 0.00 | -49,749,361.11 |
| Subtotal | | | | | | | | | | | | |
| Set Date: 7/7/2016 | | | | | | | | | | | | |
| 28055 | FHLB DISC NOTE | | 313385AM8 | | 07/12/2016 | 07/06/2016 | PURC | .420 | 25,000,000.00 | 24,944,875.00 | 0.00 | 0.00 |
| | | | 1 | 01/12/2017 | riv109 | 07/07/2016 | | .421 | 0.00 | -55,125.00 | 0.00 | -24,944,875.00 |
| PURC | | | | | | | | .420 | 25,000,000.00 | 24,944,875.00 | 0.00 | 0.00 |
| | | | | | | | | .421 | 0.00 | -55,125.00 | 0.00 | -24,944,875.00 |
| Inv Type: 1700 FHLB-DISC NOTE | | | | | | | | .420 | 25,000,000.00 | 24,944,875.00 | 0.00 | 0.00 |
| | | | | | | | | .421 | 0.00 | -55,125.00 | 0.00 | -24,944,875.00 |
| 28010 | GEORGIA STATE | | 3733845H5 | | 06/08/2016 | 06/08/2016 | PURC | 3.000 | 6,110,000.00 | 6,247,413.90 | 0.00 | 0.00 |
| | | | 1 | 07/01/2017 | ilicea | 07/07/2016 | | .701 | 0.00 | 137,413.90 | 0.00 | -6,247,413.90 |
| 28011 | GEORGIA STATE | | 3733845L6 | | 06/08/2016 | 06/08/2016 | PURC | 3.000 | 6,825,000.00 | 7,254,770.25 | 0.00 | 0.00 |
| | | | 1 | 07/01/2020 | ilicea | 07/07/2016 | | 1.370 | 0.00 | 429,770.25 | 0.00 | -7,254,770.25 |
| 28012 | GEORGIA STATE | | 3733845J1 | | 06/08/2016 | 06/08/2016 | PURC | 3.000 | 6,345,000.00 | 6,602,480.10 | 0.00 | 0.00 |
| | | | 1 | 07/01/2018 | ilicea | 07/07/2016 | | .930 | 0.00 | 257,480.10 | 0.00 | -6,602,480.10 |
| 28013 | GEORGIA STATE | | 3733845K8 | | 06/08/2016 | 06/08/2016 | PURC | 3.000 | 6,580,000.00 | 6,943,874.00 | 0.00 | 0.00 |
| | | | 1 | 07/01/2019 | ilicea | 07/07/2016 | | 1.110 | 0.00 | 363,874.00 | 0.00 | -6,943,874.00 |
| PURC | | | | | | | | 3.000 | 25,860,000.00 | 27,048,538.25 | 0.00 | 0.00 |
| | | | | | | | | 1.038 | 0.00 | 1,188,538.25 | 0.00 | -27,048,538.25 |
| Inv Type: 2350 MUNIS-S 30/360 | | | | | | | | 3.000 | 25,860,000.00 | 27,048,538.25 | 0.00 | 0.00 |
| | | | | | | | | 1.038 | 0.00 | 1,188,538.25 | 0.00 | -27,048,538.25 |
| | | | | | | | | 1.732 | 50,860,000.00 | 51,993,413.25 | 0.00 | 0.00 |
| | | | | | | | | .735 | 0.00 | 1,133,413.25 | 0.00 | -51,993,413.25 |
| Subtotal | | | | | | | | | | | | |
| Set Date: 7/8/2016 | | | | | | | | | | | | |
| 28056 | FHLB 2Yr | | 3130A8PK3 | | 07/07/2016 | 07/07/2016 | PURC | .625 | 5,000,000.00 | 4,989,600.00 | 0.00 | 0.00 |
| | | | 1 | 08/07/2018 | MQuint | 07/08/2016 | | .726 | 0.00 | -10,400.00 | 0.00 | -4,989,600.00 |
| 28057 | FHLB 2Yr | | 3130A8PK3 | | 07/07/2016 | 07/07/2016 | PURC | .625 | 25,000,000.00 | 24,948,000.00 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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 | |
|---|------------------|-------|------------|---------------|-----------------|-----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|-----------------------|
| 28058 | FHLB 2Yr | | 3130A8PK3 | 08/07/2018 | MQuint | 07/08/2016 | PURC | .726 | 0.00 | -52,000.00 | 0.00 | -24,948,000.00 | |
| | | | | 08/07/2018 | MQuint | 07/07/2016 | | .625 | 10,000,000.00 | 9,979,200.00 | 0.00 | 0.00 | |
| 28059 | FHLB 1.5Yr | | 3130A8NZ2 | 08/07/2018 | MQuint | 07/08/2016 | PURC | .726 | 0.00 | -20,800.00 | 0.00 | -9,979,200.00 | |
| | | | | 08/07/2018 | MQuint | 07/05/2016 | | .650 | 15,000,000.00 | 15,007,200.00 | 0.00 | 0.00 | |
| 28060 | FHLB 1.5Yr | | 3130A8NZ2 | 01/08/2018 | MQuint | 07/08/2016 | PURC | .618 | 0.00 | 7,200.00 | 0.00 | -15,007,200.00 | |
| | | | | 01/08/2018 | MQuint | 07/05/2016 | | .650 | 10,000,000.00 | 10,006,200.00 | 0.00 | 0.00 | |
| | | | | 01/08/2018 | MQuint | 07/08/2016 | | .608 | 0.00 | 6,200.00 | 0.00 | -10,006,200.00 | |
| PURC | | | | | | | | | .635 | 65,000,000.00 | 64,930,200.00 | 0.00 | 0.00 |
| | | | | | | | | | .683 | 0.00 | -69,800.00 | 0.00 | -64,930,200.00 |
| Inv Type: 1725 FHLB-Fxd-S 30/360 | | | | | | | | | .635 | 65,000,000.00 | 64,930,200.00 | 0.00 | 0.00 |
| | | | | | | | | | .683 | 0.00 | -69,800.00 | 0.00 | -64,930,200.00 |
| | | | | | | Subtotal | | .635 | 65,000,000.00 | 64,930,200.00 | 0.00 | 0.00 | |
| | | | | | | | | | .683 | 0.00 | -69,800.00 | 0.00 | -64,930,200.00 |
| <hr/> | | | | | | | | | | | | | |
| Set Date: 7/11/2016 | | | | | | | | | | | | | |
| 27840 | FEDERATED GOV | | GOFXX | | | 07/11/2016 | PURC | .274 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 | |
| | | | | 08/01/2016 | MQuint | 07/11/2016 | | .274 | 0.00 | 0.00 | 0.00 | -20,000,000.00 | |
| PURC | | | | | | | | | .274 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .274 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | .274 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .274 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| | | | | | | Subtotal | | .274 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 | |
| | | | | | | | | | .274 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| <hr/> | | | | | | | | | | | | | |
| Set Date: 7/13/2016 | | | | | | | | | | | | | |
| 28027 | FHLMC 5YrNc6MoB | | 3134G9XA0 | | | 06/17/2016 | PURC | 1.250 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 | |
| | | | | 07/13/2021 | MQuint | 07/13/2016 | | 1.250 | 0.00 | 0.00 | 0.00 | -15,000,000.00 | |
| PURC | | | | | | | | | 1.250 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | 1.250 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| Inv Type: 1465 FHLMC-STEP%-S30/360 | | | | | | | | | 1.250 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | 1.250 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| 28041 | FNMA 4YrNc6MoE | | 3136G3WC5 | | | 06/28/2016 | PURC | 1.350 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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 | 07/13/2020 | MQuint | 07/13/2016 | | 1.350 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| PURC | | | | | | | | 1.350 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.350 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | | | | 1.350 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.350 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| Inv Type: 1525 FNMA-Fxd-S 30/360 | | | | | | | | | | | | |
| 28072 | FHLB DISC NOTE | | 313385ALO | | 07/12/2016 | 07/12/2016 | PURC | .440 | 25,000,000.00 | 24,944,388.89 | 0.00 | 0.00 |
| PURC | | | | | | | | .441 | 0.00 | -55,611.11 | 0.00 | -24,944,388.89 |
| | | | | | | | | .440 | 25,000,000.00 | 24,944,388.89 | 0.00 | 0.00 |
| | | | | | | | | .441 | 0.00 | -55,611.11 | 0.00 | -24,944,388.89 |
| | | | | | | | | .440 | 25,000,000.00 | 24,944,388.89 | 0.00 | 0.00 |
| | | | | | | | | .441 | 0.00 | -55,611.11 | 0.00 | -24,944,388.89 |
| Inv Type: 1700 FHLB-DISC NOTE | | | | | | | | | | | | |
| | | | | | | | | .865 | 50,000,000.00 | 49,944,388.89 | 0.00 | 0.00 |
| | | | | | | | | .865 | 0.00 | -55,611.11 | 0.00 | -49,944,388.89 |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| Set Date: 7/14/2016 | | | | | | | | | | | | |
| 27804 | FIDELITY GOV | | FRGXX | | 07/14/2016 | 07/14/2016 | PURC | .289 | 85,000,000.00 | 85,000,000.00 | 0.00 | 0.00 |
| PURC | | | | | | | | .289 | 0.00 | 0.00 | 0.00 | -85,000,000.00 |
| | | | | | | | | .289 | 85,000,000.00 | 85,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .289 | 0.00 | 0.00 | 0.00 | -85,000,000.00 |
| | | | | | | | | .289 | 85,000,000.00 | 85,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .289 | 0.00 | 0.00 | 0.00 | -85,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| | | | | | | | | .289 | 85,000,000.00 | 85,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .289 | 0.00 | 0.00 | 0.00 | -85,000,000.00 |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| Set Date: 7/15/2016 | | | | | | | | | | | | |
| 27840 | FEDERATED GOV | | GOFXX | | 07/15/2016 | 07/15/2016 | PURC | .274 | 85,000,000.00 | 85,000,000.00 | 0.00 | 0.00 |
| PURC | | | | | | | | .274 | 0.00 | 0.00 | 0.00 | -85,000,000.00 |
| | | | | | | | | .274 | 85,000,000.00 | 85,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .274 | 0.00 | 0.00 | 0.00 | -85,000,000.00 |
| | | | | | | | | .274 | 85,000,000.00 | 85,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .274 | 0.00 | 0.00 | 0.00 | -85,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| | | | | | | | | .274 | 85,000,000.00 | 85,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .274 | 0.00 | 0.00 | 0.00 | -85,000,000.00 |
| 28061 | FFCB 3Yr | | 3133EGLV5 | | 07/08/2016 | 07/07/2016 | PURC | .663 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 PM

Reporting Currency: Local

County of Riverside

| Inv. No. | Description Memo | Pool# | CUSIP Fund | Cash Maturity | Entered User ID | Traded Sailed | TXN Type | Coupon Yield | Par Value Original Face | Book Value Prem / (Disc) | (Interest) Amort / (Accret) | (Gain) / Loss Settlement |
|----------------------------|--|-------|---------------|------------------|--------------------|------------------|-------------|-----------------|----------------------------|-----------------------------|--------------------------------|-----------------------------|
| | | | 1 | 07/15/2019 | MQuint | 07/15/2016 | | .663 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| PURC | | | | | | | | .663 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .663 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | Inv Type: 1930 FFCB-Var-M A/360 | | | | | | | .663 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .663 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | | Subtotal | | .296 | 90,000,000.00 | 90,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .296 | 0.00 | 0.00 | 0.00 | -90,000,000.00 |
| Set Date: 7/18/2016 | | | | | | | | | | | | |
| 27804 | FIDELITY GOV | | FRGXX | | 07/18/2016 | 07/18/2016 | PURC | .289 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 08/01/2016 | ilicea | 07/18/2016 | | .289 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| PURC | | | | | | | | .289 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .289 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | .289 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .289 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | | Subtotal | | .289 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .289 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| Set Date: 7/20/2016 | | | | | | | | | | | | |
| 28043 | FHLMC 2YrNc6MoE | | 3134G9C70 | | 06/28/2016 | 06/24/2016 | PURC | .820 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/20/2018 | MQuint | 07/20/2016 | | .820 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| PURC | | | | | | | | .820 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .820 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | Inv Type: 1425 FHLMC-Fxd-S 30/360 | | | | | | | .820 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .820 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 28042 | FNMA 2YrNc6MoE | | 3134G9B55 | | 06/28/2016 | 06/23/2016 | PURC | 1.000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/20/2018 | MQuint | 07/20/2016 | | 1.000 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| PURC | | | | | | | | 1.000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.000 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| | Inv Type: 1525 FNMA-Fxd-S 30/360 | | | | | | | 1.000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.000 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| | | | | | | Subtotal | | .949 | 35,000,000.00 | 35,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .949 | 0.00 | 0.00 | 0.00 | -35,000,000.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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 |
|--|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| Set Date: 7/25/2016 | | | | | | | | | | | | |
| 27804 | FIDELTY GOV | | FRGXX | | 07/25/2016 | 07/25/2016 | PURC | .289 | 60,000,000.00 | 60,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 08/01/2016 | MQuint | 07/25/2016 | | .289 | 0.00 | 0.00 | 0.00 | -60,000,000.00 |
| 27840 | FEDERATED GOV | | GOFXX | | 07/25/2016 | 07/25/2016 | PURC | .274 | 60,000,000.00 | 60,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 08/01/2016 | MQuint | 07/25/2016 | | .274 | 0.00 | 0.00 | 0.00 | -60,000,000.00 |
| PURC | | | | | | | | .282 | 120,000,000.00 | 120,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .282 | 0.00 | 0.00 | 0.00 | -120,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| | | | | | | | | .282 | 120,000,000.00 | 120,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .282 | 0.00 | 0.00 | 0.00 | -120,000,000.00 |
| 28069 | FNMA 2.5YrNc6MoE | | 3136G3XS9 | | 07/11/2016 | 07/07/2016 | PURC | .875 | 7,500,000.00 | 7,495,350.00 | 0.00 | 0.00 |
| | | | 1 | 01/25/2019 | MQuint | 07/25/2016 | | .900 | 0.00 | -4,650.00 | 0.00 | -7,495,350.00 |
| PURC | | | | | | | | .875 | 7,500,000.00 | 7,495,350.00 | 0.00 | 0.00 |
| | | | | | | | | .900 | 0.00 | -4,650.00 | 0.00 | -7,495,350.00 |
| Inv Type: 1525 FNMA-Fxd-S 30/360 | | | | | | | | | | | | |
| | | | | | | | | .875 | 7,500,000.00 | 7,495,350.00 | 0.00 | 0.00 |
| | | | | | | | | .900 | 0.00 | -4,650.00 | 0.00 | -7,495,350.00 |
| Subtotal | | | | | | | | .316 | 127,500,000.00 | 127,495,350.00 | 0.00 | 0.00 |
| | | | | | | | | .318 | 0.00 | -4,650.00 | 0.00 | -127,495,350.00 |
| Set Date: 7/26/2016 | | | | | | | | | | | | |
| 28074 | FHLMC 3YrNc3MoB | | 3134G9Q75 | | 07/12/2016 | 07/12/2016 | PURC | 1.250 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/26/2019 | MQuint | 07/26/2016 | | 1.250 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| PURC | | | | | | | | 1.250 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.250 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| Inv Type: 1425 FHLMC-Fxd-S 30/360 | | | | | | | | | | | | |
| | | | | | | | | 1.250 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.250 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 28067 | FNMA 3YrNc6MoE | | 3135G0M26 | | 07/11/2016 | 07/06/2016 | PURC | 1.000 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/26/2019 | MQuint | 07/26/2016 | | 1.000 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 28068 | FNMA 3YrNc6MoE | | 3135G0M26 | | 07/11/2016 | 07/06/2016 | PURC | 1.000 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/26/2019 | MQuint | 07/26/2016 | | 1.000 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 28073 | FNMA 3YrNc1YrE | | 3136G3A62 | | 07/12/2016 | 07/12/2016 | PURC | 1.050 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/26/2019 | MQuint | 07/26/2016 | | 1.050 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| PURC | | | | | | | | 1.021 | 35,000,000.00 | 35,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.021 | 0.00 | 0.00 | 0.00 | -35,000,000.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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 |
|---|--------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| Inv Type: 1525 FNMA-Fxd-S 30/360 | | | | | | | | 1.021 | 35,000,000.00 | 35,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.021 | 0.00 | 0.00 | 0.00 | -35,000,000.00 |
| Subtotal | | | | | | | | 1.072 | 45,000,000.00 | 45,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.072 | 0.00 | 0.00 | 0.00 | -45,000,000.00 |
| Set Date: 7/27/2016 | | | | | | | | | | | | |
| 27804 | FIDELITY GOV | | FRGXX | | 07/27/2016 | 07/27/2016 | PURC | .289 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 08/01/2016 | MQuint | 07/27/2016 | | .289 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| 27840 | FEDERATED GOV | | GOFXX | | 07/27/2016 | 07/27/2016 | PURC | .274 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 08/01/2016 | MQuint | 07/27/2016 | | .274 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| PURC | | | | | | | | .282 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .282 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | .282 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .282 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| 28070 | FHLMC 1.25YrNc3MoB | | 3134G9M38 | | 07/11/2016 | 07/07/2016 | PURC | .700 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 10/27/2017 | MQuint | 07/27/2016 | | .700 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 28075 | FHLMC 2YrNc3MoB | | 3134G9Q67 | | 07/12/2016 | 07/12/2016 | PURC | 1.050 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/27/2018 | MQuint | 07/27/2016 | | 1.050 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| PURC | | | | | | | | .875 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .875 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| Inv Type: 1425 FHLMC-Fxd-S 30/360 | | | | | | | | .875 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .875 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| 28076 | FHLMC 4YrNc6MoB | | 3134G9S40 | | 07/14/2016 | 07/13/2016 | PURC | 1.150 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/27/2020 | MQuint | 07/27/2016 | | 1.150 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| PURC | | | | | | | | 1.150 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.150 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| Inv Type: 1465 FHLMC-STEP%-S30/360 | | | | | | | | 1.150 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.150 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| 28062 | FNMA 2YrNc6MoE | | 3136G3XE0 | | 07/11/2016 | 06/28/2016 | PURC | .800 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/27/2018 | MQuint | 07/27/2016 | | .800 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| PURC | | | | | | | | .800 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .800 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| Inv Type: 1525 FNMA-Fxd-S 30/360 | | | | | | | | .800 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .800 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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 |
|---|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 28066 | FNMA 5YrNc6MoB | | 3136G3XT7 | | 07/11/2016 | 07/05/2016 | PURC | 1.250 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/27/2021 | MQuint | 07/27/2016 | | 1.250 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| 28071 | FNMA 5YrNc6MoB | | 3136G3ZW8 | | 07/12/2016 | 07/11/2016 | PURC | 1.250 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 07/27/2021 | MQuint | 07/27/2016 | | 1.250 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| PURC | | | | | | | | 1.250 | 35,000,000.00 | 35,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1565 FNMA-STEP%-S 30/360 | | | | | | | | 1.250 | 0.00 | 0.00 | 0.00 | -35,000,000.00 |
| | | | | | | | | 1.250 | 35,000,000.00 | 35,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.250 | 0.00 | 0.00 | 0.00 | -35,000,000.00 |
| Subtotal | | | | | | | | .641 | 185,000,000.00 | 185,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .641 | 0.00 | 0.00 | 0.00 | -185,000,000.00 |
| Set Date: 7/28/2016 | | | | | | | | | | | | |
| 27804 | FIDELITY GOV | | FRGX | | 07/28/2016 | 07/28/2016 | PURC | .289 | 35,000,000.00 | 35,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 08/01/2016 | MQuint | 07/28/2016 | | .289 | 0.00 | 0.00 | 0.00 | -35,000,000.00 |
| PURC | | | | | | | | .289 | 35,000,000.00 | 35,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | .289 | 0.00 | 0.00 | 0.00 | -35,000,000.00 |
| 28081 | FNMA 3.5YrNc1YrE | | 3136G3P25 | | 07/27/2016 | 07/27/2016 | PURC | 1.125 | 25,000,000.00 | 25,000,000.00 | 1,562.50 | 0.00 |
| | | | 1 | 07/26/2019 | MQuint | 07/28/2016 | | 1.125 | 0.00 | 0.00 | 0.00 | -25,001,562.50 |
| PURC | | | | | | | | 1.125 | 25,000,000.00 | 25,000,000.00 | 1,562.50 | 0.00 |
| Inv Type: 1525 FNMA-Fxd-S 30/360 | | | | | | | | 1.125 | 0.00 | 0.00 | 0.00 | -25,001,562.50 |
| 28080 | FFCB 2.5YrNc3MoA | | 3133EGNY7 | | 07/25/2016 | 07/22/2016 | PURC | 1.110 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/28/2019 | MQuint | 07/28/2016 | | 1.110 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| PURC | | | | | | | | 1.110 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1925 FFCB-Fxd-S 30/360 | | | | | | | | 1.110 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| 28063 | ARKANSAS STATE | | 041042ZS4 | | 07/11/2016 | 06/29/2016 | PURC | 2.250 | 12,810,000.00 | 13,139,473.20 | 0.00 | 0.00 |
| | | | 1 | 06/01/2018 | MQuint | 07/28/2016 | | .840 | 0.00 | 329,473.20 | 0.00 | -13,139,473.20 |
| 28064 | ARKANSAS STATE | | 041042ZT2 | | 07/11/2016 | 06/29/2016 | PURC | 2.000 | 13,470,000.00 | 13,837,192.20 | 0.00 | 0.00 |
| | | | 1 | 06/01/2019 | MQuint | 07/28/2016 | | 1.024 | 0.00 | 367,192.20 | 0.00 | -13,837,192.20 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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 | |
|--------------------------------------|------------------|-------|-----------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|------------------------|
| 28065 | ARKANSAS STATE | | 041042ZR6 | | 07/11/2016 | 06/29/2016 | PURC | 2.000 | 2,015,000.00 | 2,039,139.70 | 0.00 | 0.00 | |
| | | | | 1 06/01/2017 | MQuint | 07/28/2016 | | .572 | 0.00 | 24,139.70 | 0.00 | -2,039,139.70 | |
| PURC | | | | | | | | | 2.113 | 28,295,000.00 | 29,015,805.10 | 0.00 | 0.00 |
| | | | | | | | | | .909 | 0.00 | 720,805.10 | 0.00 | -29,015,805.10 |
| Inv Type: 2350 MUNIS-S 30/360 | | | | | | | | | 2.113 | 28,295,000.00 | 29,015,805.10 | 0.00 | 0.00 |
| | | | | | | | | | .909 | 0.00 | 720,805.10 | 0.00 | -29,015,805.10 |
| Subtotal | | | | | | | | 1.110 | 113,295,000.00 | 114,015,805.10 | 1,562.50 | 0.00 | |
| | | | | | | | | | .809 | 0.00 | 720,805.10 | 0.00 | -114,017,367.60 |
| Grand Total | | | Count 47 | | | | | | .610 | 1,176,655,000.00 | 1,177,984,830.85 | 1,562.50 | 0.00 |
| | | | | | | | | | .541 | 0.00 | 1,329,830.85 | 0.00 | -1,177,986,393.35 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 PM

Reporting Currency: Local

County of Riverside

SUMMARY

| Assets | Yield | Par Value | Original Face | Book Value | Prem / (Disc) | Amort / (Accret) | (Interest) | (Gain) / Loss | Settlement |
|-----------------|-------------|-------------------------|---------------|-------------------------|---------------------|------------------|-----------------|---------------|--------------------------|
| PURC | .541 | 1,176,655,000.00 | 0.00 | 1,177,984,830.85 | 1,329,830.85 | 0.00 | 1,562.50 | 0.00 | -1,177,986,393.35 |
| Totals : | .541 | 1,176,655,000.00 | 0.00 | 1,177,984,830.85 | 1,329,830.85 | 0.00 | 1,562.50 | 0.00 | -1,177,986,393.35 |