

ID# 2341

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

711
(2341)



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
September 7, 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 August 2016 in accordance with Government Code Section 53607.

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for August 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
NET COUNTY COST	\$ 0	\$ 0	\$ 0	\$ 0	

SOURCE OF FUNDS:	Budget Adjustment: No
	For Fiscal Year: 2016/2017

C.E.O. RECOMMENDATION:

APPROVE

County Executive Office Signature

BY 
Stephanie Persi

MINUTES OF THE BOARD OF SUPERVISORS

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

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

2-7



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2016 To Date: 8/31/2016

Date Basis: Settlement

Run: 09/07/2016 10:34:55 AM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Inv Type: 1725 FHLB-Fxd-S 30/360													
							Subtotal						

Set Date: 8/5/2016

27924	BANK OF THE WEST		CASH		09/01/2016	08/05/2016	08/05/2016	PURC	.488	100,000,000.00	100,000,000.00	0.00	0.00
						MQuint	08/05/2016		.488	0.00	0.00	0.00	-100,000,000.00
28094	GOLDMAN SACHS GOV		FGTX		09/01/2016	08/05/2016	08/05/2016	PURC	.280	100,000,000.00	100,000,000.00	0.00	0.00
						MQuint	08/05/2016		.280	0.00	0.00	0.00	-100,000,000.00
									.384	200,000,000.00	200,000,000.00	0.00	0.00

Inv Type: 1060 MIMKT ACCTS-A/366

27856	UB MANAGED RATE		CASH		09/01/2016	08/05/2016	08/05/2016	PURC	.339	50,000,000.00	50,000,000.00	0.00	0.00
						MQuint	08/05/2016		.339	0.00	0.00	0.00	-50,000,000.00
									.339	50,000,000.00	50,000,000.00	0.00	0.00

PURC

Inv Type: 1170 UBOSC MGD RATE-A/360

28089	NESTLE		64105GP65		02/06/2017	08/04/2016	08/04/2016	PURC	.650	50,000,000.00	49,832,986.11	0.00	0.00
						MQuint	08/05/2016		.652	0.00	-167,013.89	0.00	-49,832,986.11
28090	WAL-MART		93114E165		09/06/2016	08/04/2016	08/04/2016	PURC	.360	42,000,000.00	41,986,560.00	0.00	0.00
						MQuint	08/05/2016		.360	0.00	-13,440.00	0.00	-41,986,560.00
28093	NESTLE		64105GN91		01/09/2017	08/05/2016	08/05/2016	PURC	.622	50,000,000.00	49,864,805.56	0.00	0.00
						MQuint	08/05/2016		.554	0.00	-135,194.44	0.00	-49,864,805.56
									.555	142,000,000.00	141,684,351.67	0.00	0.00

PURC

Inv Type: 3020 COMMERCIAL PAPER

							Subtotal						
									.554	142,000,000.00	141,684,351.67	0.00	0.00
									.555	0.00	-315,648.33	0.00	-141,684,351.67
									.440	392,000,000.00	391,684,351.67	0.00	0.00
									.440	0.00	-315,648.33	0.00	-391,684,351.67



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2016 To Date: 8/31/2016

Date Basis: Settlement

Run: 09/07/2016 10:34:55 AM

Reporting Currency: Local

County of Riverside

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

Set Date: 8/8/2016

27804 FIDELITY GOV

FRGX

1 09/01/2016

08/08/2016 MQuint

08/08/2016

PURC

.298

35,000,000.00

35,000,000.00

0.00

0.00

PURC

.298

35,000,000.00

35,000,000.00

0.00

-35,000,000.00

Inv Type: 1060 MMKT ACCTS-A/366

Subtotal

.298

35,000,000.00

35,000,000.00

0.00

-35,000,000.00

Set Date: 8/10/2016

28077 FHLMC 5YRNC3MOB

3134G9R66

1 08/10/2021

07/14/2016 MQuint

07/13/2016

PURC

1.250

15,000,000.00

15,000,000.00

0.00

0.00

PURC

1.250

15,000,000.00

15,000,000.00

0.00

-15,000,000.00

28078 FHLMC 4YRNC6MOB

3134G9S57

1 08/10/2020

07/14/2016 MQuint

07/13/2016

PURC

1.150

15,000,000.00

15,000,000.00

0.00

0.00

PURC

1.150

15,000,000.00

15,000,000.00

0.00

-15,000,000.00

Inv Type: 1465 FHLMC-STEP%-S30/360

Subtotal

1.250

40,000,000.00

40,000,000.00

0.00

-10,000,000.00

Set Date: 8/11/2016

27804 FIDELITY GOV

FRGX

1 09/01/2016

08/11/2016 MQuint

08/11/2016

PURC

.298

50,000,000.00

50,000,000.00

0.00

0.00

PURC

.298

50,000,000.00

50,000,000.00

0.00

-50,000,000.00

Inv Type: 1060 MMKT ACCTS-A/366

Subtotal

.298

50,000,000.00

50,000,000.00

0.00

-50,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2016 To Date: 8/31/2016

Date Basis: Settlement

Run: 09/07/2016 10:34:55 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: 8/15/2016													
27804	FIDELITY GOV		FRGXX			08/15/2016	08/15/2016	PURC	.298	60,000,000.00	60,000,000.00	0.00	0.00
		1			09/01/2016	ilicea	08/15/2016		.298	0.00	0.00	0.00	-60,000,000.00
27840	FEDERATED GOV		GOFXX			08/15/2016	08/15/2016	PURC	.285	100,000,000.00	100,000,000.00	0.00	0.00
		1			09/01/2016	ilicea	08/15/2016		.285	0.00	0.00	0.00	-100,000,000.00
PURC													
Inv Type: 1060 MMKT ACCTS-A/366													
28083	FHLB 3YrNC3MoB		3130A8UH4			07/27/2016	07/27/2016	PURC	.750	25,000,000.00	25,000,000.00	0.00	0.00
		1			08/15/2019	MQuint	08/15/2016		.750	0.00	0.00	0.00	-25,000,000.00
PURC													
Inv Type: 1765 FHLB-STEP%-S 30/360													
Set Date: 8/17/2016													
28100	U.S. TREASURY BILL		912796JT7			03/17/2016	08/17/2016	PURC	.440	50,000,000.00	49,828,277.78	0.00	0.00
		1			05/25/2017	MQuint	08/17/2016		.442	0.00	-171,722.22	0.00	-49,828,277.78
PURC													
Inv Type: 1300 U.S. TREASURY BILL													
28097	TOYOTA		89233GL95			08/17/2016	08/16/2016	PURC	.720	50,000,000.00	49,916,000.00	0.00	0.00
		1			11/09/2016	MQuint	08/17/2016		.721	0.00	-84,000.00	0.00	-49,916,000.00
28098	TOYOTA		89233GPD2			08/17/2016	08/16/2016	PURC	.950	30,000,000.00	29,857,500.00	0.00	0.00
		1			02/13/2017	MQuint	08/17/2016		.955	0.00	-142,500.00	0.00	-29,857,500.00
28099	WAL-MART		93114EIC2			08/17/2016	08/17/2016	PURC	.360	70,000,000.00	69,981,800.00	0.00	0.00
		1			09/12/2016	MQuint	08/17/2016		.360	0.00	-18,200.00	0.00	-69,981,800.00
PURC													
Subtotal													
											185,000,000.00	0.00	-185,000,000.00
											49,828,277.78	0.00	-49,828,277.78
											-171,722.22	0.00	-49,828,277.78
											49,828,277.78	0.00	-49,828,277.78
											-171,722.22	0.00	-49,828,277.78
											49,828,277.78	0.00	-49,828,277.78
											150,000,000.00	0.00	-149,755,300.00
											-244,700.00	0.00	-149,755,300.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2016 To Date: 8/31/2016

Date Basis: Settlement

Run: 09/07/2016 10:34:55 AM

Reporting Currency: Local

County of Riverside

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

Inv Type: 3020 COMMERCIAL PAPER													
									.598	150,000,000.00	149,755,300.00	0.00	0.00
									.599	0.00	-244,700.00	0.00	-149,755,300.00
									.559	200,000,000.00	199,583,577.78	0.00	0.00
									.560	0.00	-416,422.22	0.00	-199,583,577.78
													Subtotal

Set Date: 8/18/2016													
28102	FCGB DISC NOTE		313313HB7		06/19/2017	08/17/2016	08/18/2016	PURC	.600	25,000,000.00	24,872,916.67	0.00	0.00
				1					.603	0.00	-127,083.33	0.00	-24,872,916.67
									.600	25,000,000.00	24,872,916.67	0.00	0.00
									.603	0.00	-127,083.33	0.00	-24,872,916.67
									.600	25,000,000.00	24,872,916.67	0.00	0.00
									.603	0.00	-127,083.33	0.00	-24,872,916.67
													Subtotal

Inv Type: 1900 FCGB-DISC NOTE													
									.298	80,000,000.00	80,000,000.00	0.00	0.00
				1	09/01/2016	08/22/2016	08/22/2016	PURC	.298	0.00	0.00	0.00	-80,000,000.00
									.298	80,000,000.00	80,000,000.00	0.00	0.00
									.298	0.00	0.00	0.00	-80,000,000.00
									.298	80,000,000.00	80,000,000.00	0.00	0.00
									.298	0.00	0.00	0.00	-80,000,000.00
													Subtotal

Set Date: 8/22/2016													
27804	FIDELITY GOV		FRGX			08/22/2016	08/22/2016	PURC	.298	80,000,000.00	80,000,000.00	0.00	0.00
				1	09/01/2016	08/22/2016	08/22/2016	PURC	.298	0.00	0.00	0.00	-80,000,000.00
									.298	80,000,000.00	80,000,000.00	0.00	0.00
									.298	0.00	0.00	0.00	-80,000,000.00
									.298	80,000,000.00	80,000,000.00	0.00	0.00
									.298	0.00	0.00	0.00	-80,000,000.00
													Subtotal

Inv Type: 1060 MMKT ACCTS-A/366													
									.298	80,000,000.00	80,000,000.00	0.00	0.00
				1	09/01/2016	08/22/2016	08/22/2016	PURC	.298	0.00	0.00	0.00	-80,000,000.00
									.298	80,000,000.00	80,000,000.00	0.00	0.00
									.298	0.00	0.00	0.00	-80,000,000.00
									.298	80,000,000.00	80,000,000.00	0.00	0.00
									.298	0.00	0.00	0.00	-80,000,000.00
													Subtotal

Set Date: 8/23/2016													
28082	FHLB ZYMNCTYE		3130A8WS8		11/23/2018	07/27/2016	07/27/2016	PURC	1.000	9,500,000.00	9,500,000.00	0.00	0.00
				1	11/23/2018	08/23/2016	08/23/2016	PURC	1.000	0.00	0.00	0.00	-9,500,000.00
									1.000	9,500,000.00	9,500,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-9,500,000.00
									1.000	9,500,000.00	9,500,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-9,500,000.00
													Subtotal

Inv Type: 1725 FHLB-Fxd-S 30/360													
									1.000	9,500,000.00	9,500,000.00	0.00	0.00
				1	11/23/2018	08/23/2016	08/23/2016	PURC	1.000	0.00	0.00	0.00	-9,500,000.00
									1.000	9,500,000.00	9,500,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-9,500,000.00
									1.000	9,500,000.00	9,500,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-9,500,000.00
													Subtotal



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2016 To Date: 8/31/2016

Date Basis: Settlement

Run: 09/07/2016 10:34:55 AM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP	Fund	Cash Maturity	Entered USST ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Set Date: 8/24/2016													
28101	FHLMC 5YrNc6MoB		3134GAE65	1	08/24/2021	08/17/2016 MQuint	08/16/2016	PURC	1.250	20,000,000.00	20,000,000.00	0.00	0.00
PURC													
Inv Type: 1465 FHLMC-STEP%-S30/360													
28087	FNMA 4YrNc6MoB		3136G3Y74	1	11/24/2020	08/02/2016 MQuint	08/02/2016	PURC	1.125	15,000,000.00	15,000,000.00	0.00	0.00
PURC													
Inv Type: 1565 FNMA-STEP%-S 30/360													
28103	FFCB 4YrNc1YrA		3133EGSA4	1	08/24/2020	08/17/2016 MQuint	08/17/2016	PURC	1.320	10,000,000.00	10,000,000.00	0.00	0.00
PURC													
Inv Type: 1925 FFCB-Fxd-S 30/360													
Subtotal													
Set Date: 8/25/2016													
28095	FHLMC 3.5YrNc1YE		3134GABZ6	1	02/25/2020	08/10/2016 MQuint	08/09/2016	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
PURC													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
28085	FHLMC 5YrNc3MoB		3134S9U47	1	08/25/2021	08/02/2016 MQuint	07/28/2016	PURC	1.500	15,000,000.00	15,000,000.00	0.00	0.00
28091	FHLMC 5YrNc3MoB		3134S95W3	1	08/25/2021	08/04/2016 MQuint	08/03/2016	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00
PURC													



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2016 To Date: 8/31/2016

Date Basis: Settlement

Run: 09/07/2016 10:34:55 AM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool #	CUSIP Fund	Term Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amtort / (Accret)	(Gain) / Loss Settlement	
28092	FILMC SYNCMOB		3134G96A0	1 08/25/2021	MQInt	08/03/2016 08/25/2016	PURC	1.375	15,000,000.00	15,000,000.00	0.00	0.00	
								1.375	0.00	0.00	0.00	-15,000,000.00	
								1.453	40,000,000.00	40,000,000.00	0.00	0.00	
								1.453	0.00	0.00	0.00	-40,000,000.00	
Subtotal									1.453	40,000,000.00	40,000,000.00	0.00	0.00
Inv Type: 1465 FILMC-STEP%-S30/360									1.453	40,000,000.00	40,000,000.00	0.00	0.00
								1.453	0.00	0.00	0.00	-40,000,000.00	
								1.453	0.00	0.00	0.00	-40,000,000.00	
Subtotal									1.413	50,000,000.00	50,000,000.00	0.00	0.00
Set Date: 8/26/2016									1.413	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
28105	FHLB 2Yr		3130A9AE1	1 10/01/2018	ilica	08/25/2016 08/26/2016	PURC	.875	10,000,000.00	9,993,200.00	0.00	0.00	
								.908	0.00	-6,800.00	0.00	-9,993,200.00	
								.875	10,000,000.00	9,993,200.00	0.00	0.00	
								.908	0.00	-6,800.00	0.00	-9,993,200.00	
Subtotal									.875	10,000,000.00	9,993,200.00	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360									.908	10,000,000.00	9,993,200.00	0.00	0.00
28106	FHCB DISC NOTE		313313HV3	1 07/07/2017	ilica	08/25/2016 08/26/2016	PURC	.610	25,000,000.00	24,866,562.50	0.00	0.00	
								.613	0.00	-133,437.50	0.00	-24,866,562.50	
								.610	25,000,000.00	24,866,562.50	0.00	0.00	
								.613	0.00	-133,437.50	0.00	-24,866,562.50	
Subtotal									.610	25,000,000.00	24,866,562.50	0.00	0.00
Inv Type: 1900 FHCB-DISC NOTE									.613	25,000,000.00	24,866,562.50	0.00	0.00
								.610	0.00	24,866,562.50	0.00	0.00	
								.613	0.00	-133,437.50	0.00	-24,866,562.50	
Subtotal									.686	35,000,000.00	34,859,762.50	0.00	0.00
Set Date: 8/29/2016									.697	0.00	-140,237.50	0.00	-34,859,762.50
27804	FIDELITY GOV		FRGX	1 09/01/2016	ilica	08/29/2016 08/29/2016	PURC	.298	90,000,000.00	90,000,000.00	0.00	0.00	
								.298	0.00	0.00	0.00	-90,000,000.00	
								.280	90,000,000.00	90,000,000.00	0.00	0.00	
								.280	0.00	0.00	0.00	-90,000,000.00	
Subtotal									.289	180,000,000.00	180,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366									.289	180,000,000.00	180,000,000.00	0.00	0.00
								.289	0.00	0.00	0.00	-180,000,000.00	
								.289	0.00	0.00	0.00	-180,000,000.00	
Subtotal									.289	180,000,000.00	180,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2016 To Date: 8/31/2016

Date Basis: Settlement

Run: 09/07/2016 10:34:55 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
									.289	180,000,000.00	180,000,000.00	0.00	0.00
									.289	0.00	0.00	0.00	-180,000,000.00
									.468	1,683,500,000.00	1,682,462,086.40	0.00	0.00
									.469	0.00	-1,037,913.60	0.00	-1,682,462,086.40
Grand Total													
Count 37													
Subtotal													



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 8/1/2016 To Date: 8/31/2016

Date Basis: Settlement

Run: 09/07/2016 10:34:55 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	.469	1,683,500,000.00	0.00	1,682,462,086.40	-1,037,913.60	0.00	0.00	0.00	-1,682,462,086.40
Totals :	.469	1,683,500,000.00	0.00	1,682,462,086.40	-1,037,913.60	0.00	0.00	0.00	-1,682,462,086.40

