

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

804
A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
November 1, 2011

SUBJECT: Treasurer's Purchase Detail Report

RECOMMENDED MOTION: That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for October 2011 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for October 2011 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.

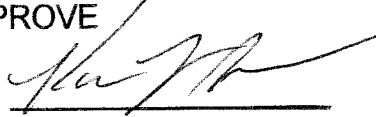

Don Kent, Treasurer-Tax Collector

FINANCIAL DATA	Current F.Y. Total Cost:	\$ 0	In Current Year Budget:	0
	Current F.Y. Net County Cost:	\$ 0	Budget Adjustment:	No
	Annual Net County Cost:	\$ 0	For Fiscal Year:	2011/2012

SOURCE OF FUNDS:	Positions To Be Deleted Per A-30	<input type="checkbox"/>
	Requires 4/5 Vote	<input type="checkbox"/>

C.E.O. RECOMMENDATION:

APPROVE


BY: 
Karen L. Johnson

County Executive Office Signature

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Buster, seconded by Supervisor Ashley and duly carried, IT WAS ORDERED that the above matter is received and filed as recommended.

Ayes: Buster, Stone, Benoit and Ashley
Nays: None
Absent: Tavaglione
Date: November 15, 2011
xc: Treasurer

Kecia Harper-Ihem
Clerk of the Board
By: 
Deputy

Prev. Agn. Ref.:

District: ALL

Agenda Number:

2.12

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

Dept Recomm: Policy
Per Exec. Ofc.: Policy
Consent: Consent

Departmental Concurrence

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 11/1/2011 11:34:07 AM

From Date: 10/1/2011 To Date: 10/31/2011

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: 10/3/2011												
25398	FHLMC 2YrN6MoB		3134G2L34	09/30/2013	09/15/2011	09/15/2011	PURC	.550	10,000,000.00	10,000,000.00	458.33	0.00
			1	09/30/2013	Ilicea	10/03/2011		.550	0.00	0.00	0.00	-10,000,458.33
25409	FHLMC 2YrN6MoB		3134G2Q62	10/03/2013	09/27/2011	09/22/2011	PURC	.500	5,000,000.00	4,998,000.00	0.00	0.00
			1	10/03/2013	Ilicea	10/03/2011		.520	0.00	-2,000.00	0.00	-4,998,000.00
25423	FHLMC 2Yr		3134G2U42	10/15/2013	09/29/2011	09/29/2011	PURC	.375	15,000,000.00	14,967,300.00	937.50	0.00
			1	10/15/2013	Ilicea	10/03/2011		.483	0.00	-32,700.00	0.00	-14,968,237.50
								.454	30,000,000.00	29,965,300.00	1,395.83	0.00
								.511	0.00	-34,700.00	0.00	-29,966,695.83
Inv Type: 1425 FHLMC-Fxd-S 30/360												
25406	FNMA 2YrN6MoB		3135G0DR1	10/03/2013	10/03/2011	09/22/2011	PURC	.454	30,000,000.00	29,965,300.00	1,395.83	0.00
			1	10/03/2013	rv109	10/03/2011		.511	0.00	-34,700.00	0.00	-29,966,695.83
25407	FNMA 2YrN6MoB		3135G0DR1	10/03/2013	09/27/2011	09/22/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	10/03/2013	Ilicea	10/03/2011		.500	0.00	0.00	0.00	-5,000,000.00
								.500	5,000,000.00	5,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360												
25417	FNMA 5YrN6MoB		3136FR4E0	09/28/2016	09/28/2011	09/27/2011	PURC	1.250	5,000,000.00	5,000,000.00	868.06	0.00
			1	09/28/2016	Ilicea	10/03/2011		1.250	0.00	0.00	0.00	-5,000,868.06
								1.250	5,000,000.00	5,000,000.00	868.06	0.00
								1.250	0.00	0.00	0.00	-5,000,868.06
Inv Type: 1565 FNMA-STEP%-S 30/360												
25421	FHLB 6Mo		313374VY3	01/29/2013	09/29/2011	09/28/2011	PURC	.375	20,015,866.20	20,015,866.20	13,333.33	0.00
			1	01/29/2013	Ilicea	10/03/2011		.315	0.00	15,866.20	0.00	-20,029,199.53
25424	FHLB 1.2Yr		313374VY3	01/29/2013	09/29/2011	09/29/2011	PURC	.375	7,756,634.00	7,756,634.00	5,166.67	0.00
			1	01/29/2013	Ilicea	10/03/2011		.310	0.00	6,634.00	0.00	-7,761,800.67
								.375	27,750,000.00	27,772,500.20	18,500.00	0.00
								.313	0.00	22,500.20	0.00	-27,791,000.20
								.375	27,750,000.00	27,772,500.20	18,500.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 10/1/2011 To Date: 10/31/2011

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				10/25/2013	ILicea	10/25/2011		.550	0.00	0.00	0.00	-5,000,000.00
								.588	20,000,000.00	20,000,000.00	0.00	0.00
								.588	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1425 FHLB-Fxd-S 30/360												
25434	FHLB 1YrNC6MoB		313375XR3		10/04/2011	10/03/2011	PURC	.330	10,000,000.00	10,000,000.00	0.00	0.00
1				10/25/2012	ILicea	10/25/2011		.330	0.00	0.00	0.00	0.00
25436	FHLB 1YrNC6MoB		313375XD4		10/04/2011	10/03/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
1				10/25/2012	ILicea	10/25/2011		.300	0.00	0.00	0.00	0.00
25446	FHLB 1YrNC6MoB		313375XR3		10/06/2011	10/04/2011	PURC	.330	10,000,000.00	9,999,500.00	0.00	-10,000,000.00
1				10/25/2012	ILicea	10/25/2011		.335	0.00	-500.00	0.00	0.00
25449	FHLB 1YrNC6MoB		313375XD4		10/06/2011	10/03/2011	PURC	.300	20,000,000.00	20,000,000.00	0.00	-9,999,500.00
1				10/25/2012	ILicea	10/25/2011		.300	0.00	0.00	0.00	0.00
								.312	50,000,000.00	49,999,500.00	0.00	-20,000,000.00
								.313	0.00	-500.00	0.00	0.00
								.312	50,000,000.00	49,999,500.00	0.00	-49,999,500.00
								.313	0.00	-500.00	0.00	0.00
								.391	70,000,000.00	69,999,500.00	0.00	-69,999,500.00
								.391	0.00	-500.00	0.00	0.00
Subtotal												
Set Date: 10/26/2011												
25443	FNMA 5YrNC1YrB		3136FTCX5		10/06/2011	10/04/2011	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
1				10/26/2016	ILicea	10/26/2011		1.250	0.00	0.00	0.00	-10,000,000.00
25450	FNMA 5YrNC1YrB		3136FTDJ5		10/06/2011	10/06/2011	PURC	1.000	5,000,000.00	4,998,500.00	0.00	0.00
1				10/26/2016	ILicea	10/26/2011		1.006	0.00	-1,500.00	0.00	0.00
								1.167	15,000,000.00	14,998,500.00	0.00	-4,998,500.00
								1.169	0.00	-1,500.00	0.00	0.00
								1.167	15,000,000.00	14,998,500.00	0.00	-14,998,500.00
								1.169	0.00	-1,500.00	0.00	0.00
								.300	10,000,000.00	10,000,000.00	0.00	0.00
								.300	0.00	0.00	0.00	-10,000,000.00
								.305	50,000,000.00	50,000,000.00	0.00	0.00
								.305	0.00	0.00	0.00	-50,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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SUMMARY

From Date: 10/1/2011 To Date: 10/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.389	770,015,000.00	0.00	769,826,667.16	-188,332.84	0.00	29,493.06	0.00	-769,856,160.22
Totals :	.389	770,015,000.00	0.00	769,826,667.16	-188,332.84	0.00	29,493.06	0.00	-769,856,160.22