

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

811 A



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

**SUBMITTAL DATE:**  
February 02, 2012

**SUBJECT:** Treasurer's Purchase Detail Report

**RECOMMENDED MOTION:** That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for January 2012 in accordance with Government Code Section 53607.

**BACKGROUND:** The Treasurer's "Purchase Detail Report" for January 2012 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

<b>FINANCIAL DATA</b>	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

<b>SOURCE OF FUNDS:</b>	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**

- Consent
- Policy
- Consent
- Policy

Dept Recomm.:  
Per Exec. Ofc.:

**MINUTES OF THE BOARD OF SUPERVISORS**

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

Ayes: Buster, Tavaglione, Stone and Benoit  
Nays: None  
Absent: Ashley  
Date: February 28, 2012  
xc: Treasurer

Kecia Harper-Ihem  
Clerk of the Board  
By:   
Deputy

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

**2 12**

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 2/2/2012 3:11:11 PM

From Date: 1/1/2012 To Date: 1/31/2012

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
25220	MORGAN STANLEY GOV		MVRXX		01/03/2012	01/03/2012	PURC	.031	30,000,000.00	30,000,000.00	0.00	0.00
		1		02/01/2012	ILicea	01/03/2012		.031	0.00	0.00	0.00	-30,000,000.00
								.031	30,000,000.00	30,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-30,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>												
24569	UBOC MANAGED RATE		CASH		01/03/2012	01/03/2012	PURC	.155	195,000,000.00	195,000,000.00	0.00	0.00
		1		02/01/2012	ILicea	01/03/2012		.155	0.00	0.00	0.00	-195,000,000.00
								.155	195,000,000.00	195,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-195,000,000.00
<b>Inv Type: 1170 UBOC MGD RATE-A/360</b>												
25619	FHLMC 2YrNclYE		3134G3GZ7		12/27/2011	12/22/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
		1		01/03/2014	ATress	01/03/2012		.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
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>												
25612	FHLB 1Yr		313376MZ5		12/15/2011	12/15/2011	PURC	.200	10,000,000.00	9,999,670.00	611.11	0.00
		1		01/18/2013	ILicea	01/03/2012		.203	0.00	-330.00	0.00	-10,000,281.11
								.300	10,000,000.00	10,000,000.00	0.00	0.00
								.300	0.00	0.00	0.00	-10,000,000.00
25613	FHLB 1YrNC3MoB		313376PL3		12/15/2011	12/15/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
		1		01/15/2013	ILicea	01/03/2012		.375	10,085,000.00	10,088,810.82	2,626.30	0.00
								.350	0.00	-3,810.82	0.00	-10,091,437.12
								.300	5,000,000.00	5,000,000.00	0.00	0.00
								.300	0.00	0.00	0.00	-5,000,000.00
25615	FHLB 1.5Yr		313376L55		12/22/2011	12/22/2011	PURC	.370	10,000,000.00	10,010,200.00	6,166.67	0.00
		1		05/03/2013	ILicea	01/03/2012		.293	0.00	10,200.00	0.00	-10,016,366.67
								.310	45,098,680.82	45,098,680.82	9,404.08	0.00
								.288	0.00	13,680.82	0.00	-45,108,084.90
								.310	45,085,000.00	45,098,680.82	9,404.08	0.00
								.310	0.00	0.00	0.00	-45,108,084.90



DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 2/2/2012 3:11:11 PM

From Date: 1/1/2012 To Date: 1/31/2012

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
25629	FFCB 2Yr		31331K5K2 1	01/03/2014	12/28/2011 ILicea	12/28/2011 01/03/2012	PURC	.400	6,000,000.00	5,997,600.00	0.00	0.00
	PURC							.400	6,000,000.00	5,997,600.00	0.00	-5,997,600.00
								.420	6,000,000.00	5,997,600.00	0.00	0.00
								.420	6,000,000.00	5,997,600.00	0.00	-5,997,600.00
								.178	281,085,000.00	281,096,280.82	9,404.08	0.00
								.175	0.00	11,280.82	0.00	-281,105,684.90
	Inv Type: 1925 FFCB-Fxd-S 30/360											

Set Date: 1/4/2012

25583	FHLB 1Yr		3133761W3 1	01/04/2013	12/06/2011 ATress	12/05/2011 01/04/2012	PURC	.200	25,000,000.00	25,000,000.00	0.00	0.00
	PURC							.200	25,000,000.00	25,000,000.00	0.00	-25,000,000.00
								.200	25,000,000.00	25,000,000.00	0.00	0.00
								.200	25,000,000.00	25,000,000.00	0.00	-25,000,000.00
								.330	35,000,000.00	34,948,345.83	0.00	0.00
								.330	35,000,000.00	34,948,345.83	0.00	-34,948,345.83
								.330	35,000,000.00	34,948,345.83	0.00	0.00
	Inv Type: 1725 FHLB-Fxd-S 30/360											

Set Date: 1/5/2012

25220	MORGAN STANLEY GOV		MVRXX 1	02/01/2012	01/05/2012 ILicea	01/05/2012 01/05/2012	PURC	.031	65,000,000.00	65,000,000.00	0.00	0.00
	PURC							.031	65,000,000.00	65,000,000.00	0.00	-65,000,000.00
								.031	65,000,000.00	65,000,000.00	0.00	0.00
								.031	65,000,000.00	65,000,000.00	0.00	-65,000,000.00
	Inv Type: 1060 MMKT ACCTS-A/366											



# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 2/2/2012 3:11:11 PM

From Date: 1/1/2012 To Date: 1/31/2012

Inv. No.	Description	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: 1/12/2012**

25637	U.S. TREASURY BILL		9127953C3		01/12/2012	ILicea	01/12/2012	PURC	.140	50,000,000.00	49,994,555.56	0.00	0.00
	25637(50.0M)	1			02/09/2012	ILicea	01/12/2012		.140	0.00	-5,444.44	0.00	-49,994,555.56
	<b>PURC</b>								.140	50,000,000.00	49,994,555.56	0.00	0.00

**Inv Type: 1300 U.S. TREASURY BILL**

25636	FNMA DISC NOTE		313589AC7		01/03/2013	ILicea	01/12/2012	PURC	.140	50,000,000.00	49,930,583.33	0.00	0.00
	<b>PURC</b>								.140	50,000,000.00	49,930,583.33	0.00	-49,930,583.33

**Inv Type: 1500 FNMA-DISC NOTE**

25621	FHLB 1.5YrNC3M0B		313376PA7		07/12/2013	ATress	12/22/2011	PURC	.420	5,000,000.00	5,000,000.00	0.00	0.00
	<b>PURC</b>								.420	0.00	0.00	0.00	0.00
25628	FHLB 1.5YrNC3M0B		313376QU2		07/12/2013	ILicea	12/28/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
	<b>PURC</b>								.400	0.00	0.00	0.00	-10,000,000.00
25635	FHLB 1.25Yr		313376RH0		04/12/2013	ILicea	01/09/2012	PURC	.243	10,000,000.00	9,999,629.90	0.00	0.00
	<b>PURC</b>								.340	25,000,000.00	24,999,629.90	0.00	-9,999,629.90

**Inv Type: 1725 FHLB-Fxd-S 30/360**

	<b>PURC</b>								.341	0.00	-370.10	0.00	-24,999,629.90
	<b>Subtotal</b>								.180	125,000,000.00	124,924,768.79	0.00	-124,924,768.79

**Set Date: 1/17/2012**

25197	FEDERATED GOV		GODXX		01/17/2012	ILicea	01/17/2012	PURC	.010	79,000,000.00	79,000,000.00	0.00	0.00
-------	---------------	--	-------	--	------------	--------	------------	------	------	---------------	---------------	------	------

# DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 2/2/2012 3:11:11 PM

From Date: 1/1/2012 To Date: 1/31/2012

Inv. No.	Description	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	02/01/2012	ILicea	01/17/2012		.010	79,000,000.00	79,000,000.00	0.00	-79,000,000.00
									.010	0.00	0.00	0.00	0.00
									.010	0.00	0.00	0.00	-79,000,000.00
									.010	79,000,000.00	79,000,000.00	0.00	0.00
									.010	0.00	0.00	0.00	-79,000,000.00
									.010	79,000,000.00	79,000,000.00	0.00	0.00
									.010	0.00	0.00	0.00	-79,000,000.00
									.010	0.00	0.00	0.00	-79,000,000.00

Inv Type: 1060 MMKT ACCTS-A/366

Subtotal

Set Date: 1/18/2012

25639	UBS TRI PARTY REPO		REPO			01/18/2012	01/18/2012	PURC	.130	100,000,000.00	100,000,000.00	0.00	0.00
						ILicea	01/18/2012		.130	0.00	0.00	0.00	-100,000,000.00
									.130	100,000,000.00	100,000,000.00	0.00	0.00

Inv Type: 1000 REPOS-A/360

25625	FHLB IYINC9MoE		313376QN8			12/27/2011	12/27/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
						ATress	01/18/2012		.300	0.00	0.00	0.00	-10,000,000.00
									.300	10,000,000.00	10,000,000.00	0.00	0.00
									.300	0.00	0.00	0.00	-10,000,000.00
									.300	20,000,000.00	20,000,000.00	0.00	0.00

Inv Type: 1725 FHLB-Fxd-S 30/360

									.300	0.00	0.00	0.00	-20,000,000.00
									.300	20,000,000.00	20,000,000.00	0.00	0.00
									.300	0.00	0.00	0.00	-20,000,000.00
									.158	120,000,000.00	120,000,000.00	0.00	0.00
									.158	0.00	0.00	0.00	-120,000,000.00

Set Date: 1/19/2012

25640	UBS TRI PARTY REPO		REPO			01/19/2012	01/19/2012	PURC	.130	150,000,000.00	150,000,000.00	0.00	0.00
						ILicea	01/19/2012		.130	0.00	0.00	0.00	-150,000,000.00
									.130	150,000,000.00	150,000,000.00	0.00	0.00
									.130	0.00	0.00	0.00	-150,000,000.00
									.130	150,000,000.00	150,000,000.00	0.00	0.00

Inv Type: 1000 REPOS-A/360

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 2/2/2012 3:11:11 PM

From Date: 1/1/2012 To Date: 1/31/2012

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: 1/20/2012</b>													
25641	FHLB 2Yr		313376UF0		01/19/2012	ILicea	01/19/2012	PURC	.375	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/29/2014			01/20/2012		.375	0.00	0.00	0.00	-5,000,000.00
<b>PURC</b>													
									.375	5,000,000.00	5,000,000.00	0.00	0.00
									.375	0.00	0.00	0.00	-5,000,000.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
<b>Set Date: 1/23/2012</b>													
25644	UBS TRI PARTY REPO		REPO		01/23/2012	ILicea	01/23/2012	PURC	.050	200,000,000.00	200,000,000.00	0.00	0.00
			1	01/24/2012			01/23/2012		.050	0.00	0.00	0.00	-200,000,000.00
<b>PURC</b>													
									.050	200,000,000.00	200,000,000.00	0.00	0.00
									.050	0.00	0.00	0.00	-200,000,000.00
<b>Inv Type: 1000 REPOS-A/360</b>													
25627	FHLMC 3YrNclYrB		3134G3HA1		12/27/2011	ATress	12/27/2011	PURC	.875	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/23/2015			01/23/2012		.875	0.00	0.00	0.00	-5,000,000.00
<b>PURC</b>													
									.875	5,000,000.00	5,000,000.00	0.00	0.00
									.875	0.00	0.00	0.00	-5,000,000.00
25632	FHLMC 3YrNclYrB		3134G3HA1		01/04/2012	ILicea	01/03/2012	PURC	.875	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/23/2015			01/23/2012		.875	0.00	0.00	0.00	-5,000,000.00
<b>PURC</b>													
									.875	5,000,000.00	5,000,000.00	0.00	0.00
									.875	0.00	0.00	0.00	-5,000,000.00
25633	FHLMC 3YrNclYrB		3134G3HA1		01/04/2012	ILicea	01/04/2012	PURC	.875	6,500,000.00	6,500,000.00	0.00	0.00
			1	01/23/2015			01/23/2012		.875	0.00	0.00	0.00	-6,500,000.00
<b>PURC</b>													
									.875	21,500,000.00	21,500,000.00	0.00	0.00
									.875	0.00	0.00	0.00	-21,500,000.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>													
									.875	21,500,000.00	21,500,000.00	0.00	0.00
									.875	0.00	0.00	0.00	-21,500,000.00

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 2/2/2012 3:11:11 PM

From Date: 1/1/2012 To Date: 1/31/2012

Inv. No.	Description	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: 1/24/2012</b>													
25622	FHLMC 2YrNC1YrB		3134G3HD5	1	01/24/2014	12/27/2011 ATress	12/27/2011	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
25623	FHLMC 2YrNC1YrB		3134G3HD5	1	01/24/2014	12/27/2011 ATress	01/24/2012	PURC	.600	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25624	FHLMC 2YrNC1YrB		3134G3HD5	1	01/24/2014	12/27/2011 ATress	01/24/2012	PURC	.600	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
<b>PURC</b>													
										15,000,000.00	15,000,000.00	0.00	0.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>										0.00	0.00	0.00	-15,000,000.00
										15,000,000.00	15,000,000.00	0.00	0.00
<b>Set Date: 1/25/2012</b>										0.00	0.00	0.00	-15,000,000.00
25645	FHLB 13MoNC9MoE		313376V51	1	02/20/2013	01/24/2012 ILicea	01/24/2012	PURC	.200	5,000,000.00	5,000,000.00	27.78	0.00
<b>PURC</b>													
										5,000,000.00	5,000,000.00	0.00	-5,000,027.78
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>										0.00	0.00	0.00	0.00
										5,000,000.00	5,000,000.00	27.78	0.00
<b>Set Date: 1/30/2012</b>										0.00	0.00	0.00	-5,000,027.78
25220	MORGAN STANLEY GOV		MVRXX	1	02/01/2012	01/30/2012 ILicea	01/30/2012	PURC	.031	30,000,000.00	30,000,000.00	0.00	0.00
<b>PURC</b>													
										30,000,000.00	30,000,000.00	0.00	-30,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>										0.00	0.00	0.00	0.00
										30,000,000.00	30,000,000.00	0.00	-30,000,000.00



**DETAIL TRANSACTION REPORT - FIXED INCOME**

Run Date: 2/2/2012 3:11:11 PM

From Date: 1/1/2012 To Date: 1/31/2012

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 / (Accre)	(Gain) / Loss Settlement
24569	UBOC MANAGED RATE		CASH		02/01/2012	01/30/2012	01/30/2012	PURC	.155	145,000,000.00	145,000,000.00	0.00	0.00
		1				ILicea	01/30/2012		.155	145,000,000.00	145,000,000.00	0.00	-145,000,000.00
									.155	0.00	0.00	0.00	0.00
									.155	0.00	0.00	0.00	-145,000,000.00
<b>Inv Type: 1170 UBOC MGD RATE-A/360</b>													
25634	FNMA 3Yrnc6M08		3136FTYT0		01/30/2015	01/05/2012	01/05/2012	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
		1				ILicea	01/30/2012		.500	0.00	0.00	0.00	-10,000,000.00
25638	FNMA 3Yrnc6M08		3136FTZT9		01/30/2015	01/17/2012	01/17/2012	PURC	.375	5,000,000.00	5,000,000.00	0.00	0.00
		1				ILicea	01/30/2012		.375	0.00	0.00	0.00	-5,000,000.00
25646	FNMA 5Yrnc1YrB		3136FTZP7		01/30/2017	01/30/2012	01/26/2012	PURC	1.000	4,740,000.00	4,740,000.00	0.00	0.00
		1				ILicea	01/30/2012		1.000	0.00	0.00	0.00	-4,740,000.00
									.588	19,740,000.00	19,740,000.00	0.00	0.00
									.588	0.00	0.00	0.00	-19,740,000.00
									.588	19,740,000.00	19,740,000.00	0.00	0.00
									.588	0.00	0.00	0.00	-19,740,000.00
								<b>Subtotal</b>	<b>.180</b>	<b>194,740,000.00</b>	<b>194,740,000.00</b>	<b>0.00</b>	<b>-194,740,000.00</b>
									<b>.180</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-194,740,000.00</b>
<b>Set Date: 1/31/2012</b>													
25648	UBS TRI PARTY REPO		REPO		02/01/2012	01/31/2012	01/31/2001	PURC	.170	100,000,000.00	100,000,000.00	0.00	0.00
		1				ILicea	01/31/2012		.170	0.00	0.00	0.00	-100,000,000.00
25650	UBS TRI PARTY REPO		REPO		02/01/2012	01/31/2012	01/31/2012	PURC	.120	50,000,000.00	50,000,000.00	0.00	0.00
		1				ILicea	01/31/2012		.120	0.00	0.00	0.00	-50,000,000.00
									.153	150,000,000.00	150,000,000.00	0.00	0.00
									.153	0.00	0.00	0.00	-150,000,000.00
									.153	150,000,000.00	150,000,000.00	0.00	0.00
									.153	0.00	0.00	0.00	-150,000,000.00
								<b>Subtotal</b>	<b>.031</b>	<b>65,000,000.00</b>	<b>65,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
									<b>.031</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-150,000,000.00</b>
									.153	150,000,000.00	150,000,000.00	0.00	0.00
									.153	0.00	0.00	0.00	-150,000,000.00
									.153	150,000,000.00	150,000,000.00	0.00	0.00
									.153	0.00	0.00	0.00	-150,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 2/2/2012 3:11:11 PM

SUMMARY

From Date: 1/1/2012 To Date: 1/31/2012

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.156	1,591,750,000.00	0.00	1,591,634,395.44	-115,604.56	0.00	9,431.86	0.00	-1,591,643,827.30
Totals :	.156	1,591,750,000.00	0.00	1,591,634,395.44	-115,604.56	0.00	9,431.86	0.00	-1,591,643,827.30