

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

535A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
July 2, 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 June 2012 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for June 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

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: 
Lani Sioson

County Executive Office Signature

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Buster, Tavaglione, Benoit and Ashley
Nays: None
Absent: Stone
Date: July 17, 2012
xc: Treasurer

Kecia Harper-Ihem
Clerk of the Board
By: 
Deputy

Policy Policy
 Consent Consent
 Dep't Recomm.: Per Exec. Ofc.:

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

2.16

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/2/2012 4:42:38 PM

From Date: 6/1/2012 To Date: 6/30/2012

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
25891	FNMA 3YrNcl1YrE		3135G0LG6	1	05/29/2015	05/30/2012 ATress	05/24/2012	PURC	.650	5,000,000.00	4,998,500.00	180.56	0.00
							06/01/2012		.660	5,000,000.00	-1,500.00	0.00	-4,998,680.56
									.650	5,000,000.00	4,998,500.00	180.56	0.00
									.660	5,000,000.00	-1,500.00	0.00	-4,998,680.56
Inv Type: 1525 FNMA-Fxd-S 30/360													
25892	FHLB 1Yr		313379PX1	1	05/29/2013	05/30/2012 ATress	05/29/2012	PURC	.240	10,000,000.00	10,000,000.00	133.33	0.00
							06/01/2012		.240	10,000,000.00	0.00	0.00	-10,000,133.33
									.240	10,000,000.00	10,000,000.00	133.33	0.00
									.240	10,000,000.00	0.00	0.00	-10,000,133.33
Inv Type: 1725 FHLB-Fxd-S 30/360													
									.240	10,000,000.00	10,000,000.00	133.33	0.00
									.240	10,000,000.00	0.00	0.00	-10,000,133.33
									.240	10,000,000.00	10,000,000.00	133.33	0.00
									.240	10,000,000.00	0.00	0.00	-10,000,133.33
									.377	15,000,000.00	14,998,500.00	313.89	0.00
									.380	15,000,000.00	-1,500.00	0.00	-14,998,813.89
Subtotal													
Set Date: 6/4/2012													
25897	UBS TRI PARTY REPO		REPO	1	06/11/2012	06/04/2012 ILicea	06/04/2012	PURC	.150	70,000,000.00	70,000,000.00	0.00	0.00
							06/04/2012		.150	70,000,000.00	0.00	0.00	-70,000,000.00
									.150	70,000,000.00	70,000,000.00	0.00	0.00
									.150	70,000,000.00	0.00	0.00	-70,000,000.00
Inv Type: 1000 REPOS-A/360													
25887	FECB 1Yr		3133EASH2	1	06/04/2013	05/24/2012 GPresto	05/23/2012	PURC	.220	5,000,000.00	4,999,350.00	0.00	0.00
							06/04/2012		.233	5,000,000.00	-650.00	0.00	-4,999,350.00
									.220	5,000,000.00	4,999,350.00	0.00	0.00
									.233	5,000,000.00	-650.00	0.00	-4,999,350.00
									.155	75,000,000.00	74,999,350.00	0.00	0.00
									.156	75,000,000.00	-650.00	0.00	-74,999,350.00
Subtotal													
Inv Type: 1925 FECB-Fxd-S 30/360													

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 6/1/2012 To Date: 6/30/2012

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
25903	FHCB 1Yr		3133EATQ1		06/11/2013	06/04/2012 ILicea	06/04/2012 06/11/2012	PURC	.220	5,000,000.00	4,999,600.00	0.00	0.00
			1						.228	5,000,000.00	4,999,600.00	0.00	0.00
									.228	5,000,000.00	4,999,600.00	0.00	0.00
									.108	75,000,000.00	74,999,600.00	0.00	0.00
									.109	0.00	-400.00	0.00	-74,999,600.00

Inv Type: 1925 FFCB-Fxd-S 30/360

Set Date: 6/12/2012

25914	UBS TRI PARTY REPO		REPO		06/19/2012	06/12/2012 ILicea	06/12/2012 06/12/2012	PURC	.100	80,000,000.00	80,000,000.00	0.00	0.00
			1						.100	80,000,000.00	80,000,000.00	0.00	0.00
									.100	80,000,000.00	80,000,000.00	0.00	0.00
									.100	0.00	0.00	0.00	-80,000,000.00
									.100	0.00	0.00	0.00	0.00
									.100	80,000,000.00	80,000,000.00	0.00	0.00
									.100	0.00	0.00	0.00	-80,000,000.00
									.100	0.00	0.00	0.00	0.00
									.100	0.00	0.00	0.00	-80,000,000.00
									.100	0.00	0.00	0.00	-80,000,000.00

Inv Type: 1000 REPOS-A/360

Set Date: 6/13/2012

25915	FHLMC 2Yr		3134G3NS5		03/21/2014	06/12/2012 ILicea	06/12/2012 06/13/2012	PURC	.300	10,000,000.00	9,992,000.00	6,833.33	0.00
			1						.345	10,000,000.00	-8,000.00	0.00	-9,998,833.33
									.300	10,000,000.00	9,992,000.00	6,833.33	0.00
									.345	0.00	-8,000.00	0.00	-9,998,833.33
									.345	0.00	-8,000.00	0.00	0.00
									.345	0.00	-8,000.00	0.00	-9,998,833.33

Inv Type: 1425 FHLMC-Fxd-S 30/360

25875	FHBL 1YrNC9MoE		313379JD2		06/13/2013	05/14/2012 ILicea	05/14/2012 06/13/2012	PURC	.280	20,000,000.00	20,000,000.00	0.00	0.00
			1						.280	0.00	0.00	0.00	-20,000,000.00
									.300	10,000,000.00	10,000,000.00	1,500.00	0.00

25916 FHBL 1YrNC1MoB

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 6/1/2012 To Date: 6/30/2012

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
25902	FHLB 1YrNC3M6B		313379RU5	1	07/01/2012	Ilicea	06/18/2012	PURC	.088	45,000,000.00	45,000,000.00	0.00	-45,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360													
25902	FHLB 1YrNC3M6B		313379RU5	1	07/05/2013	Ilicea	06/18/2012	PURC	.300	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
25922	UBS TRI PARTY REPO		REPO	1	06/26/2012	Ilicea	06/19/2012	PURC	.120	70,000,000.00	70,000,000.00	0.00	-70,000,000.00
Subtotal													
									.131	170,000,000.00	170,000,000.00	0.00	-170,000,000.00

Set Date: 6/19/2012

25921	FHLB DISC NOTE		313385HA7	1	06/18/2013	Ilicea	06/19/2012	PURC	.200	50,000,000.00	49,898,888.89	0.00	-49,898,888.89
Inv Type: 1000 REPOS-A/360													
25921	FHLB DISC NOTE		313385HA7	1	06/18/2013	Ilicea	06/19/2012	PURC	.200	50,000,000.00	49,898,888.89	0.00	-49,898,888.89
Inv Type: 1700 FHLB-DISC NOTE													
24569	UBOC MANAGED RATE		CASH	1	06/20/2012	Ilicea	06/20/2012	PURC	.088	25,000,000.00	25,000,000.00	0.00	0.00
Subtotal													
									.153	120,000,000.00	119,898,888.89	0.00	-119,898,888.89
									.154	0.00	-101,111.11	0.00	-101,111.11

Set Date: 6/20/2012

24569	UBOC MANAGED RATE		CASH	1	06/20/2012	Ilicea	06/20/2012	PURC	.088	25,000,000.00	25,000,000.00	0.00	0.00
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DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/2/2012 4:42:38 PM

From Date: 6/1/2012 To Date: 6/30/2012

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
PURC			1	07/01/2012	CZamb	06/20/2012		.088	25,000,000.00	25,000,000.00	0.00	-25,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360												
								.088	0.00	0.00	0.00	-25,000,000.00
								.088	25,000,000.00	25,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-25,000,000.00
								.088	25,000,000.00	25,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-25,000,000.00

Subtotal

Set Date: 6/21/2012

25923	UBS TRI PARTY REPO	REPO	1	06/27/2012	CZamb	06/21/2012	PURC	.110	60,000,000.00	60,000,000.00	0.00	0.00
								.110	0.00	0.00	0.00	-60,000,000.00
								.110	60,000,000.00	60,000,000.00	0.00	0.00
								.110	0.00	0.00	0.00	-60,000,000.00
								.110	60,000,000.00	60,000,000.00	0.00	0.00
								.110	0.00	0.00	0.00	-60,000,000.00

Subtotal

Set Date: 6/25/2012

25924	UBS TRI PARTY REPO	REPO	1	06/27/2012	CZamb	06/25/2012	PURC	.170	120,000,000.00	120,000,000.00	0.00	0.00
								.170	0.00	0.00	0.00	-120,000,000.00
								.170	120,000,000.00	120,000,000.00	0.00	0.00
								.170	0.00	0.00	0.00	-120,000,000.00
								.170	120,000,000.00	120,000,000.00	0.00	0.00
								.170	0.00	0.00	0.00	-120,000,000.00

Inv Type: 1000 REPOS-A/360

24569	UBOC MANAGED RATE	CASH	1	07/01/2012	CZamb	06/25/2012	PURC	.088	30,000,000.00	30,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-30,000,000.00
								.088	30,000,000.00	30,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-30,000,000.00
								.088	30,000,000.00	30,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-30,000,000.00

Subtotal

Inv Type: 1170 UBOC MGD RATE-A/360

								.088	30,000,000.00	30,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-30,000,000.00
								.154	150,000,000.00	150,000,000.00	0.00	0.00
								.154	0.00	0.00	0.00	-30,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 6/1/2012 To Date: 6/30/2012

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
24569	UBOC MANAGED RATE		CASH	1	07/01/2012	06/26/2012	06/26/2012	PURC	.088	110,000,000.00	110,000,000.00	0.00	0.00
						CZamb	06/26/2012		.088	0.00	0.00	0.00	-110,000,000.00
									.154	0.00	0.00	0.00	0.00
Set Date: 6/26/2012													
Inv Type: 1170 UBOC MGD RATE-A/360													
25893	FNMA 3YrNc6MoB		3135GOLX9	1	06/26/2015	05/30/2012	05/30/2012	PURC	.700	10,000,000.00	10,000,000.00	0.00	0.00
						ATress	06/26/2012		.700	0.00	0.00	0.00	-10,000,000.00
25898	FNMA 3YrNc6MoB		3135GOLX9	1	06/26/2015	06/04/2012	05/31/2012	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
						ILicea	06/26/2012		.700	0.00	0.00	0.00	-5,000,000.00
25901	FNMA 3YrNc6MoB		3135GOLX9	1	06/26/2015	06/04/2012	06/04/2012	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
						ILicea	06/26/2012		.700	0.00	0.00	0.00	-5,000,000.00
25911	FNMA 3YrNc6MoB		3135GOLX9	1	06/26/2015	06/07/2012	06/07/2012	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
						ILicea	06/26/2012		.700	0.00	0.00	0.00	-5,000,000.00
25912	FNMA 3YrNc6MoB		3135GOLX9	1	06/26/2015	06/07/2012	06/07/2012	PURC	.700	10,000,000.00	10,000,000.00	0.00	0.00
						ILicea	06/26/2012		.700	0.00	0.00	0.00	-10,000,000.00
25919	FNMA 3YrNc6MoB		3135GOLX9	1	06/26/2015	06/18/2012	06/13/2012	PURC	.700	15,000,000.00	14,998,500.00	0.00	0.00
						ILicea	06/26/2012		.703	0.00	-1,500.00	0.00	-14,998,500.00
									.700	50,000,000.00	49,998,500.00	0.00	0.00
									.701	0.00	-1,500.00	0.00	-49,998,500.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
25925	FHLB 3YrNc6MoB		3135GOLX9	1	06/26/2015	06/25/2012	05/30/2012	PURC	.700	5,000,000.00	49,998,500.00	0.00	0.00
						CZamb	06/26/2012		.701	0.00	-1,500.00	0.00	-49,998,500.00
25926	FHLB 3YrNc6MoB		3135GOLX9	1	06/26/2015	06/25/2012	05/30/2012	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
						CZamb	06/26/2012		.700	0.00	0.00	0.00	-5,000,000.00
									.700	10,000,000.00	10,000,000.00	0.00	0.00
									.700	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
									.700	10,000,000.00	10,000,000.00	0.00	0.00
									.700	0.00	0.00	0.00	-10,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/2/2012 4:42:38 PM

From Date: 6/1/2012 To Date: 6/30/2012

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: 6/27/2012													
25927	UBS TRI PARTY REPO		REPO			06/27/2012	06/27/2012	PURC	.110	80,000,000.00	80,000,000.00	0.00	0.00
			1		07/03/2012	CZamb	06/27/2012		.110	0.00	0.00	0.00	-80,000,000.00
PURC										80,000,000.00	80,000,000.00	0.00	0.00
Inv Type: 1000 REPOS-A/360										0.00	0.00	0.00	-80,000,000.00
24569	UBOC MANAGED RATE		CASH			06/27/2012	06/27/2012	PURC	.088	125,000,000.00	125,000,000.00	0.00	0.00
			1		07/01/2012	CZamb	06/27/2012		.088	0.00	0.00	0.00	-125,000,000.00
PURC										125,000,000.00	125,000,000.00	0.00	0.00
Inv Type: 1170 UBOC MGD RATE-A/360										0.00	0.00	0.00	-125,000,000.00
Subtotal										170,000,000.00	169,998,500.00	0.00	0.00
Subtotal										0.00	-1,500.00	0.00	-169,998,500.00
Set Date: 6/28/2012													
25900	FNMA 5YrNclYrB		3136G0MZ1			06/04/2012	06/04/2012	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
			1		06/28/2017	ILicea	06/28/2012		.750	0.00	0.00	0.00	-5,000,000.00
PURC										5,000,000.00	5,000,000.00	0.00	0.00
Inv Type: 1565 FNMA-STEP%-S 30/360										0.00	0.00	0.00	-5,000,000.00
Subtotal										5,000,000.00	5,000,000.00	0.00	0.00
Subtotal										0.00	0.00	0.00	-5,000,000.00
Set Date: 6/29/2012													
25933	FHLB 1Yr		313379YQ6			06/28/2012	06/27/2012	PURC	.250	10,000,000.00	9,996,620.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/2/2012 4:42:38 PM

SUMMARY

From Date: 6/1/2012 To Date: 6/30/2012

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.160	1,616,630,000.00	0.00	1,616,451,845.15	-178,154.85	0.00	8,754.17	0.00	-1,616,460,599.32
Totals :	.160	1,616,630,000.00	0.00	1,616,451,845.15	-178,154.85	0.00	8,754.17	0.00	-1,616,460,599.32