

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

626A



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
March 4, 2014

SUBJECT: Treasurer's Purchase Detail Report [\$0]

RECOMMENDED MOTION: That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for February 2014 in accordance with Government Code Section 53607.

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for February 2014 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.

Departmental Concurrence

Don Kent

Don Kent
Treasurer-Tax Collector

| 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: 2013/2014 |

C.E.O. RECOMMENDATION:

APPROVE

BY: *Karen L. Johnson*
Karen L. Johnson

County Executive Office Signature

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Jeffries, Stone, Benoit and Ashley
Nays: None
Absent: Tavaglione
Date: March 18, 2014
xc: Treasurer

Kecia Harper-Ihem
Clerk of the Board
By: *[Signature]*
Deputy

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

2-4

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



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2014 To Date: 2/28/2014

Date Basis: Settlement

Run: 03/04/2014 10:40:43 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: 2/3/2014 | | | | | | | | | | | | |
| 26288 | FIDELITY PRIME | | FIPXX | 1 03/01/2014 | 02/03/2014 CZamb | 02/03/2014 | PURC | .036 | 30,000,000.00 | 30,000,000.00 | 0.00 | 0.00 |
| 26496 | MORGAN STANLEY PRIM | | MPFXX | 1 03/01/2014 | 02/03/2014 CZamb | 02/03/2014 | PURC | .037 | 30,000,000.00 | 30,000,000.00 | 0.00 | -30,000,000.00 |
| PURC | | | | | | | | | | | | |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| 26728 | FAMCA 1Yr | | 31315P2B4 | 1 02/03/2015 | 01/14/2014 ilicea | 01/14/2014 | PURC | .185 | 25,000,000.00 | 24,998,750.00 | 0.00 | 0.00 |
| PURC | | | | | | | | | | | | |
| Inv Type: 1950 FARMER MC-Fxd-S30/360 | | | | | | | | | | | | |
| | | | | | | | Subtotal | | 85,000,000.00 | -1,250.00 | 0.00 | -84,998,750.00 |
| Set Date: 2/5/2014 | | | | | | | | | | | | |
| 26288 | FIDELITY PRIME | | FIPXX | 1 03/01/2014 | 02/05/2014 CZamb | 02/05/2014 | PURC | .036 | 45,000,000.00 | 45,000,000.00 | 0.00 | 0.00 |
| 26496 | MORGAN STANLEY PRIM | | MPFXX | 1 03/01/2014 | 02/05/2014 CZamb | 02/05/2014 | PURC | .037 | 50,000,000.00 | 50,000,000.00 | 0.00 | -45,000,000.00 |
| PURC | | | | | | | | | | | | |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| 26741 | WASHINGTON STATE | | 93974DDY1 | 1 02/01/2015 | 01/23/2014 EOsuna | 01/22/2014 | PURC | .200 | 11,590,000.00 | 11,590,000.00 | 0.00 | 0.00 |
| PURC | | | | | | | | | | | | |
| Inv Type: 2350 MUNIS-S 30/360 | | | | | | | | | | | | |
| | | | | | | | Subtotal | | 11,590,000.00 | 0.00 | 0.00 | -11,590,000.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2014 To Date: 2/28/2014

Date Basis: Settlement

Run: 03/04/2014 10:40:43 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 |
|----------|------------------|-------|-----------|------|---------------|-------------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 26750 | WAL-MART | | 93114FDP6 | 1 | 04/23/2014 | 02/05/2014 EOsuna | 02/04/2014 | PURC | .090 | 15,000,000.00 | 14,997,112.50 | 0.00 | 0.00 |
| | | | | | | | 02/05/2014 | | .090 | 15,000,000.00 | -2,887.50 | 0.00 | -14,997,112.50 |
| | | | | | | | | | .090 | 14,997,112.50 | 14,997,112.50 | 0.00 | 0.00 |
| | | | | | | | | | .090 | 0.00 | -2,887.50 | 0.00 | -14,997,112.50 |
| | | | | | | | | | .090 | 15,000,000.00 | 14,997,112.50 | 0.00 | 0.00 |
| | | | | | | | | | .090 | 0.00 | -2,887.50 | 0.00 | -14,997,112.50 |
| | | | | | | | | | .059 | 121,590,000.00 | 121,587,112.50 | 0.00 | 0.00 |
| | | | | | | | | | .059 | 0.00 | -2,887.50 | 0.00 | -121,587,112.50 |

Inv Type: 3020 COMMERCIAL PAPER

Subtotal

Set Date: 2/6/2014

| | | | | | | | | | | | | | |
|-------|-------------------|--|-------|---|------------|------------------|------------|------|------|---------------|---------------|------|----------------|
| 26287 | CALTRUST HERITAGE | | WFXXX | 1 | 03/01/2014 | 02/06/2014 CZamb | 02/06/2014 | PURC | .060 | 80,000,000.00 | 80,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .060 | 0.00 | 0.00 | 0.00 | -80,000,000.00 |
| | | | | | | | | | .060 | 80,000,000.00 | 80,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .060 | 0.00 | 0.00 | 0.00 | -80,000,000.00 |
| | | | | | | | | | .060 | 80,000,000.00 | 80,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .060 | 0.00 | 0.00 | 0.00 | -80,000,000.00 |
| | | | | | | | | | .081 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .081 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| | | | | | | | | | .081 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .081 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| | | | | | | | | | .081 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| | | | | | | | | | .081 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |

Inv Type: 1060 MMKT ACCTS-A/366

Inv Type: 1170 UBOC MGD RATE-A/360

| | | | | | | | | | | | | | |
|-------|-----------------|--|-----------|---|------------|------------------|------------|------|------|---------------|---------------|------|----------------|
| 26761 | FHLMC-DISC NOTE | | 313397F22 | 1 | 09/09/2014 | 02/06/2014 CZamb | 02/05/2014 | PURC | .100 | 25,000,000.00 | 24,985,069.44 | 0.00 | 0.00 |
| | | | | | | | | | .100 | 0.00 | -14,930.56 | 0.00 | -24,985,069.44 |
| | | | | | | | | | .100 | 25,000,000.00 | 24,985,069.44 | 0.00 | 0.00 |
| | | | | | | | | | .100 | 0.00 | -14,930.56 | 0.00 | -24,985,069.44 |
| | | | | | | | | | .100 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| | | | | | | | | | .100 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .100 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| | | | | | | | | | .100 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| | | | | | | | | | .100 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |

Inv Type: 1400 FHLMC-DISC NOTE

| | | | | | | | | | | | | | |
|-------|--------------|--|-----------|---|------------|------------------|------------|------|------|---------------|---------------|------|----------------|
| 26753 | COCA-COLA CO | | 19121BF61 | 1 | 06/06/2014 | 02/05/2014 CZamb | 02/05/2014 | PURC | .140 | 15,000,000.00 | 14,993,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .140 | 0.00 | -7,000.00 | 0.00 | -14,993,000.00 |
| | | | | | | | | | .140 | 15,000,000.00 | 14,993,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .140 | 0.00 | -7,000.00 | 0.00 | -14,993,000.00 |
| | | | | | | | | | .110 | 20,000,000.00 | 19,993,766.67 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2014 To Date: 2/28/2014

Date Basis: Settlement

Run: 03/04/2014 10:40:43 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: 2/12/2014 | | | | | | | | | | | | |
| 26763 | TOYOTA MOTOR CORP | | 89233HEE0 | | 02/11/2014 | 02/11/2014 | PURC | .016 | 30,000,000.00 | 29,987,866.67 | 0.00 | 0.00 |
| | | 1 | | 05/14/2014 | CZamb | 02/12/2014 | | .160 | 0.00 | -12,133.33 | 0.00 | -29,987,866.67 |
| 26764 | UC REGENTS | | 91411UFJ9 | | 02/11/2014 | 02/11/2014 | PURC | .120 | 10,000,000.00 | 9,995,800.00 | 0.00 | 0.00 |
| | | 1 | | 06/18/2014 | CZamb | 02/12/2014 | | .120 | 0.00 | -4,200.00 | 0.00 | -9,995,800.00 |
| | PURC | | | | | | | .042 | 40,000,000.00 | 39,983,666.67 | 0.00 | 0.00 |
| | | | | | | | | .150 | 0.00 | -16,333.33 | 0.00 | -39,983,666.67 |
| Inv Type: 3020 COMMERCIAL PAPER | | | | | | | | | | | | |
| 26762 | TORONTO DOMINION | | 89112TQ64 | | 02/11/2014 | 02/11/2014 | PURC | .140 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | 1 | | 06/12/2014 | CZamb | 02/12/2014 | | .140 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| | PURC | | | | | | | .140 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .140 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| Inv Type: 4500 NCD-Mat A/360 | | | | | | | | | | | | |
| | | | | | | | | .080 | 65,000,000.00 | 64,983,666.67 | 0.00 | 0.00 |
| | | | | | | | | .146 | 0.00 | -16,333.33 | 0.00 | -64,983,666.67 |
| Set Date: 2/13/2014 | | | | | | | | | | | | |
| 26737 | FHLB 5YrNC3MoB | | 3130A0RH5 | | 01/22/2014 | 01/16/2014 | PURC | 1.625 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | 1 | | 02/13/2019 | EOsuna | 02/13/2014 | | 1.625 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | PURC | | | | | | | 1.625 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.625 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| Inv Type: 1765 FHLB-STEP%-S 30/360 | | | | | | | | | | | | |
| | | | | | | | | 1.625 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.625 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| Set Date: 2/14/2014 | | | | | | | | | | | | |
| 26496 | MORGAN STANLEY PRIM | | MPFXX | | 02/14/2014 | 02/14/2014 | PURC | .037 | 47,000,000.00 | 47,000,000.00 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2014 To Date: 2/28/2014

Date Basis: Settlement

Run: 03/04/2014 10:40:43 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 | |
|---|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|-----------------------|
| 26760 | FHLB 5Yrnc3MOB | | 3130A0SG6 | 02/20/2019 | CZamb | 02/20/2014 | PURC | 1.625 | 0.00 | 0.00 | 0.00 | -7,250,000.00 | |
| | | | | 02/06/2014 | 02/06/2014 | | | 1.750 | 6,050,000.00 | 6,050,000.00 | 0.00 | 0.00 | |
| | | | | 02/20/2019 | CZamb | 02/20/2014 | | 1.750 | 0.00 | 0.00 | 0.00 | -6,050,000.00 | |
| | | | | 02/20/2014 | | | | 1.710 | 22,855,000.00 | 22,855,000.00 | 0.00 | 0.00 | |
| | | | | | | | | 1.710 | 0.00 | 0.00 | 0.00 | -22,855,000.00 | |
| Inv Type: 1765 FHLB-STEP%-S 30/360 | | | | | | | | | | | | | |
| 26767 | LOUISIANA STATE | | 546415S27 | 02/01/2015 | 02/14/2014 | 02/14/2014 | PURC | .220 | 0.00 | 0.00 | 0.00 | 0.00 | |
| | | | | 02/01/2015 | EOsuna | 02/20/2014 | | .251 | 24,755,000.00 | 24,747,821.05 | 0.00 | 0.00 | |
| | | | | | | | | .220 | 0.00 | -7,178.95 | 0.00 | -24,747,821.05 | |
| | | | | | | | | .251 | 24,755,000.00 | 24,747,821.05 | 0.00 | 0.00 | |
| | | | | | | | | .220 | 0.00 | -7,178.95 | 0.00 | -24,747,821.05 | |
| | | | | | | | | .251 | 24,755,000.00 | 24,747,821.05 | 0.00 | 0.00 | |
| Subtotal | | | | | | | | | | | 47,602,821.05 | 0.00 | -47,602,821.05 |
| | | | | | | | | .951 | 0.00 | -7,178.95 | 0.00 | 0.00 | |
| Set Date: 2/21/2014 | | | | | | | | | | | | | |
| 26736 | FHLB 5Yrnc3MOB | | 3130A0T26 | 02/21/2019 | 01/22/2014 | 01/22/2014 | PURC | 1.700 | 0.00 | 10,000,000.00 | 0.00 | 0.00 | |
| | | | | 02/21/2019 | EOsuna | 02/21/2014 | | 1.700 | 0.00 | 0.00 | 0.00 | -10,000,000.00 | |
| 26757 | FHLB 5Yrnc3MOB | | 3130A0T26 | 02/21/2019 | 02/05/2014 | 02/03/2014 | PURC | 1.700 | 0.00 | 4,800,000.00 | 0.00 | 0.00 | |
| | | | | 02/21/2019 | CZamb | 02/21/2014 | | 1.700 | 0.00 | 0.00 | 0.00 | -4,800,000.00 | |
| | | | | | | | | 1.700 | 14,800,000.00 | 14,800,000.00 | 0.00 | 0.00 | |
| | | | | | | | | 1.700 | 0.00 | 0.00 | 0.00 | -14,800,000.00 | |
| | | | | | | | | 1.700 | 14,800,000.00 | 14,800,000.00 | 0.00 | 0.00 | |
| | | | | | | | | 1.700 | 0.00 | 0.00 | 0.00 | -14,800,000.00 | |
| Subtotal | | | | | | | | | | | 14,800,000.00 | 0.00 | -14,800,000.00 |
| | | | | | | | | 1.700 | 0.00 | 0.00 | 0.00 | 0.00 | |
| Set Date: 2/24/2014 | | | | | | | | | | | | | |
| 26690 | JP MORGAN PRIME | | CJPXX | 03/01/2014 | 02/24/2014 | 02/24/2014 | PURC | .042 | 0.00 | 11,000,000.00 | 0.00 | 0.00 | |
| | | | | 03/01/2014 | EOsuna | 02/24/2014 | | .042 | 0.00 | 0.00 | 0.00 | -11,000,000.00 | |
| | | | | | | | | .042 | 11,000,000.00 | 11,000,000.00 | 0.00 | 0.00 | |
| | | | | | | | | .042 | 0.00 | 0.00 | 0.00 | -11,000,000.00 | |
| | | | | | | | | .042 | 11,000,000.00 | 11,000,000.00 | 0.00 | 0.00 | |
| Subtotal | | | | | | | | | | | 11,000,000.00 | 0.00 | -11,000,000.00 |
| | | | | | | | | .042 | 0.00 | 0.00 | 0.00 | 0.00 | |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | | |
| | | | | | | | | .042 | 11,000,000.00 | 11,000,000.00 | 0.00 | 0.00 | |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2014 To Date: 2/28/2014

Date Basis: Settlement

Run: 03/04/2014 10:40:43 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 |
|---|-------------------|-------|-----------|------|---------------|-----------------|-----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| | | | | | | | Subtotal | | | | | | |
| | | | | | | | | | .042 | 0.00 | 0.00 | 0.00 | -11,000,000.00 |
| | | | | | | | | | .042 | 11,000,000.00 | 11,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .042 | 0.00 | 0.00 | 0.00 | -11,000,000.00 |
| Set Date: 2/25/2014 | | | | | | | | | | | | | |
| 26690 | JP MORGAN PRIME | | CJPXX | | | 02/25/2014 | 02/25/2014 | PURC | .042 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | | | | EOsuna | 02/25/2014 | | .042 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| | | | | | | | | | .042 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | | |
| | | | | | | | | | .042 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| | | | | | | | | | .042 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .042 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| | | | | | | | | | .042 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| Set Date: 2/26/2014 | | | | | | | | | | | | | |
| 26755 | FHLB 1YrNC6MoE | | 3130A0UAG | | | 02/05/2014 | 02/04/2014 | PURC | .210 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | CZamb | 02/26/2014 | | .210 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| | | | | | | | | | .210 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1725 FHLB-Fxd-S 30/360 | | | | | | | | | | | | | |
| | | | | | | | | | .210 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| | | | | | | | | | .210 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .210 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| | | | | | | | | | .150 | 30,000,000.00 | 29,985,000.00 | 0.00 | 0.00 |
| | | | | | | EOsuna | 02/26/2014 | | .150 | 0.00 | -15,000.00 | 0.00 | -29,985,000.00 |
| | | | | | | | | | .150 | 30,000,000.00 | 29,985,000.00 | 0.00 | 0.00 |
| Set Date: 2/28/2014 | | | | | | | | | | | | | |
| 26287 | CALTRUST HERITAGE | | WFJXX | | | 02/28/2014 | 02/28/2014 | PURC | .060 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .177 | 55,000,000.00 | 54,985,000.00 | 0.00 | 0.00 |
| | | | | | | | | | .177 | 0.00 | -15,000.00 | 0.00 | -54,985,000.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2014 To Date: 2/28/2014

Date Basis: Settlement

Run: 03/04/2014 10:40:43 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 |
|---|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| | | | 1 | 03/01/2014 | EOsuna | 02/28/2014 | | .060 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| | | | | | | | | .060 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .060 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| 26756 | FHLMC 5YrNc6MoB | | 3134G4V39 | 02/28/2019 | 02/05/2014 | 02/04/2014 | PURC | 1.500 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 02/28/2019 | CZamb | 02/28/2014 | | 1.500 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| 26768 | FHLMC 5YrNc6MoB | | 3134G4VL9 | 02/28/2019 | 02/18/2014 | 02/10/2014 | PURC | 1.500 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 02/28/2019 | EOsuna | 02/28/2014 | | 1.500 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| 26769 | FHLMC 5YrNc6MoB | | 3134G4V39 | 02/28/2019 | 02/18/2014 | 02/11/2014 | PURC | 1.500 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 02/28/2019 | EOsuna | 02/28/2014 | | 1.500 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| 26770 | FHLMC 5YrNc6MoB | | 3134G4VL9 | 02/28/2019 | 02/18/2014 | 02/18/2014 | PURC | 1.500 | 5,000,000.00 | 4,997,500.00 | 0.00 | 0.00 |
| | | | 1 | 02/28/2019 | EOsuna | 02/28/2014 | | 1.510 | 0.00 | -2,500.00 | 0.00 | -4,997,500.00 |
| | | | | | | | | 1.500 | 45,000,000.00 | 44,997,500.00 | 0.00 | 0.00 |
| | | | | | | | | 1.501 | 0.00 | -2,500.00 | 0.00 | -44,997,500.00 |
| Inv Type: 1465 FHLMC-STEP%-S30/360 | | | | | | | | | | | | |
| | | | | | | | | 1.500 | 45,000,000.00 | 44,997,500.00 | 0.00 | 0.00 |
| | | | | | | | | 1.501 | 0.00 | -2,500.00 | 0.00 | -44,997,500.00 |
| | | | | | | | | .742 | 95,000,000.00 | 94,997,500.00 | 0.00 | 0.00 |
| | | | | | | | | .743 | 0.00 | -2,500.00 | 0.00 | -94,997,500.00 |
| Subtotal | | | | | | | | | | | | |
| | | | | | | | | .252 | 902,240,000.00 | 902,145,314.11 | 699.83 | 0.00 |
| | | | | | | | | .259 | 0.00 | -94,685.89 | 0.00 | -902,146,013.94 |
| Grand Total | | | | | | | | | | | | |
| | | | | | | | | | | | | Count 38 |



County of Riverside

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2014 To Date: 2/28/2014

Date Basis: Settlement

Run: 03/04/2014 10:40:43 AM

Reporting Currency: Local

SUMMARY

| Assets | Yield | Par Value | Original Face | Book Value | Prem / (Disc) | Amort / (Accret) | (Interest) | (Gain) / Loss | Settlement |
|-----------------|-------------|-----------------------|---------------|-----------------------|-------------------|------------------|---------------|---------------|------------------------|
| PURC | .259 | 902,240,000.00 | 0.00 | 902,145,314.11 | -94,685.89 | 0.00 | 699.83 | 0.00 | -902,146,013.94 |
| Totals : | .259 | 902,240,000.00 | 0.00 | 902,145,314.11 | -94,685.89 | 0.00 | 699.83 | 0.00 | -902,146,013.94 |