

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

751A



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
April 16, 2015


SUBJECT: Treasurer's Purchase Detail Report

RECOMMENDED MOTION: That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for March 2015 in accordance with Government Code Section 53607.

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for March 2015 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 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: 2014/2015

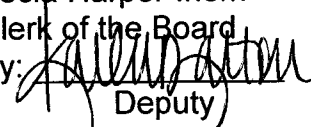
C.E.O. RECOMMENDATION: APPROVE

BY:  4/20/15
 County Executive Office Signature Samuel Wong

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Jeffries, Tavaglione, Washington, Benoit and Ashley
 Nays: None
 Absent: None
 Date: April 28, 2015
 xc: Treasurer

Kecia Harper-Ihem
 Clerk of the Board
 By: 
 Deputy

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

2-13

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

Departmental Concurrence



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

County of Riverside

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: 3/3/2015													
27320	FHLB 1YR6MoE		3130A4DE9	1	03/18/2016	02/24/2015 ilicea	02/17/2015 03/03/2015	PURC	.400	15,000,000.00	15,000,000.00	0.00	0.00
	PURC								.400	0.00	0.00	0.00	-15,000,000.00
									.400	15,000,000.00	15,000,000.00	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
27322	FFCB DISC NOTE		313312MT4	1	10/09/2015	03/03/2015 MGonzal	03/03/2015 03/03/2015	PURC	.140	20,000,000.00	19,982,888.89	0.00	0.00
	PURC								.140	0.00	-17,111.11	0.00	-19,982,888.89
									.140	20,000,000.00	19,982,888.89	0.00	0.00
Inv Type: 1900 FFCB-DISC NOTE													
									.140	0.00	-17,111.11	0.00	-19,982,888.89
									.140	20,000,000.00	19,982,888.89	0.00	0.00
									.251	35,000,000.00	34,982,888.89	0.00	0.00
									.251	0.00	-17,111.11	0.00	-34,982,888.89
Set Date: 3/4/2015													
27324	FHLB 1Yr		3130A34U5	1	10/16/2015	03/03/2015 MGonzal	03/03/2015 03/04/2015	PURC	.200	4,000,000.00	4,001,040.00	3,066.67	0.00
	PURC								.158	0.00	1,040.00	0.00	-4,004,106.67
									.200	4,000,000.00	4,001,040.00	3,066.67	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
27323	FFCB 1Yr		3133EESJ0	1	03/04/2016	03/03/2015 MGonzal	02/27/2015 03/04/2015	PURC	.280	15,000,000.00	15,000,000.00	0.00	0.00
	PURC								.280	0.00	0.00	0.00	-15,000,000.00
									.280	15,000,000.00	15,000,000.00	0.00	0.00
									.280	0.00	0.00	0.00	-15,000,000.00
									.280	15,000,000.00	15,000,000.00	0.00	0.00
									.280	0.00	0.00	0.00	-15,000,000.00
									.280	15,000,000.00	15,000,000.00	0.00	0.00
									.280	0.00	0.00	0.00	-15,000,000.00
									.263	19,000,000.00	19,001,040.00	3,066.67	0.00
									.254	0.00	1,040.00	0.00	-19,004,106.67



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

County of Riverside

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
									.100	100,000,000.00	100,000,000.00	0.00	0.00
									.100	0.00	0.00	0.00	-100,000,000.00
Subtotal													
Set Date: 3/17/2015													
26288	FIDELITY PRIME		FIPXX			03/17/2015	03/17/2015	PURC	.091	65,000,000.00	65,000,000.00	0.00	0.00
				1	04/01/2015	MGonzal	03/17/2015		.091	0.00	0.00	0.00	-65,000,000.00
									.091	65,000,000.00	65,000,000.00	0.00	0.00
Subtotal													
Inv Type: 1060 MMKT ACCTS-A/366													
27341	FHLMC-DISC NOTE		313396NE9			03/17/2015	03/16/2015	PURC	.150	25,000,000.00	24,977,395.83	0.00	0.00
				1	10/20/2015	MGonzal	03/17/2015		.150	0.00	-22,604.17	0.00	-24,977,395.83
27342	FHLMC-DISC NOTE		313396LP6			03/17/2015	03/16/2015	PURC	.152	25,000,000.00	24,981,458.33	0.00	0.00
				1	09/11/2015	MGonzal	03/17/2015		.150	0.00	-18,541.67	0.00	-24,981,458.33
									.151	50,000,000.00	49,958,854.16	0.00	0.00
									.150	0.00	-41,145.84	0.00	-49,958,854.16
Subtotal													
Inv Type: 1400 FHLMC-DISC NOTE													
27343	FHLMC DISC NOTE		313396LP6			03/18/2015	03/17/2015	PURC	.170	25,000,000.00	24,979,104.17	0.00	0.00
				1	09/11/2015	ilicea	03/18/2015		.170	0.00	-20,895.83	0.00	-24,979,104.17
									.170	25,000,000.00	24,979,104.17	0.00	0.00
Subtotal													
Inv Type: 1400 FHLMC-DISC NOTE													
27345	FNMA DISC NOTE		313588LU7			03/18/2015	03/18/2015	PURC	.170	25,000,000.00	24,978,631.94	0.00	0.00
Subtotal													
Set Date: 3/19/2015													



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 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				09/16/2015	ilica	03/19/2015		.170	25,000,000.00	-21,368.06	0.00	-24,978,631.94
								.170	25,000,000.00	24,978,631.94	0.00	0.00
								.170	0.00	-21,368.06	0.00	-24,978,631.94
Inv Type: 1500 FNMA-DISC NOTE												
27347	TOYOTA MOTOR CORP		89233HUE2		03/19/2015	03/19/2015	PURC	.150	50,000,000.00	49,975,625.00	0.00	0.00
1				07/14/2015	ilica	03/19/2015		.150	0.00	-24,375.00	0.00	-49,975,625.00
27348	GE CAPITAL CORP		36959JUN1		03/19/2015	03/19/2015	PURC	.160	25,000,000.00	24,986,111.11	0.00	0.00
1				07/22/2015	ilica	03/19/2015		.160	0.00	-13,888.89	0.00	-24,986,111.11
								.153	75,000,000.00	74,961,736.11	0.00	0.00
								.153	0.00	-38,263.89	0.00	-74,961,736.11
								.153	75,000,000.00	74,961,736.11	0.00	0.00
								.153	0.00	-38,263.89	0.00	-74,961,736.11
								.158	100,000,000.00	99,940,368.05	0.00	0.00
								.158	0.00	-59,631.95	0.00	-99,940,368.05
Inv Type: 3020 COMMERCIAL PAPER												
Set Date: 3/23/2015												
27330	FHLMC 5YRNC3MOB		313466JJ3		03/04/2015	02/26/2015	PURC	1.750	10,000,000.00	10,000,000.00	0.00	0.00
1				03/23/2020	ilica	03/23/2015		1.750	0.00	0.00	0.00	-10,000,000.00
27355	FHLMC 5YRNC3MOB		313466K1		03/26/2015	03/03/2015	PURC	1.625	10,000,000.00	9,990,000.00	0.00	0.00
1				03/23/2020	ilica	03/23/2015		1.646	0.00	-10,000.00	0.00	-9,990,000.00
								1.688	20,000,000.00	19,990,000.00	0.00	0.00
								1.698	0.00	-10,000.00	0.00	-19,990,000.00
								1.688	20,000,000.00	19,990,000.00	0.00	0.00
								1.698	0.00	-10,000.00	0.00	-19,990,000.00
								1.688	20,000,000.00	19,990,000.00	0.00	0.00
								1.698	0.00	-10,000.00	0.00	-19,990,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360												
Set Date: 3/24/2015												
26287	CALTRUST HERITAGE		WFJX		03/24/2015	03/24/2015	PURC	.102	65,000,000.00	65,000,000.00	0.00	0.00
1				04/01/2015	ilica	03/24/2015		.102	0.00	0.00	0.00	-65,000,000.00
26288	FIDELITY PRIME		FIPX		03/24/2015	03/24/2015	PURC	.091	65,000,000.00	65,000,000.00	0.00	0.00
1				04/01/2015	ilica	03/24/2015		.091	0.00	0.00	0.00	-65,000,000.00
26690	JP MORGAN PRIME		CJPX		03/24/2015	03/24/2015	PURC	.074	10,000,000.00	10,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 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: 1500 FNMA-DISC NOTE

								.130	25,000,000.00	24,984,743.06	0.00	0.00
								.130	0.00	-15,256.94	0.00	-24,984,743.06
								.585	82,900,000.00	82,884,743.06	30,138.89	0.00
								.585	0.00	-15,256.94	0.00	-82,914,881.95
									Subtotal			

Set Date: 3/26/2015

27354	REPO WFF		REPO		03/26/2015	03/26/2015	PURC	.100	100,000,000.00	100,000,000.00	0.00	0.00
					ilicea	03/26/2015		.100	0.00	0.00	0.00	-100,000,000.00
								.100	100,000,000.00	100,000,000.00	0.00	0.00

Inv Type: 1000 REPOS-A/360

26287	CALTRUST HERITAGE		WFJXX		03/26/2015	03/26/2015	PURC	.102	40,000,000.00	40,000,000.00	0.00	0.00
					ilicea	03/26/2015		.102	0.00	0.00	0.00	-40,000,000.00
26288	FIDELITY PRIME		FIPXX	04/01/2015	03/26/2015	03/26/2015	PURC	.091	85,000,000.00	85,000,000.00	0.00	0.00
					ilicea	03/26/2015		.091	0.00	0.00	0.00	-85,000,000.00
26690	JP MORGAN PRIME		CJPXX	04/01/2015	03/26/2015	03/26/2015	PURC	.074	80,000,000.00	80,000,000.00	0.00	0.00
					ilicea	03/26/2015		.074	0.00	0.00	0.00	-80,000,000.00
								.087	205,000,000.00	205,000,000.00	0.00	0.00

Inv Type: 1060 MMKT ACCTS-A/366

27353	FNMA DISC NOTE		313396LE1		03/25/2015	03/25/2015	PURC	.130	25,000,000.00	24,985,555.56	0.00	0.00
					ilicea	03/26/2015		.130	0.00	-14,444.44	0.00	-24,985,555.56
								.130	25,000,000.00	24,985,555.56	0.00	0.00

Inv Type: 1500 FNMA-DISC NOTE

								.130	25,000,000.00	24,985,555.56	0.00	0.00
								.130	0.00	-14,444.44	0.00	-24,985,555.56
								.094	330,000,000.00	329,985,555.56	0.00	0.00
								.094	0.00	-14,444.44	0.00	-329,985,555.56
									Subtotal			

Set Date: 3/27/2015

27356	FNMA DISC NOTE		313588LE3		03/26/2015	03/26/2015	PURC	.130	25,000,000.00	24,985,645.83	0.00	0.00
					ilicea	03/27/2015		.130	0.00	-14,354.17	0.00	-24,985,645.83



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 AM
Reporting Currency: Local

County of Riverside

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)	Amort / (Accret)	(Interest)	(Gain) / Loss Settlement
27357	FNMA DISC NOTE		313588LE3	1	09/02/2015	ilicea	03/26/2015 03/27/2015	PURC	.130 .130 .130	25,000,000.00 50,000,000.00	24,985,645.83 -14,354.17 49,971,291.66	0.00 0.00 0.00	0.00 0.00 0.00	0.00 -24,985,645.83 0.00
PURC														
Inv Type: 1500 FNMA-DISC NOTE														
27358	FHLB 6Mo		313384MD8				03/27/2015	PURC	.150	25,000,000.00	24,981,041.67	0.00	0.00	0.00
27359	FHLB 6Mo		313384ML0	1	09/25/2015	MQuint	03/27/2015	PURC	.304	25,000,000.00	-18,958.33	0.00	0.00	-24,981,041.67
27360	FHLB 6Mo		313384MH9	1	10/02/2015	MQuint	03/27/2015	PURC	.303	25,000,000.00	24,980,312.50	0.00	0.00	0.00
			313384MH9	1	09/29/2015	MQuint	03/27/2015	PURC	.150 .304	25,000,000.00 75,000,000.00	24,980,625.00 -19,375.00 74,941,979.17	0.00 0.00 0.00	0.00 0.00 0.00	0.00 -24,980,625.00 0.00
PURC														
Inv Type: 1725 FHLB-Fxd-S 30/360														
27346	FFCB 1.25Yr		3133EEVB3	1	06/27/2016	ilicea	03/18/2015 03/27/2015	PURC	.150 .304	75,000,000.00	74,941,979.17 -58,020.83	0.00 0.00	0.00 0.00	0.00 -74,941,979.17
PURC														
Inv Type: 1925 FFCB-Fxd-S 30/360														
Subtotal														
Set Date: 3/30/2015														
27336	FHLMC 5YrNC3MoB		3130A4N24	1	03/30/2020	ilicea	03/10/2015 03/30/2015	PURC	1.900 1.900	15,000,000.00	15,000,000.00 0.00	0.00 0.00	0.00 0.00	0.00 -15,000,000.00
27344	FHLMC 5YrNC3MoB		3134G6KM4	1	03/30/2020	ilicea	03/02/2014 03/30/2015	PURC	1.850 1.850 1.875	15,000,000.00 30,000,000.00	15,000,000.00 0.00 30,000,000.00	0.00 0.00 0.00	0.00 0.00 0.00	0.00 -15,000,000.00 0.00
PURC														
Inv Type: 1465 FHLMC-STEP%-S30/360														
AvantGard APS2														



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2015 To Date: 3/31/2015

Date Basis: Settlement

Run: 04/03/2015 11:02:07 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	: -211:	2,025,900,000.00	0.00	2,025,612,118.39	-287,881.61	0.00	47,745.84	0.00	-2,025,659,864.23
Totals:	.211	2,025,900,000.00	0.00	2,025,612,118.39	-287,881.61	0.00	47,745.84	0.00	-2,025,659,864.23