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

203A

FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
December 3, 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 November 2015 in accordance with Government Code Section 53607.

BACKGROUND:
Summary
The Treasurer's "Purchase Detail Report" for November 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 ☒ Policy ☐
NET COUNTY COST	$ 0	$ 0	$ 0	$ 0	

SOURCE OF FUNDS:

Budget Adjustment: No
For Fiscal Year: 2015/2016

C.E.O. RECOMMENDATION:
APPROVE
BY: Samuel Wong 12/15/15
Samuel Wong
County Executive Office Signature

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Jeffries, seconded by Supervisor Tavaglione 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: January 5, 2016
xc: Treasurer

Kecia Harper-Ihem
Clerk of the Board
By: Deputy

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

2-8

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

Departmental Concurrence

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 11/1/2015 To Date: 11/30/2015

Date Basis: Settlement

Run: 12/03/2015 12:36:51 PM

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: 11/3/2015												
27700	FHLB DISC NOTE		313384YV5		11/02/2015	11/02/2015	PURC	.340	25,000,000.00	24,943,097.22	0.00	0.00
			1	07/01/2016	ilicea	11/03/2015		.341	0.00	-56,902.78	0.00	-24,943,097.22
27701	FHLB DISC NOTE		313384ZK8		11/02/2015	11/02/2015	PURC	.340	25,000,000.00	24,939,791.67	0.00	0.00
			1	07/15/2016	ilicea	11/03/2015		.341	0.00	-60,208.33	0.00	-24,939,791.67
PURC								.340	50,000,000.00	49,882,888.89	0.00	0.00
								.341	0.00	-117,111.11	0.00	-49,882,888.89
Inv Type: 1700 FHLB-DISC NOTE								.340	50,000,000.00	49,882,888.89	0.00	0.00
								.341	0.00	-117,111.11	0.00	-49,882,888.89
27691	CALIFORNIA STATE		13063CXT2		10/26/2015	10/22/2015	PURC	.500	55,960,000.00	56,014,840.80	0.00	0.00
			1	11/01/2016	ilicea	11/03/2015		.401	0.00	54,840.80	0.00	-56,014,840.80
PURC								.500	55,960,000.00	56,014,840.80	0.00	0.00
								.401	0.00	54,840.80	0.00	-56,014,840.80
Inv Type: 2350 MUNIS-S 30/360								.500	55,960,000.00	56,014,840.80	0.00	0.00
								.401	0.00	54,840.80	0.00	-56,014,840.80
						Subtotal		**.424**	**105,960,000.00**	**105,897,729.69**	**0.00**	**0.00**
								.373	**0.00**	**-62,270.31**	**0.00**	**-105,897,729.69**
Set Date: 11/5/2015												
27712	U.S. TREASURY BOND		912828H94		11/05/2015	11/04/2015	PURC	1.000	10,000,000.00	10,017,968.75	22,282.61	0.00
			1	02/15/2018	ilicea	11/05/2015		.920	0.00	17,968.75	0.00	-10,040,251.36
27713	U.S. TREASURY BOND		912828H37		11/05/2015	11/04/2015	PURC	.875	15,000,000.00	14,996,484.38	40,302.31	0.00
			1	01/15/2018	ilicea	11/05/2015		.886	0.00	-3,515.62	0.00	-15,036,786.69
PURC								.925	25,000,000.00	25,014,453.13	62,584.92	0.00
								.899	0.00	14,453.13	0.00	-25,077,038.05
Inv Type: 1310 U.S. TREASURY BOND								.925	25,000,000.00	25,014,453.13	62,584.92	0.00
								.899	0.00	14,453.13	0.00	-25,077,038.05
27708	FHLB DISC NOTE		313384YZ6		11/04/2015	11/04/2015	PURC	.340	25,000,000.00	24,942,625.00	0.00	0.00
			1	07/05/2016	ilicea	11/05/2015		.341	0.00	-57,375.00	0.00	-24,942,625.00
27714	FHLB DISC NOTE		313384ZA0		11/05/2015	11/04/2015	PURC	.340	25,000,000.00	24,942,388.89	0.00	0.00
			1	07/06/2016	ilicea	11/05/2015		.341	0.00	-57,611.11	0.00	-24,942,388.89
PURC								.340	50,000,000.00	49,885,013.89	0.00	0.00
								.341	0.00	-114,986.11	0.00	-49,885,013.89

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 11/1/2015 To Date: 11/30/2015

Date Basis: Settlement

Run: 12/03/2015 12:36:51 PM

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: 1700 FHLB-DISC NOTE								.340	50,000,000.00	49,885,013.89	0.00	0.00
								.341	0.00	-114,986.11	0.00	-49,885,013.89
27709	FFCB DISC NOTE		313312K58		11/04/2015	11/04/2015	PURC	.460	25,000,000.00	24,890,430.56	0.00	0.00
			1	10/13/2016	ilicea	11/05/2015		.462	0.00	-109,569.44	0.00	-24,890,430.56
27710	FFCB DISC NOTE		313312ZY9		11/04/2015	11/04/2015	PURC	.390	25,000,000.00	24,927,958.33	0.00	0.00
			1	07/28/2016	ilicea	11/05/2015		.391	0.00	-72,041.67	0.00	-24,927,958.33
PURC								.425	50,000,000.00	49,818,388.89	0.00	0.00
								.427	0.00	-181,611.11	0.00	-49,818,388.89
Inv Type: 1900 FFCB-DISC NOTE								.425	50,000,000.00	49,818,388.89	0.00	0.00
								.427	0.00	-181,611.11	0.00	-49,818,388.89
						Subtotal		**.491**	**125,000,000.00**	**124,717,855.91**	**62,584.92**	**0.00**
								.487	**0.00**	**-282,144.09**	**0.00**	**-124,780,440.83**
Set Date: 11/6/2015												
27725	U.S. TREASURY BOND		912828XA3		11/05/2015	11/05/2015	PURC	1.000	15,000,000.00	14,981,835.94	71,331.52	0.00
			1	05/15/2018	ilicea	11/06/2015		1.049	0.00	-18,164.06	0.00	-15,053,167.46
27727	U.S. TREASURY BOND		912828XA3		11/05/2015	11/05/2015	PURC	1.000	15,000,000.00	14,980,078.13	71,331.52	0.00
			1	05/15/2018	ilicea	11/06/2015		1.053	0.00	-19,921.87	0.00	-15,051,409.65
27728	U.S. TREASURY BOND		912828UJ7		11/06/2015	11/06/2015	PURC	.875	25,000,000.00	24,936,523.44	58,254.08	0.00
			1	01/31/2018	ilicea	11/06/2015		.990	0.00	-63,476.56	0.00	-24,994,777.52
PURC								.943	55,000,000.00	54,898,437.51	200,917.12	0.00
								1.023	0.00	-101,562.49	0.00	-55,099,354.63
Inv Type: 1310 U.S. TREASURY BOND								.943	55,000,000.00	54,898,437.51	200,917.12	0.00
								1.023	0.00	-101,562.49	0.00	-55,099,354.63
27722	FHLMC DISC NOTE		313396M26		11/05/2015	11/05/2015	PURC	.400	25,000,000.00	24,901,390.00	0.00	0.00
			1	10/26/2016	ilicea	11/06/2015		.402	0.00	-98,610.00	0.00	-24,901,390.00
27723	FHLMC DISC NOTE		313396L92		11/05/2015	11/05/2015	PURC	.400	25,000,000.00	24,901,666.67	0.00	0.00
			1	10/25/2016	ilicea	11/06/2015		.402	0.00	-98,333.33	0.00	-24,901,666.67
27724	FHLMC DISC NOTE		313396M75		11/05/2015	11/05/2015	PURC	.400	25,000,000.00	24,900,000.00	0.00	0.00
			1	10/31/2016	ilicea	11/06/2015		.402	0.00	-100,000.00	0.00	-24,900,000.00
PURC								.400	75,000,000.00	74,703,056.67	0.00	0.00
								.402	0.00	-296,943.33	0.00	-74,703,056.67
Inv Type: 1400 FHLMC-DISC NOTE								.400	75,000,000.00	74,703,056.67	0.00	0.00
								.402	0.00	-296,943.33	0.00	-74,703,056.67
						Subtotal		**.630**	**130,000,000.00**	**129,601,494.18**	**200,917.12**	**0.00**

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 11/1/2015 To Date: 11/30/2015

Date Basis: Settlement

Run: 12/03/2015 12:36:51 PM

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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
								.665	0.00	-398,505.82	0.00	-129,802,411.30
Set Date: 11/9/2015												
27715	FFCB 2Yr		3133EFNK9		11/05/2015	11/02/2015	PURC	.272	15,000,000.00	15,000,000.00	0.00	0.00
			1	02/09/2018	ilicea	11/09/2015		.272	0.00	0.00	0.00	-15,000,000.00
27716	FFCB 2Yr		3133EFNK9		11/05/2015	11/02/2015	PURC	.272	20,000,000.00	20,000,000.00	0.00	0.00
			1	02/09/2018	ilicea	11/09/2015		.272	0.00	0.00	0.00	-20,000,000.00
PURC								.272	35,000,000.00	35,000,000.00	0.00	0.00
								.272	0.00	0.00	0.00	-35,000,000.00
Inv Type: 1930 FFCB-Var-M A/360								.272	35,000,000.00	35,000,000.00	0.00	0.00
								.272	0.00	0.00	0.00	-35,000,000.00
						Subtotal		**.272**	**35,000,000.00**	**35,000,000.00**	**0.00**	**0.00**
								.272	**0.00**	**0.00**	**0.00**	**-35,000,000.00**
Set Date: 11/12/2015												
27729	FHLB DISC NOTE		313384F79		11/10/2015	11/10/2015	PURC	.480	25,000,000.00	24,898,000.00	0.00	0.00
			1	09/13/2016	ilicea	11/12/2015		.482	0.00	-102,000.00	0.00	-24,898,000.00
PURC								.480	25,000,000.00	24,898,000.00	0.00	0.00
								.482	0.00	-102,000.00	0.00	-24,898,000.00
Inv Type: 1700 FHLB-DISC NOTE								.480	25,000,000.00	24,898,000.00	0.00	0.00
								.482	0.00	-102,000.00	0.00	-24,898,000.00
						Subtotal		**.480**	**25,000,000.00**	**24,898,000.00**	**0.00**	**0.00**
								.482	**0.00**	**-102,000.00**	**0.00**	**-24,898,000.00**
Set Date: 11/13/2015												
26289	FEDERATED PRIME		POIXX		11/13/2015	11/13/2015	PURC	.150	60,000,000.00	60,000,000.00	0.00	0.00
			1	12/01/2015	MGonzal	11/13/2015		.150	0.00	0.00	0.00	-60,000,000.00
26496	MORGAN STANLEY PRIM		MPFXX		11/13/2015	11/13/2015	PURC	.103	70,000,000.00	70,000,000.00	0.00	0.00
			1	12/01/2015	MGonzal	11/13/2015		.103	0.00	0.00	0.00	-70,000,000.00
PURC								.125	130,000,000.00	130,000,000.00	0.00	0.00
								.125	0.00	0.00	0.00	-130,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.125	130,000,000.00	130,000,000.00	0.00	0.00
								.125	0.00	0.00	0.00	-130,000,000.00
						Subtotal		**.125**	**130,000,000.00**	**130,000,000.00**	**0.00**	**0.00**

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
								.125	**0.00**	**0.00**	**0.00**	**-130,000,000.00**
Set Date: 11/16/2015												
27733	U.S. TREASURY BOND		912828A91		11/13/2015	11/13/2015	PURC	.750	25,000,000.00	25,027,343.75	63,179.35	0.00
			1	01/15/2017	MGonzal	11/16/2015		.655	0.00	27,343.75	0.00	-25,090,523.10
PURC								.750	25,000,000.00	25,027,343.75	63,179.35	0.00
								.655	0.00	27,343.75	0.00	-25,090,523.10
Inv Type: 1310 U.S. TREASURY BOND								.750	25,000,000.00	25,027,343.75	63,179.35	0.00
								.655	0.00	27,343.75	0.00	-25,090,523.10
27681	FHLMC 2YrNc6MoE		3134G73L3		10/20/2015	10/19/2015	PURC	.750	15,000,000.00	15,000,000.00	0.00	0.00
			1	11/16/2017	ilicea	11/16/2015		.750	0.00	0.00	0.00	-15,000,000.00
PURC								.750	15,000,000.00	15,000,000.00	0.00	0.00
								.750	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.750	15,000,000.00	15,000,000.00	0.00	0.00
								.750	0.00	0.00	0.00	-15,000,000.00
						Subtotal		**.750**	**40,000,000.00**	**40,027,343.75**	**63,179.35**	**0.00**
								.691	**0.00**	**27,343.75**	**0.00**	**-40,090,523.10**
Set Date: 11/17/2015												
26690	JP MORGAN PRIME		CJPXX		11/17/2015	11/17/2015	PURC	.123	40,000,000.00	40,000,000.00	0.00	0.00
			1	12/01/2015	ilicea	11/17/2015		.123	0.00	0.00	0.00	-40,000,000.00
PURC								.123	40,000,000.00	40,000,000.00	0.00	0.00
								.123	0.00	0.00	0.00	-40,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.123	40,000,000.00	40,000,000.00	0.00	0.00
								.123	0.00	0.00	0.00	-40,000,000.00
						Subtotal		**.123**	**40,000,000.00**	**40,000,000.00**	**0.00**	**0.00**
								.123	**0.00**	**0.00**	**0.00**	**-40,000,000.00**
Set Date: 11/19/2015												
27736	U.S. TREASURY BOND		912828UA6		11/18/2015	11/18/2015	PURC	.625	25,000,000.00	24,854,492.19	73,428.96	0.00
			1	11/30/2017	MGonzal	11/19/2015		.915	0.00	-145,507.81	0.00	-24,927,921.15
27737	U.S. TREASURY BOND		912828VE7		11/18/2015	11/18/2015	PURC	1.000	25,000,000.00	24,945,312.50	117,486.34	0.00

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	05/31/2018	MGonzal	11/19/2015		1.088	0.00	-54,687.50	0.00	-25,062,798.84
PURC								.813	50,000,000.00	49,799,804.69	190,915.30	0.00
								1.001	0.00	-200,195.31	0.00	-49,990,719.99
Inv Type: 1310 U.S. TREASURY BOND								.813	50,000,000.00	49,799,804.69	190,915.30	0.00
								1.001	0.00	-200,195.31	0.00	-49,990,719.99
						Subtotal		**.813**	**50,000,000.00**	**49,799,804.69**	**190,915.30**	**0.00**
								1.001	**0.00**	**-200,195.31**	**0.00**	**-49,990,719.99**
Set Date: 11/20/2015												
27738	U.S. TREASURY BOND		912828B74		11/19/2015	11/19/2015	PURC	.625	25,000,000.00	24,978,515.63	41,185.46	0.00
			1	02/15/2017	MGonzal	11/20/2015		.695	0.00	-21,484.37	0.00	-25,019,701.09
27739	U.S TREASURY BOND		912828H37		11/20/2015	11/20/2015	PURC	.875	25,000,000.00	24,943,359.38	76,086.96	0.00
			1	01/15/2018	ilicea	11/20/2015		.982	0.00	-56,640.62	0.00	-25,019,446.34
PURC								.750	50,000,000.00	49,921,875.01	117,272.42	0.00
								.838	0.00	-78,124.99	0.00	-50,039,147.43
Inv Type: 1310 U.S. TREASURY BOND								.750	50,000,000.00	49,921,875.01	117,272.42	0.00
								.838	0.00	-78,124.99	0.00	-50,039,147.43
						Subtotal		**.750**	**50,000,000.00**	**49,921,875.01**	**117,272.42**	**0.00**
								.838	**0.00**	**-78,124.99**	**0.00**	**-50,039,147.43**
Set Date: 11/23/2015												
27746	U.S. TREASURY BILL		912796HE2		11/23/2015	11/20/2015	PURC	.373	25,000,000.00	24,923,068.75	0.00	0.00
			1	09/15/2016	ilicea	11/23/2015		.374	0.00	-76,931.25	0.00	-24,923,068.75
PURC								.373	25,000,000.00	24,923,068.75	0.00	0.00
								.374	0.00	-76,931.25	0.00	-24,923,068.75
Inv Type: 1300 U.S. TREASURY BILL								.373	25,000,000.00	24,923,068.75	0.00	0.00
								.374	0.00	-76,931.25	0.00	-24,923,068.75
27731	FHLMC 5YrNc3MoB		3134G84E6		11/12/2015	11/10/2015	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/23/2020	ilicea	11/23/2015		1.500	0.00	0.00	0.00	-5,000,000.00
PURC								1.500	5,000,000.00	5,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360								1.500	5,000,000.00	5,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-5,000,000.00
27745	FFCB 3Yr		3133EFQJ9		11/20/2015	11/18/2015	PURC	.333	10,000,000.00	10,006,056.38	0.00	0.00

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	11/23/2018	ilicea	11/23/2015		.313	0.00	6,056.38	0.00	-10,006,056.38
PURC								.333	10,000,000.00	10,006,056.38	0.00	0.00
								.313	0.00	6,056.38	0.00	-10,006,056.38
Inv Type: 1930 FFCB-Var-M A/360								.333	10,000,000.00	10,006,056.38	0.00	0.00
								.313	0.00	6,056.38	0.00	-10,006,056.38
27693	FAMCA 1Yr		3132X0CY5		10/27/2015	10/27/2015	PURC	.500	25,000,000.00	25,000,000.00	0.00	0.00
			1	02/23/2017	ilicea	11/23/2015		.500	0.00	0.00	0.00	-25,000,000.00
PURC								.500	25,000,000.00	25,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1950 FARMER MC-Fxd-S30/360								.500	25,000,000.00	25,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-25,000,000.00
						Subtotal		**.502**	**65,000,000.00**	**64,929,125.13**	**0.00**	**0.00**
								.500	**0.00**	**-70,874.87**	**0.00**	**-64,929,125.13**
Set Date: 11/24/2015												
26288	FIDELITY PRIME		FIPXX		11/24/2015	11/24/2015	PURC	.158	35,000,000.00	35,000,000.00	0.00	0.00
			1	12/01/2015	ilicea	11/24/2015		.158	0.00	0.00	0.00	-35,000,000.00
26496	MORGAN STANLEY PRIM		MPFXX		11/24/2015	11/24/2015	PURC	.103	70,000,000.00	70,000,000.00	0.00	0.00
			1	12/01/2015	ilicea	11/24/2015		.103	0.00	0.00	0.00	-70,000,000.00
26690	JP MORGAN PRIME		CJPXX		11/24/2015	11/24/2015	PURC	.123	35,000,000.00	35,000,000.00	0.00	0.00
			1	12/01/2015	ilicea	11/24/2015		.123	0.00	0.00	0.00	-35,000,000.00
PURC								.122	140,000,000.00	140,000,000.00	0.00	0.00
								.122	0.00	0.00	0.00	-140,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.122	140,000,000.00	140,000,000.00	0.00	0.00
								.122	0.00	0.00	0.00	-140,000,000.00
27748	U.S. TREASURY BILL		912796GW3		11/23/2015	11/23/2015	PURC	.365	25,000,000.00	24,939,166.67	0.00	0.00
			1	07/21/2016	ilicea	11/24/2015		.366	0.00	-60,833.33	0.00	-24,939,166.67
PURC								.365	25,000,000.00	24,939,166.67	0.00	0.00
								.366	0.00	-60,833.33	0.00	-24,939,166.67
Inv Type: 1300 U.S. TREASURY BILL								.365	25,000,000.00	24,939,166.67	0.00	0.00
								.366	0.00	-60,833.33	0.00	-24,939,166.67
27747	FHLMC DISC NOTE		313396E82		11/23/2015	11/23/2015	PURC	.420	25,000,000.00	24,916,291.67	0.00	0.00

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	09/06/2016	ilicea	11/24/2015		.421	0.00	-83,708.33	0.00	-24,916,291.67
PURC								.420	25,000,000.00	24,916,291.67	0.00	0.00
								.421	0.00	-83,708.33	0.00	-24,916,291.67
Inv Type: 1400 FHLMC-DISC NOTE								.420	25,000,000.00	24,916,291.67	0.00	0.00
								.421	0.00	-83,708.33	0.00	-24,916,291.67
27702	FHLMC 5YrNc3MoB		3134G82M0		11/02/2015	10/29/2015	PURC	1.700	10,000,000.00	10,000,000.00	0.00	0.00
			1	11/24/2020	ilicea	11/24/2015		1.700	0.00	0.00	0.00	-10,000,000.00
PURC								1.700	10,000,000.00	10,000,000.00	0.00	0.00
								1.700	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360								1.700	10,000,000.00	10,000,000.00	0.00	0.00
								1.700	0.00	0.00	0.00	-10,000,000.00
						Subtotal		**.268**	**200,000,000.00**	**199,855,458.34**	**0.00**	**0.00**
								.269	**0.00**	**-144,541.66**	**0.00**	**-199,855,458.34**
Set Date: 11/25/2015												
27750	FHLMC DISC NOTE		313396F73		11/25/2015	11/25/2015	PURC	.410	25,000,000.00	24,916,576.39	0.00	0.00
			1	09/13/2016	ilicea	11/25/2015		.411	0.00	-83,423.61	0.00	-24,916,576.39
27751	FHLMC DISC NOTE		313396H48		11/25/2015	11/25/2015	PURC	.410	25,000,000.00	24,912,875.00	0.00	0.00
			1	09/26/2016	ilicea	11/25/2015		.411	0.00	-87,125.00	0.00	-24,912,875.00
PURC								.410	50,000,000.00	49,829,451.39	0.00	0.00
								.411	0.00	-170,548.61	0.00	-49,829,451.39
Inv Type: 1400 FHLMC-DISC NOTE								.410	50,000,000.00	49,829,451.39	0.00	0.00
								.411	0.00	-170,548.61	0.00	-49,829,451.39
27692	FHLMC 5YrNc3MoB		3134G74J7		10/27/2015	10/27/2015	PURC	1.600	14,160,000.00	14,160,000.00	0.00	0.00
			1	11/25/2020	ilicea	11/25/2015		1.600	0.00	0.00	0.00	-14,160,000.00
27732	FHLMC 5YrNc3MoB		3134G86H7		11/12/2015	11/10/2015	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/25/2020	ilicea	11/25/2015		1.500	0.00	0.00	0.00	-5,000,000.00
PURC								1.574	19,160,000.00	19,160,000.00	0.00	0.00
								1.574	0.00	0.00	0.00	-19,160,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360								1.574	19,160,000.00	19,160,000.00	0.00	0.00
								1.574	0.00	0.00	0.00	-19,160,000.00
						Subtotal		**.732**	**69,160,000.00**	**68,989,451.39**	**0.00**	**0.00**
								.733	**0.00**	**-170,548.61**	**0.00**	**-68,989,451.39**

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 11/1/2015 To Date: 11/30/2015

Date Basis: Settlement

Run: 12/03/2015 12:36:51 PM

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: 11/27/2015												
27703	FNMA 3YrNc1YrE		3136G2SX6		11/02/2015	10/29/2015	PURC	1.200	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/28/2018	ilicea	11/27/2015		1.200	0.00	0.00	0.00	-5,000,000.00
27704	FNMA 3YrNc1YrE		3136G2SX6		11/02/2015	10/29/2015	PURC	1.200	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/28/2018	ilicea	11/27/2015		1.200	0.00	0.00	0.00	-5,000,000.00
27705	FNMA 3YrNc1YrE		3136G2SX6		11/02/2015	10/30/2015	PURC	1.200	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/28/2018	ilicea	11/27/2015		1.200	0.00	0.00	0.00	-5,000,000.00
27719	FNMA 3YrNc6MoE		3136G2TY3		11/05/2015	11/04/2015	PURC	1.250	15,000,000.00	15,000,000.00	0.00	0.00
			1	11/27/2018	ilicea	11/27/2015		1.250	0.00	0.00	0.00	-15,000,000.00
PURC								1.225	30,000,000.00	30,000,000.00	0.00	0.00
								1.225	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.225	30,000,000.00	30,000,000.00	0.00	0.00
								1.225	0.00	0.00	0.00	-30,000,000.00
						Subtotal		**1.225**	**30,000,000.00**	**30,000,000.00**	**0.00**	**0.00**
								1.225	**0.00**	**0.00**	**0.00**	**-30,000,000.00**
Set Date: 11/30/2015												
27749	U.S. TREASURY BOND		912828M72		11/24/2015	11/24/2015	PURC	.875	25,000,000.00	24,974,609.38	0.00	0.00
			1	11/30/2017	ilicea	11/30/2015		.926	0.00	-25,390.62	0.00	-24,974,609.38
27753	U.S. TREASURY BOND		912828WW6		11/30/2015	11/30/2015	PURC	1.625	25,000,000.00	25,192,382.81	134,680.71	0.00
			1	07/31/2019	ilicea	11/30/2015		1.409	0.00	192,382.81	0.00	-25,327,063.52
27754	U.S. TREASURY BOND		912828B74		11/30/2015	11/30/2015	PURC	.625	25,000,000.00	24,964,843.75	45,431.39	0.00
			1	02/15/2017	ilicea	11/30/2015		.742	0.00	-35,156.25	0.00	-25,010,275.14
27755	U.S. TREASURY BOND		912828SX9		11/30/2015	11/30/2015	PURC	1.125	25,000,000.00	24,804,687.50	0.00	0.00
			1	05/31/2019	ilicea	11/30/2015		1.354	0.00	-195,312.50	0.00	-24,804,687.50
27756	U.S. TREASURY BOND		912828WL0		11/30/2015	11/30/2015	PURC	1.500	25,000,000.00	25,110,351.56	0.00	0.00
			1	05/31/2019	ilicea	11/30/2015		1.370	0.00	110,351.56	0.00	-25,110,351.56
27757	U.S. TREASURY BOND		912828F62		11/30/2015	11/30/2015	PURC	1.500	25,000,000.00	25,028,320.31	30,906.59	0.00
			1	10/31/2019	ilicea	11/30/2015		1.470	0.00	28,320.31	0.00	-25,059,226.90
PURC								1.208	150,000,000.00	150,075,195.31	211,018.69	0.00
								1.212	0.00	75,195.31	0.00	-150,286,214.00
Inv Type: 1310 U.S. TREASURY BOND								1.208	150,000,000.00	150,075,195.31	211,018.69	0.00
								1.212	0.00	75,195.31	0.00	-150,286,214.00
27717	FHLMC 3YrNc3MoB		3134G85H8		11/05/2015	11/04/2015	PURC	1.400	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/26/2018	ilicea	11/30/2015		1.400	0.00	0.00	0.00	-5,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 11/1/2015 To Date: 11/30/2015

Date Basis: Settlement

Run: 12/03/2015 12:36:51 PM

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
27718	FHLMC 3YrNc3MoB		3134G85H8		11/05/2015	11/04/2015	PURC	1.400	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/26/2018	ilicea	11/30/2015		1.400	0.00	0.00	0.00	-5,000,000.00
PURC								1.400	10,000,000.00	10,000,000.00	0.00	0.00
								1.400	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.400	10,000,000.00	10,000,000.00	0.00	0.00
								1.400	0.00	0.00	0.00	-10,000,000.00
27721	FHLMC 4YrNc3MoB		3134G85L9		11/05/2015	11/05/2015	PURC	1.250	15,000,000.00	15,000,000.00	0.00	0.00
			1	05/24/2019	ilicea	11/30/2015		1.250	0.00	0.00	0.00	-15,000,000.00
27734	FHLMC 4YrNc3MoB		3134G86U8		11/17/2015	11/17/2015	PURC	1.250	15,000,000.00	15,000,000.00	0.00	0.00
			1	05/24/2019	ilicea	11/30/2015		1.250	0.00	0.00	0.00	-15,000,000.00
PURC								1.250	30,000,000.00	30,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360								1.250	30,000,000.00	30,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-30,000,000.00
27711	FHLB 1YrNc3MoB		3130A6R74		11/04/2015	11/02/2015	PURC	.550	25,000,000.00	25,000,000.00	0.00	0.00
			1	11/25/2016	ilicea	11/30/2015		.550	0.00	0.00	0.00	-25,000,000.00
PURC								.550	25,000,000.00	25,000,000.00	0.00	0.00
								.550	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.550	25,000,000.00	25,000,000.00	0.00	0.00
								.550	0.00	0.00	0.00	-25,000,000.00
27752	TOYOTA MOTOR CORP		89233GCW4		11/30/2015	11/30/2015	PURC	.410	45,000,000.00	44,937,987.50	0.00	0.00
			1	03/30/2016	ilicea	11/30/2015		.411	0.00	-62,012.50	0.00	-44,937,987.50
PURC								.410	45,000,000.00	44,937,987.50	0.00	0.00
								.411	0.00	-62,012.50	0.00	-44,937,987.50
Inv Type: 3020 COMMERCIAL PAPER								.410	45,000,000.00	44,937,987.50	0.00	0.00
								.411	0.00	-62,012.50	0.00	-44,937,987.50
						Subtotal		**1.019**	**260,000,000.00**	**260,013,182.81**	**211,018.69**	**0.00**
								1.021	**0.00**	**13,182.81**	**0.00**	**-260,224,201.50**
Grand Total			**Count 57**					.574	1,355,120,000.00	1,353,651,320.90	845,887.80	0.00
								.582	0.00	-1,468,679.10	0.00	-1,354,497,208.70

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.582	1,355,120,000.00	0.00	1,353,651,320.90	-1,468,679.10	0.00	845,887.80	0.00	-1,354,497,208.70
Totals :	**.582**	**1,355,120,000.00**	**0.00**	**1,353,651,320.90**	**-1,468,679.10**	**0.00**	**845,887.80**	**0.00**	**-1,354,497,208.70**