

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

5089



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

**SUBMITTAL DATE:**  
January 4, 2015

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

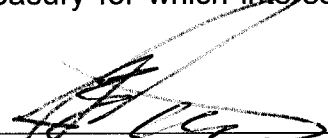
**RECOMMENDED MOTION:** That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for December 2015 in accordance with Government Code Section 53607.

**BACKGROUND:**

**Summary**

The Treasurer's "Purchase Detail Report" for December 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.

Departmental Concurrence

  
Jon Christensen, Assistant  
Treasurer-Tax Collector By Don  
Kent, Treasurer-Tax Collector

<b>FINANCIAL DATA</b>	<b>Current Fiscal Year:</b>	<b>Next Fiscal Year:</b>	<b>Total Cost:</b>	<b>Ongoing Cost:</b>	<b>POLICY/CONSENT (per Exec. Office)</b>
<b>COST</b>	\$ 0	\$ 0	\$ 0	\$ 0	
<b>NET COUNTY COST</b>	\$ 0	\$ 0	\$ 0	\$ 0	Consent <input checked="" type="checkbox"/> Policy <input type="checkbox"/>

<b>SOURCE OF FUNDS:</b>	<b>Budget Adjustment:</b> No
	<b>For Fiscal Year:</b> 2015/2016

**C.E.O. RECOMMENDATION:**

**APPROVE**

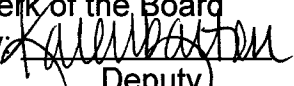
BY:   
Samuel Wong

County Executive Office Signature

**MINUTES OF THE BOARD OF SUPERVISORS**

On motion of Supervisor Ashley, seconded by Supervisor Jeffries 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:** February 2, 2016  
**xc:** Treasurer

Kecia Harper-Ihem  
Clerk of the Board  
By:   
Deputy

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

**2-14**

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



# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2015 To Date: 12/31/2015

Date Basis: Settlement

Run: 01/04/2016 05:03:38 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	
<b>Set Date: 12/2/2015</b>													
26289	FEDERATED PRIME		POIXX		12/02/2015	12/02/2015	PURC	.150	80,000,000.00	80,000,000.00	0.00	0.00	
				1 01/01/2016	MGonzal	12/02/2015		.150	0.00	0.00	0.00	-80,000,000.00	
26690	JP MORGAN PRIME		CJPXX		12/02/2015	12/02/2015	PURC	.123	50,000,000.00	50,000,000.00	0.00	0.00	
				1 01/01/2016	MGonzal	12/02/2015		.123	0.00	0.00	0.00	-50,000,000.00	
<b>PURC</b>									.140	130,000,000.00	130,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-130,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>									.140	130,000,000.00	130,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-130,000,000.00
27706	FHLMC 5YrNc3MoB		3134G84R7		11/04/2015	11/03/2015	PURC	1.750	10,000,000.00	10,000,000.00	0.00	0.00	
				1 12/02/2020	ilicea	12/02/2015		1.750	0.00	0.00	0.00	-10,000,000.00	
27720	FHLMC 5YrNc3MoB		3134G84R7		11/05/2015	11/05/2015	PURC	1.750	7,165,000.00	7,165,000.00	0.00	0.00	
				1 12/02/2020	ilicea	12/02/2015		1.750	0.00	0.00	0.00	-7,165,000.00	
<b>PURC</b>									1.750	17,165,000.00	17,165,000.00	0.00	0.00
									1.750	0.00	0.00	0.00	-17,165,000.00
<b>Inv Type: 1465 FHLMC-STEP%-S30/360</b>									1.750	17,165,000.00	17,165,000.00	0.00	0.00
									1.750	0.00	0.00	0.00	-17,165,000.00
									<b>.327</b>	<b>147,165,000.00</b>	<b>147,165,000.00</b>	<b>0.00</b>	<b>0.00</b>
									<b>.328</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-147,165,000.00</b>
<b>Set Date: 12/3/2015</b>													
27758	U.S. TREASURY BILL		912796GV5		12/02/2015	12/02/2015	PURC	.185	100,000,000.00	99,985,611.11	0.00	0.00	
				1 12/31/2015	MGonzal	12/03/2015		.185	0.00	-14,388.89	0.00	-99,985,611.11	
<b>PURC</b>									.185	100,000,000.00	99,985,611.11	0.00	0.00
									.185	0.00	-14,388.89	0.00	-99,985,611.11
<b>Inv Type: 1300 U.S. TREASURY BILL</b>									.185	100,000,000.00	99,985,611.11	0.00	0.00
									.185	0.00	-14,388.89	0.00	-99,985,611.11
27759	FHLB DISC NOTE		313384L56		12/03/2015	12/03/2015	PURC	.558	24,783,000.00	24,658,923.91	0.00	0.00	
				1 10/21/2016	ilicea	12/03/2015		.561	0.00	-124,076.09	0.00	-24,658,923.91	
<b>PURC</b>									.558	24,783,000.00	24,658,923.91	0.00	0.00
									.561	0.00	-124,076.09	0.00	-24,658,923.91
<b>Inv Type: 1700 FHLB-DISC NOTE</b>									.558	24,783,000.00	24,658,923.91	0.00	0.00
									.561	0.00	-124,076.09	0.00	-24,658,923.91



# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2015 To Date: 12/31/2015

Date Basis: Settlement

Run: 01/04/2016 05:03:38 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
<b>Subtotal</b>								.259	124,783,000.00	124,644,535.02	0.00	0.00
								.260	0.00	-138,464.98	0.00	-124,644,535.02
<b>Set Date: 12/4/2015</b>												
27762	FNMA DISC NOTE		313588XG5		12/04/2015	12/04/2015	PURC	.460	25,000,000.00	24,944,736.11	0.00	0.00
			1	05/25/2016	ilicea	12/04/2015		.461	0.00	-55,263.89	0.00	-24,944,736.11
<b>PURC</b>								.460	25,000,000.00	24,944,736.11	0.00	0.00
								.461	0.00	-55,263.89	0.00	-24,944,736.11
<b>Inv Type: 1500 FNMA-DISC NOTE</b>								.460	25,000,000.00	24,944,736.11	0.00	0.00
								.461	0.00	-55,263.89	0.00	-24,944,736.11
27760	FHLB DISC NOTE		313384YJ2		12/03/2015	12/03/2015	PURC	.500	25,000,000.00	24,930,902.78	0.00	0.00
			1	06/20/2016	ilicea	12/04/2015		.501	0.00	-69,097.22	0.00	-24,930,902.78
<b>PURC</b>								.500	25,000,000.00	24,930,902.78	0.00	0.00
								.501	0.00	-69,097.22	0.00	-24,930,902.78
<b>Inv Type: 1700 FHLB-DISC NOTE</b>								.500	25,000,000.00	24,930,902.78	0.00	0.00
								.501	0.00	-69,097.22	0.00	-24,930,902.78
<b>Subtotal</b>								.480	50,000,000.00	49,875,638.89	0.00	0.00
								.481	0.00	-124,361.11	0.00	-49,875,638.89
<b>Set Date: 12/7/2015</b>												
26288	FIDELITY PRIME		FIPXX		01/04/2016	12/07/2015	PURC	.158	100,000,000.00	100,000,000.00	0.00	0.00
			1	01/01/2016	riv109	12/07/2015		.158	0.00	0.00	0.00	-100,000,000.00
26289	FEDERATED PRIME		POIXX		01/04/2016	12/07/2015	PURC	.150	100,000,000.00	100,000,000.00	0.00	0.00
			1	01/01/2016	riv109	12/07/2015		.150	0.00	0.00	0.00	-100,000,000.00
26496	MORGAN STANLEY PRIM		MPFXX		01/04/2016	12/07/2015	PURC	.103	35,000,000.00	35,000,000.00	0.00	0.00
			1	12/10/2015	riv109	12/07/2015		.103	0.00	0.00	0.00	-35,000,000.00
26690	JP MORGAN PRIME		CJPXX		01/04/2016	12/07/2015	PURC	.123	90,000,000.00	90,000,000.00	0.00	0.00
			1	01/01/2016	riv109	12/07/2015		.123	0.00	0.00	0.00	-90,000,000.00
<b>PURC</b>								.140	325,000,000.00	325,000,000.00	0.00	0.00
								.140	0.00	0.00	0.00	-325,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>								.140	325,000,000.00	325,000,000.00	0.00	0.00
								.140	0.00	0.00	0.00	-325,000,000.00
27766	FHLMC DISC NOTE		313396L35		12/04/2015	12/04/2015	PURC	.575	25,000,000.00	24,873,420.14	0.00	0.00





# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2015 To Date: 12/31/2015

Date Basis: Settlement

Run: 01/04/2016 05:03:38 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
			1	10/03/2016	ilicea	12/08/2015		.623	0.00	-129,166.67	0.00	-24,870,833.33
<b>PURC</b>								.620	25,000,000.00	24,870,833.33	0.00	0.00
								.623	0.00	-129,166.67	0.00	-24,870,833.33
	<b>Inv Type: 1700 FHLB-DISC NOTE</b>							.620	25,000,000.00	24,870,833.33	0.00	0.00
								.623	0.00	-129,166.67	0.00	-24,870,833.33
						<b>Subtotal</b>		<b>.296</b>	<b>65,000,000.00</b>	<b>64,870,833.33</b>	<b>0.00</b>	<b>0.00</b>
								<b>.297</b>	<b>0.00</b>	<b>-129,166.67</b>	<b>0.00</b>	<b>-64,870,833.33</b>
<b>Set Date: 12/9/2015</b>												
27730	FHLMC 5YrNc3MoB		3134G86L8		11/12/2015	11/09/2015	PURC	1.875	15,000,000.00	15,000,000.00	0.00	0.00
			1	12/09/2020	ilicea	12/09/2015		1.875	0.00	0.00	0.00	-15,000,000.00
<b>PURC</b>								1.875	15,000,000.00	15,000,000.00	0.00	0.00
								1.875	0.00	0.00	0.00	-15,000,000.00
	<b>Inv Type: 1465 FHLMC-STEP%-S30/360</b>							1.875	15,000,000.00	15,000,000.00	0.00	0.00
								1.875	0.00	0.00	0.00	-15,000,000.00
27773	FAMCA DISC NOTE		31315KK90		12/08/2015	12/08/2015	PURC	.720	10,000,000.00	9,937,400.00	0.00	0.00
			1	10/17/2016	ilicea	12/09/2015		.725	0.00	-62,600.00	0.00	-9,937,400.00
<b>PURC</b>								.720	10,000,000.00	9,937,400.00	0.00	0.00
								.725	0.00	-62,600.00	0.00	-9,937,400.00
	<b>Inv Type: 1940 FMAC-DISC NOTE</b>							.720	10,000,000.00	9,937,400.00	0.00	0.00
								.725	0.00	-62,600.00	0.00	-9,937,400.00
						<b>Subtotal</b>		<b>1.413</b>	<b>25,000,000.00</b>	<b>24,937,400.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>1.415</b>	<b>0.00</b>	<b>-62,600.00</b>	<b>0.00</b>	<b>-24,937,400.00</b>
<b>Set Date: 12/10/2015</b>												
26287	CALTRUST HERITAGE		WFJXX		01/04/2016	12/10/2015	PURC	.151	195,000,000.00	195,000,000.00	0.00	0.00
			1	01/01/2016	riv109	12/10/2015		.151	0.00	0.00	0.00	-195,000,000.00
26690	JP MORGAN PRIME		CJPXX		01/04/2016	12/10/2015	PURC	.123	80,000,000.00	80,000,000.00	0.00	0.00
			1	01/01/2016	riv109	12/10/2015		.123	0.00	0.00	0.00	-80,000,000.00
<b>PURC</b>								.143	275,000,000.00	275,000,000.00	0.00	0.00
								.143	0.00	0.00	0.00	-275,000,000.00
	<b>Inv Type: 1060 MMKT ACCTS-A/366</b>							.143	275,000,000.00	275,000,000.00	0.00	0.00
								.143	0.00	0.00	0.00	-275,000,000.00
27735	FNMA 5YrNc6MoB		3136G2V61		11/17/2015	11/17/2015	PURC	1.800	15,000,000.00	15,000,000.00	0.00	0.00





# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2015 To Date: 12/31/2015

Date Basis: Settlement

Run: 01/04/2016 05:03:38 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
			1	12/14/2016	ilicea	12/14/2015		.811	0.00	-9,375.70	0.00	-15,360,624.30
<b>PURC</b>								.750	15,370,000.00	15,360,624.30	0.00	0.00
								.811	0.00	-9,375.70	0.00	-15,360,624.30
	<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>							.750	15,370,000.00	15,360,624.30	0.00	0.00
								.811	0.00	-9,375.70	0.00	-15,360,624.30
	27778 WAL-MART		93114EAB3		12/14/2015	12/14/2015	PURC	.330	20,000,000.00	19,994,866.67	0.00	0.00
			1	01/11/2016	ilicea	12/14/2015		.330	0.00	-5,133.33	0.00	-19,994,866.67
<b>PURC</b>								.330	20,000,000.00	19,994,866.67	0.00	0.00
								.330	0.00	-5,133.33	0.00	-19,994,866.67
	<b>Inv Type: 3020 COMMERCIAL PAPER</b>							.330	20,000,000.00	19,994,866.67	0.00	0.00
								.330	0.00	-5,133.33	0.00	-19,994,866.67
								<b>.513</b>	<b>35,370,000.00</b>	<b>35,355,490.97</b>	<b>0.00</b>	<b>0.00</b>
								<b>.539</b>	<b>0.00</b>	<b>-14,509.03</b>	<b>0.00</b>	<b>-35,355,490.97</b>
<b>Set Date: 12/15/2015</b>												
	24569 UB MANAGED RATE		CASH		01/04/2016	12/15/2015	PURC	.093	110,000,000.00	110,000,000.00	0.00	0.00
			1	01/01/2016	riv109	12/15/2015		.093	0.00	0.00	0.00	-110,000,000.00
<b>PURC</b>								.093	110,000,000.00	110,000,000.00	0.00	0.00
								.093	0.00	0.00	0.00	-110,000,000.00
	<b>Inv Type: 1170 UBOC MGD RATE-A/360</b>							.093	110,000,000.00	110,000,000.00	0.00	0.00
								.093	0.00	0.00	0.00	-110,000,000.00
								<b>.093</b>	<b>110,000,000.00</b>	<b>110,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.093</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-110,000,000.00</b>
<b>Set Date: 12/16/2015</b>												
	27782 FNMA DISC NOTE		313588K38		12/16/2015	12/16/2015	PURC	.660	25,000,000.00	24,862,500.00	0.00	0.00
			1	10/11/2016	ilicea	12/16/2015		.664	0.00	-137,500.00	0.00	-24,862,500.00
<b>PURC</b>								.660	25,000,000.00	24,862,500.00	0.00	0.00
								.664	0.00	-137,500.00	0.00	-24,862,500.00
	<b>Inv Type: 1500 FNMA-DISC NOTE</b>							.660	25,000,000.00	24,862,500.00	0.00	0.00
								.664	0.00	-137,500.00	0.00	-24,862,500.00
								<b>.660</b>	<b>25,000,000.00</b>	<b>24,862,500.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.664</b>	<b>0.00</b>	<b>-137,500.00</b>	<b>0.00</b>	<b>-24,862,500.00</b>



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County of Riverside

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<b>Set Date: 12/17/2015</b>												
27768	FHLMC 3.5YrNclYrE		3134G8DK2		12/04/2015	12/04/2015	PURC	1.500	25,000,000.00	25,000,000.00	0.00	0.00
			1	06/17/2019	ilicea	12/17/2015		1.500	0.00	0.00	0.00	-25,000,000.00
<b>PURC</b>								1.500	25,000,000.00	25,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-25,000,000.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>												
								1.500	25,000,000.00	25,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-25,000,000.00
27783	FHLB DISC NOTE		313384SA8		12/16/2015	12/16/2015	PURC	.265	5,600,000.00	5,598,598.44	0.00	0.00
			1	01/20/2016	ilicea	12/17/2015		.265	0.00	-1,401.56	0.00	-5,598,598.44
<b>PURC</b>								.265	5,600,000.00	5,598,598.44	0.00	0.00
								.265	0.00	-1,401.56	0.00	-5,598,598.44
<b>Inv Type: 1700 FHLB-DISC NOTE</b>												
								.265	5,600,000.00	5,598,598.44	0.00	0.00
								.265	0.00	-1,401.56	0.00	-5,598,598.44
<b>Subtotal</b>								<b>1.274</b>	<b>30,600,000.00</b>	<b>30,598,598.44</b>	<b>0.00</b>	<b>0.00</b>
								<b>1.274</b>	<b>0.00</b>	<b>-1,401.56</b>	<b>0.00</b>	<b>-30,598,598.44</b>
<b>Set Date: 12/18/2015</b>												
26690	JP MORGAN PRIME		CJPXX		01/04/2016	12/18/2015	PURC	.123	35,000,000.00	35,000,000.00	0.00	0.00
			1	01/01/2016	riv109	12/18/2015		.123	0.00	0.00	0.00	-35,000,000.00
<b>PURC</b>								.123	35,000,000.00	35,000,000.00	0.00	0.00
								.123	0.00	0.00	0.00	-35,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>												
								.123	35,000,000.00	35,000,000.00	0.00	0.00
								.123	0.00	0.00	0.00	-35,000,000.00
<b>Subtotal</b>								<b>.123</b>	<b>35,000,000.00</b>	<b>35,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
								<b>.123</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-35,000,000.00</b>
<b>Set Date: 12/21/2015</b>												
27785	FHLMC DISC NOTE		313396XB4		12/18/2015	12/18/2015	PURC	.510	25,000,000.00	24,946,520.83	0.00	0.00
			1	05/20/2016	ilicea	12/21/2015		.511	0.00	-53,479.17	0.00	-24,946,520.83
<b>PURC</b>								.510	25,000,000.00	24,946,520.83	0.00	0.00
								.511	0.00	-53,479.17	0.00	-24,946,520.83
<b>Inv Type: 1400 FHLMC-DISC NOTE</b>												
								.510	25,000,000.00	24,946,520.83	0.00	0.00
								.511	0.00	-53,479.17	0.00	-24,946,520.83





# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2015 To Date: 12/31/2015

Date Basis: Settlement

Run: 01/04/2016 05:03:38 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
<b>Subtotal</b>								.510	25,000,000.00	24,946,520.83	0.00	0.00
								.511	0.00	-53,479.17	0.00	-24,946,520.83
<b>Set Date: 12/22/2015</b>												
27769	FHLMC 2.5YrNc6MoE		3134G8DD8		12/04/2015	12/03/2015	PURC	1.250	25,000,000.00	25,000,000.00	0.00	0.00
			1	06/22/2018	ilicea	12/22/2015		1.250	0.00	0.00	0.00	-25,000,000.00
<b>PURC</b>								1.250	25,000,000.00	25,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-25,000,000.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>								1.250	25,000,000.00	25,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-25,000,000.00
<b>Subtotal</b>								1.250	25,000,000.00	25,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-25,000,000.00
<b>Set Date: 12/23/2015</b>												
27790	FNMA 3YrNc5MoE		3135G0H30		12/22/2015	12/22/2015	PURC	1.450	10,000,000.00	9,999,600.00	12,083.33	0.00
			1	11/23/2018	MGonzal	12/23/2015		1.451	0.00	-400.00	0.00	-10,011,683.33
<b>PURC</b>								1.450	10,000,000.00	9,999,600.00	12,083.33	0.00
								1.451	0.00	-400.00	0.00	-10,011,683.33
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>								1.450	10,000,000.00	9,999,600.00	12,083.33	0.00
								1.451	0.00	-400.00	0.00	-10,011,683.33
<b>Subtotal</b>								1.450	10,000,000.00	9,999,600.00	12,083.33	0.00
								1.451	0.00	-400.00	0.00	-10,011,683.33
<b>Set Date: 12/24/2015</b>												
24569	UB MANAGED RATE		CASH		01/04/2016	12/24/2015	PURC	.093	200,000,000.00	200,000,000.00	0.00	0.00
			1	01/01/2016	riv109	12/24/2015		.093	0.00	0.00	0.00	-200,000,000.00
<b>PURC</b>								.093	200,000,000.00	200,000,000.00	0.00	0.00
								.093	0.00	0.00	0.00	-200,000,000.00
<b>Inv Type: 1170 UBOC MGD RATE-A/360</b>								.093	200,000,000.00	200,000,000.00	0.00	0.00
								.093	0.00	0.00	0.00	-200,000,000.00
<b>Subtotal</b>								.093	200,000,000.00	200,000,000.00	0.00	0.00
								.093	0.00	0.00	0.00	-200,000,000.00



## DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2015 To Date: 12/31/2015

Date Basis: Settlement

Run: 01/04/2016 05:03:38 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
<b>Set Date: 12/28/2015</b>												
27771	FHLMC 3.5YrNc6MoE		3134G8EA3		12/08/2015	12/08/2015	PURC	1.550	25,000,000.00	25,000,000.00	0.00	0.00
			1	06/28/2019	ilicea	12/28/2015		1.550	0.00	0.00	0.00	-25,000,000.00
<b>PURC</b>								1.550	25,000,000.00	25,000,000.00	0.00	0.00
								1.550	0.00	0.00	0.00	-25,000,000.00
<b>Inv Type: 1410 FHLMC-Fxd-M 30/360</b>												
								1.550	25,000,000.00	25,000,000.00	0.00	0.00
								1.550	0.00	0.00	0.00	-25,000,000.00
27784	FHLMC 3YrNc3MoB		3134G8EX3		12/16/2015	12/16/2015	PURC	1.400	20,000,000.00	20,000,000.00	0.00	0.00
			1	06/28/2019	ilicea	12/28/2015		1.400	0.00	0.00	0.00	-20,000,000.00
<b>PURC</b>								1.400	20,000,000.00	20,000,000.00	0.00	0.00
								1.400	0.00	0.00	0.00	-20,000,000.00
<b>Inv Type: 1465 FHLMC-STEP%-S30/360</b>												
								1.400	20,000,000.00	20,000,000.00	0.00	0.00
								1.400	0.00	0.00	0.00	-20,000,000.00
27791	FNMA DISC NOTE		313588K46		12/28/2015	12/28/2015	PURC	.640	25,000,000.00	24,871,555.56	0.00	0.00
			1	10/12/2016	ilicea	12/28/2015		.643	0.00	-128,444.44	0.00	-24,871,555.56
<b>PURC</b>								.640	25,000,000.00	24,871,555.56	0.00	0.00
								.643	0.00	-128,444.44	0.00	-24,871,555.56
<b>Inv Type: 1500 FNMA-DISC NOTE</b>												
								.640	25,000,000.00	24,871,555.56	0.00	0.00
								.643	0.00	-128,444.44	0.00	-24,871,555.56
27779	FHLB 3YrNc1YrE		3130A6W94		12/14/2015	12/10/2015	PURC	1.360	15,000,000.00	15,000,000.00	0.00	0.00
			1	12/28/2018	ilicea	12/28/2015		1.360	0.00	0.00	0.00	-15,000,000.00
27787	FHLB 3YrNc6MoB		3130A6WU7		12/18/2015	12/18/2015	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/28/2018	ilicea	12/28/2015		1.500	0.00	0.00	0.00	-10,000,000.00
<b>PURC</b>								1.416	25,000,000.00	25,000,000.00	0.00	0.00
								1.416	0.00	0.00	0.00	-25,000,000.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>												
								1.416	25,000,000.00	25,000,000.00	0.00	0.00
								1.416	0.00	0.00	0.00	-25,000,000.00
<b>Subtotal</b>								<b>1.244</b>	<b>95,000,000.00</b>	<b>94,871,555.56</b>	<b>0.00</b>	<b>0.00</b>
								<b>1.245</b>	<b>0.00</b>	<b>-128,444.44</b>	<b>0.00</b>	<b>-94,871,555.56</b>

**Set Date: 12/29/2015**

26289	FEDERATED PRIME	POIXX		01/04/2016	12/29/2015	PURC	.150	50,000,000.00	50,000,000.00	0.00	0.00
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**DETAIL TRANSACTION REPORT - FIXED INCOME**

From Date: 12/1/2015 To Date: 12/31/2015

Date Basis: Settlement

Run: 01/04/2016 05:03:38 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
<b>PURC</b>			1	01/01/2016	riv109	12/29/2015		.150	0.00	0.00	0.00	-50,000,000.00
								.150	50,000,000.00	50,000,000.00	0.00	0.00
								.150	0.00	0.00	0.00	-50,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>								.150	50,000,000.00	50,000,000.00	0.00	0.00
								.150	0.00	0.00	0.00	-50,000,000.00
27793	U.S. TREASURY BOND		912828T8		12/28/2015	12/28/2015	PURC	1.250	25,000,000.00	24,852,539.06	50,652.47	0.00
<b>PURC</b>			1	04/30/2019	ilicea	12/29/2015		1.431	0.00	-147,460.94	0.00	-24,903,191.53
								1.250	25,000,000.00	24,852,539.06	50,652.47	0.00
								1.431	0.00	-147,460.94	0.00	-24,903,191.53
<b>Inv Type: 1310 U.S. TREASURY BOND</b>								1.250	25,000,000.00	24,852,539.06	50,652.47	0.00
								1.431	0.00	-147,460.94	0.00	-24,903,191.53
27781	FHLMC 3.25YrNc6MoE		3134G8EL9		12/14/2015	12/11/2015	PURC	1.410	15,000,000.00	15,000,000.00	0.00	0.00
<b>PURC</b>			1	03/29/2019	ilicea	12/29/2015		1.410	0.00	0.00	0.00	-15,000,000.00
								1.410	15,000,000.00	15,000,000.00	0.00	0.00
								1.410	0.00	0.00	0.00	-15,000,000.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>								1.410	15,000,000.00	15,000,000.00	0.00	0.00
								1.410	0.00	0.00	0.00	-15,000,000.00
27774	FHLMC 5YrNc3MoB		3134G8E62		12/08/2015	12/08/2015	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00
<b>PURC</b>			1	12/29/2020	ilicea	12/29/2015		1.500	0.00	0.00	0.00	-10,000,000.00
								1.500	10,000,000.00	10,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-10,000,000.00
<b>Inv Type: 1465 FHLMC-STEP%-S30/360</b>								1.500	10,000,000.00	10,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-10,000,000.00
27800	FNMA DISC NOTE		313588P58		12/29/2015	12/29/2015	PURC	.650	25,000,000.00	24,855,104.17	0.00	0.00
<b>PURC</b>			1	11/14/2016	ilicea	12/29/2015		.654	0.00	-144,895.83	0.00	-24,855,104.17
								.650	25,000,000.00	24,855,104.17	0.00	0.00
								.654	0.00	-144,895.83	0.00	-24,855,104.17
<b>Inv Type: 1500 FNMA-DISC NOTE</b>								.650	25,000,000.00	24,855,104.17	0.00	0.00
								.654	0.00	-144,895.83	0.00	-24,855,104.17
27794	FHLB DISC NOTE		313384R35		12/28/2015	12/28/2015	PURC	.700	9,500,000.00	9,438,118.06	0.00	0.00
			1	11/28/2016	ilicea	12/29/2015		.705	0.00	-61,881.94	0.00	-9,438,118.06
27795	FHLB DISC NOTE		313384XF1		12/28/2015	12/28/2015	PURC	.520	18,000,000.00	17,961,780.00	0.00	0.00
			1	05/24/2016	ilicea	12/29/2015		.521	0.00	-38,220.00	0.00	-17,961,780.00



## DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2015 To Date: 12/31/2015

Date Basis: Settlement

Run: 01/04/2016 05:03:38 PM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSTP 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	
27797	FHLB DISC NOTE		313384XB0		12/29/2015	12/29/2015	PURC	.490	7,000,000.00	6,986,375.28	0.00	0.00	
			1	05/20/2016	ilicea	12/29/2015		.491	0.00	-13,624.72	0.00	-6,986,375.28	
<b>PURC</b>									.563	34,500,000.00	34,386,273.34	0.00	0.00
								.566	0.00	-113,726.66	0.00	-34,386,273.34	
<b>Inv Type: 1700 FHLB-DISC NOTE</b>									.563	34,500,000.00	34,386,273.34	0.00	0.00
								.566	0.00	-113,726.66	0.00	-34,386,273.34	
27798	FAMCA DISC NOTE		31315KJ35		12/29/2015	12/29/2015	PURC	.700	15,000,000.00	14,918,625.00	0.00	0.00	
			1	10/03/2016	ilicea	12/29/2015		.704	0.00	-81,375.00	0.00	-14,918,625.00	
27799	FAMCA DISC NOTE		31315KJ35		12/29/2015	12/29/2015	PURC	.700	25,000,000.00	24,864,375.00	0.00	0.00	
			1	10/03/2016	ilicea	12/29/2015		.704	0.00	-135,625.00	0.00	-24,864,375.00	
<b>PURC</b>									.700	40,000,000.00	39,783,000.00	0.00	0.00
								.704	0.00	-217,000.00	0.00	-39,783,000.00	
<b>Inv Type: 1940 FMAC-DISC NOTE</b>									.700	40,000,000.00	39,783,000.00	0.00	0.00
								.704	0.00	-217,000.00	0.00	-39,783,000.00	
<b>Subtotal</b>									<b>.695</b>	<b>199,500,000.00</b>	<b>198,876,916.57</b>	<b>50,652.47</b>	<b>0.00</b>
								<b>.719</b>	<b>0.00</b>	<b>-623,083.43</b>	<b>0.00</b>	<b>-198,927,569.04</b>	
<b>Set Date: 12/30/2015</b>													
27740	FHLMC 5YrNc3MoB		3134G87C7		11/20/2015	11/20/2015	PURC	1.875	9,240,000.00	9,240,000.00	0.00	0.00	
			1	12/30/2020	ilicea	12/30/2015		1.875	0.00	0.00	0.00	-9,240,000.00	
27742	FHLMC 5YrNc3MoB		3134G87C7		11/20/2015	11/18/2015	PURC	1.875	11,500,000.00	11,500,000.00	0.00	0.00	
			1	12/30/2020	ilicea	12/30/2015		1.875	0.00	0.00	0.00	-11,500,000.00	
27743	FHLMC 5YrNc3MoB		3134G8AN9		11/20/2015	11/18/2015	PURC	1.900	15,000,000.00	15,000,000.00	0.00	0.00	
			1	12/30/2020	ilicea	12/30/2015		1.900	0.00	0.00	0.00	-15,000,000.00	
27744	FHLMC 5YrNc3MoB		3134G8AN9		11/20/2015	11/18/2015	PURC	1.900	15,000,000.00	15,000,000.00	0.00	0.00	
			1	12/30/2020	ilicea	12/30/2015		1.900	0.00	0.00	0.00	-15,000,000.00	
27780	FHLMC 5YrNc3MoB		3134G8AN9		12/14/2015	12/11/2015	PURC	1.900	10,650,000.00	10,650,000.00	0.00	0.00	
			1	12/30/2020	ilicea	12/30/2015		1.900	0.00	0.00	0.00	-10,650,000.00	
27786	FHLMC 4YrNc6MoB		3134G8FH7		12/18/2015	12/18/2015	PURC	1.500	15,000,000.00	15,000,000.00	0.00	0.00	
			1	12/30/2019	ilicea	12/30/2015		1.500	0.00	0.00	0.00	-15,000,000.00	
<b>PURC</b>									1.815	76,390,000.00	76,390,000.00	0.00	0.00
								1.815	0.00	0.00	0.00	-76,390,000.00	
<b>Inv Type: 1465 FHLMC-STEP%-S30/360</b>									1.815	76,390,000.00	76,390,000.00	0.00	0.00
								1.815	0.00	0.00	0.00	-76,390,000.00	
27801	FNMA DISC NOTE		313588Q65		12/30/2015	12/30/2015	PURC	.630	15,500,000.00	15,410,758.75	0.00	0.00	



## DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2015 To Date: 12/31/2015

Date Basis: Settlement

Run: 01/04/2016 05:03:38 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
27802	FNMA DISC NOTE		313588M28	1 11/23/2016	ilicea	12/30/2015		.634	0.00	-89,241.25	0.00	-15,410,758.75
						12/30/2015	PURC	.610	25,217,000.00	25,088,386.30	0.00	0.00
				1 10/26/2016	ilicea	12/30/2015		.613	0.00	-128,613.70	0.00	-25,088,386.30
<b>PURC</b>								.618	40,717,000.00	40,499,145.05	0.00	0.00
<b>Inv Type: 1500 FNMA-DISC NOTE</b>								.621	0.00	-217,854.95	0.00	-40,499,145.05
								.618	40,717,000.00	40,499,145.05	0.00	0.00
								.621	0.00	-217,854.95	0.00	-40,499,145.05
27803	FHLB 4YrNc6MoB		3130A6VT1		12/30/2015	12/11/2015	PURC	1.750	10,000,000.00	10,000,000.00	0.00	0.00
				1 12/30/2019	ilicea	12/30/2015		1.750	0.00	0.00	0.00	-10,000,000.00
<b>PURC</b>								1.750	10,000,000.00	10,000,000.00	0.00	0.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>								1.750	0.00	0.00	0.00	-10,000,000.00
								1.750	10,000,000.00	10,000,000.00	0.00	0.00
								1.750	0.00	0.00	0.00	-10,000,000.00
27796	FHLB 5YrNc6MoB		3130A6XB8		12/28/2015	12/21/2015	PURC	1.550	10,000,000.00	10,000,000.00	0.00	0.00
				1 03/30/2020	ilicea	12/30/2015		1.550	0.00	0.00	0.00	-10,000,000.00
<b>PURC</b>								1.550	10,000,000.00	10,000,000.00	0.00	0.00
<b>Inv Type: 1765 FHLB-STEP%-S 30/360</b>								1.550	0.00	0.00	0.00	-10,000,000.00
								1.550	10,000,000.00	10,000,000.00	0.00	0.00
								1.550	0.00	0.00	0.00	-10,000,000.00
<b>Subtotal</b>								<b>1.435</b>	<b>137,107,000.00</b>	<b>136,889,145.05</b>	<b>0.00</b>	<b>0.00</b>
								<b>1.436</b>	<b>0.00</b>	<b>-217,854.95</b>	<b>0.00</b>	<b>-136,889,145.05</b>
<b>Grand Total</b>			<b>Count 63</b>					.470	2,134,525,000.00	2,132,409,672.85	62,735.80	0.00
								.474	0.00	-2,115,327.15	0.00	-2,132,472,408.65



# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2015 To Date: 12/31/2015

Date Basis: Settlement

Run: 01/04/2016 05:03:38 PM

Reporting Currency: Local

County of Riverside

## SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.474	2,134,525,000.00	0.00	2,132,409,672.85	-2,115,327.15	0.00	62,735.80	0.00	-2,132,472,408.65
<b>Totals :</b>	<b>.474</b>	<b>2,134,525,000.00</b>	<b>0.00</b>	<b>2,132,409,672.85</b>	<b>-2,115,327.15</b>	<b>0.00</b>	<b>62,735.80</b>	<b>0.00</b>	<b>-2,132,472,408.65</b>