

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

516



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
April 5, 2016

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 2016 in accordance with Government Code Section 53607.

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for March 2016 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 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: 2015/2016	

C.E.O. RECOMMENDATION:

APPROVE

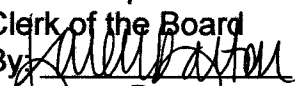
BY: 
Samuel Wong

County Executive Office Signature

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Jeffries, Washington and Benoit
Nays: None
Absent: Tavaglione and Ashley
Date: May 3, 2016
xc: Treasurer

Kecia Harper-Ihem
Clerk of the Board
By: 
Deputy

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

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

2-6



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2016 To Date: 3/31/2016

Date Basis: Settlement

Run: 04/05/2016 04:40:50 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
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Set Date: 3/3/2016

27872	FHLB DISC NOTE		313384E21	08/31/2016	03/02/2016	03/02/2016	PURC	.505	25,000,000.00	24,936,524.31	0.00	0.00
			1	03/03/2016	03/03/2016			.506	0.00	-63,475.69	0.00	-24,936,524.31
27874	FHLB DISC NOTE		313385B81	01/26/2017	03/03/2016	03/03/2016	PURC	.600	18,000,000.00	17,901,300.00	0.00	0.00
			1	03/03/2016	03/03/2016			.603	0.00	-98,700.00	0.00	-17,901,300.00
27875	FHLB DISC NOTE		313397AE1	01/05/2017	03/03/2016	03/03/2016	PURC	.600	7,000,000.00	6,964,066.67	0.00	0.00
			1	03/03/2016	03/03/2016			.603	0.00	-35,933.33	0.00	-6,964,066.67
PURC								.553	50,000,000.00	49,801,890.98	0.00	0.00
								.555	0.00	-198,109.02	0.00	-49,801,890.98
Inv Type: 1700 FHLB-DISC NOTE								.553	50,000,000.00	49,801,890.98	0.00	0.00
								.555	0.00	-198,109.02	0.00	-49,801,890.98
Subtotal								.553	50,000,000.00	49,801,890.98	0.00	0.00
								.555	0.00	-198,109.02	0.00	-49,801,890.98

Set Date: 3/4/2016

27876	FHLMC 3.75YRNCM0B		313468N62	11/26/2019	03/03/2016	03/03/2016	PURC	1.470	5,000,000.00	4,994,550.00	1,633.33	0.00
			1	03/03/2016	03/04/2016			1.500	0.00	-5,450.00	0.00	-4,996,183.33
PURC								1.470	5,000,000.00	4,994,550.00	1,633.33	0.00
								1.500	0.00	-5,450.00	0.00	-4,996,183.33
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.470	5,000,000.00	4,994,550.00	1,633.33	0.00
								1.500	0.00	-5,450.00	0.00	-4,996,183.33
27879	FHLB DISC NOTE		313384WES	04/29/2016	03/03/2016	03/03/2016	PURC	.345	15,000,000.00	14,991,950.00	0.00	0.00
			1	03/03/2016	03/04/2016			.345	0.00	-8,050.00	0.00	-14,991,950.00
PURC								.345	15,000,000.00	14,991,950.00	0.00	0.00
								.345	0.00	-8,050.00	0.00	-14,991,950.00
Inv Type: 1700 FHLB-DISC NOTE								.345	15,000,000.00	14,991,950.00	0.00	0.00
								.345	0.00	-8,050.00	0.00	-14,991,950.00
Subtotal								.626	20,000,000.00	19,986,500.00	1,633.33	0.00
								.634	0.00	-13,500.00	0.00	-19,988,133.33

Set Date: 3/9/2016

27850	FNMA 4YRNCM0B		313662ZB6	03/09/2020	02/11/2016	02/11/2016	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
			1	03/09/2016	03/09/2016			1.000	0.00	0.00	0.00	-10,000,000.00
27862	FNMA 4YRNCM0B		313663BX2	02/23/2016	02/23/2016	02/23/2016	PURC	1.300	15,000,000.00	15,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2016 To Date: 3/31/2016

Date Basis: Settlement

Run: 04/05/2016 04:40:50 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	Book Value (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
PURC			1	04/01/2016	MQuint	03/24/2016		.290	40,000,000.00	40,000,000.00	0.00	-40,000,000.00
								.290	40,000,000.00	40,000,000.00	0.00	0.00
								.290	0.00	0.00	0.00	-40,000,000.00
Subtotal									130,000,000.00	130,000,000.00	0.00	-130,000,000.00

Set Date: 3/28/2016

26289	FEDERATED PRIME		PO1XX		03/28/2016	03/28/2016	PURC	.439	40,000,000.00	40,000,000.00	0.00	0.00
PURC			1	04/01/2016	ilicea	03/28/2016		.439	40,000,000.00	40,000,000.00	0.00	-40,000,000.00
								.439	40,000,000.00	40,000,000.00	0.00	0.00
								.439	0.00	0.00	0.00	-40,000,000.00
Subtotal									40,000,000.00	40,000,000.00	0.00	0.00

Inv Type: 1060 MMKT ACCTS-A/366

27856	UB MANAGED RATE		CASH		03/28/2016	03/28/2016	PURC	.290	250,000,000.00	250,000,000.00	0.00	0.00
PURC			1	04/01/2016	ilicea	03/28/2016		.290	250,000,000.00	250,000,000.00	0.00	-250,000,000.00
								.290	250,000,000.00	250,000,000.00	0.00	0.00
								.290	0.00	0.00	0.00	-250,000,000.00
Subtotal									250,000,000.00	250,000,000.00	0.00	0.00

Inv Type: 1170 UBOC MGD RATE-A/360

27880	FHLB 2.5YRNC1YR		3130A7H57		03/04/2016	03/04/2016	PURC	1.100	5,000,000.00	5,000,000.00	0.00	0.00
PURC			1	09/28/2018	MQuint	03/28/2016		1.100	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
								1.125	15,000,000.00	15,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-15,000,000.00
Subtotal									20,000,000.00	20,000,000.00	0.00	0.00

Inv Type: 1725 FHLB-Fxd-S 30/360

27885	FHLMC 3YRNC1YR		3130A7GQ2		03/04/2016	03/07/2016	PURC	1.300	9,000,000.00	9,000,000.00	0.00	0.00
PURC			1	09/28/2018	MQuint	03/28/2016		1.300	9,000,000.00	9,000,000.00	0.00	-9,000,000.00
								1.363	310,000,000.00	310,000,000.00	0.00	0.00
								1.363	0.00	0.00	0.00	-310,000,000.00
Subtotal									310,000,000.00	310,000,000.00	0.00	0.00

Set Date: 3/29/2016

27885	FHLMC 3YRNC1YR		3130A7GQ2		03/09/2016	03/07/2016	PURC	1.300	9,000,000.00	9,000,000.00	0.00	0.00
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AvantGard APS2



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2016 To Date: 3/31/2016

Date Basis: Settlement

Run: 04/05/2016 04:40:50 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
27886	FHLMC 3YrNc1YrE	3134G8Q88	1	03/29/2019	MQuint	03/29/2016	PURC	1.270	4,000,000.00	4,000,000.00	0.00	0.00
PURC				03/29/2019	MQuint	03/29/2016		1.270	13,000,000.00	13,000,000.00	0.00	-4,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.291	0.00	0.00	0.00	-13,000,000.00
27871	FNMA 3YrNc6MoB	3136G3EE1	1	03/09/2016	MQuint	03/07/2016	PURC	1.291	13,000,000.00	13,000,000.00	0.00	0.00
PURC				03/29/2019	MQuint	03/29/2016		1.000	20,000,000.00	20,000,000.00	0.00	0.00
								1.000	20,000,000.00	20,000,000.00	0.00	-20,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360								1.020	0.00	0.00	0.00	-20,000,000.00
27882	FHLB 1.75YrNc3MoB	3130A7G18	1	12/29/2017	MQuint	03/07/2016	PURC	1.000	5,000,000.00	4,998,285.00	0.00	0.00
PURC				03/29/2019	MQuint	03/29/2016		1.000	5,000,000.00	4,998,285.00	0.00	-4,998,285.00
								1.020	0.00	-1,715.00	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360								1.000	5,000,000.00	5,000,000.00	0.00	-4,998,285.00
27907	TOYOTA MOTOR CORP	89233GJT4	1	09/27/2016	MQuint	03/29/2016	PURC	.783	50,000,000.00	49,802,833.33	0.00	0.00
PURC				03/29/2019	MQuint	03/29/2016		.783	50,000,000.00	49,802,833.33	0.00	-49,802,833.33
								.520	20,000,000.00	19,963,311.11	0.00	0.00
								.521	70,000,000.00	36,688.89	0.00	0.00
								.708	70,000,000.00	69,766,144.44	0.00	0.00
								.708	0.00	-233,855.56	0.00	-69,766,144.44
Inv Type: 3020 COMMERCIAL PAPER								.708	70,000,000.00	69,766,144.44	0.00	0.00
								.708	0.00	-233,855.56	0.00	-69,766,144.44
Subtotal								.846	108,000,000.00	107,764,429.44	0.00	-107,764,429.44
								.847	0.00	-235,570.56	0.00	-107,764,429.44
27912	FHLMC 2.75YrNc3MoB	3130A7H40	1	12/28/2018	MQuint	03/30/2016	PURC	1.250	10,500,000.00	10,500,000.00	0.00	0.00
27913	FHLMC 2.25YrNc6MoB	3134G8V97	1	03/30/2016	MQuint	03/29/2016	PURC	1.125	5,850,000.00	5,850,000.00	0.00	0.00

Set Date: 3/30/2016



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2016 To Date: 3/31/2016

Date Basis: Settlement

Run: 04/05/2016 04:40:50 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	
27911	FFCB 3YrNclYrA		3133EFV38		03/29/2019	03/30/2016	03/29/2016	PURC	1.250	10,310,000.00	10,310,000.00	357.99	0.00	
				1	03/29/2019	MQuint	03/30/2016		1.250	10,310,000.00	0.00	0.00	-10,310,357.99	
									1.250	10,310,000.00	10,310,000.00	357.99	0.00	
									1.250	0.00	0.00	0.00	-10,310,357.99	
Inv Type: 1925 FFCB-Fxd-S 30/360														
27915	UB REGENTS		91411SGF1		07/15/2016	03/30/2016	03/30/2016	PURC	.570	23,000,000.00	22,961,034.17	0.00	0.00	
				1	07/15/2016	ilicea	03/30/2016		.571	23,000,000.00	-38,965.83	0.00	-22,961,034.17	
									.570	23,000,000.00	22,961,034.17	0.00	0.00	
									.571	0.00	-38,965.83	0.00	-22,961,034.17	
Inv Type: 2300 MUNIS-ZERO CPN-Mat														
27914	TOYOTA MOTOR CORP		89233GFQ4		06/24/2016	03/30/2016	03/30/2016	PURC	.480	22,000,000.00	21,974,773.33	0.00	0.00	
				1	06/24/2016	ilicea	03/30/2016		.481	22,000,000.00	-25,226.67	0.00	-21,974,773.33	
									.480	22,000,000.00	21,974,773.33	0.00	0.00	
									.481	0.00	-25,226.67	0.00	-21,974,773.33	
Inv Type: 3020 COMMERCIAL PAPER														
											Subtotal	1,269.97	0.00	-169,597,077.47
											Grand Total	11,564.98	0.00	-1,186,398,682.35
											Count 45	1,186,387,117.37	0.00	-1,186,398,682.35



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2016 To Date: 3/31/2016

Date Basis: Settlement

County of Riverside

Run: 04/05/2016 04:40:50 PM

Reporting Currency: Local

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.605	1,187,210,000.00	0.00	1,186,387,117.37	-822,882.63	0.00	11,564.98	0.00	-1,186,398,682.35
Totals	.605	1,187,210,000.00	0.00	1,186,387,117.37	-822,882.63	0.00	11,564.98	0.00	-1,186,398,682.35