

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

111
(1789)



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
May 7, 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 May 2016 in accordance with Government Code Section 53607.

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for May 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

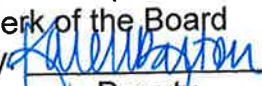
BY: 
Samuel Wong

County Executive Office Signature

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Jeffries, Washington, Benoit and Ashley
Nays: None
Absent: Tavaglione
Date: July 12, 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: _____

2-16



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 5/1/2016 To Date: 5/31/2016

Date Basis: Settlement

Run: 06/07/2016 01:36:58 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: 5/3/2016												
27981	FHLB DISC NOTE		313385CD6	1 02/21/2017	05/02/2016 ilicea	05/02/2016 05/03/2016	PURC	.570	25,000,000.00	24,883,625.00	0.00	0.00
	PURC							.573	0.00	-116,375.00	0.00	-24,883,625.00
								.570	25,000,000.00	24,883,625.00	0.00	0.00
								.573	0.00	-116,375.00	0.00	-24,883,625.00
Inv Type: 1700 FHLB-DISC NOTE												
27982	FFCB DISC NOTE		313313BV9	1 02/13/2017	05/02/2016 ilicea	05/02/2016 05/03/2016	PURC	.560	25,000,000.00	24,888,777.78	0.00	0.00
	PURC							.563	0.00	-111,222.22	0.00	-24,888,777.78
								.560	25,000,000.00	24,888,777.78	0.00	0.00
								.563	0.00	-111,222.22	0.00	-24,888,777.78
Inv Type: 1900 FFCB-DISC NOTE												
								.565	50,000,000.00	49,772,402.78	0.00	0.00
								.568	0.00	-227,597.22	0.00	-49,772,402.78
Subtotal												
Set Date: 5/6/2016												
27987	FFCB DISC NOTE		313313BR8	1 02/09/2017	05/05/2016 ilicea	05/05/2016 05/06/2016	PURC	.550	25,000,000.00	24,893,437.50	0.00	0.00
	PURC							.552	0.00	-106,562.50	0.00	-24,893,437.50
								.550	25,000,000.00	24,893,437.50	0.00	0.00
								.552	0.00	-106,562.50	0.00	-24,893,437.50
Inv Type: 1900 FFCB-DISC NOTE												
								.550	25,000,000.00	24,893,437.50	0.00	0.00
								.552	0.00	-106,562.50	0.00	-24,893,437.50
Subtotal												
								.550	25,000,000.00	24,893,437.50	0.00	0.00
								.552	0.00	-106,562.50	0.00	-24,893,437.50
Set Date: 5/9/2016												
26288	FIDELITY PRIME	FIPXX		1 06/01/2016	05/09/2016 ilicea	05/09/2016 05/09/2016	PURC	.440	50,000,000.00	50,000,000.00	0.00	0.00
26289	FEDERATED PRIME	PODXX		1 06/01/2016	05/09/2016 ilicea	05/09/2016 05/09/2016	PURC	.428	60,000,000.00	60,000,000.00	0.00	-50,000,000.00
	PURC							.428	0.00	0.00	0.00	-60,000,000.00
								.433	110,000,000.00	110,000,000.00	0.00	0.00
								.434	0.00	0.00	0.00	-110,000,000.00



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Inv. No.	Description Memo	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
27948	FHLMC 3.5YrNC3MoB		3134G9BF3	1	11/12/2019	04/14/2016 ilicea	04/14/2016 05/12/2016	1.000	10,425,000.00	10,425,000.00	0.00	0.00
	PURC							1.000	10,425,000.00	10,425,000.00	0.00	-10,425,000.00
								1.000	0.00	0.00	0.00	-10,425,000.00
	Inv Type: 1465 FHLMC-STEP%-S30/360							1.000	10,425,000.00	10,425,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-10,425,000.00
								.513	80,425,000.00	80,425,000.00	0.00	0.00
								.513	0.00	0.00	0.00	-80,425,000.00
	Set Date: 5/13/2016											
26288	FIDELITY PRIME		FIPXX	1	06/01/2016	05/13/2016 MQuint	05/13/2016 05/13/2016	.440	80,000,000.00	80,000,000.00	0.00	0.00
	PURC							.440	0.00	0.00	0.00	-80,000,000.00
								.440	80,000,000.00	80,000,000.00	0.00	0.00
	Inv Type: 1060 MMKT ACCTS-A/366							.440	0.00	0.00	0.00	-80,000,000.00
								.440	80,000,000.00	80,000,000.00	0.00	0.00
								.440	80,000,000.00	80,000,000.00	0.00	0.00
								.440	0.00	0.00	0.00	-80,000,000.00
	Set Date: 5/16/2016											
26289	FEDERATED PRIME		POIDX	1	06/01/2016	05/16/2016 MQuint	05/16/2016 05/16/2016	.428	100,000,000.00	100,000,000.00	0.00	0.00
	PURC							.428	0.00	0.00	0.00	-100,000,000.00
								.414	100,000,000.00	100,000,000.00	0.00	0.00
	Inv Type: 1060 MMKT ACCTS-A/366							.414	0.00	0.00	0.00	-100,000,000.00
								.421	200,000,000.00	200,000,000.00	0.00	0.00
								.421	0.00	0.00	0.00	-200,000,000.00
								.421	200,000,000.00	200,000,000.00	0.00	0.00
								.421	0.00	0.00	0.00	-200,000,000.00
	Set Date: 5/17/2016											
27973	FHLMC 5YrNC3MoB		3134G9EY9	1	04/22/2016	04/22/2016 PURC	04/22/2016 04/22/2016	1.500	25,000,000.00	25,000,000.00	0.00	0.00
	PURC							1.500	0.00	0.00	0.00	-25,000,000.00



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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
PURC			1	01/25/2017	MQuint	05/20/2016		.532	55,000,000.00	-92,013.89	0.00	-24,907,986.11
								.530	54,799,336.11		0.00	0.00
								.532	0.00	-200,663.89	0.00	-54,799,336.11
Inv Type: 1500 FNMA-DISC NOTE								.530	55,000,000.00	54,799,336.11	0.00	0.00
27994	FAMCA DISC NOTE		31315LBAS		05/19/2016	05/19/2016	PURC	.532	0.00	-200,663.89	0.00	-54,799,336.11
PURC			1	01/25/2017	MQuint	05/20/2016		.550	20,000,000.00	19,923,611.11	0.00	0.00
								.552	0.00	-76,388.89	0.00	-19,923,611.11
								.550	20,000,000.00	19,923,611.11	0.00	0.00
Inv Type: 1940 FMAC-DISC NOTE								.552	0.00	-76,388.89	0.00	-19,923,611.11
								.550	20,000,000.00	19,923,611.11	0.00	0.00
								.552	20,000,000.00	19,923,611.11	0.00	0.00
								.535	75,000,000.00	74,722,947.22	0.00	0.00
								.537	0.00	-277,052.78	0.00	-74,722,947.22
Set Date: 5/24/2016												
26690	JP MORGAN PRIME		CJPXX		05/24/2016	05/24/2016	PURC	.414	30,000,000.00	30,000,000.00	0.00	0.00
PURC			1	06/01/2016	MQuint	05/24/2016		.414	0.00	0.00	0.00	-30,000,000.00
								.414	30,000,000.00	30,000,000.00	0.00	0.00
								.414	0.00	0.00	0.00	-30,000,000.00
								.414	30,000,000.00	30,000,000.00	0.00	0.00
								.414	0.00	0.00	0.00	-30,000,000.00
								.414	30,000,000.00	30,000,000.00	0.00	0.00
								.414	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366												
Set Date: 5/25/2016												
27989	FHLMC 5YRNC3MoB		3134G9JW8		05/09/2016	05/06/2016	PURC	1.500	20,000,000.00	20,000,000.00	0.00	0.00
PURC			1	05/25/2021	ilicea	05/25/2016		1.500	0.00	0.00	0.00	-20,000,000.00
								1.500	20,000,000.00	20,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-20,000,000.00
								1.500	20,000,000.00	20,000,000.00	0.00	0.00
Inv Type: 1465 FHLMC-STEP%-S30/360												
27998	FFCB 5Yr		3133EGCE3		05/20/2016	05/19/2016	PURC	.709	10,000,000.00	10,000,000.00	0.00	0.00
PURC			1	05/25/2021	MQuint	05/25/2016		.709	0.00	0.00	0.00	-10,000,000.00
								.709	10,000,000.00	10,000,000.00	0.00	0.00
								.709	0.00	0.00	0.00	-10,000,000.00
								.709	10,000,000.00	10,000,000.00	0.00	0.00



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Inv. No.	Description Memo	Pool#	CUSTD Fund	CSSTP Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Far Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Set Date: 5/26/2016												
27804	FIDELITY GOV		FRGXX		05/26/2016	05/26/2016	PURC	.282	100,000,000.00	100,000,000.00	0.00	0.00
				1	06/01/2016	05/26/2016	PURC	.282	0.00	0.00	0.00	-100,000,000.00
27840	FEDERATED GOV		GOFXX		05/26/2016	05/26/2016	PURC	.255	80,000,000.00	80,000,000.00	0.00	0.00
				1	06/01/2016	05/26/2016	PURC	.255	0.00	0.00	0.00	-80,000,000.00
PURC												
								.270	180,000,000.00	180,000,000.00	0.00	0.00
								.270	0.00	0.00	0.00	-180,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366												
27971	FHLMC SYNC3MOB		3134G9CH8		04/21/2016	04/20/2016	PURC	1.600	15,000,000.00	15,000,000.00	0.00	0.00
				1	05/26/2021	05/26/2016	PURC	1.600	0.00	0.00	0.00	-15,000,000.00
27974	FHLMC SYNC3MOB		3134G9EX1		04/22/2016	04/22/2016	PURC	1.650	15,000,000.00	15,000,000.00	0.00	0.00
				1	05/26/2021	05/26/2016	PURC	1.650	0.00	0.00	0.00	-15,000,000.00
27980	FHLMC SYNC3MOB		3134G9FA0		04/27/2016	04/27/2016	PURC	1.700	11,380,000.00	11,380,000.00	0.00	0.00
				1	05/26/2021	05/26/2016	PURC	1.700	0.00	0.00	0.00	-11,380,000.00
PURC												
								1.646	41,380,000.00	41,380,000.00	0.00	0.00
								1.646	0.00	0.00	0.00	-41,380,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360												
								1.646	41,380,000.00	41,380,000.00	0.00	0.00
								1.646	0.00	0.00	0.00	-41,380,000.00
Subtotal												
								.527	221,380,000.00	221,380,000.00	0.00	0.00
								.527	0.00	0.00	0.00	-221,380,000.00
Set Date: 5/31/2016												
28004	CALIFORNIA STATE		13063CP79		05/26/2016	05/25/2016	PURC	.900	41,290,000.00	41,120,711.00	34.06+25	0.00
				1	04/01/2018	05/31/2016	PURC	1.127	0.00	-169,289.00	0.00	-41,154,775.25
28005	CALIFORNIA STATE		13063CP61		05/26/2016	05/25/2016	PURC	1.500	8,245,000.00	8,295,129.60	11.336.88	0.00
AvantGard APS2												



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SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.575	1,121,800,000.00	0.00	1,120,981,329.45	-818,670.55	0.00	45,401.13	0.00	-1,121,026,730.58
Totals :	.575	1,121,800,000.00	0.00	1,120,981,329.45	-818,670.55	0.00	45,401.13	0.00	-1,121,026,730.58