

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

325
(2045)



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
August 1, 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 July 2016 in accordance with Government Code Section 53607.

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for July 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: 2016/2017

C.E.O. RECOMMENDATION:

APPROVE

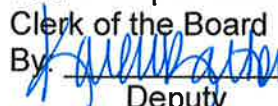
BY: 
Ivan M. Chand 8/13/2016

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: August 23, 2016
xc: Treasurer

Kecia Harper-Ihem
Clerk of the Board
By: 
Deputy

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

2-27

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



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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: 7/1/2016												
27804	FIDELITY GOV		FRGXX		07/01/2016	07/01/2016	PURC	.298	150,000,000.00	150,000,000.00	0.00	0.00
			1	08/01/2016	MQuint	07/01/2016		.298	0.00	0.00	0.00	-150,000,000.00
27840	FEDERATED GOV		GOFXX		07/01/2016	07/01/2016	PURC	.277	50,000,000.00	50,000,000.00	0.00	0.00
			1	08/01/2016	MQuint	07/01/2016		.277	0.00	0.00	0.00	-50,000,000.00
PURC								.293	200,000,000.00	200,000,000.00	0.00	0.00
								.293	0.00	0.00	0.00	-200,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.293	200,000,000.00	200,000,000.00	0.00	0.00
								.293	0.00	0.00	0.00	-200,000,000.00
28050	FHLB 3Yr		3130A8NF6		07/01/2016	06/30/2016	PURC	.771	25,000,000.00	25,000,000.00	0.00	0.00
			1	07/01/2020	MQuint	07/01/2016		.771	0.00	0.00	0.00	-25,000,000.00
PURC								.771	25,000,000.00	25,000,000.00	0.00	0.00
								.771	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1770 FHLB-Var-Q A/360								.771	25,000,000.00	25,000,000.00	0.00	0.00
								.771	0.00	0.00	0.00	-25,000,000.00
28051	FFCB DISC NOTE		313313HM3		07/01/2016	06/30/2016	PURC	.570	25,000,000.00	24,856,312.50	0.00	0.00
			1	06/29/2017	MQuint	07/01/2016		.573	0.00	-143,687.50	0.00	-24,856,312.50
PURC								.570	25,000,000.00	24,856,312.50	0.00	0.00
								.573	0.00	-143,687.50	0.00	-24,856,312.50
Inv Type: 1900 FFCB-DISC NOTE								.570	25,000,000.00	24,856,312.50	0.00	0.00
								.573	0.00	-143,687.50	0.00	-24,856,312.50
							Subtotal	.368	250,000,000.00	249,856,312.50	0.00	0.00
								.368	0.00	-143,687.50	0.00	-249,856,312.50
Set Date: 7/6/2016												
28054	FHLB DISC NOTE		313385GX8		07/06/2016	07/05/2016	PURC	.550	25,000,000.00	24,868,611.11	0.00	0.00
			1	06/15/2017	ilicea	07/06/2016		.553	0.00	-131,388.89	0.00	-24,868,611.11
PURC								.550	25,000,000.00	24,868,611.11	0.00	0.00
								.553	0.00	-131,388.89	0.00	-24,868,611.11
Inv Type: 1700 FHLB-DISC NOTE								.550	25,000,000.00	24,868,611.11	0.00	0.00
								.553	0.00	-131,388.89	0.00	-24,868,611.11
28052	FFCB DISC NOTE		313313GB8		07/05/2016	07/05/2016	PURC	.530	25,000,000.00	24,880,750.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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	05/26/2017	MQuint	07/06/2016		.533	0.00	-119,250.00	0.00	-24,880,750.00
PURC								.530	25,000,000.00	24,880,750.00	0.00	0.00
								.533	0.00	-119,250.00	0.00	-24,880,750.00
Inv Type: 1900 FFCB-DISC NOTE								.530	25,000,000.00	24,880,750.00	0.00	0.00
								.533	0.00	-119,250.00	0.00	-24,880,750.00
							Subtotal	.540	50,000,000.00	49,749,361.11	0.00	0.00
								.543	0.00	-250,638.89	0.00	-49,749,361.11

Set Date: 7/7/2016

28055	FHLB DISC NOTE		313385AM8		07/12/2016	07/06/2016	PURC	.420	25,000,000.00	24,944,875.00	0.00	0.00
			1	01/12/2017	riv109	07/07/2016		.421	0.00	-55,125.00	0.00	-24,944,875.00
PURC								.420	25,000,000.00	24,944,875.00	0.00	0.00
								.421	0.00	-55,125.00	0.00	-24,944,875.00
Inv Type: 1700 FHLB-DISC NOTE								.420	25,000,000.00	24,944,875.00	0.00	0.00
								.421	0.00	-55,125.00	0.00	-24,944,875.00
28010	GEORGIA STATE		3733845H5		06/08/2016	06/08/2016	PURC	3.000	6,110,000.00	6,247,413.90	0.00	0.00
			1	07/01/2017	ilicea	07/07/2016		.701	0.00	137,413.90	0.00	-6,247,413.90
28011	GEORGIA STATE		3733845L6		06/08/2016	06/08/2016	PURC	3.000	6,825,000.00	7,254,770.25	0.00	0.00
			1	07/01/2020	ilicea	07/07/2016		1.370	0.00	429,770.25	0.00	-7,254,770.25
28012	GEORGIA STATE		3733845J1		06/08/2016	06/08/2016	PURC	3.000	6,345,000.00	6,602,480.10	0.00	0.00
			1	07/01/2018	ilicea	07/07/2016		.930	0.00	257,480.10	0.00	-6,602,480.10
28013	GEORGIA STATE		3733845K8		06/08/2016	06/08/2016	PURC	3.000	6,580,000.00	6,943,874.00	0.00	0.00
			1	07/01/2019	ilicea	07/07/2016		1.110	0.00	363,874.00	0.00	-6,943,874.00
PURC								3.000	25,860,000.00	27,048,538.25	0.00	0.00
								1.038	0.00	1,188,538.25	0.00	-27,048,538.25
Inv Type: 2350 MUNIS-S 30/360								3.000	25,860,000.00	27,048,538.25	0.00	0.00
								1.038	0.00	1,188,538.25	0.00	-27,048,538.25
							Subtotal	1.732	50,860,000.00	51,993,413.25	0.00	0.00
								.735	0.00	1,133,413.25	0.00	-51,993,413.25

Set Date: 7/8/2016

28056	FHLB 2Yr		3130A8PK3		07/07/2016	07/07/2016	PURC	.625	5,000,000.00	4,989,600.00	0.00	0.00
			1	08/07/2018	MQuint	07/08/2016		.726	0.00	-10,400.00	0.00	-4,989,600.00
28057	FHLB 2Yr		3130A8PK3		07/07/2016	07/07/2016	PURC	.625	25,000,000.00	24,948,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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
28058	FHLB 2Yr		3130A8PK3	08/07/2018	MQuint	07/08/2016	PURC	.726	0.00	-52,000.00	0.00	-24,948,000.00
				08/07/2018	MQuint	07/08/2016		.625	10,000,000.00	9,979,200.00	0.00	0.00
28059	FHLB 1.5Yr		3130A8NZ2	08/07/2018	MQuint	07/08/2016	PURC	.726	0.00	-20,800.00	0.00	-9,979,200.00
				01/08/2018	MQuint	07/08/2016		.650	15,000,000.00	15,007,200.00	0.00	0.00
28060	FHLB 1.5Yr		3130A8NZ2	01/08/2018	MQuint	07/08/2016	PURC	.618	0.00	7,200.00	0.00	-15,007,200.00
				07/07/2016	MQuint	07/05/2016		.650	10,000,000.00	10,006,200.00	0.00	0.00
				01/08/2018	MQuint	07/08/2016		.608	0.00	6,200.00	0.00	-10,006,200.00
PURC												
								.635	65,000,000.00	64,930,200.00	0.00	0.00
								.683	0.00	-69,800.00	0.00	-64,930,200.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
								.635	65,000,000.00	64,930,200.00	0.00	0.00
								.683	0.00	-69,800.00	0.00	-64,930,200.00
Subtotal												
								.635	65,000,000.00	64,930,200.00	0.00	0.00
								.683	0.00	-69,800.00	0.00	-64,930,200.00
Set Date: 7/11/2016												
27840	FEDERATED GOV		GOFXX			07/11/2016	PURC	.274	20,000,000.00	20,000,000.00	0.00	0.00
				08/01/2016	MQuint	07/11/2016		.274	0.00	0.00	0.00	-20,000,000.00
PURC												
								.274	20,000,000.00	20,000,000.00	0.00	0.00
								.274	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366												
								.274	20,000,000.00	20,000,000.00	0.00	0.00
								.274	0.00	0.00	0.00	-20,000,000.00
Subtotal												
								.274	20,000,000.00	20,000,000.00	0.00	0.00
								.274	0.00	0.00	0.00	-20,000,000.00
Set Date: 7/13/2016												
28027	FHLMC 5YrNc6MoB		3134G9XA0			06/17/2016	PURC	1.250	15,000,000.00	15,000,000.00	0.00	0.00
				07/13/2021	MQuint	07/13/2016		1.250	0.00	0.00	0.00	-15,000,000.00
PURC												
								1.250	15,000,000.00	15,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360												
								1.250	15,000,000.00	15,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-15,000,000.00
28041	FNMA 4YrNc6MoE		3136G3WC5			06/28/2016	PURC	1.350	10,000,000.00	10,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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	07/13/2020	MQuint	07/13/2016		1.350	0.00	0.00	0.00	-10,000,000.00
PURC								1.350	10,000,000.00	10,000,000.00	0.00	0.00
								1.350	0.00	0.00	0.00	-10,000,000.00
								1.350	10,000,000.00	10,000,000.00	0.00	0.00
								1.350	0.00	0.00	0.00	-10,000,000.00
	Inv Type: 1525 FNMA-Fxd-S 30/360											
28072	FHLB DISC NOTE		313385AL0		07/12/2016	07/12/2016	PURC	.440	25,000,000.00	24,944,388.89	0.00	0.00
PURC			1	01/11/2017	MQuint	07/13/2016		.441	0.00	-55,611.11	0.00	-24,944,388.89
								.440	25,000,000.00	24,944,388.89	0.00	0.00
								.441	0.00	-55,611.11	0.00	-24,944,388.89
								.440	25,000,000.00	24,944,388.89	0.00	0.00
								.441	0.00	-55,611.11	0.00	-24,944,388.89
	Inv Type: 1700 FHLB-DISC NOTE											
								.865	50,000,000.00	49,944,388.89	0.00	0.00
								.865	0.00	-55,611.11	0.00	-49,944,388.89
	Set Date: 7/14/2016											
27804	FIDELITY GOV		FRGXX		07/14/2016	07/14/2016	PURC	.289	85,000,000.00	85,000,000.00	0.00	0.00
PURC			1	08/01/2016	MQuint	07/14/2016		.289	0.00	0.00	0.00	-85,000,000.00
								.289	85,000,000.00	85,000,000.00	0.00	0.00
								.289	0.00	0.00	0.00	-85,000,000.00
								.289	85,000,000.00	85,000,000.00	0.00	0.00
								.289	0.00	0.00	0.00	-85,000,000.00
	Inv Type: 1060 MMKT ACCTS-A/366											
								.289	85,000,000.00	85,000,000.00	0.00	0.00
								.289	0.00	0.00	0.00	-85,000,000.00
								.289	0.00	0.00	0.00	-85,000,000.00
	Set Date: 7/15/2016											
27840	FEDERATED GOV		GOFXX		07/15/2016	07/15/2016	PURC	.274	85,000,000.00	85,000,000.00	0.00	0.00
PURC			1	08/01/2016	MQuint	07/15/2016		.274	0.00	0.00	0.00	-85,000,000.00
								.274	85,000,000.00	85,000,000.00	0.00	0.00
								.274	0.00	0.00	0.00	-85,000,000.00
								.274	85,000,000.00	85,000,000.00	0.00	0.00
								.274	0.00	0.00	0.00	-85,000,000.00
	Inv Type: 1060 MMKT ACCTS-A/366											
								.274	85,000,000.00	85,000,000.00	0.00	0.00
								.274	0.00	0.00	0.00	-85,000,000.00
28061	FFCB 3Yr		3133EGLV5		07/08/2016	07/07/2016	PURC	.663	5,000,000.00	5,000,000.00	0.00	0.00



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From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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
PURC			1	07/15/2019	MQuint	07/15/2016		.663	0.00	0.00	0.00	-5,000,000.00
								.663	5,000,000.00	5,000,000.00	0.00	0.00
								.663	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1930 FFCB-Var-M A/360								.663	5,000,000.00	5,000,000.00	0.00	0.00
								.663	0.00	0.00	0.00	-5,000,000.00
							Subtotal	.296	90,000,000.00	90,000,000.00	0.00	0.00
								.296	0.00	0.00	0.00	-90,000,000.00
Set Date: 7/18/2016												
27804	FIDELITY GOV		FRGXX		07/18/2016	07/18/2016	PURC	.289	10,000,000.00	10,000,000.00	0.00	0.00
				1	08/01/2016	ilicea	07/18/2016	.289	0.00	0.00	0.00	-10,000,000.00
PURC								.289	10,000,000.00	10,000,000.00	0.00	0.00
								.289	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.289	10,000,000.00	10,000,000.00	0.00	0.00
								.289	0.00	0.00	0.00	-10,000,000.00
							Subtotal	.289	10,000,000.00	10,000,000.00	0.00	0.00
								.289	0.00	0.00	0.00	-10,000,000.00
Set Date: 7/20/2016												
28043	FHLMC 2YrNc6MoE		3134G9C70		06/28/2016	06/24/2016	PURC	.820	10,000,000.00	10,000,000.00	0.00	0.00
				1	07/20/2018	MQuint	07/20/2016	.820	0.00	0.00	0.00	-10,000,000.00
PURC								.820	10,000,000.00	10,000,000.00	0.00	0.00
								.820	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.820	10,000,000.00	10,000,000.00	0.00	0.00
								.820	0.00	0.00	0.00	-10,000,000.00
28042	FNMA 2YrNc6MoE		3134G9B55		06/28/2016	06/23/2016	PURC	1.000	25,000,000.00	25,000,000.00	0.00	0.00
				1	07/20/2018	MQuint	07/20/2016	1.000	0.00	0.00	0.00	-25,000,000.00
PURC								1.000	25,000,000.00	25,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.000	25,000,000.00	25,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-25,000,000.00
							Subtotal	.949	35,000,000.00	35,000,000.00	0.00	0.00
								.949	0.00	0.00	0.00	-35,000,000.00



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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
Set Date: 7/25/2016												
27804	FIDELITY GOV		FRGXX		07/25/2016	07/25/2016	PURC	.289	60,000,000.00	60,000,000.00	0.00	0.00
				1 08/01/2016	MQuint	07/25/2016		.289	0.00	0.00	0.00	-60,000,000.00
27840	FEDERATED GOV		GOFXX		07/25/2016	07/25/2016	PURC	.274	60,000,000.00	60,000,000.00	0.00	0.00
				1 08/01/2016	MQuint	07/25/2016		.274	0.00	0.00	0.00	-60,000,000.00
PURC								.282	120,000,000.00	120,000,000.00	0.00	0.00
								.282	0.00	0.00	0.00	-120,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366												
								.282	120,000,000.00	120,000,000.00	0.00	0.00
								.282	0.00	0.00	0.00	-120,000,000.00
28069	FNMA 2.5YrNc6MoE		3136G3XS9		07/11/2016	07/07/2016	PURC	.875	7,500,000.00	7,495,350.00	0.00	0.00
				1 01/25/2019	MQuint	07/25/2016		.900	0.00	-4,650.00	0.00	-7,495,350.00
PURC								.875	7,500,000.00	7,495,350.00	0.00	0.00
								.900	0.00	-4,650.00	0.00	-7,495,350.00
Inv Type: 1525 FNMA-Fxd-S 30/360												
								.875	7,500,000.00	7,495,350.00	0.00	0.00
								.900	0.00	-4,650.00	0.00	-7,495,350.00
							Subtotal	.316	127,500,000.00	127,495,350.00	0.00	0.00
								.318	0.00	-4,650.00	0.00	-127,495,350.00
Set Date: 7/26/2016												
28074	FHLMC 3YrNc3MoB		3134G9Q75		07/12/2016	07/12/2016	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
				1 07/26/2019	MQuint	07/26/2016		1.250	0.00	0.00	0.00	-10,000,000.00
PURC								1.250	10,000,000.00	10,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360												
								1.250	10,000,000.00	10,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-10,000,000.00
28067	FNMA 3YrNc6MoE		3135G0M26		07/11/2016	07/06/2016	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
				1 07/26/2019	MQuint	07/26/2016		1.000	0.00	0.00	0.00	-10,000,000.00
28068	FNMA 3YrNc6MoE		3135G0M26		07/11/2016	07/06/2016	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
				1 07/26/2019	MQuint	07/26/2016		1.000	0.00	0.00	0.00	-10,000,000.00
28073	FNMA 3YrNc1YrE		3136G3A62		07/12/2016	07/12/2016	PURC	1.050	15,000,000.00	15,000,000.00	0.00	0.00
				1 07/26/2019	MQuint	07/26/2016		1.050	0.00	0.00	0.00	-15,000,000.00
PURC								1.021	35,000,000.00	35,000,000.00	0.00	0.00
								1.021	0.00	0.00	0.00	-35,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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: 1525 FNMA-Fxd-S 30/360								1.021	35,000,000.00	35,000,000.00	0.00	0.00
								1.021	0.00	0.00	0.00	-35,000,000.00
Subtotal								1.072	45,000,000.00	45,000,000.00	0.00	0.00
								1.072	0.00	0.00	0.00	-45,000,000.00
Set Date: 7/27/2016												
27804	FIDELITY GOV		FRGXX		07/27/2016	07/27/2016	PURC	.289	50,000,000.00	50,000,000.00	0.00	0.00
			1	08/01/2016	MQuint	07/27/2016		.289	0.00	0.00	0.00	-50,000,000.00
27840	FEDERATED GOV		GOFXX		07/27/2016	07/27/2016	PURC	.274	50,000,000.00	50,000,000.00	0.00	0.00
			1	08/01/2016	MQuint	07/27/2016		.274	0.00	0.00	0.00	-50,000,000.00
PURC								.282	100,000,000.00	100,000,000.00	0.00	0.00
								.282	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.282	100,000,000.00	100,000,000.00	0.00	0.00
								.282	0.00	0.00	0.00	-100,000,000.00
28070	FHLMC 1.25YrNc3MoB		3134G9M38		07/11/2016	07/07/2016	PURC	.700	10,000,000.00	10,000,000.00	0.00	0.00
			1	10/27/2017	MQuint	07/27/2016		.700	0.00	0.00	0.00	-10,000,000.00
28075	FHLMC 2YrNc3MoB		3134G9Q67		07/12/2016	07/12/2016	PURC	1.050	10,000,000.00	10,000,000.00	0.00	0.00
			1	07/27/2018	MQuint	07/27/2016		1.050	0.00	0.00	0.00	-10,000,000.00
PURC								.875	20,000,000.00	20,000,000.00	0.00	0.00
								.875	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.875	20,000,000.00	20,000,000.00	0.00	0.00
								.875	0.00	0.00	0.00	-20,000,000.00
28076	FHLMC 4YrNc6MoB		3134G9S40		07/14/2016	07/13/2016	PURC	1.150	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/27/2020	MQuint	07/27/2016		1.150	0.00	0.00	0.00	-15,000,000.00
PURC								1.150	15,000,000.00	15,000,000.00	0.00	0.00
								1.150	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360								1.150	15,000,000.00	15,000,000.00	0.00	0.00
								1.150	0.00	0.00	0.00	-15,000,000.00
28062	FNMA 2YrNc6MoE		3136G3XE0		07/11/2016	06/28/2016	PURC	.800	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/27/2018	MQuint	07/27/2016		.800	0.00	0.00	0.00	-15,000,000.00
PURC								.800	15,000,000.00	15,000,000.00	0.00	0.00
								.800	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								.800	15,000,000.00	15,000,000.00	0.00	0.00
								.800	0.00	0.00	0.00	-15,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 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
28066	FNMA 5YrNc6MoB		3136G3XT7		07/11/2016	07/05/2016	PURC	1.250	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/27/2021	MQuint	07/27/2016		1.250	0.00	0.00	0.00	-15,000,000.00
28071	FNMA 5YrNc6MoB		3136G3ZW8		07/12/2016	07/11/2016	PURC	1.250	20,000,000.00	20,000,000.00	0.00	0.00
			1	07/27/2021	MQuint	07/27/2016		1.250	0.00	0.00	0.00	-20,000,000.00
PURC								1.250	35,000,000.00	35,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-35,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360								1.250	35,000,000.00	35,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-35,000,000.00
Subtotal								.641	185,000,000.00	185,000,000.00	0.00	0.00
								.641	0.00	0.00	0.00	-185,000,000.00
Set Date: 7/28/2016												
27804	FIDELITY GOV		FRGXX		07/28/2016	07/28/2016	PURC	.289	35,000,000.00	35,000,000.00	0.00	0.00
			1	08/01/2016	MQuint	07/28/2016		.289	0.00	0.00	0.00	-35,000,000.00
PURC								.289	35,000,000.00	35,000,000.00	0.00	0.00
								.289	0.00	0.00	0.00	-35,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.289	35,000,000.00	35,000,000.00	0.00	0.00
								.289	0.00	0.00	0.00	-35,000,000.00
28081	FNMA 3.5YrNc1YrE		3136G3P25		07/27/2016	07/27/2016	PURC	1.125	25,000,000.00	25,000,000.00	1,562.50	0.00
			1	07/26/2019	MQuint	07/28/2016		1.125	0.00	0.00	0.00	-25,001,562.50
PURC								1.125	25,000,000.00	25,000,000.00	1,562.50	0.00
								1.125	0.00	0.00	0.00	-25,001,562.50
Inv Type: 1525 FNMA-Fxd-S 30/360								1.125	25,000,000.00	25,000,000.00	1,562.50	0.00
								1.125	0.00	0.00	0.00	-25,001,562.50
28080	FFCB 2.5YrNc3MoA		3133EGNY7		07/25/2016	07/22/2016	PURC	1.110	25,000,000.00	25,000,000.00	0.00	0.00
			1	01/28/2019	MQuint	07/28/2016		1.110	0.00	0.00	0.00	-25,000,000.00
PURC								1.110	25,000,000.00	25,000,000.00	0.00	0.00
								1.110	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360								1.110	25,000,000.00	25,000,000.00	0.00	0.00
								1.110	0.00	0.00	0.00	-25,000,000.00
28063	ARKANSAS STATE		041042ZS4		07/11/2016	06/29/2016	PURC	2.250	12,810,000.00	13,139,473.20	0.00	0.00
			1	06/01/2018	MQuint	07/28/2016		.840	0.00	329,473.20	0.00	-13,139,473.20
28064	ARKANSAS STATE		041042ZT2		07/11/2016	06/29/2016	PURC	2.000	13,470,000.00	13,837,192.20	0.00	0.00
			1	06/01/2019	MQuint	07/28/2016		1.024	0.00	367,192.20	0.00	-13,837,192.20



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

Date Basis: Settlement

Run: 08/01/2016 05:18:04 PM

Reporting Currency: Local

County of Riverside

Inv No	Description	Pool#	CUSIP	Cash	Entered	Traded	TXN	Coupon	Par Value	Book Value	(Interest)	(Gain) / Loss
	Memo		Fund	Maturity	User ID	Settled	Type	Yield	Original Face	Prem / (Disc)	Amort / (Accret)	Settlement
28065	ARKANSAS STATE		041042ZR6		07/11/2016	06/29/2016	PURC	2.000	2,015,000.00	2,039,139.70	0.00	0.00
			1	06/01/2017	MQuint	07/28/2016		.572	0.00	24,139.70	0.00	-2,039,139.70
PURC								2.113	28,295,000.00	29,015,805.10	0.00	0.00
								.909	0.00	720,805.10	0.00	-29,015,805.10
Inv Type: 2350 MUNIS-S 30/360								2.113	28,295,000.00	29,015,805.10	0.00	0.00
								.909	0.00	720,805.10	0.00	-29,015,805.10
						Subtotal		1.110	113,295,000.00	114,015,805.10	1,562.50	0.00
								.809	0.00	720,805.10	0.00	-114,017,367.60
Grand Total			Count 47					.610	1,176,655,000.00	1,177,984,830.85	1,562.50	0.00
								.541	0.00	1,329,830.85	0.00	-1,177,986,393.35



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 7/31/2016

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County of Riverside

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.541	1,176,655,000.00	0.00	1,177,984,830.85	1,329,830.85	0.00	1,562.50	0.00	-1,177,986,393.35
Totals :	.541	1,176,655,000.00	0.00	1,177,984,830.85	1,329,830.85	0.00	1,562.50	0.00	-1,177,986,393.35