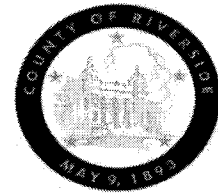


**SUBMITTAL TO THE BOARD OF SUPERVISORS
COUNTY OF RIVERSIDE, STATE OF CALIFORNIA**



**ITEM
2.6
(ID # 3371)**

MEETING DATE:

Tuesday, January 31, 2017

FROM : TREASURER-TAX COLLECTOR:

SUBJECT: TREASURER-TAX COLLECTOR: Receive and file the Treasurer's Purchase Detail Report for December 2016.

RECOMMENDED MOTION: That the Board of Supervisors:

1. Receives and files the attached Treasurer's "Purchase Detail Report" for December 2016 in accordance with Government Code Section 53607

ACTION: Consent

[Signature]
Dor Kent, Treasurer-Tax Collector 1/17/2017

[Signature]
Stephanie Perez 1/17/2017

BACKGROUND:

Summary

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

| FINANCIAL DATA | Current Fiscal Year: | Next Fiscal Year: | Total Cost: | Ongoing Cost |
|-----------------------------|-----------------------------|--------------------------|---------------------------|---------------------|
| COST | \$ 0 | \$ 0 | \$ 0 | \$ 0 |
| NET COUNTY COST | \$ 0 | \$ 0 | \$ 0 | \$ 0 |
| SOURCE OF FUNDS: N/A | | | Budget Adjustment: | No |
| | | | For Fiscal Year: | 16/17 |

C.E.O. RECOMMENDATION: APPROVE

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 and Ashley
 Nays: None
 Absent: Tavaglione
 Date: January 31, 2017
 xc: Treasurer

Kecia Harper-Ihem
 Clerk of the Board
 By: *[Signature]*
 Deputy



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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: 12/1/2016 | | | | | | | | | | | | |
| 27840 | FEDERATED GOV | | GOFXX | | 12/01/2016 | 12/01/2016 | PURC | .311 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | 1 01/01/2017 | MQuint | 12/01/2016 | | .311 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| PURC | | | | | | | | .311 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .311 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| 28211 | GENERAL ELECTRIC | | 36960LMN2 | | 11/30/2016 | 11/30/2016 | PURC | .420 | 25,000,000.00 | 24,993,875.00 | 0.00 | 0.00 |
| | | | | 1 12/22/2016 | MQuint | 12/01/2016 | | .420 | 0.00 | -6,125.00 | 0.00 | -24,993,875.00 |
| 28212 | WAL-MART STORES INC | | 93114EMK0 | | 12/01/2016 | 12/01/2016 | PURC | .400 | 115,000,000.00 | 114,977,000.00 | 0.00 | 0.00 |
| | | | | 1 12/19/2016 | MQuint | 12/01/2016 | | .400 | 0.00 | -23,000.00 | 0.00 | -114,977,000.00 |
| PURC | | | | | | | | .404 | 140,000,000.00 | 139,970,875.00 | 0.00 | 0.00 |
| | | | | | | | | .404 | 0.00 | -29,125.00 | 0.00 | -139,970,875.00 |
| Inv Type: 3020 COMMERCIAL PAPER | | | | | | | | | | | | |
| | | | | | | | | .404 | 140,000,000.00 | 139,970,875.00 | 0.00 | 0.00 |
| | | | | | | | | .404 | 0.00 | -29,125.00 | 0.00 | -139,970,875.00 |
| | | | | | | | Subtotal | .390 | 165,000,000.00 | 164,970,875.00 | 0.00 | 0.00 |
| | | | | | | | | .390 | 0.00 | -29,125.00 | 0.00 | -164,970,875.00 |
| Set Date: 12/2/2016 | | | | | | | | | | | | |
| 28214 | FAMCA DISC NOTE | | 31315LHF8 | | 12/02/2016 | 12/02/2016 | PURC | .660 | 25,000,000.00 | 24,906,958.33 | 0.00 | 0.00 |
| | | | | 1 06/23/2017 | MQuint | 12/02/2016 | | .662 | 0.00 | -93,041.67 | 0.00 | -24,906,958.33 |
| PURC | | | | | | | | .660 | 25,000,000.00 | 24,906,958.33 | 0.00 | 0.00 |
| | | | | | | | | .662 | 0.00 | -93,041.67 | 0.00 | -24,906,958.33 |
| Inv Type: 1940 FMAC-DISC NOTE | | | | | | | | | | | | |
| | | | | | | | | .660 | 25,000,000.00 | 24,906,958.33 | 0.00 | 0.00 |
| | | | | | | | | .662 | 0.00 | -93,041.67 | 0.00 | -24,906,958.33 |
| 28213 | JOHNSON & JOHNSON | | 47816FMU2 | | 12/02/2016 | 12/02/2016 | PURC | .430 | 100,000,000.00 | 99,968,944.44 | 0.00 | 0.00 |
| | | | | 1 12/28/2016 | MQuint | 12/02/2016 | | .430 | 0.00 | -31,055.56 | 0.00 | -99,968,944.44 |
| PURC | | | | | | | | .430 | 100,000,000.00 | 99,968,944.44 | 0.00 | 0.00 |
| | | | | | | | | .430 | 0.00 | -31,055.56 | 0.00 | -99,968,944.44 |
| Inv Type: 3020 COMMERCIAL PAPER | | | | | | | | | | | | |
| | | | | | | | | .430 | 100,000,000.00 | 99,968,944.44 | 0.00 | 0.00 |
| | | | | | | | | .430 | 0.00 | -31,055.56 | 0.00 | -99,968,944.44 |
| | | | | | | | Subtotal | .476 | 125,000,000.00 | 124,875,902.77 | 0.00 | 0.00 |
| | | | | | | | | .477 | 0.00 | -124,097.23 | 0.00 | -124,875,902.77 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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: 12/5/2016 | | | | | | | | | | | | |
| 28215 | U.S. TREASURY BOND | | 912828UA6 | | 12/02/2016 | 12/02/2016 | PURC | .625 | 25,000,000.00 | 24,940,429.69 | 2,146.29 | 0.00 |
| | | | | 1 11/30/2017 | ilicea | 12/05/2016 | | .868 | 0.00 | -59,570.31 | 0.00 | -24,942,575.98 |
| PURC | | | | | | | | .625 | 25,000,000.00 | 24,940,429.69 | 2,146.29 | 0.00 |
| | | | | | | | | .868 | 0.00 | -59,570.31 | 0.00 | -24,942,575.98 |
| Inv Type: 1310 U.S. TREASURY BOND | | | | | | | | | | | | |
| | | | | | | | | .625 | 25,000,000.00 | 24,940,429.69 | 2,146.29 | 0.00 |
| | | | | | | | | .868 | 0.00 | -59,570.31 | 0.00 | -24,942,575.98 |
| 28216 | FHLMC 7Mo | | 3137EADJ5 | | 12/02/2016 | 12/02/2016 | PURC | 1.000 | 25,000,000.00 | 25,046,750.00 | 88,194.44 | 0.00 |
| | | | | 1 07/28/2017 | ilicea | 12/05/2016 | | .710 | 0.00 | 46,750.00 | 0.00 | -25,134,944.44 |
| PURC | | | | | | | | 1.000 | 25,000,000.00 | 25,046,750.00 | 88,194.44 | 0.00 |
| | | | | | | | | .710 | 0.00 | 46,750.00 | 0.00 | -25,134,944.44 |
| Inv Type: 1425 FHLMC-Fxd-S 30/360 | | | | | | | | | | | | |
| | | | | | | | | 1.000 | 25,000,000.00 | 25,046,750.00 | 88,194.44 | 0.00 |
| | | | | | | | | .710 | 0.00 | 46,750.00 | 0.00 | -25,134,944.44 |
| Subtotal | | | | | | | | .813 | 50,000,000.00 | 49,987,179.69 | 90,340.73 | 0.00 |
| | | | | | | | | .789 | 0.00 | -12,820.31 | 0.00 | -50,077,520.42 |
| Set Date: 12/6/2016 | | | | | | | | | | | | |
| 27804 | FIDELITY GOV | | FRGXX | | 12/06/2016 | 12/06/2016 | PURC | .392 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | 1 01/01/2017 | MQuint | 12/06/2016 | | .392 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| PURC | | | | | | | | .392 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .392 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| | | | | | | | | .392 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .392 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| Subtotal | | | | | | | | .392 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .392 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| Set Date: 12/7/2016 | | | | | | | | | | | | |
| 27804 | FIDELITY GOV | | FRGXX | | 12/07/2016 | 12/07/2016 | PURC | .392 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | | | 1 01/01/2017 | MQuint | 12/07/2016 | | .392 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| 27824 | WELLS FARGO GOV | | WFFXX | | 12/07/2016 | 12/07/2016 | PURC | .379 | 115,000,000.00 | 115,000,000.00 | 0.00 | 0.00 |
| | | | | 1 01/01/2017 | MQuint | 12/07/2016 | | .379 | 0.00 | 0.00 | 0.00 | -115,000,000.00 |
| 27840 | FEDERATED GOV | | GOFXX | | 12/07/2016 | 12/07/2016 | PURC | .377 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | | | 1 01/01/2017 | MQuint | 12/07/2016 | | .377 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| 28094 | GOLDMAN SACHS GOV | | FGTXX | | 12/07/2016 | 12/07/2016 | PURC | .405 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 | 01/01/2017 | MQuint | 12/07/2016 | | .405 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| PURC | | | | | | | | .388 | 415,000,000.00 | 415,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .388 | 0.00 | 0.00 | 0.00 | -415,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | .388 | 415,000,000.00 | 415,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .388 | 0.00 | 0.00 | 0.00 | -415,000,000.00 |
| 28218 | FHLB DISC NOTE | | 313385GP5 | | 12/06/2016 | 12/06/2016 | PURC | .620 | 25,000,000.00 | 24,921,006.94 | 0.00 | 0.00 |
| | | | 1 | 06/07/2017 | MQuint | 12/07/2016 | | .627 | 0.00 | -78,993.06 | 0.00 | -24,921,006.94 |
| PURC | | | | | | | | .620 | 25,000,000.00 | 24,921,006.94 | 0.00 | 0.00 |
| | | | | | | | | .627 | 0.00 | -78,993.06 | 0.00 | -24,921,006.94 |
| Inv Type: 1700 FHLB-DISC NOTE | | | | | | | | .620 | 25,000,000.00 | 24,921,006.94 | 0.00 | 0.00 |
| | | | | | | | | .627 | 0.00 | -78,993.06 | 0.00 | -24,921,006.94 |
| 28217 | FFCB 4YrNc1YrA | | 3133EGR49 | | 12/06/2016 | 11/29/2016 | PURC | 1.770 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 12/07/2020 | MQuint | 12/07/2016 | | 1.770 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| PURC | | | | | | | | 1.770 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.770 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| Inv Type: 1925 FFCB-Fxd-S 30/360 | | | | | | | | 1.770 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.770 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| Subtotal | | | | | | | | .432 | 450,000,000.00 | 449,921,006.94 | 0.00 | 0.00 |
| | | | | | | | | .432 | 0.00 | -78,993.06 | 0.00 | -449,921,006.94 |
| Set Date: 12/8/2016 | | | | | | | | | | | | |
| 27804 | FIDELITY GOV | | FRGXX | | 12/08/2016 | 12/08/2016 | PURC | .392 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | MQuint | 12/08/2016 | | .392 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| PURC | | | | | | | | .392 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .392 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | .392 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .392 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 28220 | U.S. TREASURY BILL | | 912796LD9 | | 12/07/2016 | 12/07/2016 | PURC | .620 | 25,000,000.00 | 24,922,839.58 | 0.00 | 0.00 |
| | | | 1 | 06/08/2017 | MQuint | 12/08/2016 | | .612 | 0.00 | -77,160.42 | 0.00 | -24,922,839.58 |
| PURC | | | | | | | | .620 | 25,000,000.00 | 24,922,839.58 | 0.00 | 0.00 |
| | | | | | | | | .612 | 0.00 | -77,160.42 | 0.00 | -24,922,839.58 |
| Inv Type: 1300 U.S. TREASURY BILL | | | | | | | | .620 | 25,000,000.00 | 24,922,839.58 | 0.00 | 0.00 |
| | | | | | | | | .612 | 0.00 | -77,160.42 | 0.00 | -24,922,839.58 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 |
|---|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 28191 | FHLB 5YrNc1YrB | | 3130AA5A2 | | 11/17/2016 | 11/15/2016 | PURC | 1.700 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 12/08/2021 | MQuint | 12/08/2016 | | 1.700 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| PURC | | | | | | | | 1.700 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1765 FHLB-STEP%-S 30/360 | | | | | | | | 1.700 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| Subtotal | | | | | | | | .898 | 50,000,000.00 | 49,922,839.58 | 0.00 | 0.00 |
| | | | | | | | | .895 | 0.00 | -77,160.42 | 0.00 | -49,922,839.58 |
| Set Date: 12/9/2016 | | | | | | | | | | | | |
| 27804 | FIDELITY GOV | | FRGXX | | 12/09/2016 | 12/09/2016 | PURC | .392 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | MQuint | 12/09/2016 | | .392 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| PURC | | | | | | | | .392 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | .392 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| | | | | | | | | .392 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| 28187 | FHLMC 5YrNc3MoB | | 3134GAYG3 | | 11/16/2016 | 11/09/2016 | PURC | 1.500 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 12/09/2021 | MQuint | 12/09/2016 | | 1.500 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 28188 | FHLMC 5YrNc3MoB | | 3134GAYR9 | | 11/16/2016 | 11/10/2016 | PURC | 1.650 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 12/09/2021 | MQuint | 12/09/2016 | | 1.650 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| PURC | | | | | | | | 1.600 | 30,000,000.00 | 30,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1465 FHLMC-STEP%-S30/360 | | | | | | | | 1.600 | 0.00 | 0.00 | 0.00 | -30,000,000.00 |
| | | | | | | | | 1.600 | 30,000,000.00 | 30,000,000.00 | 0.00 | 0.00 |
| 28189 | FHLB 5YrNc6MoB | | 3130AA2T4 | | 11/16/2016 | 11/10/2016 | PURC | 1.600 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 12/09/2021 | MQuint | 12/09/2016 | | 1.600 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 28190 | FHLB 5YrNc6MoB | | 3130AA2T4 | | 11/16/2016 | 11/10/2016 | PURC | 1.600 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 12/09/2021 | MQuint | 12/09/2016 | | 1.600 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| PURC | | | | | | | | 1.600 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| Inv Type: 1765 FHLB-STEP%-S 30/360 | | | | | | | | 1.600 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| | | | | | | | | 1.600 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| Subtotal | | | | | | | | 1.197 | 75,000,000.00 | 75,000,000.00 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 |
|---|--------------------|-------|------------|---------------|-----------------|-----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| | | | | | | | | 1.197 | 0.00 | 0.00 | 0.00 | -75,000,000.00 |
| Set Date: 12/12/2016 | | | | | | | | | | | | |
| 27824 | WELLS FARGO GOV | | WFFXX | | 12/12/2016 | 12/12/2016 | PURC | .379 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | MQuint | 12/12/2016 | | .379 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| 28094 | GOLDMAN SACHS GOV | | FGTXX | | 12/12/2016 | 12/12/2016 | PURC | .405 | 75,000,000.00 | 75,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | MQuint | 12/12/2016 | | .405 | 0.00 | 0.00 | 0.00 | -75,000,000.00 |
| PURC | | | | | | | | .395 | 125,000,000.00 | 125,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .395 | 0.00 | 0.00 | 0.00 | -125,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | .395 | 125,000,000.00 | 125,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .395 | 0.00 | 0.00 | 0.00 | -125,000,000.00 |
| | | | | | | Subtotal | | .395 | 125,000,000.00 | 125,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .395 | 0.00 | 0.00 | 0.00 | -125,000,000.00 |
| Set Date: 12/13/2016 | | | | | | | | | | | | |
| 27856 | UB MANAGED RATE | | CASH | | 12/13/2016 | 12/13/2016 | PURC | .480 | 55,000,000.00 | 55,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | MQuint | 12/13/2016 | | .480 | 0.00 | 0.00 | 0.00 | -55,000,000.00 |
| PURC | | | | | | | | .480 | 55,000,000.00 | 55,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .480 | 0.00 | 0.00 | 0.00 | -55,000,000.00 |
| Inv Type: 1170 UBOC MGD RATE-A/360 | | | | | | | | .480 | 55,000,000.00 | 55,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .480 | 0.00 | 0.00 | 0.00 | -55,000,000.00 |
| 28225 | TOYOTA MOTOR CORP | | 89233GRC2 | | 12/13/2016 | 12/13/2016 | PURC | .910 | 25,000,000.00 | 24,924,166.67 | 0.00 | 0.00 |
| | | | 1 | 04/12/2017 | MQuint | 12/13/2016 | | .913 | 0.00 | -75,833.33 | 0.00 | -24,924,166.67 |
| PURC | | | | | | | | .910 | 25,000,000.00 | 24,924,166.67 | 0.00 | 0.00 |
| | | | | | | | | .913 | 0.00 | -75,833.33 | 0.00 | -24,924,166.67 |
| Inv Type: 3020 COMMERCIAL PAPER | | | | | | | | .910 | 25,000,000.00 | 24,924,166.67 | 0.00 | 0.00 |
| | | | | | | | | .913 | 0.00 | -75,833.33 | 0.00 | -24,924,166.67 |
| | | | | | | Subtotal | | .614 | 80,000,000.00 | 79,924,166.67 | 0.00 | 0.00 |
| | | | | | | | | .615 | 0.00 | -75,833.33 | 0.00 | -79,924,166.67 |
| Set Date: 12/14/2016 | | | | | | | | | | | | |
| 28231 | U.S. TREASURY BOND | | 912828UA6 | | 12/13/2016 | 12/13/2016 | PURC | .625 | 25,000,000.00 | 24,929,687.50 | 6,009.62 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 | 11/30/2017 | MQuint | 12/14/2016 | | .919 | 0.00 | -70,312.50 | 0.00 | -24,935,697.12 |
| PURC | | | | | | | | .625 | 25,000,000.00 | 24,929,687.50 | 6,009.62 | 0.00 |
| | | | | | | | | .919 | 0.00 | -70,312.50 | 0.00 | -24,935,697.12 |
| Inv Type: 1310 U.S. TREASURY BOND | | | | | | | | | | | | |
| | | | | | | | | .625 | 25,000,000.00 | 24,929,687.50 | 6,009.62 | 0.00 |
| | | | | | | | | .919 | 0.00 | -70,312.50 | 0.00 | -24,935,697.12 |
| 28192 | FHLMC 5YrNc3MoB | | 3134GAZP2 | | 11/17/2016 | 11/14/2016 | PURC | 1.850 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 12/14/2021 | MQuint | 12/14/2016 | | 1.850 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| PURC | | | | | | | | 1.850 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.850 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| Inv Type: 1465 FHLMC-STEP%-S30/360 | | | | | | | | | | | | |
| | | | | | | | | 1.850 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.850 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| 28229 | FHLB DISC NOTE | | 313385GW0 | | 12/13/2016 | 12/13/2016 | PURC | .670 | 50,000,000.00 | 49,830,638.89 | 0.00 | 0.00 |
| | | | 1 | 06/14/2017 | MQuint | 12/14/2016 | | .672 | 0.00 | -169,361.11 | 0.00 | -49,830,638.89 |
| 28230 | FHLB DISC NOTE | | 313385GW0 | | 12/13/2016 | 12/13/2016 | PURC | .670 | 6,000,000.00 | 5,979,676.67 | 0.00 | 0.00 |
| | | | 1 | 06/14/2017 | MQuint | 12/14/2016 | | .672 | 0.00 | -20,323.33 | 0.00 | -5,979,676.67 |
| PURC | | | | | | | | .670 | 56,000,000.00 | 55,810,315.56 | 0.00 | 0.00 |
| | | | | | | | | .672 | 0.00 | -189,684.44 | 0.00 | -55,810,315.56 |
| Inv Type: 1700 FHLB-DISC NOTE | | | | | | | | | | | | |
| | | | | | | | | .670 | 56,000,000.00 | 55,810,315.56 | 0.00 | 0.00 |
| | | | | | | | | .672 | 0.00 | -189,684.44 | 0.00 | -55,810,315.56 |
| 28227 | FHLB 6Mo | | 313379FW4 | | 12/13/2016 | 12/13/2016 | PURC | 1.000 | 10,000,000.00 | 10,014,141.00 | 1,388.89 | 0.00 |
| | | | 1 | 06/09/2017 | MQuint | 12/14/2016 | | .708 | 0.00 | 14,141.00 | 0.00 | -10,015,529.89 |
| PURC | | | | | | | | 1.000 | 10,000,000.00 | 10,014,141.00 | 1,388.89 | 0.00 |
| | | | | | | | | .708 | 0.00 | 14,141.00 | 0.00 | -10,015,529.89 |
| Inv Type: 1725 FHLB-Fxd-S 30/360 | | | | | | | | | | | | |
| | | | | | | | | 1.000 | 10,000,000.00 | 10,014,141.00 | 1,388.89 | 0.00 |
| | | | | | | | | .708 | 0.00 | 14,141.00 | 0.00 | -10,015,529.89 |
| 28228 | FAMCA DISC NOTE | | 31315LGX0 | | 12/13/2016 | 12/13/2016 | PURC | .690 | 50,000,000.00 | 49,824,625.00 | 0.00 | 0.00 |
| | | | 1 | 06/15/2017 | MQuint | 12/14/2016 | | .692 | 0.00 | -175,375.00 | 0.00 | -49,824,625.00 |
| PURC | | | | | | | | .690 | 50,000,000.00 | 49,824,625.00 | 0.00 | 0.00 |
| | | | | | | | | .692 | 0.00 | -175,375.00 | 0.00 | -49,824,625.00 |
| Inv Type: 1940 FMAC-DISC NOTE | | | | | | | | | | | | |
| | | | | | | | | .690 | 50,000,000.00 | 49,824,625.00 | 0.00 | 0.00 |
| | | | | | | | | .692 | 0.00 | -175,375.00 | 0.00 | -49,824,625.00 |
| 28226 | APPLE | | 03785DRD0 | | 12/13/2016 | 12/13/2016 | PURC | .800 | 50,000,000.00 | 49,866,666.67 | 0.00 | 0.00 |
| | | | 1 | 04/13/2017 | MQuint | 12/14/2016 | | .802 | 0.00 | -133,333.33 | 0.00 | -49,866,666.67 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 |
|---|---------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 28234 | WAL-MART STORES INC | | 93114EMM6 | | 12/14/2016 | 12/14/2016 | PURC | .500 | 50,000,000.00 | 49,995,138.89 | 0.00 | 0.00 |
| | | | 1 | 12/21/2016 | MQuint | 12/14/2016 | | .500 | 0.00 | -4,861.11 | 0.00 | -49,995,138.89 |
| PURC | | | | | | | | | | | | |
| | | | | | | | | .650 | 100,000,000.00 | 99,861,805.56 | 0.00 | 0.00 |
| | | | | | | | | .651 | 0.00 | -138,194.44 | 0.00 | -99,861,805.56 |
| Inv Type: 3020 COMMERCIAL PAPER | | | | | | | | | | | | |
| | | | | | | | | .650 | 100,000,000.00 | 99,861,805.56 | 0.00 | 0.00 |
| | | | | | | | | .651 | 0.00 | -138,194.44 | 0.00 | -99,861,805.56 |
| Subtotal | | | | | | | | .765 | 261,000,000.00 | 260,440,574.62 | 7,398.51 | 0.00 |
| | | | | | | | | .783 | 0.00 | -559,425.38 | 0.00 | -260,447,973.13 |
| Set Date: 12/16/2016 | | | | | | | | | | | | |
| 28193 | FHLMC SYrNc3MoB | | 3134GAA53 | | 11/17/2016 | 11/17/2016 | PURC | 1.750 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 12/16/2021 | MQuint | 12/16/2016 | | 1.750 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| PURC | | | | | | | | | | | | |
| | | | | | | | | 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 |
| Inv Type: 1465 FHLMC-STEP%-S30/360 | | | | | | | | | | | | |
| | | | | | | | | 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 |
| 28235 | FHLB DISC NOTE | | 313385GY6 | | 12/15/2016 | 12/15/2016 | PURC | .660 | 6,000,000.00 | 5,979,980.00 | 0.00 | 0.00 |
| | | | 1 | 06/16/2017 | ilicea | 12/16/2016 | | .662 | 0.00 | -20,020.00 | 0.00 | -5,979,980.00 |
| 28236 | FHLB DISC NOTE | | 313385GY6 | | 12/15/2016 | 12/15/2016 | PURC | .660 | 7,000,000.00 | 6,976,643.33 | 0.00 | 0.00 |
| | | | 1 | 06/16/2017 | ilicea | 12/16/2016 | | .662 | 0.00 | -23,356.67 | 0.00 | -6,976,643.33 |
| 28237 | FHLB DISC NOTE | | 313385GY6 | | 12/15/2016 | 12/15/2016 | PURC | .660 | 7,000,000.00 | 6,976,643.33 | 0.00 | 0.00 |
| | | | 1 | 06/16/2017 | ilicea | 12/16/2016 | | .662 | 0.00 | -23,356.67 | 0.00 | -6,976,643.33 |
| PURC | | | | | | | | | | | | |
| | | | | | | | | .660 | 20,000,000.00 | 19,933,266.66 | 0.00 | 0.00 |
| | | | | | | | | .662 | 0.00 | -66,733.34 | 0.00 | -19,933,266.66 |
| Inv Type: 1700 FHLB-DISC NOTE | | | | | | | | | | | | |
| | | | | | | | | .660 | 20,000,000.00 | 19,933,266.66 | 0.00 | 0.00 |
| | | | | | | | | .662 | 0.00 | -66,733.34 | 0.00 | -19,933,266.66 |
| 28238 | JOHNSON & JOHNSON | | 47816FN56 | | 12/16/2016 | 12/16/2016 | PURC | .600 | 100,000,000.00 | 99,966,666.67 | 0.00 | 0.00 |
| | | | 1 | 01/05/2017 | ilicea | 12/16/2016 | | .600 | 0.00 | -33,333.33 | 0.00 | -99,966,666.67 |
| 28239 | NESTLE | | 64105GQG2 | | 12/16/2016 | 12/16/2016 | PURC | .760 | 50,000,000.00 | 49,905,000.00 | 0.00 | 0.00 |
| | | | 1 | 03/16/2017 | ilicea | 12/16/2016 | | .761 | 0.00 | -95,000.00 | 0.00 | -49,905,000.00 |
| PURC | | | | | | | | | | | | |
| | | | | | | | | .653 | 150,000,000.00 | 149,871,666.67 | 0.00 | 0.00 |
| | | | | | | | | .654 | 0.00 | -128,333.33 | 0.00 | -149,871,666.67 |
| Inv Type: 3020 COMMERCIAL PAPER | | | | | | | | | | | | |
| | | | | | | | | .653 | 150,000,000.00 | 149,871,666.67 | 0.00 | 0.00 |
| | | | | | | | | .654 | 0.00 | -128,333.33 | 0.00 | -149,871,666.67 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 |
|--|-------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| Subtotal | | | | | | | | .715 | 180,000,000.00 | 179,804,933.33 | 0.00 | 0.00 |
| Subtotal | | | | | | | | .716 | 0.00 | -195,066.67 | 0.00 | -179,804,933.33 |
| Set Date: 12/19/2016 | | | | | | | | | | | | |
| 27804 | FIDELITY GOV | | FRGXX | | 12/19/2016 | 12/19/2016 | PURC | .420 | 150,000,000.00 | 150,000,000.00 | 0.00 | 0.00 |
| | | | | 1 01/01/2017 | ilicea | 12/19/2016 | | .420 | 0.00 | 0.00 | 0.00 | -150,000,000.00 |
| PURC | | | | | | | | .420 | 150,000,000.00 | 150,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .420 | 0.00 | 0.00 | 0.00 | -150,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | .420 | 150,000,000.00 | 150,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .420 | 0.00 | 0.00 | 0.00 | -150,000,000.00 |
| 28240 | FHLB DISC NOTE | | 31338SKK1 | | 12/16/2016 | 12/16/2016 | PURC | .800 | 50,000,000.00 | 49,735,555.56 | 0.00 | 0.00 |
| | | | | 1 08/14/2017 | MQuint | 12/19/2016 | | .804 | 0.00 | -264,444.44 | 0.00 | -49,735,555.56 |
| PURC | | | | | | | | .800 | 50,000,000.00 | 49,735,555.56 | 0.00 | 0.00 |
| | | | | | | | | .804 | 0.00 | -264,444.44 | 0.00 | -49,735,555.56 |
| Inv Type: 1700 FHLB-DISC NOTE | | | | | | | | .800 | 50,000,000.00 | 49,735,555.56 | 0.00 | 0.00 |
| | | | | | | | | .804 | 0.00 | -264,444.44 | 0.00 | -49,735,555.56 |
| Subtotal | | | | | | | | .515 | 200,000,000.00 | 199,735,555.56 | 0.00 | 0.00 |
| Subtotal | | | | | | | | .516 | 0.00 | -264,444.44 | 0.00 | -199,735,555.56 |
| Set Date: 12/20/2016 | | | | | | | | | | | | |
| 28094 | GOLDMAN SACHS GOV | | FGTXX | | 12/20/2016 | 12/20/2016 | PURC | .445 | 30,000,000.00 | 30,000,000.00 | 0.00 | 0.00 |
| | | | | 1 01/01/2017 | ilicea | 12/20/2016 | | .445 | 0.00 | 0.00 | 0.00 | -30,000,000.00 |
| PURC | | | | | | | | .445 | 30,000,000.00 | 30,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .445 | 0.00 | 0.00 | 0.00 | -30,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | .445 | 30,000,000.00 | 30,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .445 | 0.00 | 0.00 | 0.00 | -30,000,000.00 |
| 28241 | NESTLE | | 64105GQL1 | | 12/20/2016 | 12/20/2016 | PURC | .720 | 50,000,000.00 | 49,910,000.00 | 0.00 | 0.00 |
| | | | | 1 03/20/2017 | ilicea | 12/20/2016 | | .721 | 0.00 | -90,000.00 | 0.00 | -49,910,000.00 |
| PURC | | | | | | | | .720 | 50,000,000.00 | 49,910,000.00 | 0.00 | 0.00 |
| | | | | | | | | .721 | 0.00 | -90,000.00 | 0.00 | -49,910,000.00 |
| Inv Type: 3020 COMMERCIAL PAPER | | | | | | | | .720 | 50,000,000.00 | 49,910,000.00 | 0.00 | 0.00 |
| | | | | | | | | .721 | 0.00 | -90,000.00 | 0.00 | -49,910,000.00 |
| Subtotal | | | | | | | | .617 | 80,000,000.00 | 79,910,000.00 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 |
|--|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| | | | | | | | | .618 | 0.00 | -90,000.00 | 0.00 | -79,910,000.00 |
| Set Date: 12/21/2016 | | | | | | | | | | | | |
| 27840 | FEDERATED GOV | | GOFXX | | 12/21/2016 | 12/21/2016 | PURC | .430 | 90,000,000.00 | 90,000,000.00 | 0.00 | 0.00 |
| | | | | 1 01/01/2017 | MQuint | 12/21/2016 | | .430 | 0.00 | 0.00 | 0.00 | -90,000,000.00 |
| PURC | | | | | | | | .430 | 90,000,000.00 | 90,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .430 | 0.00 | 0.00 | 0.00 | -90,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| | | | | | | | | .430 | 90,000,000.00 | 90,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .430 | 0.00 | 0.00 | 0.00 | -90,000,000.00 |
| 28242 | FHLB DISC NOTE | | 313385HD1 | | 12/20/2016 | 12/20/2016 | PURC | .660 | 2,000,000.00 | 1,993,326.67 | 0.00 | 0.00 |
| | | | | 1 06/21/2017 | ilicea | 12/21/2016 | | .662 | 0.00 | -6,673.33 | 0.00 | -1,993,326.67 |
| 28243 | FHLB DISC NOTE | | 313385HD1 | | 12/20/2016 | 12/20/2016 | PURC | .660 | 1,000,000.00 | 996,663.33 | 0.00 | 0.00 |
| | | | | 1 06/21/2017 | ilicea | 12/21/2016 | | .662 | 0.00 | -3,336.67 | 0.00 | -996,663.33 |
| 28244 | FHLB DISC NOTE | | 313385HD1 | | 12/20/2016 | 12/20/2016 | PURC | .660 | 1,000,000.00 | 996,663.33 | 0.00 | 0.00 |
| | | | | 1 06/21/2017 | ilicea | 12/21/2016 | | .662 | 0.00 | -3,336.67 | 0.00 | -996,663.33 |
| 28245 | FHLB DISC NOTE | | 313385HD1 | | 12/20/2016 | 12/20/2016 | PURC | .660 | 1,000,000.00 | 996,663.33 | 0.00 | 0.00 |
| | | | | 1 06/21/2017 | ilicea | 12/21/2016 | | .662 | 0.00 | -3,336.67 | 0.00 | -996,663.33 |
| 28246 | FHLB DISC NOTE | | 313385HD1 | | 12/20/2016 | 12/20/2016 | PURC | .660 | 24,000,000.00 | 23,919,920.00 | 0.00 | 0.00 |
| | | | | 1 06/21/2017 | ilicea | 12/21/2016 | | .662 | 0.00 | -80,080.00 | 0.00 | -23,919,920.00 |
| PURC | | | | | | | | .660 | 29,000,000.00 | 28,903,236.66 | 0.00 | 0.00 |
| | | | | | | | | .662 | 0.00 | -96,763.34 | 0.00 | -28,903,236.66 |
| Inv Type: 1700 FHLB-DISC NOTE | | | | | | | | | | | | |
| | | | | | | | | .660 | 29,000,000.00 | 28,903,236.66 | 0.00 | 0.00 |
| | | | | | | | | .662 | 0.00 | -96,763.34 | 0.00 | -28,903,236.66 |
| Subtotal | | | | | | | | .486 | 119,000,000.00 | 118,903,236.66 | 0.00 | 0.00 |
| | | | | | | | | .487 | 0.00 | -96,763.34 | 0.00 | -118,903,236.66 |
| Set Date: 12/22/2016 | | | | | | | | | | | | |
| 28219 | FAMCA 1Yr | | 3132X0LX7 | | 12/07/2016 | 12/01/2016 | PURC | .634 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | 1 12/22/2017 | MQuint | 12/22/2016 | | .634 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| PURC | | | | | | | | .634 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .634 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| Inv Type: 1965 FMAC-Var-M A/360 | | | | | | | | | | | | |
| | | | | | | | | .634 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .634 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| 28247 | GENERAL ELECTRIC | | 36960LMV4 | | 12/22/2016 | 12/22/2016 | PURC | .620 | 75,000,000.00 | 74,990,958.33 | 0.00 | 0.00 |
| | | | | 1 12/29/2016 | ilicea | 12/22/2016 | | .620 | 0.00 | -9,041.67 | 0.00 | -74,990,958.33 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 |
|--|---------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 28248 | WAL-MART STORES INC | | 93114EMT1 | | 12/22/2016 | 12/22/2016 | PURC | .570 | 110,000,000.00 | 109,991,291.67 | 0.00 | 0.00 |
| | | | 1 | 12/27/2016 | ilicea | 12/22/2016 | | .570 | 0.00 | -8,708.33 | 0.00 | -109,991,291.67 |
| PURC | | | | | | | | | | | | |
| | | | | | | | | .590 | 185,000,000.00 | 184,982,250.00 | 0.00 | 0.00 |
| | | | | | | | | .590 | 0.00 | -17,750.00 | 0.00 | -184,982,250.00 |
| Inv Type: 3020 COMMERCIAL PAPER | | | | | | | | | | | | |
| | | | | | | | | .590 | 185,000,000.00 | 184,982,250.00 | 0.00 | 0.00 |
| | | | | | | | | .590 | 0.00 | -17,750.00 | 0.00 | -184,982,250.00 |
| Subtotal | | | | | | | | .595 | 210,000,000.00 | 209,982,250.00 | 0.00 | 0.00 |
| | | | | | | | | .595 | 0.00 | -17,750.00 | 0.00 | -209,982,250.00 |

Set Date: 12/23/2016

| | | | | | | | | | | | | |
|--|----------------|--|-----------|------------|------------|------------|------|------|----------------------|----------------------|-------------|-----------------------|
| 27840 | FEDERATED GOV | | GOFXX | | 12/23/2016 | 12/23/2016 | PURC | .430 | 70,000,000.00 | 70,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | MQuint | 12/23/2016 | | .430 | 0.00 | 0.00 | 0.00 | -70,000,000.00 |
| PURC | | | | | | | | | | | | |
| | | | | | | | | .430 | 70,000,000.00 | 70,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .430 | 0.00 | 0.00 | 0.00 | -70,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| | | | | | | | | .430 | 70,000,000.00 | 70,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .430 | 0.00 | 0.00 | 0.00 | -70,000,000.00 |
| 28249 | FHLB DISC NOTE | | 313385HF6 | | 12/22/2016 | 12/22/2016 | PURC | .650 | 3,000,000.00 | 2,990,141.67 | 0.00 | 0.00 |
| | | | 1 | 06/23/2017 | MQuint | 12/23/2016 | | .652 | 0.00 | -9,858.33 | 0.00 | -2,990,141.67 |
| 28250 | FHLB DISC NOTE | | 313385HF6 | | 12/22/2016 | 12/22/2016 | PURC | .650 | 2,000,000.00 | 1,993,427.78 | 0.00 | 0.00 |
| | | | 1 | 06/23/2017 | MQuint | 12/23/2016 | | .652 | 0.00 | -6,572.22 | 0.00 | -1,993,427.78 |
| PURC | | | | | | | | | | | | |
| | | | | | | | | .650 | 5,000,000.00 | 4,983,569.45 | 0.00 | 0.00 |
| | | | | | | | | .652 | 0.00 | -16,430.55 | 0.00 | -4,983,569.45 |
| Inv Type: 1700 FHLB-DISC NOTE | | | | | | | | | | | | |
| | | | | | | | | .650 | 5,000,000.00 | 4,983,569.45 | 0.00 | 0.00 |
| | | | | | | | | .652 | 0.00 | -16,430.55 | 0.00 | -4,983,569.45 |
| Subtotal | | | | | | | | .445 | 75,000,000.00 | 74,983,569.45 | 0.00 | 0.00 |
| | | | | | | | | .445 | 0.00 | -16,430.55 | 0.00 | -74,983,569.45 |

Set Date: 12/27/2016

| | | | | | | | | | | | | |
|-------|-------------------|--|-------|------------|------------|------------|------|------|----------------|----------------|------|-----------------|
| 27824 | WELLS FARGO GOV | | WFFXX | | 12/27/2016 | 12/27/2016 | PURC | .430 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | ilicea | 12/27/2016 | | .430 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| 27840 | FEDERATED GOV | | GOFXX | | 12/27/2016 | 12/27/2016 | PURC | .430 | 60,000,000.00 | 60,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | ilicea | 12/27/2016 | | .430 | 0.00 | 0.00 | 0.00 | -60,000,000.00 |
| 28094 | GOLDMAN SACHS GOV | | FGTX | | 12/27/2016 | 12/27/2016 | PURC | .445 | 65,000,000.00 | 65,000,000.00 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 | 01/01/2017 | ilicea | 12/27/2016 | | .445 | 0.00 | 0.00 | 0.00 | -65,000,000.00 |
| PURC | | | | | | | | .434 | 225,000,000.00 | 225,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .434 | 0.00 | 0.00 | 0.00 | -225,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| | | | | | | | | .434 | 225,000,000.00 | 225,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .434 | 0.00 | 0.00 | 0.00 | -225,000,000.00 |
| 28232 | FAMCA 1Yr | | 3132X0MC2 | | 12/13/2016 | 12/09/2016 | PURC | .945 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 12/27/2017 | MQuint | 12/27/2016 | | .945 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| PURC | | | | | | | | .945 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .945 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| Inv Type: 1950 FMAC-Fxd-S 30/360 | | | | | | | | | | | | |
| | | | | | | | | .945 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .945 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| Subtotal | | | | | | | | .485 | 250,000,000.00 | 250,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .485 | 0.00 | 0.00 | 0.00 | -250,000,000.00 |
| Set Date: 12/28/2016 | | | | | | | | | | | | |
| 27824 | WELLS FARGO GOV | | WFFXX | | 12/28/2016 | 12/28/2016 | PURC | .430 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | ilicea | 12/28/2016 | | .430 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| 27840 | FEDERATED GOV | | GOFXX | | 12/28/2016 | 12/28/2016 | PURC | .430 | 40,000,000.00 | 40,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | ilicea | 12/28/2016 | | .430 | 0.00 | 0.00 | 0.00 | -40,000,000.00 |
| 27924 | BANK OF THE WEST | | CASH | | 12/28/2016 | 12/28/2016 | PURC | .620 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | ilicea | 12/28/2016 | | .620 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| PURC | | | | | | | | .480 | 190,000,000.00 | 190,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .480 | 0.00 | 0.00 | 0.00 | -190,000,000.00 |
| Inv Type: 1060 MMKT ACCTS-A/366 | | | | | | | | | | | | |
| | | | | | | | | .480 | 190,000,000.00 | 190,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .480 | 0.00 | 0.00 | 0.00 | -190,000,000.00 |
| 27856 | UB MANAGED RATE | | CASH | | 12/28/2016 | 12/28/2016 | PURC | .480 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | ilicea | 12/28/2016 | | .480 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| PURC | | | | | | | | .480 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .480 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| Inv Type: 1170 UBOC MGD RATE-A/360 | | | | | | | | | | | | |
| | | | | | | | | .480 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .480 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| 28251 | FHLB DISC NOTE | | 313385HL3 | | 12/28/2016 | 12/27/2016 | PURC | .670 | 14,000,000.00 | 13,952,578.89 | 0.00 | 0.00 |
| | | | 1 | 06/28/2017 | ilicea | 12/28/2016 | | .672 | 0.00 | -47,421.11 | 0.00 | -13,952,578.89 |
| 28252 | FHLB DISC NOTE | | 313385HL3 | | 12/28/2016 | 12/27/2016 | PURC | .670 | 7,000,000.00 | 6,976,289.44 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 | 06/28/2017 | ilicea | 12/28/2016 | | .672 | 0.00 | -23,710.56 | 0.00 | -6,976,289.44 |
| PURC | | | | | | | | .670 | 21,000,000.00 | 20,928,868.33 | 0.00 | 0.00 |
| | | | | | | | | .672 | 0.00 | -71,131.67 | 0.00 | -20,928,868.33 |
| | | | | | | | | .670 | 21,000,000.00 | 20,928,868.33 | 0.00 | 0.00 |
| | | | | | | | | .672 | 0.00 | -71,131.67 | 0.00 | -20,928,868.33 |
| | | | | | | | | .493 | 311,000,000.00 | 310,928,868.33 | 0.00 | 0.00 |
| | | | | | | | | .493 | 0.00 | -71,131.67 | 0.00 | -310,928,868.33 |
| Subtotal | | | | | | | | | | | | |
| Set Date: 12/29/2016 | | | | | | | | | | | | |
| 28094 | GOLDMAN SACHS GOV | | FGTX | | 12/29/2016 | 12/29/2016 | PURC | .445 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | 1 | 01/01/2017 | ilicea | 12/29/2016 | | .445 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| PURC | | | | | | | | .445 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .445 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| | | | | | | | | .445 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .445 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| | | | | | | | | .445 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | .445 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| | | | | | | | | .445 | 0.00 | 0.00 | 0.00 | -25,000,000.00 |
| Subtotal | | | | | | | | | | | | |
| Set Date: 12/30/2016 | | | | | | | | | | | | |
| 28253 | U.S. TREASURY BILL | | 912796LF4 | | 12/30/2016 | 12/30/2016 | PURC | .600 | 50,000,000.00 | 49,848,915.28 | 0.00 | 0.00 |
| | | | 1 | 06/29/2017 | ilicea | 12/30/2016 | | .603 | 0.00 | -151,084.72 | 0.00 | -49,848,915.28 |
| 28254 | U.S. TREASURY BILL | | 912796KE8 | | 12/30/2016 | 12/30/2016 | PURC | .390 | 50,000,000.00 | 49,985,337.50 | 0.00 | 0.00 |
| | | | 1 | 01/26/2017 | ilicea | 12/30/2016 | | .391 | 0.00 | -14,662.50 | 0.00 | -49,985,337.50 |
| PURC | | | | | | | | .495 | 100,000,000.00 | 99,834,252.78 | 0.00 | 0.00 |
| | | | | | | | | .497 | 0.00 | -165,747.22 | 0.00 | -99,834,252.78 |
| | | | | | | | | .495 | 100,000,000.00 | 99,834,252.78 | 0.00 | 0.00 |
| | | | | | | | | .497 | 0.00 | -165,747.22 | 0.00 | -99,834,252.78 |
| | | | | | | | | .625 | 25,000,000.00 | 24,968,750.00 | 39,062.50 | 0.00 |
| | | | 1 | 09/30/2017 | ilicea | 12/30/2016 | | .792 | 0.00 | -31,250.00 | 0.00 | -25,007,812.50 |
| PURC | | | | | | | | .625 | 25,000,000.00 | 24,968,750.00 | 39,062.50 | 0.00 |
| | | | | | | | | .792 | 0.00 | -31,250.00 | 0.00 | -25,007,812.50 |
| | | | | | | | | .625 | 25,000,000.00 | 24,968,750.00 | 39,062.50 | 0.00 |
| | | | | | | | | .792 | 0.00 | -31,250.00 | 0.00 | -25,007,812.50 |
| | | | | | | | | .625 | 25,000,000.00 | 24,968,750.00 | 39,062.50 | 0.00 |
| | | | | | | | | .792 | 0.00 | -31,250.00 | 0.00 | -25,007,812.50 |
| | | | | | | | | 1.900 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 | 12/30/2021 | MQuint | 12/30/2016 | 1.900 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 28195 | FHLMC 5YrNc3MoB | | 3134GAA87 | | 11/17/2016 | 11/17/2016 | PURC | 1.900 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| | | | | 1 | 12/30/2021 | MQuint | 12/30/2016 | 1.900 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| PURC | | | | | | | | 1.900 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.900 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| Inv Type: 1465 FHLMC-STEP%-S30/360 | | | | | | | | 1.900 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 1.900 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| 28221 | FHLB 5YrNc3MoB | | 3130AACK2 | | 12/07/2016 | 11/30/2016 | PURC | 2.000 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | 1 | 12/30/2021 | MQuint | 12/30/2016 | 2.000 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| 28222 | FHLB 5YrNc3MoB | | 3130AADH8 | | 12/07/2016 | 12/02/2016 | PURC | 2.050 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | 1 | 12/30/2021 | MQuint | 12/30/2016 | 2.050 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| 28223 | FHLB 5YrNc3MoB | | 3130AAE20 | | 12/07/2016 | 12/05/2016 | PURC | 2.000 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | | 1 | 12/30/2021 | MQuint | 12/30/2016 | 2.000 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| 28224 | FHLB 5YrNc6MoB | | 3130AAF78 | | 12/08/2016 | 12/08/2016 | PURC | 2.050 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 |
| | | | | 1 | 12/30/2021 | MQuint | 12/30/2016 | 2.050 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| 28233 | FHLB 5YrNc6MoB | | 3130AAGD4 | | 12/13/2016 | 12/13/2016 | PURC | 2.000 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | 1 | 12/30/2021 | MQuint | 12/30/2016 | 2.000 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| PURC | | | | | | | | 2.019 | 90,000,000.00 | 90,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 2.019 | 0.00 | 0.00 | 0.00 | -90,000,000.00 |
| Inv Type: 1765 FHLB-STEP%-S 30/360 | | | | | | | | 2.019 | 90,000,000.00 | 90,000,000.00 | 0.00 | 0.00 |
| | | | | | | | | 2.019 | 0.00 | 0.00 | 0.00 | -90,000,000.00 |
| Subtotal | | | | | | | | 1.212 | 235,000,000.00 | 234,803,002.78 | 39,062.50 | 0.00 |
| | | | | | | | | 1.231 | 0.00 | -196,997.22 | 0.00 | -234,842,065.28 |
| Grand Total | | | Count 77 | | | | | .603 | 3,116,000,000.00 | 3,114,093,961.38 | 136,801.74 | 0.00 |
| | | | | | | | | .606 | 0.00 | -1,906,038.62 | 0.00 | -3,114,230,763.12 |



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2016 To Date: 12/31/2016

Date Basis: Settlement

Run: 01/04/2017 01:20:20 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 | .606 | 3,116,000,000.00 | 0.00 | 3,114,093,961.38 | -1,906,038.62 | 0.00 | 136,801.74 | 0.00 | -3,114,230,763.12 |
| Totals : | .606 | 3,116,000,000.00 | 0.00 | 3,114,093,961.38 | -1,906,038.62 | 0.00 | 136,801.74 | 0.00 | -3,114,230,763.12 |