

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



ITEM: 2.5
(ID # 12332)

MEETING DATE:
Tuesday, May 12, 2020

FROM : TREASURER-TAX COLLECTOR:

SUBJECT: TREASURER-TAX COLLECTOR: Receive and file the Treasurer's Purchase Detail Report for February 2020

RECOMMENDED MOTION: That the Board of Supervisors:

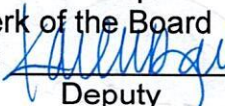
1. Receives and files the attached Treasurer's "Purchase Detail Report" for February 2020 in accordance with Government Code Section 53607

ACTION:Consent

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Washington, seconded by Supervisor Hewitt and duly carried by unanimous vote, IT WAS ORDERED that the above matter is approved as recommended.

Ayes: Jeffries, Spiegel, Washington, Perez and Hewitt
Nays: None
Absent: None
Date: May 12, 2020
xc: Treasurer

Kecia R. Harper
Clerk of the Board
By: 
Deputy

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

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:	N/A
			For Fiscal Year:	2019-2020

C.E.O. RECOMMENDATION: Approve

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for February 2020 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.



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2020 To Date: 2/29/2020

Date Basis: Settlement

Run: 04/01/2020 11:25:28 AM

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: 2/4/2020												
29751	APPLE		03785DEL6		02/04/2020	02/04/2020	PURC	1.570	25,000,000.00	24,884,430.56	0.00	0.00
			1	05/20/2020	MQuint	02/04/2020		1.577	0.00	-115,569.44	0.00	-24,884,430.56
PURC								1.570	25,000,000.00	24,884,430.56	0.00	0.00
								1.577	0.00	-115,569.44	0.00	-24,884,430.56
Inv Type: 3020 COMMERCIAL PAPER								1.570	25,000,000.00	24,884,430.56	0.00	0.00
								1.577	0.00	-115,569.44	0.00	-24,884,430.56
							Subtotal	1.570	25,000,000.00	24,884,430.56	0.00	0.00
								1.577	0.00	-115,569.44	0.00	-24,884,430.56
Set Date: 2/5/2020												
28529	WELLS FARGO GOV		WFFXX		02/05/2020	02/05/2020	PURC	1.524	45,000,000.00	45,000,000.00	0.00	0.00
			1	03/01/2020	Agutier	02/05/2020		1.524	0.00	0.00	0.00	-45,000,000.00
PURC								1.524	45,000,000.00	45,000,000.00	0.00	0.00
								1.524	0.00	0.00	0.00	-45,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								1.524	45,000,000.00	45,000,000.00	0.00	0.00
								1.524	0.00	0.00	0.00	-45,000,000.00
							Subtotal	1.524	45,000,000.00	45,000,000.00	0.00	0.00
								1.524	0.00	0.00	0.00	-45,000,000.00
Set Date: 2/6/2020												
29752	TOYOTA MOTOR CORP		89233GH41		02/06/2020	02/05/2020	PURC	1.690	40,000,000.00	39,662,000.00	0.00	0.00
			1	08/04/2020	Agutier	02/06/2020		1.704	0.00	-338,000.00	0.00	-39,662,000.00
29753	WAL-MART STORES INC		93114EC47		02/06/2020	02/06/2020	PURC	1.560	16,615,000.00	16,595,560.45	0.00	0.00
			1	03/04/2020	Agutier	02/06/2020		1.562	0.00	-19,439.55	0.00	-16,595,560.45
29754	WAL-MART STORES INC		93114ECG0		02/06/2020	02/06/2020	PURC	1.560	50,000,000.00	49,915,500.00	0.00	0.00
			1	03/16/2020	Agutier	02/06/2020		1.563	0.00	-84,500.00	0.00	-49,915,500.00
29755	WAL-MART STORES INC		93114ECG0		02/06/2020	02/06/2020	PURC	1.560	35,000,000.00	34,940,850.00	0.00	0.00
			1	03/16/2020	Agutier	02/06/2020		1.563	0.00	-59,150.00	0.00	-34,940,850.00
29756	TOYOTA MOTOR CORP		89233GE51		02/06/2020	02/06/2020	PURC	1.680	60,000,000.00	59,750,800.00	0.00	0.00
			1	05/05/2020	Agutier	02/06/2020		1.687	0.00	-249,200.00	0.00	-59,750,800.00
PURC								1.622	201,615,000.00	200,864,710.45	0.00	0.00
								1.628	0.00	-750,289.55	0.00	-200,864,710.45
Inv Type: 3020 COMMERCIAL PAPER								1.622	201,615,000.00	200,864,710.45	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2020 To Date: 2/29/2020

Date Basis: Settlement

Run: 04/01/2020 11:25:28 AM

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
								1.628	0.00	-750,289.55	0.00	-200,864,710.45
							Subtotal	1.622	201,615,000.00	200,864,710.45	0.00	0.00
								1.628	0.00	-750,289.55	0.00	-200,864,710.45
Set Date: 2/7/2020												
29526	GOLDMAN SACHS GOV		FGTXX		02/07/2020	02/07/2020	PURC	1.529	35,000,000.00	35,000,000.00	0.00	0.00
			1	03/01/2020	MQuint	02/07/2020		1.529	0.00	0.00	0.00	-35,000,000.00
PURC								1.529	35,000,000.00	35,000,000.00	0.00	0.00
								1.529	0.00	0.00	0.00	-35,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								1.529	35,000,000.00	35,000,000.00	0.00	0.00
								1.529	0.00	0.00	0.00	-35,000,000.00
							Subtotal	1.529	35,000,000.00	35,000,000.00	0.00	0.00
								1.529	0.00	0.00	0.00	-35,000,000.00
Set Date: 2/10/2020												
29757	FHLMC3.5YrNc6MoQ		3134GU7L8		02/07/2020	01/31/2020	PURC	1.700	15,000,000.00	15,000,000.00	0.00	0.00
			1	08/10/2023	AGutier	02/10/2020		1.700	0.00	0.00	0.00	-15,000,000.00
29760	FHLMC 3.5YrNc6MoB		3134GVBK3		02/10/2020	02/06/2020	PURC	1.750	5,000,000.00	5,000,000.00	0.00	0.00
			1	08/10/2023	MQuint	02/10/2020		1.750	0.00	0.00	0.00	-5,000,000.00
PURC								1.713	20,000,000.00	20,000,000.00	0.00	0.00
								1.713	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.713	20,000,000.00	20,000,000.00	0.00	0.00
								1.713	0.00	0.00	0.00	-20,000,000.00
29758	FFCB 3YrNc1YrA		3133ELMD3		02/10/2020	01/31/2020	PURC	1.600	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/10/2023	MQuint	02/10/2020		1.600	0.00	0.00	0.00	-10,000,000.00
29759	FFCB 3YrNc1YrA		3133ELMD3		02/10/2020	01/31/2020	PURC	1.600	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/10/2023	MQuint	02/10/2020		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
								1.600	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360								1.600	20,000,000.00	20,000,000.00	0.00	0.00
								1.600	0.00	0.00	0.00	-20,000,000.00
29761	APPLE		03785DEL6		02/10/2020	02/10/2020	PURC	1.570	25,000,000.00	24,890,972.22	0.00	0.00
			1	05/20/2020	MQuint	02/10/2020		1.577	0.00	-109,027.78	0.00	-24,890,972.22
29762	APPLE		03785DF35		02/10/2020	02/10/2020	PURC	1.570	25,000,000.00	24,875,708.33	0.00	0.00



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Date Basis: Settlement

Run: 04/01/2020 11:25:28 AM

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	06/03/2020	MQuint	02/10/2020		1.578	0.00	-124,291.67	0.00	-24,875,708.33
PURC								1.570	50,000,000.00	49,766,680.55	0.00	0.00
								1.577	0.00	-233,319.45	0.00	-49,766,680.55
								1.570	50,000,000.00	49,766,680.55	0.00	0.00
								1.577	0.00	-233,319.45	0.00	-49,766,680.55
								1.608	90,000,000.00	89,766,680.55	0.00	0.00
								1.612	0.00	-233,319.45	0.00	-89,766,680.55

Inv Type: 3020 COMMERCIAL PAPER

Subtotal

Set Date: 2/11/2020

29764	FHLB DISC NTE		313384WL9		02/11/2020	02/11/2020	PURC	1.560	70,000,000.00	69,745,200.00	0.00	0.00
			1	05/05/2020	AGutier	02/11/2020		1.566	0.00	-254,800.00	0.00	-69,745,200.00
PURC								1.560	70,000,000.00	69,745,200.00	0.00	0.00
								1.566	0.00	-254,800.00	0.00	-69,745,200.00
								1.560	70,000,000.00	69,745,200.00	0.00	0.00
								1.566	0.00	-254,800.00	0.00	-69,745,200.00
								1.540	50,000,000.00	49,965,777.78	0.00	0.00
29763	ARCHER DANIELS MIDL		03948GBT9		02/11/2020	02/11/2020	PURC	1.540	50,000,000.00	49,965,777.78	0.00	0.00
			1	02/27/2020	AGutier	02/11/2020		1.541	0.00	-34,222.22	0.00	-49,965,777.78
PURC								1.540	50,000,000.00	49,965,777.78	0.00	0.00
								1.541	0.00	-34,222.22	0.00	-49,965,777.78
								1.540	50,000,000.00	49,965,777.78	0.00	0.00
								1.541	0.00	-34,222.22	0.00	-49,965,777.78
								1.552	120,000,000.00	119,710,977.78	0.00	0.00
								1.555	0.00	-289,022.22	0.00	-119,710,977.78

Inv Type: 1700 FHLB-DISC NOTE

Inv Type: 3020 COMMERCIAL PAPER

Subtotal

Set Date: 2/12/2020

29765	FHLMC 4YrNc6MoB		3134GVAU2		02/13/2020	02/06/2020	PURC	1.800	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/12/2024	Gpizano	02/12/2020		1.800	0.00	0.00	0.00	-5,000,000.00
PURC								1.800	5,000,000.00	5,000,000.00	0.00	0.00
								1.800	0.00	0.00	0.00	-5,000,000.00
								1.800	5,000,000.00	5,000,000.00	0.00	0.00
								1.800	0.00	0.00	0.00	-5,000,000.00
								1.690	5,000,000.00	5,000,000.00	0.00	0.00
29766	FFCB 4YrNc1YrC		3133ELMJ0		02/13/2020	01/31/2020	PURC	1.690	5,000,000.00	5,000,000.00	0.00	0.00

Inv Type: 1425 FHLMC-Fxd-S 30/360



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2020 To Date: 2/29/2020

Date Basis: Settlement

Run: 04/01/2020 11:25:28 AM

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	02/12/2024	Gpizano	02/12/2020		1.690	0.00	0.00	0.00	-5,000,000.00
PURC								1.690	5,000,000.00	5,000,000.00	0.00	0.00
								1.690	0.00	0.00	0.00	-5,000,000.00
								1.690	5,000,000.00	5,000,000.00	0.00	0.00
								1.690	0.00	0.00	0.00	-5,000,000.00
								1.745	10,000,000.00	10,000,000.00	0.00	0.00
								1.745	0.00	0.00	0.00	-10,000,000.00

Inv Type: 1925 FFCB-Fxd-S 30/360

Subtotal

Set Date: 2/13/2020

28529	WELLS FARGO GOV		WFFXX		02/13/2020	02/13/2020	PURC	1.524	150,000,000.00	150,000,000.00	0.00	0.00
				1	03/01/2020	Gpizano	02/13/2020	1.524	0.00	0.00	0.00	-150,000,000.00
29526	GOLDMAN SACHS GOV		FGTX		02/13/2020	02/13/2020	PURC	1.529	100,000,000.00	100,000,000.00	0.00	0.00
				1	03/01/2020	Gpizano	02/13/2020	1.529	0.00	0.00	0.00	-100,000,000.00
PURC								1.526	250,000,000.00	250,000,000.00	0.00	0.00
								1.526	0.00	0.00	0.00	-250,000,000.00
								1.526	250,000,000.00	250,000,000.00	0.00	0.00
								1.526	0.00	0.00	0.00	-250,000,000.00
								1.660	150,000,000.00	150,000,000.00	0.00	0.00
				1	03/01/2020	Gpizano	02/13/2020	1.660	0.00	0.00	0.00	-150,000,000.00
PURC								1.660	150,000,000.00	150,000,000.00	0.00	0.00
								1.660	0.00	0.00	0.00	-150,000,000.00
								1.660	150,000,000.00	150,000,000.00	0.00	0.00
								1.660	0.00	0.00	0.00	-150,000,000.00
								1.620	27,910,000.00	27,910,000.00	26,374.95	0.00
				1	04/22/2021	Gpizano	02/13/2020	1.620	0.00	0.00	0.00	-27,936,374.95
PURC								1.620	27,910,000.00	27,910,000.00	26,374.95	0.00
								1.620	0.00	0.00	0.00	-27,936,374.95
								1.620	27,910,000.00	27,910,000.00	26,374.95	0.00
								1.620	0.00	0.00	0.00	-27,936,374.95
								1.579	427,910,000.00	427,910,000.00	26,374.95	0.00
								1.579	0.00	0.00	0.00	-427,936,374.95

Inv Type: 1925 FFCB-Fxd-S 30/360

Subtotal

Set Date: 2/14/2020

29770	FHLMC 4YrNc6MoB		3134GVCD8		02/14/2020	02/14/2020	PURC	1.750	5,000,000.00	5,000,000.00	0.00	0.00
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DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2020 To Date: 2/29/2020

Date Basis: Settlement

Run: 04/01/2020 11:25:28 AM

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County of Riverside

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			1	02/24/2024	Gpizano	02/14/2020		1.750	0.00	0.00	0.00	-5,000,000.00
PURC								1.750	5,000,000.00	5,000,000.00	0.00	0.00
								1.750	0.00	0.00	0.00	-5,000,000.00
	Inv Type: 1425 FHLMC-Fxd-S 30/360											
								1.750	5,000,000.00	5,000,000.00	0.00	0.00
								1.750	0.00	0.00	0.00	-5,000,000.00
29768	FHLB DISC NTE		313384WW5		02/14/2020	02/13/2020	PURC	1.565	25,000,000.00	24,901,100.69	0.00	0.00
			1	05/15/2020	Gpizano	02/14/2020		1.571	0.00	-98,899.31	0.00	-24,901,100.69
PURC								1.565	25,000,000.00	24,901,100.69	0.00	0.00
								1.571	0.00	-98,899.31	0.00	-24,901,100.69
	Inv Type: 1700 FHLB-DISC NOTE											
								1.565	25,000,000.00	24,901,100.69	0.00	0.00
								1.571	0.00	-98,899.31	0.00	-24,901,100.69
29771	FFCB 3YrNc1YrA		3133ELMD3		02/14/2020	02/14/2020	PURC	1.600	15,000,000.00	15,000,000.00	2,666.67	0.00
			1	02/10/2023	Gpizano	02/14/2020		1.600	0.00	0.00	0.00	-15,002,666.67
PURC								1.600	15,000,000.00	15,000,000.00	2,666.67	0.00
								1.600	0.00	0.00	0.00	-15,002,666.67
	Inv Type: 1925 FFCB-Fxd-S 30/360											
								1.600	15,000,000.00	15,000,000.00	2,666.67	0.00
								1.600	0.00	0.00	0.00	-15,002,666.67
29769	COLGATE-PALM		19416EQ9		02/14/2020	02/14/2020	PURC	1.550	100,000,000.00	99,956,944.44	0.00	0.00
			1	02/24/2020	Gpizano	02/14/2020		1.551	0.00	-43,055.56	0.00	-99,956,944.44
PURC								1.550	100,000,000.00	99,956,944.44	0.00	0.00
								1.551	0.00	-43,055.56	0.00	-99,956,944.44
	Inv Type: 3020 COMMERCIAL PAPER											
								1.550	100,000,000.00	99,956,944.44	0.00	0.00
								1.551	0.00	-43,055.56	0.00	-99,956,944.44
								1.565	145,000,000.00	144,858,045.13	2,666.67	0.00
								1.566	0.00	-141,954.87	0.00	-144,860,711.80
							Subtotal					
Set Date: 2/18/2020												
29624	JP MORGAN PRIME		CJPXX		02/18/2020	02/18/2020	PURC	1.669	49,980,008.00	50,000,000.00	0.00	0.00
			1	03/06/2020	Gpizano	02/18/2020		1.668	0.00	19,992.00	0.00	-50,000,000.00
PURC								1.669	49,980,008.00	50,000,000.00	0.00	0.00
								1.668	0.00	19,992.00	0.00	-50,000,000.00
	Inv Type: 1060 MMKT ACCTS-A/365-6											
								1.669	49,980,008.00	50,000,000.00	0.00	0.00
								1.668	0.00	19,992.00	0.00	-50,000,000.00



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29773	FHLMC 5YrNc1YrB		3134GVCZ9		02/18/2020	02/14/2020	PURC	1.700	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/18/2025	Gpizano	02/18/2020		1.700	0.00	0.00	0.00	-10,000,000.00
PURC								1.700	10,000,000.00	10,000,000.00	0.00	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.700	10,000,000.00	10,000,000.00	0.00	0.00
								1.700	0.00	0.00	0.00	-10,000,000.00
29772	FFCB 3.5YrNc1YrA		3133ELNF7		02/18/2020	02/14/2020	PURC	1.640	10,000,000.00	10,000,000.00	0.00	0.00
			1	08/18/2023	Gpizano	02/18/2020		1.640	0.00	0.00	0.00	-10,000,000.00
PURC								1.640	10,000,000.00	10,000,000.00	0.00	0.00
Inv Type: 1925 FFCB-Fxd-S 30/360								1.640	10,000,000.00	10,000,000.00	0.00	0.00
								1.640	0.00	0.00	0.00	-10,000,000.00
29774	BANK OF NEW YORK ME		06406WBR6		02/18/2020	02/18/2020	PURC	1.550	50,000,000.00	49,984,930.56	0.00	0.00
			1	02/25/2020	Gpizano	02/18/2020		1.550	0.00	-15,069.44	0.00	-49,984,930.56
PURC								1.550	50,000,000.00	49,984,930.56	0.00	0.00
Inv Type: 3020 COMMERCIAL PAPER								1.550	50,000,000.00	49,984,930.56	0.00	0.00
								1.550	0.00	-15,069.44	0.00	-49,984,930.56
Subtotal								1.620	119,980,008.00	119,984,930.56	0.00	0.00
								1.619	0.00	4,922.56	0.00	-119,984,930.56

Set Date: 2/19/2020

29775	FHLMC5YrNc1YrB		3134GVCR7		02/19/2020	02/14/2020	PURC	1.800	5,785,000.00	5,785,000.00	0.00	0.00
			1	02/19/2025	AGutier	02/19/2020		1.800	0.00	0.00	0.00	-5,785,000.00
29776	FHLMC 5YrNc1YrB		3136G4UG6		02/19/2020	02/14/2020	PURC	1.770	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/19/2025	AGutier	02/19/2020		1.770	0.00	0.00	0.00	-5,000,000.00
PURC								1.786	10,785,000.00	10,785,000.00	0.00	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.786	10,785,000.00	10,785,000.00	0.00	0.00
								1.786	0.00	0.00	0.00	-10,785,000.00
29777	FNMA 5YrNc1YrB		3136G4UG6		02/19/2020	02/18/2020	PURC	1.770	5,000,000.00	5,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2020 To Date: 2/29/2020

Date Basis: Settlement

Run: 04/01/2020 11:25:28 AM

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	02/19/2025	AGutier	02/19/2020		1.770	0.00	0.00	0.00	-5,000,000.00
PURC								1.770	5,000,000.00	5,000,000.00	0.00	0.00
								1.770	0.00	0.00	0.00	-5,000,000.00
								1.770	5,000,000.00	5,000,000.00	0.00	0.00
								1.770	0.00	0.00	0.00	-5,000,000.00
29778	FHLB 5YrNc1Yr		3130AJ5F2		02/19/2020	02/18/2020	PURC	1.750	7,250,000.00	7,250,000.00	2,467.01	0.00
			1	02/12/2025	AGutier	02/19/2020		1.750	0.00	0.00	0.00	-7,252,467.01
PURC								1.750	7,250,000.00	7,250,000.00	2,467.01	0.00
								1.750	0.00	0.00	0.00	-7,252,467.01
								1.750	7,250,000.00	7,250,000.00	2,467.01	0.00
								1.750	0.00	0.00	0.00	-7,252,467.01
								1.771	23,035,000.00	23,035,000.00	2,467.01	0.00
								1.771	0.00	0.00	0.00	-23,037,467.01
							Subtotal					
								1.771	23,035,000.00	23,035,000.00	2,467.01	0.00
								1.771	0.00	0.00	0.00	-23,037,467.01
Set Date: 2/20/2020												
28529	WELLS FARGO GOV		WFFXX		02/20/2020	02/20/2020	PURC	1.524	80,000,000.00	80,000,000.00	0.00	0.00
			1	03/01/2020	AGutier	02/20/2020		1.524	0.00	0.00	0.00	-80,000,000.00
PURC								1.524	80,000,000.00	80,000,000.00	0.00	0.00
								1.524	0.00	0.00	0.00	-80,000,000.00
								1.524	80,000,000.00	80,000,000.00	0.00	0.00
								1.524	0.00	0.00	0.00	-80,000,000.00
29780	FHLMC 3YrNc9MoB		3134GVDC9		02/20/2020	02/14/2020	PURC	1.700	10,000,000.00	10,000,000.00	0.00	0.00
			1	11/20/2023	AGutier	02/20/2020		1.700	0.00	0.00	0.00	-10,000,000.00
PURC								1.700	10,000,000.00	10,000,000.00	0.00	0.00
								1.700	0.00	0.00	0.00	-10,000,000.00
								1.700	10,000,000.00	10,000,000.00	0.00	0.00
								1.700	0.00	0.00	0.00	-10,000,000.00
29781	FHLB DISC NTE		313384XP9		02/20/2020	02/20/2020	PURC	1.530	50,000,000.00	49,783,250.00	0.00	0.00
			1	06/01/2020	AGutier	02/20/2020		1.537	0.00	-216,750.00	0.00	-49,783,250.00
PURC								1.530	50,000,000.00	49,783,250.00	0.00	0.00
								1.537	0.00	-216,750.00	0.00	-49,783,250.00
								1.530	50,000,000.00	49,783,250.00	0.00	0.00
								1.537	0.00	-216,750.00	0.00	-49,783,250.00



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Run: 04/01/2020 11:25:28 AM

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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
29779	JP MORGAN		48128LU72		02/20/2020	02/18/2020	PURC	1.648	25,000,000.00	25,000,000.00	0.00	0.00
			1	11/16/2020	AGutier	02/20/2020		1.648	0.00	0.00	0.00	-25,000,000.00
PURC												
								1.648	25,000,000.00	25,000,000.00	0.00	0.00
								1.648	0.00	0.00	0.00	-25,000,000.00
Inv Type: 4070 CD/TD-Q A/365												
								1.648	25,000,000.00	25,000,000.00	0.00	0.00
								1.648	0.00	0.00	0.00	-25,000,000.00
Subtotal								1.555	165,000,000.00	164,783,250.00	0.00	0.00
								1.557	0.00	-216,750.00	0.00	-164,783,250.00
Set Date: 2/21/2020												
29782	FNMA 3YrNc6MoB		3135G0Y49		02/21/2020	02/14/2020	PURC	1.700	15,000,000.00	15,000,000.00	0.00	0.00
			1	02/21/2023	AGutier	02/21/2020		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
								1.700	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360												
								1.700	15,000,000.00	15,000,000.00	0.00	0.00
								1.700	0.00	0.00	0.00	-15,000,000.00
29783	EXXON MOBIL		30229AFQ7		02/21/2020	02/21/2020	PURC	1.610	25,000,000.00	24,861,361.11	0.00	0.00
			1	06/24/2020	AGutier	02/21/2020		1.619	0.00	-138,638.89	0.00	-24,861,361.11
29784	EXXON MOBIL		30229AFQ7		02/21/2020	02/21/2020	PURC	1.610	20,000,000.00	19,889,088.89	0.00	0.00
			1	06/24/2020	AGutier	02/21/2020		1.619	0.00	-110,911.11	0.00	-19,889,088.89
PURC												
								1.610	45,000,000.00	44,750,450.00	0.00	0.00
								1.619	0.00	-249,550.00	0.00	-44,750,450.00
Inv Type: 3020 COMMERCIAL PAPER												
								1.610	45,000,000.00	44,750,450.00	0.00	0.00
								1.619	0.00	-249,550.00	0.00	-44,750,450.00
Subtotal								1.633	60,000,000.00	59,750,450.00	0.00	0.00
								1.639	0.00	-249,550.00	0.00	-59,750,450.00
Set Date: 2/24/2020												
29786	NATL SEC CLEARING C		63763PFP9		02/24/2020	02/24/2020	PURC	1.570	20,000,000.00	19,895,333.33	0.00	0.00
			1	06/23/2020	MQuint	02/24/2020		1.578	0.00	-104,666.67	0.00	-19,895,333.33
PURC												
								1.570	20,000,000.00	19,895,333.33	0.00	0.00
								1.578	0.00	-104,666.67	0.00	-19,895,333.33
Inv Type: 3020 COMMERCIAL PAPER												
								1.570	20,000,000.00	19,895,333.33	0.00	0.00
								1.578	0.00	-104,666.67	0.00	-19,895,333.33



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29785	JP MORGAN		48128LV22		02/24/2020	02/20/2020	PURC	1.623	75,000,000.00	75,000,000.00	0.00	0.00
			1	11/20/2020	MQuint	02/24/2020		1.623	0.00	0.00	0.00	-75,000,000.00
PURC												
								1.623	75,000,000.00	75,000,000.00	0.00	0.00
								1.623	0.00	0.00	0.00	-75,000,000.00
Inv Type: 4070 CD/TD-Q A/365												
								1.623	75,000,000.00	75,000,000.00	0.00	0.00
								1.623	0.00	0.00	0.00	-75,000,000.00
Subtotal								1.612	95,000,000.00	94,895,333.33	0.00	0.00
								1.613	0.00	-104,666.67	0.00	-94,895,333.33
Set Date: 2/25/2020												
29787	FFCB 2YrNc3MoA		3133ELLW2		02/25/2020	02/24/2020	PURC	1.610	20,000,000.00	19,998,000.00	17,888.89	0.00
			1	05/05/2022	AGutier	02/25/2020		1.615	0.00	-2,000.00	0.00	-20,015,888.89
PURC												
								1.610	20,000,000.00	19,998,000.00	17,888.89	0.00
								1.615	0.00	-2,000.00	0.00	-20,015,888.89
Inv Type: 1925 FFCB-Fxd-S 30/360												
								1.610	20,000,000.00	19,998,000.00	17,888.89	0.00
								1.615	0.00	-2,000.00	0.00	-20,015,888.89
Subtotal								1.610	20,000,000.00	19,998,000.00	17,888.89	0.00
								1.615	0.00	-2,000.00	0.00	-20,015,888.89
Set Date: 2/26/2020												
29788	FHLMC 4YrNc1YrE		3134GVCP1		02/26/2020	02/14/2020	PURC	1.600	10,000,000.00	9,998,000.00	0.00	0.00
			1	02/26/2024	AGutier	02/26/2020		1.605	0.00	-2,000.00	0.00	-9,998,000.00
PURC												
								1.600	10,000,000.00	9,998,000.00	0.00	0.00
								1.605	0.00	-2,000.00	0.00	-9,998,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360												
								1.600	10,000,000.00	9,998,000.00	0.00	0.00
								1.605	0.00	-2,000.00	0.00	-9,998,000.00
29789	FHLB 1.25Yr		3130AJAS8		02/26/2020	02/24/2020	PURC	1.557	75,000,000.00	75,000,000.00	0.00	0.00
			1	05/26/2021	AGutier	02/26/2020		1.557	0.00	0.00	0.00	-75,000,000.00
PURC												
								1.557	75,000,000.00	75,000,000.00	0.00	0.00
								1.557	0.00	0.00	0.00	-75,000,000.00
Inv Type: 1770 FHLB-Var-Q A/360												
								1.557	75,000,000.00	75,000,000.00	0.00	0.00
								1.557	0.00	0.00	0.00	-75,000,000.00
Subtotal								1.562	85,000,000.00	84,998,000.00	0.00	0.00



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								1.563	0.00	-2,000.00	0.00	-84,998,000.00
Set Date: 2/27/2020												
29790	FHLMC 1YrNc3MoB		3134GVDW5		02/27/2020	02/26/2020	PURC	1.550	10,000,000.00	10,000,000.00	430.56	0.00
			1	08/26/2021	AGutier	02/27/2020		1.550	0.00	0.00	0.00	-10,000,430.56
29791	FHLMC 5YrNc6MoB		3134GVDP0		02/27/2020	02/27/2020	PURC	1.700	26,400,000.00	26,400,000.00	0.00	0.00
			1	02/27/2025	AGutier	02/27/2020		1.700	0.00	0.00	0.00	-26,400,000.00
PURC								1.659	36,400,000.00	36,400,000.00	430.56	0.00
								1.659	0.00	0.00	0.00	-36,400,430.56
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.659	36,400,000.00	36,400,000.00	430.56	0.00
								1.659	0.00	0.00	0.00	-36,400,430.56
							Subtotal	1.659	36,400,000.00	36,400,000.00	430.56	0.00
								1.659	0.00	0.00	0.00	-36,400,430.56
Set Date: 2/28/2020												
28529	WELLS FARGO GOV		WFFXX		02/28/2020	02/28/2020	PURC	1.524	45,000,000.00	45,000,000.00	0.00	0.00
			1	03/01/2020	AGutier	02/28/2020		1.524	0.00	0.00	0.00	-45,000,000.00
PURC								1.524	45,000,000.00	45,000,000.00	0.00	0.00
								1.524	0.00	0.00	0.00	-45,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								1.524	45,000,000.00	45,000,000.00	0.00	0.00
								1.524	0.00	0.00	0.00	-45,000,000.00
29525	UB MANAGED RATE		CASH		02/28/2020	02/28/2020	PURC	1.660	150,000,000.00	150,000,000.00	0.00	0.00
			1	03/01/2020	AGutier	02/28/2020		1.660	0.00	0.00	0.00	-150,000,000.00
PURC								1.660	150,000,000.00	150,000,000.00	0.00	0.00
								1.660	0.00	0.00	0.00	-150,000,000.00
Inv Type: 1170 MGD RATE-A/360								1.660	150,000,000.00	150,000,000.00	0.00	0.00
								1.660	0.00	0.00	0.00	-150,000,000.00
29792	FHLMC 3YrNc6MoB		3134GVEM6		02/28/2020	02/26/2020	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/28/2023	AGutier	02/28/2020		1.500	0.00	0.00	0.00	-10,000,000.00
29793	FHLMC 3YrNc3MoB		3134GVCY2		02/28/2020	02/19/2020	PURC	1.800	36,000,000.00	36,000,000.00	0.00	0.00
			1	02/28/2023	AGutier	02/28/2020		1.800	0.00	0.00	0.00	-36,000,000.00
PURC								1.735	46,000,000.00	46,000,000.00	0.00	0.00
								1.735	0.00	0.00	0.00	-46,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.735	46,000,000.00	46,000,000.00	0.00	0.00



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								1.735	0.00	0.00	0.00	-46,000,000.00
29795	FHLB 3YrNc3MoB		3130AJA33		02/28/2020	02/19/2020	PURC	1.800	15,000,000.00	15,000,000.00	0.00	0.00
			1	02/28/2023	AGutier	02/28/2020		1.800	0.00	0.00	0.00	-15,000,000.00
PURC								1.800	15,000,000.00	15,000,000.00	0.00	0.00
								1.800	0.00	0.00	0.00	-15,000,000.00
	Inv Type: 1725 FHLB-Fxd-S 30/360							1.800	15,000,000.00	15,000,000.00	0.00	0.00
								1.800	0.00	0.00	0.00	-15,000,000.00
29794	FFCB 4YrNc2YrA		3133ELNJ9		02/28/2020	02/14/2020	PURC	1.550	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/28/2024	AGutier	02/28/2020		1.550	0.00	0.00	0.00	-5,000,000.00
PURC								1.550	5,000,000.00	5,000,000.00	0.00	0.00
								1.550	0.00	0.00	0.00	-5,000,000.00
	Inv Type: 1925 FFCB-Fxd-S 30/360							1.550	5,000,000.00	5,000,000.00	0.00	0.00
								1.550	0.00	0.00	0.00	-5,000,000.00
							Subtotal	1.656	261,000,000.00	261,000,000.00	0.00	0.00
								1.656	0.00	0.00	0.00	-261,000,000.00
Grand Total			Count 54					1.598	1,964,940,008.00	1,962,839,808.36	49,828.08	0.00
								1.599	0.00	-2,100,199.64	0.00	-1,962,889,636.44



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SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	1.599	1,964,940,008.00	0.00	1,962,839,808.36	-2,100,199.64	0.00	49,828.08	0.00	-1,962,889,636.44
Totals :	1.599	1,964,940,008.00	0.00	1,962,839,808.36	-2,100,199.64	0.00	49,828.08	0.00	-1,962,889,636.44