

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



**ITEM: 2.7
(ID # 12405)**

MEETING DATE:
Tuesday, May 12, 2020

FROM : TREASURER-TAX COLLECTOR:

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

RECOMMENDED MOTION: That the Board of Supervisors:

1. Receives and files the attached Treasurer's "Purchase Detail Report" for March 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 March 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: 3/1/2020 To Date: 3/31/2020

Date Basis: Settlement

Run: 04/17/2020 01:11:10 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: 3/3/2020												
29796	FFCB 5YrNc3MoA		3133ELQF4		03/02/2020	02/27/2020	PURC	1.750	10,000,000.00	10,000,000.00	0.00	0.00
		1		03/03/2025	Gpizano	03/03/2020		1.750	0.00	0.00	0.00	-10,000,000.00
29797	FFCB 5YrNc1YrA		3133ELQE7		03/02/2020	02/27/2020	PURC	1.640	10,000,000.00	10,000,000.00	0.00	0.00
		1		03/03/2025	Gpizano	03/03/2020		1.640	0.00	0.00	0.00	-10,000,000.00
29798	FFCB 4.25YrNc3MoA		3133ELQU1		03/02/2020	02/27/2020	PURC	1.670	10,000,000.00	9,995,000.00	0.00	0.00
		1		06/03/2024	Gpizano	03/03/2020		1.682	0.00	-5,000.00	0.00	-9,995,000.00
29799	FFCB 4.5YrNc3MoA		3133ELQV9		03/02/2020	02/28/2020	PURC	1.700	7,900,000.00	7,900,000.00	0.00	0.00
		1		09/03/2024	Gpizano	03/03/2020		1.700	0.00	0.00	0.00	-7,900,000.00
29800	FFCB 4.5YrNc3MoA		3133ELQV9		03/02/2020	02/26/2020	PURC	1.700	5,000,000.00	5,000,000.00	0.00	0.00
		1		09/03/2024	Gpizano	03/03/2020		1.700	0.00	0.00	0.00	-5,000,000.00
29801	FFCB 4.25YrNc3MoA		3133ELQU1		03/02/2020	02/28/2020	PURC	1.670	5,000,000.00	4,998,750.00	0.00	0.00
		1		06/03/2024	Gpizano	03/03/2020		1.676	0.00	-1,250.00	0.00	-4,998,750.00
29802	FFCB 4.25YrNc3Mo		3133ELQU1		03/03/2020	02/27/2020	PURC	1.670	21,000,000.00	20,986,350.00	0.00	0.00
		1		06/03/2024	AGutier	03/03/2020		1.686	0.00	-13,650.00	0.00	-20,986,350.00
PURC								1.683	68,900,000.00	68,880,100.00	0.00	0.00
								1.690	0.00	-19,900.00	0.00	-68,880,100.00
Inv Type: 1925 FFCB-Fxd-S 30/360								1.683	68,900,000.00	68,880,100.00	0.00	0.00
								1.690	0.00	-19,900.00	0.00	-68,880,100.00
Subtotal								1.683	68,900,000.00	68,880,100.00	0.00	0.00
								1.690	0.00	-19,900.00	0.00	-68,880,100.00
Set Date: 3/4/2020												
29803	FFCB 4YrNc6MoA		3133ELQP2		03/04/2020	02/27/2020	PURC	1.600	15,000,000.00	15,000,000.00	0.00	0.00
		1		03/04/2024	AGutier	03/04/2020		1.600	0.00	0.00	0.00	-15,000,000.00
PURC								1.600	15,000,000.00	15,000,000.00	0.00	0.00
								1.600	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360								1.600	15,000,000.00	15,000,000.00	0.00	0.00
								1.600	0.00	0.00	0.00	-15,000,000.00
Subtotal								1.600	15,000,000.00	15,000,000.00	0.00	0.00
								1.600	0.00	0.00	0.00	-15,000,000.00
Set Date: 3/5/2020												
27804	FIDELITY GOV		FRGXX		03/05/2020	03/05/2020	PURC	.666	140,000,000.00	140,000,000.00	0.00	0.00
		1		04/01/2020	AGutier	03/05/2020		.666	0.00	0.00	0.00	-140,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2020 To Date: 3/31/2020

Date Basis: Settlement

Run: 04/17/2020 01:11:10 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
29804	JP MORGAN PRIME		CJPXX		03/05/2020	03/05/2020	PURC	1.630	50,024,965.53	50,059,983.01	0.00	0.00
			1	03/06/2020	AGutier	03/05/2020		1.625	0.00	35,017.48	0.00	-50,059,983.01
PURC								.920	190,024,965.53	190,059,983.01	0.00	0.00
								.918	0.00	35,017.48	0.00	-190,059,983.01
Inv Type: 1060 MMKT ACCTS-A/365-6								.920	190,024,965.53	190,059,983.01	0.00	0.00
								.918	0.00	35,017.48	0.00	-190,059,983.01
Subtotal								.920	190,024,965.53	190,059,983.01	0.00	0.00
								.918	0.00	35,017.48	0.00	-190,059,983.01
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Set Date: 3/9/2020												
27804	FIDELITY GOV		FRGXX		03/09/2020	03/09/2020	PURC	.666	85,000,000.00	85,000,000.00	0.00	0.00
			1	04/01/2020	Gpizano	03/09/2020		.666	0.00	0.00	0.00	-85,000,000.00
PURC								.666	85,000,000.00	85,000,000.00	0.00	0.00
								.666	0.00	0.00	0.00	-85,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.666	85,000,000.00	85,000,000.00	0.00	0.00
								.666	0.00	0.00	0.00	-85,000,000.00
Subtotal								.666	85,000,000.00	85,000,000.00	0.00	0.00
								.666	0.00	0.00	0.00	-85,000,000.00
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Set Date: 3/11/2020												
29805	FHLB DISC NTE		313384XY0		03/11/2020	03/10/2020	PURC	.486	50,000,000.00	49,938,575.00	0.00	0.00
			1	06/10/2020	AGutier	03/11/2020		.487	0.00	-61,425.00	0.00	-49,938,575.00
29806	FHLB DISC NTE		313384WM7		03/11/2020	03/10/2020	PURC	.560	50,000,000.00	49,956,444.44	0.00	0.00
			1	05/06/2020	AGutier	03/11/2020		.560	0.00	-43,555.56	0.00	-49,956,444.44
29807	FHLB DISC NTE		313384WZ8		03/11/2020	03/11/2020	PURC	.500	50,000,000.00	49,952,778.78	0.00	0.00
			1	05/18/2020	AGutier	03/11/2020		.500	0.00	-47,221.22	0.00	-49,952,778.78
29808	FHLB DISC NTE		313384WS4		03/11/2020	03/11/2020	PURC	.500	50,000,000.00	49,957,638.89	0.00	0.00
			1	05/11/2020	AGutier	03/11/2020		.500	0.00	-42,361.11	0.00	-49,957,638.89
PURC								.512	200,000,000.00	199,805,437.11	0.00	0.00
								.512	0.00	-194,562.89	0.00	-199,805,437.11
Inv Type: 1700 FHLB-DISC NOTE								.512	200,000,000.00	199,805,437.11	0.00	0.00
								.512	0.00	-194,562.89	0.00	-199,805,437.11
Subtotal								.512	200,000,000.00	199,805,437.11	0.00	0.00
								.512	0.00	-194,562.89	0.00	-199,805,437.11



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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: 3/13/2020												
29809	FHLB DISC NTE		313384WP0		03/13/2020	03/12/2020	PURC	1.485	50,000,000.00	49,962,277.78	0.00	0.00
			1	05/08/2020	Gpizano	03/13/2020		.485	0.00	-37,722.22	0.00	-49,962,277.78
29811	FHLB DISC NTE		313384WT2		03/13/2020	03/13/2020	PURC	.570	50,000,000.00	49,952,500.00	0.00	0.00
			1	05/12/2020	Gpizano	03/13/2020		.571	0.00	-47,500.00	0.00	-49,952,500.00
29812	FHLB DISC NTE		313384YF0		03/13/2020	03/13/2020	PURC	.520	50,000,000.00	49,930,666.67	0.00	0.00
			1	06/17/2020	Gpizano	03/13/2020		.521	0.00	-69,333.33	0.00	-49,930,666.67
29813	FHLB DISC NTE		313384WW5		03/13/2020	03/13/2020	PURC	.570	50,000,000.00	49,950,125.00	0.00	0.00
			1	05/15/2020	Gpizano	03/13/2020		.571	0.00	-49,875.00	0.00	-49,950,125.00
PURC								.786	200,000,000.00	199,795,569.45	0.00	0.00
								.537	0.00	-204,430.55	0.00	-199,795,569.45
Inv Type: 1700 FHLB-DISC NOTE								.786	200,000,000.00	199,795,569.45	0.00	0.00
								.537	0.00	-204,430.55	0.00	-199,795,569.45
29810	FHLB 6Mo		3130AJEC9		03/13/2020	03/11/2020	PURC	1.195	25,000,000.00	25,000,000.00	0.00	0.00
			1	09/11/2020	Gpizano	03/13/2020		1.195	0.00	0.00	0.00	-25,000,000.00
PURC								1.195	25,000,000.00	25,000,000.00	0.00	0.00
								1.195	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1786 FHLB-Var-SOFR-Q A/360								1.195	25,000,000.00	25,000,000.00	0.00	0.00
								1.195	0.00	0.00	0.00	-25,000,000.00
							Subtotal	.832	225,000,000.00	224,795,569.45	0.00	0.00
								.610	0.00	-204,430.55	0.00	-224,795,569.45
Set Date: 3/16/2020												
29815	FNMA 1.5Yr		3135G02H5		03/16/2020	03/12/2020	PURC	1.260	25,000,000.00	25,000,000.00	0.00	0.00
			1	09/16/2021	Gpizano	03/16/2020		1.260	0.00	0.00	0.00	-25,000,000.00
29816	FNMA 1Yr		3135G02F9		03/16/2020	03/12/2020	PURC	1.220	25,000,000.00	25,000,000.00	0.00	0.00
			1	03/16/2021	Gpizano	03/16/2020		1.220	0.00	0.00	0.00	-25,000,000.00
29817	FNMA 2Yr		3135G02K8		03/16/2020	03/12/2020	PURC	1.320	25,000,000.00	25,000,000.00	0.00	0.00
			1	03/16/2022	Gpizano	03/16/2020		1.320	0.00	0.00	0.00	-25,000,000.00
PURC								1.267	75,000,000.00	75,000,000.00	0.00	0.00
								1.267	0.00	0.00	0.00	-75,000,000.00
Inv Type: 1576 FNMA-Var-SOFR-Q A/360								1.267	75,000,000.00	75,000,000.00	0.00	0.00
								1.267	0.00	0.00	0.00	-75,000,000.00
29814	FFCB 1.5YrNc3MoA		3133ELTL8		03/16/2020	03/09/2020	PURC	.750	10,000,000.00	9,995,000.00	0.00	0.00



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Date Basis: Settlement

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	09/16/2021	Gpizano	03/16/2020		.784	0.00	-5,000.00	0.00	-9,995,000.00
PURC								.750	10,000,000.00	9,995,000.00	0.00	0.00
								.784	0.00	-5,000.00	0.00	-9,995,000.00
	Inv Type: 1925 FFCB-Fxd-S 30/360							.750	10,000,000.00	9,995,000.00	0.00	0.00
								.784	0.00	-5,000.00	0.00	-9,995,000.00
							Subtotal	1.206	85,000,000.00	84,995,000.00	0.00	0.00
								1.210	0.00	-5,000.00	0.00	-84,995,000.00

Set Date: 3/17/2020

29819	FHLB DISC NTE		313384A66		03/17/2020	03/16/2020	PURC	.520	50,000,000.00	49,899,611.11	0.00	0.00
			1	08/03/2020	Gpizano	03/17/2020		.521	0.00	-100,388.89	0.00	-49,899,611.11
PURC								.520	50,000,000.00	49,899,611.11	0.00	0.00
								.521	0.00	-100,388.89	0.00	-49,899,611.11
	Inv Type: 1700 FHLB-DISC NOTE							.520	50,000,000.00	49,899,611.11	0.00	0.00
								.521	0.00	-100,388.89	0.00	-49,899,611.11
29818	FFCB 5YrNc1YrA		3133ELTC8		03/17/2020	03/09/2020	PURC	1.125	10,000,000.00	10,000,000.00	0.00	0.00
			1	03/17/2025	Gpizano	03/17/2020		1.125	0.00	0.00	0.00	-10,000,000.00
PURC								1.125	10,000,000.00	10,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-10,000,000.00
	Inv Type: 1925 FFCB-Fxd-S 30/360							1.125	10,000,000.00	10,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-10,000,000.00
							Subtotal	.621	60,000,000.00	59,899,611.11	0.00	0.00
								.622	0.00	-100,388.89	0.00	-59,899,611.11

Set Date: 3/18/2020

29848	FMARC 1YrNc6MoB		31422BWE6		04/03/2020	03/10/2020	PURC	.720	25,000,000.00	25,000,000.00	0.00	0.00
			1	03/18/2021	Gpizano	03/18/2020		.720	0.00	0.00	0.00	-25,000,000.00
PURC								.720	25,000,000.00	25,000,000.00	0.00	0.00
								.720	0.00	0.00	0.00	-25,000,000.00
	Inv Type: 1950 FMAC-Fxd-S 30/360							.720	25,000,000.00	25,000,000.00	0.00	0.00
								.720	0.00	0.00	0.00	-25,000,000.00
29820	FAMCA 1.6Yr		31422BWC0		03/17/2020	03/09/2020	PURC	.938	25,000,000.00	25,000,000.00	0.00	0.00



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			1	05/28/2021	AGutier	03/18/2020		.938	0.00	0.00	0.00	-25,000,000.00
PURC								.938	25,000,000.00	25,000,000.00	0.00	0.00
								.938	0.00	0.00	0.00	-25,000,000.00
								.938	25,000,000.00	25,000,000.00	0.00	0.00
								.938	0.00	0.00	0.00	-25,000,000.00
								.829	50,000,000.00	50,000,000.00	0.00	0.00
								.829	0.00	0.00	0.00	-50,000,000.00
Set Date: 3/19/2020												
29823	FHLB 6Mo		3130AHVS9		03/19/2020	03/18/2020	PURC	1.628	50,000,000.00	50,075,000.00	149,233.33	0.00
			1	09/11/2020	Gpizano	03/19/2020		1.314	0.00	75,000.00	0.00	-50,224,233.33
PURC								1.628	50,000,000.00	50,075,000.00	149,233.33	0.00
								1.314	0.00	75,000.00	0.00	-50,224,233.33
								1.628	50,000,000.00	50,075,000.00	149,233.33	0.00
								1.314	0.00	75,000.00	0.00	-50,224,233.33
								1.628	50,000,000.00	50,075,000.00	149,233.33	0.00
								1.314	0.00	75,000.00	0.00	-50,224,233.33
Set Date: 3/20/2020												
29826	FNMA 4.83Yr		3135G0X24		03/20/2020	03/19/2020	PURC	1.625	10,000,000.00	10,247,300.00	31,597.22	0.00
			1	01/07/2025	Gpizano	03/20/2020		1.094	0.00	247,300.00	0.00	-10,278,897.22
PURC								1.625	10,000,000.00	10,247,300.00	31,597.22	0.00
								1.094	0.00	247,300.00	0.00	-10,278,897.22
								1.625	10,000,000.00	10,247,300.00	31,597.22	0.00
								1.094	0.00	247,300.00	0.00	-10,278,897.22
Set Date: 3/20/2020												
29824	FHLB 1.16Yr		3130AJ2N8		03/20/2020	03/18/2020	PURC	1.505	25,000,000.00	24,978,764.50	17,767.36	0.00
			1	05/03/2021	Gpizano	03/20/2020		1.581	0.00	-21,235.50	0.00	-24,996,531.86
PURC								1.505	25,000,000.00	24,978,764.50	17,767.36	0.00
								1.581	0.00	-21,235.50	0.00	-24,996,531.86
								1.505	25,000,000.00	24,978,764.50	17,767.36	0.00
								1.581	0.00	-21,235.50	0.00	-24,996,531.86
29825	FHLB 6Mo		3130AHVS9		03/20/2020	03/18/2020	PURC	1.628	50,000,000.00	50,075,000.00	151,494.44	0.00



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			1	09/11/2020	Gpizano	03/20/2020		1.313	0.00	75,000.00	0.00	-50,226,494.44
PURC								1.628	50,000,000.00	50,075,000.00	151,494.44	0.00
								1.313	0.00	75,000.00	0.00	-50,226,494.44
								1.628	50,000,000.00	50,075,000.00	151,494.44	0.00
								1.313	0.00	75,000.00	0.00	-50,226,494.44
								1.591	85,000,000.00	85,301,064.50	200,859.02	0.00
								1.366	0.00	301,064.50	0.00	-85,501,923.52

Inv Type: 1770 FHLB-Var-Q A/360

Subtotal

Set Date: 3/23/2020

29827	FHLMC 1.5Yr		3134GVHN1		03/23/2020	03/19/2020	PURC	.420	25,000,000.00	25,000,000.00	0.00	0.00
			1	09/23/2021	Gpizano	03/23/2020		.420	0.00	0.00	0.00	-25,000,000.00
29828	FHLMC 1.5Yr		3134GVHN1		03/23/2020	03/19/2020	PURC	.420	25,000,000.00	25,000,000.00	0.00	0.00
			1	09/23/2021	Gpizano	03/23/2020		.420	0.00	0.00	0.00	-25,000,000.00
29829	FHLMC 1.5Yr		3134GVHN1		03/23/2020	03/19/2020	PURC	.420	25,000,000.00	25,000,000.00	0.00	0.00
			1	09/23/2021	Gpizano	03/23/2020		.420	0.00	0.00	0.00	-25,000,000.00
29830	FHLMC 1.5Yr		3134GVHN1		03/23/2020	03/19/2020	PURC	.420	25,000,000.00	25,000,000.00	0.00	0.00
			1	09/23/2021	Gpizano	03/23/2020		.420	0.00	0.00	0.00	-25,000,000.00
29831	FHLMC 1.5Yr		3134GVHN1		03/23/2020	03/19/2020	PURC	.420	25,000,000.00	25,000,000.00	0.00	0.00
			1	09/23/2021	Gpizano	03/23/2020		.420	0.00	0.00	0.00	-25,000,000.00
PURC								.420	125,000,000.00	125,000,000.00	0.00	0.00
								.420	0.00	0.00	0.00	-125,000,000.00
								.420	125,000,000.00	125,000,000.00	0.00	0.00
								.420	0.00	0.00	0.00	-125,000,000.00
								.420	125,000,000.00	125,000,000.00	0.00	0.00
								.420	0.00	0.00	0.00	-125,000,000.00

Inv Type: 1476 FHLMC-Var-SOFR-Q A/360

Subtotal

Set Date: 3/24/2020

29833	FHLB DISC NTE		313384L64		03/24/2020	03/24/2020	PURC	.300	75,000,000.00	74,867,500.00	0.00	0.00
			1	10/22/2020	Gpizano	03/24/2020		.301	0.00	-132,500.00	0.00	-74,867,500.00
PURC								.300	75,000,000.00	74,867,500.00	0.00	0.00
								.301	0.00	-132,500.00	0.00	-74,867,500.00
								.300	75,000,000.00	74,867,500.00	0.00	0.00
								.301	0.00	-132,500.00	0.00	-74,867,500.00
								1.300	10,000,000.00	10,000,000.00	0.00	0.00

Inv Type: 1700 FHLB-DISC NOTE



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2020 To Date: 3/31/2020

Date Basis: Settlement

Run: 04/17/2020 01:11:10 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	03/24/2025	Gpizano	03/24/2020		1.300	0.00	0.00	0.00	-10,000,000.00	
PURC								1.300	10,000,000.00	10,000,000.00	0.00	0.00	
								1.300	0.00	0.00	0.00	-10,000,000.00	
								1.300	10,000,000.00	10,000,000.00	0.00	0.00	
								1.300	0.00	0.00	0.00	-10,000,000.00	
								1.300	10,000,000.00	10,000,000.00	0.00	0.00	
								1.300	0.00	0.00	0.00	-10,000,000.00	
								Subtotal	.418	85,000,000.00	84,867,500.00	0.00	0.00
								.418	0.00	-132,500.00	0.00	-84,867,500.00	

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

Set Date: 3/25/2020

29834	FHLB 4YrNc6Mo		3130AJB65		03/25/2020	02/27/2020	PURC	1.620	6,200,000.00	6,200,000.00	0.00	0.00	
			1	03/25/2024	AGutier	03/25/2020		1.620	0.00	0.00	0.00	-6,200,000.00	
29835	FHLB 4YrNc1Yr		3130AJAX7		03/25/2020	02/26/2020	PURC	1.550	10,300,000.00	10,300,000.00	0.00	0.00	
			1	03/25/2024	AGutier	03/25/2020		1.550	0.00	0.00	0.00	-10,300,000.00	
PURC								1.576	16,500,000.00	16,500,000.00	0.00	0.00	
								1.576	0.00	0.00	0.00	-16,500,000.00	
								1.576	16,500,000.00	16,500,000.00	0.00	0.00	
								1.576	0.00	0.00	0.00	-16,500,000.00	
								.120	25,000,000.00	25,000,000.00	0.00	0.00	
29836	FMAC 1Yr FLOATING		31422BWG1		03/25/2020	03/10/2020	PURC	.120	25,000,000.00	25,000,000.00	0.00	0.00	
			1	03/25/2021	AGutier	03/25/2020		.120	0.00	0.00	0.00	-25,000,000.00	
PURC								.120	25,000,000.00	25,000,000.00	0.00	0.00	
								.120	0.00	0.00	0.00	-25,000,000.00	
								.120	25,000,000.00	25,000,000.00	0.00	0.00	
								.120	0.00	0.00	0.00	-25,000,000.00	
								Subtotal	.699	41,500,000.00	41,500,000.00	0.00	0.00
								.699	0.00	0.00	0.00	-41,500,000.00	

Inv Type: 1986 FMAC-Var-SOFR-Q A/360

Set Date: 3/26/2020

27804	FIDELITY GOV		FRGXX		03/26/2020	03/26/2020	PURC	.666	120,000,000.00	120,000,000.00	0.00	0.00
			1	04/01/2020	Gpizano	03/26/2020		.666	0.00	0.00	0.00	-120,000,000.00
29526	GOLDMAN SACHS GOV		FGTX		03/26/2020	03/26/2020	PURC	.464	120,000,000.00	120,000,000.00	0.00	0.00
			1	04/01/2020	Gpizano	03/26/2020		.464	0.00	0.00	0.00	-120,000,000.00
PURC								.565	240,000,000.00	240,000,000.00	0.00	0.00
								.565	0.00	0.00	0.00	-240,000,000.00
								.565	240,000,000.00	240,000,000.00	0.00	0.00

Inv Type: 1060 MMKT ACCTS-A/365-6



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2020 To Date: 3/31/2020

Date Basis: Settlement

Run: 04/17/2020 01:11:10 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
29837	FHLB 5YrNc6MoA		3130AJC23		03/26/2020	03/25/2020	PURC	.565	0.00	0.00	0.00	-240,000,000.00
			1	03/25/2025	Gpizano	03/26/2020		1.500	5,000,000.00	5,000,000.00	208.33	0.00
								1.500	0.00	0.00	0.00	-5,000,208.33
								1.500	5,000,000.00	5,000,000.00	208.33	0.00
								1.500	0.00	0.00	0.00	-5,000,208.33
								1.500	5,000,000.00	5,000,000.00	208.33	0.00
								1.500	0.00	0.00	0.00	-5,000,208.33
								.584	245,000,000.00	245,000,000.00	208.33	0.00
								.584	0.00	0.00	0.00	-245,000,208.33

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

Subtotal

Set Date: 3/30/2020

27840	FEDERATED GOV		GOFXX		03/30/2020	03/30/2020	PURC	.456	65,000,000.00	65,000,000.00	0.00	0.00
			1	04/01/2020	Gpizano	03/30/2020		.456	0.00	0.00	0.00	-65,000,000.00
28529	WELLS FARGO GOV		WFFXX		03/30/2020	03/30/2020	PURC	1.056	120,000,000.00	120,000,000.00	0.00	0.00
			1	04/01/2020	Gpizano	03/30/2020		1.056	0.00	0.00	0.00	-120,000,000.00
								.845	185,000,000.00	185,000,000.00	0.00	0.00
								.845	0.00	0.00	0.00	-185,000,000.00
								.845	185,000,000.00	185,000,000.00	0.00	0.00
								.845	0.00	0.00	0.00	-185,000,000.00
29840	FHLMC 2YrNc3MoB		3134GVHU5		03/30/2020	03/26/2020	PURC	1.150	35,000,000.00	35,000,000.00	0.00	0.00
			1	03/30/2022	Gpizano	03/30/2020		1.150	0.00	0.00	0.00	-35,000,000.00
29841	FHLMC 5YrNc3MoB		3134GVHE1		03/30/2020	03/19/2020	PURC	1.400	5,000,000.00	4,997,500.00	0.00	0.00
			1	03/26/2025	Gpizano	03/30/2020		1.410	0.00	-2,500.00	0.00	-4,997,500.00
29842	FHLMC 5YrNc3MoB		3134GVHJ0		03/30/2020	03/19/2020	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/26/2025	Gpizano	03/30/2020		1.500	0.00	0.00	0.00	-5,000,000.00
29843	FHLMC 1.5YrNc3MoB		3134GVHM3		03/30/2020	03/19/2020	PURC	1.000	25,000,000.00	25,000,000.00	0.00	0.00
			1	09/30/2021	Gpizano	03/30/2020		1.000	0.00	0.00	0.00	-25,000,000.00
								1.139	70,000,000.00	69,997,500.00	0.00	0.00
								1.140	0.00	-2,500.00	0.00	-69,997,500.00
								1.139	70,000,000.00	69,997,500.00	0.00	0.00
								1.140	0.00	-2,500.00	0.00	-69,997,500.00
29844	FHLMC 1.5Yr		3134GVHV3		03/30/2020	03/26/2020	PURC	.330	25,000,000.00	25,000,000.00	0.00	0.00

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



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2020 To Date: 3/31/2020

Date Basis: Settlement

Run: 04/17/2020 01:11:10 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	09/30/2021	Gpizano	03/30/2020		.330	0.00	0.00	0.00	-25,000,000.00
PURC												
								.330	25,000,000.00	25,000,000.00	0.00	0.00
								.330	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1476 FHLMC-Var-SOFR-Q A/360												
								.330	25,000,000.00	25,000,000.00	0.00	0.00
								.330	0.00	0.00	0.00	-25,000,000.00
29846	FHLB DISC NTE		313384D71		03/30/2020	03/30/2020	PURC	.050	50,000,000.00	49,989,513.89	0.00	0.00
			1	08/28/2020	Gpizano	03/30/2020		.050	0.00	-10,486.11	0.00	-49,989,513.89
PURC												
								.050	50,000,000.00	49,989,513.89	0.00	0.00
								.050	0.00	-10,486.11	0.00	-49,989,513.89
Inv Type: 1700 FHLB-DISC NOTE												
								.050	50,000,000.00	49,989,513.89	0.00	0.00
								.050	0.00	-10,486.11	0.00	-49,989,513.89
29838	FFCB 2YrNc1YrA		3133ELUX0		03/30/2020	03/23/2020	PURC	1.000	25,000,000.00	25,000,000.00	0.00	0.00
			1	03/30/2022	Gpizano	03/30/2020		1.000	0.00	0.00	0.00	-25,000,000.00
29839	FFCB 2YrNc1YrA		3133ELUX0		03/30/2020	03/23/2020	PURC	1.000	25,000,000.00	25,000,000.00	0.00	0.00
			1	03/30/2022	Gpizano	03/30/2020		1.000	0.00	0.00	0.00	-25,000,000.00
PURC												
								1.000	50,000,000.00	50,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360												
								1.000	50,000,000.00	50,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-50,000,000.00
Subtotal								.781	380,000,000.00	379,987,013.89	0.00	0.00
								.781	0.00	-12,986.11	0.00	-379,987,013.89
<hr/>												
Grand Total			Count 55					.812	1,990,424,965.53	1,990,166,279.07	350,300.68	0.00
								.770	0.00	-258,686.46	0.00	-1,990,516,579.75



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 3/1/2020 To Date: 3/31/2020

Date Basis: Settlement

Run: 04/17/2020 01:11:10 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	.770	1,990,424,965.53	0.00	1,990,166,279.07	-258,686.46	0.00	350,300.68	0.00	-1,990,516,579.75
Totals :	.770	1,990,424,965.53	0.00	1,990,166,279.07	-258,686.46	0.00	350,300.68	0.00	-1,990,516,579.75