

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



**ITEM: 2.24
(ID # 13211)**

MEETING DATE:
Tuesday, August 25, 2020

FROM: TREASURER-TAX COLLECTOR:

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

RECOMMENDED MOTION: That the Board of Supervisors:

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

ACTION: Consent

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Spiegel, Washington, Perez and Hewitt
Nays: None
Absent: Jeffries
Date: August 25, 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 June 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.


 Stephanie Perez, Principal Management Analyst 8/17/2020



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2020 To Date: 6/30/2020

Date Basis: Settlement

Run: 07/30/2020 03:39:58 PM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Set Date: 6/2/2020												
27804	FIDELITY GOV		FRGXX		06/02/2020	06/02/2020	PURC	.115	80,000,000.00	80,000,000.00	0.00	0.00
			1	07/01/2020	ALule	06/02/2020		.115	0.00	0.00	0.00	-80,000,000.00
PURC								.115	80,000,000.00	80,000,000.00	0.00	0.00
								.115	0.00	0.00	0.00	-80,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.115	80,000,000.00	80,000,000.00	0.00	0.00
								.115	0.00	0.00	0.00	-80,000,000.00
Subtotal								.115	80,000,000.00	80,000,000.00	0.00	0.00
								.115	0.00	0.00	0.00	-80,000,000.00
Set Date: 6/3/2020												
29931	U.S. TREASURY BILL		912796XE4		06/03/2020	06/03/2020	PURC	.167	50,000,000.00	49,938,070.83	0.00	0.00
			1	02/25/2021	ALule	06/03/2020		.167	0.00	-61,929.17	0.00	-49,938,070.83
PURC								.167	50,000,000.00	49,938,070.83	0.00	0.00
								.167	0.00	-61,929.17	0.00	-49,938,070.83
Inv Type: 1300 U.S. TREASURY BILL								.167	50,000,000.00	49,938,070.83	0.00	0.00
								.167	0.00	-61,929.17	0.00	-49,938,070.83
29929	FHLMC 4YrNc2YrO		3134GVYX0		06/03/2020	05/22/2020	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/03/2024	ALule	06/03/2020		.500	0.00	0.00	0.00	-10,000,000.00
29930	FHLMC 4.9YrNc11MoB		3134GVB31		06/03/2020	06/02/2020	PURC	.750	15,000,000.00	14,992,500.00	1,250.00	0.00
			1	05/28/2025	ALule	06/03/2020		.760	0.00	-7,500.00	0.00	-14,993,750.00
PURC								.650	25,000,000.00	24,992,500.00	1,250.00	0.00
								.656	0.00	-7,500.00	0.00	-24,993,750.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.650	25,000,000.00	24,992,500.00	1,250.00	0.00
								.656	0.00	-7,500.00	0.00	-24,993,750.00
Subtotal								.328	75,000,000.00	74,930,570.83	1,250.00	0.00
								.330	0.00	-69,429.17	0.00	-74,931,820.83
Set Date: 6/8/2020												
29932	U.S. TREASURY BILL		9127963Z0		06/08/2020	06/08/2020	PURC	.160	50,000,000.00	49,976,444.44	0.00	0.00
			1	09/22/2020	ALule	06/08/2020		.160	0.00	-23,555.56	0.00	-49,976,444.44
PURC								.160	50,000,000.00	49,976,444.44	0.00	0.00
								.160	0.00	-23,555.56	0.00	-49,976,444.44



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2020 To Date: 6/30/2020

Date Basis: Settlement

Run: 07/30/2020 03:39:58 PM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Inv Type: 1300 U.S. TREASURY BILL								.160	50,000,000.00	49,976,444.44	0.00	0.00
								.160	0.00	-23,555.56	0.00	-49,976,444.44
29933	FHLMC 2YrNc6MoQ		3134GVG36		06/08/2020	06/04/2020	PURC	.375	50,000,000.00	50,000,000.00	0.00	0.00
				1 06/02/2022	ALule	06/08/2020		.375	0.00	0.00	0.00	-50,000,000.00
PURC								.375	50,000,000.00	50,000,000.00	0.00	0.00
								.375	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.375	50,000,000.00	50,000,000.00	0.00	0.00
								.375	0.00	0.00	0.00	-50,000,000.00
Subtotal								.268	100,000,000.00	99,976,444.44	0.00	0.00
								.268	0.00	-23,555.56	0.00	-99,976,444.44
Set Date: 6/9/2020												
29935	FHLMC 5YrNc2YrB		3134GVE95		06/09/2020	06/03/2020	PURC	.650	15,000,000.00	15,000,000.00	0.00	0.00
				1 06/09/2025	ALule	06/09/2020		.650	0.00	0.00	0.00	-15,000,000.00
PURC								.650	15,000,000.00	15,000,000.00	0.00	0.00
								.650	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.650	15,000,000.00	15,000,000.00	0.00	0.00
								.650	0.00	0.00	0.00	-15,000,000.00
29934	FHLB DISC NTE		313384K65		06/09/2020	06/08/2020	PURC	.165	25,000,000.00	24,985,447.92	0.00	0.00
				1 10/14/2020	ALule	06/09/2020		.165	0.00	-14,552.08	0.00	-24,985,447.92
PURC								.165	25,000,000.00	24,985,447.92	0.00	0.00
								.165	0.00	-14,552.08	0.00	-24,985,447.92
Inv Type: 1700 FHLB-DISC NOTE								.165	25,000,000.00	24,985,447.92	0.00	0.00
								.165	0.00	-14,552.08	0.00	-24,985,447.92
Subtotal								.347	40,000,000.00	39,985,447.92	0.00	0.00
								.347	0.00	-14,552.08	0.00	-39,985,447.92
Set Date: 6/10/2020												
29936	U.S. TREASURY BILL		9127963Z0		06/10/2020	06/09/2020	PURC	.175	50,000,000.00	49,974,722.22	0.00	0.00
				1 09/22/2020	ALule	06/10/2020		.175	0.00	-25,277.78	0.00	-49,974,722.22
29938	U.S. TREASURY BILL		912796XE4		06/10/2020	06/10/2020	PURC	.180	50,000,000.00	49,935,000.00	0.00	0.00
				1 02/25/2021	ALule	06/10/2020		.180	0.00	-65,000.00	0.00	-49,935,000.00
PURC								.178	100,000,000.00	99,909,722.22	0.00	0.00
								.178	0.00	-90,277.78	0.00	-99,909,722.22



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2020 To Date: 6/30/2020

Date Basis: Settlement

Run: 07/30/2020 03:39:58 PM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Inv Type: 1300 U.S. TREASURY BILL								.178	100,000,000.00	99,909,722.22	0.00	0.00
								.178	0.00	-90,277.78	0.00	-99,909,722.22
29937	FHLMC 5YrNc3MoQ		3134GVK23		06/10/2020	06/04/2020	PURC	.950	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/10/2025	ALule	06/10/2020		.950	0.00	0.00	0.00	-10,000,000.00
PURC								.950	10,000,000.00	10,000,000.00	0.00	0.00
								.950	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.950	10,000,000.00	10,000,000.00	0.00	0.00
								.950	0.00	0.00	0.00	-10,000,000.00
Subtotal								.248	110,000,000.00	109,909,722.22	0.00	0.00
								.248	0.00	-90,277.78	0.00	-109,909,722.22
Set Date: 6/15/2020												
27804	FIDELITY GOV		FRGXX		06/15/2020	06/15/2020	PURC	.115	90,000,000.00	90,000,000.00	0.00	0.00
			1	07/01/2020	ALule	06/15/2020		.115	0.00	0.00	0.00	-90,000,000.00
PURC								.115	90,000,000.00	90,000,000.00	0.00	0.00
								.115	0.00	0.00	0.00	-90,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.115	90,000,000.00	90,000,000.00	0.00	0.00
								.115	0.00	0.00	0.00	-90,000,000.00
29939	U.S. TREASURY BILL		9127964A4		06/15/2020	06/15/2020	PURC	.170	50,000,000.00	49,974,972.22	0.00	0.00
			1	09/29/2020	ALule	06/15/2020		.170	0.00	-25,027.78	0.00	-49,974,972.22
PURC								.170	50,000,000.00	49,974,972.22	0.00	0.00
								.170	0.00	-25,027.78	0.00	-49,974,972.22
Inv Type: 1300 U.S. TREASURY BILL								.170	50,000,000.00	49,974,972.22	0.00	0.00
								.170	0.00	-25,027.78	0.00	-49,974,972.22
Subtotal								.135	140,000,000.00	139,974,972.22	0.00	0.00
								.135	0.00	-25,027.78	0.00	-139,974,972.22
Set Date: 6/16/2020												
29940	U.S. TREASURY BILL		912796XE4		06/16/2020	06/16/2020	PURC	.178	50,000,000.00	49,937,381.94	0.00	0.00
			1	02/25/2021	Gpizano	06/16/2020		.178	0.00	-62,618.06	0.00	-49,937,381.94
PURC								.178	50,000,000.00	49,937,381.94	0.00	0.00
								.178	0.00	-62,618.06	0.00	-49,937,381.94
Inv Type: 1300 U.S. TREASURY BILL								.178	50,000,000.00	49,937,381.94	0.00	0.00
								.178	0.00	-62,618.06	0.00	-49,937,381.94



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2020 To Date: 6/30/2020

Date Basis: Settlement

Run: 07/30/2020 03:39:58 PM

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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
Subtotal								.178	50,000,000.00	49,937,381.94	0.00	0.00
Subtotal								.178	0.00	-62,618.06	0.00	-49,937,381.94

Set Date: 6/18/2020

29941	U.S. TREASURY BILL		9127962R9		06/18/2020	06/17/2020	PURC	.170	25,000,000.00	24,985,951.39	0.00	0.00
			1	10/15/2020	Gpizano	06/18/2020		.170	0.00	-14,048.61	0.00	-24,985,951.39
PURC								.170	25,000,000.00	24,985,951.39	0.00	0.00
								.170	0.00	-14,048.61	0.00	-24,985,951.39
Inv Type: 1300 U.S. TREASURY BILL								.170	25,000,000.00	24,985,951.39	0.00	0.00
								.170	0.00	-14,048.61	0.00	-24,985,951.39
Subtotal								.170	25,000,000.00	24,985,951.39	0.00	0.00
								.170	0.00	-14,048.61	0.00	-24,985,951.39
Subtotal								.170	0.00	-14,048.61	0.00	-24,985,951.39

Set Date: 6/19/2020

27840	FEDERATED GOV		GOFXX		06/19/2020	06/19/2020	PURC	.119	30,000,000.00	30,000,000.00	0.00	0.00
			1	07/01/2020	Gpizano	06/19/2020		.119	0.00	0.00	0.00	-30,000,000.00
PURC								.119	30,000,000.00	30,000,000.00	0.00	0.00
								.119	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.119	30,000,000.00	30,000,000.00	0.00	0.00
								.119	0.00	0.00	0.00	-30,000,000.00
Subtotal								.119	30,000,000.00	30,000,000.00	0.00	0.00
								.119	0.00	0.00	0.00	-30,000,000.00
Subtotal								.119	0.00	0.00	0.00	-30,000,000.00

Set Date: 6/22/2020

29893	JP MORGAN GOV		OGVXX		06/22/2020	06/22/2020	PURC	.103	80,000,000.00	80,000,000.00	0.00	0.00
			1	07/01/2020	ALule	06/22/2020		.103	0.00	0.00	0.00	-80,000,000.00
PURC								.103	80,000,000.00	80,000,000.00	0.00	0.00
								.103	0.00	0.00	0.00	-80,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.103	80,000,000.00	80,000,000.00	0.00	0.00
								.103	0.00	0.00	0.00	-80,000,000.00
Subtotal								.103	80,000,000.00	80,000,000.00	0.00	0.00
								.103	0.00	0.00	0.00	-80,000,000.00
Subtotal								.103	0.00	0.00	0.00	-80,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

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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: 6/23/2020												
29942	NATL SEC CLEARING C		63763PGD5		06/23/2020	06/23/2020	PURC	.140	50,000,000.00	49,996,111.11	0.00	0.00
			1 07/13/2020	ALule	06/23/2020			.140	0.00	-3,888.89	0.00	-49,996,111.11
PURC												
								.140	50,000,000.00	49,996,111.11	0.00	0.00
								.140	0.00	-3,888.89	0.00	-49,996,111.11
Inv Type: 3020 COMMERCIAL PAPER												
								.140	50,000,000.00	49,996,111.11	0.00	0.00
								.140	0.00	-3,888.89	0.00	-49,996,111.11
							Subtotal	.140	50,000,000.00	49,996,111.11	0.00	0.00
								.140	0.00	-3,888.89	0.00	-49,996,111.11
Set Date: 6/24/2020												
27840	FEDERATED GOV		GOFXX		06/24/2020	06/24/2020	PURC	.119	90,000,000.00	90,000,000.00	0.00	0.00
			1 07/01/2020	Gpizano	06/24/2020			.119	0.00	0.00	0.00	-90,000,000.00
29894	BLACKROCK GOV		TFDXX		06/24/2020	06/24/2020	PURC	.099	75,000,000.00	75,000,000.00	0.00	0.00
			1 07/01/2020	Gpizano	06/24/2020			.099	0.00	0.00	0.00	-75,000,000.00
PURC												
								.110	165,000,000.00	165,000,000.00	0.00	0.00
								.110	0.00	0.00	0.00	-165,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6												
								.110	165,000,000.00	165,000,000.00	0.00	0.00
								.110	0.00	0.00	0.00	-165,000,000.00
29948	U.S. TREASURY BILL		9127963C1		06/24/2020	06/24/2020	PURC	.070	50,000,000.00	49,998,736.11	0.00	0.00
			1 07/07/2020	Gpizano	06/24/2020			.070	0.00	-1,263.89	0.00	-49,998,736.11
29951	U.S. TREASURY BILL		912796WZ8		06/24/2020	06/24/2020	PURC	.120	50,000,000.00	49,992,833.33	0.00	0.00
			1 08/06/2020	Gpizano	06/24/2020			.120	0.00	-7,166.67	0.00	-49,992,833.33
29952	U.S. TREASURY BILL		9127963X5		06/24/2020	06/24/2020	PURC	.127	50,000,000.00	49,986,583.89	0.00	0.00
			1 09/08/2020	Gpizano	06/24/2020			.127	0.00	-13,416.11	0.00	-49,986,583.89
29953	U.S. TREASURY BILL		912796UC1		06/24/2020	06/24/2020	PURC	.165	50,000,000.00	49,950,041.67	0.00	0.00
			1 01/28/2021	Gpizano	06/24/2020			.165	0.00	-49,958.33	0.00	-49,950,041.67
PURC												
								.121	200,000,000.00	199,928,195.00	0.00	0.00
								.121	0.00	-71,805.00	0.00	-199,928,195.00
Inv Type: 1300 U.S. TREASURY BILL												
								.121	200,000,000.00	199,928,195.00	0.00	0.00
								.121	0.00	-71,805.00	0.00	-199,928,195.00
29943	FNMA 5YrNC1YrB		3136G4WN9		06/24/2020	06/04/2020	PURC	.820	10,000,000.00	10,000,000.00	0.00	0.00



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			1	06/24/2025	Gpizano	06/24/2020		.820	0.00	0.00	0.00	-10,000,000.00
PURC								.820	10,000,000.00	10,000,000.00	0.00	0.00
								.820	0.00	0.00	0.00	-10,000,000.00
								.820	10,000,000.00	10,000,000.00	0.00	0.00
								.820	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360												
29947	FHLB DISC NTE		313384N39		06/24/2020	06/24/2020	PURC	.155	50,000,000.00	49,971,368.06	0.00	0.00
			1	11/04/2020	Gpizano	06/24/2020		.155	0.00	-28,631.94	0.00	-49,971,368.06
29949	FHLB DISC NTE		313384ZX0		06/24/2020	06/24/2020	PURC	.100	50,000,000.00	49,995,416.67	0.00	0.00
			1	07/27/2020	Gpizano	06/24/2020		.100	0.00	-4,583.33	0.00	-49,995,416.67
29950	FHLB DISC NTE		313385BY1		06/24/2020	06/24/2020	PURC	.165	50,000,000.00	49,945,687.50	0.00	0.00
			1	02/16/2021	Gpizano	06/24/2020		.165	0.00	-54,312.50	0.00	-49,945,687.50
PURC								.140	150,000,000.00	149,912,472.23	0.00	0.00
								.140	0.00	-87,527.77	0.00	-149,912,472.23
								.140	150,000,000.00	149,912,472.23	0.00	0.00
								.140	0.00	-87,527.77	0.00	-149,912,472.23
Inv Type: 1700 FHLB-DISC NOTE												
29944	NATL SEC CLEARING C		63763PGD5		06/24/2020	06/24/2020	PURC	.140	50,000,000.00	49,996,305.56	0.00	0.00
			1	07/13/2020	Gpizano	06/24/2020		.140	0.00	-3,694.44	0.00	-49,996,305.56
29945	NATL SEC CLEARING C		63763PGF0		06/24/2020	06/24/2020	PURC	.140	50,000,000.00	49,995,916.67	0.00	0.00
			1	07/15/2020	Gpizano	06/24/2020		.140	0.00	-4,083.33	0.00	-49,995,916.67
29946	NATL SEC CLEARING C		63763PGG8		06/24/2020	06/24/2020	PURC	.150	50,000,000.00	49,995,416.67	0.00	0.00
			1	07/16/2020	Gpizano	06/24/2020		.150	0.00	-4,583.33	0.00	-49,995,416.67
PURC								.143	150,000,000.00	149,987,638.90	0.00	0.00
								.143	0.00	-12,361.10	0.00	-149,987,638.90
								.143	150,000,000.00	149,987,638.90	0.00	0.00
								.143	0.00	-12,361.10	0.00	-149,987,638.90
Inv Type: 3020 COMMERCIAL PAPER												
								.138	675,000,000.00	674,828,306.13	0.00	0.00
								.138	0.00	-171,693.87	0.00	-674,828,306.13
Subtotal												
								.138	675,000,000.00	674,828,306.13	0.00	0.00
								.138	0.00	-171,693.87	0.00	-674,828,306.13
Set Date: 6/25/2020												
29955	FNMA 5YrNc6MoQ		3136G4WB5		06/25/2020	06/24/2020	PURC	.800	5,000,000.00	5,001,562.50	1,777.78	0.00
			1	06/09/2025	ALule	06/25/2020		.794	0.00	1,562.50	0.00	-5,003,340.28
PURC								.800	5,000,000.00	5,001,562.50	1,777.78	0.00
								.794	0.00	1,562.50	0.00	-5,003,340.28
								.800	5,000,000.00	5,001,562.50	1,777.78	0.00
Inv Type: 1525 FNMA-Fxd-S 30/360												



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 6/1/2020 To Date: 6/30/2020

Date Basis: Settlement

Run: 07/30/2020 03:39:58 PM

Reporting Currency: Local

County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
29954	FFCB 5YrNc2YrA		3133ELH80		06/25/2020	06/25/2020	PURC	.794	0.00	1,562.50	0.00	-5,003,340.28
								.680	5,025,000.00	5,025,000.00	1,423.75	0.00
			1	06/10/2025	ALule	06/25/2020		.680	0.00	0.00	0.00	-5,026,423.75
PURC								.680	5,025,000.00	5,025,000.00	1,423.75	0.00
								.680	0.00	0.00	0.00	-5,026,423.75
Inv Type: 1925 FFCB-Fxd-S 30/360								.680	5,025,000.00	5,025,000.00	1,423.75	0.00
								.680	0.00	0.00	0.00	-5,026,423.75
Subtotal								.740	10,025,000.00	10,026,562.50	3,201.53	0.00
								.737	0.00	1,562.50	0.00	-10,029,764.03
Set Date: 6/29/2020												
29957	FHLMC 2.5YrNc1YrO		3134GV2X5		06/29/2020	06/24/2020	PURC	.350	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/29/2022	ALule	06/29/2020		.350	0.00	0.00	0.00	-5,000,000.00
PURC								.350	5,000,000.00	5,000,000.00	0.00	0.00
								.350	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.350	5,000,000.00	5,000,000.00	0.00	0.00
								.350	0.00	0.00	0.00	-5,000,000.00
29956	FHLB 7Mo		3130AJSN0		06/29/2020	06/25/2020	PURC	.160	50,000,000.00	49,996,250.00	0.00	0.00
			1	01/29/2021	ALule	06/29/2020		.173	0.00	-3,750.00	0.00	-49,996,250.00
PURC								.160	50,000,000.00	49,996,250.00	0.00	0.00
								.173	0.00	-3,750.00	0.00	-49,996,250.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.160	50,000,000.00	49,996,250.00	0.00	0.00
								.173	0.00	-3,750.00	0.00	-49,996,250.00
Subtotal								.177	55,000,000.00	54,996,250.00	0.00	0.00
								.189	0.00	-3,750.00	0.00	-54,996,250.00
Set Date: 6/30/2020												
29959	FHLMC 5YrNc1YrQ		3136G4XZ1		06/30/2020	06/24/2020	PURC	.740	5,000,000.00	5,000,000.00	0.00	0.00
			1	06/30/2025	ALule	06/30/2020		.740	0.00	0.00	0.00	-5,000,000.00
29960	FHLMC 5YrNc6MoQ		3134GVX60		06/30/2020	06/18/2020	PURC	.800	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/30/2025	ALule	06/30/2020		.800	0.00	0.00	0.00	-10,000,000.00
PURC								.780	15,000,000.00	15,000,000.00	0.00	0.00
								.780	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.780	15,000,000.00	15,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

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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
								.780	0.00	0.00	0.00	-15,000,000.00
29958	FNMA 5YrNc2YrQ		3136G4XK4		06/30/2020	06/24/2020	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00
			1	06/30/2025	ALule	06/30/2020		.650	0.00	0.00	0.00	-5,000,000.00
29961	FNMA 5YrNc1Yr		3136G4XU2		06/30/2020	06/25/2020	PURC	.700	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/30/2025	ALule	06/30/2020		.700	0.00	0.00	0.00	-10,000,000.00
29962	FNMA 5YrNc1YrQ		3136G4WH2		06/30/2020	06/04/2020	PURC	.800	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/30/2025	ALule	06/30/2020		.800	0.00	0.00	0.00	-10,000,000.00
PURC								.730	25,000,000.00	25,000,000.00	0.00	0.00
								.730	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								.730	25,000,000.00	25,000,000.00	0.00	0.00
								.730	0.00	0.00	0.00	-25,000,000.00
Subtotal								.749	40,000,000.00	40,000,000.00	0.00	0.00
								.749	0.00	0.00	0.00	-40,000,000.00
Grand Total			Count 40					.188	1,560,025,000.00	1,559,547,720.70	4,451.53	0.00
								.188	0.00	-477,279.30	0.00	-1,559,552,172.23



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County of Riverside

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.188	1,560,025,000.00	0.00	1,559,547,720.70	-477,279.30	0.00	4,451.53	0.00	-1,559,552,172.23
Totals :	.188	1,560,025,000.00	0.00	1,559,547,720.70	-477,279.30	0.00	4,451.53	0.00	-1,559,552,172.23