

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



**ITEM: 2.27
(ID # 13275)**

MEETING DATE:
Tuesday, August 25, 2020

FROM: TREASURER-TAX COLLECTOR:

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

RECOMMENDED MOTION: That the Board of Supervisors:

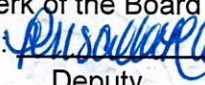
1. Receives and files the attached Treasurer's "Purchase Detail Report" for July 2020 in accordance with Government Code Section 53607

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: 2020-2021	

C.E.O. RECOMMENDATION: Approve

BACKGROUND:

Summary

The Treasurer's "Purchase Detail Report" for July 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: 7/1/2020 To Date: 7/31/2020

Date Basis: Settlement

Run: 08/11/2020 10:51:58 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: 7/1/2020												
28529	WELLS FARGO GOV		WFFXX		07/01/2020	07/01/2020	PURC	.118	75,000,000.00	75,000,000.00	0.00	0.00
			1	08/01/2020	ALule	07/01/2020		.118	0.00	0.00	0.00	-75,000,000.00
29893	JP MORGAN GOV		OGVXX		07/01/2020	07/01/2020	PURC	.103	150,000,000.00	150,000,000.00	0.00	0.00
			1	08/01/2020	ALule	07/01/2020		.103	0.00	0.00	0.00	-150,000,000.00
29894	BLACKROCK GOV		TFDXX		07/01/2020	07/01/2020	PURC	.099	150,000,000.00	150,000,000.00	0.00	0.00
			1	08/01/2020	ALule	07/01/2020		.099	0.00	0.00	0.00	-150,000,000.00
PURC								.104	375,000,000.00	375,000,000.00	0.00	0.00
								.105	0.00	0.00	0.00	-375,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.104	375,000,000.00	375,000,000.00	0.00	0.00
								.105	0.00	0.00	0.00	-375,000,000.00
29963	FHLMC 4YrNc2YrO		3134GV3A4		07/01/2020	06/24/2020	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	07/01/2024	ALule	07/01/2020		.500	0.00	0.00	0.00	-5,000,000.00
PURC								.500	5,000,000.00	5,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.500	5,000,000.00	5,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-5,000,000.00
Subtotal								.110	380,000,000.00	380,000,000.00	0.00	0.00
								.110	0.00	0.00	0.00	-380,000,000.00
Set Date: 7/7/2020												
27804	FIDELITY GOV		FRGXX		07/07/2020	07/07/2020	PURC	.097	60,000,000.00	60,000,000.00	0.00	0.00
			1	08/01/2020	ALule	07/07/2020		.097	0.00	0.00	0.00	-60,000,000.00
PURC								.097	60,000,000.00	60,000,000.00	0.00	0.00
								.097	0.00	0.00	0.00	-60,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.097	60,000,000.00	60,000,000.00	0.00	0.00
								.097	0.00	0.00	0.00	-60,000,000.00
29965	U.S. TREASURY BILL		9127962T5		07/07/2020	07/07/2020	PURC	.144	50,000,000.00	49,977,279.17	0.00	0.00
			1	10/29/2020	ALule	07/07/2020		.144	0.00	-22,720.83	0.00	-49,977,279.17
PURC								.144	50,000,000.00	49,977,279.17	0.00	0.00
								.144	0.00	-22,720.83	0.00	-49,977,279.17
Inv Type: 1300 U.S. TREASURY BILL								.144	50,000,000.00	49,977,279.17	0.00	0.00
								.144	0.00	-22,720.83	0.00	-49,977,279.17



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2020 To Date: 7/31/2020

Date Basis: Settlement

Run: 08/11/2020 10:51:58 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
29964	FNMA 5YrNc1YrQ		3136G4XR9		07/07/2020	06/26/2020	PURC	.740	14,900,000.00	14,900,000.00	0.00	0.00
			1	07/07/2025	ALule	07/07/2020		.740	0.00	0.00	0.00	-14,900,000.00
PURC								.740	14,900,000.00	14,900,000.00	0.00	0.00
								.740	0.00	0.00	0.00	-14,900,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								.740	14,900,000.00	14,900,000.00	0.00	0.00
								.740	0.00	0.00	0.00	-14,900,000.00
Subtotal								.193	124,900,000.00	124,877,279.17	0.00	0.00
								.192	0.00	-22,720.83	0.00	-124,877,279.17

Set Date: 7/8/2020

29525	UB MANAGED RATE		CASH		07/08/2020	07/08/2020	PURC	.100	60,000,000.00	60,000,000.00	0.00	0.00
			1	08/01/2020	Gpizano	07/08/2020		.100	0.00	0.00	0.00	-60,000,000.00
PURC								.100	60,000,000.00	60,000,000.00	0.00	0.00
								.100	0.00	0.00	0.00	-60,000,000.00
Inv Type: 1170 MGD RATE-A/360								.100	60,000,000.00	60,000,000.00	0.00	0.00
								.100	0.00	0.00	0.00	-60,000,000.00
29966	FHLMC 4YrNc6MoB		3134GV2S6		07/08/2020	07/01/2020	PURC	.625	20,000,000.00	20,000,000.00	0.00	0.00
			1	07/08/2024	Gpizano	07/08/2020		.625	0.00	0.00	0.00	-20,000,000.00
29967	FHLMC 2YrNc6MoB		3134GV5J3		07/08/2020	07/01/2020	PURC	.320	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/08/2022	Gpizano	07/08/2020		.320	0.00	0.00	0.00	-15,000,000.00
PURC								.494	35,000,000.00	35,000,000.00	0.00	0.00
								.494	0.00	0.00	0.00	-35,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.494	35,000,000.00	35,000,000.00	0.00	0.00
								.494	0.00	0.00	0.00	-35,000,000.00
29968	FNMA 3YrNc1YrB		3136G4YJ6		07/08/2020	07/07/2020	PURC	.420	15,000,000.00	15,000,000.00	175.00	0.00
			1	07/07/2023	Gpizano	07/08/2020		.420	0.00	0.00	0.00	-15,000,175.00
PURC								.420	15,000,000.00	15,000,000.00	175.00	0.00
								.420	0.00	0.00	0.00	-15,000,175.00
Inv Type: 1525 FNMA-Fxd-S 30/360								.420	15,000,000.00	15,000,000.00	175.00	0.00
								.420	0.00	0.00	0.00	-15,000,175.00
29969	FHLB DISC NTE		313384A82		07/08/2020	07/08/2020	PURC	.115	50,000,000.00	49,995,527.78	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2020 To Date: 7/31/2020

Date Basis: Settlement

Run: 08/11/2020 10:51:58 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	08/05/2020	Gpizano	07/08/2020		.115	0.00	-4,472.22	0.00	-49,995,527.78
PURC								.115	50,000,000.00	49,995,527.78	0.00	0.00
								.115	0.00	-4,472.22	0.00	-49,995,527.78
								.115	50,000,000.00	49,995,527.78	0.00	0.00
								.115	0.00	-4,472.22	0.00	-49,995,527.78
								.221	160,000,000.00	159,995,527.78	175.00	0.00
							Subtotal	.221	0.00	-4,472.22	0.00	-159,995,702.78
Set Date: 7/9/2020												
29970	FHLMC 5YrNc3MoQ		3134GV3N6		07/09/2020	06/25/2020	PURC	.850	5,000,000.00	5,000,000.00	0.00	0.00
			1	07/09/2025	ALule	07/09/2020		.850	0.00	0.00	0.00	-5,000,000.00
PURC								.850	5,000,000.00	5,000,000.00	0.00	0.00
								.850	0.00	0.00	0.00	-5,000,000.00
								.850	5,000,000.00	5,000,000.00	0.00	0.00
								.850	0.00	0.00	0.00	-5,000,000.00
							Subtotal	.850	5,000,000.00	5,000,000.00	0.00	0.00
								.850	0.00	0.00	0.00	-5,000,000.00
Set Date: 7/13/2020												
27804	FIDELITY GOV		FRGXX		07/13/2020	07/13/2020	PURC	.097	100,000,000.00	100,000,000.00	0.00	0.00
			1	08/01/2020	Gpizano	07/13/2020		.097	0.00	0.00	0.00	-100,000,000.00
29526	GOLDMAN SACHS GOV		FGTXX		07/13/2020	07/13/2020	PURC	.143	80,000,000.00	80,000,000.00	0.00	0.00
			1	08/01/2020	Gpizano	07/13/2020		.143	0.00	0.00	0.00	-80,000,000.00
PURC								.117	180,000,000.00	180,000,000.00	0.00	0.00
								.118	0.00	0.00	0.00	-180,000,000.00
								.117	180,000,000.00	180,000,000.00	0.00	0.00
								.118	0.00	0.00	0.00	-180,000,000.00
								.320	15,000,000.00	15,000,000.00	0.00	0.00
			1	01/13/2023	Gpizano	07/13/2020		.320	0.00	0.00	0.00	-15,000,000.00
PURC								.320	15,000,000.00	15,000,000.00	0.00	0.00
								.320	0.00	0.00	0.00	-15,000,000.00
								.320	15,000,000.00	15,000,000.00	0.00	0.00
								.320	0.00	0.00	0.00	-15,000,000.00
							Subtotal	.133	195,000,000.00	195,000,000.00	0.00	0.00



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County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
								.133	0.00	0.00	0.00	-195,000,000.00
Set Date: 7/14/2020												
29972	U.S. TREASURY BILL		9127962Y4		07/14/2020	07/14/2020	PURC	.140	50,000,000.00	49,939,722.22	0.00	0.00
			1	05/20/2021	ALule	07/14/2020		.140	0.00	-60,277.78	0.00	-49,939,722.22
PURC								.140	50,000,000.00	49,939,722.22	0.00	0.00
								.140	0.00	-60,277.78	0.00	-49,939,722.22
Inv Type: 1300 U.S. TREASURY BILL								.140	50,000,000.00	49,939,722.22	0.00	0.00
								.140	0.00	-60,277.78	0.00	-49,939,722.22
						Subtotal		.140	50,000,000.00	49,939,722.22	0.00	0.00
								.140	0.00	-60,277.78	0.00	-49,939,722.22
								.140	0.00	-60,277.78	0.00	-49,939,722.22
Set Date: 7/15/2020												
29977	U.S. TREASURY BILL		9127963F4		07/15/2020	07/15/2020	PURC	.100	100,000,000.00	99,998,333.33	0.00	0.00
			1	07/21/2020	ALule	07/15/2020		.100	0.00	-1,666.67	0.00	-99,998,333.33
29978	U.S. TREASURY BILL		912796WX3		07/15/2020	07/15/2020	PURC	.091	75,000,000.00	74,998,491.67	0.00	0.00
			1	07/23/2020	ALule	07/15/2020		.091	0.00	-1,508.33	0.00	-74,998,491.67
PURC								.096	175,000,000.00	174,996,825.00	0.00	0.00
								.096	0.00	-3,175.00	0.00	-174,996,825.00
Inv Type: 1300 U.S. TREASURY BILL								.096	175,000,000.00	174,996,825.00	0.00	0.00
								.096	0.00	-3,175.00	0.00	-174,996,825.00
29974	FHLMC 4YrNc1YrQ		3134GV5R5		07/15/2020	07/02/2020	PURC	.570	5,000,000.00	5,000,000.00	0.00	0.00
			1	07/15/2024	ALule	07/15/2020		.570	0.00	0.00	0.00	-5,000,000.00
PURC								.570	5,000,000.00	5,000,000.00	0.00	0.00
								.570	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.570	5,000,000.00	5,000,000.00	0.00	0.00
								.570	0.00	0.00	0.00	-5,000,000.00
29973	FNMA 3YrNc1YrB		3135G05H2		07/15/2020	07/14/2020	PURC	.420	20,000,000.00	19,994,000.00	466.67	0.00
			1	01/13/2023	AGutier	07/15/2020		.432	0.00	-6,000.00	0.00	-19,994,466.67
29975	FNMA 5YrNc1YrQ		3136G4YU1		07/15/2020	07/02/2020	PURC	.730	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/15/2025	ALule	07/15/2020		.730	0.00	0.00	0.00	-15,000,000.00
PURC								.553	35,000,000.00	34,994,000.00	466.67	0.00
								.560	0.00	-6,000.00	0.00	-34,994,466.67
Inv Type: 1525 FNMA-Fxd-S 30/360								.553	35,000,000.00	34,994,000.00	466.67	0.00



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Run: 08/11/2020 10:51:58 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
								.560	0.00	-6,000.00	0.00	-34,994,466.67
29976	FHLB DISC NTE		313384K65		07/15/2020	07/14/2020	PURC	.140	25,000,000.00	24,991,152.78	0.00	0.00
			1	10/14/2020	ALule	07/15/2020		.140	0.00	-8,847.22	0.00	-24,991,152.78
PURC								.140	25,000,000.00	24,991,152.78	0.00	0.00
								.140	0.00	-8,847.22	0.00	-24,991,152.78
Inv Type: 1700 FHLB-DISC NOTE								.140	25,000,000.00	24,991,152.78	0.00	0.00
								.140	0.00	-8,847.22	0.00	-24,991,152.78
						Subtotal		.177	240,000,000.00	239,981,977.78	466.67	0.00
								.178	0.00	-18,022.22	0.00	-239,982,444.45
Set Date: 7/16/2020												
29979	U.S. TREASURY BILL		9127963N7		07/16/2020	07/16/2020	PURC	.111	50,000,000.00	49,996,006.11	0.00	0.00
			1	08/11/2020	ALule	07/16/2020		.111	0.00	-3,993.89	0.00	-49,996,006.11
PURC								.111	50,000,000.00	49,996,006.11	0.00	0.00
								.111	0.00	-3,993.89	0.00	-49,996,006.11
Inv Type: 1300 U.S. TREASURY BILL								.111	50,000,000.00	49,996,006.11	0.00	0.00
								.111	0.00	-3,993.89	0.00	-49,996,006.11
						Subtotal		.111	50,000,000.00	49,996,006.11	0.00	0.00
								.111	0.00	-3,993.89	0.00	-49,996,006.11
Set Date: 7/17/2020												
29980	FHLB DISC NTE		313385AN6		07/17/2020	07/16/2020	PURC	.140	23,766,000.00	23,749,363.80	0.00	0.00
			1	01/13/2021	Gpizano	07/17/2020		.140	0.00	-16,636.20	0.00	-23,749,363.80
PURC								.140	23,766,000.00	23,749,363.80	0.00	0.00
								.140	0.00	-16,636.20	0.00	-23,749,363.80
Inv Type: 1700 FHLB-DISC NOTE								.140	23,766,000.00	23,749,363.80	0.00	0.00
								.140	0.00	-16,636.20	0.00	-23,749,363.80
29981	FFCB DISC NOTE		313313FP8		07/17/2020	07/16/2020	PURC	.150	50,000,000.00	49,937,291.67	0.00	0.00
			1	05/14/2021	Gpizano	07/17/2020		.150	0.00	-62,708.33	0.00	-49,937,291.67
PURC								.150	50,000,000.00	49,937,291.67	0.00	0.00
								.150	0.00	-62,708.33	0.00	-49,937,291.67
Inv Type: 1900 FFCB-DISC NOTE								.150	50,000,000.00	49,937,291.67	0.00	0.00
								.150	0.00	-62,708.33	0.00	-49,937,291.67
						Subtotal		.147	73,766,000.00	73,686,655.47	0.00	0.00



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								.147	0.00	-79,344.53	0.00	-73,686,655.47
Set Date: 7/20/2020												
29982	FHLMC 2YrNc1YrB		3134GWBX3		07/20/2020	07/13/2020	PURC	.250	5,000,000.00	5,000,000.00	0.00	0.00
		1		07/20/2022	Gpizano	07/20/2020		.250	0.00	0.00	0.00	-5,000,000.00
29983	FHLMC 2.5YrNc1YrB		3134GV6H6		07/20/2020	07/07/2020	PURC	.320	15,000,000.00	15,000,000.00	0.00	0.00
		1		10/20/2022	Gpizano	07/20/2020		.320	0.00	0.00	0.00	-15,000,000.00
PURC								.303	20,000,000.00	20,000,000.00	0.00	0.00
								.303	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.303	20,000,000.00	20,000,000.00	0.00	0.00
								.303	0.00	0.00	0.00	-20,000,000.00
Subtotal								.303	20,000,000.00	20,000,000.00	0.00	0.00
								.303	0.00	0.00	0.00	-20,000,000.00
Set Date: 7/21/2020												
28469	BANK OF THE WEST		CASH		07/21/2020	07/21/2020	PURC	.400	75,000,000.00	75,000,000.00	0.00	0.00
		1		08/01/2020	Gpizano	07/21/2020		.400	0.00	0.00	0.00	-75,000,000.00
PURC								.400	75,000,000.00	75,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-75,000,000.00
Inv Type: 1080 MGD RATE-A/365-6								.400	75,000,000.00	75,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-75,000,000.00
29984	FFCB DISC NOTE		313313AF5		07/21/2020	07/21/2020	PURC	.130	50,000,000.00	49,969,486.11	0.00	0.00
		1		01/06/2021	Gpizano	07/21/2020		.130	0.00	-30,513.89	0.00	-49,969,486.11
PURC								.130	50,000,000.00	49,969,486.11	0.00	0.00
								.130	0.00	-30,513.89	0.00	-49,969,486.11
Inv Type: 1900 FFCB-DISC NOTE								.130	50,000,000.00	49,969,486.11	0.00	0.00
								.130	0.00	-30,513.89	0.00	-49,969,486.11
29985	Procter & Gamble		74271TKM4		07/21/2020	07/21/2020	PURC	.140	50,000,000.00	49,982,111.11	0.00	0.00
		1		10/21/2020	Gpizano	07/21/2020		.140	0.00	-17,888.89	0.00	-49,982,111.11
PURC								.140	50,000,000.00	49,982,111.11	0.00	0.00
								.140	0.00	-17,888.89	0.00	-49,982,111.11
Inv Type: 3020 COMMERCIAL PAPER								.140	50,000,000.00	49,982,111.11	0.00	0.00
								.140	0.00	-17,888.89	0.00	-49,982,111.11
Subtotal								.249	175,000,000.00	174,951,597.22	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2020 To Date: 7/31/2020

Date Basis: Settlement

Run: 08/11/2020 10:51:58 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
								.249	0.00	-48,402.78	0.00	-174,951,597.22
Set Date: 7/22/2020												
29986	FNMA 3.75YrNc1YrB		3136G4ZC0		07/22/2020	07/21/2020	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
			1	04/22/2024	Gpizano	07/22/2020		.500	0.00	0.00	0.00	-15,000,000.00
PURC								.500	15,000,000.00	15,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								.500	15,000,000.00	15,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-15,000,000.00
Subtotal								.500	15,000,000.00	15,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-15,000,000.00
Set Date: 7/23/2020												
28469	BANK OF THE WEST		CASH		07/23/2020	07/23/2020	PURC	.400	80,000,000.00	80,000,000.00	0.00	0.00
			1	08/01/2020	Gpizano	07/23/2020		.400	0.00	0.00	0.00	-80,000,000.00
PURC								.400	80,000,000.00	80,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-80,000,000.00
Inv Type: 1080 MGD RATE-A/365-6								.400	80,000,000.00	80,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-80,000,000.00
29987	NATL SEC CLEARING C		63763PJE0		07/23/2020	07/23/2020	PURC	.140	25,000,000.00	24,994,847.22	0.00	0.00
			1	09/14/2020	Gpizano	07/23/2020		.140	0.00	-5,152.78	0.00	-24,994,847.22
29988	NATL SEC CLEARING C		63763PJ18		07/23/2020	07/23/2020	PURC	.150	25,000,000.00	24,995,833.33	0.00	0.00
			1	09/01/2020	Gpizano	07/23/2020		.150	0.00	-4,166.67	0.00	-24,995,833.33
PURC								.145	50,000,000.00	49,990,680.55	0.00	0.00
								.145	0.00	-9,319.45	0.00	-49,990,680.55
Inv Type: 3020 COMMERCIAL PAPER								.145	50,000,000.00	49,990,680.55	0.00	0.00
								.145	0.00	-9,319.45	0.00	-49,990,680.55
Subtotal								.302	130,000,000.00	129,990,680.55	0.00	0.00
								.302	0.00	-9,319.45	0.00	-129,990,680.55
Set Date: 7/24/2020												
29989	FHLMC 3.5YrNc1.5YrB		3134GWCM6		07/24/2020	07/14/2020	PURC	.420	15,000,000.00	15,000,000.00	0.00	0.00



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County of Riverside

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	01/24/2024	Gpizano	07/24/2020		.420	0.00	0.00	0.00	-15,000,000.00
PURC								.420	15,000,000.00	15,000,000.00	0.00	0.00
								.420	0.00	0.00	0.00	-15,000,000.00
								.420	15,000,000.00	15,000,000.00	0.00	0.00
								.420	0.00	0.00	0.00	-15,000,000.00
								.420	15,000,000.00	15,000,000.00	0.00	0.00
								.420	0.00	0.00	0.00	-15,000,000.00
							Subtotal	.420	15,000,000.00	15,000,000.00	0.00	0.00
								.420	0.00	0.00	0.00	-15,000,000.00
Set Date: 7/27/2020												
29894	BLACKROCK GOV		TFDXX		07/27/2020	07/27/2020	PURC	.088	100,000,000.00	100,000,000.00	0.00	0.00
			1	08/01/2020	Gpizano	07/27/2020		.088	0.00	0.00	0.00	-100,000,000.00
PURC								.088	100,000,000.00	100,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-100,000,000.00
								.088	100,000,000.00	100,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-100,000,000.00
								.088	100,000,000.00	100,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-100,000,000.00
								.400	170,000,000.00	170,000,000.00	0.00	0.00
			1	08/01/2020	Gpizano	07/27/2020		.400	0.00	0.00	0.00	-170,000,000.00
PURC								.400	170,000,000.00	170,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-170,000,000.00
								.400	170,000,000.00	170,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-170,000,000.00
								.400	170,000,000.00	170,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-170,000,000.00
								.280	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/27/2022	Gpizano	07/27/2020		.280	0.00	0.00	0.00	-15,000,000.00
PURC								.280	15,000,000.00	15,000,000.00	0.00	0.00
								.280	0.00	0.00	0.00	-15,000,000.00
								.280	15,000,000.00	15,000,000.00	0.00	0.00
								.280	0.00	0.00	0.00	-15,000,000.00
								.280	15,000,000.00	15,000,000.00	0.00	0.00
								.280	0.00	0.00	0.00	-15,000,000.00
								.420	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/27/2023	Gpizano	07/27/2020		.420	0.00	0.00	0.00	-15,000,000.00
								.420	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/27/2023	Gpizano	07/27/2020		.420	0.00	0.00	0.00	-15,000,000.00
PURC								.420	30,000,000.00	30,000,000.00	0.00	0.00
								.420	0.00	0.00	0.00	-30,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

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Run: 08/11/2020 10:51:58 AM

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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
Inv Type: 1525 FNMA-Fxd-S 30/360								.420	30,000,000.00	30,000,000.00	0.00	0.00
								.420	0.00	0.00	0.00	-30,000,000.00
Subtotal								.297	315,000,000.00	315,000,000.00	0.00	0.00
								.297	0.00	0.00	0.00	-315,000,000.00
Set Date: 7/28/2020												
29994	U.S. TREASURY BILL		9127963Z0		07/28/2020	07/28/2020	PURC	.099	25,000,000.00	24,996,165.56	0.00	0.00
			1	09/22/2020	Gpizano	07/28/2020		.099	0.00	-3,834.44	0.00	-24,996,165.56
29995	U.S. TREASURY BILL		9127963Q0		07/28/2020	07/28/2020	PURC	.093	25,000,000.00	24,998,191.67	0.00	0.00
			1	08/25/2020	Gpizano	07/28/2020		.093	0.00	-1,808.33	0.00	-24,998,191.67
PURC								.096	50,000,000.00	49,994,357.23	0.00	0.00
								.096	0.00	-5,642.77	0.00	-49,994,357.23
Inv Type: 1300 U.S. TREASURY BILL								.096	50,000,000.00	49,994,357.23	0.00	0.00
								.096	0.00	-5,642.77	0.00	-49,994,357.23
29993	FHLMC 2YrNc1YrB		3134GWAP1		07/28/2020	07/14/2020	PURC	.250	5,000,000.00	5,000,000.00	0.00	0.00
			1	07/28/2022	Gpizano	07/28/2020		.250	0.00	0.00	0.00	-5,000,000.00
PURC								.250	5,000,000.00	5,000,000.00	0.00	0.00
								.250	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.250	5,000,000.00	5,000,000.00	0.00	0.00
								.250	0.00	0.00	0.00	-5,000,000.00
Subtotal								.110	55,000,000.00	54,994,357.23	0.00	0.00
								.110	0.00	-5,642.77	0.00	-54,994,357.23
Set Date: 7/29/2020												
30006	U.S. TREASURY BILL		9127963T4		07/29/2020	07/28/2020	PURC	.122	50,000,000.00	49,972,662.50	0.00	0.00
			1	01/07/2021	Gpizano	07/29/2020		.122	0.00	-27,337.50	0.00	-49,972,662.50
PURC								.122	50,000,000.00	49,972,662.50	0.00	0.00
								.122	0.00	-27,337.50	0.00	-49,972,662.50
Inv Type: 1300 U.S. TREASURY BILL								.122	50,000,000.00	49,972,662.50	0.00	0.00
								.122	0.00	-27,337.50	0.00	-49,972,662.50
29996	FHLMC 4YrNc6Mo		3134GWEF9		07/29/2020	07/20/2020	PURC	.600	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/29/2024	Gpizano	07/29/2020		.600	0.00	0.00	0.00	-15,000,000.00
29998	FHLMC 4YrNc6MoB		3134GWEF9		07/29/2020	07/22/2020	PURC	.600	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/29/2024	Gpizano	07/29/2020		.600	0.00	0.00	0.00	-15,000,000.00



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29999	FHLMC 3.75YrNC9MB		3134GWAL0		07/29/2020	07/20/2020	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
			1	04/29/2024	Gpizano	07/29/2020		.500	0.00	0.00	0.00	-15,000,000.00
30001	FHLMC 4YrNc6MoB		3134GWEF9		07/29/2020	07/24/2020	PURC	.600	10,000,000.00	10,000,000.00	0.00	0.00
			1	07/29/2024	Gpizano	07/29/2020		.600	0.00	0.00	0.00	-10,000,000.00
30002	FHLMC 3.5YrNc6MoB		3134GWDY9		07/29/2020	07/20/2020	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
			1	01/29/2024	Gpizano	07/29/2020		.500	0.00	0.00	0.00	-15,000,000.00
30003	FHLMC 4YrNc6MoB		3134GWEF9		07/29/2020	07/27/2020	PURC	.600	10,000,000.00	10,000,000.00	0.00	0.00
			1	07/29/2024	Gpizano	07/29/2020		.600	0.00	0.00	0.00	-10,000,000.00
30007	FHLMC 4.5YrNc2YrB		3134GWET9		07/29/2020	07/21/2020	PURC	.510	15,000,000.00	15,000,000.00	0.00	0.00
			1	01/29/2025	Gpizano	07/29/2020		.510	0.00	0.00	0.00	-15,000,000.00
PURC								.554	95,000,000.00	95,000,000.00	0.00	0.00
								.554	0.00	0.00	0.00	-95,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.554	95,000,000.00	95,000,000.00	0.00	0.00
								.554	0.00	0.00	0.00	-95,000,000.00
30000	FNMA 5YrNc1YrB		3136G4C27		07/29/2020	07/22/2020	PURC	.700	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/29/2025	Gpizano	07/29/2020		.700	0.00	0.00	0.00	-15,000,000.00
30004	FNMA 3.75YrNc1YrB		3136G4ZC0		07/29/2020	07/28/2020	PURC	.500	10,000,000.00	10,000,000.00	972.22	0.00
			1	04/22/2024	Gpizano	07/29/2020		.500	0.00	0.00	0.00	-10,000,972.22
30005	FNMA 5YrNc2YrB		3136G4F32		07/29/2020	07/28/2020	PURC	.600	10,000,000.00	10,000,000.00	0.00	0.00
			1	07/29/2025	Gpizano	07/29/2020		.600	0.00	0.00	0.00	-10,000,000.00
30008	FNMA 5YrNc2YrB		3136G4D75		07/29/2020	07/28/2020	PURC	.600	10,000,000.00	10,000,000.00	0.00	0.00
			1	07/29/2025	Gpizano	07/29/2020		.600	0.00	0.00	0.00	-10,000,000.00
PURC								.611	45,000,000.00	45,000,000.00	972.22	0.00
								.611	0.00	0.00	0.00	-45,000,972.22
Inv Type: 1525 FNMA-Fxd-S 30/360								.611	45,000,000.00	45,000,000.00	972.22	0.00
								.611	0.00	0.00	0.00	-45,000,972.22
Subtotal								.454	190,000,000.00	189,972,662.50	972.22	0.00
								.454	0.00	-27,337.50	0.00	-189,973,634.72
Set Date: 7/30/2020												
28469	BANK OF THE WEST		CASH		07/30/2020	07/30/2020	PURC	.400	309,000,000.00	309,000,000.00	0.00	0.00
			1	08/01/2020	Gpizano	07/30/2020		.400	0.00	0.00	0.00	-309,000,000.00
PURC								.400	309,000,000.00	309,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-309,000,000.00
Inv Type: 1080 MGD RATE-A/365-6								.400	309,000,000.00	309,000,000.00	0.00	0.00



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County of Riverside

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								.400	0.00	0.00	0.00	-309,000,000.00
30011	FHLMC 5YrNc3MoB		3134GV6C7		07/30/2020	07/20/2020	PURC	.800	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/30/2025	Gpizano	07/30/2020		.800	0.00	0.00	0.00	-15,000,000.00
PURC								.800	15,000,000.00	15,000,000.00	0.00	0.00
								.800	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.800	15,000,000.00	15,000,000.00	0.00	0.00
								.800	0.00	0.00	0.00	-15,000,000.00
30009	FNMA 4YrNc1YrB		3136G4B28		07/30/2020	07/28/2020	PURC	.520	9,400,000.00	9,400,000.00	0.00	0.00
			1	07/30/2024	Gpizano	07/30/2020		.520	0.00	0.00	0.00	-9,400,000.00
30010	FNMA 4YrNc1YrB		3136G4B28		07/30/2020	07/24/2020	PURC	.520	10,000,000.00	10,000,000.00	0.00	0.00
			1	07/30/2024	Gpizano	07/30/2020		.520	0.00	0.00	0.00	-10,000,000.00
30012	FNMA 4YrNc1YrB		3136G4B28		07/30/2020	07/28/2020	PURC	.520	10,100,000.00	10,100,000.00	0.00	0.00
			1	07/30/2024	Gpizano	07/30/2020		.520	0.00	0.00	0.00	-10,100,000.00
PURC								.520	29,500,000.00	29,500,000.00	0.00	0.00
								.520	0.00	0.00	0.00	-29,500,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								.520	29,500,000.00	29,500,000.00	0.00	0.00
								.520	0.00	0.00	0.00	-29,500,000.00
Subtotal								.427	353,500,000.00	353,500,000.00	0.00	0.00
								.427	0.00	0.00	0.00	-353,500,000.00
Grand Total								.250	2,547,166,000.00	2,546,886,466.03	1,613.89	0.00
			Count 61					.250	0.00	-279,533.97	0.00	-2,546,888,079.92



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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	.250	2,547,166,000.00	0.00	2,546,886,466.03	-279,533.97	0.00	1,613.89	0.00	-2,546,888,079.92
Totals :	.250	2,547,166,000.00	0.00	2,546,886,466.03	-279,533.97	0.00	1,613.89	0.00	-2,546,888,079.92