

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



ITEM: 2.10
(ID # 14361)

MEETING DATE:
Tuesday, January 26, 2021


FROM : TREASURER-TAX COLLECTOR:

SUBJECT: TREASURER-TAX COLLECTOR: Receive and file the Treasurer's Purchase Detail Report for December 2020, All Districts. [\$0]

RECOMMENDED MOTION: That the Board of Supervisors:

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

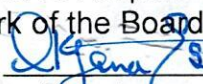
ACTION:Consent


Matthew Jennings, Treasurer-Tax Collector 1/12/2021

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Hewitt, seconded by Supervisor Spiegel 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: January 26, 2021
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 December 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 1/20/2021



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2020 To Date: 12/31/2020

Date Basis: Settlement

Run: 01/11/2021 09:47:40 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: 12/1/2020												
30230	JEFF BNY TRI-PARTY		REPO		12/01/2020	12/01/2020	PURC	.070	100,000,000.00	100,000,000.00	0.00	0.00
			1	12/02/2020	ALule	12/01/2020		.070	0.00	0.00	0.00	-100,000,000.00
PURC								.070	100,000,000.00	100,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360								.070	100,000,000.00	100,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-100,000,000.00
30229	U.S. TREASURY BILL		9127964V8		12/01/2020	12/01/2020	PURC	.101	100,000,000.00	99,913,458.33	0.00	0.00
			1	10/07/2021	ALule	12/01/2020		.101	0.00	-86,541.67	0.00	-99,913,458.33
PURC								.101	100,000,000.00	99,913,458.33	0.00	0.00
								.101	0.00	-86,541.67	0.00	-99,913,458.33
Inv Type: 1300 U.S. TREASURY BILL								.101	100,000,000.00	99,913,458.33	0.00	0.00
								.101	0.00	-86,541.67	0.00	-99,913,458.33
							Subtotal	.086	200,000,000.00	199,913,458.33	0.00	0.00
								.085	0.00	-86,541.67	0.00	-199,913,458.33
Set Date: 12/2/2020												
30235	JEFF BNY TRI-PARTY		REPO		12/02/2020	12/02/2020	PURC	.070	60,000,000.00	60,000,000.00	0.00	0.00
			1	12/03/2020	SLoera	12/02/2020		.070	0.00	0.00	0.00	-60,000,000.00
PURC								.070	60,000,000.00	60,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-60,000,000.00
Inv Type: 1000 REPOS-A/360								.070	60,000,000.00	60,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-60,000,000.00
30232	FHLMC 3.5YrNc11MoQ		3134GXCF9		12/02/2020	12/01/2020	PURC	.400	10,000,000.00	10,000,000.00	888.89	0.00
			1	05/24/2024	SLoera	12/02/2020		.400	0.00	0.00	0.00	-10,000,888.89
30233	FHLMC 3.5YrNc11MoQ		3134GXCF9		12/02/2020	12/01/2020	PURC	.400	10,000,000.00	10,000,000.00	888.89	0.00
			1	05/24/2024	SLoera	12/02/2020		.400	0.00	0.00	0.00	-10,000,888.89
PURC								.400	20,000,000.00	20,000,000.00	1,777.78	0.00
								.400	0.00	0.00	0.00	-20,001,777.78
Inv Type: 1425 FHLMC-Fxd-S 30/360								.400	20,000,000.00	20,000,000.00	1,777.78	0.00
								.400	0.00	0.00	0.00	-20,001,777.78
30234	FNMA 2.9YrNc2YrQ		3135G06F5		12/02/2020	12/01/2020	PURC	.310	5,000,000.00	5,000,000.00	688.89	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2020 To Date: 12/31/2020

Date Basis: Settlement

Run: 01/11/2021 09:47:40 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	11/16/2023	SLoera	12/02/2020		.310	0.00	0.00	0.00	-5,000,688.89
PURC												
								.310	5,000,000.00	5,000,000.00	688.89	0.00
Inv Type: 1525 FNMA-Fxd-S 30/360												
								.310	0.00	0.00	0.00	-5,000,688.89
30231	FHLB DISC NTE		313385CY0		12/02/2020	12/01/2020	PURC	.085	50,000,000.00	49,988,194.44	0.00	0.00
			1	03/12/2021	SLoera	12/02/2020		.085	0.00	-11,805.56	0.00	-49,988,194.44
PURC												
								.085	50,000,000.00	49,988,194.44	0.00	0.00
Inv Type: 1700 FHLB-DISC NOTE												
								.085	0.00	-11,805.56	0.00	-49,988,194.44
Subtotal								.133	135,000,000.00	134,988,194.44	2,466.67	0.00
								.133	0.00	-11,805.56	0.00	-134,990,661.11
Set Date: 12/3/2020												
30239	U.S. TREASURY BILL		912796F79		12/03/2020	12/03/2020	PURC	.086	50,000,000.00	49,981,950.00	0.00	0.00
			1	05/04/2021	AGutier	12/03/2020		.086	0.00	-18,050.00	0.00	-49,981,950.00
30240	U.S. TREASURY BILL		912796C80		12/03/2020	12/03/2020	PURC	.085	50,000,000.00	49,987,840.28	0.00	0.00
			1	03/16/2021	AGutier	12/03/2020		.085	0.00	-12,159.72	0.00	-49,987,840.28
PURC												
								.086	100,000,000.00	99,969,790.28	0.00	0.00
Inv Type: 1300 U.S. TREASURY BILL												
								.085	0.00	-30,209.72	0.00	-99,969,790.28
30236	FHLMC 2.5YrNC1YrB		3134GXEX8		12/03/2020	12/02/2020	PURC	.250	10,000,000.00	9,997,500.00	138.89	0.00
			1	06/01/2023	AGutier	12/03/2020		.260	0.00	-2,500.00	0.00	-9,997,638.89
30237	FHLMC 3YrNC11MoB		3134GXCA0		12/03/2020	12/01/2020	PURC	.320	10,710,000.00	10,707,322.50	856.80	0.00
			1	11/24/2023	AGutier	12/03/2020		.328	0.00	-2,677.50	0.00	-10,708,179.30
30238	FHLMC 2.5YrNC1YrB		3134GXEX8		12/03/2020	12/02/2020	PURC	.250	10,000,000.00	9,995,000.00	138.89	0.00
			1	06/01/2023	AGutier	12/03/2020		.270	0.00	-5,000.00	0.00	-9,995,138.89
PURC												
								.274	30,710,000.00	30,699,822.50	1,134.58	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360												
								.287	0.00	-10,177.50	0.00	-30,700,957.08
								.274	30,710,000.00	30,699,822.50	1,134.58	0.00
								.287	0.00	-10,177.50	0.00	-30,700,957.08
Subtotal								.130	130,710,000.00	130,669,612.78	1,134.58	0.00



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County of Riverside

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								.133	0.00	-40,387.22	0.00	-130,670,747.36
Set Date: 12/4/2020												
30241	FHLMC 2.5YrNC1YrB		3134GXEX8		12/04/2020	12/03/2020	PURC	.250	10,000,000.00	9,998,500.00	208.33	0.00
			1	06/01/2023	AGutier	12/04/2020		.256	0.00	-1,500.00	0.00	-9,998,708.33
PURC								.250	10,000,000.00	9,998,500.00	208.33	0.00
								.256	0.00	-1,500.00	0.00	-9,998,708.33
Inv Type: 1425 FHLMC-Fxd-S 30/360								.250	10,000,000.00	9,998,500.00	208.33	0.00
								.256	0.00	-1,500.00	0.00	-9,998,708.33
							Subtotal	.250	10,000,000.00	9,998,500.00	208.33	0.00
								.256	0.00	-1,500.00	0.00	-9,998,708.33
Set Date: 12/7/2020												
30242	U.S. TREASURY BILL		912796A41		12/07/2020	12/07/2020	PURC	.092	50,000,000.00	49,977,379.17	0.00	0.00
			1	06/03/2021	ALule	12/07/2020		.092	0.00	-22,620.83	0.00	-49,977,379.17
30243	U.S. TREASURY BILL		912796A33		12/07/2020	12/07/2020	PURC	.087	50,000,000.00	49,979,337.50	0.00	0.00
			1	05/27/2021	ALule	12/07/2020		.087	0.00	-20,662.50	0.00	-49,979,337.50
30244	U.S. TREASURY BILL		9127964L0		12/07/2020	12/07/2020	PURC	.085	100,000,000.00	99,934,833.33	0.00	0.00
			1	09/09/2021	ALule	12/07/2020		.085	0.00	-65,166.67	0.00	-99,934,833.33
PURC								.087	200,000,000.00	199,891,550.00	0.00	0.00
								.087	0.00	-108,450.00	0.00	-199,891,550.00
Inv Type: 1300 U.S. TREASURY BILL								.087	200,000,000.00	199,891,550.00	0.00	0.00
								.087	0.00	-108,450.00	0.00	-199,891,550.00
							Subtotal	.087	200,000,000.00	199,891,550.00	0.00	0.00
								.087	0.00	-108,450.00	0.00	-199,891,550.00
Set Date: 12/8/2020												
30250	JEFF BNY TRI-PARTY		REPO		12/08/2020	12/08/2020	PURC	.080	120,000,000.00	120,000,000.00	0.00	0.00
			1	12/09/2020	ALule	12/08/2020		.080	0.00	0.00	0.00	-120,000,000.00
PURC								.080	120,000,000.00	120,000,000.00	0.00	0.00
								.080	0.00	0.00	0.00	-120,000,000.00
Inv Type: 1000 REPOS-A/360								.080	120,000,000.00	120,000,000.00	0.00	0.00
								.080	0.00	0.00	0.00	-120,000,000.00
30245	U.S. TREASURY BILL		912796F87		12/08/2020	12/07/2020	PURC	.090	50,000,000.00	49,980,536.11	0.00	0.00



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Date Basis: Settlement

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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	05/11/2021	ALule	12/08/2020		.091	0.00	-19,463.89	0.00	-49,980,536.11
30246	U.S. TREASURY BILL		912796A41			12/08/2020	12/08/2020	PURC	.085	25,000,000.00	24,989,552.08	0.00
			1	06/03/2021	ALule	12/08/2020		.085	0.00	-10,447.92	0.00	-24,989,552.08
30247	U.S. TREASURY BILL		912796F79			12/08/2020	12/08/2020	PURC	.085	25,000,000.00	24,991,322.92	0.00
			1	05/04/2021	ALule	12/08/2020		.085	0.00	-8,677.08	0.00	-24,991,322.92
30248	U.S. TREASURY BILL		912796F87			12/08/2020	12/08/2020	PURC	.087	25,000,000.00	24,990,695.83	0.00
			1	05/11/2021	ALule	12/08/2020		.087	0.00	-9,304.17	0.00	-24,990,695.83
30249	U.S. TREASURY BILL		912796A41			12/08/2020	12/08/2020	PURC	.085	40,000,000.00	39,983,244.00	0.00
			1	06/03/2021	ALule	12/08/2020		.085	0.00	-16,756.00	0.00	-39,983,244.00
PURC								.087	165,000,000.00	164,935,350.94	0.00	0.00
								.087	0.00	-64,649.06	0.00	-164,935,350.94
Inv Type: 1300 U.S. TREASURY BILL								.087	165,000,000.00	164,935,350.94	0.00	0.00
								.087	0.00	-64,649.06	0.00	-164,935,350.94
							Subtotal	.084	285,000,000.00	284,935,350.94	0.00	0.00
								.084	0.00	-64,649.06	0.00	-284,935,350.94
Set Date: 12/9/2020												
30256	JEFF BNY TRI-PARTY		REPO			12/09/2020	12/09/2020	PURC	.070	400,000,000.00	400,000,000.00	0.00
			1	12/10/2020	SLoera	12/09/2020		.070	0.00	0.00	0.00	-400,000,000.00
PURC								.070	400,000,000.00	400,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-400,000,000.00
Inv Type: 1000 REPOS-A/360								.070	400,000,000.00	400,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-400,000,000.00
30228	JP MORGAN		OGVXX			12/09/2020	12/09/2020	PURC	.026	60,000,000.00	60,000,000.00	0.00
			1	01/01/2021	SLoera	12/09/2020		.026	0.00	0.00	0.00	-60,000,000.00
PURC								.026	60,000,000.00	60,000,000.00	0.00	0.00
								.026	0.00	0.00	0.00	-60,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.026	60,000,000.00	60,000,000.00	0.00	0.00
								.026	0.00	0.00	0.00	-60,000,000.00
30253	U.S. TREASURY BILL		9127964B2			12/09/2020	12/09/2020	PURC	.074	150,000,000.00	149,924,662.50	0.00
			1	08/12/2021	SLoera	12/09/2020		.074	0.00	-75,337.50	0.00	-149,924,662.50
30254	U.S. TREASURY BILL		9127963S6			12/09/2020	12/09/2020	PURC	.074	100,000,000.00	99,955,491.67	0.00
			1	07/15/2021	SLoera	12/09/2020		.074	0.00	-44,508.33	0.00	-99,955,491.67
30257	U.S. TREASURY BILL		9127965D7			12/09/2020	12/09/2020	PURC	.060	150,000,000.00	149,996,750.00	0.00



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County of Riverside

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			1	12/22/2020	SLoera	12/09/2020		.060	0.00	-3,250.00	0.00	-149,996,750.00	
PURC								.069	400,000,000.00	399,876,904.17	0.00	0.00	
								.068	0.00	-123,095.83	0.00	-399,876,904.17	
	Inv Type: 1300 U.S. TREASURY BILL								.069	400,000,000.00	399,876,904.17	0.00	0.00
								.068	0.00	-123,095.83	0.00	-399,876,904.17	
30251	FHLB DISC NTE		313385GR1		12/09/2020	12/08/2020	PURC	.090	30,000,000.00	29,986,350.00	0.00	0.00	
			1	06/09/2021	SLoera	12/09/2020		.090	0.00	-13,650.00	0.00	-29,986,350.00	
30252	FHLB DISC NTE		313385GR1		12/09/2020	12/08/2020	PURC	.090	25,000,000.00	24,988,625.00	0.00	0.00	
			1	06/09/2021	SLoera	12/09/2020		.090	0.00	-11,375.00	0.00	-24,988,625.00	
PURC								.090	55,000,000.00	54,974,975.00	0.00	0.00	
								.090	0.00	-25,025.00	0.00	-54,974,975.00	
	Inv Type: 1700 FHLB-DISC NOTE								.090	55,000,000.00	54,974,975.00	0.00	0.00
								.090	0.00	-25,025.00	0.00	-54,974,975.00	
30255	NATL SEC CLEARING C		63763PMV8		12/09/2020	12/09/2020	PURC	.130	40,000,000.00	39,997,111.11	0.00	0.00	
			1	12/29/2020	SLoera	12/09/2020		.130	0.00	-2,888.89	0.00	-39,997,111.11	
PURC								.130	40,000,000.00	39,997,111.11	0.00	0.00	
								.130	0.00	-2,888.89	0.00	-39,997,111.11	
	Inv Type: 3020 COMMERCIAL PAPER								.130	40,000,000.00	39,997,111.11	0.00	0.00
								.130	0.00	-2,888.89	0.00	-39,997,111.11	
							Subtotal	.070	955,000,000.00	954,848,990.28	0.00	0.00	
								.070	0.00	-151,009.72	0.00	-954,848,990.28	
Set Date: 12/10/2020													
30260	JEFF BNY TRI-PARTY		REPO		12/10/2020	12/10/2020	PURC	.070	400,000,000.00	400,000,000.00	0.00	0.00	
			1	12/11/2020	ALule	12/10/2020		.070	0.00	0.00	0.00	-400,000,000.00	
PURC								.070	400,000,000.00	400,000,000.00	0.00	0.00	
								.070	0.00	0.00	0.00	-400,000,000.00	
	Inv Type: 1000 REPOS-A/360								.070	400,000,000.00	400,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-400,000,000.00	
30228	JP MORGAN		OGVXX		12/10/2020	12/10/2020	PURC	.026	85,000,000.00	85,000,000.00	0.00	0.00	
			1	01/01/2021	ALule	12/10/2020		.026	0.00	0.00	0.00	-85,000,000.00	
PURC								.026	85,000,000.00	85,000,000.00	0.00	0.00	
								.026	0.00	0.00	0.00	-85,000,000.00	



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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
Inv Type: 1060 MMKT ACCTS-A/365-6								.026	85,000,000.00	85,000,000.00	0.00	0.00
								.026	0.00	0.00	0.00	-85,000,000.00
30258	FHLMC 5MoNc3Mo		3134GXHR8		12/10/2020	12/09/2020	PURC	.091	25,000,000.00	25,000,000.00	0.00	0.00
			1	05/10/2021	ALule	12/10/2020		.091	0.00	0.00	0.00	-25,000,000.00
PURC								.091	25,000,000.00	25,000,000.00	0.00	0.00
								.091	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1410 FHLMC-Fxd-M 30/360								.091	25,000,000.00	25,000,000.00	0.00	0.00
								.091	0.00	0.00	0.00	-25,000,000.00
30259	NATL SEC CLEARING C		63763PMV8		12/10/2020	12/09/2020	PURC	.140	15,000,000.00	14,998,891.67	0.00	0.00
			1	12/29/2020	ALule	12/10/2020		.140	0.00	-1,108.33	0.00	-14,998,891.67
PURC								.140	15,000,000.00	14,998,891.67	0.00	0.00
								.140	0.00	-1,108.33	0.00	-14,998,891.67
Inv Type: 3020 COMMERCIAL PAPER								.140	15,000,000.00	14,998,891.67	0.00	0.00
								.140	0.00	-1,108.33	0.00	-14,998,891.67
Subtotal								.066	525,000,000.00	524,998,891.67	0.00	0.00
								.066	0.00	-1,108.33	0.00	-524,998,891.67

Set Date: 12/11/2020

30264	JEFF BNY TRI-PARTY		REPO		12/11/2020	12/11/2020	PURC	.070	400,000,000.00	400,000,000.00	0.00	0.00
			1	12/14/2020	ALule	12/11/2020		.070	0.00	0.00	0.00	-400,000,000.00
PURC								.070	400,000,000.00	400,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-400,000,000.00
Inv Type: 1000 REPOS-A/360								.070	400,000,000.00	400,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-400,000,000.00
30119	BLACKROCK GOV		TFDXX		12/11/2020	12/11/2020	PURC	.020	45,000,000.00	45,000,000.00	0.00	0.00
			1	01/01/2021	ALule	12/11/2020		.020	0.00	0.00	0.00	-45,000,000.00
PURC								.020	45,000,000.00	45,000,000.00	0.00	0.00
								.020	0.00	0.00	0.00	-45,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.020	45,000,000.00	45,000,000.00	0.00	0.00
								.020	0.00	0.00	0.00	-45,000,000.00
30265	FHLMC 3YrNc6MoQ		3134GXFZ2		12/11/2020	12/01/2020	PURC	.340	10,000,000.00	10,000,000.00	0.00	0.00



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Run: 01/11/2021 09:47:40 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
			1	12/11/2023	ALule	12/11/2020		.340	0.00	0.00	0.00	-10,000,000.00
PURC								.340	10,000,000.00	10,000,000.00	0.00	0.00
								.340	0.00	0.00	0.00	-10,000,000.00
								.340	10,000,000.00	10,000,000.00	0.00	0.00
								.340	0.00	0.00	0.00	-10,000,000.00
	Inv Type: 1425 FHLMC-Fxd-S 30/360							.340	10,000,000.00	10,000,000.00	0.00	0.00
								.340	0.00	0.00	0.00	-10,000,000.00
30261	FHLB DISC NTE		313385CE4		12/11/2020	12/10/2020	PURC	.075	25,000,000.00	24,996,197.92	0.00	0.00
			1	02/22/2021	ALule	12/11/2020		.075	0.00	-3,802.08	0.00	-24,996,197.92
30262	FHLB DISC NTE		313385BZ8		12/11/2020	12/10/2020	PURC	.075	25,000,000.00	24,996,458.33	0.00	0.00
			1	02/17/2021	ALule	12/11/2020		.075	0.00	-3,541.67	0.00	-24,996,458.33
30263	FHLB DISC NTE		313385BM7		12/11/2020	12/11/2020	PURC	.072	55,000,000.00	54,993,840.00	0.00	0.00
			1	02/05/2021	ALule	12/11/2020		.072	0.00	-6,160.00	0.00	-54,993,840.00
PURC								.073	105,000,000.00	104,986,496.25	0.00	0.00
								.073	0.00	-13,503.75	0.00	-104,986,496.25
	Inv Type: 1700 FHLB-DISC NOTE							.073	105,000,000.00	104,986,496.25	0.00	0.00
								.073	0.00	-13,503.75	0.00	-104,986,496.25
								.071	560,000,000.00	559,986,496.25	0.00	0.00
								.071	0.00	-13,503.75	0.00	-559,986,496.25
							Subtotal					
								.071	560,000,000.00	559,986,496.25	0.00	0.00
								.071	0.00	-13,503.75	0.00	-559,986,496.25
Set Date: 12/14/2020												
30267	JEFF BNY TRI-PARTY		REPO		12/14/2020	12/14/2020	PURC	.060	400,000,000.00	400,000,000.00	0.00	0.00
			1	12/15/2020	ALule	12/14/2020		.060	0.00	0.00	0.00	-400,000,000.00
PURC								.060	400,000,000.00	400,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-400,000,000.00
	Inv Type: 1000 REPOS-A/360							.060	400,000,000.00	400,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-400,000,000.00
30228	JP MORGAN		OGVXX		12/14/2020	12/14/2020	PURC	.026	45,000,000.00	45,000,000.00	0.00	0.00
			1	01/01/2021	ALule	12/14/2020		.026	0.00	0.00	0.00	-45,000,000.00
PURC								.026	45,000,000.00	45,000,000.00	0.00	0.00
								.026	0.00	0.00	0.00	-45,000,000.00
	Inv Type: 1060 MMKT ACCTS-A/365-6							.026	45,000,000.00	45,000,000.00	0.00	0.00
								.026	0.00	0.00	0.00	-45,000,000.00
30268	U.S. TREASURY BILL		9127963L1		12/14/2020	12/14/2020	PURC	.065	60,000,000.00	59,998,910.00	0.00	0.00



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County of Riverside

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			1	12/24/2020	Alule	12/14/2020		.065	0.00	-1,090.00	0.00	-59,998,910.00	
PURC								.065	60,000,000.00	59,998,910.00	0.00	0.00	
								.065	0.00	-1,090.00	0.00	-59,998,910.00	
	Inv Type: 1300 U.S. TREASURY BILL												
								.065	60,000,000.00	59,998,910.00	0.00	0.00	
								.065	0.00	-1,090.00	0.00	-59,998,910.00	
30266	FHLB DISC NTE		313385BZ8		12/14/2020	12/10/2020	PURC	.075	25,000,000.00	24,996,614.58	0.00	0.00	
			1	02/17/2021	Alule	12/14/2020		.075	0.00	-3,385.42	0.00	-24,996,614.58	
30269	FHLB DISC NTE		313384U49		12/14/2020	12/14/2020	PURC	.065	70,000,000.00	69,998,862.50	0.00	0.00	
			1	12/23/2020	Alule	12/14/2020		.065	0.00	-1,137.50	0.00	-69,998,862.50	
PURC								.068	95,000,000.00	94,995,477.08	0.00	0.00	
								.068	0.00	-4,522.92	0.00	-94,995,477.08	
	Inv Type: 1700 FHLB-DISC NOTE												
								.068	95,000,000.00	94,995,477.08	0.00	0.00	
								.068	0.00	-4,522.92	0.00	-94,995,477.08	
			Subtotal						.059	600,000,000.00	599,994,387.08	0.00	0.00
								.059	0.00	-5,612.92	0.00	-599,994,387.08	
Set Date: 12/15/2020													
30275	JEFF BNY TRI-PARTY		REPO		12/15/2020	12/15/2020	PURC	.090	400,000,000.00	400,000,000.00	0.00	0.00	
			1	12/16/2020	ALule	12/15/2020		.090	0.00	0.00	0.00	-400,000,000.00	
PURC								.090	400,000,000.00	400,000,000.00	0.00	0.00	
								.090	0.00	0.00	0.00	-400,000,000.00	
	Inv Type: 1000 REPOS-A/360												
								.090	400,000,000.00	400,000,000.00	0.00	0.00	
								.090	0.00	0.00	0.00	-400,000,000.00	
30274	U.S. TREASURY BILL		912796B73		12/15/2020	12/09/2020	PURC	.075	50,000,000.00	49,994,166.50	0.00	0.00	
			1	02/09/2021	ALule	12/15/2020		.075	0.00	-5,833.50	0.00	-49,994,166.50	
PURC								.075	50,000,000.00	49,994,166.50	0.00	0.00	
								.075	0.00	-5,833.50	0.00	-49,994,166.50	
	Inv Type: 1300 U.S. TREASURY BILL												
								.075	50,000,000.00	49,994,166.50	0.00	0.00	
								.075	0.00	-5,833.50	0.00	-49,994,166.50	
30270	FHLMC 2YrNc1YrQ		3134GXGQ1		12/15/2020	12/04/2020	PURC	.200	10,000,000.00	10,000,000.00	0.00	0.00	
			1	12/15/2022	ALule	12/15/2020		.200	0.00	0.00	0.00	-10,000,000.00	
PURC								.200	10,000,000.00	10,000,000.00	0.00	0.00	
								.200	0.00	0.00	0.00	-10,000,000.00	



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Inv Type: 1425 FHLMC-Fxd-S 30/360								.200	10,000,000.00	10,000,000.00	0.00	0.00
								.200	0.00	0.00	0.00	-10,000,000.00
30271	FFCB 3YrNc2YrA		3133EMJQ6		12/15/2020	12/14/2020	PURC	.280	9,931,000.00	9,935,667.57	540.69	0.00
			1	12/08/2023	ALule	12/15/2020		.264	0.00	4,667.57	0.00	-9,936,208.26
30272	FFCB 2.5YrNc6MoA		3133EMKG6		12/15/2020	12/14/2020	PURC	.200	15,000,000.00	15,000,000.00	0.00	0.00
			1	06/15/2023	ALule	12/15/2020		.200	0.00	0.00	0.00	-15,000,000.00
30273	FFCB 2YrNc1YrA		3133EMKH4		12/15/2020	12/14/2020	PURC	.160	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/15/2022	ALule	12/15/2020		.160	0.00	0.00	0.00	-10,000,000.00
PURC								.211	34,931,000.00	34,935,667.57	540.69	0.00
								.207	0.00	4,667.57	0.00	-34,936,208.26
Inv Type: 1925 FFCB-Fxd-S 30/360								.211	34,931,000.00	34,935,667.57	540.69	0.00
								.207	0.00	4,667.57	0.00	-34,936,208.26
Subtotal								.099	494,931,000.00	494,929,834.07	540.69	0.00
								.099	0.00	-1,165.93	0.00	-494,930,374.76
Set Date: 12/16/2020												
30276	JEFF BNY TRI - PART		REPO		12/16/2020	12/16/2020	PURC	.080	220,000,000.00	220,000,000.00	0.00	0.00
			1	12/17/2020	AGutier	12/16/2020		.080	0.00	0.00	0.00	-220,000,000.00
PURC								.080	220,000,000.00	220,000,000.00	0.00	0.00
								.080	0.00	0.00	0.00	-220,000,000.00
Inv Type: 1000 REPOS-A/360								.080	220,000,000.00	220,000,000.00	0.00	0.00
								.080	0.00	0.00	0.00	-220,000,000.00
30119	BLACKROCK GOV		TFDXX		12/16/2020	12/16/2020	PURC	.020	40,000,000.00	40,000,000.00	0.00	0.00
			1	01/01/2021	AGutier	12/16/2020		.020	0.00	0.00	0.00	-40,000,000.00
PURC								.020	40,000,000.00	40,000,000.00	0.00	0.00
								.020	0.00	0.00	0.00	-40,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.020	40,000,000.00	40,000,000.00	0.00	0.00
								.020	0.00	0.00	0.00	-40,000,000.00
Subtotal								.071	260,000,000.00	260,000,000.00	0.00	0.00
								.071	0.00	0.00	0.00	-260,000,000.00
Set Date: 12/17/2020												
30278	JEFF BNY TRI-PARTY		REPO		12/17/2020	12/17/2020	PURC	.080	180,000,000.00	180,000,000.00	0.00	0.00



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			1	12/18/2020	SLoera	12/17/2020		.080	0.00	0.00	0.00	-180,000,000.00
PURC								.080	180,000,000.00	180,000,000.00	0.00	0.00
								.080	0.00	0.00	0.00	-180,000,000.00
								.080	180,000,000.00	180,000,000.00	0.00	0.00
								.080	0.00	0.00	0.00	-180,000,000.00
30277	U.S. TREASURY BILL		9127963S6		12/17/2020	12/17/2020	PURC	.075	100,000,000.00	99,956,191.67	0.00	0.00
			1	07/15/2021	SLoera	12/17/2020		.075	0.00	-43,808.33	0.00	-99,956,191.67
PURC								.075	100,000,000.00	99,956,191.67	0.00	0.00
								.075	0.00	-43,808.33	0.00	-99,956,191.67
								.075	100,000,000.00	99,956,191.67	0.00	0.00
								.075	0.00	-43,808.33	0.00	-99,956,191.67
							Subtotal	.078	280,000,000.00	279,956,191.67	0.00	0.00
								.078	0.00	-43,808.33	0.00	-279,956,191.67
Set Date: 12/18/2020												
30280	JEFF BNY TRI-PARTY		REPO		12/18/2020	12/18/2020	PURC	.080	100,000,000.00	100,000,000.00	0.00	0.00
			1	12/21/2020	ALule	12/18/2020		.080	0.00	0.00	0.00	-100,000,000.00
PURC								.080	100,000,000.00	100,000,000.00	0.00	0.00
								.080	0.00	0.00	0.00	-100,000,000.00
								.080	100,000,000.00	100,000,000.00	0.00	0.00
								.080	0.00	0.00	0.00	-100,000,000.00
30282	U.S. TREASURY BILL		9127963H0		12/18/2020	12/18/2020	PURC	.088	45,000,000.00	44,980,090.00	0.00	0.00
			1	06/17/2021	ALule	12/18/2020		.088	0.00	-19,910.00	0.00	-44,980,090.00
30283	U.S. TREASURY BILL		912796F95		12/18/2020	12/18/2020	PURC	.087	50,000,000.00	49,981,754.17	0.00	0.00
			1	05/18/2021	ALule	12/18/2020		.087	0.00	-18,245.83	0.00	-49,981,754.17
PURC								.087	95,000,000.00	94,961,844.17	0.00	0.00
								.088	0.00	-38,155.83	0.00	-94,961,844.17
								.087	95,000,000.00	94,961,844.17	0.00	0.00
								.088	0.00	-38,155.83	0.00	-94,961,844.17
30279	FFCB 2YrNc1YrA		3133EMKH4		12/18/2020	12/17/2020	PURC	.160	8,245,000.00	8,245,000.00	109.93	0.00
			1	12/15/2022	ALule	12/18/2020		.160	0.00	0.00	0.00	-8,245,109.93
PURC								.160	8,245,000.00	8,245,000.00	109.93	0.00
								.160	0.00	0.00	0.00	-8,245,109.93



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Inv Type: 1925 FFCB-Fxd-S 30/360								.160	8,245,000.00	8,245,000.00	109.93	0.00
								.160	0.00	0.00	0.00	-8,245,109.93
Subtotal								.087	203,245,000.00	203,206,844.17	109.93	0.00
								.087	0.00	-38,155.83	0.00	-203,206,954.10
Set Date: 12/21/2020												
30286	JEFF BNY TRI-PARTY		REPO		12/21/2020	12/21/2020	PURC	.080	100,000,000.00	100,000,000.00	0.00	0.00
			1	12/22/2020	SLoera	12/21/2020		.080	0.00	0.00	0.00	-100,000,000.00
PURC								.080	100,000,000.00	100,000,000.00	0.00	0.00
								.080	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360								.080	100,000,000.00	100,000,000.00	0.00	0.00
								.080	0.00	0.00	0.00	-100,000,000.00
30284	FFCB 3YrNc1YrA		3133EMKW1		12/21/2020	12/14/2020	PURC	.210	10,000,000.00	9,992,500.00	0.00	0.00
			1	12/21/2023	SLoera	12/21/2020		.235	0.00	-7,500.00	0.00	-9,992,500.00
PURC								.210	10,000,000.00	9,992,500.00	0.00	0.00
								.235	0.00	-7,500.00	0.00	-9,992,500.00
Inv Type: 1925 FFCB-Fxd-S 30/360								.210	10,000,000.00	9,992,500.00	0.00	0.00
								.235	0.00	-7,500.00	0.00	-9,992,500.00
Subtotal								.092	110,000,000.00	109,992,500.00	0.00	0.00
								.094	0.00	-7,500.00	0.00	-109,992,500.00
Set Date: 12/22/2020												
30288	JEFF BNY TRI-PARTY		REPO		12/22/2020	12/22/2020	PURC	.060	400,000,000.00	400,000,000.00	0.00	0.00
			1	12/23/2020	ALule	12/22/2020		.060	0.00	0.00	0.00	-400,000,000.00
PURC								.060	400,000,000.00	400,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-400,000,000.00
Inv Type: 1000 REPOS-A/360								.060	400,000,000.00	400,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-400,000,000.00
30287	FFCB 2.75YrNc6MoA		3133EMLE0		12/22/2020	12/17/2020	PURC	.190	10,000,000.00	10,000,000.00	0.00	0.00
			1	09/22/2023	ALule	12/22/2020		.190	0.00	0.00	0.00	-10,000,000.00
PURC								.190	10,000,000.00	10,000,000.00	0.00	0.00
								.190	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360								.190	10,000,000.00	10,000,000.00	0.00	0.00
								.190	0.00	0.00	0.00	-10,000,000.00



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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
Subtotal								.063	410,000,000.00	410,000,000.00	0.00	0.00
								.063	0.00	0.00	0.00	-410,000,000.00
Set Date: 12/23/2020												
30296	JEFF BNY TRI-PARTY		REPO		12/23/2020	12/23/2020	PURC	.050	400,000,000.00	400,000,000.00	0.00	0.00
			1	12/24/2020	ALule	12/23/2020		.050	0.00	0.00	0.00	-400,000,000.00
PURC								.050	400,000,000.00	400,000,000.00	0.00	0.00
								.050	0.00	0.00	0.00	-400,000,000.00
Inv Type: 1000 REPOS-A/360								.050	400,000,000.00	400,000,000.00	0.00	0.00
								.050	0.00	0.00	0.00	-400,000,000.00
30290	U.S. TREASURY BILL		912796F95		12/23/2020	12/23/2020	PURC	.085	50,000,000.00	49,982,763.89	0.00	0.00
			1	05/18/2021	ALule	12/23/2020		.085	0.00	-17,236.11	0.00	-49,982,763.89
30291	U.S. TREASURY BILL		912796G29		12/23/2020	12/23/2020	PURC	.085	50,000,000.00	49,981,937.50	0.00	0.00
			1	05/25/2021	ALule	12/23/2020		.085	0.00	-18,062.50	0.00	-49,981,937.50
30292	U.S. TREASURY BILL		9127963H0		12/23/2020	12/23/2020	PURC	.088	50,000,000.00	49,978,488.89	0.00	0.00
			1	06/17/2021	ALule	12/23/2020		.088	0.00	-21,511.11	0.00	-49,978,488.89
30293	U.S. TREASURY BILL		9127964B2		12/23/2020	12/23/2020	PURC	.074	150,000,000.00	149,928,950.00	0.00	0.00
			1	08/12/2021	ALule	12/23/2020		.074	0.00	-71,050.00	0.00	-149,928,950.00
30294	U.S. TREASURY BILL		9127963S6		12/23/2020	12/23/2020	PURC	.071	50,000,000.00	49,980,025.00	0.00	0.00
			1	07/15/2021	ALule	12/23/2020		.071	0.00	-19,975.00	0.00	-49,980,025.00
30295	U.S. TREASURY BILL		9127963H0		12/23/2020	12/23/2020	PURC	.088	50,000,000.00	49,978,611.11	0.00	0.00
			1	06/17/2021	ALule	12/23/2020		.088	0.00	-21,388.89	0.00	-49,978,611.11
PURC								.080	400,000,000.00	399,830,776.39	0.00	0.00
								.080	0.00	-169,223.61	0.00	-399,830,776.39
Inv Type: 1300 U.S. TREASURY BILL								.080	400,000,000.00	399,830,776.39	0.00	0.00
								.080	0.00	-169,223.61	0.00	-399,830,776.39
30289	FFCB 4YrNc6MoA		3133EMPLP5		12/23/2020	12/18/2020	PURC	.320	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/23/2024	ALule	12/23/2020		.320	0.00	0.00	0.00	-5,000,000.00
PURC								.320	5,000,000.00	5,000,000.00	0.00	0.00
								.320	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360								.320	5,000,000.00	5,000,000.00	0.00	0.00
								.320	0.00	0.00	0.00	-5,000,000.00
Subtotal								.067	805,000,000.00	804,830,776.39	0.00	0.00
								.066	0.00	-169,223.61	0.00	-804,830,776.39



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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	
Set Date: 12/24/2020													
30303	JEFF BNY TRI - PART		REPO		12/24/2020	12/24/2020	PURC	.090	325,000,000.00	325,000,000.00	0.00	0.00	
			1	12/28/2020	AGutier	12/24/2020		.090	0.00	0.00	0.00	-325,000,000.00	
PURC								.090	325,000,000.00	325,000,000.00	0.00	0.00	
								.090	0.00	0.00	0.00	-325,000,000.00	
Inv Type: 1000 REPOS-A/360								.090	325,000,000.00	325,000,000.00	0.00	0.00	
								.090	0.00	0.00	0.00	-325,000,000.00	
30300	FNMA 4.5YrNc1.5YrB		3135GAAZ4		12/24/2020	12/04/2020	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00	
			1	06/24/2025	AGutier	12/24/2020		.500	0.00	0.00	0.00	-10,000,000.00	
PURC								.500	10,000,000.00	10,000,000.00	0.00	0.00	
								.500	0.00	0.00	0.00	-10,000,000.00	
Inv Type: 1525 FNMA-Fxd-S 30/360								.500	10,000,000.00	10,000,000.00	0.00	0.00	
								.500	0.00	0.00	0.00	-10,000,000.00	
30299	FHLB 3YrNc1YrA		3130AKKP0		12/24/2020	12/23/2020	PURC	.190	15,000,000.00	14,979,900.00	158.33	0.00	
			1	12/22/2023	AGutier	12/24/2020		.235	0.00	-20,100.00	0.00	-14,980,058.33	
PURC								.190	15,000,000.00	14,979,900.00	158.33	0.00	
								.235	0.00	-20,100.00	0.00	-14,980,058.33	
Inv Type: 1725 FHLB-Fxd-S 30/360								.190	15,000,000.00	14,979,900.00	158.33	0.00	
								.235	0.00	-20,100.00	0.00	-14,980,058.33	
30297	FFCB 3YrNC1YrA		3133EMKW1		12/24/2020	12/23/2020	PURC	.210	20,000,000.00	19,985,000.00	350.00	0.00	
			1	12/21/2023	AGutier	12/24/2020		.235	0.00	-15,000.00	0.00	-19,985,350.00	
30298	FFCB 4YrNc6MoA		3133EMLP5		12/24/2020	12/23/2020	PURC	.320	15,000,000.00	15,000,000.00	133.33	0.00	
			1	12/23/2024	AGutier	12/24/2020		.320	0.00	0.00	0.00	-15,000,133.33	
30301	FFCB 5YrNc6MoA		3133EMLR1		12/24/2020	12/23/2020	PURC	.500	12,430,000.00	12,426,271.00	172.64	0.00	
			1	12/23/2025	AGutier	12/24/2020		.506	0.00	-3,729.00	0.00	-12,426,443.64	
PURC								.321	47,430,000.00	47,411,271.00	655.97	0.00	
								.333	0.00	-18,729.00	0.00	-47,411,926.97	
Inv Type: 1925 FFCB-Fxd-S 30/360								.321	47,430,000.00	47,411,271.00	655.97	0.00	
								.333	0.00	-18,729.00	0.00	-47,411,926.97	
								Subtotal	.132	397,430,000.00	397,391,171.00	814.30	0.00
								.135	0.00	-38,829.00	0.00	-397,391,985.30	



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Set Date: 12/28/2020												
30310	REPO		REPO		12/28/2020	12/28/2020	PURC	.090	400,000,000.00	400,000,000.00	0.00	0.00
			1	12/29/2020	Gpizano	12/28/2020		.090	0.00	0.00	0.00	-400,000,000.00
PURC								.090	400,000,000.00	400,000,000.00	0.00	0.00
								.090	0.00	0.00	0.00	-400,000,000.00
Inv Type: 1000 REPOS-A/360												
								.090	400,000,000.00	400,000,000.00	0.00	0.00
								.090	0.00	0.00	0.00	-400,000,000.00
30311	U.S. TREASURY BILL		912796F95		12/28/2020	12/28/2020	PURC	.090	50,000,000.00	49,982,375.00	0.00	0.00
			1	05/18/2021	Gpizano	12/28/2020		.090	0.00	-17,625.00	0.00	-49,982,375.00
30312	U.S. TREASURY BILL		9127963H0		12/28/2020	12/28/2020	PURC	.090	50,000,000.00	49,976,962.50	0.00	0.00
			1	06/17/2021	Gpizano	12/28/2020		.097	0.00	-23,037.50	0.00	-49,976,962.50
PURC								.090	100,000,000.00	99,959,337.50	0.00	0.00
								.094	0.00	-40,662.50	0.00	-99,959,337.50
Inv Type: 1300 U.S. TREASURY BILL												
								.090	100,000,000.00	99,959,337.50	0.00	0.00
								.094	0.00	-40,662.50	0.00	-99,959,337.50
30304	FHLB 3YrNc6MoB		3130AKL79		12/28/2020	12/17/2020	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/28/2023	Gpizano	12/28/2020		.250	0.00	0.00	0.00	-10,000,000.00
30305	FHLB 3.25YrNc6MoA		3130AKKF2		12/28/2020	12/24/2020	PURC	.270	15,000,000.00	15,000,000.00	0.00	0.00
			1	03/28/2024	Gpizano	12/28/2020		.270	0.00	0.00	0.00	-15,000,000.00
30306	FHLB 3.5YrNc1YrB		3130AKLB0		12/28/2020	12/24/2020	PURC	.260	15,000,000.00	15,000,000.00	0.00	0.00
			1	06/28/2024	Gpizano	12/28/2020		.260	0.00	0.00	0.00	-15,000,000.00
30309	FHLB 3.5YrNc1YrB		3130AKLB0		12/28/2020	12/18/2020	PURC	.260	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/28/2024	Gpizano	12/28/2020		.260	0.00	0.00	0.00	-10,000,000.00
PURC								.261	50,000,000.00	50,000,000.00	0.00	0.00
								.261	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
								.261	50,000,000.00	50,000,000.00	0.00	0.00
								.261	0.00	0.00	0.00	-50,000,000.00
30307	FFCB 3.25YrNc6MoA		3130AKKF2		12/28/2020	12/23/2020	PURC	.270	10,000,000.00	10,000,000.00	0.00	0.00
			1	03/28/2024	Gpizano	12/28/2020		.270	0.00	0.00	0.00	-10,000,000.00
30308	FFCB 4YrNc6MoA		3133EMLP5		12/28/2020	12/24/2020	PURC	.320	10,000,000.00	9,992,500.00	444.44	0.00
			1	12/23/2024	Gpizano	12/28/2020		.339	0.00	-7,500.00	0.00	-9,992,944.44
PURC								.295	20,000,000.00	19,992,500.00	444.44	0.00
								.304	0.00	-7,500.00	0.00	-19,992,944.44



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Inv Type: 1925 FFCB-Fxd-S 30/360								.295	20,000,000.00	19,992,500.00	444.44	0.00
								.304	0.00	-7,500.00	0.00	-19,992,944.44
						Subtotal		.112	570,000,000.00	569,951,837.50	444.44	0.00
								.113	0.00	-48,162.50	0.00	-569,952,281.94
Set Date: 12/29/2020												
30314	JEFF BNY TRI-PARTY		REPO		12/29/2020	12/29/2020	PURC	.090	500,000,000.00	500,000,000.00	0.00	0.00
			1	12/30/2020	ALule	12/29/2020		.090	0.00	0.00	0.00	-500,000,000.00
PURC								.090	500,000,000.00	500,000,000.00	0.00	0.00
								.090	0.00	0.00	0.00	-500,000,000.00
Inv Type: 1000 REPOS-A/360								.090	500,000,000.00	500,000,000.00	0.00	0.00
								.090	0.00	0.00	0.00	-500,000,000.00
30313	U.S. TREASURY BILL		912796B32		12/29/2020	12/28/2020	PURC	.100	50,000,000.00	49,975,416.67	0.00	0.00
			1	06/24/2021	ALule	12/29/2020		.100	0.00	-24,583.33	0.00	-49,975,416.67
30315	U.S. TREASURY BILL		9127962Q1		12/29/2020	12/29/2020	PURC	.096	50,000,000.00	49,984,863.33	0.00	0.00
			1	04/22/2021	ALule	12/29/2020		.096	0.00	-15,136.67	0.00	-49,984,863.33
30316	U.S. TREASURY BILL		912796B32		12/29/2020	12/29/2020	PURC	.095	50,000,000.00	49,976,633.54	0.00	0.00
			1	06/24/2021	ALule	12/29/2020		.095	0.00	-23,366.46	0.00	-49,976,633.54
30317	U.S. TREASURY BILL		912796A74		12/29/2020	12/29/2020	PURC	.079	50,000,000.00	49,997,704.58	0.00	0.00
			1	01/19/2021	ALule	12/29/2020		.079	0.00	-2,295.42	0.00	-49,997,704.58
30318	U.S. TREASURY BILL		912796A82		12/29/2020	12/29/2020	PURC	.080	50,000,000.00	49,996,888.89	2,545.45	0.00
			1	01/26/2021	ALule	12/29/2020		.080	0.00	-3,111.11	0.00	-49,999,434.34
30319	U.S. TREASURY BILL		912796TY5		12/29/2020	12/29/2020	PURC	.072	100,000,000.00	99,999,600.00	0.00	0.00
			1	12/31/2020	ALule	12/29/2020		.072	0.00	-400.00	0.00	-99,999,600.00
30320	U.S. TREASURY BILL		9127964L0		12/29/2020	12/29/2020	PURC	.093	50,000,000.00	49,967,368.06	0.00	0.00
			1	09/09/2021	ALule	12/29/2020		.093	0.00	-32,631.94	0.00	-49,967,368.06
30321	U.S. TREASURY BILL		9127964V8		12/29/2020	12/29/2020	PURC	.094	50,000,000.00	49,963,379.17	0.00	0.00
			1	10/07/2021	ALule	12/29/2020		.094	0.00	-36,620.83	0.00	-49,963,379.17
PURC								.087	450,000,000.00	449,861,854.24	2,545.45	0.00
								.087	0.00	-138,145.76	0.00	-449,864,399.69
Inv Type: 1300 U.S. TREASURY BILL								.087	450,000,000.00	449,861,854.24	2,545.45	0.00
								.087	0.00	-138,145.76	0.00	-449,864,399.69
						Subtotal		.088	950,000,000.00	949,861,854.24	2,545.45	0.00
								.088	0.00	-138,145.76	0.00	-949,864,399.69



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Set Date: 12/30/2020												
30327	JEFF BNY TRI - PART		REPO		12/30/2020	12/30/2020	PURC	.060	380,000,000.00	380,000,000.00	0.00	0.00
			1	12/31/2020	AGutier	12/30/2020		.060	0.00	0.00	0.00	-380,000,000.00
PURC								.060	380,000,000.00	380,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-380,000,000.00
Inv Type: 1000 REPOS-A/360								.060	380,000,000.00	380,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-380,000,000.00
30119	BLACKROCK GOV		TFDXX		12/30/2020	12/30/2020	PURC	.020	35,000,000.00	35,000,000.00	0.00	0.00
			1	01/01/2021	AGutier	12/30/2020		.020	0.00	0.00	0.00	-35,000,000.00
PURC								.020	35,000,000.00	35,000,000.00	0.00	0.00
								.020	0.00	0.00	0.00	-35,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.020	35,000,000.00	35,000,000.00	0.00	0.00
								.020	0.00	0.00	0.00	-35,000,000.00
30325	FHLMC 2YrNC6MoB		3134GXJF2		12/30/2020	12/14/2020	PURC	.200	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/30/2022	AGutier	12/30/2020		.200	0.00	0.00	0.00	-10,000,000.00
30326	FHLMC 2YrNC6MoB		3134GXJF2		12/30/2020	12/14/2020	PURC	.200	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/30/2022	AGutier	12/30/2020		.200	0.00	0.00	0.00	-10,000,000.00
30328	FHLMC 5YrNC3MoB		3134GXHL1		12/30/2020	12/08/2020	PURC	.700	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/30/2025	AGutier	12/30/2020		.700	0.00	0.00	0.00	-10,000,000.00
30329	FHLMC 2.5YrNC1YrB		3134GXHH0		12/30/2020	12/24/2020	PURC	.220	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/30/2023	AGutier	12/30/2020		.220	0.00	0.00	0.00	-10,000,000.00
PURC								.330	40,000,000.00	40,000,000.00	0.00	0.00
								.330	0.00	0.00	0.00	-40,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.330	40,000,000.00	40,000,000.00	0.00	0.00
								.330	0.00	0.00	0.00	-40,000,000.00
30323	FHLB 3.25YrNc6MoA		3130AKKF2		12/30/2020	12/29/2020	PURC	.270	15,000,000.00	14,995,500.00	225.00	0.00
			1	03/28/2024	AGutier	12/30/2020		.279	0.00	-4,500.00	0.00	-14,995,725.00
PURC								.270	15,000,000.00	14,995,500.00	225.00	0.00
								.279	0.00	-4,500.00	0.00	-14,995,725.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.270	15,000,000.00	14,995,500.00	225.00	0.00
								.279	0.00	-4,500.00	0.00	-14,995,725.00
30322	FFCB 1.75YrNc6MoA		3133EMLF7		12/30/2020	12/29/2020	PURC	.120	15,000,000.00	14,991,000.00	400.00	0.00
			1	09/22/2022	AGutier	12/30/2020		.155	0.00	-9,000.00	0.00	-14,991,400.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2020 To Date: 12/31/2020

Date Basis: Settlement

Run: 01/11/2021 09:47:40 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
30324	FFCB 3YrNC1YrA		3133EMLT7		12/30/2020	12/29/2020	PURC	.210	15,000,000.00	14,988,750.00	175.00	0.00
			1	12/28/2023	AGutier	12/30/2020		.235	0.00	-11,250.00	0.00	-14,988,925.00
PURC								.165	30,000,000.00	29,979,750.00	575.00	0.00
								.195	0.00	-20,250.00	0.00	-29,980,325.00
Inv Type: 1925 FFCB-Fxd-S 30/360								.165	30,000,000.00	29,979,750.00	575.00	0.00
								.195	0.00	-20,250.00	0.00	-29,980,325.00
Subtotal								.091	500,000,000.00	499,975,250.00	800.00	0.00
								.093	0.00	-24,750.00	0.00	-499,976,050.00
<hr/>												
Set Date: 12/31/2020												
30330	JEFF BNY TRI-PARTY		REPO		12/31/2020	12/31/2020	PURC	.060	315,000,000.00	315,000,000.00	0.00	0.00
			1	01/04/2021	ALule	12/31/2020		.060	0.00	0.00	0.00	-315,000,000.00
PURC								.060	315,000,000.00	315,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-315,000,000.00
Inv Type: 1000 REPOS-A/360								.060	315,000,000.00	315,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-315,000,000.00
Subtotal								.060	315,000,000.00	315,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-315,000,000.00
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Grand Total			Count 105					.083	8,896,316,000.00	8,895,321,690.81	9,064.39	0.00
								.083	0.00	-994,309.19	0.00	-8,895,330,755.20



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 12/1/2020 To Date: 12/31/2020

Date Basis: Settlement

Run: 01/11/2021 09:47:40 AM

Reporting Currency: Local

County of Riverside

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.083	8,896,316,000.00	0.00	8,895,321,690.81	-994,309.19	0.00	9,064.39	0.00	-8,895,330,755.20
Totals :	.083	8,896,316,000.00	0.00	8,895,321,690.81	-994,309.19	0.00	9,064.39	0.00	-8,895,330,755.20