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

ITEM: 2.14
(ID # 14792)
MEETING DATE:
Tuesday, March 30, 2021

FROM : TREASURER-TAX COLLECTOR:

SUBJECT: TREASURER-TAX COLLECTOR: Receive and file the Treasurer's Purchase Detail Report for February 2021, All Districts. [$0]

RECOMMENDED MOTION: That the Board of Supervisors:

1. Receives and files the attached Treasurer's "Purchase Detail Report" for February 2021 in accordance with Government Code Section 53607

ACTION:Consent

Matthew Jennings, Treasurer-Tax Collector 3/15/2021

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes:	Jeffries, Spiegel, Washington, Perez, and Hewitt
Nays:	None
Absent:	None
Date:	March 23, 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 February 2021 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 3/23/2021

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2021 To Date: 2/28/2021

Date Basis: Settlement

Run: 03/10/2021 04:34:32 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: 2/1/2021													
30365	JEFF BNY TRI-PARTY		REPO			02/01/2021	02/01/2021	PURC	.060	195,000,000.00	195,000,000.00	0.00	0.00
				1	02/02/2021	ALule	02/01/2021		.060	0.00	0.00	0.00	-195,000,000.00
PURC									.060	195,000,000.00	195,000,000.00	0.00	0.00
									.060	0.00	0.00	0.00	-195,000,000.00
Inv Type: 1000 REPOS-A/360									.060	195,000,000.00	195,000,000.00	0.00	0.00
									.060	0.00	0.00	0.00	-195,000,000.00
							Subtotal		**.060**	**195,000,000.00**	**195,000,000.00**	**0.00**	**0.00**
									.060	**0.00**	**0.00**	**0.00**	**-195,000,000.00**
Set Date: 2/2/2021													
30367	JEFF BNY TRI-PARTY		REPO			02/02/2021	02/02/2021	PURC	.070	180,000,000.00	180,000,000.00	0.00	0.00
				1	02/03/2021	ALule	02/02/2021		.070	0.00	0.00	0.00	-180,000,000.00
PURC									.070	180,000,000.00	180,000,000.00	0.00	0.00
									.070	0.00	0.00	0.00	-180,000,000.00
Inv Type: 1000 REPOS-A/360									.070	180,000,000.00	180,000,000.00	0.00	0.00
									.070	0.00	0.00	0.00	-180,000,000.00
30366	CALTRUST SHT TERM F		CLTR			02/02/2021	02/02/2021	PURC	.390	4,015,944.14	4,017,200.84	0.00	0.00
				1	03/01/2021	ALule	02/02/2021		.388	0.00	1,256.70	0.00	-4,017,200.84
PURC									.390	4,015,944.14	4,017,200.84	0.00	0.00
									.388	0.00	1,256.70	0.00	-4,017,200.84
Inv Type: 1065 CLTR-A/365-6									.390	4,015,944.14	4,017,200.84	0.00	0.00
									.388	0.00	1,256.70	0.00	-4,017,200.84
							Subtotal		**.077**	**184,015,944.14**	**184,017,200.84**	**0.00**	**0.00**
									.077	**0.00**	**1,256.70**	**0.00**	**-184,017,200.84**
Set Date: 2/3/2021													
30370	JEFF BNY TRI - PART		REPO			02/03/2021	02/03/2021	PURC	.060	370,000,000.00	370,000,000.00	0.00	0.00
				1	02/04/2021	AGutier	02/03/2021		.060	0.00	0.00	0.00	-370,000,000.00
PURC									.060	370,000,000.00	370,000,000.00	0.00	0.00
									.060	0.00	0.00	0.00	-370,000,000.00
Inv Type: 1000 REPOS-A/360									.060	370,000,000.00	370,000,000.00	0.00	0.00
									.060	0.00	0.00	0.00	-370,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2021 To Date: 2/28/2021

Date Basis: Settlement

Run: 03/10/2021 04:34:32 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
30369	U.S. TREASURY BILL		9127964V8		02/03/2021	02/03/2021	PURC	.062	100,000,000.00	99,957,633.33	0.00	0.00
			1	10/07/2021	AGutier	02/03/2021		.062	0.00	-42,366.67	0.00	-99,957,633.33
PURC								.062	100,000,000.00	99,957,633.33	0.00	0.00
								.062	0.00	-42,366.67	0.00	-99,957,633.33
Inv Type: 1300 U.S. TREASURY BILL								.062	100,000,000.00	99,957,633.33	0.00	0.00
								.062	0.00	-42,366.67	0.00	-99,957,633.33
30368	NATL SEC CLEARING C		63763PQV4		02/03/2021	02/02/2021	PURC	.100	50,000,000.00	49,992,500.00	0.00	0.00
			1	03/29/2021	AGutier	02/03/2021		.100	0.00	-7,500.00	0.00	-49,992,500.00
PURC								.100	50,000,000.00	49,992,500.00	0.00	0.00
								.100	0.00	-7,500.00	0.00	-49,992,500.00
Inv Type: 3020 COMMERCIAL PAPER								.100	50,000,000.00	49,992,500.00	0.00	0.00
								.100	0.00	-7,500.00	0.00	-49,992,500.00
						Subtotal		**.064**	**520,000,000.00**	**519,950,133.33**	**0.00**	**0.00**
								.064	**0.00**	**-49,866.67**	**0.00**	**-519,950,133.33**
Set Date: 2/4/2021												
30372	JEFF BNY TRI-PARTY		REPO		02/04/2021	02/04/2021	PURC	.040	315,000,000.00	315,000,000.00	0.00	0.00
			1	02/05/2021	ALule	02/04/2021		.040	0.00	0.00	0.00	-315,000,000.00
PURC								.040	315,000,000.00	315,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-315,000,000.00
Inv Type: 1000 REPOS-A/360								.040	315,000,000.00	315,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-315,000,000.00
30371	COLGATE-PALM		19416EQV2		02/04/2021	02/04/2021	PURC	.060	50,000,000.00	49,995,583.33	0.00	0.00
			1	03/29/2021	ALule	02/04/2021		.060	0.00	-4,416.67	0.00	-49,995,583.33
PURC								.060	50,000,000.00	49,995,583.33	0.00	0.00
								.060	0.00	-4,416.67	0.00	-49,995,583.33
Inv Type: 3020 COMMERCIAL PAPER								.060	50,000,000.00	49,995,583.33	0.00	0.00
								.060	0.00	-4,416.67	0.00	-49,995,583.33
						Subtotal		**.043**	**365,000,000.00**	**364,995,583.33**	**0.00**	**0.00**
								.043	**0.00**	**-4,416.67**	**0.00**	**-364,995,583.33**
Set Date: 2/5/2021												
28529	WELLS FARGO GOV		WFFXX		02/05/2021	02/05/2021	PURC	.030	200,000,000.00	200,000,000.00	0.00	0.00
			1	03/01/2021	AGutier	02/05/2021		.030	0.00	0.00	0.00	-200,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2021 To Date: 2/28/2021

Date Basis: Settlement

Run: 03/10/2021 04:34:32 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
30347	GOLDMAN SACHS		FGTXX		02/05/2021	02/05/2021	PURC	.032	155,000,000.00	155,000,000.00	0.00	0.00
			1	03/01/2021	AGutier	02/05/2021		.032	0.00	0.00	0.00	-155,000,000.00
PURC								.031	355,000,000.00	355,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-355,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.031	355,000,000.00	355,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-355,000,000.00
						Subtotal		**.031**	**355,000,000.00**	**355,000,000.00**	**0.00**	**0.00**
								.031	**0.00**	**0.00**	**0.00**	**-355,000,000.00**
Set Date: 2/8/2021												
30373	JEFF BNY TRI-PARTY		REPO		02/08/2021	02/08/2021	PURC	.040	300,000,000.00	300,000,000.00	0.00	0.00
			1	02/09/2021	ALule	02/08/2021		.040	0.00	0.00	0.00	-300,000,000.00
PURC								.040	300,000,000.00	300,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-300,000,000.00
Inv Type: 1000 REPOS-A/360								.040	300,000,000.00	300,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-300,000,000.00
						Subtotal		**.040**	**300,000,000.00**	**300,000,000.00**	**0.00**	**0.00**
								.040	**0.00**	**0.00**	**0.00**	**-300,000,000.00**
Set Date: 2/9/2021												
30374	JEFF BNY TRI-PARTY		REPO		02/09/2021	02/09/2021	PURC	.060	390,000,000.00	390,000,000.00	0.00	0.00
			1	02/10/2021	ALule	02/09/2021		.060	0.00	0.00	0.00	-390,000,000.00
PURC								.060	390,000,000.00	390,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-390,000,000.00
Inv Type: 1000 REPOS-A/360								.060	390,000,000.00	390,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-390,000,000.00
						Subtotal		**.060**	**390,000,000.00**	**390,000,000.00**	**0.00**	**0.00**
								.060	**0.00**	**0.00**	**0.00**	**-390,000,000.00**
Set Date: 2/10/2021												
30377	JEFF BNY TRI - PART		REPO		02/10/2021	02/10/2021	PURC	.070	390,000,000.00	390,000,000.00	0.00	0.00
			1	02/11/2021	AGutier	02/10/2021		.070	0.00	0.00	0.00	-390,000,000.00
PURC								.070	390,000,000.00	390,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-390,000,000.00

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From Date: 2/1/2021 To Date: 2/28/2021

Date Basis: Settlement

Run: 03/10/2021 04:34:32 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
Inv Type: 1000 REPOS-A/360								.070	390,000,000.00	390,000,000.00	0.00	0.00
								.070	0.00	0.00	0.00	-390,000,000.00
30375	U.S. TREASURY BILL		912796G29		02/10/2021	02/10/2021	PURC	.041	50,000,000.00	49,994,077.78	0.00	0.00
			1	05/25/2021	AGutier	02/10/2021		.041	0.00	-5,922.22	0.00	-49,994,077.78
30376	U.S. TREASURY BILL		9127964L0		02/10/2021	02/10/2021	PURC	.045	100,000,000.00	99,973,888.75	0.00	0.00
			1	09/09/2021	AGutier	02/10/2021		.045	0.00	-26,111.25	0.00	-99,973,888.75
PURC								.044	150,000,000.00	149,967,966.53	0.00	0.00
								.043	0.00	-32,033.47	0.00	-149,967,966.53
Inv Type: 1300 U.S. TREASURY BILL								.044	150,000,000.00	149,967,966.53	0.00	0.00
								.043	0.00	-32,033.47	0.00	-149,967,966.53
						Subtotal		**.063**	**540,000,000.00**	**539,967,966.53**	**0.00**	**0.00**
								.063	**0.00**	**-32,033.47**	**0.00**	**-539,967,966.53**
Set Date: 2/11/2021												
30380	JEFF BNY TRI-PARTY		REPO		02/11/2021	02/11/2021	PURC	.060	260,000,000.00	260,000,000.00	0.00	0.00
			1	02/16/2021	ALule	02/11/2021		.060	0.00	0.00	0.00	-260,000,000.00
PURC								.060	260,000,000.00	260,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-260,000,000.00
Inv Type: 1000 REPOS-A/360								.060	260,000,000.00	260,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-260,000,000.00
28529	WELLS FARGO GOV		WFFXX		02/11/2021	02/11/2021	PURC	.030	60,000,000.00	60,000,000.00	0.00	0.00
			1	03/01/2021	ALule	02/11/2021		.030	0.00	0.00	0.00	-60,000,000.00
PURC								.030	60,000,000.00	60,000,000.00	0.00	0.00
								.030	0.00	0.00	0.00	-60,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.030	60,000,000.00	60,000,000.00	0.00	0.00
								.030	0.00	0.00	0.00	-60,000,000.00
30378	NATL SEC CLEARING C		63763PSM2		02/11/2021	02/10/2021	PURC	.080	50,000,000.00	49,989,000.00	0.00	0.00
			1	05/21/2021	ALule	02/11/2021		.080	0.00	-11,000.00	0.00	-49,989,000.00
PURC								.080	50,000,000.00	49,989,000.00	0.00	0.00
								.080	0.00	-11,000.00	0.00	-49,989,000.00
Inv Type: 3020 COMMERCIAL PAPER								.080	50,000,000.00	49,989,000.00	0.00	0.00
								.080	0.00	-11,000.00	0.00	-49,989,000.00
						Subtotal		**.058**	**370,000,000.00**	**369,989,000.00**	**0.00**	**0.00**

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2021 To Date: 2/28/2021

Date Basis: Settlement

Run: 03/10/2021 04:34:32 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
								.058	0.00	-11,000.00	0.00	-369,989,000.00
Set Date: 2/12/2021												
30381	NATL SEC CLEARING C		63763PSS9		02/16/2021	02/11/2021	PURC	.080	50,000,000.00	49,988,555.56	0.00	0.00
			1	05/26/2021	ALule	02/12/2021		.080	0.00	-11,444.44	0.00	-49,988,555.56
PURC								.080	50,000,000.00	49,988,555.56	0.00	0.00
								.080	0.00	-11,444.44	0.00	-49,988,555.56
Inv Type: 3020 COMMERCIAL PAPER								.080	50,000,000.00	49,988,555.56	0.00	0.00
								.080	0.00	-11,444.44	0.00	-49,988,555.56
						Subtotal		**.080**	**50,000,000.00**	**49,988,555.56**	**0.00**	**0.00**
								.080	**0.00**	**-11,444.44**	**0.00**	**-49,988,555.56**
Set Date: 2/16/2021												
30383	JEFF BNY TRI-PARTY		REPO		02/16/2021	02/16/2021	PURC	.060	245,000,000.00	245,000,000.00	0.00	0.00
			1	02/17/2021	ALule	02/16/2021		.060	0.00	0.00	0.00	-245,000,000.00
PURC								.060	245,000,000.00	245,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-245,000,000.00
Inv Type: 1000 REPOS-A/360								.060	245,000,000.00	245,000,000.00	0.00	0.00
								.060	0.00	0.00	0.00	-245,000,000.00
30382	NATL SEC CLEARING C		63763PRM3		02/16/2021	02/11/2021	PURC	.071	25,000,000.00	24,996,888.89	0.00	0.00
			1	04/21/2021	ALule	02/16/2021		.070	0.00	-3,111.11	0.00	-24,996,888.89
PURC								.071	25,000,000.00	24,996,888.89	0.00	0.00
								.070	0.00	-3,111.11	0.00	-24,996,888.89
Inv Type: 3020 COMMERCIAL PAPER								.071	25,000,000.00	24,996,888.89	0.00	0.00
								.070	0.00	-3,111.11	0.00	-24,996,888.89
						Subtotal		**.061**	**270,000,000.00**	**269,996,888.89**	**0.00**	**0.00**
								.061	**0.00**	**-3,111.11**	**0.00**	**-269,996,888.89**
Set Date: 2/17/2021												
30385	JEFF BNY TRI-PARTY		REPO		02/17/2021	02/17/2021	PURC	.060	400,000,000.00	400,000,000.00	0.00	0.00
			1	02/18/2021	ALule	02/17/2021		.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

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								.060	0.00	0.00	0.00	-400,000,000.00
30384	U.S. TREASURY BILL		9127964W6		02/17/2021	02/17/2021	PURC	.046	100,000,000.00	99,967,138.89	0.00	0.00
			1	11/04/2021	ALule	02/17/2021		.046	0.00	-32,861.11	0.00	-99,967,138.89
PURC								.046	100,000,000.00	99,967,138.89	0.00	0.00
								.046	0.00	-32,861.11	0.00	-99,967,138.89
Inv Type: 1300 U.S. TREASURY BILL								.046	100,000,000.00	99,967,138.89	0.00	0.00
								.046	0.00	-32,861.11	0.00	-99,967,138.89
30386	NATL SEC CLEARING C		63763PQC6		02/17/2021	02/17/2021	PURC	.060	32,000,000.00	31,998,773.33	0.00	0.00
			1	03/12/2021	ALule	02/17/2021		.060	0.00	-1,226.67	0.00	-31,998,773.33
PURC								.060	32,000,000.00	31,998,773.33	0.00	0.00
								.060	0.00	-1,226.67	0.00	-31,998,773.33
Inv Type: 3020 COMMERCIAL PAPER								.060	32,000,000.00	31,998,773.33	0.00	0.00
								.060	0.00	-1,226.67	0.00	-31,998,773.33
						Subtotal		**.057**	**532,000,000.00**	**531,965,912.22**	**0.00**	**0.00**
								.057	**0.00**	**-34,087.78**	**0.00**	**-531,965,912.22**
Set Date: 2/18/2021												
30389	JEFF BNY TRI-PARTY		REPO		02/18/2021	02/18/2021	PURC	.040	400,000,000.00	400,000,000.00	0.00	0.00
			1	02/19/2021	ALule	02/18/2021		.040	0.00	0.00	0.00	-400,000,000.00
PURC								.040	400,000,000.00	400,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-400,000,000.00
Inv Type: 1000 REPOS-A/360								.040	400,000,000.00	400,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-400,000,000.00
30228	JP MORGAN		OGVXX		02/18/2021	02/18/2021	PURC	.036	105,000,000.00	105,000,000.00	0.00	0.00
			1	03/01/2021	ALule	02/18/2021		.036	0.00	0.00	0.00	-105,000,000.00
PURC								.036	105,000,000.00	105,000,000.00	0.00	0.00
								.036	0.00	0.00	0.00	-105,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.036	105,000,000.00	105,000,000.00	0.00	0.00
								.036	0.00	0.00	0.00	-105,000,000.00
30387	U.S. TREASURY BOND		91282CBH3		02/18/2021	02/17/2021	PURC	.375	10,000,000.00	9,897,265.63	1,864.64	0.00
			1	01/31/2026	ALule	02/18/2021		.586	0.00	-102,734.37	0.00	-9,899,130.27
PURC								.375	10,000,000.00	9,897,265.63	1,864.64	0.00
								.586	0.00	-102,734.37	0.00	-9,899,130.27

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2021 To Date: 2/28/2021

Date Basis: Settlement

Run: 03/10/2021 04:34:32 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: 1310 U.S. TREASURY BOND								.375	10,000,000.00	9,897,265.63	1,864.64	0.00
								.586	0.00	-102,734.37	0.00	-9,899,130.27
30388	FHLB 5YrNc6MoQ		3130AL2G8		02/18/2021	02/10/2021	PURC	.600	5,000,000.00	4,996,250.00	0.00	0.00
			1	02/18/2026	ALule	02/18/2021		.615	0.00	-3,750.00	0.00	-4,996,250.00
PURC								.600	5,000,000.00	4,996,250.00	0.00	0.00
								.615	0.00	-3,750.00	0.00	-4,996,250.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.600	5,000,000.00	4,996,250.00	0.00	0.00
								.615	0.00	-3,750.00	0.00	-4,996,250.00
						Subtotal		**.051**	**520,000,000.00**	**519,893,515.63**	**1,864.64**	**0.00**
								.055	**0.00**	**-106,484.37**	**0.00**	**-519,895,380.27**
Set Date: 2/19/2021												
30390	JEFF BNY TRI-PARTY		REPO		02/19/2021	02/19/2021	PURC	.040	400,000,000.00	400,000,000.00	0.00	0.00
			1	02/22/2021	ALule	02/19/2021		.040	0.00	0.00	0.00	-400,000,000.00
PURC								.040	400,000,000.00	400,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-400,000,000.00
Inv Type: 1000 REPOS-A/360								.040	400,000,000.00	400,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-400,000,000.00
						Subtotal		**.040**	**400,000,000.00**	**400,000,000.00**	**0.00**	**0.00**
								.040	**0.00**	**0.00**	**0.00**	**-400,000,000.00**
Set Date: 2/22/2021												
30393	JEFF BNY TRI-PARTY		REPO		02/22/2021	02/22/2021	PURC	.030	400,000,000.00	400,000,000.00	0.00	0.00
			1	02/23/2021	ALule	02/22/2021		.030	0.00	0.00	0.00	-400,000,000.00
PURC								.030	400,000,000.00	400,000,000.00	0.00	0.00
								.030	0.00	0.00	0.00	-400,000,000.00
Inv Type: 1000 REPOS-A/360								.030	400,000,000.00	400,000,000.00	0.00	0.00
								.030	0.00	0.00	0.00	-400,000,000.00
30392	IFC3.5Yr		45950VPQ3		02/22/2021	02/17/2021	PURC	.250	25,000,000.00	24,980,250.00	0.00	0.00
			1	08/22/2024	ALule	02/22/2021		.273	0.00	-19,750.00	0.00	-24,980,250.00
PURC								.250	25,000,000.00	24,980,250.00	0.00	0.00
								.273	0.00	-19,750.00	0.00	-24,980,250.00
Inv Type: 6040 IFC-Fxd-S 30/360								.250	25,000,000.00	24,980,250.00	0.00	0.00
								.273	0.00	-19,750.00	0.00	-24,980,250.00

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2021 To Date: 2/28/2021

Date Basis: Settlement

Run: 03/10/2021 04:34:32 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
						Subtotal		**.043**	**425,000,000.00**	**424,980,250.00**	**0.00**	**0.00**
								.044	**0.00**	**-19,750.00**	**0.00**	**-424,980,250.00**
Set Date: 2/23/2021												
30398	JEFF BNY TRI-PARTY		REPO		02/23/2021	02/23/2021	PURC	.020	400,000,000.00	400,000,000.00	0.00	0.00
			1	02/24/2021	ALule	02/23/2021		.020	0.00	0.00	0.00	-400,000,000.00
PURC								.020	400,000,000.00	400,000,000.00	0.00	0.00
								.020	0.00	0.00	0.00	-400,000,000.00
Inv Type: 1000 REPOS-A/360								.020	400,000,000.00	400,000,000.00	0.00	0.00
								.020	0.00	0.00	0.00	-400,000,000.00
30394	U.S. TREASURY BOND		91282CBH3		02/23/2021	02/22/2021	PURC	.375	10,000,000.00	9,894,140.63	2,382.60	0.00
			1	01/31/2026	ALule	02/23/2021		.593	0.00	-105,859.37	0.00	-9,896,523.23
PURC								.375	10,000,000.00	9,894,140.63	2,382.60	0.00
								.593	0.00	-105,859.37	0.00	-9,896,523.23
Inv Type: 1310 U.S. TREASURY BOND								.375	10,000,000.00	9,894,140.63	2,382.60	0.00
								.593	0.00	-105,859.37	0.00	-9,896,523.23
30395	FHLB 5YrNc1YrQ		3130ALBX1		02/23/2021	02/11/2021	PURC	.580	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/23/2026	ALule	02/23/2021		.580	0.00	0.00	0.00	-10,000,000.00
30396	FHLB 4.25Yr1YrQ		3130ALDX9		02/23/2021	02/22/2021	PURC	.500	14,750,000.00	14,750,000.00	0.00	0.00
			1	05/23/2025	ALule	02/23/2021		.500	0.00	0.00	0.00	-14,750,000.00
PURC								.532	24,750,000.00	24,750,000.00	0.00	0.00
								.532	0.00	0.00	0.00	-24,750,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.532	24,750,000.00	24,750,000.00	0.00	0.00
								.532	0.00	0.00	0.00	-24,750,000.00
30397	NATL SEC CLEARING C		63763PRN1		02/23/2021	02/23/2021	PURC	.060	50,000,000.00	49,995,166.67	0.00	0.00
			1	04/22/2021	ALule	02/23/2021		.060	0.00	-4,833.33	0.00	-49,995,166.67
PURC								.060	50,000,000.00	49,995,166.67	0.00	0.00
								.060	0.00	-4,833.33	0.00	-49,995,166.67
Inv Type: 3020 COMMERCIAL PAPER								.060	50,000,000.00	49,995,166.67	0.00	0.00
								.060	0.00	-4,833.33	0.00	-49,995,166.67
						Subtotal		**.058**	**484,750,000.00**	**484,639,307.30**	**2,382.60**	**0.00**
								.062	**0.00**	**-110,692.70**	**0.00**	**-484,641,689.90**

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2021 To Date: 2/28/2021

Date Basis: Settlement

Run: 03/10/2021 04:34:32 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: 2/24/2021												
30228	JP MORGAN		OGVXX		02/24/2021	02/24/2021	PURC	.036	105,000,000.00	105,000,000.00	0.00	0.00
			1	03/01/2021	ALule	02/24/2021		.036	0.00	0.00	0.00	-105,000,000.00
30347	GOLDMAN SACHS		FGTXX		02/24/2021	02/24/2021	PURC	.032	110,000,000.00	110,000,000.00	0.00	0.00
			1	03/01/2021	ALule	02/24/2021		.032	0.00	0.00	0.00	-110,000,000.00
PURC								.034	215,000,000.00	215,000,000.00	0.00	0.00
								.034	0.00	0.00	0.00	-215,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.034	215,000,000.00	215,000,000.00	0.00	0.00
								.034	0.00	0.00	0.00	-215,000,000.00
30399	U.S. TREASURY BOND		91282CBM2		02/24/2021	02/23/2021	PURC	.125	25,000,000.00	24,930,664.06	776.93	0.00
			1	02/15/2024	ALule	02/24/2021		.219	0.00	-69,335.94	0.00	-24,931,440.99
30400	U.S. TREASURY BOND		912828ZL7		02/24/2021	02/23/2021	PURC	.375	15,000,000.00	14,956,640.63	18,024.86	0.00
			1	04/30/2025	ALule	02/24/2021		.445	0.00	-43,359.37	0.00	-14,974,665.49
PURC								.219	40,000,000.00	39,887,304.69	18,801.79	0.00
								.303	0.00	-112,695.31	0.00	-39,906,106.48
Inv Type: 1310 U.S. TREASURY BOND								.219	40,000,000.00	39,887,304.69	18,801.79	0.00
								.303	0.00	-112,695.31	0.00	-39,906,106.48
						Subtotal		**.063**	**255,000,000.00**	**254,887,304.69**	**18,801.79**	**0.00**
								.076	**0.00**	**-112,695.31**	**0.00**	**-254,906,106.48**
Set Date: 2/25/2021												
30119	BLACKROCK GOV		TFDXX		02/25/2021	02/25/2021	PURC	.032	100,000,000.00	100,000,000.00	0.00	0.00
			1	03/01/2021	ALule	02/25/2021		.032	0.00	0.00	0.00	-100,000,000.00
30347	GOLDMAN SACHS		FGTXX		02/25/2021	02/25/2021	PURC	.032	120,000,000.00	120,000,000.00	0.00	0.00
			1	03/01/2021	ALule	02/25/2021		.032	0.00	0.00	0.00	-120,000,000.00
PURC								.032	220,000,000.00	220,000,000.00	0.00	0.00
								.032	0.00	0.00	0.00	-220,000,000.00
Inv Type: 1060 MMKT ACCTS-A/365-6								.032	220,000,000.00	220,000,000.00	0.00	0.00
								.032	0.00	0.00	0.00	-220,000,000.00
30401	FHLB 4.5YrNc1YrQ		3130ALFN9		02/25/2021	02/19/2021	PURC	.550	5,000,000.00	5,000,000.00	0.00	0.00
			1	08/25/2025	ALule	02/25/2021		.550	0.00	0.00	0.00	-5,000,000.00
30402	FHLB 5YrNc1YrA		3130AL6K5		02/25/2021	02/16/2021	PURC	.580	6,000,000.00	6,000,000.00	0.00	0.00
			1	02/25/2026	ALule	02/25/2021		.580	0.00	0.00	0.00	-6,000,000.00
30403	FHLB 5YrNc3MoQ		3130ALEM2		02/25/2021	02/23/2021	PURC	.790	15,000,000.00	15,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2021 To Date: 2/28/2021

Date Basis: Settlement

Run: 03/10/2021 04:34:32 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	02/25/2026	ALule	02/25/2021		.790	0.00	0.00	0.00	-15,000,000.00
30404	FHLB 5YrNc3MoQ		3130ALEM2		02/25/2021	02/19/2021	PURC	.790	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/25/2026	ALule	02/25/2021		.790	0.00	0.00	0.00	-10,000,000.00
PURC								.722	36,000,000.00	36,000,000.00	0.00	0.00
								.722	0.00	0.00	0.00	-36,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.722	36,000,000.00	36,000,000.00	0.00	0.00
								.722	0.00	0.00	0.00	-36,000,000.00
						Subtotal		**.129**	**256,000,000.00**	**256,000,000.00**	**0.00**	**0.00**
								.129	**0.00**	**0.00**	**0.00**	**-256,000,000.00**
Set Date: 2/26/2021												
30408	U.S. TREASURY BOND		912828P46		02/26/2021	02/25/2021	PURC	1.625	10,000,000.00	10,401,560.00	4,937.85	0.00
			1	02/15/2026	Gpizano	02/26/2021		.799	0.00	401,560.00	0.00	-10,406,497.85
30409	U.S. TREASURY BOND		912828P46		02/26/2021	02/25/2021	PURC	1.625	10,000,000.00	10,466,015.63	4,937.85	0.00
			1	02/15/2026	Gpizano	02/26/2021		.670	0.00	466,015.63	0.00	-10,470,953.48
30410	U.S. TREASURY BOND		91282CAB7		02/26/2021	02/25/2021	PURC	.250	25,000,000.00	24,537,109.38	4,488.95	0.00
			1	07/31/2025	Gpizano	02/26/2021		.675	0.00	-462,890.62	0.00	-24,541,598.33
PURC								.861	45,000,000.00	45,404,685.01	14,364.65	0.00
								.702	0.00	404,685.01	0.00	-45,419,049.66
Inv Type: 1310 U.S. TREASURY BOND								.861	45,000,000.00	45,404,685.01	14,364.65	0.00
								.702	0.00	404,685.01	0.00	-45,419,049.66
30406	FHLB 3.75YrNc6MoB		3130ALF25		02/26/2021	02/18/2021	PURC	.400	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/26/2024	Gpizano	02/26/2021		.400	0.00	0.00	0.00	-5,000,000.00
30407	FHLB 5YrNc3MoQ		3130ALGR9		02/26/2021	02/22/2021	PURC	.850	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/26/2026	Gpizano	02/26/2021		.850	0.00	0.00	0.00	-10,000,000.00
PURC								.700	15,000,000.00	15,000,000.00	0.00	0.00
								.700	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.700	15,000,000.00	15,000,000.00	0.00	0.00
								.700	0.00	0.00	0.00	-15,000,000.00
						Subtotal		**.821**	**60,000,000.00**	**60,404,685.01**	**14,364.65**	**0.00**
								.701	**0.00**	**404,685.01**	**0.00**	**-60,419,049.66**
Grand Total			**Count 51**					.064	6,471,765,944.14	6,471,676,303.33	37,413.68	0.00
								.064	0.00	-89,640.81	0.00	-6,471,713,717.01

DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 2/1/2021 To Date: 2/28/2021

Date Basis: Settlement

Run: 03/10/2021 04:34:32 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	.064	6,471,765,944.14	0.00	6,471,676,303.33	-89,640.81	0.00	37,413.68	0.00	-6,471,713,717.01
Totals :	**.064**	**6,471,765,944.14**	**0.00**	**6,471,676,303.33**	**-89,640.81**	**0.00**	**37,413.68**	**0.00**	**-6,471,713,717.01**