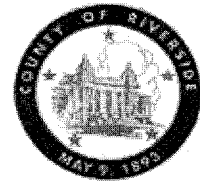


**SUBMITTAL TO THE BOARD OF SUPERVISORS
COUNTY OF RIVERSIDE, STATE OF CALIFORNIA**

0782 A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
December 6, 2010

SUBJECT: Treasurer's Purchase Detail Report

RECOMMENDED MOTION: That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for November 2010 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for November 2010 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.



Don Kent, Treasurer-Tax Collector

| | | | | |
|-----------------------|-------------------------------|------|-------------------------|-----------|
| FINANCIAL DATA | Current F.Y. Total Cost: | \$ 0 | In Current Year Budget: | 0 |
| | Current F.Y. Net County Cost: | \$ 0 | Budget Adjustment: | No |
| | Annual Net County Cost: | \$ 0 | For Fiscal Year: | 2010/2011 |

| | | |
|-------------------------|----------------------------------|--------------------------|
| SOURCE OF FUNDS: | Positions To Be Deleted Per A-30 | <input type="checkbox"/> |
| | Requires 4/5 Vote | <input type="checkbox"/> |

C.E.O. RECOMMENDATION:

APPROVE

BY: 

Karen L. Johnson

County Executive Office Signature

- Dep't Recomm.: Consent
- Per Exec. Ofc.: Consent
- Policy
- Policy

Prev. Agn. Ref.:

District: ALL

Agenda Number:

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.16

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 12/6/2010 10:54:40 AM

From Date: 11/1/2010 To Date: 11/30/2010

| Inv. No. | Description | 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/366 | | | | | | | | | | | | | |
| 24567 | FEDERATED PRIME | | POIXX | | 12/01/2010 | 11/01/2010 | 11/01/2010 | PURC | .197 | 45,000,000.00 | 45,000,000.00 | 0.00 | 0.00 |
| | | | | | | Ilicea | 11/01/2010 | | .197 | 0.00 | 0.00 | 0.00 | -45,000,000.00 |
| 24568 | WELLS FARGO HERITAG | | WFJXX | | 12/01/2010 | 11/01/2010 | 11/01/2010 | PURC | .203 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | | | Ilicea | 11/01/2010 | | .203 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| 24577 | BLACKROCK | | BPIXX | | 12/01/2010 | 11/10/2010 | 11/10/2010 | PURC | .214 | 60,000,000.00 | 60,000,000.00 | 0.00 | 0.00 |
| | | | | | | Ilicea | 11/10/2010 | | .214 | 0.00 | 0.00 | 0.00 | -60,000,000.00 |
| 24568 | WELLS FARGO HERITAG | | WFJXX | | 12/01/2010 | 11/15/2010 | 11/15/2010 | PURC | .203 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | Ilicea | 11/15/2010 | | .203 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| 24770 | FIDELITY MMF | | FIPXX | | 12/01/2010 | 11/17/2010 | 11/17/2010 | PURC | .260 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | Ilicea | 11/17/2010 | | .260 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| 24770 | FIDELITY MMF | | FIPXX | | 12/01/2010 | 11/22/2010 | 11/22/2010 | PURC | .242 | 140,000,000.00 | 140,000,000.00 | 0.00 | 0.00 |
| | | | | | | Ilicea | 11/22/2010 | | .242 | 0.00 | 0.00 | 0.00 | -140,000,000.00 |
| 24567 | FEDERATED PRIME | | POIXX | | 12/01/2010 | 11/24/2010 | 11/24/2010 | PURC | .185 | 100,000,000.00 | 100,000,000.00 | 0.00 | 0.00 |
| | | | | | | Ilicea | 11/24/2010 | | .185 | 0.00 | 0.00 | 0.00 | -100,000,000.00 |
| 24806 | LAIF UNION BANK | | LAIF | | 12/01/2010 | 11/30/2010 | 11/30/2010 | PURC | .400 | 50,000,000.00 | 50,000,000.00 | 0.00 | 0.00 |
| | | | | | | Ilicea | 11/30/2010 | | .400 | 0.00 | 0.00 | 0.00 | -50,000,000.00 |
| PURC | | | | | | | | | | 485,000,000.00 | 485,000,000.00 | 0.00 | 0.00 |
| Subtotal | | | | | | | | | | 485,000,000.00 | 485,000,000.00 | 0.00 | -485,000,000.00 |
| Inv Type: 1170 UBOC MGD RATE-A/360 | | | | | | | | | | | | | |
| 24569 | UBOC MANAGED RATE | | CASH | | 12/01/2010 | 11/30/2010 | 11/30/2010 | PURC | .103 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| | | | | | | Ilicea | 11/30/2010 | | .103 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| PURC | | | | | | | | | | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| Subtotal | | | | | | | | | | 20,000,000.00 | 20,000,000.00 | 0.00 | -20,000,000.00 |
| Inv Type: 1310 U.S. TREASURY BOND | | | | | | | | | | | | | |
| 24755 | U.S. TREASURY BOND | | 912828NE6 | | 05/31/2012 | 11/15/2010 | 11/15/2010 | PURC | .750 | 10,000,000.00 | 10,042,968.75 | 34,426.23 | 0.00 |
| | | | | | | Ilicea | 11/15/2010 | | .470 | 0.00 | 42,968.75 | 0.00 | -10,077,394.98 |
| 24756 | U.S. TREASURY BOND | | 912828NS5 | | 11/15/2010 | 11/15/2010 | 11/15/2010 | PURC | .625 | 10,000,000.00 | 10,022,265.63 | 23,437.50 | 0.00 |
| | | | | | | Ilicea | 11/15/2010 | | | | | | |

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 12/6/2010 10:54:40 AM

From Date: 11/1/2010 To Date: 11/30/2010

| 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 |
|-------------|--------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 24757 | U.S. TREASURY BOND | | 912828NQ9 | 06/30/2012 | ILicea | 11/15/2010 | PURC | .487 | 0.00 | 22,265.63 | 0.00 | -10,045,703.13 |
| | | | | | 11/15/2010 | | | .625 | 10,000,000.00 | 10,019,140.63 | 18,172.55 | 0.00 |
| 24765 | U.S. TREASURY BOND | | 912828NQ9 | 07/31/2012 | ILicea | 11/15/2010 | PURC | .512 | 0.00 | 19,140.63 | 0.00 | -10,037,313.18 |
| | | | | | 11/16/2010 | | | .625 | 15,000,000.00 | 15,043,359.38 | 27,513.59 | 0.00 |
| 24779 | U.S. TREASURY BOND | | 912828M06 | 07/31/2012 | ILicea | 11/16/2010 | PURC | .455 | 0.00 | 43,359.38 | 0.00 | -15,070,872.97 |
| | | | | | 11/22/2010 | | | .875 | 15,000,000.00 | 15,096,679.69 | 40,658.97 | 0.00 |
| 24802 | U.S. TREASURY BOND | | 912828M06 | 01/31/2012 | ILicea | 11/22/2010 | PURC | .332 | 0.00 | 96,679.69 | 0.00 | -15,137,338.66 |
| | | | | | 11/29/2010 | | | .875 | 20,000,000.00 | 20,125,000.00 | 57,540.76 | 0.00 |
| 24803 | U.S. TREASURY BOND | | 912828NE6 | 01/31/2012 | ILicea | 11/29/2010 | PURC | .340 | 0.00 | 125,000.00 | 0.00 | -20,182,540.76 |
| | | | | | 11/29/2010 | | | .750 | 20,000,000.00 | 20,099,218.75 | 74,590.16 | 0.00 |
| PURC | | | | | 11/29/2010 | | | .418 | 0.00 | 99,218.75 | 0.00 | -20,173,808.91 |
| | | | | | | | | .750 | 100,000,000.00 | 100,448,632.83 | 276,339.76 | 0.00 |
| | | | | | | | | .417 | 0.00 | 448,632.83 | 0.00 | -100,724,972.59 |
| | | | | | | | | .750 | 100,000,000.00 | 100,448,632.83 | 276,339.76 | 0.00 |
| | | | | | | | | .417 | 0.00 | 448,632.83 | 0.00 | -100,724,972.59 |

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

| | | | | | | | | | | | | |
|-------|----------------|--|-----------|------------|------------|------------|------|------|---------------|---------------|------|----------------|
| 24705 | FHLB 2YrNc6Mo | | 3134G1XH2 | 11/02/2012 | ILicea | 11/01/2010 | PURC | .600 | 10,000,000.00 | 9,999,000.00 | 0.00 | 0.00 |
| | | | | | 11/02/2010 | | | .605 | 0.00 | -1,000.00 | 0.00 | -9,999,000.00 |
| 24706 | FHLMC 2YrNc6Mo | | 3134G1XH2 | 11/02/2012 | ILicea | 11/01/2010 | PURC | .600 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | | | 11/02/2010 | | | .600 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| 24707 | FHLMC 2YrNc6Mo | | 3134G1XH2 | 11/02/2012 | ILicea | 10/28/2010 | PURC | .600 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | | | 11/02/2010 | | | .600 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| 24708 | FHLMC 2YrNc6Mo | | 3134G1XH2 | 11/02/2012 | ILicea | 10/28/2010 | PURC | .600 | 10,000,000.00 | 9,997,000.00 | 0.00 | 0.00 |
| | | | | | 11/02/2010 | | | .615 | 0.00 | -3,000.00 | 0.00 | -9,997,000.00 |
| 24709 | FHLMC 2YrNc6Mo | | 3134G1XH2 | 11/02/2012 | ILicea | 10/28/2010 | PURC | .600 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | | | 11/02/2010 | | | .600 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| 24710 | FHLMC 2YrNc6Mo | | 3134G1XH2 | 11/02/2012 | ILicea | 10/28/2010 | PURC | .600 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| | | | | | 11/02/2010 | | | .600 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| 24729 | FHLMC 2YrNc3Mo | | 3134G1XQ2 | 11/02/2012 | ILicea | 11/02/2010 | PURC | .600 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 11/09/2010 | | | .625 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| 24730 | FHLMC 2YrNc3Mo | | 3134G1XQ2 | 11/09/2012 | ILicea | 11/09/2010 | PURC | .625 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/09/2010 | | | .625 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| 24731 | FHLMC 2YrNc3Mo | | 3134G1XQ2 | 11/09/2012 | ILicea | 10/28/2010 | PURC | .625 | 5,000,000.00 | 5,000,000.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/09/2010 | | | .625 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 12/6/2010 10:54:40 AM

From Date: 11/1/2010 To Date: 11/30/2010

| 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 |
|-----------------------------------------|------------------|-------|-----------|------|---------------|-------------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 24732 | FHLMC 2YrNC3Mo | | 3134G1XQ2 | | 1 11/09/2012 | 11/09/2010 Ilicea | 10/28/2010 | PURC | .625 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| 24733 | FHLMC 2YrNC3Mo | | 3134G1XQ2 | | 1 11/09/2012 | 11/09/2010 Ilicea | 11/09/2010 | PURC | .625 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| 24734 | FHLMC 2YrNC3Mo | | 3134G1XQ2 | | 1 11/09/2012 | 11/09/2010 Ilicea | 10/28/2010 | PURC | .625 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| 24735 | FHLMC 2YrNC3Mo | | 3134G1XQ2 | | 1 11/09/2012 | 11/09/2010 Ilicea | 11/09/2010 | PURC | .625 | 0.00 | 10,000,000.00 | 0.00 | -5,000,000.00 |
| 24736 | FHLMC 2YrNC3Mo | | 3134G1XQ2 | | 1 11/09/2012 | 11/09/2010 Ilicea | 10/28/2010 | PURC | .625 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| 24737 | FHLMC 2YrNC3Mo | | 3134G1XQ2 | | 1 11/09/2012 | 11/09/2010 Ilicea | 11/09/2010 | PURC | .625 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 24767 | FHLMC 2YrNC3Mo | | 3134G1WA8 | | 1 10/25/2013 | 11/17/2010 Ilicea | 11/16/2010 | PURC | 1.125 | 5,000,000.00 | 4,997,500.00 | 3,437.50 | -5,000,000.00 |
| 24768 | FHLMC 3YrNC6Mo | | 3134G1ZC1 | | 1 05/23/2013 | 11/09/2010 Ilicea | 11/17/2010 | PURC | .645 | 5,000,000.00 | -2,500.00 | 0.00 | -5,000,937.50 |
| 24774 | FHLMC 2.2Yr | | 3137EACK3 | | 1 07/27/2012 | 11/18/2010 Ilicea | 11/17/2010 | PURC | .514 | 5,000,000.00 | 4,997,500.00 | 3,437.50 | -5,000,937.50 |
| 24780 | FHLMC 2.5YrNC6Mo | | 3134G1ZC1 | | 1 05/23/2013 | 11/23/2010 Ilicea | 11/08/2010 | PURC | .645 | 5,000,000.00 | 10,102,700.00 | 0.00 | -10,155,825.00 |
| PURC | | | | | | | | | | | 115,091,200.00 | 60,000.00 | 0.00 |
| Subtotal | | | | | | | | | | | 115,091,200.00 | 60,000.00 | 0.00 |
| | | | | | | | | | | | 91,200.00 | 0.00 | -115,151,200.00 |
| Inv Type: 1525 FNMA-Fxd-S 30/360 | | | | | | | | | | | 115,091,200.00 | 60,000.00 | 0.00 |
| 24713 | FNMA 3YrNC1Mo | | 31398A5H1 | | 1 11/04/2013 | 11/04/2010 Ilicea | 10/28/2010 | PURC | .875 | 3,050,000.00 | 3,049,085.00 | 0.00 | 0.00 |
| 24717 | FNMA 3YrNC1Mo | | 3136FPST5 | | 1 10/25/2013 | 11/04/2010 Ilicea | 11/04/2010 | PURC | .750 | 0.00 | -915.00 | 0.00 | -3,049,085.00 |
| 24718 | FNMA 3YrNC1Mo | | 3136FPST5 | | 1 10/25/2013 | 11/04/2010 Ilicea | 11/04/2010 | PURC | .750 | 10,000,000.00 | 10,000,000.00 | 1,875.00 | 0.00 |
| 24719 | FNMA 3YrNC6Mo | | 31398AD33 | | 1 01/25/2013 | 11/04/2010 Ilicea | 11/04/2010 | PURC | 2.125 | 0.00 | 0.00 | 0.00 | -10,001,875.00 |
| 24728 | FNMA 2.2Yr | | 31398AP71 | | 1 06/22/2012 | 11/08/2010 Ilicea | 11/08/2010 | PURC | .348 | 4,000,000.00 | 4,016,644.00 | 23,375.00 | 0.00 |
| 24738 | FNMA 2.2Yr | | 31398AT77 | | 1 06/22/2012 | 11/09/2010 Ilicea | 11/08/2010 | PURC | 1.125 | 10,000,000.00 | 10,145,800.00 | 47,222.22 | -4,040,019.00 |
| Subtotal | | | | | | | | | | | 10,124,000.00 | 30,937.50 | 0.00 |

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 12/6/2010 10:54:40 AM

From Date: 11/1/2010 To Date: 11/30/2010

| 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) | Amort / (Accret) | (Interest) | (Gain) / Loss Settlement |
|----------|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|------------------|------------|--------------------------|
| 24739 | FNMA 2Yr | | 31398A5B4 | 07/30/2012 | ILicea | 11/09/2010 | PURC | .403 | 0.00 | 124,000.00 | 0.00 | 0.00 | -10,154,937.50 |
| | | | | | 11/09/2010 | 11/08/2010 | | .550 | 15,000,000.00 | 15,000,000.00 | 1,833.33 | 1,833.33 | 0.00 |
| 24740 | FNMA 2Yr | | 31398A5V0 | 11/01/2012 | ILicea | 11/09/2010 | PURC | .550 | 0.00 | 0.00 | 0.00 | 0.00 | -15,001,833.33 |
| | | | | | 11/09/2010 | 11/08/2010 | | .625 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24742 | FNMA 2Yr | | 31398A5V0 | 11/09/2012 | ILicea | 11/09/2010 | PURC | .625 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/09/2010 | 11/09/2010 | | .625 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24746 | FNMA 2.2Yr | | 31398AT77 | 07/30/2012 | ILicea | 11/10/2010 | PURC | 1.125 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/10/2010 | 11/10/2010 | | .458 | 10,114,300.00 | 10,114,300.00 | 31,250.00 | 31,250.00 | 0.00 |
| 24747 | FNMA 3.5YrNc1Mo | | 3136FPH1 | 04/25/2014 | ILicea | 11/10/2010 | PURC | 1.000 | 0.00 | 0.00 | 0.00 | 0.00 | -10,145,550.00 |
| | | | | | 11/10/2010 | 11/10/2010 | | 1.025 | 5,000,000.00 | 4,995,700.00 | 2,083.33 | 2,083.33 | 0.00 |
| 24752 | FNMA 2YrNc1Yr | | 31398A5S7 | 11/15/2013 | ILicea | 10/28/2010 | PURC | .900 | 0.00 | 0.00 | 0.00 | 0.00 | -4,997,783.33 |
| | | | | | 11/15/2010 | 10/28/2010 | | .900 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24753 | FNMA 3YrNc1Yr | | 31398A5S7 | 11/15/2013 | ILicea | 11/15/2010 | PURC | .900 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/15/2010 | 10/28/2010 | | .900 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24754 | FNMA 3YrNc1Yr | | 31398A5S7 | 11/15/2013 | ILicea | 11/15/2010 | PURC | .900 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/15/2010 | 10/28/2010 | | .900 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24758 | FNMA 3YrNc6Mo | | 3136FPQ4 | 04/15/2013 | ILicea | 11/15/2010 | PURC | .875 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/15/2010 | 11/15/2010 | | .875 | 5,000,000.00 | 5,000,000.00 | 3,645.83 | 3,645.83 | 0.00 |
| 24763 | FNMA 5YrNc6Mo | | 3136FPV80 | 11/16/2015 | ILicea | 10/21/2010 | PURC | 1.000 | 0.00 | 0.00 | 0.00 | 0.00 | -5,003,645.83 |
| | | | | | 11/16/2010 | 11/16/2010 | | 1.000 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24766 | FNMA 2YrNc1Yr | | 31398A5V0 | 11/09/2012 | ILicea | 11/16/2010 | PURC | .625 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/16/2010 | 11/16/2010 | | .625 | 10,000,000.00 | 10,000,000.00 | 1,215.28 | 1,215.28 | 0.00 |
| 24776 | FNMA 3YrNc6Mo | | 31398A5Z1 | 11/19/2013 | ILicea | 11/08/2010 | PURC | .800 | 0.00 | 0.00 | 0.00 | 0.00 | -10,001,215.28 |
| | | | | | 11/22/2010 | 11/08/2010 | | .800 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24777 | FNMA 3YrNc6Mo | | 31398A5Z1 | 11/19/2013 | ILicea | 11/19/2010 | PURC | .800 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/22/2010 | 11/04/2010 | | .800 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24778 | FNMA 3YrNc1Yr | | 31398A6G2 | 11/19/2013 | ILicea | 11/19/2010 | PURC | .750 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/22/2010 | 11/08/2010 | | .750 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24783 | FNMA 3YrNc6Mo | | 31398A5Y4 | 11/22/2013 | ILicea | 11/22/2010 | PURC | .750 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/24/2010 | 10/28/2010 | | 1.000 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24791 | FNMA 4Yr | | 3136FPX0 | 11/26/2013 | rv109 | 11/26/2010 | PURC | 1.000 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/29/2010 | 11/08/2010 | | 1.050 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24794 | FNMA 2YrNc6Mo | | 31398A6J6 | 11/26/2014 | ILicea | 11/26/2010 | PURC | 1.050 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/29/2010 | 11/17/2010 | | .550 | 5,000,000.00 | 4,990,500.00 | 0.00 | 0.00 | 0.00 |
| 24795 | FNMA 3YrNc1Mo | | 31398A6L1 | 12/27/2012 | ILicea | 11/29/2010 | PURC | .642 | 0.00 | -9,500.00 | 0.00 | 0.00 | -4,990,500.00 |
| | | | | | 11/29/2010 | 11/16/2010 | | 1.000 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 12/6/2010 10:54:40 AM

From Date: 11/1/2010 To Date: 11/30/2010

| 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 |
|-------------|------------------|-------|------------|---------------|-----------------|----------------|-------------|-----------------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 24796 | FNMA 3YrNc1Mo | | 31398A6L1 | 1 11/29/2013 | ILicea | 11/29/2010 | 1.000 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/29/2010 | 11/16/2010 | 1.000 | 5,000,000.00 | 4,992,250.00 | 0.00 | 0.00 | 0.00 |
| 24797 | FNMA 3YrNc1Mo | | 31398A6L1 | 1 11/29/2013 | ILicea | 11/29/2010 | 1.053 | 0.00 | -7,750.00 | 0.00 | 0.00 | -4,992,250.00 |
| | | | | | 11/29/2010 | 11/16/2010 | 1.000 | 10,000,000.00 | 9,975,000.00 | 0.00 | 0.00 | 0.00 |
| 24798 | FNMA 2YrNc6Mo | | 31398A6J6 | 1 11/29/2013 | ILicea | 11/29/2010 | 1.085 | 0.00 | -25,000.00 | 0.00 | 0.00 | -9,975,000.00 |
| | | | | | 11/29/2010 | 11/16/2010 | .550 | 10,000,000.00 | 9,969,000.00 | 0.00 | 0.00 | 0.00 |
| 24799 | FNMA 3YrNc1Mo | | 31398A6L1 | 1 12/27/2012 | ILicea | 11/29/2010 | .701 | 0.00 | -31,000.00 | 0.00 | 0.00 | -9,969,000.00 |
| | | | | | 11/29/2010 | 11/16/2010 | 1.000 | 5,000,000.00 | 4,987,500.00 | 0.00 | 0.00 | 0.00 |
| 24800 | FNMA 3YrNc1Mo | | 31398A6K3 | 1 11/29/2013 | ILicea | 11/29/2010 | 1.085 | 0.00 | -12,500.00 | 0.00 | 0.00 | -4,987,500.00 |
| | | | | | 11/29/2010 | 11/08/2010 | .800 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24801 | FNMA 2YrNc6Mo | | 31398A6J6 | 1 11/29/2013 | ILicea | 11/29/2010 | .800 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/29/2010 | 11/08/2010 | .550 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24804 | FNMA 2YrNc7Mo | | 31398A6J6 | 1 12/27/2012 | ILicea | 11/29/2010 | .550 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/29/2010 | 11/24/2010 | .550 | 10,000,000.00 | 9,977,300.00 | 0.00 | 0.00 | 0.00 |
| PURC | | | | | ILicea | 11/29/2010 | .660 | 0.00 | -22,700.00 | 0.00 | 0.00 | -9,977,300.00 |
| | | | | | | | .849 | 227,050,000.00 | 227,337,079.00 | 145,312.49 | 0.00 | 0.00 |
| | | | | | | | .766 | 0.00 | 287,079.00 | 0.00 | 0.00 | -227,482,391.49 |
| | | | | | | | .849 | 227,050,000.00 | 227,337,079.00 | 145,312.49 | 0.00 | 0.00 |
| | | | | | | | .766 | 0.00 | 287,079.00 | 0.00 | 0.00 | -227,482,391.49 |

Inv Type: 1565 FNMA-STEP%-S 30/360

| | | | | | | | | | | | | |
|-------------|---------------|--|-----------|--------------|------------|------------|--------------|---------------------|---------------------|-------------|-------------|----------------------|
| 24764 | FNMA 5YrNc6Mo | | 3136FPV80 | 1 11/16/2015 | ILicea | 11/16/2010 | 1.000 | 2,500,000.00 | 2,499,375.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 11/16/2010 | 11/16/2010 | 1.005 | 0.00 | -625.00 | 0.00 | 0.00 | -2,499,375.00 |
| 24775 | FNMA 5YrNc6Mo | | 3136FPVC8 | 1 11/19/2015 | ILicea | 11/22/2010 | 1.250 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 11/19/2010 | 11/19/2010 | 1.167 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| PURC | | | | | ILicea | 11/19/2010 | 1.168 | 7,500,000.00 | 7,499,375.00 | 0.00 | 0.00 | 0.00 |
| | | | | | | | 1.168 | 0.00 | -625.00 | 0.00 | 0.00 | -7,499,375.00 |
| | | | | | | | 1.167 | 7,500,000.00 | 7,499,375.00 | 0.00 | 0.00 | 0.00 |
| | | | | | | | 1.168 | 0.00 | -625.00 | 0.00 | 0.00 | -7,499,375.00 |

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

| | | | | | | | | | | | | |
|-------|---------------|--|-----------|--------------|------------|------------|------|---------------|---------------|------|------|----------------|
| 24698 | FHLB 1YrNc6Mo | | 313371HF6 | 1 11/18/2011 | ILicea | 11/01/2010 | .400 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 11/01/2010 | 11/01/2010 | .400 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| 24699 | FHLB 1YrNc6Mo | | 313371HF6 | 1 11/18/2011 | ILicea | 11/01/2010 | .400 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 11/01/2010 | 10/28/2010 | .400 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 12/6/2010 10:54:40 AM

From Date: 11/1/2010 To Date: 11/30/2010

| 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 |
|----------|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 24700 | FHLB 1YrNc6Mo | | 313371GZ3 | 1 11/18/2011 | Illicea | 11/01/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/01/2010 | 10/28/2010 | | .400 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| 24704 | FHLB 1YrNc6Mo | | 313371HF6 | 1 11/18/2011 | Illicea | 11/01/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/01/2010 | 10/28/2010 | | .400 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| 24714 | FHLB 3YrNc1Mo | | 3133XW6C8 | 1 11/18/2011 | Illicea | 11/01/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/04/2010 | 10/28/2010 | | 1.850 | 15,030,885.00 | 15,030,885.00 | 102,520.83 | 0.00 |
| 24715 | FHLB 1.5YrNc3Mo | | 313371JF4 | 1 12/21/2012 | Illicea | 11/04/2010 | PURC | 1.751 | 0.00 | 30,885.00 | 0.00 | -15,133,405.83 |
| | | | | | 11/04/2010 | 10/28/2010 | | .450 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| 24716 | FHLB 1.5YrNc3Mo | | 313371JF4 | 1 05/04/2012 | Illicea | 11/04/2010 | PURC | .450 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/04/2010 | 10/28/2010 | | .450 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| 24721 | FHLB 1YrNc1Mo | | 313371LC8 | 1 05/04/2012 | Illicea | 11/04/2010 | PURC | .450 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| | | | | | 11/08/2010 | 11/01/2010 | | .400 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| 24722 | FHLB 1YrNc1Mo | | 313371KV7 | 1 11/28/2011 | Illicea | 11/08/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/08/2010 | 10/28/2010 | | .400 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| 24723 | FHLB 1YrNc1Mo | | 313371LC8 | 1 11/25/2011 | Illicea | 11/08/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/08/2010 | 11/01/2010 | | .400 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| 24724 | FHLB 1YrNc1Mo | | 313371KV7 | 1 11/28/2011 | Illicea | 11/08/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| | | | | | 11/08/2010 | 10/28/2010 | | .400 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| 24725 | FHLB 1YrNc1Mo | | 313371KV7 | 1 11/25/2011 | Illicea | 11/08/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/08/2010 | 11/08/2010 | | .400 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| 24726 | FHLB 1YrNc1Mo | | 313371LC8 | 1 11/25/2011 | Illicea | 11/08/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/08/2010 | 11/08/2010 | | .400 | 20,000,000.00 | 20,000,000.00 | 0.00 | 0.00 |
| 24727 | FHLB 2.2Yr | | 3133XXPV3 | 1 11/28/2011 | Illicea | 11/08/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | -20,000,000.00 |
| | | | | | 11/08/2010 | 11/08/2010 | | 1.125 | 10,119,200.00 | 10,119,200.00 | 53,125.00 | 0.00 |
| 24743 | FHLB 1.5YrNc3Mo | | 313371JF4 | 1 05/18/2012 | Illicea | 11/08/2010 | PURC | .342 | 0.00 | 119,200.00 | 0.00 | -10,172,325.00 |
| | | | | | 11/10/2010 | 11/10/2010 | | .450 | 20,000,000.00 | 19,998,000.00 | 1,500.00 | 0.00 |
| 24744 | FHLB 2.6Yr | | 313371PM2 | 1 05/04/2012 | Illicea | 11/10/2010 | PURC | .457 | 0.00 | -2,000.00 | 0.00 | -19,999,500.00 |
| | | | | | 11/10/2010 | 11/10/2010 | | .500 | 10,000,000.00 | 9,976,500.00 | 277.78 | 0.00 |
| 24745 | FHLB 2.2Yr | | 3133XXPV3 | 1 06/26/2013 | Illicea | 11/10/2010 | PURC | .590 | 0.00 | -23,500.00 | 0.00 | -9,976,777.78 |
| | | | | | 11/10/2010 | 11/10/2010 | | 1.125 | 20,206,000.00 | 20,206,000.00 | 107,500.00 | 0.00 |
| 24748 | FHLB 2YrNc3Mo | | 313371K96 | 1 05/18/2012 | Illicea | 11/10/2010 | PURC | .445 | 0.00 | 206,000.00 | 0.00 | -20,313,500.00 |
| | | | | | 11/15/2010 | 10/28/2010 | | .625 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 |
| 24750 | FHLB 1YrNc1Mo | | 313371Q74 | 1 11/15/2012 | Illicea | 11/15/2010 | PURC | .625 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/15/2010 | 11/08/2010 | | .400 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |
| 24751 | FHLB 1YrNc1Mo | | 313371Q74 | 1 12/09/2011 | Illicea | 11/15/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/15/2010 | 11/08/2010 | | .400 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 |

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 12/6/2010 10:54:40 AM

From Date: 11/1/2010 To Date: 11/30/2010

| 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) | Amort / (Accret) | (Interest) | (Gain) / Loss Settlement |
|-------------|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|------------------|------------|--------------------------|
| 24759 | FHLB 1.5YrNc1Mo | | 313371JM9 | 12/09/2011 | ILicea | 11/15/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/16/2010 | 10/28/2010 | PURC | .500 | 15,000,000.00 | 15,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24760 | FHLB 2YrNc1Mo | | 313371LK0 | 05/16/2012 | ILicea | 11/16/2010 | PURC | .500 | 0.00 | 0.00 | 0.00 | 0.00 | -15,000,000.00 |
| | | | | | 11/16/2010 | 11/01/2010 | PURC | .700 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24761 | FHLB 1YrNc1Mo | | 313371LK0 | 11/16/2012 | ILicea | 11/16/2010 | PURC | .700 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/16/2010 | 11/01/2010 | PURC | .700 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24769 | FHLB 1.5YrNc1Mo | | 313371JM9 | 11/16/2012 | ILicea | 11/16/2010 | PURC | .500 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/17/2010 | 11/16/2010 | PURC | .500 | 5,000,000.00 | 5,000,000.00 | 69.44 | 0.00 | 0.00 |
| 24762 | FHLB 3YrNc3Mo | | 313371PE0 | 05/16/2012 | ILicea | 11/17/2010 | PURC | .800 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,069.44 |
| | | | | | 11/16/2010 | 11/08/2010 | PURC | .800 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24771 | FHLB 3YrNc3Mo | | 313371KX3 | 11/18/2013 | ILicea | 11/18/2010 | PURC | .800 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/18/2010 | 10/28/2010 | PURC | 1.000 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24772 | FHLB 3.2Yr | | 313371UC8 | 11/18/2013 | ILicea | 11/18/2010 | PURC | 1.000 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/18/2010 | 11/17/2010 | PURC | .875 | 10,000,000.00 | 9,982,000.00 | 0.00 | 0.00 | 0.00 |
| 24773 | FHLB 2.2Yr | | 3133XXPV3 | 12/27/2013 | ILicea | 11/18/2010 | PURC | .934 | 0.00 | -18,000.00 | 0.00 | 0.00 | -9,982,000.00 |
| | | | | | 11/18/2010 | 11/17/2010 | PURC | 1.125 | 10,000,000.00 | 10,095,500.00 | 0.00 | 0.00 | 0.00 |
| 24781 | FHLB 1.75YrNc3Mo | | 313371N44 | 05/18/2012 | rv109 | 11/18/2010 | PURC | .485 | 0.00 | 95,500.00 | 0.00 | 0.00 | -10,095,500.00 |
| | | | | | 11/23/2010 | 11/08/2010 | PURC | .500 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24782 | FHLB 1.75YrNc3Mo | | 313371N44 | 08/23/2012 | ILicea | 11/23/2010 | PURC | .500 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/23/2010 | 11/08/2010 | PURC | .500 | 5,000,000.00 | 5,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24785 | FHLB 2YrNc3Mo | | 313371MT0 | 08/23/2012 | ILicea | 11/23/2010 | PURC | .500 | 0.00 | 0.00 | 0.00 | 0.00 | -5,000,000.00 |
| | | | | | 11/23/2010 | 11/22/2010 | PURC | .625 | 10,000,000.00 | 9,982,000.00 | 0.00 | 0.00 | 0.00 |
| 24786 | FHLB 3.5YrNc6Mo | | 313370YS1 | 11/23/2012 | ILicea | 11/23/2010 | PURC | .716 | 0.00 | -18,000.00 | 0.00 | 0.00 | -9,982,000.00 |
| | | | | | 11/23/2010 | 11/22/2010 | PURC | 1.250 | 9,000,000.00 | 8,992,800.00 | 17,187.50 | 0.00 | 0.00 |
| 24789 | FHLB 1.75YrNc3Mo | | 313371N44 | 03/28/2014 | ILicea | 11/23/2010 | PURC | 1.274 | 0.00 | -7,200.00 | 0.00 | 0.00 | -9,009,987.50 |
| | | | | | 11/24/2010 | 11/24/2010 | PURC | .500 | 10,000,000.00 | 9,991,000.00 | 138.89 | 0.00 | 0.00 |
| 24790 | FHLB 1.5YrNc3Mo | | 313371JF4 | 08/23/2012 | ILicea | 11/24/2010 | PURC | .552 | 0.00 | -9,000.00 | 0.00 | 0.00 | -9,991,138.89 |
| | | | | | 11/24/2010 | 11/24/2010 | PURC | .450 | 5,000,000.00 | 4,999,500.00 | 1,250.00 | 0.00 | 0.00 |
| 24793 | FHLB 2YrNc1Mo | | 313371QQ2 | 05/04/2012 | ILicea | 11/24/2010 | PURC | .457 | 0.00 | -500.00 | 0.00 | 0.00 | -5,000,750.00 |
| | | | | | 11/29/2010 | 11/16/2010 | PURC | .400 | 10,000,000.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 |
| 24805 | FHLB 1.5YrNc1Mo | | 313371JM9 | 11/28/2011 | ILicea | 11/26/2010 | PURC | .400 | 0.00 | 0.00 | 0.00 | 0.00 | -10,000,000.00 |
| | | | | | 11/30/2010 | 11/30/2010 | PURC | .500 | 8,285,000.00 | 8,280,857.50 | 1,610.97 | 0.00 | 0.00 |
| | | | | | 11/16/2012 | 11/30/2010 | PURC | .534 | 0.00 | -4,142.50 | 0.00 | 0.00 | -8,282,468.47 |
| PURC | | | | | | | | .630 | 377,285,000.00 | 377,654,242.50 | 285,180.41 | 0.00 | 0.00 |
| | | | | | | | | .561 | 0.00 | 369,242.50 | 0.00 | 0.00 | -377,939,422.91 |

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 12/6/2010 10:54:40 AM

From Date: 11/1/2010 To Date: 11/30/2010

| 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 | | | | | | | | | | | | |
| | | | | | | | | .630 | 377,285,000.00 | 377,654,242.50 | 285,180.41 | 0.00 |
| | | | | | | | | .561 | 0.00 | 369,242.50 | 0.00 | -377,939,422.91 |
| Inv Type: 1765 FHLB-STEP%-S 30/360 | | | | | | | | | | | | |
| 24703 | FHLB 1.5YrNc6Mo | | 3133XYEW1 | | 11/01/2010 | 11/01/2010 | PURC | .500 | 5,500,000.00 | 5,500,658.63 | 12,527.78 | 0.00 |
| | | 1 | | 11/17/2011 | Ilicea | 11/01/2010 | | .488 | 0.00 | 658.63 | 0.00 | 0.00 |
| 24788 | FHLB 5YrNc3Mo | | 313371N11 | | 11/23/2010 | 11/03/2010 | PURC | 1.250 | 10,000,000.00 | 10,000,000.00 | 0.00 | -5,513,186.41 |
| | | 1 | | 11/23/2015 | Ilicea | 11/23/2010 | | 1.250 | 0.00 | 0.00 | 0.00 | 0.00 |
| 24792 | FHLB 5YrNc3Mo | | 313371P67 | | 11/29/2010 | 11/03/2010 | PURC | 1.300 | 15,000,000.00 | 15,000,000.00 | 0.00 | -10,000,000.00 |
| | | 1 | | 11/25/2015 | Ilicea | 11/26/2010 | | 1.300 | 0.00 | 0.00 | 0.00 | 0.00 |
| PURC | | | | | | | | | | | | |
| | | | | | | | | 1.139 | 30,500,000.00 | 30,500,658.63 | 12,527.78 | 0.00 |
| | | | | | | | | 1.137 | 0.00 | 658.63 | 0.00 | -30,513,186.41 |
| Subtotal | | | | | | | | | | | | |
| | | | | | | | | 1.139 | 30,500,000.00 | 30,500,658.63 | 12,527.78 | 0.00 |
| | | | | | | | | 1.137 | 0.00 | 658.63 | 0.00 | -30,513,186.41 |

Inv Type: 1925 FFCB-Fxd-S 30/360

| | | | | | | | | | | | | |
|-----------------|------------------|---|-----------|------------|------------|------------|------|-------|---------------|---------------|-----------|----------------|
| 24711 | FFCB 1.75YrNc3Mo | | 31331JW74 | | 11/03/2010 | 10/28/2010 | PURC | .430 | 15,000,000.00 | 14,986,950.00 | 0.00 | 0.00 |
| | | 1 | | 08/03/2012 | Ilicea | 11/03/2010 | | .480 | 0.00 | -13,050.00 | 0.00 | -14,986,950.00 |
| 24712 | FFCB 1.75YrNc3Mo | | 31331JW74 | | 11/03/2010 | 10/28/2010 | PURC | .430 | 10,000,000.00 | 9,997,000.00 | 0.00 | 0.00 |
| | | 1 | | 08/03/2012 | Ilicea | 11/03/2010 | | .447 | 0.00 | -3,000.00 | 0.00 | -9,997,000.00 |
| 24720 | FFCB 2YrNc6Mo | | 31331J778 | | 11/04/2010 | 11/04/2010 | PURC | .490 | 15,000,000.00 | 14,992,500.00 | 1,633.33 | 0.00 |
| | | 1 | | 10/26/2012 | Ilicea | 11/04/2010 | | .515 | 0.00 | -7,500.00 | 0.00 | -14,994,133.33 |
| 24737 | FFCB 2.25YrNc3Mo | | 31331J587 | | 11/09/2010 | 11/08/2010 | PURC | .600 | 5,000,000.00 | 5,000,000.00 | 1,166.67 | 0.00 |
| | | 1 | | 01/25/2013 | Ilicea | 11/09/2010 | | .600 | 0.00 | 0.00 | 0.00 | -5,001,166.67 |
| 24749 | FFCB 2.25YrNc3Mo | | 31331J288 | | 11/15/2010 | 11/08/2010 | PURC | .530 | 10,000,000.00 | 9,995,500.00 | 0.00 | 0.00 |
| | | 1 | | 02/15/2013 | Ilicea | 11/15/2010 | | .550 | 0.00 | -4,500.00 | 0.00 | -9,995,500.00 |
| 24784 | FFCB 3Yr | | 31331JQ00 | | 11/23/2010 | 11/22/2010 | PURC | 1.600 | 10,000,000.00 | 10,211,890.00 | 75,555.56 | 0.00 |
| | | 1 | | 06/03/2013 | Ilicea | 11/23/2010 | | .752 | 0.00 | 211,890.00 | 0.00 | -10,287,445.56 |
| 24787 | FFCB 2Yr | | 31331JY56 | | 11/23/2010 | 11/22/2010 | PURC | .400 | 10,000,000.00 | 9,972,900.00 | 2,333.33 | 0.00 |
| | | 1 | | 11/02/2012 | Ilicea | 11/23/2010 | | .540 | 0.00 | -27,100.00 | 0.00 | -9,975,233.33 |
| PURC | | | | | | | | | | | | |
| | | | | | | | | .619 | 75,000,000.00 | 75,156,740.00 | 80,688.89 | 0.00 |
| | | | | | | | | .544 | 0.00 | 156,740.00 | 0.00 | -75,237,428.89 |
| Subtotal | | | | | | | | | | | | |
| | | | | | | | | .619 | 75,000,000.00 | 75,156,740.00 | 80,688.89 | 0.00 |

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 12/6/2010 10:54:40 AM

From Date: 11/1/2010 To Date: 11/30/2010

| Inv. No. | Description | 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 |
|--------------------|------------------|-------|-----------|------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 24701 | GENERAL ELECTRIC | | 36959JN58 | | | 11/01/2010 | 11/01/2010 | PURC | .220 | 40,000,000.00 | 39,984,111.11 | 0.00 | 0.00 |
| | | | | 1 | 01/05/2011 | Illice | 11/01/2010 | | .220 | 0.00 | -15,888.89 | 0.00 | -39,984,111.11 |
| | | | | | | | | | .220 | 40,000,000.00 | 39,984,111.11 | 0.00 | 0.00 |
| | | | | | | | | | .220 | 0.00 | -15,888.89 | 0.00 | -39,984,111.11 |
| Subtotal | | | | | | | | | | | | | |
| | | | | | | | | | .220 | 40,000,000.00 | 39,984,111.11 | 0.00 | 0.00 |
| | | | | | | | | | .220 | 0.00 | -15,888.89 | 0.00 | -39,984,111.11 |
| Grand Total | | | | | | | | | .542 | 1,477,335,000.00 | 1,478,672,039.07 | 860,049.33 | 0.00 |
| | | | | | | | | | .481 | 0.00 | 1,337,039.07 | 0.00 | -1,479,532,088.40 |
| Count 114 | | | | | | | | | | | | | |

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 12/6/2010 10:54:40 AM

SUMMARY

From Date: 11/1/2010 To Date: 11/30/2010

| Assets | Yield | Par Value | Original Face | Book Value | Prem / (Disc) | Amort / (Accret) | (Interest) | (Gain) / Loss | Settlement |
|----------------|-------------|-------------------------|---------------|-------------------------|---------------------|------------------|-------------------|---------------|--------------------------|
| PURC | .481 | 1,477,335,000.00 | 0.00 | 1,478,672,039.07 | 1,337,039.07 | 0.00 | 860,049.33 | 0.00 | -1,479,532,088.40 |
| Totals: | .481 | 1,477,335,000.00 | 0.00 | 1,478,672,039.07 | 1,337,039.07 | 0.00 | 860,049.33 | 0.00 | -1,479,532,088.40 |