

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

203A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
January 3, 2011

SUBJECT: Treasurer's Purchase Detail Report

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

BACKGROUND: The Treasurer's "Purchase Detail Report" for December 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

- Policy
- Policy
- Consent
- Consent

Dep't Recomm.:
Per Exec. Ofc.:

Prev. Agn. Ref.:

District: ALL

Agenda Number:

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.13

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2011 2:19:47 PM

From Date: 12/1/2010 To Date: 12/31/2010

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
24807	FHLB 1YMC3Mo		313371QN9		1 12/09/2011	12/07/2010 rhv109	11/08/2010 12/01/2010	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
	PURC								.400	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
	Inv Type: 1725 FHLB-Fxd-S 30/360								.400	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
24808	GENERAL ELECTRIC		36959JRD7		1 04/13/2011	12/01/2010 ILicea	12/01/2010 12/01/2010	PURC	.260	40,000,000.00	39,961,577.78	0.00	0.00
	PURC								.260	40,000,000.00	39,961,577.78	0.00	-39,961,577.78
24809	GENERAL ELECTRIC		36959JR70		1 04/07/2011	12/01/2010 ILicea	12/01/2010 12/01/2010	PURC	.260	25,000,000.00	24,977,069.44	0.00	0.00
	PURC								.260	25,000,000.00	24,977,069.44	0.00	-24,977,069.44
	Subtotal								.279	75,000,000.00	74,938,647.22	0.00	-74,938,647.22
	Inv Type: 3020 COMMERCIAL PAPER								.260	65,000,000.00	64,938,647.22	0.00	-64,938,647.22
	Set Date: 12/2/2010								.260	65,000,000.00	64,938,647.22	0.00	-64,938,647.22
24816	BLACKROCK GOVT		GO1XX		1 01/01/2011	12/02/2010 ILicea	12/02/2010 12/02/2010	PURC	.050	110,000,000.00	110,000,000.00	0.00	0.00
	PURC								.050	110,000,000.00	110,000,000.00	0.00	-110,000,000.00
	Inv Type: 1060 MMKT ACCTS-A/366								.050	110,000,000.00	110,000,000.00	0.00	-110,000,000.00
24569	UBOC MANAGED RATE		CASH		1 01/01/2011	12/02/2010 ILicea	12/02/2010 12/02/2010	PURC	.110	100,000,000.00	100,000,000.00	0.00	0.00
	PURC								.110	100,000,000.00	100,000,000.00	0.00	-100,000,000.00
	Inv Type: 1170 UBOC MGD RATE-A/360								.110	100,000,000.00	100,000,000.00	0.00	-100,000,000.00
24813	U.S. TREASURY BOND		912828M06			12/02/2010	12/02/2010 12/02/2010	PURC	.875	15,000,000.00	15,088,476.57	44,225.54	0.00
	PURC								.875	15,000,000.00	15,088,476.57	44,225.54	-100,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 12/1/2010 To Date: 12/31/2010

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
		1			01/31/2012	ILicea	12/02/2010		.366	15,000,000.00	88,476.57	44,225.54	-15,132,702.11
PURC									.875	15,000,000.00	15,088,476.57		0.00
									.366	0.00	88,476.57	0.00	-15,132,702.11
Inv Type: 1310 U.S. TREASURY BOND									.875	15,000,000.00	15,088,476.57	44,225.54	0.00
24814	FHLMC DISC NOTE		313396JB0			12/07/2010	12/02/2010	PURC	.230	50,000,000.00	49,928,763.89	0.00	0.00
	REBUILD INV DUE TO INCOR PREV INCOM	1			07/13/2011	rw109	12/02/2010		.230	0.00	-71,236.11	0.00	-49,928,763.89
24815	FHLMC DISC NOTE		313396JH7			12/07/2010	12/02/2010	PURC	.240	50,000,000.00	49,923,666.67	0.00	0.00
	REBUILD INV DUE TO INCOR PREV INCOM	1			07/19/2011	rw109	12/02/2010		.240	0.00	-76,333.33	0.00	-49,923,666.67
PURC									.235	100,000,000.00	99,852,430.56	0.00	0.00
									.235	0.00	-147,569.44	0.00	-99,852,430.56
Inv Type: 1400 FHLMC DISC NOTE									.235	100,000,000.00	99,852,430.56	0.00	0.00
24810	FNMA 3Yrnc6Mo		3136FPB63			12/02/2010	11/16/2010	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
		1			12/02/2013	ILicea	12/02/2010		1.125	0.00	0.00	0.00	-5,000,000.00
24811	FNMA 3Yrnc6Mo		3136FPB63			12/02/2010	11/16/2010	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
		1			12/02/2013	ILicea	12/02/2010		1.125	0.00	0.00	0.00	-5,000,000.00
24812	FNMA 3Yrnc6Mo		3136FPB63			12/02/2010	11/16/2010	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
		1			12/02/2013	ILicea	12/02/2010		1.125	0.00	0.00	0.00	-5,000,000.00
PURC									1.125	15,000,000.00	15,000,000.00	0.00	0.00
									1.125	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360									1.125	15,000,000.00	15,000,000.00	0.00	0.00
									1.125	0.00	0.00	0.00	-15,000,000.00
									.206	340,000,000.00	339,940,907.13	44,225.54	0.00
									.184	0.00	-59,092.87	0.00	-339,985,132.67
Subtotal													
Set Date: 12/3/2010													
24817	FHLMC 2Yrnc6Mo		3134G1A87			12/06/2010	11/16/2010	PURC	.750	15,000,000.00	14,996,250.00	0.00	0.00
		1			12/03/2012	ILiceaID	12/03/2010		.763	0.00	-3,750.00	0.00	-14,996,250.00
24818	FHLMC 1Yrnc3Mo		3134G1Z17			12/06/2010	11/16/2010	PURC	.700	5,000,000.00	4,995,000.00	0.00	0.00

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From Date: 12/1/2010 To Date: 12/31/2010

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
PURC				1	12/03/2012	ILIceaID	12/03/2010		.750	20,000,000.00	-5,000.00	0.00	-4,995,000.00
									.738		19,991,250.00	0.00	0.00
									.760	0.00	-8,750.00	0.00	-19,991,250.00
Inv Type: 1425 FHLMC-Fxd-S 30/360									.738	20,000,000.00	19,991,250.00	0.00	0.00
24825	FNMA 4YrNc2Mo		3136FPZD2		12/06/2010	ILIceaID	11/16/2010	PURC	.760	10,000,000.00	-8,750.00	0.00	-19,991,250.00
PURC				1	12/03/2014	ILIceaID	12/03/2010		1.125	10,000,000.00	10,000,000.00	0.00	0.00
									1.125	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
									1.125	0.00	0.00	0.00	0.00
Inv Type: 1525 FNMA-Fxd-S 30/360									1.125	10,000,000.00	10,000,000.00	0.00	0.00
24819	FHLB 1YrNc1Mo		313371QA7		12/06/2010	ILIceaID	11/08/2010	PURC	.400	5,000,000.00	5,000,000.00	0.00	0.00
PURC				1	12/02/2011	ILIceaID	12/03/2010		.400	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
									.400	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360									.400	5,000,000.00	5,000,000.00	0.00	0.00
									.400	0.00	0.00	0.00	-5,000,000.00
									.400	5,000,000.00	5,000,000.00	0.00	0.00
									.800	35,000,000.00	34,991,250.00	0.00	0.00
								Subtotal	.813	0.00	-8,750.00	0.00	-34,991,250.00
Set Date: 12/6/2010													
24770	FIDELITY MMF		FIPX		12/06/2010	ILIceaID	12/06/2010	PURC	.242	60,000,000.00	60,000,000.00	0.00	0.00
PURC				1	01/01/2011	ILIceaID	12/06/2010		.242	0.00	0.00	0.00	-60,000,000.00
									.242	60,000,000.00	60,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366									.242	0.00	0.00	0.00	-60,000,000.00
24822	FNMA 3.5YrNc1Mo		3136FP2SH1		12/06/2010	ILIceaID	12/06/2010	PURC	1.000	5,000,000.00	4,964,950.00	5,694.44	0.00
24823	FNMA 2YrNc6Mo		31398AGN7		04/25/2014	ILIceaID	12/06/2010	PURC	1.212	0.00	-35,050.00	0.00	-4,970,644.44
24824	FNMA 2YrNc6Mo		31398AGN7		12/06/2012	ILIceaID	12/06/2010	PURC	.750	10,000,000.00	10,000,000.00	0.00	0.00
				1	12/06/2012	ILIceaID	12/06/2010	PURC	.750	0.00	0.00	0.00	-10,000,000.00
									.750	5,000,000.00	5,000,000.00	0.00	0.00

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24820	FFCB 3YrNc1Mo		31331J4C4					PURC	.750	20,000,000.00	0.00	0.00	-5,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
					12/06/2012	ILIcealD	12/06/2010		.813	0.00	19,964,950.00	5,694.44	0.00
									.865	0.00	-35,050.00	0.00	-19,970,644.44
Inv Type: 1925 FFCB-Fxd-S 30/360													
24821	FFCB 3YrNc1Mo		31331J4C4					PURC	1.125	10,000,000.00	10,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366													
					12/06/2010	ILIcealD	12/01/2010		.185	25,000,000.00	25,000,000.00	0.00	0.00
									.185	0.00	0.00	0.00	-25,000,000.00
									.185	0.00	0.00	0.00	0.00
					12/06/2013	ILIcealD	12/06/2010		.502	95,000,000.00	94,964,950.00	5,694.44	0.00
									.513	0.00	-35,050.00	0.00	-94,970,644.44
Subtotal													
									1.125	0.00	15,000,000.00	0.00	-15,000,000.00
									1.125	15,000,000.00	15,000,000.00	0.00	0.00
									1.125	0.00	0.00	0.00	-15,000,000.00

Set Date: 12/7/2010

24567	FEDERATED PRIME		POIDX					PURC	.185	25,000,000.00	25,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366													
					01/01/2011	ILIcealD	12/07/2010		.185	25,000,000.00	25,000,000.00	0.00	-25,000,000.00
									.185	0.00	0.00	0.00	0.00
									.185	0.00	0.00	0.00	-25,000,000.00
Subtotal													
									.450	15,000,000.00	15,000,000.00	0.00	0.00
					12/16/2011	ILIcealD	12/07/2010		.450	0.00	0.00	0.00	-15,000,000.00
									.700	10,000,000.00	10,000,000.00	0.00	0.00
					12/07/2012	ILIcealD	12/07/2010		.700	0.00	0.00	0.00	-10,000,000.00
									.700	10,000,000.00	10,000,000.00	0.00	0.00
					12/07/2012	ILIcealD	12/07/2010		.700	0.00	0.00	0.00	-10,000,000.00
									.450	10,000,000.00	10,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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Inv. No.	Description Memo	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
1					12/16/2011	ILcealD	12/07/2010		.450	0.00	0.00	0.00	-10,000,000.00
									.561	45,000,000.00	45,000,000.00	0.00	0.00
									.561	0.00	0.00	0.00	-45,000,000.00
									.561	45,000,000.00	45,000,000.00	0.00	0.00
									.561	0.00	0.00	0.00	-45,000,000.00
									.427	70,000,000.00	70,000,000.00	0.00	0.00
									.427	0.00	0.00	0.00	-70,000,000.00
									Subtotal				

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

Set Date: 12/8/2010

24567	FEDERATED PRIME		PODX			12/08/2010	12/08/2010	PURC	.185	37,000,000.00	37,000,000.00	0.00	0.00
									.185	0.00	0.00	0.00	-37,000,000.00
									.185	37,000,000.00	37,000,000.00	0.00	0.00
									.185	0.00	0.00	0.00	-37,000,000.00
									Subtotal				

Inv Type: 1060 MMKT ACCTS-A/366

24830	FHLB 1YrNC3Mo			313371XL5		12/08/2010	12/01/2010	PURC	.450	10,000,000.00	10,000,000.00	0.00	0.00
									.450	0.00	0.00	0.00	-10,000,000.00
									.450	20,000,000.00	20,000,000.00	0.00	0.00
									.450	0.00	0.00	0.00	-20,000,000.00
									.450	30,000,000.00	30,000,000.00	0.00	0.00
									.450	0.00	0.00	0.00	-30,000,000.00
									.450	30,000,000.00	30,000,000.00	0.00	0.00
									.450	0.00	0.00	0.00	-30,000,000.00
									.304	67,000,000.00	67,000,000.00	0.00	0.00
									.304	0.00	0.00	0.00	-67,000,000.00
									Subtotal				

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

Set Date: 12/9/2010

24837	MORGAN STANLEY TRI					12/09/2010	12/09/2010	PURC	.120	50,000,000.00	50,000,000.00	0.00	0.00
									.120	0.00	0.00	0.00	-50,000,000.00
									.120	50,000,000.00	50,000,000.00	0.00	0.00
									.120	0.00	0.00	0.00	-50,000,000.00
									.120	50,000,000.00	50,000,000.00	0.00	0.00
									.120	0.00	0.00	0.00	-50,000,000.00
									.120	50,000,000.00	50,000,000.00	0.00	0.00
									.120	0.00	0.00	0.00	-50,000,000.00
									Subtotal				

Inv Type: 1000 REPOS-A/360

DETAIL TRANSACTION REPORT - FIXED INCOME



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24838	FEDERATED GOVT		GOIXX			12/09/2010	12/09/2010	PURC	.120	0.00	0.00	0.00	-50,000,000.00
				1	01/01/2011	ILicealD	12/09/2010		.020	150,000,000.00	150,000,000.00	0.00	0.00
24839	MORGAN GOVT		MVRXX			12/09/2010	12/09/2010	PURC	.050	150,000,000.00	150,000,000.00	0.00	-150,000,000.00
				1	01/01/2011	ILicealD	12/09/2010		.050	150,000,000.00	150,000,000.00	0.00	0.00
				1	01/01/2011	ILicealD	12/09/2010		.035	300,000,000.00	300,000,000.00	0.00	-150,000,000.00
									.035	0.00	0.00	0.00	0.00
									.035	300,000,000.00	300,000,000.00	0.00	-300,000,000.00
									.035	0.00	0.00	0.00	0.00
									.110	15,000,000.00	15,000,000.00	0.00	-300,000,000.00
									.110	0.00	0.00	0.00	0.00
									.110	15,000,000.00	15,000,000.00	0.00	-15,000,000.00
									.110	0.00	0.00	0.00	0.00
									.110	15,000,000.00	15,000,000.00	0.00	-15,000,000.00
									.110	0.00	0.00	0.00	0.00
									.110	15,000,000.00	15,000,000.00	0.00	-15,000,000.00
									.110	0.00	0.00	0.00	0.00
									.240	50,000,000.00	49,916,333.33	0.00	-15,000,000.00
									.240	0.00	0.00	0.00	0.00
									.240	50,000,000.00	49,916,333.33	0.00	-49,916,333.33
									.240	0.00	-83,666.67	0.00	0.00
									.240	50,000,000.00	49,916,333.33	0.00	-49,916,333.33
									.240	0.00	0.00	0.00	0.00
									.240	50,000,000.00	49,916,333.33	0.00	-49,916,333.33
									.240	0.00	-83,666.67	0.00	0.00
									.240	50,000,000.00	49,916,333.33	0.00	-49,916,333.33
									.240	0.00	0.00	0.00	0.00
									1.250	10,000,000.00	9,999,000.00	0.00	-9,999,000.00
									1.253	0.00	-1,000.00	0.00	0.00
									1.250	10,000,000.00	9,999,000.00	0.00	-9,999,000.00
									1.253	0.00	-1,000.00	0.00	0.00
									1.253	10,000,000.00	9,999,000.00	0.00	-9,999,000.00
									1.253	0.00	-1,000.00	0.00	0.00
									1.226	8,000,000.00	7,970,400.00	0.00	-7,970,400.00
									1.226	0.00	-29,600.00	0.00	0.00
									1.100	8,000,000.00	7,970,400.00	0.00	-7,970,400.00
									1.226	0.00	-29,600.00	0.00	0.00
									1.100	8,000,000.00	7,970,400.00	0.00	-7,970,400.00
									1.100	8,000,000.00	7,970,400.00	0.00	-7,970,400.00
									1.100	0.00	0.00	0.00	0.00
									1.100	8,000,000.00	7,970,400.00	0.00	-7,970,400.00

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From Date: 12/1/2010 To Date: 12/31/2010

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
24833	FHLB 3YrMc3Mo		313371VA1	12/09/2013	12/09/2010	11/22/2010	PURC	1.226	0.00	-29,600.00	0.00	-7,970,400.00
					ILiceaID	12/09/2010		1.100	6,200,000.00	6,200,000.00	0.00	0.00
24834	FHLB 3YrMc6Mo		313371TR7	12/09/2013	12/09/2010	11/16/2010	PURC	1.000	5,000,000.00	4,997,500.00	0.00	-6,200,000.00
					ILiceaID	12/09/2010		1.017	0.00	-2,500.00	0.00	0.00
						12/09/2010		1.055	11,200,000.00	11,197,500.00	0.00	0.00
								1.063	0.00	-2,500.00	0.00	-11,197,500.00
								1.055	11,200,000.00	11,197,500.00	0.00	0.00
								1.063	0.00	-2,500.00	0.00	-11,197,500.00
								.142	444,200,000.00	444,083,233.33	0.00	0.00
								.145	0.00	-116,766.67	0.00	-444,083,233.33

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

Subtotal

Set Date: 12/10/2010

24841	FHLMC DISC NOTE		313396IQ7	07/26/2011	12/13/2010	12/09/2010	PURC	.000	50,000,000.00	49,924,000.00	0.00	0.00
					AtressID	12/10/2010		.240	0.00	-76,000.00	0.00	-49,924,000.00
								.000	50,000,000.00	49,924,000.00	0.00	0.00
								.240	0.00	-76,000.00	0.00	-49,924,000.00
								.000	50,000,000.00	49,924,000.00	0.00	0.00
								.240	0.00	-76,000.00	0.00	-49,924,000.00
								1.500	10,000,000.00	10,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-10,000,000.00
								1.500	10,000,000.00	10,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-10,000,000.00
								1.500	10,000,000.00	10,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-10,000,000.00
								.250	60,000,000.00	59,924,000.00	0.00	0.00
								.450	0.00	-76,000.00	0.00	-59,924,000.00

Inv Type: 1400 FHLMC DISC NOTE

Subtotal

Set Date: 12/13/2010

24844	MORGAN STANLEY REPO				12/13/2010	12/13/2010	PURC	.170	50,000,000.00	50,000,000.00	0.00	0.00
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From Date: 12/1/2010 To Date: 12/31/2010

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
1					12/20/2010	AtressID	12/13/2010		.170	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
PURC													
Inv Type: 1000 REPOS-A/360													
24567	FEDERATED PRIME		PODX			12/13/2010	12/13/2010	PURC	.170	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
24577	BLACKROCK		BPIX		01/01/2011	ATressID	12/13/2010	PURC	.185	90,000,000.00	90,000,000.00	0.00	-90,000,000.00
1					01/01/2011	ATressID	12/13/2010		.214	90,000,000.00	90,000,000.00	0.00	-90,000,000.00
PURC													
Inv Type: 1060 MMKT ACCTS-A/366													
24842	FNMA 2Yrnc6Mo		3136FPG92			12/13/2010	12/01/2010	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
24843	FNMA 3Yrnc1Yr		3136FPE94		12/13/2012	ATressID	12/13/2010	PURC	.700	0.00	0.00	0.00	-5,000,000.00
1					12/13/2013	ATressID	12/13/2010		1.050	25,000,000.00	24,982,500.00	0.00	0.00
PURC													
Inv Type: 1525 FNMA-Fxd-S 30/360													
									.992	30,000,000.00	29,982,500.00	0.00	-29,982,500.00
Subtotal													
									1.011	0.00	-17,500.00	0.00	0.00
									.992	30,000,000.00	29,982,500.00	0.00	0.00
									1.011	0.00	-17,500.00	0.00	-29,982,500.00
									.285	260,000,000.00	259,982,500.00	0.00	0.00
									.288	0.00	-17,500.00	0.00	-259,982,500.00

Set Date: 12/14/2010

24845	FHLB 1Yrnc1Mo		313371XW1			12/14/2010	12/01/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
24846	FHLB 1Yrnc1Mo		313371XW1		12/23/2011	ILiceaID	12/14/2010	PURC	.500	0.00	0.00	0.00	-10,000,000.00
24847	FHLB 1Yrnc1Mo		313371XW1		12/23/2011	ILiceaID	12/14/2010	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
24848	FHLB 1Yrnc1Mo		313371XW1		12/23/2011	ILiceaID	12/14/2010	PURC	.500	15,000,000.00	15,000,000.00	0.00	-15,000,000.00
1					12/23/2011	ILiceaID	12/14/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	-15,000,000.00
1					12/23/2011	ILiceaID	12/14/2010	PURC	.500	0.00	0.00	0.00	0.00

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From Date: 12/1/2010 To Date: 12/31/2010

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
24849	FHLB 1YrNc1Mo		313371XW1		12/23/2011	12/14/2010	12/01/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
				1	12/23/2011	ILcealID	12/14/2010		.500	0.00	0.00	0.00	-10,000,000.00
24850	FHLB 1YrNc1Mo		313371XW1		12/23/2011	12/14/2010	12/01/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
				1	12/23/2011	ILcealID	12/14/2010		.500	0.00	0.00	0.00	-10,000,000.00
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
Subtotal													
0.00													

Set Date: 12/15/2010

24770	FIDELITY MMF		FIPXX			12/15/2010	12/15/2010	PURC	.242	40,000,000.00	40,000,000.00	0.00	0.00
				1	01/01/2011	ATressID	12/15/2010		.242	0.00	0.00	0.00	-40,000,000.00
PURC													
Inv Type: 1060 MMKT ACCTS-A/366													
Subtotal													
0.00													

Set Date: 12/16/2010

24851	FNMA 3YrNc1Yr		3136FPL88			12/16/2010	12/07/2010	PURC	1.200	7,750,000.00	7,750,000.00	0.00	0.00
				1	12/16/2013	ATressID	12/16/2010		1.200	0.00	0.00	0.00	-7,750,000.00
24852	FNMA 3YrNc1Yr		3136FPL88			12/16/2010	12/07/2010	PURC	1.200	10,000,000.00	10,000,000.00	0.00	0.00
				1	12/16/2013	ATressID	12/16/2010		1.200	0.00	0.00	0.00	-10,000,000.00
24855	FNMA 2.5YrNc1Yr		3136FPG68			12/16/2010	12/01/2010	PURC	.800	5,000,000.00	5,000,000.00	0.00	0.00
				1	05/16/2013	ATressID	12/16/2010		.800	0.00	0.00	0.00	-5,000,000.00
24856	FNMA 3YrNc1Yr		3136FPL88			12/16/2010	12/07/2010	PURC	1.200	5,000,000.00	5,000,000.00	0.00	0.00
				1	12/16/2013	ATressID	12/16/2010		1.200	0.00	0.00	0.00	-5,000,000.00
PURC													
Inv Type: 1525 FNMA-Fxd-S 30/360													
Subtotal													
0.00													

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From Date: 12/1/2010 To Date: 12/31/2010

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
24853	FNMA 5Yrnc6Mo		3136FPE78		12/16/2015	12/16/2010	11/18/2010	PURC	1.128	5,000,000.00	4,997,500.00	0.00	-27,750,000.00
	PURC						12/16/2010		1.500	5,000,000.00	-2,500.00	0.00	-4,997,500.00
									1.500	5,000,000.00	4,997,500.00	0.00	-4,997,500.00
Inv Type: 1565 FNMA-STEP%-S 30/360													
24854	FHLB 1.25Yrnc3Mo		313384LS6		09/14/2011	12/16/2010	12/16/2010	PURC	.270	50,000,000.00	49,898,000.00	0.00	0.00
	PURC						12/16/2010		.271	50,000,000.00	-102,000.00	0.00	-49,898,000.00
									.270	50,000,000.00	49,898,000.00	0.00	-49,898,000.00
Inv Type: 1700 FHLB DISC NOTE													
24854	FHLB 1.25Yrnc3Mo		313371YQ3		03/16/2012	12/16/2010	12/01/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
	PURC						12/16/2010		.500	10,000,000.00	-10,000,000.00	0.00	-10,000,000.00
									.500	10,000,000.00	10,000,000.00	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
												Subtotal	0.00
												Subtotal	-92,645,500.00
Set Date: 12/17/2010													
24863	FHLB		313384LX5		09/19/2011	12/16/2010	12/16/2010	PURC	.270	50,000,000.00	49,896,500.00	0.00	0.00
	PURC						12/17/2010		.271	50,000,000.00	-103,500.00	0.00	-49,896,500.00
									.270	50,000,000.00	49,896,500.00	0.00	0.00
Inv Type: 1700 FHLB DISC NOTE													
												Subtotal	0.00
												Subtotal	-49,896,500.00

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From Date: 12/1/2010 To Date: 12/31/2010

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
Set Date: 12/20/2010													
24858	FHLMC 3YrNc1Mo		3134G1D35			12/20/2010	12/01/2010	PURC	1.050	15,000,000.00	15,000,000.00	0.00	0.00
		1			12/20/2013	ILIceaiD	12/20/2010		1.050	0.00	0.00	0.00	-15,000,000.00
24859	FHLMC 2.5YrNc6Mo		3134G1C69			12/20/2010	12/01/2010	PURC	.850	15,000,000.00	15,000,000.00	0.00	0.00
		1			06/20/2013	ILIceaiD	12/20/2010		.850	0.00	0.00	0.00	-15,000,000.00
PURC													
Subtotal													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
24860	FNMA 3YrNc6Mo		31398A6Y3			12/20/2010	12/01/2010	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
		1			12/20/2013	ILIceaiD	12/20/2010		1.250	0.00	0.00	0.00	-10,000,000.00
24861	FNMA 3YrNc6Mo		31398A6Y3			12/20/2010	12/07/2010	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
		1			12/20/2013	ILIceaiD	12/20/2010		1.250	0.00	0.00	0.00	-5,000,000.00
24862	FNMA 3YrNc6Mo		31398A6Y3			12/20/2010	12/01/2010	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
		1			12/20/2013	ILIceaiD	12/20/2010		1.250	0.00	0.00	0.00	-5,000,000.00
PURC													
Subtotal													
Inv Type: 1525 FNMA-Fxd-S 30/360													
Set Date: 12/21/2010													
24864	FHLMC 2YrNc3Mo		3134G1D92			12/21/2010	12/01/2010	PURC	.800	10,000,000.00	10,000,000.00	0.00	0.00
		1			12/21/2012	ILIceaiD	12/21/2010		.800	0.00	0.00	0.00	-10,000,000.00
24867	FHLMC 2.5YrNc6Mo		3134G1D68			12/21/2010	12/01/2010	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
		1			06/21/2013	ILIceaiD	12/21/2010		1.000	0.00	0.00	0.00	-10,000,000.00
PURC													
Subtotal													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
24865	FHLM 1.5YrNc3Mo		313371YL4			12/21/2010	12/01/2010	PURC	.625	15,000,000.00	15,000,000.00	0.00	0.00
		1			06/21/2012	ILIceaiD	12/21/2010		.625	0.00	0.00	0.00	-15,000,000.00

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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
24866	FHLB 1.5YrNc3Mo		313371YL4			12/21/2010	12/01/2010	PURC	.625	5,000,000.00	5,000,000.00	0.00	0.00
				1	06/21/2012	ILicealD	12/21/2010		.625	0.00	0.00	0.00	-5,000,000.00
24868	FHLB 1.5YrNc6Mo		313371YL4			12/21/2010	11/29/2010	PURC	.625	15,000,000.00	15,000,000.00	0.00	0.00
				1	06/21/2012	ILicealD	12/21/2010		.625	0.00	0.00	0.00	-15,000,000.00
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
								Subtotal	.725	55,000,000.00	55,000,000.00	0.00	0.00
									.725	0.00	0.00	0.00	-55,000,000.00

Set Date: 12/22/2010

24869	FHLB 5YrNc6Mo		313371N77			12/22/2010	12/21/2010	PURC	1.000	5,000,000.00	4,918,900.00	4,583.33	0.00
				1	11/19/2015	ILicealD	12/22/2010		1.343	0.00	-81,100.00	0.00	-4,923,483.33
PURC													
									1.000	5,000,000.00	4,918,900.00	4,583.33	0.00
									1.343	0.00	-81,100.00	0.00	-4,923,483.33

Inv Type: 1765 FHLB-STEP%-S 30/360

24870	ROYAL BANK OF CANAD		780091Z65			12/22/2010	12/22/2010	PURC	.250	100,000,000.00	100,000,000.00	0.00	0.00
				1	03/28/2011	ILicealD	12/22/2010		.250	0.00	100,000,000.00	0.00	-100,000,000.00
PURC													
									.250	100,000,000.00	100,000,000.00	0.00	0.00
									.250	0.00	0.00	0.00	-100,000,000.00

Inv Type: 4500 NCD-Mat A/360

									.250	0.00	0.00	0.00	-100,000,000.00
									.250	100,000,000.00	100,000,000.00	0.00	0.00
									.250	0.00	0.00	0.00	-100,000,000.00
Subtotal													
									.286	105,000,000.00	104,918,900.00	4,583.33	0.00
									.302	0.00	-81,100.00	0.00	-104,923,483.33

Set Date: 12/23/2010

24872	FHLMC 2.75YrNc1Mo		3134G1E34			12/23/2010	12/01/2010	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
				1	09/23/2013	ILicealD	12/23/2010		1.000	0.00	0.00	0.00	-5,000,000.00
24873	FHLMC 3YrNc3Mo		3134G1G40			12/23/2010	12/07/2010	PURC	1.350	5,000,000.00	5,000,000.00	0.00	0.00

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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
24871	FNMA 3YrNc6Mo		3136FPK97	1	12/23/2013	ILicealD	12/23/2010	PURC	1.350	10,000,000.00	0.00	0.00	-5,000,000.00
									1.175	10,000,000.00	10,000,000.00	0.00	0.00
									1.175	0.00	0.00	0.00	-10,000,000.00
									1.175	10,000,000.00	10,000,000.00	0.00	0.00
									1.175	0.00	0.00	0.00	-10,000,000.00
									1.300	5,000,000.00	5,000,000.00	0.00	0.00
									1.300	0.00	0.00	0.00	-5,000,000.00
									1.300	5,000,000.00	5,000,000.00	0.00	0.00
									1.300	0.00	0.00	0.00	-5,000,000.00
									1.300	0.00	0.00	0.00	0.00
									1.300	5,000,000.00	5,000,000.00	0.00	0.00
									1.300	0.00	0.00	0.00	-5,000,000.00
									1.300	10,000,000.00	10,000,000.00	0.00	0.00
									1.300	0.00	0.00	0.00	-10,000,000.00
									1.250	25,000,000.00	25,000,000.00	0.00	0.00
									1.250	0.00	0.00	0.00	-25,000,000.00
									1.300	0.00	0.00	0.00	0.00
									1.300	10,000,000.00	10,000,000.00	0.00	0.00
									1.300	0.00	0.00	0.00	-10,000,000.00
									1.250	25,000,000.00	25,000,000.00	0.00	0.00
									1.250	0.00	0.00	0.00	-25,000,000.00
									1.185	50,000,000.00	50,000,000.00	0.00	0.00
									1.185	0.00	0.00	0.00	-50,000,000.00
									1.214	50,000,000.00	50,000,000.00	0.00	0.00
									1.214	0.00	0.00	0.00	-50,000,000.00
									1.200	100,000,000.00	100,000,000.00	0.00	0.00
									1.200	0.00	0.00	0.00	-100,000,000.00
									1.200	100,000,000.00	100,000,000.00	0.00	0.00
									1.200	0.00	0.00	0.00	-100,000,000.00
									1.250	25,000,000.00	25,000,000.00	0.00	0.00
									1.250	0.00	0.00	0.00	-25,000,000.00
									1.185	50,000,000.00	50,000,000.00	0.00	0.00
									1.185	0.00	0.00	0.00	-50,000,000.00
									1.214	50,000,000.00	50,000,000.00	0.00	0.00
									1.214	0.00	0.00	0.00	-50,000,000.00
									1.200	100,000,000.00	100,000,000.00	0.00	0.00
									1.200	0.00	0.00	0.00	-100,000,000.00
									1.250	25,000,000.00	25,000,000.00	0.00	0.00
									1.250	0.00	0.00	0.00	-25,000,000.00
									1.185	50,000,000.00	50,000,000.00	0.00	0.00
									1.185	0.00	0.00	0.00	-50,000,000.00
									1.214	50,000,000.00	50,000,000.00	0.00	0.00
									1.214	0.00	0.00	0.00	-50,000,000.00
									1.200	100,000,000.00	100,000,000.00	0.00	0.00
									1.200	0.00	0.00	0.00	-100,000,000.00
									1.250	25,000,000.00	25,000,000.00	0.00	0.00
									1.250	0.00	0.00	0.00	-25,000,000.00
									1.185	50,000,000.00	50,000,000.00	0.00	0.00
									1.185	0.00	0.00	0.00	-50,000,000.00
									1.214	50,000,000.00	50,000,000.00	0.00	0.00
									1.214	0.00	0.00	0.00	-50,000,000.00
									1.200	100,000,000.00	100,000,000.00	0.00	0.00
									1.200	0.00	0.00	0.00	-100,000,000.00
									1.250	25,000,000.00	25,000,000.00	0.00	0.00
									1.250	0.00	0.00	0.00	-25,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 12/1/2010 To Date: 12/31/2010

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
24877	FNMA 3.5Yrnc6Mo		3136FP50	1	12/27/2013	ILicealD	12/27/2010	PURC	1.250	0.00	0.00	0.00	-25,000,000.00
							12/07/2010		1.500	5,000,000.00	5,000,000.00	0.00	0.00
24878	FNMA 3Yrnc1Yr		3136FPN78	1	06/27/2014	ILicealD	12/27/2010	PURC	1.250	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
							12/07/2010		1.250	0.00	0.00	0.00	0.00
							12/27/2010		1.281	40,000,000.00	40,000,000.00	0.00	-10,000,000.00
									1.281	0.00	0.00	0.00	0.00
									1.281	40,000,000.00	40,000,000.00	0.00	-40,000,000.00
									1.281	0.00	0.00	0.00	0.00
									.509	140,000,000.00	140,000,000.00	0.00	-40,000,000.00
									.509	0.00	0.00	0.00	-140,000,000.00
Subtotal													

Set Date: 12/28/2010

24879	FHLMC 2.25Yrnc3Mo		3134G1G32	1	03/28/2013	ILicealD	12/28/2010	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
							12/28/2010		1.000	0.00	0.00	0.00	0.00
24882	FHLMC 2.25Yrnc3Mo		3134G1G32	1	03/28/2013	ILicealD	12/28/2010	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
							12/28/2010		1.000	0.00	0.00	0.00	0.00
24883	FHLMC 2.25Yrnc3Mo		3134G1G32	1	03/28/2013	ILicealD	12/28/2010	PURC	1.000	15,000,000.00	15,000,000.00	0.00	-5,000,000.00
							12/28/2010		1.000	0.00	0.00	0.00	0.00
24884	FHLMC 2.25 Yrnc3Mo		3134G1G32	1	03/28/2013	ILicealD	12/28/2010	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-15,000,000.00
							12/28/2010		1.000	0.00	0.00	0.00	0.00
							12/28/2010		1.000	30,000,000.00	30,000,000.00	0.00	-5,000,000.00
									1.000	0.00	0.00	0.00	0.00
									1.000	0.00	0.00	0.00	-30,000,000.00
									1.000	30,000,000.00	30,000,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-30,000,000.00
24880	FHBL 1Yrnc3Mo		313371Z58	1	12/28/2011	ILicealD	12/28/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
							12/01/2010		.500	0.00	0.00	0.00	0.00
24881	FHBL 1Yrnc3Mo		313371YX8	1	12/28/2011	ILicealD	12/28/2010	PURC	.500	15,000,000.00	15,000,000.00	0.00	-10,000,000.00
							12/01/2010		.500	0.00	0.00	0.00	0.00
							12/28/2010		.500	0.00	0.00	0.00	-15,000,000.00
									.500	25,000,000.00	25,000,000.00	0.00	0.00
									.500	0.00	0.00	0.00	-25,000,000.00
									.500	0.00	0.00	0.00	0.00
									.500	25,000,000.00	25,000,000.00	0.00	0.00
									.500	0.00	0.00	0.00	-25,000,000.00

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From Date: 12/1/2010 To Date: 12/31/2010

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
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Subtotal

Set Date: 12/29/2010

24770	FIDELITY MMF		FIPXX			12/29/2010	12/29/2010	PURC	.242	85,000,000.00	85,000,000.00	0.00	0.00
					01/01/2011	ILcealD	12/29/2010		.773	0.00	0.00	0.00	-55,000,000.00
									.773	0.00	0.00	0.00	-55,000,000.00

Inv Type: 1060 MMKT ACCTS-A/366

24885	FHLB 1Yrnc3Mo		313371YR1			12/29/2010	12/07/2010	PURC	.242	85,000,000.00	85,000,000.00	0.00	0.00
					12/29/2011	ILcealD	12/29/2010		.242	0.00	0.00	0.00	-85,000,000.00
24886	FHLB 1Yrnc3Mo		313371YR1			12/29/2010	12/01/2010	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
					12/29/2011	ILcealD	12/29/2010		.500	0.00	0.00	0.00	-15,000,000.00
									.500	0.00	0.00	0.00	-15,000,000.00

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

									.500	30,000,000.00	30,000,000.00	0.00	0.00
									.500	0.00	0.00	0.00	-30,000,000.00
									.309	115,000,000.00	115,000,000.00	0.00	0.00
									.309	0.00	0.00	0.00	-115,000,000.00

Set Date: 12/30/2010

24887	FHLMC 3Yrnc3Mo		3134G1P32			12/30/2010	12/16/2010	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
					12/30/2013	ILcealD	12/30/2010		1.500	0.00	0.00	0.00	-5,000,000.00
24888	FHLMC 3Yrnc3Mo		3134G1P32			12/30/2010	12/16/2010	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00
					12/30/2013	ILcealD	12/30/2010		1.500	0.00	0.00	0.00	-10,000,000.00
									1.500	15,000,000.00	15,000,000.00	0.00	0.00

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

24889	FNMA 3Yrnc1Yr		31398A7A4			12/30/2010	12/16/2010	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
					12/30/2013	ILcealD	12/30/2010		1.500	0.00	0.00	0.00	-5,000,000.00
24894	FNMA 3Yrnc1Yr		3136FPW60			12/30/2010	12/30/2010	PURC	1.254	5,000,000.00	5,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2011 2:19:47 PM

From Date: 12/1/2010 To Date: 12/31/2010

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
1					12/30/2013	ILIceaID	12/30/2010		1.254	10,000,000.00	0.00	0.00	-5,000,000.00
									1.277	10,000,000.00	10,000,000.00	0.00	0.00
									1.277	0.00	0.00	0.00	-10,000,000.00
									1.277	10,000,000.00	10,000,000.00	0.00	0.00
									1.277	0.00	0.00	0.00	-10,000,000.00
									.000	15,000,000.00	14,997,000.00	0.00	0.00
									.004	0.00	-3,000.00	0.00	-14,997,000.00
									2.125	11,200,000.00	11,200,000.00	0.00	0.00
									2.125	0.00	0.00	0.00	-11,200,000.00
									.908	26,200,000.00	26,197,000.00	0.00	0.00
									.911	0.00	-3,000.00	0.00	-26,197,000.00
									.908	26,200,000.00	26,197,000.00	0.00	0.00
									.911	0.00	-3,000.00	0.00	-26,197,000.00
									.254	25,000,000.00	24,960,937.50	0.00	0.00
									.250	0.00	-39,062.50	0.00	-24,960,937.50
									.254	25,000,000.00	24,960,937.50	0.00	0.00
									.250	0.00	-39,062.50	0.00	-24,960,937.50
									.859	76,200,000.00	76,157,937.50	0.00	0.00
									.858	0.00	-42,062.50	0.00	-76,157,937.50
									.250	0.00	-39,062.50	0.00	-24,960,937.50
									.254	25,000,000.00	24,960,937.50	0.00	0.00
									.250	0.00	-39,062.50	0.00	-24,960,937.50
									.450	10,000,000.00	10,000,000.00	3,000.00	0.00
									.450	0.00	0.00	0.00	-10,003,000.00
									.450	10,000,000.00	10,000,000.00	3,000.00	0.00
									.450	0.00	0.00	0.00	-10,003,000.00
									.450	10,000,000.00	10,000,000.00	3,000.00	0.00
									.450	0.00	0.00	0.00	-10,003,000.00
									.368	2,330,150,000.00	2,329,444,325.18	57,503.31	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



.373	0.00	-705,674.82	0.00	-2,329,501,828.49
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DETAIL TRANSACTION REPORT - FIXED INCOME



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SUMMARY

From Date: 12/1/2010 To Date: 12/31/2010

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.373	2,330,150,000.00	0.00	2,329,444,325.18	-705,674.82	0.00	57,503.31	0.00	-2,329,501,828.49
Totals :	.373	2,330,150,000.00	0.00	2,329,444,325.18	-705,674.82	0.00	57,503.31	0.00	-2,329,501,828.49