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

FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
April 4. 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 March 2011 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for March 2011 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	☐
Requires 4/5 Vote	☐

C.E.O. RECOMMENDATION:

APPROVE

BY: Karen L. Johnson

County Executive Office Signature

Dep't Recomm.: ☐ Policy ☒ Consent

Per Exec. Ofc.: ☐ Policy ☒ Consent

Departmental Concurrence

Prev. Agn. Ref.: | **District:** ALL | **Agenda Number:** 2.18

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 4/4/2011 3:19:55 PM

From Date: 3/1/2011 To Date: 3/31/2011

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: 3/1/2011												
24965	FHLB 1Yr		313372RM8		02/28/2011	02/28/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/16/2012	GPresto	03/01/2011		.500	0.00	0.00	0.00	-5,000,000.00
24966	FHLB 1Yr		313372RM8		02/28/2011	02/28/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/16/2012	GPresto	03/01/2011		.500	0.00	0.00	0.00	-5,000,000.00
24967	FHLB 1YrNc3Mo		313372QZ0		02/28/2011	02/28/2011	PURC	.460	10,000,000.00	9,999,700.00	0.00	0.00
			1	03/14/2012	GPresto	03/01/2011		.463	0.00	-300.00	0.00	-9,999,700.00
PURC								.480	20,000,000.00	19,999,700.00	0.00	0.00
								.482	0.00	-300.00	0.00	-19,999,700.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.480	20,000,000.00	19,999,700.00	0.00	0.00
								.482	0.00	-300.00	0.00	-19,999,700.00
						Subtotal		**.480**	**20,000,000.00**	**19,999,700.00**	**0.00**	**0.00**
								.482	**0.00**	**-300.00**	**0.00**	**-19,999,700.00**
Set Date: 3/2/2011												
24577	BLACKROCK		BPIXX		03/02/2011	03/02/2011	PURC	.193	70,000,000.00	70,000,000.00	0.00	0.00
			1	04/01/2011	GPresto	03/02/2011		.193	0.00	0.00	0.00	-70,000,000.00
PURC								.193	70,000,000.00	70,000,000.00	0.00	0.00
								.193	0.00	0.00	0.00	-70,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.193	70,000,000.00	70,000,000.00	0.00	0.00
								.193	0.00	0.00	0.00	-70,000,000.00
24972	GENERAL ELECTRIC		36959JTW3		03/01/2011	03/01/2011	PURC	.250	35,000,000.00	34,970,833.33	0.00	0.00
			1	06/30/2011	GPresto	03/02/2011		.250	0.00	-29,166.67	0.00	-34,970,833.33
24973	GENERAL ELECTRIC		36959JXU2		03/01/2011	03/01/2011	PURC	.340	50,000,000.00	49,886,666.67	0.00	0.00
			1	10/28/2011	GPresto	03/02/2011		.341	0.00	-113,333.33	0.00	-49,886,666.67
PURC								.303	85,000,000.00	84,857,500.00	0.00	0.00
								.303	0.00	-142,500.00	0.00	-84,857,500.00
Inv Type: 3020 COMMERCIAL PAPER								.303	85,000,000.00	84,857,500.00	0.00	0.00
								.303	0.00	-142,500.00	0.00	-84,857,500.00
						Subtotal		**.253**	**155,000,000.00**	**154,857,500.00**	**0.00**	**0.00**
								.254	**0.00**	**-142,500.00**	**0.00**	**-154,857,500.00**

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 4/4/2011 3:19:55 PM

From Date: 3/1/2011 To Date: 3/31/2011

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: 3/7/2011												
24568	WELLS FARGO HERITAG		WFJXX		03/07/2011	03/07/2011	PURC	.183	70,000,000.00	70,000,000.00	0.00	0.00
			1	04/01/2011	ILicea	03/07/2011		.183	0.00	0.00	0.00	-70,000,000.00
PURC								.183	70,000,000.00	70,000,000.00	0.00	0.00
								.183	0.00	0.00	0.00	-70,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.183	70,000,000.00	70,000,000.00	0.00	0.00
								.183	0.00	0.00	0.00	-70,000,000.00
24974	FHLB 5Yr		3133XYVC6		03/22/2011	03/07/2011	PURC	.804	5,000,000.00	5,091,325.00	8,818.92	0.00
			1	06/18/2015	riv109	03/07/2011		.373	0.00	91,325.00	0.00	-5,100,143.92
PURC								.804	5,000,000.00	5,091,325.00	8,818.92	0.00
								.373	0.00	91,325.00	0.00	-5,100,143.92
Inv Type: 1780 FHLB-Var-Q 30/360								.804	5,000,000.00	5,091,325.00	8,818.92	0.00
								.373	0.00	91,325.00	0.00	-5,100,143.92
						Subtotal		**.224**	**75,000,000.00**	**75,091,325.00**	**8,818.92**	**0.00**
								.196	**0.00**	**91,325.00**	**0.00**	**-75,100,143.92**
Set Date: 3/9/2011												
24976	FHLMC 3Yr		3134G1VH4		03/09/2011	03/09/2011	PURC	1.150	13,000,000.00	12,979,200.00	63,122.22	0.00
			1	10/07/2013	ILicea	03/09/2011		1.213	0.00	-20,800.00	0.00	-13,042,322.22
PURC								1.150	13,000,000.00	12,979,200.00	63,122.22	0.00
								1.213	0.00	-20,800.00	0.00	-13,042,322.22
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.150	13,000,000.00	12,979,200.00	63,122.22	0.00
								1.213	0.00	-20,800.00	0.00	-13,042,322.22
24958	FHLMC 5YrNc6Mo		3134G15D2		02/17/2011	02/15/2011	PURC	2.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/09/2016	ATress	03/09/2011		2.500	0.00	0.00	0.00	-5,000,000.00
PURC								2.500	5,000,000.00	5,000,000.00	0.00	0.00
								2.500	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360								2.500	5,000,000.00	5,000,000.00	0.00	0.00
								2.500	0.00	0.00	0.00	-5,000,000.00
24968	FHLB 1YrNc3Mo		313372QM9		02/28/2011	02/28/2011	PURC	.425	10,000,000.00	10,000,000.00	0.00	0.00

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From Date: 3/1/2011 To Date: 3/31/2011

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	04/09/2012	GPresto	03/09/2011		.425	0.00	0.00	0.00	-10,000,000.00
PURC								.425	10,000,000.00	10,000,000.00	0.00	0.00
								.425	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.425	10,000,000.00	10,000,000.00	0.00	0.00
								.425	0.00	0.00	0.00	-10,000,000.00
						Subtotal		**1.132**	**28,000,000.00**	**27,979,200.00**	**63,122.22**	**0.00**
								1.161	**0.00**	**-20,800.00**	**0.00**	**-28,042,322.22**
Set Date: 3/10/2011												
24963	FHLB 5YrNc3Mo		313372SS4		02/23/2011	02/22/2011	PURC	2.000	7,700,000.00	7,700,000.00	0.00	0.00
			1	03/10/2016	GPresto	03/10/2011		2.000	0.00	0.00	0.00	-7,700,000.00
PURC								2.000	7,700,000.00	7,700,000.00	0.00	0.00
								2.000	0.00	0.00	0.00	-7,700,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360								2.000	7,700,000.00	7,700,000.00	0.00	0.00
								2.000	0.00	0.00	0.00	-7,700,000.00
						Subtotal		**2.000**	**7,700,000.00**	**7,700,000.00**	**0.00**	**0.00**
								2.000	**0.00**	**0.00**	**0.00**	**-7,700,000.00**
Set Date: 3/11/2011												
24969	FHLB 1Yr		313372QG2		02/28/2011	02/28/2011	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	03/13/2012	GPresto	03/11/2011		.500	0.00	0.00	0.00	-10,000,000.00
24970	FHLB 1Yr		313372QG2		02/28/2011	02/28/2011	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	03/13/2012	GPresto	03/11/2011		.500	0.00	0.00	0.00	-10,000,000.00
PURC								.500	20,000,000.00	20,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.500	20,000,000.00	20,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-20,000,000.00
						Subtotal		**.500**	**20,000,000.00**	**20,000,000.00**	**0.00**	**0.00**
								.500	**0.00**	**0.00**	**0.00**	**-20,000,000.00**
Set Date: 3/14/2011												
24979	MORGAN STANLEY REPO		REPO		03/14/2011	03/14/2011	PURC	.100	50,000,000.00	50,000,000.00	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
			1	03/15/2011	ILicea	03/14/2011		.100	0.00	0.00	0.00	-50,000,000.00
PURC								.100	50,000,000.00	50,000,000.00	0.00	0.00
								.100	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1000 REPOS-A/360								.100	50,000,000.00	50,000,000.00	0.00	0.00
								.100	0.00	0.00	0.00	-50,000,000.00
24567	FEDERATED PRIME		POIXX		03/14/2011	03/14/2011	PURC	.163	55,000,000.00	55,000,000.00	0.00	0.00
			1	04/01/2011	ILicea	03/14/2011		.163	0.00	0.00	0.00	-55,000,000.00
PURC								.163	55,000,000.00	55,000,000.00	0.00	0.00
								.163	0.00	0.00	0.00	-55,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.163	55,000,000.00	55,000,000.00	0.00	0.00
								.163	0.00	0.00	0.00	-55,000,000.00
						Subtotal		**.133**	**105,000,000.00**	**105,000,000.00**	**0.00**	**0.00**
								.133	**0.00**	**0.00**	**0.00**	**-105,000,000.00**
Set Date: 3/15/2011												
24567	FEDERATED PRIME		POIXX		03/15/2011	03/15/2011	PURC	.163	60,000,000.00	60,000,000.00	0.00	0.00
			1	04/01/2011	ILicea	03/15/2011		.163	0.00	0.00	0.00	-60,000,000.00
PURC								.163	60,000,000.00	60,000,000.00	0.00	0.00
								.163	0.00	0.00	0.00	-60,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.163	60,000,000.00	60,000,000.00	0.00	0.00
								.163	0.00	0.00	0.00	-60,000,000.00
						Subtotal		**.163**	**60,000,000.00**	**60,000,000.00**	**0.00**	**0.00**
								.163	**0.00**	**0.00**	**0.00**	**-60,000,000.00**
Set Date: 3/16/2011												
24770	FIDELITY MMF		FIPXX		03/16/2011	03/16/2011	PURC	.213	50,000,000.00	50,000,000.00	0.00	0.00
			1	04/01/2011	GPresto	03/16/2011		.213	0.00	0.00	0.00	-50,000,000.00
PURC								.213	50,000,000.00	50,000,000.00	0.00	0.00
								.213	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.213	50,000,000.00	50,000,000.00	0.00	0.00
								.213	0.00	0.00	0.00	-50,000,000.00
24981	US TREASURY BOND		912828NE6		03/16/2011	03/16/2011	PURC	.750	15,000,000.00	15,078,515.63	32,760.99	0.00

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From Date: 3/1/2011 To Date: 3/31/2011

Inv. No.	Description / Memo	Pool#	CUSIP / Fund	Cash Maturity	Entered / User ID	Traded / Settled	TXN Type	Coupon / Yield	Par Value / Original Face	Book Value / Prem / (Disc)	(Interest) / Amort / (Accret)	(Gain) / Loss / Settlement
			1	05/31/2012	GPresto	03/16/2011		.316	0.00	78,515.63	0.00	-15,111,276.62
PURC								.750	15,000,000.00	15,078,515.63	32,760.99	0.00
								.316	0.00	78,515.63	0.00	-15,111,276.62
Inv Type: 1310 U.S. TREASURY BOND								.750	15,000,000.00	15,078,515.63	32,760.99	0.00
								.316	0.00	78,515.63	0.00	-15,111,276.62
						Subtotal		**.337**	**65,000,000.00**	**65,078,515.63**	**32,760.99**	**0.00**
								.237	**0.00**	**78,515.63**	**0.00**	**-65,111,276.62**
Set Date: 3/17/2011												
24980	FHLMC 2YrNc6Mo		3134G1WS9		03/16/2011	03/16/2011	PURC	.600	10,000,000.00	10,000,000.00	25,833.33	0.00
			1	10/12/2012	GPresto	03/17/2011		.600	0.00	0.00	0.00	-10,025,833.33
PURC								.600	10,000,000.00	10,000,000.00	25,833.33	0.00
								.600	0.00	0.00	0.00	-10,025,833.33
Inv Type: 1425 FHLMC-Fxd-S 30/360								.600	10,000,000.00	10,000,000.00	25,833.33	0.00
								.600	0.00	0.00	0.00	-10,025,833.33
						Subtotal		**.600**	**10,000,000.00**	**10,000,000.00**	**25,833.33**	**0.00**
								.600	**0.00**	**0.00**	**0.00**	**-10,025,833.33**
Set Date: 3/21/2011												
24567	FEDERATED PRIME		POIXX		03/21/2011	03/21/2011	PURC	.163	45,000,000.00	45,000,000.00	0.00	0.00
			1	04/01/2011	ATress	03/21/2011		.163	0.00	0.00	0.00	-45,000,000.00
24577	BLACKROCK		BPIXX		03/21/2011	03/21/2011	PURC	.193	50,000,000.00	50,000,000.00	0.00	0.00
			1	04/01/2011	ATress	03/21/2011		.193	0.00	0.00	0.00	-50,000,000.00
PURC								.179	95,000,000.00	95,000,000.00	0.00	0.00
								.179	0.00	0.00	0.00	-95,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.179	95,000,000.00	95,000,000.00	0.00	0.00
								.179	0.00	0.00	0.00	-95,000,000.00
24982	FHLMC 1.5YrNc6Mo		3134G2AL6		03/21/2011	03/21/2011	PURC	.625	5,000,000.00	5,000,000.00	0.00	0.00
			1	09/21/2012	ATress	03/21/2011		.625	0.00	0.00	0.00	-5,000,000.00
PURC								.625	5,000,000.00	5,000,000.00	0.00	0.00
								.625	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.625	5,000,000.00	5,000,000.00	0.00	0.00

Run Date: 4/4/2011 3:19:55 PM

From Date: 3/1/2011 To Date: 3/31/2011

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
								.625	0.00	0.00	0.00	-5,000,000.00
24971	FNMA 3YrNc6Mo		3136FRCU5		02/28/2011	02/28/2011	PURC	1.625	10,000,000.00	10,000,000.00	0.00	0.00
			1	03/21/2014	GPresto	03/21/2011		1.625	0.00	0.00	0.00	-10,000,000.00
PURC								1.625	10,000,000.00	10,000,000.00	0.00	0.00
								1.625	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.625	10,000,000.00	10,000,000.00	0.00	0.00
								1.625	0.00	0.00	0.00	-10,000,000.00
						Subtotal		**.331**	**110,000,000.00**	**110,000,000.00**	**0.00**	**0.00**
								.331	**0.00**	**0.00**	**0.00**	**-110,000,000.00**
Set Date: 3/22/2011												
24983	U.S. TREASURY BOND		912828MQ0		03/22/2011	03/22/2011	PURC	.875	15,000,000.00	15,086,718.75	7,846.47	0.00
			1	02/29/2012	GPresto	03/22/2011		.259	0.00	86,718.75	0.00	-15,094,565.22
24984	U.S. TREASURY BOND		912828NE6		03/22/2011	03/22/2011	PURC	.750	20,000,000.00	20,095,312.50	46,153.85	0.00
			1	05/31/2012	GPresto	03/22/2011		.349	0.00	95,312.50	0.00	-20,141,466.35
PURC								.804	35,000,000.00	35,182,031.25	54,000.32	0.00
								.310	0.00	182,031.25	0.00	-35,236,031.57
Inv Type: 1310 U.S. TREASURY BOND								.804	35,000,000.00	35,182,031.25	54,000.32	0.00
								.310	0.00	182,031.25	0.00	-35,236,031.57
						Subtotal		**.804**	**35,000,000.00**	**35,182,031.25**	**54,000.32**	**0.00**
								.310	**0.00**	**182,031.25**	**0.00**	**-35,236,031.57**
Set Date: 3/23/2011												
24569	UBOC MANAGED RATE		CASH		03/23/2011	03/23/2011	PURC	.111	158,000,000.00	158,000,000.00	0.00	0.00
			1	04/01/2011	GPresto	03/23/2011		.111	0.00	0.00	0.00	-158,000,000.00
PURC								.111	158,000,000.00	158,000,000.00	0.00	0.00
								.111	0.00	0.00	0.00	-158,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360								.111	158,000,000.00	158,000,000.00	0.00	0.00
								.111	0.00	0.00	0.00	-158,000,000.00
24985	U.S. TREASURY BOND		912828NS5		03/22/2011	03/22/2011	PURC	.625	15,000,000.00	15,045,703.13	21,236.19	0.00
			1	06/30/2012	GPresto	03/23/2011		.385	0.00	45,703.13	0.00	-15,066,939.32
24986	U.S. TREASURY BOND		912828MQ0		03/22/2011	03/22/2011	PURC	.875	15,000,000.00	15,086,718.75	8,203.13	0.00
			1	02/29/2012	GPresto	03/23/2011		.257	0.00	86,718.75	0.00	-15,094,921.88

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From Date: 3/1/2011 To Date: 3/31/2011

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
24989	U.S. TREASURY BOND		912828NQ9		03/23/2011	03/23/2011	PURC	.625	15,000,000.00	15,045,703.13	13,207.87	0.00
			1	07/31/2012	GPresto	03/23/2011		.400	0.00	45,703.13	0.00	-15,058,911.00
PURC								.708	45,000,000.00	45,178,125.01	42,647.19	0.00
								.347	0.00	178,125.01	0.00	-45,220,772.20
Inv Type: 1310 U.S. TREASURY BOND								.708	45,000,000.00	45,178,125.01	42,647.19	0.00
								.347	0.00	178,125.01	0.00	-45,220,772.20
						Subtotal		**.243**	**203,000,000.00**	**203,178,125.01**	**42,647.19**	**0.00**
								.163	**0.00**	**178,125.01**	**0.00**	**-203,220,772.20**
Set Date: 3/24/2011												
24990	U.S. TREASURY BOND		912828MQ0		03/24/2011	03/24/2011	PURC	.875	20,000,000.00	20,115,625.00	11,413.04	0.00
			1	02/29/2012	GPresto	03/24/2011		.255	0.00	115,625.00	0.00	-20,127,038.04
24991	U.S. TREASURY BOND		912828MU1		03/24/2011	03/24/2011	PURC	1.000	15,000,000.00	15,109,570.31	72,115.38	0.00
			1	03/31/2012	GPresto	03/24/2011		.282	0.00	109,570.31	0.00	-15,181,685.69
PURC								.929	35,000,000.00	35,225,195.31	83,528.42	0.00
								.267	0.00	225,195.31	0.00	-35,308,723.73
Inv Type: 1310 U.S. TREASURY BOND								.929	35,000,000.00	35,225,195.31	83,528.42	0.00
								.267	0.00	225,195.31	0.00	-35,308,723.73
24992	FNMA 2Yr		3136FPUC9		03/24/2011	03/24/2011	PURC	.500	15,000,000.00	14,988,000.00	30,000.00	0.00
			1	10/30/2012	GPresto	03/24/2011		.550	0.00	-12,000.00	0.00	-15,018,000.00
24993	FNMA 2Yr		3136FPUC9		03/24/2011	03/24/2011	PURC	.500	10,000,000.00	9,991,000.00	20,000.00	0.00
			1	10/30/2012	GPresto	03/24/2011		.557	0.00	-9,000.00	0.00	-10,011,000.00
PURC								.500	25,000,000.00	24,979,000.00	50,000.00	0.00
								.553	0.00	-21,000.00	0.00	-25,029,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								.500	25,000,000.00	24,979,000.00	50,000.00	0.00
								.553	0.00	-21,000.00	0.00	-25,029,000.00
						Subtotal		**.750**	**60,000,000.00**	**60,204,195.31**	**133,528.42**	**0.00**
								.386	**0.00**	**204,195.31**	**0.00**	**-60,337,723.73**
Set Date: 3/25/2011												
24994	FHLB 2YrNc1MoB		313372UM4		03/24/2011	03/24/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00

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From Date: 3/1/2011 To Date: 3/31/2011

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	03/25/2013	GPresto	03/25/2011		1.000	0.00	0.00	0.00	-5,000,000.00
PURC								1.000	5,000,000.00	5,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								1.000	5,000,000.00	5,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-5,000,000.00
						Subtotal		**1.000**	**5,000,000.00**	**5,000,000.00**	**0.00**	**0.00**
								1.000	**0.00**	**0.00**	**0.00**	**-5,000,000.00**
Set Date: 3/28/2011												
24567	FEDERATED PRIME		POIXX		03/28/2011	03/28/2011	PURC	.163	50,000,000.00	50,000,000.00	0.00	0.00
			1	04/01/2011	ILicea	03/28/2011		.163	0.00	0.00	0.00	-50,000,000.00
24568	WELLS FARGO HERITAG		WFJXX		03/28/2011	03/28/2011	PURC	.183	50,000,000.00	50,000,000.00	0.00	0.00
			1	04/01/2011	ILicea	03/28/2011		.183	0.00	0.00	0.00	-50,000,000.00
24577	BLACKROCK		BPIXX		03/28/2011	03/28/2011	PURC	.193	65,000,000.00	65,000,000.00	0.00	0.00
			1	04/01/2011	ILicea	03/28/2011		.193	0.00	0.00	0.00	-65,000,000.00
24770	FIDELITY MMF		FIPXX		03/28/2011	03/28/2011	PURC	.213	75,000,000.00	75,000,000.00	0.00	0.00
			1	04/01/2011	ILicea	03/28/2011		.213	0.00	0.00	0.00	-75,000,000.00
PURC								.191	240,000,000.00	240,000,000.00	0.00	0.00
								.191	0.00	0.00	0.00	-240,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.191	240,000,000.00	240,000,000.00	0.00	0.00
								.191	0.00	0.00	0.00	-240,000,000.00
24987	FNMA 3YrNc6Mo E		3136FRDY6		03/22/2011	03/22/2011	PURC	1.600	10,000,000.00	10,000,000.00	0.00	0.00
			1	03/28/2014	GPresto	03/28/2011		1.600	0.00	0.00	0.00	-10,000,000.00
24999	FNMA 4Yr		31398A3K6		03/28/2011	03/28/2011	PURC	1.250	5,000,000.00	4,996,000.00	2,430.56	0.00
			1	03/14/2014	ILicea	03/28/2011		1.278	0.00	-4,000.00	0.00	-4,998,430.56
PURC								1.483	15,000,000.00	14,996,000.00	2,430.56	0.00
								1.493	0.00	-4,000.00	0.00	-14,998,430.56
Inv Type: 1525 FNMA-Fxd-S 30/360								1.483	15,000,000.00	14,996,000.00	2,430.56	0.00
								1.493	0.00	-4,000.00	0.00	-14,998,430.56
24997	FFCB 3Yr		31331J6A6		03/28/2011	03/28/2011	PURC	1.300	5,000,000.00	5,015,550.00	17,152.78	0.00
			1	12/23/2013	ILicea	03/28/2011		1.184	0.00	15,550.00	0.00	-5,032,702.78
24998	FFCB 2.5Yr		31331KET3		03/28/2011	03/28/2011	PURC	.980	10,000,000.00	9,988,000.00	1,361.11	0.00

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Inv. No.	Description / Memo	Pool# / Fund	CUSIP	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
	RE-BUY with correct info	1		09/23/2013	riv109	03/28/2011		1.029	0.00	-12,000.00	0.00	-9,989,361.11
PURC								1.087	15,000,000.00	15,003,550.00	18,513.89	0.00
								1.081	0.00	3,550.00	0.00	-15,022,063.89
Inv Type: 1925 FFCB-Fxd-S 30/360								1.087	15,000,000.00	15,003,550.00	18,513.89	0.00
								1.081	0.00	3,550.00	0.00	-15,022,063.89
24995	ROYAL BANK OF CANAD		78009J3Z6		03/28/2011	03/28/2011	PURC	.250	50,000,000.00	50,000,000.00	0.00	0.00
		1		09/28/2011	ILicea	03/28/2011		.250	0.00	0.00	0.00	-50,000,000.00
24996	ROYAL BANK OF CANAD		78009J4A0		03/28/2011	03/28/2011	PURC	.260	50,000,000.00	50,000,000.00	0.00	0.00
		1		10/19/2011	ILicea	03/28/2011		.260	0.00	0.00	0.00	-50,000,000.00
PURC								.255	100,000,000.00	100,000,000.00	0.00	0.00
								.255	0.00	0.00	0.00	-100,000,000.00
Inv Type: 4500 NCD-Mat A/360								.255	100,000,000.00	100,000,000.00	0.00	0.00
								.255	0.00	0.00	0.00	-100,000,000.00
						Subtotal		**.297**	**370,000,000.00**	**369,999,550.00**	**20,944.45**	**0.00**
								.297	**0.00**	**-450.00**	**0.00**	**-370,020,494.45**
Set Date: 3/29/2011												
25003	U.S. TREASURY BOND		912828ML1		03/28/2011	03/28/2011	PURC	1.000	15,000,000.00	15,084,960.94	36,464.09	0.00
		1		12/31/2011	ILicea	03/29/2011		.250	0.00	84,960.94	0.00	-15,121,425.03
25004	U.S. TREASURY BOND		912828MJ6		03/28/2011	03/28/2011	PURC	.875	20,000,000.00	20,103,125.00	27,555.25	0.00
		1		01/31/2012	ILicea	03/29/2011		.262	0.00	103,125.00	0.00	-20,130,680.25
25007	U.S. TREASURY BOND		912828NS5		03/29/2011	03/29/2011	PURC	.625	15,000,000.00	15,039,843.75	22,790.06	0.00
		1		06/30/2012	ILicea	03/29/2011		.413	0.00	39,843.75	0.00	-15,062,633.81
25008	U.S. TREASURY BOND		912828NE6		03/29/2011	03/29/2011	PURC	.750	15,000,000.00	15,065,039.06	36,778.85	0.00
		1		05/31/2012	ILicea	03/29/2011		.379	0.00	65,039.06	0.00	-15,101,817.91
PURC								.817	65,000,000.00	65,292,968.75	123,588.25	0.00
								.321	0.00	292,968.75	0.00	-65,416,557.00
Inv Type: 1310 U.S. TREASURY BOND								.817	65,000,000.00	65,292,968.75	123,588.25	0.00
								.321	0.00	292,968.75	0.00	-65,416,557.00
24988	FNMA 3.5 YrNc6Mo E		3136FRED1		03/22/2011	03/22/2011	PURC	1.875	10,000,000.00	10,000,000.00	0.00	0.00

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From Date: 3/1/2011 To Date: 3/31/2011

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	09/29/2014	GPresto	03/29/2011		1.875	0.00	0.00	0.00	-10,000,000.00
PURC								1.875	10,000,000.00	10,000,000.00	0.00	0.00
								1.875	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.875	10,000,000.00	10,000,000.00	0.00	0.00
								1.875	0.00	0.00	0.00	-10,000,000.00
25005	FHLB 3Yr		3133XWKV0		03/28/2011	03/28/2011	PURC	2.375	5,000,000.00	5,140,200.00	4,947.92	0.00
			1	03/14/2014	ILicea	03/29/2011		1.404	0.00	140,200.00	0.00	-5,145,147.92
25006	FHLB 2.25YrNc3Mo B		3133736B3		03/28/2011	03/28/2011	PURC	1.000	6,050,000.00	6,039,412.50	168.06	0.00
			1	06/28/2013	ILicea	03/29/2011		1.079	0.00	-10,587.50	0.00	-6,039,580.56
PURC								1.622	11,050,000.00	11,179,612.50	5,115.98	0.00
								1.226	0.00	129,612.50	0.00	-11,184,728.48
Inv Type: 1725 FHLB-Fxd-S 30/360								1.622	11,050,000.00	11,179,612.50	5,115.98	0.00
								1.226	0.00	129,612.50	0.00	-11,184,728.48
25001	GENERAL ELECTRIC		36959JWS8		03/28/2011	03/28/2011	PURC	.000	35,000,000.00	34,952,487.50	0.00	0.00
			1	09/26/2011	ILicea	03/29/2011		.270	0.00	-47,512.50	0.00	-34,952,487.50
25002	GENERAL ELECTRIC		36959JX32		03/28/2011	03/28/2011	PURC	.000	30,000,000.00	29,957,700.00	0.00	0.00
			1	10/03/2011	ILicea	03/29/2011		.270	0.00	-42,300.00	0.00	-29,957,700.00
PURC								.000	65,000,000.00	64,910,187.50	0.00	0.00
								.270	0.00	-89,812.50	0.00	-64,910,187.50
Inv Type: 3020 COMMERCIAL PAPER								.000	65,000,000.00	64,910,187.50	0.00	0.00
								.270	0.00	-89,812.50	0.00	-64,910,187.50
						Subtotal		**.595**	**151,050,000.00**	**151,382,768.75**	**128,704.23**	**0.00**
								.468	**0.00**	**332,768.75**	**0.00**	**-151,511,472.98**
Set Date: 3/30/2011												
25013	U.S. TREASURY		912828MJ6		03/30/2011	03/30/2011	PURC	.875	15,000,000.00	15,077,343.75	21,029.01	0.00
			1	01/31/2012	ILicea	03/30/2011		.260	0.00	77,343.75	0.00	-15,098,372.76
PURC								.875	15,000,000.00	15,077,343.75	21,029.01	0.00
								.260	0.00	77,343.75	0.00	-15,098,372.76
Inv Type: 1310 U.S. TREASURY BOND								.875	15,000,000.00	15,077,343.75	21,029.01	0.00
								.260	0.00	77,343.75	0.00	-15,098,372.76
25012	FHLMC 2Yr		3134G1VG6		03/30/2011	03/29/2011	PURC	.625	5,000,000.00	4,998,000.00	13,020.83	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
			1	10/30/2012	ILicea	03/30/2011		.650	0.00	-2,000.00	0.00	-5,011,020.83
PURC								.625	5,000,000.00	4,998,000.00	13,020.83	0.00
								.650	0.00	-2,000.00	0.00	-5,011,020.83
Inv Type: 1425 FHLMC-Fxd-S 30/360								.625	5,000,000.00	4,998,000.00	13,020.83	0.00
								.650	0.00	-2,000.00	0.00	-5,011,020.83
24978	FHLMC 2.5YrNc3Mo B		3134G2AP7		03/10/2011	03/09/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
			1	09/30/2013	GPresto	03/30/2011		.750	0.00	0.00	0.00	-5,000,000.00
PURC								.750	5,000,000.00	5,000,000.00	0.00	0.00
								.750	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360								.750	5,000,000.00	5,000,000.00	0.00	0.00
								.750	0.00	0.00	0.00	-5,000,000.00
24975	FHLB 4YrNc3Mo B		313372Y32		03/08/2011	03/07/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/30/2015	ILicea	03/30/2011		1.125	0.00	0.00	0.00	-5,000,000.00
24977	FHLB 5YrNc3Mo B		313372WK6		03/10/2011	03/09/2011	PURC	2.250	7,200,000.00	7,200,000.00	0.00	0.00
			1	03/30/2016	ILicea	03/30/2011		2.250	0.00	0.00	0.00	-7,200,000.00
25009	FHLB 5YrNc3Mo B		3133733N0		03/29/2011	03/24/2011	PURC	2.000	10,000,000.00	10,000,000.00	0.00	0.00
			1	03/30/2016	ILicea	03/30/2011		2.000	0.00	0.00	0.00	-10,000,000.00
PURC								1.884	22,200,000.00	22,200,000.00	0.00	0.00
								1.884	0.00	0.00	0.00	-22,200,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360								1.884	22,200,000.00	22,200,000.00	0.00	0.00
								1.884	0.00	0.00	0.00	-22,200,000.00
25010	STATE OF NEW YORK		649791EA4		03/29/2011	03/24/2011	PURC	.300	24,940,000.00	24,940,000.00	0.00	0.00
			1	09/01/2011	ILicea	03/30/2011		.300	0.00	0.00	0.00	-24,940,000.00
25011	STATE OF NEW YORK		649791EB2		03/29/2011	03/24/2011	PURC	.650	23,040,000.00	23,040,000.00	0.00	0.00
			1	09/01/2012	ILicea	03/30/2011		.650	0.00	0.00	0.00	-23,040,000.00
PURC								.468	47,980,000.00	47,980,000.00	0.00	0.00
								.468	0.00	0.00	0.00	-47,980,000.00
Inv Type: 2350 MUNIS-S 30/360								.468	47,980,000.00	47,980,000.00	0.00	0.00
								.468	0.00	0.00	0.00	-47,980,000.00
						Subtotal		**.886**	**95,180,000.00**	**95,255,343.75**	**34,049.84**	**0.00**
								.790	**0.00**	**75,343.75**	**0.00**	**-95,289,393.59**

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Inv. No.	Description / Memo	Pool#	CUSIP / Fund	Cash Maturity	Entered / User ID	Traded / Settled	TXN Type	Coupon / Yield	Par Value / Original Face	Book Value / Prem / (Disc)	(Interest) / Amort / (Accret)	(Gain) / Loss / Settlement
Set Date: 3/31/2011												
25027	U.S. TREASURY		912828MJ6		03/31/2011	03/31/2011	PURC	.875	20,000,000.00	20,102,343.75	28,522.10	0.00
			1	01/31/2012	ILicea	03/31/2011		.262	0.00	102,343.75	0.00	-20,130,865.85
25028	U.S. TREASURY		912828MQ0		03/31/2011	03/31/2011	PURC	.875	20,000,000.00	20,108,593.75	14,741.85	0.00
			1	02/29/2012	ILicea	03/31/2011		.281	0.00	108,593.75	0.00	-20,123,335.60
PURC								.875	40,000,000.00	40,210,937.50	43,263.95	0.00
								.272	0.00	210,937.50	0.00	-40,254,201.45
Inv Type: 1310 U.S. TREASURY BOND								.875	40,000,000.00	40,210,937.50	43,263.95	0.00
								.272	0.00	210,937.50	0.00	-40,254,201.45
25029	FHLB 2.5Yr		3133XWBW8		03/31/2011	03/31/2011	PURC	1.210	5,000,000.00	5,044,075.00	22,855.56	0.00
			1	05/15/2012	ILicea	03/31/2011		.422	0.00	44,075.00	0.00	-5,066,930.56
PURC								1.210	5,000,000.00	5,044,075.00	22,855.56	0.00
								.422	0.00	44,075.00	0.00	-5,066,930.56
Inv Type: 1725 FHLB-Fxd-S 30/360								1.210	5,000,000.00	5,044,075.00	22,855.56	0.00
								.422	0.00	44,075.00	0.00	-5,066,930.56
						Subtotal		**.912**	**45,000,000.00**	**45,255,012.50**	**66,119.51**	**0.00**
								.288	**0.00**	**255,012.50**	**0.00**	**-45,321,132.01**
Grand Total			**Count 65**					.409	1,619,930,000.00	1,621,163,267.20	610,529.42	0.00
								.336	0.00	1,233,267.20	0.00	-1,621,773,796.62

Run Date: 4/4/2011 3:19:55 PM

SUMMARY

From Date: 3/1/2011 To Date: 3/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.336	1,619,930,000.00	0.00	1,621,163,267.20	1,233,267.20	0.00	610,529.42	0.00	-1,621,773,796.62
Totals :	**.336**	**1,619,930,000.00**	**0.00**	**1,621,163,267.20**	**1,233,267.20**	**0.00**	**610,529.42**	**0.00**	**-1,621,773,796.62**