

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

608A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
May 2, 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 April 2011 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for April 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	<input type="checkbox"/>
	Requires 4/5 Vote	<input type="checkbox"/>

C.E.O. RECOMMENDATION: APPROVE

BY: 
Karen L. Johnson

County Executive Office Signature

- Consent
- Policy
- Consent
- Policy

Dept Recomm.:
Per Exec. Ofc.:

Prev. Agn. Ref.:

District: ALL Agenda Number:
ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.7

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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
Fund: 1 POOL FUND													
24567	FEDERATED PRIME		PODX		04/01/2011	04/04/2011	03/31/2011	INTR	.163	0.00	0.00	-7,007.25	0.00
		1			05/01/2011	Ilicea	04/01/2011		.163	0.00	0.00	0.00	7,007.25
24577	BLACKROCK		BPDX		04/01/2011	04/04/2011	03/31/2011	INTR	.193	0.00	0.00	-18,675.99	0.00
		1			05/01/2011	Ilicea	04/01/2011		.193	0.00	0.00	0.00	18,675.99
24770	FIDELITY MMF		FIPXX		04/01/2011	04/04/2011	03/31/2011	INTR	.213	0.00	0.00	-23,236.79	0.00
		1			05/01/2011	Ilicea	04/01/2011		.213	0.00	0.00	0.00	23,236.79
24568	WELLS FARGO HERITAG		WFJXX		04/04/2011	04/05/2011	03/31/2011	INTR	.181	0.00	0.00	-12,514.27	0.00
		1			05/01/2011	Ilicea	04/04/2011		.181	0.00	0.00	0.00	12,514.27
INTR										0.00	0.00	-61,434.30	0.00
INTR										0.00	0.00	0.00	61,434.30
24568	WELLS FARGO HERITAG		WFJXX		05/01/2011	04/05/2011	04/05/2011	PURC	.181	60,000,000.00	60,000,000.00	0.00	0.00
		1			05/01/2011	Ilicea	04/05/2011		.181	0.00	0.00	0.00	-60,000,000.00
24567	FEDERATED PRIME		PODX		05/01/2011	04/07/2011	04/07/2011	PURC	.163	100,000,000.00	100,000,000.00	0.00	0.00
		1			05/01/2011	Ilicea	04/07/2011		.163	0.00	0.00	0.00	-100,000,000.00
24568	WELLS FARGO HERITAG		WFJXX		05/01/2011	04/07/2011	04/07/2011	PURC	.181	50,000,000.00	50,000,000.00	0.00	0.00
		1			05/01/2011	Ilicea	04/07/2011		.181	0.00	0.00	0.00	-50,000,000.00
24577	BLACKROCK		BPDX		05/01/2011	04/07/2011	04/07/2011	PURC	.193	110,000,000.00	110,000,000.00	0.00	0.00
		1			05/01/2011	Ilicea	04/07/2011		.193	0.00	0.00	0.00	-110,000,000.00
24770	FIDELITY MMF		FIPXX		05/01/2011	04/07/2011	04/07/2011	PURC	.213	90,000,000.00	90,000,000.00	0.00	0.00
		1			05/01/2011	Ilicea	04/07/2011		.213	0.00	0.00	0.00	-90,000,000.00
24567	FEDERATED PRIME		PODX		05/01/2011	04/11/2011	04/11/2011	PURC	.163	55,000,000.00	55,000,000.00	0.00	0.00
		1			05/01/2011	Ilicea	04/11/2011		.163	0.00	0.00	0.00	-55,000,000.00
24568	WELLS FARGO HERITAG		WFJXX		05/01/2011	04/11/2011	04/11/2011	PURC	.181	70,000,000.00	70,000,000.00	0.00	0.00
		1			05/01/2011	Ilicea	04/11/2011		.181	0.00	0.00	0.00	-70,000,000.00
24577	BLACKROCK		BPDX		05/01/2011	04/11/2011	04/11/2011	PURC	.193	10,000,000.00	10,000,000.00	0.00	0.00
		1			05/01/2011	Ilicea	04/11/2011		.193	0.00	0.00	0.00	-10,000,000.00
24568	WELLS FARGO HERITAG		WFJXX		05/01/2011	04/18/2011	04/18/2011	PURC	.181	30,000,000.00	30,000,000.00	0.00	0.00
		1			05/01/2011	Ilicea	04/18/2011		.181	0.00	0.00	0.00	-30,000,000.00
24568	WELLS FARGO HERITAG		WFJXX		05/01/2011	04/27/2011	04/27/2011	PURC	.181	30,000,000.00	30,000,000.00	0.00	0.00
		1			05/01/2011	GPresto	04/27/2011		.181	0.00	0.00	0.00	-30,000,000.00
PURC										605,000,000.00	605,000,000.00	0.00	0.00
PURC										0.00	0.00	0.00	-605,000,000.00
24568	WELLS FARGO HERITAG		WFJXX		05/01/2011	04/13/2011	04/13/2011	PSAL	.181	-30,000,000.00	-30,000,000.00	0.00	0.00

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24567	FEDERATED PRIME		PODX	1	05/01/2011	Illicea	04/13/2011		.181	0.00	0.00	0.00	30,000,000.00
						04/20/2011	04/20/2011	PSAL	.163	-65,000,000.00	-65,000,000.00	0.00	0.00
24568	WELLS FARGO HERITAG		WFJXX	1	05/01/2011	GPresto	04/20/2011		.163	0.00	0.00	0.00	65,000,000.00
						04/20/2011	04/20/2011	PSAL	.181	-55,000,000.00	-55,000,000.00	0.00	0.00
24567	FEDERATED PRIME		PODX	1	05/01/2011	GPresto	04/20/2011		.181	0.00	0.00	0.00	55,000,000.00
						04/21/2011	04/21/2011	PSAL	.163	-60,000,000.00	-60,000,000.00	0.00	0.00
PSAL						04/21/2011	04/21/2011		.170	-210,000,000.00	-210,000,000.00	0.00	0.00
									.171	0.00	0.00	0.00	210,000,000.00
									.184	395,000,000.00	395,000,000.00	-61,434.30	0.00
									.184	0.00	0.00	0.00	-394,938,565.70
Inv Type: 1060 MMKT ACCTS-A/366									.515	0.00	0.00	-23,639.72	0.00
24570	CALTRUST SHT TERM F		CLTR	1	04/01/2011	Illicea	03/31/2011	INTR	.515	0.00	0.00	0.00	23,639.72
INTR						04/01/2011	04/01/2011		.515	0.00	0.00	-23,639.72	0.00
Inv Type: 1065 CLTR-A/366									.515	0.00	0.00	0.00	23,639.72
24806	LAIF		LAIF	1	04/21/2011	ATress	03/31/2011	INTR	.507	0.00	0.00	-16,684.50	0.00
INTR						04/21/2011	04/21/2011		.507	0.00	0.00	0.00	16,684.50
									.000	0.00	0.00	-16,684.50	0.00
									.000	0.00	0.00	0.00	16,684.50
24806	LAIF		LAIF	1	04/21/2011	ATress	04/21/2011	MAT	.507	0.00	0.00	0.00	0.00
MAT						04/21/2011	04/21/2011		.507	0.00	0.00	0.00	0.00
									.000	0.00	0.00	0.00	0.00
Inv Type: 1070 LAIF-A/366									.000	0.00	0.00	0.00	0.00
24569	UBOC MANAGED RATE		CASH	1	05/01/2011	Illicea	04/11/2011	PURC	.089	0.00	0.00	-16,684.50	0.00
						04/18/2011	04/18/2011		.089	20,000,000.00	20,000,000.00	0.00	16,684.50
24569	UBOC MANAGED RATE		CASH	1	05/01/2011	Illicea	04/11/2011	PURC	.089	0.00	0.00	0.00	0.00
						04/18/2011	04/18/2011		.089	25,000,000.00	25,000,000.00	0.00	-20,000,000.00

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24328	U.S. TREASURY BOND		1 912828KL3	04/30/2011	GPresto 05/02/2011	04/30/2011	MAT	.875	-15,000,000.00	-15,000,000.00	-65,625.00	25,109,375.00
			1 04/30/2011	GPresto	04/30/2011			.452	0.00	0.00	0.00	0.00
			1 04/30/2011	GPresto	04/30/2011			.875	-55,000,000.00	-55,000,000.00	-240,625.00	15,065,625.00
								.541	0.00	0.00	0.00	0.00
25038	U.S. TREASURY BOND		1 912828MQ0	04/06/2011	GPresto 04/06/2011	04/06/2011	PURC	.875	25,000,000.00	25,131,835.94	21,993.89	0.00
			1 02/29/2012	Illicea	04/06/2011			.287	0.00	131,835.94	0.00	-25,153,829.83
25057	U.S. TREASURY BOND		1 912828NS5	04/19/2011	GPresto 04/19/2011	04/19/2011	PURC	.625	25,000,000.00	25,089,843.75	47,047.65	0.00
			1 06/30/2012	GPresto	04/19/2011			.324	0.00	89,843.75	0.00	-25,136,891.40
25065	U.S. TREASURY BOND		1 912828NE6	04/27/2011	GPresto 04/27/2011	04/27/2011	PURC	.750	10,000,000.00	10,050,000.00	30,494.51	0.00
			1 05/31/2012	GPresto	04/27/2011			.292	0.00	50,000.00	0.00	-10,080,494.51
								.750	60,000,000.00	60,271,679.69	99,536.05	0.00
								.304	0.00	271,679.69	0.00	-60,371,215.74
								.831	5,000,000.00	5,035,546.88	-141,088.95	0.00
								.457	0.00	271,679.69	236,132.81	-5,130,590.74
25034	FHLMC DISC NOTE		1 313396NE9	10/20/2011	Illicea 04/05/2011	04/05/2011	PURC	.140	50,000,000.00	49,961,500.00	0.00	0.00
			1 10/20/2011	Illicea	04/05/2011			.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
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								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140				

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24560	FHLMC		3137EACL1 1	04/28/2011	04/28/2011	04/28/2011	INTR	.875	0.00	0.00	-30,138.89	0.00
24695	FHLMC 3.5Yrnc6Mo		3134G1WH3 1	10/28/2013	Ilicea	04/28/2011	INTR	.937	0.00	0.00	0.00	30,138.89
24702	FHLMC 2Yrnc6Mo		3134G1XG4 1	04/28/2014	Ilicea	04/28/2011	INTR	1.200	0.00	0.00	-60,000.00	0.00
25012	FHLMC 2Yr		3134G1XG4 1	04/29/2011	05/02/2011	04/29/2011	INTR	1.200	0.00	0.00	0.00	60,000.00
			3134G1V66 1	10/29/2012	GPresto	04/29/2011	INTR	.500	0.00	0.00	-12,500.00	0.00
			3134G1V66 1	04/30/2011	05/02/2011	04/30/2011	INTR	.500	0.00	0.00	-15,625.00	0.00
			3134G1V66 1	10/30/2012	GPresto	04/30/2011	INTR	.625	0.00	0.00	0.00	12,500.00
			3134G1V66 1	10/30/2012	GPresto	04/30/2011	INTR	.650	0.00	0.00	0.00	15,625.00
								1.020	0.00	0.00	-431,763.89	0.00
								1.047	0.00	0.00	0.00	431,763.89
24913	FHLMC 1.75Yrnc3Mo		3134G1WD2 1	10/25/2012	GPresto	04/25/2011	AMRT	.700	0.00	592.41	0.00	0.00
23767	FHLMC 2Yr		3137EABZ1 1	04/26/2011	GPresto	04/26/2011	AMRT	.714	0.00	0.00	-592.41	0.00
23672	FHLMC 3Yrnc2Yr1x		3128X8X56 1	04/26/2011	GPresto	04/26/2011	AMRT	1.625	0.00	-25,400.00	0.00	0.00
24907	FHLMC 2Yrnc3Mo		3134G1T61 1	04/27/2012	GPresto	04/27/2011	AMRT	1.344	0.00	0.00	25,400.00	0.00
24908	FHLMC 2Yrnc3Mo		3134G1T61 1	04/28/2011	Ilicea	04/28/2011	AMRT	2.000	0.00	9,990.88	0.00	0.00
			3134G1T61 1	01/28/2013	Ilicea	04/28/2011	AMRT	2.053	0.00	0.00	-9,990.88	0.00
			3134G1T61 1	04/28/2011	Ilicea	04/28/2011	AMRT	1.000	0.00	246.24	0.00	0.00
			3134G1T61 1	01/28/2013	Ilicea	04/28/2011	AMRT	1.020	0.00	0.00	-246.24	0.00
			3134G1T61 1	04/28/2011	Ilicea	04/28/2011	AMRT	1.000	0.00	246.24	0.00	0.00
			3134G1T61 1	01/28/2013	Ilicea	04/28/2011	AMRT	1.020	0.00	0.00	-246.24	0.00
								1.216	0.00	-14,324.23	0.00	0.00
								1.204	0.00	0.00	14,324.23	0.00
24900	FHLMC 2Yrnc3Mo		3134G1P81 1	01/07/2013	Ilicea	04/07/2011	CALL	1.000	-5,000,000.00	-5,000,000.00	-12,500.00	0.00
24901	FHLMC 2Yrnc3Mo		3134G1P81 1	01/07/2013	Ilicea	04/07/2011	CALL	1.000	0.00	0.00	0.00	5,012,500.00
24902	FHLMC 2Yrnc3Mo		3134G1P81 1	01/07/2013	Ilicea	04/07/2011	CALL	1.000	-5,000,000.00	-5,000,000.00	-12,500.00	0.00
24903	FHLMC 2Yrnc3Mo		3134G1P81 1	01/07/2013	Ilicea	04/07/2011	CALL	1.000	0.00	0.00	0.00	5,012,500.00
24905	FHLMC 2Yrnc3Mo		3134G1P81 1	01/07/2013	Ilicea	04/07/2011	CALL	1.000	-10,000,000.00	-10,000,000.00	-25,000.00	0.00
24913	FHLMC 1.75Yrnc3Mo		3134G1WD2 1	10/25/2012	GPresto	04/25/2011	CALL	1.000	0.00	0.00	0.00	10,025,000.00
			3134G1WD2 1	10/25/2012	GPresto	04/25/2011	CALL	.700	-15,000,000.00	-14,996,842.41	0.00	-3,157.59
			3134G1WD2 1	10/25/2012	GPresto	04/25/2011	CALL	.714	0.00	3,157.59	0.00	15,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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
24496	FHLMC 3YrNc6Mo		3134G1NM2	07/26/2013	04/26/2011 GPresto	04/26/2011	CALL	1.300	-5,000,000.00	-5,000,000.00	-16,250.00	0.00
23672	FHLMC 3YrNc2Yr1x		3128X8X56	04/27/2011	04/27/2011 GPresto	04/27/2011	CALL	2.000	-10,000,000.00	-9,994,990.88	0.00	5,016,250.00
24907	FHLMC 2YrNc3Mo		3134G1T61	04/28/2011	04/28/2011 ILicea	04/28/2011	CALL	1.000	-5,000,000.00	-4,998,246.24	0.00	-5,009.12
24908	FHLMC 2YrNc3Mo		3134G1T61	01/28/2013	04/28/2011 ILicea	04/28/2011	CALL	1.020	-5,000,000.00	-4,998,246.24	0.00	10,000,000.00
CALL								1.020	-70,000,000.00	-69,988,325.77	0.00	-1,753.76
								1.100			-116,250.00	5,012,500.00
								1.113		11,674.23	0.00	-1,753.76
23767	FHLMC 2Yr		3137EABZ1	04/26/2011	04/26/2011 GPresto	04/26/2011	MAT	1.625	-5,000,000.00	-5,000,000.00	-40,625.00	5,012,500.00
MAT								1.344		0.00	0.00	5,040,625.00
								1.625	-5,000,000.00	-5,000,000.00	-40,625.00	0.00
								1.344		0.00	0.00	0.00
25040	FHLMC 2.25YrNc6MoE		3134G13K8	05/24/2013	04/07/2011 ILicea	04/07/2011	PURC	1.000	10,000,000.00	10,000,000.00	11,944.44	0.00
25044	FHLMC 1.5YrNc3MoB		3134G2AL6	09/21/2012	04/11/2011 ILicea	04/07/2011	PURC	.625	5,030,000.00	5,029,497.00	1,746.53	-10,011,944.44
25067	FHLMC 2.5YrNc6MB		3134G1ZC1	05/23/2013	04/28/2011 ILicea	04/11/2011	PURC	.625	5,000,000.00	4,988,500.00	13,454.86	0.00
PURC								.737		-11,500.00	0.00	-5,031,243.53
								.812	20,030,000.00	20,017,997.00	27,145.83	0.00
								.842		-12,003.00	0.00	-20,045,142.83
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.077	-54,970,000.00	-54,984,653.00	-561,493.06	-11,674.23
24694	FHLMC 5YrNc6Mo		3134G1WE0	04/28/2011	04/28/2011 ILicea	04/28/2011	INTR	1.085	0.00	-328.77	14,324.23	55,543,496.06
24697	FHLMC 5YrNc6Mo		3134G1WE0	10/28/2015	04/28/2011 ILicea	04/28/2011	INTR	1.375	0.00	0.00	-34,375.00	0.00
24350	FHLMC 5YrNc1Yr		3128X96F2	04/29/2011	05/02/2011 GPresto	04/29/2011	INTR	2.000	0.00	0.00	-100,000.00	34,375.00
INTR								1.688	0.00	0.00	-168,750.00	0.00
								1.688	0.00	0.00	0.00	168,750.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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
24910	FHLMC 3YrNc3Mo		313461V84	1	01/28/2014	04/28/2011	04/28/2011	CALL	1.000	-10,000,000.00	-10,000,000.00	-25,000.00	0.00
24350	FHLMC 5YrNc1Yr		3128X96F2	1	04/29/2015	05/02/2011	04/29/2011	CALL	2.000	-10,000,000.00	-10,000,000.00	0.00	10,025,000.00
CALL						Gpresto	04/29/2011		2.000	-20,000,000.00	-20,000,000.00	0.00	10,000,000.00
									1.500			-25,000.00	0.00
									1.500	0.00	0.00	0.00	20,025,000.00
25026	FHLMC 5YrNc6MoB		313462D58	1	04/21/2016	03/30/2011	03/30/2011	PURC	2.250	5,000,000.00	5,000,000.00	0.00	0.00
25064	FHLMC 3.5YrNc3MoB		313462CJ9	1	10/15/2014	04/26/2011	04/26/2011	PURC	1.000	10,000,000.00	10,000,000.00	3,333.33	-5,000,000.00
PURC						Gpresto	04/27/2011		1.000	15,000,000.00	15,000,000.00	0.00	0.00
									1.417			3,333.33	-10,003,333.33
									1.417	0.00	0.00	0.00	0.00
									1.545	-5,000,000.00	-5,000,000.00	-190,416.67	0.00
									1.545	0.00	0.00	0.00	5,190,416.67
Inv Type: 1465 FHLMC-STEP%-S30/360													
25045	FNMA DISC NOTE		313588ST3	1	02/06/2012	04/12/2011	04/12/2011	PURC	.210	50,000,000.00	49,912,500.00	0.00	0.00
25046	FNMA DISC NOTE		313588TA3	1	02/13/2012	04/12/2011	04/12/2011	PURC	.210	50,000,000.00	-87,500.00	0.00	-49,912,500.00
25048	FNMA DISC NOTE		313588RX5	1	01/17/2012	04/13/2011	04/13/2011	PURC	.190	100,000,000.00	99,852,750.00	525.89	-49,910,458.33
25049	FNMA DISC NOTE		313588SN6	1	02/01/2012	04/13/2011	04/13/2011	PURC	.213	50,000,000.00	-147,250.00	0.00	0.00
25051	FNMA DISC NOTE		313588RH0	1	01/03/2012	04/14/2011	04/14/2011	PURC	.180	50,000,000.00	49,934,000.00	0.00	-49,914,250.00
PURC						Ilicea	04/14/2011		.180	300,000,000.00	-66,000.00	0.00	0.00
									.199		299,523,958.33	525.89	-49,934,000.00
									.199	0.00	-476,041.67	0.00	0.00
Inv Type: 1500 FNMA DISC NOTE													
23662	FNMA		31398AWQ1	1	04/28/2011	04/28/2011	04/28/2011	AMRT	1.375	0.00	-5,450.00	0.00	0.00
AMRT						Ilicea	04/28/2011		1.319	0.00	0.00	5,450.00	0.00
									1.375	0.00	-5,450.00	0.00	0.00
									1.319	0.00	0.00	5,450.00	0.00
													0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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)	Amort / (Accret)	(Interest) Settlement	(Gain) / Loss Settlement
23662	FNMA		31398AWQ1	1	04/28/2011	04/28/2011	04/28/2011	MAT	1.375	-5,000,000.00	-5,000,000.00	-34,375.00	0.00	5,034,375.00
MAT														
24288	FNMA 3Yrnc2Yr		3136FMJL9	1	04/05/2011	04/05/2011	04/05/2011	INTR	1.900	0.00	0.00	-47,500.00	0.00	0.00
24292	FNMA 2.5Yrnc1Y		3136FMFR0	1	04/05/2011	04/05/2011	04/05/2011	INTR	1.500	0.00	0.00	-64,725.00	0.00	47,500.00
24675	FNMA 3Yrnc6Mo		31398A4H2	1	04/08/2011	04/08/2011	04/08/2011	INTR	1.125	0.00	0.00	-28,125.00	0.00	64,725.00
24676	FNMA 3Yrnc6Mo		31398A4H2	1	10/08/2013	04/08/2011	04/08/2011	INTR	1.125	0.00	0.00	0.00	0.00	0.00
24677	FNMA 3Yrnc6Mo		31398A4H2	1	10/08/2013	04/08/2011	04/08/2011	INTR	1.125	0.00	0.00	-28,125.00	0.00	28,125.00
24680	FNMA 5Yrnc6Mo		3136FPNM5	1	04/15/2011	04/15/2011	04/15/2011	INTR	1.250	0.00	0.00	-31,250.00	0.00	28,125.00
24758	FNMA 3Yrnc6Mo		3136FPQL4	1	04/15/2011	04/15/2011	04/15/2011	INTR	1.250	0.00	0.00	-31,250.00	0.00	0.00
24682	FNMA 2Yrnc6Mo		31398A4L3	1	04/15/2013	04/19/2011	04/19/2011	INTR	.700	0.00	0.00	-17,500.00	0.00	31,250.00
24717	FNMA 3Yrnc1Mo		3136FPST5	1	04/25/2011	04/25/2011	04/25/2011	INTR	.750	0.00	0.00	-37,500.00	0.00	21,875.00
24718	FNMA 3Yrnc1Mo		3136FPST5	1	10/25/2013	04/25/2011	04/25/2011	INTR	.750	0.00	0.00	0.00	0.00	17,500.00
24747	FNMA 3.5Yrnc1Mo		3136FPST5	1	10/25/2013	04/25/2011	04/25/2011	INTR	.750	0.00	0.00	-37,500.00	0.00	37,500.00
24822	FNMA 3.5Yrnc1Mo		3136FPST5	1	10/25/2013	04/25/2011	04/25/2011	INTR	.750	0.00	0.00	-37,500.00	0.00	0.00
24992	FNMA 2Yr		3136FPUC9	1	04/30/2011	05/02/2011	04/30/2011	INTR	.500	0.00	0.00	-37,500.00	0.00	37,500.00
24993	FNMA 2Yr		3136FPUC9	1	10/30/2012	04/30/2011	04/30/2011	INTR	.550	0.00	0.00	0.00	0.00	25,000.00
25063	FNMA 2Yrnc		3136FPUC9	1	10/30/2012	05/02/2011	04/30/2011	INTR	.557	0.00	0.00	-25,000.00	0.00	0.00
					04/30/2011	05/02/2011	04/30/2011	INTR	.500	0.00	0.00	-12,500.00	0.00	25,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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
INTR			1	10/30/2012	GPresto	04/30/2011		.473	0.00	0.00	0.00	12,500.00
								.902	0.00	0.00	-467,225.00	0.00
								.925	0.00	0.00	0.00	467,225.00
24288	FNMA 3YrNC2Yr		3136FMJL9		04/05/2011	04/05/2011	CALL	1.900	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	04/05/2013	Illicea	04/05/2011		1.900	0.00	0.00	0.00	5,000,000.00
24292	FNMA 2.5YrNC1Y		3136FMFR0		04/05/2011	04/05/2011	CALL	1.500	-8,630,000.00	-8,630,000.00	0.00	0.00
			1	10/05/2012	Illicea	04/05/2011		1.500	0.00	0.00	0.00	8,630,000.00
24682	FNMA 2YrNC6Mo		31398A4L3		04/19/2011	04/19/2011	CALL	.700	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	10/19/2012	GPresto	04/19/2011		.700	0.00	0.00	0.00	5,000,000.00
CALL								1.393	-18,630,000.00	-18,630,000.00	0.00	0.00
								1.393	0.00	0.00	0.00	18,630,000.00
25056	FNMA 3Yr		31398A5W8		04/18/2011	04/18/2011	PURC	.750	5,000,000.00	4,941,950.00	12,500.00	0.00
			1	12/18/2013	Illicea	04/18/2011		2.516	0.00	-58,050.00	0.00	-4,954,450.00
25042	FNMA 3.25YrNC1YrE		3136FRGK3		04/07/2011	04/07/2011	PURC	1.700	5,000,000.00	5,000,000.00	0.00	0.00
			1	07/25/2014	Illicea	04/25/2011		1.700	0.00	0.00	0.00	-5,000,000.00
25063	FNMA 2YrNC		3136FPUC9		04/26/2011	04/26/2011	PURC	.500	5,000,000.00	5,002,000.00	12,222.22	0.00
			1	10/30/2012	GPresto	04/26/2011		.473	0.00	2,000.00	0.00	-5,014,222.22
PURC								.983	15,000,000.00	14,943,950.00	24,722.22	0.00
								1.563	0.00	-56,050.00	0.00	-14,968,672.22
Inv Type: 1525 FNMA-Fxd-S 30/360								1.004	-8,630,000.00	-8,691,500.00	-476,877.78	0.00
								1.076	0.00	-56,050.00	5,450.00	9,162,927.78
23663	FNMA 5YrNC2Yr1x		3136FHJK2		04/18/2011	04/15/2011	INTR	2.000	0.00	0.00	-50,000.00	0.00
			1	04/15/2014	Illicea	04/15/2011		2.044	0.00	0.00	0.00	50,000.00
INTR								2.000	0.00	0.00	-50,000.00	0.00
								2.044	0.00	0.00	0.00	50,000.00
23663	FNMA 5YrNC2Yr1x		3136FHJK2		04/18/2011	04/15/2011	AMRT	2.000	0.00	3,991.23	0.00	0.00
			1	04/15/2014	Illicea	04/15/2011		2.044	0.00	0.00	-3,991.23	0.00
AMRT								2.000	0.00	3,991.23	0.00	0.00
								2.044	0.00	0.00	-3,991.23	0.00
23663	FNMA 5YrNC2Yr1x		3136FHJK2		04/18/2011	04/15/2011	CALL	2.000	-5,000,000.00	-4,993,991.23	0.00	-6,008.77

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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
CALL				1	04/15/2014	Illicea	04/15/2011		2.044	0.00	6,008.77	0.00	5,000,000.00
									2.000	-5,000,000.00	-4,993,991.23	0.00	-6,008.77
Inv Type: 1565 FNMA-STEP%-S 30/360													
24683	FHLB 1.75YrNC3Mo		313371AQ9		04/20/2011	04/20/2011	04/20/2011	INTR	.600	0.00	0.00	0.00	0.00
		1			07/20/2012	GPresto	04/20/2011	INTR	.600	0.00	0.00	0.00	30,000.00
24684	FHLB 1.75YrNC3Mo		313371AQ9		04/20/2011	04/20/2011	04/20/2011	INTR	.600	0.00	0.00	0.00	0.00
		1			07/20/2012	GPresto	04/20/2011	INTR	.600	0.00	0.00	0.00	30,000.00
24685	FHLB 1.75YrNC3Mo		313371AQ9		04/20/2011	04/20/2011	04/20/2011	INTR	.600	0.00	0.00	0.00	0.00
		1			07/20/2012	GPresto	04/20/2011	INTR	.600	0.00	0.00	0.00	30,000.00
25019	FHLB 1YrNC1MoB		313373BL5		04/25/2011	04/25/2011	04/25/2011	INTR	.400	0.00	0.00	0.00	0.00
		1			04/25/2012	GPresto	04/25/2011	INTR	.400	0.00	0.00	0.00	2,333.33
24691	FHLB 1YrNC3Mo		313371FL5		04/28/2011	04/28/2011	04/28/2011	INTR	.340	0.00	0.00	0.00	0.00
		1			11/15/2011	Illicea	04/28/2011	INTR	.340	0.00	0.00	0.00	8,500.00
24692	FHLB 1YrNC3Mo		313371FL5		04/28/2011	04/28/2011	04/28/2011	INTR	.340	0.00	0.00	0.00	0.00
		1			11/15/2011	Illicea	04/28/2011	INTR	.340	0.00	0.00	0.00	8,500.00
24693	FHLB 1YrNC3Mo		313371FL5		04/28/2011	04/28/2011	04/28/2011	INTR	.340	0.00	0.00	0.00	0.00
		1			11/15/2011	Illicea	04/28/2011	INTR	.340	0.00	0.00	0.00	8,500.00
25015	FHLB 3Yr		313373AS1		04/29/2011	05/02/2011	04/29/2011	INTR	1.350	0.00	0.00	0.00	0.00
		1			04/29/2014	GPresto	04/29/2011	INTR	1.350	0.00	0.00	0.00	9,375.00
INTR									.609	0.00	0.00	-127,208.33	0.00
									.609	0.00	0.00	0.00	127,208.33
24969	FHLB 1Yr		31337ZQG2		04/11/2011	04/11/2011	04/11/2011	CALL	.500	-10,000,000.00	-10,000,000.00	-4,166.67	0.00
		1			03/13/2012	Illicea	04/11/2011	CALL	.500	0.00	0.00	0.00	10,004,166.67
24970	FHLB 1Yr		31337ZQG2		04/11/2011	04/11/2011	04/11/2011	CALL	.500	-10,000,000.00	-10,000,000.00	-4,166.67	0.00
		1			03/13/2012	Illicea	04/11/2011	CALL	.500	0.00	0.00	0.00	10,004,166.67
24759	FHLB 1.5YrNC1Mo		313371JM9		04/18/2011	04/18/2011	04/16/2011	CALL	.500	-15,000,000.00	-15,000,000.00	-31,250.00	0.00
		1			05/16/2012	Illicea	04/16/2011	CALL	.500	0.00	0.00	0.00	15,031,250.00
24769	FHLB 1.5YrNC1Mo		313371JM9		04/18/2011	04/18/2011	04/16/2011	CALL	.500	-5,000,000.00	-5,000,000.00	-10,416.67	0.00
		1			05/16/2012	Illicea	04/16/2011	CALL	.500	0.00	0.00	0.00	5,010,416.67
24805	FHLB 1.5YrNC1Mo		313371JM9		04/18/2011	04/18/2011	04/16/2011	CALL	.500	-8,285,000.00	-8,281,922.27	-17,260.42	-3,077.73
		1			05/16/2012	Illicea	04/16/2011	CALL	.534	0.00	3,077.73	0.00	8,302,260.42
24683	FHLB 1.75YrNC3Mo		313371AQ9		04/20/2011	04/20/2011	04/20/2011	CALL	.600	-10,000,000.00	-10,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

Inv. No.	Description Memo	Pool#	CUSTP 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
24684	FHLB 1.75YnCl3Mo		1 313371AQ9	07/20/2012	GPresto 04/20/2011	04/20/2011	CALL	.600	0.00	0.00	0.00	10,000,000.00
24685	FHLB 1.75YnCl3Mo		1 313371AQ9	07/20/2012	GPresto 04/20/2011	04/20/2011	CALL	.600	-10,000,000.00	-10,000,000.00	0.00	10,000,000.00
24691	FHLB 1YnCl3Mo		1 313371FL5	07/20/2012	GPresto 04/28/2011	04/28/2011	CALL	.600	-10,000,000.00	-10,000,000.00	0.00	10,000,000.00
24692	FHLB 1YnCl3Mo		1 313371FL5	11/15/2011	Illicea 04/28/2011	04/28/2011	CALL	.340	-5,000,000.00	-5,000,000.00	0.00	5,000,000.00
24693	FHLB 1YnCl3Mo		1 313371FL5	11/15/2011	Illicea 04/28/2011	04/28/2011	CALL	.340	-5,000,000.00	-5,000,000.00	0.00	5,000,000.00
CALL									-93,285,000.00	-93,281,922.27	-67,260.43	5,000,000.00
24805	FHLB 1.5YnCl1Mo		1 313371JM9	05/16/2012	Illicea 04/18/2011	04/16/2011	AMRT	.509	0.00	3,077.73	0.00	93,352,260.43
AMRT												
25014	FHLB 2.5Yr		1 3133736H0	09/26/2013	Illicea 03/30/2011	03/24/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25015	FHLB 3Yr		1 313373AS1	04/29/2014	Illicea 03/30/2011	03/28/2011	PURC	1.350	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
25016	FHLB 1YnCl1MoB		1 3133736V3	04/25/2012	Illicea 03/30/2011	03/24/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25017	FHLB 1YnCl1MoB		1 3133736V3	04/25/2012	Illicea 03/30/2011	03/24/2011	PURC	.400	20,000,000.00	20,000,000.00	0.00	-10,000,000.00
25018	FHLB 1YnCl1MoB		1 3133736V3	04/25/2012	Illicea 03/30/2011	03/24/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	-20,000,000.00
25019	FHLB 1YnCl1MoB		1 3133736L5	04/25/2012	Illicea 03/30/2011	03/28/2011	PURC	.400	15,000,000.00	15,000,000.00	0.00	-10,000,000.00
25020	FHLB 2YnCl1MoB		1 3133736S6	04/16/2013	Illicea 03/30/2011	03/24/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-15,000,000.00
25021	FHLB 2YnCl1MoB		1 3133736S6	04/16/2013	Illicea 03/30/2011	04/12/2011	PURC	1.000	0.00	0.00	0.00	0.00
25022	FHLB 1YnCl3MoB		1 313373C42	04/16/2013	Illicea 03/30/2011	03/24/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
								.410	10,000,000.00	10,000,000.00	0.00	-5,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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
25023	FHLB 1YrNc3MoB		313373C34	04/27/2012	Ilicea	04/13/2011	PURC	.410	0.00	0.00	0.00	-10,000,000.00
25052	FHLB 2.25Yr		313373F98	04/27/2012	Ilicea	04/14/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25053	FHLB 3Yr		313373JR4	08/15/2013	Ilicea	04/14/2011	PURC	1.000	7,500,000.00	7,500,000.00	0.00	-7,500,000.00
25031	FHLB 2YrNc1MoB		313373BM3	05/28/2014	Ilicea	04/15/2011	PURC	1.375	10,000,000.00	9,986,700.00	0.00	-9,986,700.00
25058	FHLB 2YrNc1MoB		313373BM3	04/19/2013	Ilicea	03/31/2011	PURC	1.419	10,000,000.00	-13,300.00	0.00	-9,997,500.00
25024	FHLB 1.25YrNc3MoB		3133737D8	04/19/2013	GPresto	04/19/2011	PURC	1.050	10,000,000.00	9,997,500.00	0.00	-9,997,500.00
25036	FHLB 3Yr		313373CZ3	07/20/2012	Ilicea	04/20/2011	PURC	1.070	5,000,000.00	-4,000.00	0.00	-9,996,000.00
25032	FHLB 3YrNc1MoB		313373CNO	05/27/2014	Ilicea	04/05/2011	PURC	.450	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25054	FHLB 3YrNc1MoB		313373CNO	04/25/2014	Ilicea	04/21/2011	PURC	1.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25062	FHLB 1YrNc3MoB		313373J60	04/25/2014	Ilicea	04/14/2011	PURC	1.800	10,815,000.00	10,818,379.69	0.00	-5,000,000.00
25041	FHLB 2YrNc3MoB		313373FB3	05/11/2012	GPresto	04/25/2011	PURC	1.789	20,000,000.00	3,379.69	0.00	-10,818,379.69
25043	FHLB 2YrNc3MoB		313373FX5	04/29/2013	Ilicea	04/07/2011	PURC	.340	20,000,000.00	20,006,000.00	0.00	-20,006,000.00
25069	FHLB 2YrNc3MoB		313371QX7	04/29/2013	Ilicea	04/07/2011	PURC	.311	10,000,000.00	6,000.00	0.00	-10,000,000.00
PURC				12/03/2012	GPresto	04/29/2011		2.000	5,000,000.00	4,999,500.00	12,673.61	0.00
									203,304,079.69	203,304,079.69	12,673.61	0.00
										-10,920.31	0.00	-203,316,753.30
										110,023,222.19	-181,795.15	-3,077.73
										-7,842.58	-1,064.77	-109,837,284.54
										-5,500,000.00	-27,500.00	0.00

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

24911 FHLB 5YrNc3Mo

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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
CALL			1	01/27/2016	GPresto	04/27/2011		2.000	-5,500,000.00	0.00	-27,500.00	5,527,500.00
25025	FHLB 5YrNc3MoB		3133734ZZ	03/30/2011	GPresto	04/27/2011	PURC	2.000	5,000,000.00	0.00	0.00	5,527,500.00
25047	FHLB 5YrNc1YrB		313373HS4	04/12/2011	Illica	04/20/2011	PURC	1.250	15,000,000.00	0.00	0.00	-5,000,000.00
25050	FHLB 5YrNc3MoB		313373EW8	04/13/2011	Illica	04/25/2011	PURC	1.250	5,000,000.00	0.00	0.00	-15,000,000.00
25059	FHLB 5YrNc3MoB		313373CK6	04/19/2011	Illica	04/12/2011	PURC	2.000	5,000,000.00	0.00	0.00	-5,000,000.00
PURC			1	04/27/2016	GPresto	04/27/2011		2.000	30,000,000.00	0.00	0.00	-5,000,000.00
			1					1.625	30,000,000.00	0.00	0.00	0.00
			1					1.625	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360												
25039	FFCB DISC NOTE		313312UR9	04/06/2011	Illica	04/06/2011	PURC	1.683	24,500,000.00	0.00	-27,500.00	0.00
PURC			1	03/23/2012	Illica	04/06/2011		1.683	0.00	0.00	0.00	-24,472,500.00
			1					.270	25,000,000.00	0.00	0.00	0.00
			1					.271	0.00	-66,000.00	0.00	-24,934,000.00
			1					.270	25,000,000.00	0.00	0.00	0.00
			1					.271	0.00	-66,000.00	0.00	-24,934,000.00
Inv Type: 1900 FFCB DISC NOTE												
23354	FFCB 3Yr		31331YG46	04/21/2011	ATress	04/21/2011	AMRT	2.625	0.00	34,900.00	0.00	0.00
24657	FFCB 1.75Yr		31331B44	04/27/2011	GPresto	04/27/2011	AMRT	2.926	0.00	0.00	-34,900.00	0.00
AMRT			1	06/13/2012	GPresto	04/27/2011		.550	0.00	676.28	0.00	0.00
			1					.562	0.00	0.00	-676.28	0.00
			1					1.242	0.00	35,576.28	0.00	0.00
			1					1.350	0.00	0.00	-35,576.28	0.00
23354	FFCB 3Yr		31331YG46	04/21/2011	ATress	04/21/2011	MAT	2.625	-5,000,000.00	0.00	-65,625.00	0.00
MAT			1	04/21/2011	ATress	04/21/2011		2.926	0.00	0.00	0.00	5,065,625.00
			1					2.625	-5,000,000.00	-5,000,000.00	-65,625.00	0.00
			1					2.926	0.00	0.00	0.00	5,065,625.00
23737	FFCB		31331GNQ8	04/24/2011	GPresto	04/24/2011	INTR	2.250	0.00	0.00	-56,250.00	0.00
			1					2.250	0.00	0.00	0.00	5,065,625.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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
24720	FFCB 2YrN6Mo		1 31331J78	04/24/2012 04/26/2011	GPresto 04/26/2011	04/24/2011 04/26/2011	INTR	1.762 .490	0.00 0.00	0.00 0.00	0.00 -36,750.00	56,250.00 0.00
	INTR		1 31331J78	10/26/2012	GPresto	04/26/2011		.515	0.00	0.00	0.00	36,750.00
			1 31331J78	04/24/2012	GPresto	04/24/2011		.930	0.00	0.00	-93,000.00	0.00
24657	FFCB 1.75Yr		1 31331JB44	06/13/2012	GPresto	04/27/2011	CALL	.827	0.00	0.00	0.00	93,000.00
			1 31331JB44	04/27/2011	GPresto	04/27/2011		.550	-10,000,000.00	-9,998,676.28	-20,472.22	-1,323.72
			1 31331JB44	06/13/2012	GPresto	04/27/2011		.562	0.00	1,323.72	0.00	10,020,472.22
			1 31331JB44	04/27/2011	GPresto	04/27/2011		.550	-10,000,000.00	-9,998,676.28	-20,472.22	-1,323.72
			1 31331JB44	04/27/2011	GPresto	04/27/2011		.562	0.00	1,323.72	0.00	10,020,472.22
25035	FFCB 1.5YrN3MoA		1 31331KEW6	09/24/2012	ILicea	04/05/2011	PURC	.440	5,000,000.00	4,988,000.00	672.22	0.00
			1 31331KEW6	04/05/2011	ILicea	04/05/2011		.604	0.00	-12,000.00	0.00	-4,988,672.22
25030	FFCB 3Yr		1 31331KGN4	04/04/2011	ILicea	03/31/2011	PURC	1.400	10,000,000.00	10,000,000.00	0.00	0.00
			1 31331KGN4	04/07/2011	ILicea	04/07/2011		1.400	0.00	0.00	0.00	-10,000,000.00
			1 31331KGN4	04/07/2011	ILicea	04/07/2011		1.080	15,000,000.00	14,988,000.00	672.22	0.00
			1 31331KGN4	04/05/2011	ILicea	04/05/2011		1.135	0.00	-12,000.00	0.00	-14,988,672.22
			1 31331KGN4	04/20/2011	GPresto	04/20/2011		1.108	0.00	24,900.00	-178,425.00	-1,323.72
			1 31331KGN4	04/20/2011	GPresto	04/20/2011		1.139	0.00	-10,676.28	-35,576.28	190,425.00
25060	FFCB 5Yr		1 31331KHV5	04/20/2016	GPresto	04/20/2011	PURC	.283	10,000,000.00	9,995,000.00	0.00	0.00
			1 31331KHV5	04/20/2011	GPresto	04/20/2011		.293	0.00	-5,000.00	0.00	-9,995,000.00
			1 31331KHV5	04/20/2011	GPresto	04/20/2011		.283	10,000,000.00	9,995,000.00	0.00	0.00
			1 31331KHV5	04/20/2011	GPresto	04/20/2011		.293	0.00	-5,000.00	0.00	-9,995,000.00
			1 31331KHV5	04/20/2011	GPresto	04/20/2011		.283	10,000,000.00	9,995,000.00	0.00	0.00
			1 31331KHV5	04/20/2011	GPresto	04/20/2011		.293	0.00	-5,000.00	0.00	-9,995,000.00
			1 31331KHV5	04/20/2011	GPresto	04/20/2011		.283	10,000,000.00	9,995,000.00	0.00	0.00
			1 31331KHV5	04/20/2011	GPresto	04/20/2011		.293	0.00	-5,000.00	0.00	-9,995,000.00
25061	OREGON ST TAN		1 68608KE38	06/30/2011	GPresto	04/20/2011	PURC	2.000	20,000,000.00	20,069,600.00	321,111.11	0.00
			1 68608KE38	04/28/2011	GPresto	04/28/2011		.206	0.00	69,600.00	0.00	-20,390,711.11
25068	OREGON ST TAN		1 68608KE38	06/30/2011	GPresto	04/28/2011	PURC	2.000	10,000,000.00	10,030,300.00	165,555.56	0.00
			1 68608KE38	04/29/2011	GPresto	04/29/2011		.208	0.00	30,300.00	0.00	-10,195,855.56
			1 68608KE38	04/29/2011	GPresto	04/29/2011		2.000	30,000,000.00	30,099,900.00	486,666.67	0.00
			1 68608KE38	04/29/2011	GPresto	04/29/2011		.207	0.00	99,900.00	0.00	-30,586,566.67
			1 68608KE38	04/29/2011	GPresto	04/29/2011		2.000	30,000,000.00	30,099,900.00	486,666.67	0.00
			1 68608KE38	04/29/2011	GPresto	04/29/2011		.207	0.00	99,900.00	0.00	-30,586,566.67
25033	ROYAL BANK OF CANAD		1 78009J4Q5	04/05/2011	GPresto	04/05/2011	PURC	.250	50,000,000.00	50,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

SUMMARY

From Date: 4/1/2011 To Date: 4/30/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	.931	0.00	0.00	-215,274.76	0.00	215,274.76	0.00	0.00	0.00
CALL	.936	-222,415,000.00	0.00	-222,392,915.55	22,084.45	0.00	-256,482.65	-22,084.45	222,671,482.65
INTR	.587	0.00	0.00	0.00	0.00	0.00	-1,440,683.25	0.00	1,440,683.25
MAT	.825	-70,000,000.00	0.00	-70,000,000.00	0.00	0.00	-381,250.00	0.00	70,381,250.00
PSAL	.156	-258,000,000.00	0.00	-258,000,000.00	0.00	0.00	0.00	0.00	258,000,000.00
PURC	.351	1,498,345,000.00	0.00	1,497,992,856.38	-352,143.62	0.00	662,408.95	0.00	-1,498,655,265.33
Totals :	.470	947,930,000.00	0.00	947,384,666.07	-330,059.17	215,274.76	-1,416,006.95	-22,084.45	-946,161,849.43