

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

101A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
June 6, 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 May 2011 in accordance with Government Code Section 53607.

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

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*
Karen L. Johnson

County Executive Office Signature

- Consent
- Policy
- Consent
- Policy

Dept's Recomm.:
Per Exec. Ofc.:

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

2.22

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 6/6/2011 12:17:01 PM

From Date: 5/1/2011 To Date: 5/31/2011

Inv. No.	Description	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Per Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
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Set Date: 5/3/2011

25074	U.S. TREASURY BOND		912828NS5	1	06/30/2012	05/03/2011	05/03/2011	PURC	.625	20,000,000.00	20,076,562.50	42,472.38	0.00	
PURC						GPresto	05/03/2011		.294	0.00	76,562.50	0.00	-20,119,034.88	
									.625	20,000,000.00	20,076,562.50	42,472.38	0.00	
Inv Type: 1310 U.S. TREASURY BOND														
25073	FFCB DISC NOTE		313312WG1	1	05/01/2012	05/03/2011	05/03/2011	PURC	.240	7,000,000.00	6,983,013.33	46.54	0.00	
PURC						GPresto	05/03/2011		.241	0.00	-16,986.67	0.00	-6,983,059.87	
									.240	7,000,000.00	6,983,013.33	46.54	0.00	
									.241	0.00	-16,986.67	0.00	-6,983,059.87	
Inv Type: 1900 FFCB-DISC NOTE														
									.240	0.00	-16,986.67	0.00	-6,983,059.87	
									.240	0.00	6,983,013.33	46.54	0.00	
									.241	0.00	-16,986.67	0.00	-6,983,059.87	
									.280	0.00	59,575.83	0.00	-27,102,094.75	
Subtotal												42,518.92	0.00	-27,102,094.75

Set Date: 5/4/2011

25077	U.S. TREASURY BOND		912828NQ9	1	07/31/2012	05/04/2011	05/04/2011	PURC	.625	15,000,000.00	15,059,765.63	24,084.94	0.00
						GPresto	05/04/2011		.304	0.00	59,765.63	0.00	-15,083,850.57
25078	U.S. TREASURY BOND		912828PH7	1	08/31/2012	05/04/2011	05/04/2011	PURC	.375	15,000,000.00	15,006,445.31	9,935.46	0.00
PURC						GPresto	05/04/2011		.342	0.00	6,445.31	0.00	-15,016,380.77
									.500	30,000,000.00	30,066,210.94	34,020.40	0.00
									.323	0.00	66,210.94	0.00	-30,100,231.34
Inv Type: 1310 U.S. TREASURY BOND													
25076	FHLMC 3Yr		3134G2CL4	1	04/29/2014	05/04/2011	05/04/2011	PURC	.500	30,000,000.00	30,066,210.94	34,020.40	0.00
PURC						GPresto	05/04/2011		.323	0.00	66,210.94	0.00	-30,100,231.34
									1.350	5,000,000.00	5,027,800.00	937.50	0.00
									1.160	0.00	27,800.00	0.00	-5,028,737.50
									1.350	5,000,000.00	5,027,800.00	937.50	0.00
									1.160	0.00	27,800.00	0.00	-5,028,737.50
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25075	FHLB 1Yr		313373ND0	1	05/04/2011	05/04/2011	05/04/2011	PURC	.250	10,000,000.00	10,000,000.00	555.56	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 6/6/2011 12:17:01 PM

From Date: 5/1/2011 To Date: 5/31/2011

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
24569	UBOC MANAGED RATE	CASH	1	04/26/2012	GPresto	05/04/2011	PURC	.250	10,000,000.00	10,000,000.00	555.56	-10,000,555.56
Subtotal												
Set Date: 5/5/2011												
25079	FNMA 5Yr	31398AVZ	1	06/01/2011	ATress	05/05/2011	PURC	.062	10,000,000.00	10,000,000.00	0.00	0.00
Subtotal												
Set Date: 5/6/2011												
25055	FHNB 3YrNC3MoE	31337HW5	1	03/13/2014	GPresto	05/05/2011	PURC	2.750	10,454,500.00	10,454,500.00	39,722.22	-10,494,222.22
Subtotal												
Set Date: 5/6/2011												
25080	FHLB 2YrNC1MoB	313373D82	1	05/05/2014	ILicea	05/05/2011	PURC	1.128	25,000,000.00	25,011,542.50	8,593.75	0.00
Subtotal												
Set Date: 5/6/2011												

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 5/1/2011 To Date: 5/31/2011

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	1725 FHILB-Fxd-S 30/360				04/25/2013	ATress	05/06/2011		1.101	25,000,000.00	11,542.50	8,593.75	-25,020,136.25
	1.125								1.125				
	1.101								1.101	0.00	11,542.50	0.00	-25,020,136.25
	1.125								1.125	25,000,000.00	25,011,542.50	8,593.75	0.00
	1.101								1.101	0.00	11,542.50	0.00	-25,020,136.25
	1.125								1.125	25,000,000.00	25,011,542.50	8,593.75	0.00
	1.101								1.101	0.00	11,542.50	0.00	-25,020,136.25
	Subtotal												
	25081	FNMA DISC NOTE	313588WJ0		05/09/2011	05/09/2011		PURC	.200	25,000,000.00	24,950,000.00	0.00	0.00
									.200	0.00	-50,000.00	0.00	-24,950,000.00
	25083	FNMA DISC NOTE	313588WH4		05/09/2011	05/09/2011		PURC	.200	30,000,000.00	29,940,166.67	0.00	0.00
									.200	0.00	-59,833.33	0.00	-29,940,166.67
									.200	55,000,000.00	54,890,166.67	0.00	0.00
									.200	0.00	-109,833.33	0.00	-54,890,166.67
	Subtotal												
	25089	U.S. TREASURY BOND	912828NK4		05/10/2011	05/10/2011		PURC	.375	10,000,000.00	10,006,640.63	4,098.36	0.00
									.327	0.00	6,640.63	0.00	-10,010,738.99
									.375	10,000,000.00	10,006,640.63	4,098.36	0.00
									.327	0.00	6,640.63	0.00	-10,010,738.99
	Subtotal												
	25088	FHLB 2Yrnc3MoB	313373586		05/10/2011	05/10/2011		PURC	.750	10,000,000.00	10,000,000.00	208.33	0.00
									.750	0.00	0.00	0.00	-10,000,208.33
									.750	10,000,000.00	10,000,000.00	208.33	0.00
									.750	0.00	0.00	0.00	-10,000,208.33
	Subtotal												
	25089	1725 FHILB-Fxd-S 30/360			04/25/2013	ATress	05/06/2011		1.101	25,000,000.00	11,542.50	8,593.75	-25,020,136.25
									1.125				
									1.101	0.00	11,542.50	0.00	-25,020,136.25
									1.125	25,000,000.00	25,011,542.50	8,593.75	0.00
									1.101	0.00	11,542.50	0.00	-25,020,136.25
									1.125	25,000,000.00	25,011,542.50	8,593.75	0.00
									1.101	0.00	11,542.50	0.00	-25,020,136.25
	Subtotal												

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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
25084	FARMER MAC GTD		31315PVU0			05/09/2011		PURC	.750	0.00	0.00	0.00	-10,000,208.33
				1	05/10/2013	ILicea	05/10/2011	PURC	.760	5,000,000.00	5,000,000.00	0.00	0.00
									.760	0.00	0.00	0.00	-5,000,000.00
25085	FARMER MAC GTD		31315PVU0			05/09/2011		PURC	.760	5,000,000.00	5,000,000.00	0.00	0.00
				1	05/10/2013	ILicea	05/10/2011	PURC	.760	10,000,000.00	10,000,000.00	0.00	0.00
									.760	0.00	0.00	0.00	-10,000,000.00
									.760	0.00	0.00	0.00	-5,000,000.00
									.760	0.00	0.00	0.00	0.00
Inv Type: 1950 FARMER MC-Fxd-S30/360													
									.628	30,000,000.00	30,006,640.63	4,306.69	0.00
									.612	0.00	6,640.63	0.00	-30,010,947.32
Subtotal													
Set Date: 5/11/2011													
25094	FNMA 3Yr		31398A5Z1			05/11/2011		PURC	.800	5,000,000.00	4,991,250.00	19,111.11	0.00
				1	11/19/2013	ILicea	05/11/2011	PURC	.870	0.00	-8,750.00	0.00	-5,010,361.11
									.800	5,000,000.00	4,991,250.00	19,111.11	0.00
									.870	0.00	-8,750.00	0.00	-5,010,361.11
Inv Type: 1525 FNMA-Fxd-S 30/360													
25093	FARMER MAC GTD		31315PVU0			05/11/2011		PURC	.760	12,500,000.00	12,502,375.00	263.89	0.00
				1	05/10/2013	ILicea	05/11/2011	PURC	.750	0.00	2,375.00	0.00	-12,502,638.89
									.760	12,500,000.00	12,502,375.00	263.89	0.00
									.750	0.00	2,375.00	0.00	-12,502,638.89
									.760	0.00	0.00	0.00	0.00
Inv Type: 1950 FARMER MC-Fxd-S30/360													
									.750	0.00	2,375.00	0.00	-12,502,638.89
									.771	17,500,000.00	17,493,625.00	19,375.00	0.00
									.785	0.00	-6,375.00	0.00	-17,513,000.00
Subtotal													
Set Date: 5/12/2011													
24577	BLACKROCK		BPDX			05/12/2011		PURC	.154	60,000,000.00	60,000,000.00	0.00	0.00

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Inv No.	Description Memo	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	TAX Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
24568	WELLS FARGO HERITAG	WFJXX			06/01/2011	ILicea	05/12/2011	PURC	.154	60,000,000.00	60,000,000.00	0.00	-60,000,000.00
Subtotal													
25086	FHLB 3.25Yr	313373RC8			07/30/2014	ILicea	05/16/2011	PURC	.135	115,000,000.00	115,000,000.00	0.00	0.00
Subtotal													
25095	FFCB 1.5YrMc3MoA	31331KKZ2			11/16/2012	ILicea	05/10/2011	PURC	.420	5,000,000.00	4,996,250.00	0.00	0.00
25099	FFCB 1Yr	31331KKT6			05/16/2012	ILicea	05/10/2011	PURC	.210	25,000,000.00	24,996,600.00	0.00	-4,996,250.00
Subtotal													
25100	FMAC DISC NOTE	31315KWW6			05/16/2011	ILicea	05/16/2011	PURC	.210	25,000,000.00	24,946,770.83	0.00	-24,996,600.00
Subtotal													
25086	FHLB 3.25Yr	313373RC8			07/30/2014	ILicea	05/16/2011	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
Subtotal													
25095	FFCB 1.5YrMc3MoA	31331KKZ2			11/16/2012	ILicea	05/10/2011	PURC	.420	5,000,000.00	4,996,250.00	0.00	0.00
25099	FFCB 1Yr	31331KKT6			05/16/2012	ILicea	05/10/2011	PURC	.210	25,000,000.00	24,996,600.00	0.00	-4,996,250.00
Subtotal													
25100	FMAC DISC NOTE	31315KWW6			05/16/2011	ILicea	05/16/2011	PURC	.210	25,000,000.00	24,946,770.83	0.00	-24,996,600.00
Subtotal													

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Inv. No.	Description Memo	Fund	CUST#	Entered User ID	Traded Settled	Cash Maturity	TXN Type	Coupon Yield	Per Value Original Face	Book Value Prem / (Disc)	(Interest) Amort. / (Accret)	(Gain) / Loss Settlement
1				ILicea	05/16/2011	05/15/2012		.210	0.00	-53,229.17	0.00	-24,946,770.83
PURC								.210	25,000,000.00	24,946,770.83	0.00	0.00
Subtotal												
								.210	0.00	-53,229.17	0.00	-24,946,770.83
1				ILicea	05/17/2011		PURC	.375	14,121,000.00	14,118,881.85	30,154.22	0.00
25103	FHLMC 2Yr	3137EACP2		05/17/2011	05/17/2011			.385	0.00	-2,118.15	0.00	-14,149,036.07
PURC								.375	14,121,000.00	14,118,881.85	30,154.22	0.00
Subtotal												
								.385	0.00	-2,118.15	0.00	-14,149,036.07
1				ILicea	05/17/2011			.862	5,000,000.00	5,013,700.00	0.00	-5,013,700.00
25090	FHLB 2Yrnc6MoE	313373R61		05/10/2011	05/04/2011	05/17/2011	PURC	1.000	5,000,000.00	5,013,700.00	0.00	-5,013,700.00
PURC								1.000	5,000,000.00	5,013,700.00	0.00	0.00
Subtotal												
								.862	0.00	13,700.00	0.00	-5,013,700.00
1				ILicea	04/28/2011			1.200	5,000,000.00	5,013,700.00	0.00	0.00
25070	FHLMC 2.5Yrnc3MoB	3134G2FW7		04/28/2011	04/28/2011		PURC	1.202	5,000,000.00	4,999,750.00	0.00	0.00
PURC								1.202	0.00	-250.00	0.00	-4,999,750.00
1				GPresto	05/19/2011			1.200	5,000,000.00	4,999,750.00	0.00	0.00
								1.202	0.00	-250.00	0.00	-4,999,750.00
25066	FHLB 5Yrnc3MoB	313373NV0		04/27/2011	04/26/2011		PURC	2.000	5,000,000.00	5,000,000.00	0.00	0.00

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1					05/19/2016	GPresto	05/19/2011		2.000	0.00	0.00	0.00	0.00	-5,000,000.00
PURC									2.000	5,000,000.00	5,000,000.00	0.00	0.00	0.00
Inv Type: 1765 FHLB-STEP%-S 30/360														
									2.000	0.00	0.00	0.00	0.00	-5,000,000.00
									2.000	5,000,000.00	5,000,000.00	0.00	0.00	0.00
									1.600	10,000,000.00	9,999,750.00	0.00	0.00	0.00
									1.601	0.00	-250.00	0.00	0.00	-9,999,750.00
Subtotal														
Set Date: 5/20/2011														
25072	FHLB 2YrNclMoB		313373PX4		04/28/2011	GPresto	04/28/2011	PURC	.850	5,000,000.00	5,000,000.00	0.00	0.00	0.00
									.850	0.00	0.00	0.00	0.00	-5,000,000.00
25087	FHLB 2.25YrNclYrB		313373NF5		05/04/2011	GPresto	05/04/2011	PURC	1.050	5,000,000.00	5,000,000.00	0.00	0.00	0.00
									1.050	0.00	0.00	0.00	0.00	-5,000,000.00
PURC									.950	10,000,000.00	10,000,000.00	0.00	0.00	0.00
									.950	0.00	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360														
									.950	10,000,000.00	10,000,000.00	0.00	0.00	0.00
									.950	0.00	0.00	0.00	0.00	-10,000,000.00
Subtotal														
Set Date: 5/23/2011														
24770	FIDELITY MMF		FIPXX		05/23/2011	ILicea	05/23/2011	PURC	.165	40,000,000.00	40,000,000.00	0.00	0.00	0.00
									.165	0.00	0.00	0.00	0.00	-40,000,000.00
PURC									.165	40,000,000.00	40,000,000.00	0.00	0.00	0.00
									.165	0.00	0.00	0.00	0.00	-40,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366														
25108	FHLMC 3YrNclMoE		3134G2HES		05/17/2011	ILicea	05/17/2011	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00	0.00
									1.250	0.00	0.00	0.00	0.00	-5,000,000.00
PURC									1.250	5,000,000.00	5,000,000.00	0.00	0.00	0.00
									1.250	0.00	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360														
									1.250	5,000,000.00	5,000,000.00	0.00	0.00	0.00
									1.250	0.00	0.00	0.00	0.00	-5,000,000.00

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24577	BLACKROCK		BPIX		1 06/01/2011	05/25/2011 GPresto	05/25/2011	PURC	.154	20,000,000.00	20,000,000.00	0.00	0.00
	PURC								.154	0.00	0.00	0.00	-20,000,000.00
									.154	20,000,000.00	20,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366													
25113	FHLMC 3Yr		3137EACL1		1 10/28/2013	05/24/2011 ILicea	05/24/2011	PURC	.875	11,000,000.00	11,022,330.00	7,218.75	0.00
	PURC								.790	0.00	22,330.00	0.00	-11,029,548.75
									.875	11,000,000.00	11,022,330.00	7,218.75	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25104	FHLMC 5YrNC6MoB		3134G2HQ8		1 05/25/2016	05/17/2011 ILicea	05/16/2011	PURC	2.000	5,000,000.00	4,997,500.00	0.00	0.00
	PURC								2.011	0.00	-2,500.00	0.00	-4,997,500.00
									2.000	5,000,000.00	4,998,750.00	0.00	0.00
Inv Type: 1465 FHLMC-STEP%-S30/360													
25114	FHLB 2.5YrNC6MoB		313373QJ4		1 11/25/2013	05/24/2011 CZamb	05/24/2011	PURC	1.125	4,200,000.00	4,200,000.00	0.00	0.00
	PURC								.250	0.00	10,001,985.40	138.89	-4,200,000.00
									.230	0.00	1,985.40	0.00	-10,002,124.29
Inv Type: 1725 FHLB-Fxd-S 30/360													
25107	FHLB 5YrNC3MoB		313373U34		1 05/23/2012	05/17/2011 CZamb	05/16/2011	PURC	.509	14,200,000.00	14,201,985.40	138.89	0.00
	PURC								.495	0.00	1,985.40	0.00	-14,202,124.29
									1.000	5,000,000.00	5,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 5/1/2011 To Date: 5/31/2011

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					05/25/2016	Illicea	05/25/2011		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
	Inv Type: 1765 FHLB-STEP%-S 30/360								1.000	0.00	0.00	0.00	-5,000,000.00
									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
									.746	60,200,000.00	60,220,565.40	7,357.64	0.00
									.729	0.00	20,565.40	0.00	-60,227,923.04
													Subtotal
	Set Date: 5/26/2011												
25101	FHLB 4YrMc3MoB		3134GZGU0		05/11/2011	Illicea	05/11/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
PURC									1.000	0.00	0.00	0.00	-5,000,000.00
									1.000	5,000,000.00	5,000,000.00	0.00	0.00
	Inv Type: 1465 FHLB-STEP%-S30/360								1.000	0.00	0.00	0.00	-5,000,000.00
									1.000	5,000,000.00	5,000,000.00	0.00	0.00
25096	FHLB 2.5YrMc3MoB		313373S78		05/10/2011	Illicea	05/10/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
PURC									1.000	0.00	0.00	0.00	-5,000,000.00
									1.000	5,000,000.00	5,000,000.00	0.00	0.00
25124	FHLB 2.25Yr		313373S37		05/25/2011	GPresto	05/25/2011	PURC	.750	5,000,000.00	5,008,850.00	1,041.67	0.00
PURC									.671	0.00	8,850.00	0.00	-5,009,891.67
									.875	10,000,000.00	10,008,850.00	1,041.67	0.00
									.835	0.00	8,850.00	0.00	-10,009,891.67
	Inv Type: 1725 FHLB-Fxd-S 30/360								.875	10,000,000.00	10,008,850.00	1,041.67	0.00
									.835	0.00	8,850.00	0.00	-10,009,891.67
25092	FHLB 5YrMc3MoB		313373R80		05/04/2011	Illicea	05/04/2011	PURC	2.000	5,000,000.00	5,000,000.00	0.00	0.00
PURC									2.000	0.00	0.00	0.00	-5,000,000.00
									1.250	3,900,000.00	3,900,000.00	0.00	0.00
25102	FHLB 4YrMc3MoB		313373U59		05/11/2011	Illicea	05/11/2011	PURC	1.250	0.00	0.00	0.00	0.00
PURC									1.250	5,000,000.00	5,000,000.00	0.00	-3,900,000.00
									1.000	0.00	0.00	0.00	0.00
25105	FHLB 4YrMc3MoB		313373U67		05/17/2011	Illicea	05/17/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
PURC									1.000	0.00	0.00	0.00	-5,000,000.00
									2.000	5,000,000.00	5,000,000.00	0.00	0.00
25109	FHLB 5YrMc3MoB		313373S45		05/11/2011	Illicea	05/11/2011	PURC	2.000	5,000,000.00	5,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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SUMMARY

From Date: 5/1/2011 To Date: 5/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.454	762,121,000.00	0.00	762,514,679.65	393,679.65	0.00	191,300.24	0.00	-762,705,979.89
Totals:	.454	762,121,000.00	0.00	762,514,679.65	393,679.65	0.00	191,300.24	0.00	-762,705,979.89