

423A

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



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
July 11, 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 June 2011 in accordance with Government Code Section 53607.

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

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

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

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.25

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/11/2011 12:21:58 PM

From Date: 6/1/2011 To Date: 6/30/2011

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
Set Date: 6/1/2011													
25118	FHLB 1Yr		313374ZB5	1	05/29/2012	05/25/2011 GPresto	05/24/2011 06/01/2011	PURC	.230	20,000,000.00	20,000,000.00	0.00	0.00
PURC													
									.230	20,000,000.00	20,000,000.00	0.00	-20,000,000.00
									.230	0.00	0.00	0.00	-20,000,000.00
							Subtotal		.230	20,000,000.00	20,000,000.00	0.00	0.00
									.230	0.00	0.00	0.00	-20,000,000.00
Set Date: 6/2/2011													
25119	FHLMC 3YrNC3MoB		3134G2HL9	1	06/02/2014	05/25/2011 GPresto	05/23/2011 06/02/2011	PURC	1.375	5,000,000.00	5,000,000.00	0.00	0.00
PURC													
									1.375	0.00	0.00	0.00	-5,000,000.00
25128	FHLMC 3YrNC3MoB		3134G2HL9	1	06/02/2014	05/26/2011 GPresto	05/23/2011 06/02/2011	PURC	1.375	5,000,000.00	5,000,000.00	0.00	0.00
PURC													
									1.375	0.00	0.00	0.00	-5,000,000.00
25134	FHLMC 2.25Yr		3134G2FT4	1	08/13/2013	06/02/2011 GPresto	06/02/2011 06/02/2011	PURC	.875	5,000,000.00	5,028,775.00	2,309.03	0.00
PURC													
									.611	0.00	28,775.00	0.00	-5,031,084.03
25135	FNMA DISC NOTE		313586QR3	1	07/05/2014	06/02/2011 GPresto	06/02/2011 06/02/2011	PURC	1.052	5,000,000.00	4,840,500.00	0.00	0.00
PURC													
									1.051	0.00	-159,500.00	0.00	-4,840,500.00
									1.169	20,000,000.00	19,869,275.00	2,309.03	0.00
									1.103	0.00	-130,725.00	0.00	-19,871,584.03
							Subtotal		1.169	20,000,000.00	19,869,275.00	2,309.03	0.00
									1.103	0.00	-130,725.00	0.00	-19,871,584.03
Set Date: 6/6/2011													
25136	FNMA 1.75 Yr		31398A6F4	1	12/28/2012	06/06/2011 ILicea	06/02/2011 06/06/2011	PURC	.375	5,000,000.00	5,002,000.00	8,229.17	0.00
PURC													
									.349	0.00	2,000.00	0.00	-5,010,229.17
									.375	5,000,000.00	5,002,000.00	8,229.17	0.00
									.349	0.00	2,000.00	0.00	-5,010,229.17
							Subtotal		.375	5,000,000.00	5,002,000.00	8,229.17	0.00
									.349	0.00	2,000.00	0.00	-5,010,229.17
Set Date: 6/7/2011													
25150	FMAC DISC NOTE		31315KXU9			06/07/2011	06/07/2011 06/07/2011	PURC	.210	20,000,000.00	19,957,416.67	0.00	0.00

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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	06/06/2012	ILicea	06/07/2011		.210	20,000,000.00	-42,583.33	0.00	-19,957,416.67
									.210		19,957,416.67	0.00	0.00
									.210	0.00	-42,583.33	0.00	-19,957,416.67
									.210	20,000,000.00	19,957,416.67	0.00	0.00
									.210	0.00	-42,583.33	0.00	-19,957,416.67
									.750	5,000,000.00	5,000,000.00	0.00	0.00
									.750	0.00	0.00	0.00	-5,000,000.00
									.750	5,000,000.00	5,000,000.00	0.00	0.00
									.750	0.00	0.00	0.00	-5,000,000.00
									.750	5,000,000.00	5,000,000.00	0.00	0.00
									.750	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
									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
									1.750	5,000,000.00	4,995,000.00	0.00	0.00
									1.771	0.00	-5,000.00	0.00	-4,995,000.00
									1.050	5,000,000.00	5,000,000.00	0.00	0.00
									1.050	0.00	0.00	0.00	-5,000,000.00
									1.200	20,000,000.00	19,995,000.00	0.00	0.00
									1.205	0.00	-5,000.00	0.00	-19,995,000.00
									1.200	20,000,000.00	19,995,000.00	0.00	0.00
									1.205	0.00	-5,000.00	0.00	-19,995,000.00
									1.000	5,000,000.00	4,999,500.00	416.67	0.00

Set Date: 6/8/2011

Subtotal

Set Date: 6/9/2011

Subtotal

Set Date: 6/10/2011

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)	Amort / (Accret)	(Gain) / Loss Settlement
				1	03/07/2014	ILicea	06/10/2011		1.014	5,000,000.00	-500.00	416.67	-4,999,916.67
									1.000	4,999,500.00			0.00
									1.014	0.00	-500.00		-4,999,916.67
							Subtotal		1.000	5,000,000.00	4,999,500.00	416.67	0.00
									1.014	0.00	-500.00	0.00	-4,999,916.67
Set Date: 6/13/2011													
25137	FFCB 1Yr		31331KNH9		06/13/2012	06/06/2011	06/02/2011	PURC	.240	20,000,000.00	20,000,000.00	0.00	0.00
				1	06/13/2012	GPresto	06/13/2011		.240	0.00	0.00		-20,000,000.00
25158	FFCB 3Yrnc6MoA		31331KNT3		06/13/2014	06/09/2011	06/09/2011	PURC	1.080	5,000,000.00	5,000,000.00	0.00	0.00
				1	06/13/2014	ILicea	06/13/2011		1.080	0.00	0.00		-5,000,000.00
									.408	25,000,000.00	25,000,000.00	0.00	0.00
									.408	0.00	0.00		-25,000,000.00
							Subtotal		.408	25,000,000.00	25,000,000.00	0.00	0.00
									.408	0.00	0.00	0.00	-25,000,000.00
Set Date: 6/15/2011													
25121	FHLMC 4Yrnc3MoB		3134G2J10		06/15/2015	05/25/2011	05/18/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
				1	06/15/2015	GPresto	06/15/2011		.750	0.00	0.00		-5,000,000.00
25130	FHLB 5Yrnc3MoB		313373YW6		06/16/2016	05/26/2011	05/26/2011	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
				1	06/15/2016	GPresto	06/15/2011		1.500	0.00	0.00		-5,000,000.00
									1.125	10,000,000.00	10,000,000.00	0.00	0.00
									1.125	0.00	0.00		-10,000,000.00
							Subtotal		1.125	10,000,000.00	10,000,000.00	0.00	0.00
									1.125	0.00	0.00	0.00	-10,000,000.00
Set Date: 6/16/2011													
24569	UBOC MANAGED RATE		CASH		07/01/2011	06/16/2011	06/16/2011	PURC	.041	90,000,000.00	90,000,000.00	0.00	0.00
				1	07/01/2011	ILicea	06/16/2011		.041	0.00	0.00		-90,000,000.00
25122	FHLB 5Yrnc3MoB		313373XR8		06/16/2016	05/25/2011	05/19/2011	PURC	2.125	5,000,000.00	5,000,000.00	0.00	0.00
				1	06/16/2016	GPresto	06/16/2011		2.125	0.00	0.00		-5,000,000.00
25159	FHLB 1Yr		313373Y22		05/23/2012	06/15/2011	06/15/2011	PURC	.250	13,810,000.00	13,816,076.40	2,205.76	0.00
				1	05/23/2012	ILicea	06/16/2011		.203	6,076.40	6,076.40	0.00	-13,818,282.16

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25160	FHLB 1Yr		3133XXPV3	05/18/2012	06/15/2011 Illicea	06/15/2011	PURC	1.125	7,000,000.00	7,058,783.69	6,125.00	0.00
			1			06/16/2011		.213	0.00	58,783.69	0.00	-7,064,908.69
25184	OHIO STATE GO		677521LG9	05/01/2013	06/16/2011 Illicea	06/15/2011	PURC	.740	5,140,000.00	5,140,000.00	0.00	0.00
			1			06/16/2011		.740	0.00	0.00	0.00	-5,140,000.00
25185	OHIO STATE GO		677521UH7		06/16/2011 Illicea	06/15/2011	PURC	1.190	2,000,000.00	2,000,000.00	0.00	0.00
			1	05/01/2014		06/16/2011		1.190	0.00	0.00	0.00	-2,000,000.00
PURC									122,950,000.00	123,014,860.09	8,330.76	0.00
Subtotal									122,950,000.00	123,014,860.09	8,330.76	0.00
Set Date: 6/17/2011									0.00	64,860.09	0.00	-123,023,190.85
25186	FNMA 2.25Yr		3135G0BR3	08/09/2013	06/20/2011 Illicea	06/15/2011	PURC	.500	10,000,000.00	9,983,000.00	0.00	0.00
			1			06/17/2011		.580	0.00	-17,000.00	0.00	-9,983,000.00
PURC									10,000,000.00	9,983,000.00	0.00	0.00
Set Date: 6/20/2011									0.00	-17,000.00	0.00	-9,983,000.00
Subtotal									10,000,000.00	9,983,000.00	0.00	0.00
25125	FHLB 1.75YrNc1MoB		313373ZF2	03/20/2013	05/26/2011 GPresto	05/24/2011	PURC	.550	5,000,000.00	5,000,000.00	0.00	0.00
			1			06/20/2011		.550	0.00	0.00	0.00	-5,000,000.00
25126	FHLB 1.75YrNc1MoB		313373ZF2	03/20/2013	05/26/2011 GPresto	05/24/2011	PURC	.550	5,000,000.00	5,000,000.00	0.00	0.00
			1			06/20/2011		.550	0.00	0.00	0.00	-5,000,000.00
25138	FHLB 1.5YrNc1MoB		3133742K5	12/20/2012	06/06/2011 GPresto	05/25/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1			06/20/2011		.500	0.00	0.00	0.00	-5,000,000.00
25139	FHLB 1.5YrNc1MoB		3133742K5	12/20/2012	06/06/2011 GPresto	05/25/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1			06/20/2011		.500	0.00	0.00	0.00	-5,000,000.00
25140	FHLB 2.5YrNc3MoA		3133743S7	12/20/2013	06/06/2011 GPresto	06/02/2011	PURC	.875	5,000,000.00	5,000,000.00	0.00	0.00
			1			06/20/2011		.875	0.00	0.00	0.00	-5,000,000.00
25161	FHLB 1Yr		313374EY2	06/15/2011	06/15/2011 Illicea	06/15/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/20/2012		06/20/2011		.250	0.00	0.00	0.00	-10,000,000.00
25163	FHLB 1Yr		313374EY2	06/15/2011	06/15/2011 Illicea	06/15/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/20/2012		06/20/2011		.250	0.00	0.00	0.00	-10,000,000.00



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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
25164	FHLB 1Yr		313374EY2	1	06/20/2012	06/15/2011 ILicea	06/15/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
25166	FHLB 1Yr		313374EY2	1	06/20/2012	06/15/2011 ILicea	06/20/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25167	FHLB 1Yr		313374EY2	1	06/20/2012	06/15/2011 ILicea	06/20/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25168	FHLB 3YrNc1YrE		3133747C8	1	06/20/2012	06/15/2011 ILicea	06/15/2011	PURC	1.000	5,990,000.00	5,990,000.00	0.00	0.00
25180	FFCB 2.2Yr		31331KPC8	1	06/20/2014	06/15/2011 ILicea	06/09/2011	PURC	.250	20,000,000.00	20,000,000.00	0.00	-5,990,000.00
PURC										100,990,000.00	100,990,000.00	0.00	0.00
Subtotal										100,990,000.00	100,990,000.00	0.00	0.00
Set Date: 6/21/2011													
25131	FHLMC 2YrNc3MoB		3134G2KG6	1	06/21/2013	05/26/2011 GPresto	05/25/2011	PURC	.800	5,000,000.00	5,000,000.00	0.00	0.00
25132	FHLMC 2YrNc3MoB		3134G2KG6	1	06/21/2013	05/26/2011 GPresto	06/21/2011	PURC	.800	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25151	FHLB 2.2YrNc1MoB		313373Z47	1	06/21/2013	06/08/2011 GPresto	06/07/2011	PURC	.750	3,000,000.00	3,000,000.00	0.00	-5,000,000.00
PURC										13,000,000.00	13,000,000.00	0.00	-3,000,000.00
Subtotal										13,000,000.00	13,000,000.00	0.00	-13,000,000.00
Set Date: 6/23/2011													
24569	UBOC MANAGED RATE		CASH	1	07/01/2011	06/23/2011 ILicea	06/23/2011	PURC	.041	40,000,000.00	40,000,000.00	0.00	0.00
25129	FHLB 5YrNc3MoB		3133743F5	1	06/23/2016	05/26/2011 GPresto	05/26/2011	PURC	2.010	10,000,000.00	10,000,000.00	0.00	-40,000,000.00
25141	FHLMC 2.25YrNc6MoB		3134G2KY7	1	09/23/2013	06/06/2011 GPresto	06/02/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
PURC										5,000,000.00	5,000,000.00	0.00	0.00
Subtotal										5,000,000.00	5,000,000.00	0.00	-5,000,000.00



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25142	FHLMC 2.25YrNc6MoB		3134G2K7	1	09/23/2013	06/06/2011 GPresto	06/02/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
25143	FHLMC 3YrNc6MoE		3134G2KW1	1	06/23/2014	06/06/2011 GPresto	06/23/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25154	FHLMC 2.2YrNc6MoB		3134G2KY7	1	09/23/2013	06/09/2011 GPresto	06/08/2011	PURC	.008	7,000,000.00	6,998,250.00	0.00	0.00
25156	FHLB 5YrNc3MoB		313374483	1	06/23/2016	06/09/2011 GPresto	06/23/2011	PURC	1.250	5,000,000.00	5,000,000.00	0.00	-6,998,250.00
PURC										77,000,000.00	76,998,250.00	0.00	0.00
Subtotal										0.00	-1,750.00	0.00	-76,998,250.00
Set Date: 6/27/2011										77,000,000.00	76,998,250.00	0.00	0.00
24569	UBOC MANAGED RATE		CASH			06/27/2011	06/27/2011	PURC	.041	60,000,000.00	60,000,000.00	0.00	0.00
25145	FHLB 2YrNc1MoB		3133744C1	1	07/01/2011	06/06/2011 ILicea	06/27/2011	PURC	.041	5,000,000.00	5,000,000.00	0.00	-60,000,000.00
25146	FHLB 2YrNc1MoB		3133744C1	1	06/27/2013	06/06/2011 GPresto	06/27/2011	PURC	.750	2,300,000.00	2,300,000.00	0.00	0.00
25147	FHLB 2YrNc1MoB		3133744C1	1	06/27/2013	06/06/2011 GPresto	06/27/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25148	FHLB 3YrNc6MoE		3133745K2	1	06/27/2014	06/06/2011 GPresto	06/02/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	-2,300,000.00
25149	FHLB 3YrNc6MoE		3133745K2	1	06/27/2014	06/06/2011 GPresto	06/02/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
25152	FHLB 3YrNc6MoE		3133745K2	1	06/27/2014	06/08/2011 GPresto	06/27/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25162	FHLB 3YrNc6MoE		3133745K2	1	06/27/2014	06/15/2011 GPresto	06/15/2011	PURC	1.125	4,998,750.00	4,998,750.00	0.00	0.00
25165	FHLB 3YrNc6MoE		3133745K2	1	06/27/2014	06/15/2011 GPresto	06/27/2011	PURC	1.133	5,000,000.00	5,000,000.00	0.00	-4,998,750.00
25170	FNMA 3YrNc1YrE		313560BN2	1	06/27/2014	06/15/2011 GPresto	06/15/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25172	FHLMC 3YrNc6MoE		3134G2LV2	1	06/27/2014	06/15/2011 GPresto	06/27/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 7/11/2011 12:21:58 PM

From Date: 6/1/2011 To Date: 6/30/2011

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
25183	FHLB 3YrNcl1MoB		3133748D1	1	06/27/2014	GPresto 06/15/2011	06/27/2011	PURC	1.050	0.00	0.00	0.00	-5,000,000.00
25197	FEDERATED GOV		GOIXX	1	06/27/2014	ILicea 06/27/2011	06/27/2011	PURC	1.100	10,000,000.00	10,000,000.00	0.00	0.00
				1	07/01/2011	ILicea 06/27/2011	06/27/2011	PURC	1.100	85,000,000.00	85,000,000.00	0.00	0.00
									.010	0.00	0.00	0.00	-85,000,000.00
									.306	202,300,000.00	202,298,750.00	0.00	0.00
									.306	0.00	-1,250.00	0.00	-202,298,750.00
									.306	202,300,000.00	202,298,750.00	0.00	0.00
									.306	0.00	-1,250.00	0.00	-202,298,750.00
Subtotal													
Set Date: 6/28/2011													
25144	FHLMC 2YrNc3MoB		3134G2LA8	1	06/28/2013	GPresto 06/06/2011	06/02/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
25169	FHLB 2YrNc6MoA		313374A83	1	06/28/2013	GPresto 06/15/2011	06/15/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25173	FHLB 2YrNc3MoA		313374AG5	1	06/28/2013	GPresto 06/15/2011	06/28/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25181	FHLB 2YrNc1YrB		313374EV8	1	06/28/2013	ILicea 06/15/2011	06/28/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25182	FHLMC 2YrNc3MoB		3134G2LA8	1	06/28/2013	ILicea 06/15/2011	06/15/2011	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
25189	FHLB 1.5YrNc1MoB		313374FE5	1	06/28/2012	ILicea 06/20/2011	06/16/2011	PURC	.700	1,800,000.00	1,800,000.00	0.00	-1,800,000.00
25197	FEDERATED GOV		GOIXX	1	07/01/2011	ILicea 06/28/2011	06/28/2011	PURC	.010	65,000,000.00	65,000,000.00	0.00	0.00
									.206	96,800,000.00	96,800,000.00	0.00	0.00
									.206	0.00	0.00	0.00	-96,800,000.00
									.206	96,800,000.00	96,800,000.00	0.00	0.00
									.206	0.00	0.00	0.00	-96,800,000.00
Subtotal													
Set Date: 6/29/2011													
25174	FHLB 1YrNc3MoA		313374F70	1	07/16/2012	ILicea 06/15/2011	06/15/2011	PURC	.330	10,000,000.00	10,000,000.00	0.00	0.00
25175	FHLB 1YrNc3MoA		313374F70	1	07/16/2012	ILicea 06/29/2011	06/29/2011	PURC	.330	0.00	0.00	0.00	-10,000,000.00
									.330	15,000,000.00	15,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/11/2011 12:21:58 PM

From Date: 6/1/2011 To Date: 6/30/2011

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
25176	FHLB 1Yrnc3MoA		313374F70	1	07/16/2012	Illicea 06/15/2011	06/29/2011	PURC	.330	10,000,000.00	10,000,000.00	0.00	-15,000,000.00
25177	FHLB 1Yrnc3MoA		313374F70	1	07/16/2012	Illicea 06/15/2011	06/29/2011	PURC	.330	20,000,000.00	20,000,000.00	0.00	-10,000,000.00
25178	FHLB 1Yrnc3MoB		313374F70	1	07/16/2012	Illicea 06/15/2011	06/29/2011	PURC	.330	10,000,000.00	10,000,000.00	0.00	-20,000,000.00
25205	FFCB 2.5Yr		31331KPD6	1	07/16/2012	Illicea 06/28/2011	06/28/2011	PURC	.625	5,000,000.00	4,991,100.00	781.25	-10,000,000.00
PURC									.700	0.00	-8,900.00	0.00	-4,991,881.25
									.351	70,000,000.00	69,991,100.00	781.25	0.00
									.356	0.00	-8,900.00	0.00	-69,991,881.25
Subtotal									.351	70,000,000.00	69,991,100.00	781.25	0.00
									.356	0.00	-8,900.00	0.00	-69,991,881.25
Set Date: 6/30/2011													
25155	FHLB 5Yrnc3MoB		313374AF7	1	06/30/2016	06/09/2011	06/08/2011	PURC	1.750	3,820,000.00	3,820,000.00	0.00	0.00
25179	FHLB 5Yrnc3MoB		313374D49	1	06/30/2016	GPresto 06/15/2011	06/30/2011	PURC	1.750	0.00	0.00	0.00	-3,820,000.00
25206	FNMA 3Yrnc3MoB		3136FRYK3	1	06/30/2016	Illicea 06/28/2011	06/30/2011	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00
25211	GE CAPITAL CORP		36959JZT3	1	06/30/2014	Illicea 06/29/2011	06/28/2011	PURC	.800	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
PURC									.170	35,000,000.00	34,970,250.00	0.00	-10,000,000.00
									.170	0.00	-29,750.00	0.00	-34,970,250.00
									.606	58,820,000.00	58,790,250.00	0.00	0.00
									.606	0.00	-29,750.00	0.00	-58,790,250.00
Subtotal									.606	58,820,000.00	58,790,250.00	0.00	0.00
									.606	0.00	-29,750.00	0.00	-58,790,250.00
Grand Total										881,860,000.00	881,689,401.76	20,066.88	0.00
Count 76										-170,598.24	0.00	0.00	-881,709,468.64



Run Date: 7/11/2011 12:21:58 PM

SUMMARY

From Date: 6/1/2011 To Date: 6/30/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.397	881,860,000.00	0.00	881,689,401.76	-170,598.24	0.00	20,066.88	0.00	-881,709,468.64
Totals :	.397	881,860,000.00	0.00	881,689,401.76	-170,598.24	0.00	20,066.88	0.00	-881,709,468.64