

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

110A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
September 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 August 2011 in accordance with Government Code Section 53607.

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

Departmental Concurrence

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:	2011/2012

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

- Dep't Recomm.: Policy
- Per Exec. Ofc.: Policy
- Consent
- Consent

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

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.6

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 9/6/2011 9:19:56 AM

From Date: 8/1/2011 To Date: 8/31/2011

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
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Set Date: 8/1/2011

25250	FNMA 3Yrnc6MoE		3135G0BX0		1 08/01/2014	07/20/2011 ILicea	07/20/2011 08/01/2011	PURC	1.100	5,000,000.00	5,002,735.00	0.00	0.00
									1.081	0.00	2,735.00	0.00	-5,002,735.00
									1.100	5,000,000.00	5,002,735.00	0.00	0.00
									1.081	0.00	2,735.00	0.00	-5,002,735.00

Inv Type: 1525 FNMA-Fxd-S 30/360

25248	FHLB 2Yrnc1MoB		313374XK1		1 08/01/2013	07/19/2011 ILicea	07/19/2011 08/01/2011	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
									.750	5,000,000.00	5,000,000.00	0.00	0.00

PURC

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

									.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
									.925	10,000,000.00	10,002,735.00	0.00	0.00
									.916	0.00	2,735.00	0.00	-10,002,735.00

Set Date: 8/2/2011

24569	UBOC MANAGED RATE		CASH			08/02/2011 CPresto	08/02/2011 08/02/2011	PURC	.040	50,000,000.00	50,000,000.00	0.00	0.00
									.040	0.00	0.00	0.00	-50,000,000.00
									.040	50,000,000.00	50,000,000.00	0.00	0.00

PURC

Inv Type: 1170 UBOC MGD RATE-A/360

25260	FHLB 3Yrnc1YrA		313371A00		1 10/20/2014	08/03/2011 riv109	08/01/2011 08/02/2011	PURC	1.450	5,000,000.00	4,999,500.00	20,541.67	0.00
									1.453	0.00	-500.00	0.00	-5,020,041.67
									1.450	5,000,000.00	4,999,500.00	20,541.67	0.00

PURC

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

25261	FHCB 1.5Yr		31331KMM9			08/02/2011	08/02/2011 08/02/2011	PURC	.350	10,000,000.00	9,996,600.00	5,736.11	0.00
									1.453	0.00	-500.00	0.00	-5,020,041.67
									1.450	5,000,000.00	4,999,500.00	20,541.67	0.00
									1.453	0.00	-500.00	0.00	-5,020,041.67

DETAIL TRANSACTION REPORT - FIXED INCOME



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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
PURC			1	12/03/2012	GPresto	08/02/2011		.376	0.00	-3,400.00	0.00	-10,002,336.11
								.350	10,000,000.00	9,996,600.00	5,736.11	0.00
								.376	0.00	-3,400.00	0.00	-10,002,336.11
								.196	65,000,000.00	64,996,100.00	26,277.78	0.00
								.200	0.00	-3,900.00	0.00	-65,022,377.78
Subtotal												

Set Date: 8/3/2011

25259	FHLB 1Yr		3133755F0		08/01/2011	07/28/2011	PURC	.250	20,000,000.00	19,989,319.60	0.00	0.00
								.304	0.00	-10,680.40	0.00	-19,989,319.60
25263	FHLB 1YrNc2Mob		313374F70		08/02/2011	08/02/2011	PURC	.330	9,500,000.00	9,498,100.00	2,960.83	0.00
								.351	0.00	-1,900.00	0.00	-9,501,060.83
								.276	29,500,000.00	29,487,419.60	2,960.83	0.00
								.319	0.00	-12,580.40	0.00	-29,490,380.43

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

25268	FFCB 1.5Yr		31331KMM9		08/02/2011	08/02/2011	PURC	.276	29,500,000.00	29,487,419.60	2,960.83	0.00
								.319	0.00	-12,580.40	0.00	-29,490,380.43
								.350	5,000,000.00	5,000,650.00	2,916.67	0.00
								.340	0.00	650.00	0.00	-5,003,566.67
								.350	5,000,000.00	5,000,650.00	2,916.67	0.00
								.340	0.00	650.00	0.00	-5,003,566.67

Inv Type: 1925 FFCB-Fxd-S 30/360

25269	EXXON MOBIL CORP		30229BV53		08/03/2011	08/03/2011	PURC	.020	50,000,000.00	49,999,944.44	0.00	0.00
								.020	0.00	-55.56	0.00	-49,999,944.44
25270	EXXON MOBIL CORP		30229BVA2		08/03/2011	08/03/2011	PURC	.020	50,000,000.00	49,999,805.56	0.00	0.00
								.020	0.00	-194.44	0.00	-49,999,805.56
25271	EXXON MOBIL CORP		30229BVH7		08/03/2011	08/03/2011	PURC	.070	50,000,000.00	49,998,638.89	0.00	0.00
								.070	0.00	-1,361.11	0.00	-49,998,638.89
								.037	150,000,000.00	149,998,388.89	0.00	0.00
								.037	0.00	-1,611.11	0.00	-149,998,388.89
								.037	150,000,000.00	149,998,388.89	0.00	0.00

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Set Date: 8/4/2011													
25235	FHLB 3YrNC3MoE		313374SW1			07/11/2011	07/11/2011	PUrc	1.000	10,000,000.00	10,000,000.00	0.00	0.00
	1	08/04/2014	GPresto		08/04/2011				1.000	0.00	0.00	0.00	-10,000,000.00
25238	FHLB 3YrNC3MoE		313374SW1			07/11/2011	07/11/2011	PUrc	1.000	5,000,000.00	5,000,000.00	0.00	0.00
	1	08/04/2014	GPresto		08/04/2011				1.000	0.00	0.00	0.00	-5,000,000.00
PUrc													
									1.000	15,000,000.00	15,000,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
									1.000	15,000,000.00	15,000,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-15,000,000.00
Subtotal													
									1.000	0.00	0.00	0.00	-15,000,000.00

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
Set Date: 8/8/2011													
25277	FNMA 3Yr		31398ASW8			08/08/2011	08/04/2011	PUrc	.750	10,000,000.00	10,063,305.58	10,416.67	0.00
	1	12/18/2013	ILicea		08/08/2011				.480	0.00	63,305.58	0.00	-10,073,722.25
PUrc													
									.750	10,000,000.00	10,063,305.58	10,416.67	0.00
									.480	0.00	63,305.58	0.00	-10,073,722.25
Inv Type: 1525 FNMA-Fxd-S 30/360													
									.750	10,000,000.00	10,063,305.58	10,416.67	0.00
									.480	0.00	63,305.58	0.00	-10,073,722.25
Subtotal													
									.750	10,000,000.00	10,063,305.58	10,416.67	0.00
									.480	0.00	63,305.58	0.00	-10,073,722.25

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From Date: 8/1/2011 To Date: 8/31/2011

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
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Set Date: 8/12/2011

25283	FHLB 9Mo		313375BG1	1	05/11/2012	08/09/2011 ILicea	08/09/2011 08/12/2011	PURC	.200	15,000,000.00	14,997,396.00	0.00	0.00
									.223	0.00	-2,604.00	0.00	-14,997,396.00
									.200	15,000,000.00	14,997,396.00	0.00	0.00
									.223	0.00	-2,604.00	0.00	-14,997,396.00

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

Subtotal

Set Date: 8/15/2011

24569	UBOC MANAGED RATE		CASH	1	09/01/2011	08/15/2011 ILicea	08/15/2011 08/15/2011	PURC	.040	25,000,000.00	25,000,000.00	0.00	0.00
									.040	0.00	0.00	0.00	-25,000,000.00
									.040	25,000,000.00	25,000,000.00	0.00	0.00

Inv Type: 1170 UBOC MGD RATE-A/360

25262	FHLMC 5YrMc3MoB		3134G2UB6	1	08/15/2016	08/02/2011 GPresto	08/02/2011 08/15/2011	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
									1.000	5,000,000.00	5,000,000.00	0.00	0.00

Inv Type: 1465 FHLMC-STEP%-S30/360

									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
									1.000	5,000,000.00	5,000,000.00	0.00	0.00

Set Date: 8/16/2011

24569	UBOC MANAGED RATE		CASH	1	09/01/2011	08/16/2011 ILicea	08/16/2011 08/16/2011	PURC	.040	35,000,000.00	35,000,000.00	0.00	0.00
									.040	0.00	0.00	0.00	-35,000,000.00
									.040	35,000,000.00	35,000,000.00	0.00	0.00

Inv Type: 1170 UBOC MGD RATE-A/360

									.040	0.00	0.00	0.00	-35,000,000.00
									.040	35,000,000.00	35,000,000.00	0.00	0.00

AvantGard APSZ

DETAIL TRANSACTION REPORT - FIXED INCOME



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Inv. No.	Description Memo	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
25284	FHLB 1Yr		313375BN6		1 08/16/2012	08/09/2011 ILicea	08/09/2011	PURC	.200	10,000,000.00	10,000,000.00	0.00	0.00
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
Subtotal													
Set Date: 8/17/2011													
25197	FEDERATED GOV		GOIX		1 09/01/2011	08/17/2011 ILicea	08/17/2011	PURC	.011	25,000,000.00	25,000,000.00	0.00	0.00
PURC													
Inv Type: 1060 MMKT ACCTS-A/366													
25303	FHLMC 1.75YrNcMoe		3134GZB30		1 12/28/2012	08/17/2011 ILicea	08/17/2011	PURC	.650	5,000,000.00	5,002,530.00	12,548.61	0.00
PURC													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25302	EXXON MOBIL CORP		30229BWG8		1 09/16/2011	08/16/2011 ILicea	08/16/2011	PURC	.090	50,000,000.00	49,996,250.00	0.00	0.00
PURC													
Inv Type: 3020 COMMERCIAL PAPER													
Subtotal													
Subtotal													
-80,011,328.61													

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 8/1/2011 To Date: 8/31/2011

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
25253	FHLB 5YrNC3MoB		3133752F3	1	08/18/2016	07/25/2011 ILicea	07/25/2011 08/18/2011	PURC	1.500	12,250,000.00	12,250,000.00	0.00	0.00
PURC													
Inv Type: 1765 FHLB-STEP%-S 30/360													
25299	FHCB 2.25YrNC3MoA		31331KUW8	1	11/18/2013	08/11/2011 ILicea	08/11/2011 08/18/2011	PURC	.500	5,000,000.00	4,997,500.00	0.00	0.00
PURC													
Inv Type: 1925 FFCB-Fxd-S 30/360													
25311	FHLMC DISC NOTE		313396ZQ9	1	07/20/2012	08/18/2011 ILicea	08/18/2011 08/19/2011	PURC	.160	10,000,000.00	9,985,066.67	0.00	0.00
PURC													
Inv Type: 1400 FHLMC-DISC NOTE													
25310	FHLMC 11Mo		3137EACK3	1	07/27/2012	08/18/2011 ILicea	08/18/2011 08/19/2011	PURC	.203	10,000,000.00	10,086,400.00	6,875.00	0.00
PURC													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25312	FHLB DISC NOTE		313384ZN2	1	07/27/2012	08/18/2011 ILicea	08/18/2011 08/19/2011	PURC	.160	10,000,000.00	9,985,155.56	0.00	0.00
PURC													
Subtotal													
											17,247,500.00	0.00	-17,247,500.00

Set Date: 8/19/2011

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 9/6/2011 9:19:56 AM

From Date: 8/1/2011 To Date: 8/31/2011

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
25309	FHLB 11Mo		313374UA6	07/16/2012	ILicea	08/19/2011	PURC	.160	10,000,000.00	-14,844.44	0.00	-9,985,155.56
Inv Type: 1700 FHLB-DISC NOTE												
25314	FHLB 3Yr		3134G2YJ5	08/18/2011	ILicea	08/19/2011	PURC	.160	10,000,000.00	9,985,155.56	0.00	0.00
25314	FHLB 3Yr		3134G2YJ5	08/18/2011	ILicea	08/19/2011	PURC	.160	10,000,000.00	-14,844.44	0.00	-9,985,155.56
25314	FHLB 3Yr		3134G2YJ5	09/19/2014	ILicea	08/22/2011	PURC	.183	5,040,000.00	5,043,528.00	1,274.00	0.00
25314	FHLB 3Yr		3134G2YJ5	09/19/2014	ILicea	08/22/2011	PURC	.183	5,040,000.00	3,528.00	0.00	-5,044,802.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
25279	FHLMC 2YrNc6MoB		3134G2WU2	08/22/2013	ILicea	08/22/2011	PURC	.450	35,040,000.00	35,100,150.23	8,149.00	0.00
25279	FHLMC 2YrNc6MoB		3134G2WU2	08/22/2013	ILicea	08/22/2011	PURC	.176	0.00	60,150.23	0.00	-35,108,299.23
Set Date: 8/22/2011												
25254	FHLMC 5YrNc1YrB		3134G2UP5	07/26/2011	ILicea	08/22/2011	PURC	.533	15,000,000.00	15,000,000.00	1,388.89	0.00
25254	FHLMC 5YrNc1YrB		3134G2UP5	08/22/2016	ILicea	08/22/2011	PURC	.533	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
25254	FHLMC 5YrNc1YrB		3134G2UP5	08/22/2016	ILicea	08/22/2011	PURC	.533	15,000,000.00	15,000,000.00	1,388.89	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360												
25280	FNMA 3YrNc6MoE		3136FRM25	08/08/2011	ILicea	08/08/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25280	FNMA 3YrNc6MoE		3136FRM25	08/08/2011	ILicea	08/08/2011	PURC	1.000	5,000,000.00	0.00	0.00	-10,000,000.00
25280	FNMA 3YrNc6MoE		3136FRM25	08/08/2011	ILicea	08/08/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
Inv Type: 1465 FHLMC-STEP%-S30/360												
25280	FNMA 3YrNc6MoE		3136FRM25	08/08/2011	ILicea	08/08/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25280	FNMA 3YrNc6MoE		3136FRM25	08/08/2011	ILicea	08/08/2011	PURC	1.000	5,000,000.00	0.00	0.00	-10,000,000.00
25280	FNMA 3YrNc6MoE		3136FRM25	08/08/2011	ILicea	08/08/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00

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25286	FHLMC 2YrNC3MoB		3134G2YB2	1	08/23/2013	ILicea	08/10/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
25290	FHLMC 2YrNC3MoB		3134G2YB2	1	08/23/2013	ILicea	08/23/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25291	FHLMC 2YrNC3MoB		3134G2YB2	1	08/23/2013	ILicea	08/23/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
PURC													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25274	FHLMC 3.5YrNC6MoB		3134G2V58	1	02/23/2015	GPresto	08/04/2011	PURC	.875	10,000,000.00	10,000,000.00	0.00	0.00
PURC													
Inv Type: 1465 FHLMC-STEP%-S30/360													
25257	FNMA 3.5YrNC1YrB		3136FRK44	1	08/22/2014	ILicea	08/22/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
PURC													
Inv Type: 1525 FNMA-Fxd-S 30/360													
25313	FHLB 9Mo		313375C62	1	05/15/2012	ILicea	08/18/2011	PURC	.130	25,000,000.00	24,992,250.00	631.94	0.00
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
Subtotal													
54,992,250.00													
-7,750.00													
2,020.83													
-24,992,881.94													
-54,994,270.83													

Set Date: 8/23/2011

25286	FHLMC 2YrNC3MoB		3134G2YB2	1	08/23/2013	ILicea	08/10/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
25290	FHLMC 2YrNC3MoB		3134G2YB2	1	08/23/2013	ILicea	08/23/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25291	FHLMC 2YrNC3MoB		3134G2YB2	1	08/23/2013	ILicea	08/23/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
PURC													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25274	FHLMC 3.5YrNC6MoB		3134G2V58	1	02/23/2015	GPresto	08/04/2011	PURC	.875	10,000,000.00	10,000,000.00	0.00	0.00
PURC													
Inv Type: 1465 FHLMC-STEP%-S30/360													
25257	FNMA 3.5YrNC1YrB		3136FRK44	1	08/22/2014	ILicea	08/22/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
PURC													
Inv Type: 1525 FNMA-Fxd-S 30/360													
25313	FHLB 9Mo		313375C62	1	05/15/2012	ILicea	08/18/2011	PURC	.130	25,000,000.00	24,992,250.00	631.94	0.00
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
Subtotal													
54,992,250.00													
-7,750.00													
2,020.83													
-24,992,881.94													
-54,994,270.83													

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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
25264	FHLB 2Yrnc3Mob		3133755W3	1	08/23/2015	ILicea	08/23/2011		1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360													
25265	FHLB 2Yrnc3Mob		3133755W3	1	08/23/2013	GPresto	08/23/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25266	FHLB 2Yrnc3Mob		3133755W3	1	08/23/2013	GPresto	08/23/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
				1	08/23/2013	GPresto	08/23/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
25256	FHLB 5Yrnc3Mob		3133754Y0	1	08/23/2016	ILicea	07/27/2011	PURC	1.750	5,000,000.00	4,998,750.00	0.00	-15,000,000.00
				1	08/23/2016	ILicea	08/23/2011	PURC	1.755	5,000,000.00	-1,250.00	0.00	-4,998,750.00
				1	08/23/2016	ILicea	08/23/2011	PURC	1.755	5,000,000.00	4,998,750.00	0.00	-4,998,750.00
Inv Type: 1765 FHLB-STEP%-S 30/360													
25330	FMAC DISC NOTE		31315RYW4	1	07/02/2012	ILicea	08/23/2011	PURC	.210	50,000,000.00	49,908,416.67	0.00	-49,908,416.67
				1	07/02/2012	ILicea	08/23/2011	PURC	.210	50,000,000.00	-91,583.33	0.00	-49,908,416.67
				1	07/02/2012	ILicea	08/23/2011	PURC	.210	50,000,000.00	49,908,416.67	0.00	-49,908,416.67
Inv Type: 1940 FMAC-DISC NOTE													
				1	07/02/2012	ILicea	08/23/2011	PURC	.210	50,000,000.00	-91,583.33	0.00	-49,908,416.67
				1	07/02/2012	ILicea	08/23/2011	PURC	.210	50,000,000.00	49,908,416.67	0.00	-49,908,416.67
Subtotal													
									.510	100,000,000.00	99,907,166.67	0.00	-99,907,166.67
									.510	100,000,000.00	-92,833.33	0.00	-99,907,166.67
									1.500	5,000,000.00	4,998,500.00	0.00	0.00
Set Date: 8/24/2011													
25273	FHLMC 5Yrnc6Mob		3134G2WJ7				08/04/2011	PURC	1.500	5,000,000.00	4,998,500.00	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
25287	FHLMC 5YrNc6MoB		3134G2YD8	1	08/24/2016	GPresto 08/10/2011	08/24/2011	PURC	1.125	5,000,000.00	-1,500.00	0.00	-4,998,500.00
25288	FHLMC 5YrNc6MoB		3134G2YD8	1	08/24/2016	ILicea 08/10/2011	08/24/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
	PURC								1.125	15,000,000.00	14,998,500.00	0.00	-5,000,000.00
	Inv Type: 1465 FHLMC-STEP%-S30/360								1.252	0.00	-1,500.00	0.00	-14,998,500.00
25331	FHLMC DISC NOTE		313384C80	1	08/21/2012	GPresto 08/23/2011	08/23/2011	PURC	1.252	30,000,000.00	-1,500.00	0.00	-14,998,500.00
	PURC								.200	30,000,000.00	29,939,500.00	0.00	-29,939,500.00
	Inv Type: 1700 FHLMC-DISC NOTE								.200	30,000,000.00	29,939,500.00	0.00	-29,939,500.00
25267	FHLMC 1Yr		3133756E2	1	08/24/2012	GPresto 08/02/2011	08/02/2011	PURC	.310	20,000,000.00	-60,500.00	0.00	-29,939,500.00
25276	FHLMC 1Yr		3133756E2	1	08/24/2012	GPresto 08/04/2011	08/04/2011	PURC	.259	16,700,000.00	8,491.95	0.00	-20,000,000.00
	PURC								.310	36,700,000.00	36,708,491.95	0.00	-16,708,491.95
	Inv Type: 1725 FHLMC-Fxd-S 30/360								.287	0.00	8,491.95	0.00	-36,708,491.95
	Set Date: 8/25/2011								.310	36,700,000.00	36,708,491.95	0.00	0.00
24569	UBOC MANAGED RATE		CASH	1	09/01/2011	ILicea 08/25/2011	08/25/2011	PURC	.040	25,000,000.00	0.00	0.00	0.00
	PURC								.040	25,000,000.00	25,000,000.00	0.00	-25,000,000.00
	Inv Type: 1170 UBOC MGD RATE-A/360								.040	0.00	0.00	0.00	-25,000,000.00
	Subtotal								.442	81,700,000.00	81,646,491.95	0.00	-81,646,491.95
									.432	0.00	-53,588.05	0.00	-81,646,491.95

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From Date: 8/1/2011 To Date: 8/31/2011

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
25343	FHLMC DISC NOTE		313396ZN6	1	07/18/2012	08/25/2011	08/25/2011	PURC	.150	10,000,000.00	9,986,333.33	0.00	0.00
	PURC								.150	10,000,000.00	-13,666.67	0.00	-9,986,333.33
									.150	10,000,000.00	9,986,333.33	0.00	-9,986,333.33
	Inv Type: 1400 FHLMC-DISC NOTE								.150	10,000,000.00	-13,666.67	0.00	-9,986,333.33
25272	FHLMC 5YrNc3MoB		3134G2WB4	1	08/25/2016	08/04/2011	08/04/2011	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
	PURC								1.250	5,000,000.00	0.00	0.00	-5,000,000.00
25278	FHLMC 5YrNc3MoB		3134G2WB4	1	08/25/2016	08/08/2011	08/08/2011	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
	PURC								1.250	5,000,000.00	0.00	0.00	-5,000,000.00
	Inv Type: 1465 FHLMC-STEP%-S30/360								1.250	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25344	FNMA 11Mo		31398AT77	1	07/30/2012	08/25/2011	08/25/2011	PURC	1.125	5,000,000.00	5,043,785.00	3,906.25	0.00
	PURC								.183	5,000,000.00	43,785.00	0.00	-5,047,691.25
									1.125	5,000,000.00	5,043,785.00	3,906.25	0.00
	Inv Type: 1525 FNMA-Fxd-S 30/360								.183	5,000,000.00	43,785.00	0.00	-5,047,691.25
25336	FHBL 10Mo		313375EU7	1	06/07/2012	08/24/2011	08/24/2011	PURC	.160	28,000,000.00	27,990,480.00	0.00	0.00
	PURC								.203	28,000,000.00	-9,520.00	0.00	-27,990,480.00
									.160	28,000,000.00	27,990,480.00	0.00	0.00
	Inv Type: 1725 FHBL-Fxd-S 30/360								.203	28,000,000.00	-9,520.00	0.00	-27,990,480.00
25335	FFCB 18MoNc3MoA		31331KWNG	1	02/25/2013	08/24/2011	08/24/2011	PURC	.350	5,000,000.00	4,997,500.00	0.00	0.00
	PURC								.383	5,000,000.00	-2,500.00	0.00	-4,997,500.00
									.350	5,000,000.00	4,997,500.00	0.00	0.00
	Inv Type: 1925 FFCB-Fxd-S 30/360								.383	5,000,000.00	-2,500.00	0.00	-4,997,500.00
									.350	5,000,000.00	4,997,500.00	0.00	0.00

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From Date: 8/1/2011 To Date: 8/31/2011

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	
Set Date: 8/29/2011														
25220	MORGAN STANLEY GOV		MVRXX		09/01/2011	08/29/2011 ILicea	08/29/2011	PURC	.383	83,000,000.00	-2,500.00	0.00	-4,997,500.00	
											3,906.25	0.00	0.00	
Subtotal											83,018,098.33	18,098.33	0.00	-83,022,004.58
Inv Type: 1060 MMKT ACCTS-A/366														
25322	FNMA 3YrNC1YrE		3135GDCN1		08/28/2014	08/18/2011 ILicea	08/29/2011	PURC	.011	84,000,000.00	84,000,000.00	0.00	0.00	
											0.00	0.00	-84,000,000.00	
											0.00	0.00	-84,000,000.00	
Inv Type: 1525 FNMA-Fxd-S 30/360														
25289	FHLB 1YrNGSMoE		313375BT3		09/07/2012	08/10/2011 ILicea	08/29/2011	PURC	.280	10,000,000.00	10,000,000.00	0.00	0.00	
											0.00	0.00	-5,000,000.00	
											0.00	0.00	-10,000,000.00	
Subtotal											99,000,000.00	0.00	0.00	-99,000,000.00
Set Date: 8/30/2011														
25351	FHLB 1.5Yr		313374VY3		01/29/2013	08/30/2011 ILicea	08/30/2011	PURC	.375	5,000,000.00	5,008,800.00	1,614.58	0.00	
											0.00	0.00	-5,010,414.58	
											0.00	0.00	0.00	
Subtotal											99,000,000.00	0.00	0.00	-99,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360														
25289	FHLB 1YrNGSMoE		313375BT3		09/07/2012	08/10/2011 ILicea	08/29/2011	PURC	.280	10,000,000.00	10,000,000.00	0.00	0.00	
											0.00	0.00	-5,000,000.00	
											0.00	0.00	-10,000,000.00	
Subtotal											99,000,000.00	0.00	0.00	-99,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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SUMMARY

From Date: 8/1/2011 To Date: 8/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.230	1,389,490,000.00	0.00	1,389,417,265.57	-72,734.43	0.00	70,873.72	0.00	-1,389,488,139.29
Totals:	.230	1,389,490,000.00	0.00	1,389,417,265.57	-72,734.43	0.00	70,873.72	0.00	-1,389,488,139.29