

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

804
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FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
November 1, 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 October 2011 in accordance with Government Code Section 53607.

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

- Consent
- Policy
- Consent
- Policy

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

Prev. Agn. Ref.: | **District:** ALL | **Agenda Number:** 2.12

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 11/1/2011 11:34:07 AM

From Date: 10/1/2011 To Date: 10/31/2011

Inv. No.	Description Memo	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort. / (Accret)	(Gain) / Loss Settlement
Set Date: 10/3/2011													
25398	FHLMC 2YrNc6MoB		3134G2L34	1	09/30/2013	09/15/2011 ILicea	09/15/2011	PURC	.550	10,000,000.00	10,000,000.00	458.33	0.00
25409	FHLMC 2YrNc6MoB		3134G2Q62	1	10/03/2013	09/27/2011 ILicea	10/03/2011	PURC	.500	5,000,000.00	4,998,000.00	0.00	-10,000,458.33
25423	FHLMC 2Yr		3134G2U42	1	10/03/2013	09/29/2011 ILicea	10/03/2011	PURC	.375	15,000,000.00	14,967,300.00	937.50	-4,998,000.00
PURC									.483	30,000,000.00	-32,700.00	0.00	-14,968,237.50
									.454	30,000,000.00	29,965,300.00	1,395.83	0.00
									.511	0.00	-34,700.00	0.00	-29,966,695.83
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25406	FNMA 2YrNc6MoB		3135G0DR1	1	10/03/2013	10/03/2011 rv109	09/22/2011	PURC	.454	30,000,000.00	29,965,300.00	1,395.83	0.00
25407	FNMA 2YrNc6MoB		3135G0DR1	1	10/03/2013	09/27/2011 ILicea	10/03/2011	PURC	.511	0.00	-34,700.00	0.00	-29,966,695.83
PURC									.500	5,000,000.00	5,000,000.00	0.00	0.00
									.500	0.00	0.00	0.00	-5,000,000.00
									.500	5,000,000.00	5,000,000.00	0.00	0.00
PURC									.500	0.00	0.00	0.00	-5,000,000.00
									.500	10,000,000.00	10,000,000.00	0.00	0.00
									.500	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
25417	FNMA 5YrNc6MoB		3136FR4E0	1	09/28/2016	09/28/2011 ILicea	09/27/2011	PURC	1.250	5,000,000.00	5,000,000.00	868.06	0.00
PURC									1.250	0.00	0.00	0.00	-5,000,868.06
									1.250	5,000,000.00	5,000,000.00	868.06	0.00
									1.250	0.00	0.00	0.00	-5,000,868.06
Inv Type: 1565 FNMA-STEP%-S 30/360													
25421	FHLB 6Mo		313374VY3	1	01/29/2013	09/29/2011 ILicea	09/28/2011	PURC	1.250	5,000,000.00	5,000,000.00	868.06	0.00
25424	FHLB 1.2Yr		313374VY3	1	01/29/2013	09/29/2011 ILicea	10/03/2011	PURC	1.250	0.00	0.00	0.00	-5,000,868.06
PURC									.375	20,000,000.00	20,015,866.20	13,333.33	0.00
									.315	0.00	15,866.20	0.00	-20,029,199.53
									.375	7,750,000.00	7,756,634.00	5,166.67	0.00
PURC									.310	0.00	6,634.00	0.00	-7,761,800.67
									.375	27,750,000.00	27,772,500.20	18,500.00	0.00
									.313	0.00	22,500.20	0.00	-27,791,000.20
Inv Type: 1725 FHLB-Fxd-S 30/360									.375	27,750,000.00	27,772,500.20	18,500.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 11/1/2011 11:34:07 AM

From Date: 10/1/2011 To Date: 10/31/2011

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
25412	FFCB 2Yr		31331KB82	1 10/03/2013	09/27/2011 ILicea	09/26/2011	PURC	.350	5,000,000.00	4,995,050.00	0.00	0.00
25422	FFCB 1.25Yr		31331KZK9	1 11/23/2012	09/29/2011 ILicea	09/28/2011	PURC	.240	5,000,000.00	4,999,200.00	333.33	-4,995,050.00
						10/03/2011		.254	0.00	-800.00	0.00	0.00
								.295	10,000,000.00	9,994,250.00	333.33	-4,999,533.33
								.327	0.00	-5,750.00	0.00	0.00
								.295	10,000,000.00	9,994,250.00	333.33	-9,994,583.33
								.327	0.00	-5,750.00	0.00	0.00
								.462	82,750,000.00	82,732,050.20	21,097.22	-9,994,583.33
								.466	0.00	-17,949.80	0.00	0.00
												-82,753,147.42
Subtotal												

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

Set Date: 10/4/2011

25433	GE CAPITAL CORP		36959HD46	1 04/04/2012	10/03/2011 ILicea	10/03/2011	PURC	.350	30,000,000.00	29,946,625.00	0.00	0.00
						10/04/2011		.351	0.00	-53,375.00	0.00	0.00
								.350	30,000,000.00	29,946,625.00	0.00	-29,946,625.00
								.351	0.00	-53,375.00	0.00	0.00
								.350	30,000,000.00	29,946,625.00	0.00	0.00
								.351	0.00	-53,375.00	0.00	-29,946,625.00
								.350	30,000,000.00	29,946,625.00	0.00	0.00
								.351	0.00	-53,375.00	0.00	-29,946,625.00
Subtotal												

Inv Type: 3020 COMMERCIAL PAPER

Set Date: 10/6/2011

25439	FHLMC 3Yr		3137EACY3	1 11/25/2014	10/05/2011 ILicea	10/05/2011	PURC	.750	10,000,000.00	9,998,467.22	0.00	0.00
25440	FHLMC 3Yr		3137EACY3	1 11/25/2014	10/05/2011 ILicea	10/06/2011	PURC	.755	0.00	-1,532.78	0.00	-9,998,467.22
						10/05/2011		.750	5,000,000.00	4,998,300.00	0.00	0.00
						10/06/2011		.761	0.00	-1,700.00	0.00	0.00
								.750	15,000,000.00	14,996,767.22	0.00	-4,998,300.00
								.757	0.00	-3,232.78	0.00	0.00
								.750	15,000,000.00	14,996,767.22	0.00	-14,996,767.22
								.757	0.00	-3,232.78	0.00	0.00
						10/05/2011		.375	10,000,000.00	10,007,870.00	6,979.17	-14,996,767.22
Subtotal												

Inv Type: 1425 FHLMC-Fxd-S 30/360

AvantGard APS2

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Set Date: 10/13/2011												
25418	FHLMC 5YrNc6MoB		3134G2U91	10/13/2016	09/28/2011 Ilicea	09/27/2011	PURC	1.000	5,000,000.00	4,997,500.00	0.00	0.00
								1.010	0.00	-2,500.00	0.00	-4,997,500.00
25419	FHLMC 5YrNc6MoB		3134G2T69	10/13/2016	09/28/2011 Ilicea	09/27/2011	PURC	1.125	5,000,000.00	4,992,500.00	0.00	0.00
								1.156	0.00	-7,500.00	0.00	-4,992,500.00
25445	FHLMC 5YrNc6MoB		3134G2W99	10/13/2016	10/06/2011 Ilicea	10/04/2011	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-5,000,000.00
PURC									14,990,000.00	14,990,000.00	0.00	0.00
									-10,000.00	-10,000.00	0.00	-14,990,000.00
									14,990,000.00	14,990,000.00	0.00	0.00
									-10,000.00	-10,000.00	0.00	-14,990,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360									14,990,000.00	14,990,000.00	0.00	0.00
									-10,000.00	-10,000.00	0.00	-14,990,000.00
Set Date: 10/17/2011												
25459	UBS TRI PARTY REPO		REPO	10/24/2011	10/17/2011 GPresto	10/17/2011	PURC	.120	50,000,000.00	50,000,000.00	0.00	0.00
								.120	0.00	0.00	0.00	-50,000,000.00
PURC									50,000,000.00	50,000,000.00	0.00	0.00
									0.00	0.00	0.00	-50,000,000.00
Inv Type: 1000 REPOS-A/360									50,000,000.00	50,000,000.00	0.00	0.00
25408	FHLMC 3YrNc6MoB		3134G2T28	10/17/2014	09/27/2011 Ilicea	09/22/2011	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
PURC									5,000,000.00	5,000,000.00	0.00	0.00
									0.00	0.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360									5,000,000.00	5,000,000.00	0.00	0.00
25399	FNMA 3YrNc6MoB		3135G0D77	10/17/2014	09/20/2011 Ilicea	09/19/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
								.700	0.00	0.00	0.00	-5,000,000.00
25400	FNMA 3YrNc6MoB		3135G0D77	10/17/2014	09/20/2011 Ilicea	09/19/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
								.700	0.00	0.00	0.00	-5,000,000.00
									5,000,000.00	5,000,000.00	0.00	0.00
									0.00	0.00	0.00	-5,000,000.00

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	PURC			1	10/17/2014	ILicea	10/17/2011		.700	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
	Inv Type: 1525 FNMA-Fxd-S 30/360								.700	0.00	0.00	0.00	-10,000,000.00
									.700	10,000,000.00	10,000,000.00	0.00	0.00
									.700	0.00	0.00	0.00	-10,000,000.00
									.258	65,000,000.00	65,000,000.00	0.00	0.00
									.258	0.00	0.00	0.00	-65,000,000.00
	Subtotal												
	Set Date: 10/18/2011												
24569	UBOC MANAGED RATE		CASH		11/01/2011	GPresto	10/18/2011	PURC	.086	40,000,000.00	40,000,000.00	0.00	0.00
	Inv Type: 1170 UBOC MGD RATE-A/360								.086	0.00	0.00	0.00	-40,000,000.00
									.086	40,000,000.00	40,000,000.00	0.00	0.00
25447	FHLMC 2YrNc1YrE		3134G2W73		10/06/2011	ILicea	10/04/2011	PURC	.500	5,000,000.00	4,998,437.50	0.00	0.00
	Inv Type: 1425 FHLMC-Fxd-S 30/360								.516	0.00	-1,562.50	0.00	-4,998,437.50
									.500	5,000,000.00	4,998,437.50	0.00	0.00
									.516	0.00	-1,562.50	0.00	-4,998,437.50
25410	FNMA 2YrNc6MoB		3135G0DV2		09/27/2011	ILicea	09/22/2011	PURC	.550	10,000,000.00	10,000,000.00	0.00	0.00
	Inv Type: 1525 FNMA-Fxd-S 30/360								.550	0.00	0.00	0.00	-10,000,000.00
									.550	10,000,000.00	10,000,000.00	0.00	0.00
25461	FHLB 1YrNc3MoE		313375R33		10/17/2011	GPresto	10/18/2011	PURC	.350	8,000,000.00	8,000,000.00	1,166.67	0.00
	Inv Type: 1525 FNMA-Fxd-S 30/360								.350	0.00	0.00	0.00	-8,001,166.67
									.350	8,000,000.00	8,000,000.00	1,166.67	0.00
									.350	0.00	0.00	0.00	-8,001,166.67

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Set Date: 10/19/2011													
25411	FHLB 1YrNC3MoB		313375UB1			09/27/2011 ILicea	09/22/2011	PURC	.340	25,000,000.00	25,000,000.00	0.00	0.00
			1	10/19/2012			10/19/2011		.340	0.00	0.00	0.00	0.00
									.340	25,000,000.00	25,000,000.00	0.00	-25,000,000.00
									.340	0.00	0.00	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
25469	ROYAL BANK OF CANAD		78009NBD7			10/19/2011 GPresto	10/19/2011	PURC	.220	50,000,000.00	50,000,000.00	0.00	0.00
			1	04/16/2012			10/19/2011		.220	0.00	0.00	0.00	0.00
									.220	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
Subtotal													
									.226	63,000,000.00	62,998,437.50	1,166.67	-8,001,166.67
									.227	0.00	-1,562.50	0.00	-62,999,604.17
Set Date: 10/20/2011													
25425	FHLB 5YrNC3MoB		313375UW5			09/29/2011 ILicea	09/27/2011	PURC	1.000	5,000,000.00	4,997,500.00	0.00	0.00
			1	10/20/2016			10/20/2011		1.010	0.00	-2,500.00	0.00	-4,997,500.00
									1.000	5,000,000.00	4,997,500.00	0.00	0.00
									1.010	0.00	-2,500.00	0.00	-4,997,500.00
Inv Type: 1765 FHLB-STEP%-S 30/360													
Subtotal													
									1.000	5,000,000.00	4,997,500.00	0.00	-4,997,500.00
									1.010	0.00	-2,500.00	0.00	-4,997,500.00
Set Date: 10/24/2011													
25428	FHLMC 3YrNC6MoB		3134G2W40			09/29/2011	09/28/2011	PURC	.800	10,000,000.00	10,000,000.00	0.00	0.00

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25430	FHLMC 3YrN6MoB		3134G2W40	1 10/24/2014	Ilicea 09/29/2011	10/24/2011	PURC	.800	0.00	0.00	0.00	-10,000,000.00
25431	FHLMC 3YrN6MoB		3134G2W40	1 10/24/2014	Ilicea 09/29/2011	09/28/2011	PURC	.800	5,000,000.00	5,000,000.00	0.00	0.00
25432	FHLMC 3YrN6MoB		3134G2W40	1 10/24/2014	Ilicea 09/29/2011	10/24/2011	PURC	.800	0.00	0.00	0.00	-5,000,000.00
25437	FHLMC 3YrN6MoB		3134G2W40	1 10/24/2014	Ilicea 10/04/2011	10/03/2011	PURC	.800	10,000,000.00	9,997,500.00	0.00	0.00
25451	FHLMC 3.5YrN6MoB		3134G2Y89	1 10/24/2014	Ilicea 10/06/2011	10/06/2011	PURC	1.000	5,000,000.00	4,998,750.00	0.00	-9,997,500.00
PURC				1 04/24/2015	Ilicea 10/24/2011	10/24/2011		1.007	0.00	-1,250.00	0.00	-4,998,750.00
								.825	40,000,000.00	39,996,250.00	0.00	0.00
								.828	0.00	-3,750.00	0.00	-39,996,250.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.825	40,000,000.00	39,996,250.00	0.00	0.00
25435	FHLMC 1Yr		313375XH5	1 10/24/2012	Ilicea 10/04/2011	10/03/2011	PURC	.230	20,000,000.00	19,994,200.00	0.00	-39,996,250.00
25448	FHLMC 1Yr		313375X51	1 10/24/2012	Ilicea 10/06/2011	10/03/2011	PURC	.259	0.00	-5,800.00	0.00	-19,994,200.00
PURC				1 10/24/2012	Ilicea 10/24/2011	10/24/2011		.220	15,000,000.00	15,000,000.00	0.00	0.00
								.226	35,000,000.00	34,994,200.00	0.00	-15,000,000.00
								.242	0.00	-5,800.00	0.00	-34,994,200.00
Inv Type: 1725 FHLMC-Fxd-S 30/360								.226	35,000,000.00	34,994,200.00	0.00	0.00
								.242	0.00	-5,800.00	0.00	-34,994,200.00
								.545	75,000,000.00	74,990,450.00	0.00	0.00
								.555	0.00	-9,550.00	0.00	-74,990,450.00
Set Date: 10/25/2011												
25426	FHLMC 2YrN6MoB		3134G2V41	1 10/25/2013	Ilicea 09/29/2011	09/27/2011	PURC	.600	10,000,000.00	10,000,000.00	0.00	0.00
25427	FHLMC 2YrN6MoB		3134G2V41	1 10/25/2013	Ilicea 09/29/2011	10/25/2011	PURC	.600	0.00	0.00	0.00	-10,000,000.00
25452	FHLMC 2YrN6MoB		3134G2Y55	1 10/25/2013	Ilicea 10/06/2011	10/25/2011	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
								.550	0.00	0.00	0.00	-5,000,000.00
									5,000,000.00	5,000,000.00	0.00	0.00

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PURC				1	10/25/2013	Ilcea	10/25/2011		.550	20,000,000.00	20,000,000.00	0.00	-5,000,000.00
									.588			0.00	0.00
									.588			0.00	-20,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360									.588			0.00	0.00
25434	FHLB 1Yn6M0B		313375XR3		10/04/2011	Ilcea	10/03/2011	PURC	.330	10,000,000.00	10,000,000.00	0.00	0.00
				1	10/25/2012	Ilcea	10/25/2011		.330			0.00	-10,000,000.00
25436	FHLB 1Yn6M0B		313375XD4		10/04/2011	Ilcea	10/03/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
				1	10/25/2012	Ilcea	10/25/2011		.300			0.00	-10,000,000.00
25446	FHLB 1Yn6M0B		313375XR3		10/06/2011	Ilcea	10/04/2011	PURC	.330	10,000,000.00	9,999,500.00	0.00	0.00
				1	10/25/2012	Ilcea	10/25/2011		.335		-500.00	0.00	-9,999,500.00
25449	FHLB 1Yn6M0B		313375XD4		10/06/2011	Ilcea	10/03/2011	PURC	.300	20,000,000.00	20,000,000.00	0.00	0.00
				1	10/25/2012	Ilcea	10/25/2011		.312		49,999,500.00	0.00	-20,000,000.00
PURC									.312	50,000,000.00	49,999,500.00	0.00	0.00
									.313		-500.00	0.00	-49,999,500.00
Inv Type: 1725 FHLM-Fxd-S 30/360									.312	50,000,000.00	49,999,500.00	0.00	0.00
									.313		-500.00	0.00	-49,999,500.00
									.391	70,000,000.00	69,999,500.00	0.00	0.00
									.391	0.00	-500.00	0.00	-69,999,500.00
Set Date: 10/26/2011													
25443	FNMA 5Yn1YrB		3136FTCX5		10/06/2011	Ilcea	10/04/2011	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
				1	10/26/2016	Ilcea	10/26/2011		1.250		0.00	0.00	-10,000,000.00
25450	FNMA 5Yn1YrB		3136FTDJ5		10/06/2011	Ilcea	10/06/2011	PURC	1.000	5,000,000.00	4,998,500.00	0.00	0.00
				1	10/26/2016	Ilcea	10/26/2011		1.006		-1,500.00	0.00	-4,998,500.00
PURC									1.167	15,000,000.00	14,998,500.00	0.00	0.00
									1.169		-1,500.00	0.00	-1,998,500.00
Inv Type: 1565 FNMA-STEP%-S 30/360									1.167	15,000,000.00	14,998,500.00	0.00	0.00
									1.169		-1,500.00	0.00	-14,998,500.00
25429	FHLB 1Yn3M0B		313375WN3		09/29/2011	Ilcea	09/28/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
				1	10/26/2012	Ilcea	10/26/2011		.300		0.00	0.00	-10,000,000.00
25470	FHLB 1Yn3M0B		313376AZ5		10/19/2011	GPresto	10/19/2011	PURC	.305	50,000,000.00	50,000,000.00	0.00	0.00
				1	11/19/2012	GPresto	10/26/2011		.305		0.00	0.00	-50,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 11/1/2011 11:34:07 AM

From Date: 10/1/2011 To Date: 10/31/2011

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
25471	FHLB 1Ync3MoB		3133763S2	1	10/26/2012	10/19/2011 GPresto	10/19/2011 10/26/2011	PURC	.300	8,000,000.00	8,000,000.00	0.00	0.00
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
25460	STATE OF TENNESSEE		880541Q65	1	08/01/2012	10/17/2011 GPresto	10/17/2011 10/26/2011	PURC	.500	6,265,000.00	6,274,522.80	0.00	0.00
PURC													
Inv Type: 2350 MUNIS-S 30/360													
Subtotal													
Set Date: 10/27/2011													
25472	FHLB 13MoNC3MoB		3133765E1	1	11/16/2012	10/20/2011 GPresto	10/20/2011 10/27/2011	PURC	.300	30,000,000.00	30,000,000.00	0.00	0.00
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
Subtotal													
Set Date: 10/28/2011													
25462	FHLB 1Ync1MoB		3133763R4	1	11/16/2012	10/17/2011 GPresto	10/17/2011 10/28/2011	PURC	.330	10,000,000.00	10,000,000.00	0.00	0.00
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
Subtotal													

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 11/1/2011 11:34:07 AM

From Date: 10/1/2011 To Date: 10/31/2011

Inv. No.	Description	Memo	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss Settlement
25478	GE CAPITAL CORP			36959HEFO	1	05/15/2012	10/27/2011 ILIca	10/27/2011	PURC	.381	50,000,000.00	49,894,444.44		0.00	0.00
								10/28/2011		.381	50,000,000.00	49,894,444.44		0.00	-49,894,444.44
										.381	50,000,000.00	-105,555.56		0.00	0.00
										.372	60,000,000.00	59,894,444.44		0.00	0.00
										.372	0.00	-105,555.56		0.00	-59,894,444.44
										.390	770,015,000.00	769,826,667.16		29,493.06	0.00
										.389	0.00	-188,332.84		0.00	-769,856,160.22
Subtotal															
Grand Total									Count 55						

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 11/1/2011 11:54:07 AM

SUMMARY

From Date: 10/1/2011 To Date: 10/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.389	770,015,000.00	0.00	769,826,667.16	-188,332.84	0.00	29,493.06	0.00	-769,856,160.22
Totals:	.389	770,015,000.00	0.00	769,826,667.16	-188,332.84	0.00	29,493.06	0.00	-769,856,160.22