

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

227A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
December 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 November 2011 in accordance with Government Code Section 53607.

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

Dep't 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: 12/1/2011 9:32:37 AM

From Date: 11/1/2011 To Date: 11/30/2011

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	
25444	FHLB 1YrNc1M0B		313375XU6	1 11/01/2012	10/06/2011 ILicea	10/04/2011 11/01/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00	
								.400	0.00	0.00	0.00	-10,000,000.00	
								.400	10,000,000.00	10,000,000.00	0.00	0.00	
Inv Type: 1725 FHLB-Fxd-S 30/360													
								.400	10,000,000.00	10,000,000.00	0.00	0.00	-10,000,000.00
								.400	0.00	0.00	0.00	0.00	-10,000,000.00
Subtotal									0.00	0.00	0.00	0.00	-10,000,000.00

Set Date: 11/2/2011

24569	UBOC MANAGED RATE		CASH	1 12/01/2011	11/02/2011 ILicea	11/02/2011 11/02/2011	PURC	.086	85,000,000.00	85,000,000.00	0.00	0.00	
								.086	0.00	0.00	0.00	-85,000,000.00	
								.086	85,000,000.00	85,000,000.00	0.00	0.00	
Inv Type: 1170 UBOC MGD RATE-A/360													
								.086	85,000,000.00	85,000,000.00	0.00	0.00	-85,000,000.00
								.086	0.00	0.00	0.00	0.00	-85,000,000.00
Subtotal									0.00	0.00	0.00	0.00	-85,000,000.00

Set Date: 11/3/2011

25489	FHLB DISC NOTE		313384M71	1 10/31/2012	11/02/2011 ILicea	11/02/2011 11/03/2011	PURC	.170	50,000,000.00	49,914,291.67	0.00	0.00	
								.170	0.00	-85,708.33	0.00	-49,914,291.67	
								.170	50,000,000.00	49,914,291.67	0.00	0.00	
Inv Type: 1700 FHLB-DISC NOTE													
								.170	50,000,000.00	49,914,291.67	0.00	0.00	-49,914,291.67
								.170	0.00	-85,708.33	0.00	0.00	-49,914,291.67
Subtotal									0.00	-85,708.33	0.00	0.00	-49,914,291.67

Set Date: 11/4/2011

25453	FHLMC 2YrNc6M0B		3134G22H4	1 11/04/2013	10/12/2011 GPresto	10/11/2011 11/04/2011	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	
Inv Type: 1700 FHLB-DISC NOTE													
								.700	5,000,000.00	5,000,000.00	0.00	0.00	0.00
								.700	0.00	0.00	0.00	0.00	-5,000,000.00
Subtotal									0.00	0.00	0.00	0.00	-5,000,000.00

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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
25455	FHLMC 2YrNC6MoB		3134G22H4	1	11/04/2013	10/12/2011 GPresto	10/12/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
25456	FHLMC 2YrNC6MoB		3134G22H4	1	11/04/2013	10/12/2011 GPresto	11/04/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
PURC									.700	15,000,000.00	15,000,000.00	0.00	-5,000,000.00
	Inv Type: 1425 FHLMC-Fxd-S 30/360								.700	15,000,000.00	15,000,000.00	0.00	-15,000,000.00
25485	FHLB 2Yr		313376A47	1	11/29/2013	11/01/2011 ILicea	10/27/2011	PURC	.450	5,000,000.00	4,997,944.55	0.00	0.00
PURC							11/04/2011		.470	5,000,000.00	4,997,944.55	0.00	-4,997,944.55
	Inv Type: 1725 FHLB-Fxd-S 30/360								.470	5,000,000.00	4,997,944.55	0.00	-4,997,944.55
									.638	20,000,000.00	19,997,944.55	0.00	0.00
									.643	0.00	-2,055.45	0.00	-19,997,944.55

Set Date: 11/7/2011

25458	FNMA 3YrNC1YrB		3135G0EM1	1	11/07/2014	10/13/2011 GPresto	10/13/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
25465	FNMA 3YrNC3MoB		3135G0EQ2	1	11/07/2014	10/18/2011 GPresto	11/07/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25474	FNMA 3YrNC1YE		3135G0ET6	1	11/07/2014	10/20/2011 GPresto	11/07/2011	PURC	.900	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
PURC									.967	30,000,000.00	30,000,000.00	0.00	-10,000,000.00
	Inv Type: 1525 FNMA-Fxd-S 30/360								.967	0.00	0.00	0.00	-30,000,000.00
25454	FHLB 1YrNC2MoB		313376E4	1	12/07/2012	10/12/2011 GPresto	10/12/2011	PURC	.400	5,000,000.00	5,000,000.00	0.00	0.00
25479	FHLB 1Yr		3133767C3	1	12/07/2012	10/31/2011 GPresto	11/07/2011	PURC	.400	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
									.200	5,000,000.00	4,999,830.00	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
PURC				1	11/07/2012	ILicea	11/07/2011		.203	10,000,000.00	-170.00	0.00	-4,999,830.00
									.300	9,999,830.00		0.00	0.00
									.302	0.00	-170.00	0.00	-9,999,830.00
Inv Type: 1725 FHLB-Fxd-S 30/360									.300	10,000,000.00	9,999,830.00	0.00	0.00
25467	FHCB 3YrNclYrA		31331KK74		10/18/2011	ILicea	10/18/2011	PURC	.850	5,000,000.00	5,000,000.00	0.00	0.00
				1	11/07/2014	ILicea	11/07/2011		.850	0.00	0.00	0.00	-5,000,000.00
25468	FHCB 3YrNclYrA		31331KK74		10/18/2011	ILicea	10/18/2011	PURC	.850	5,000,000.00	5,000,000.00	0.00	0.00
				1	11/07/2014	ILicea	11/07/2011		.850	0.00	0.00	0.00	-5,000,000.00
PURC									.850	10,000,000.00	10,000,000.00	0.00	0.00
									.850	0.00	0.00	0.00	-10,000,000.00
									.850	10,000,000.00	10,000,000.00	0.00	0.00
Inv Type: 1925 FFCB-Fxd-S 30/360									.850	50,000,000.00	49,999,830.00	0.00	-49,999,830.00
									.810	0.00	-170.00	0.00	0.00
Subtotal													
Set Date: 11/8/2011													
25473	FHLMC 2YrNclYrA		3134G23M2		10/20/2011	GPresto	10/20/2011	PURC	.630	10,000,000.00	10,000,000.00	0.00	0.00
				1	11/08/2013	GPresto	11/08/2011		.630	0.00	0.00	0.00	-10,000,000.00
25475	FHLMC 2YrNclYrA		3134G23M2		10/20/2011	GPresto	10/20/2011	PURC	.630	5,000,000.00	5,000,000.00	0.00	0.00
				1	11/08/2013	GPresto	11/08/2011		.630	0.00	0.00	0.00	-5,000,000.00
PURC									.630	15,000,000.00	15,000,000.00	0.00	0.00
									.630	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1425 FHLB-Fxd-S 30/360									.630	15,000,000.00	15,000,000.00	0.00	0.00
									.630	0.00	0.00	0.00	-15,000,000.00
Subtotal													
Set Date: 11/9/2011													
25457	FNMA 5YrNclYrA		3136FTFT1		10/13/2011	GPresto	10/13/2011	PURC	1.500	12,685,000.00	12,685,000.00	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
25464	FHLB 1YrN6MoE		3133764H5	1	11/09/2016	GPresto	11/09/2011		1.500	12,685,000.00	12,685,000.00	0.00	-12,685,000.00
Inv Type: 1565 FNMA-STEP-S 30/360													
								PURC	1.500	0.00	0.00	0.00	-12,685,000.00
									.350	15,000,000.00	15,000,000.00	0.00	0.00
								PURC	.350	0.00	0.00	0.00	-12,685,000.00
									.350	15,000,000.00	15,000,000.00	0.00	0.00
								PURC	.350	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
									.877	27,685,000.00	27,685,000.00	0.00	0.00
Subtotal													
									.877	0.00	0.00	0.00	-27,685,000.00

Set Date: 11/14/2011

25476	FNMA 2YrN6MoB		3135G0FA6	1	11/14/2013	10/26/2011	10/24/2011	PURC	.640	5,000,000.00	5,000,000.00	0.00	0.00
						ILicea	11/14/2011		.640	0.00	0.00	0.00	-5,000,000.00
25482	FNMA 3YrNc1YrB		3135G0FF5	1	11/14/2014	10/31/2011	10/26/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
						ILicea	11/14/2011		1.000	0.00	0.00	0.00	-5,000,000.00
25483	FNMA 3YrNc1YrB		3135G0FF5	1	11/14/2014	11/01/2011	10/27/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
						ILicea	11/14/2011		1.000	0.00	0.00	0.00	-10,000,000.00
25484	FNMA 2YrN6MoB		3135G0FA6	1	11/14/2013	11/01/2011	10/27/2011	PURC	.640	10,000,000.00	10,000,000.00	0.00	0.00
						ILicea	11/14/2011		.640	0.00	0.00	0.00	-10,000,000.00
25487	FNMA 1YrN6MoB		3135G0FA6	1	11/14/2013	11/01/2011	10/27/2011	PURC	.640	5,000,000.00	5,000,000.00	0.00	0.00
						ILicea	11/14/2011		.640	0.00	0.00	0.00	-5,000,000.00
25488	FNMA 1YrN6MoB		3135G0FA6	1	11/14/2013	11/01/2011	10/27/2011	PURC	.640	5,000,000.00	5,000,000.00	0.00	0.00
						ILicea	11/14/2011		.640	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
									.775	40,000,000.00	40,000,000.00	0.00	0.00
									.775	0.00	0.00	0.00	-40,000,000.00
									.775	40,000,000.00	40,000,000.00	0.00	0.00
									.775	0.00	0.00	0.00	-40,000,000.00
Subtotal													
									.775	0.00	0.00	0.00	-40,000,000.00

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25463	FHLMC 2YrNc6MoB		3134G23J9	1 11/15/2013	10/18/2011 GPresto	10/18/2011 11/15/2011	PURC	.600	10,000,000.00	10,000,000.00	0.00	0.00
	PURC							.600	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
								.600	0.00	0.00	0.00	-10,000,000.00
	Inv Type: 1425 FHLMC-Fxd-S 30/360											
25491	FHLB 1Yr		313376B8	1 11/15/2012	11/03/2011 ILicea	11/01/2011 11/15/2011	PURC	.200	20,000,000.00	19,997,400.00	0.00	0.00
	PURC							.213	20,000,000.00	-2,600.00	0.00	-19,997,400.00
								.200	20,000,000.00	19,997,400.00	0.00	0.00
								.213	0.00	-2,600.00	0.00	-19,997,400.00
	Inv Type: 1725 FHLB-Fxd-S 30/360											
								.200	20,000,000.00	19,997,400.00	0.00	0.00
								.213	0.00	-2,600.00	0.00	-19,997,400.00
								.333	30,000,000.00	29,997,400.00	0.00	0.00
								.342	0.00	-2,600.00	0.00	-29,997,400.00
	Subtotal											
	Set Date: 11/16/2011											
25512	LATF		LATF	1 12/01/2011	11/16/2011 ILicea	11/16/2011 11/16/2011	PURC	.380	50,000,000.00	50,000,000.00	0.00	0.00
	PURC							.380	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
								.380	50,000,000.00	50,000,000.00	0.00	0.00
	Inv Type: 1070 LATF-A/366											
25466	FHLB 1YrNc3MoE		3133764J1	1 11/16/2012	10/18/2011 ILicea	10/18/2011 11/16/2011	PURC	.350	10,000,000.00	10,000,000.00	0.00	0.00
25480	FHLB 1YrNc6MoB		313376A70	1 11/23/2012	10/31/2011 ILicea	10/26/2011 11/16/2011	PURC	.320	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
25486	FHLB 1YrNc6MoB		313376AR6	1 11/23/2012	11/01/2011 ILicea	10/27/2011 11/16/2011	PURC	.320	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25511	FHLB 18Mo		313376D85	1 11/23/2012	11/16/2011 ILicea	11/16/2011 11/07/2011	PURC	.340	15,000,000.00	15,000,000.00	0.00	-5,000,000.00

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25477	FHLB 1YrNc1MbB		3133766X8	1	11/23/2012	10/26/2011 ILicea	10/24/2011	PURC	.400	20,000,000.00	-41,300.00	0.00	-9,960,470.83
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
Subtotal													
										29,958,800.00	1,770.83	0.00	-20,000,100.00
										-41,200.00	0.00	0.00	-20,000,100.00

Set Date: 11/21/2011

25517	FNMA 5YrNc1YrB		3136FTQJ1	1	11/21/2016	11/16/2011 ILicea	11/15/2011	PURC	1.625	5,000,000.00	5,000,000.00	0.00	0.00
PURC													
Inv Type: 1525 FNMA-Fxd-S 30/360													
25525	FNMA 5YrNc1YrB		3136FTMT3	1	11/21/2016	11/16/2011 ILicea	11/14/2011	PURC	1.625	5,000,000.00	5,000,000.00	0.00	0.00
PURC													
Inv Type: 1565 FNMA-STEP%-S 30/360													
25495	FHLB 1.5Yr		313376CW3	1	05/21/2013	11/15/2011 ATress	11/08/2011	PURC	.340	10,000,000.00	9,999,500.00	0.00	0.00
25497	FHLB 1.5Yr		313376CW3	1	05/21/2013	11/15/2011 ATress	11/21/2011	PURC	.340	15,000,000.00	15,000,000.00	0.00	-9,999,500.00
25499	FHLB 1.5Yr		313376CW3	1	05/21/2013	11/15/2011 ATress	11/08/2011	PURC	.340	15,000,000.00	15,000,000.00	0.00	-15,000,000.00
25500	FHLB 1.5Yr		313376CW3	1	05/21/2013	11/15/2011 ATress	11/21/2011	PURC	.340	10,000,000.00	10,000,000.00	0.00	-15,000,000.00
25501	FHLB 1.5Yr		313376CW3	1	05/21/2013	11/15/2011 ATress	11/21/2011	PURC	.340	5,000,000.00	5,000,000.00	0.00	-10,000,000.00

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Set Date: 11/25/2011													
25506	FNMA 2YrN6MoB		3135G0W8	1	11/25/2013	11/15/2011 GPresto	11/10/2011	PURC	.625	5,000,000.00	5,000,000.00	0.00	0.00
25507	FNMA 2YrN6MoB		3135G0W8	1	11/25/2013	11/15/2011 GPresto	11/10/2011	PURC	.625	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25508	FNMA 2YrN6MoB		3135G0FW8	1	11/25/2013	11/15/2011 GPresto	11/10/2011	PURC	.625	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
PURC									.625	15,000,000.00	15,000,000.00	0.00	0.00
Subtotal													
									1.125	0.00	0.00	0.00	-12,000,000.00
									.165	157,000,000.00	157,000,000.00	0.00	0.00
									.165	0.00	0.00	0.00	-157,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
25496	FHLB 1YrN6MoB		313376ED3	1	12/07/2012	11/15/2011 ATress	11/08/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
25498	FHLB 1Yr		313376DW2	1	11/29/2012	11/15/2011 ATress	11/08/2011	PURC	.203	5,000,000.00	4,999,850.00	0.00	-10,000,000.00
PURC									.267	15,000,000.00	14,999,850.00	0.00	-4,999,850.00
									.268	0.00	-150.00	0.00	0.00
									.267	15,000,000.00	14,999,850.00	0.00	0.00
									.268	0.00	-150.00	0.00	-14,999,850.00
									.446	30,000,000.00	29,999,850.00	0.00	0.00
									.446	0.00	-150.00	0.00	-29,999,850.00
Subtotal													
									.268	15,000,000.00	14,999,850.00	0.00	0.00
									.268	0.00	-150.00	0.00	-14,999,850.00
Set Date: 11/28/2011													
25197	FEDERATED GOV		GODXX	1	12/01/2011	11/28/2011 ATress	11/28/2011	PURC	.011	105,000,000.00	105,000,000.00	0.00	0.00
25220	MORGAN STANLEY GOV		MVRXX	1	12/01/2011	11/28/2011 ATress	11/28/2011	PURC	.015	110,000,000.00	110,000,000.00	0.00	-105,000,000.00
PURC									.015	215,000,000.00	215,000,000.00	0.00	-110,000,000.00
									.013	0.00	0.00	0.00	0.00
									.013	215,000,000.00	215,000,000.00	0.00	-215,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 12/1/2011 9:32:37 AM

From Date: 11/1/2011 To Date: 11/30/2011

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
Inv Type: 1060 MMKT ACCTS-A/366													
25537	FHLMC 5YrNclYrB		3134G33Q2	1	11/28/2016	11/28/2011 ATress	11/23/2011	PURC	.013	215,000,000.00	215,000,000.00	0.00	0.00
									.013	0.00	0.00	0.00	-215,000,000.00
									1.375	5,000,000.00	5,000,000.00	0.00	0.00
									1.375	0.00	0.00	0.00	-5,000,000.00
									1.375	5,000,000.00	5,000,000.00	0.00	0.00
									1.375	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360													
25494	FHLB 1.5Yr		313376CW3	1	05/21/2013	11/15/2011 ATress	11/08/2011	PURC	.340	10,000,000.00	9,999,500.00	661.11	0.00
									.343	0.00	-500.00	0.00	-10,000,161.11
25504	FHLB 1.5Yr		313376DE2	1	05/28/2013	11/15/2011 ATress	11/08/2011	PURC	.310	15,000,000.00	15,000,000.00	0.00	0.00
									.310	0.00	0.00	0.00	-15,000,000.00
25535	FHLB 1.5Yr		313376C86	1	05/07/2013	11/23/2011 ATress	11/16/2011	PURC	.300	10,000,000.00	9,994,300.00	1,750.00	0.00
									.340	0.00	-5,700.00	0.00	-9,996,050.00
									.316	35,000,000.00	34,993,800.00	2,411.11	0.00
									.328	0.00	-6,200.00	0.00	-34,996,211.11
									.316	35,000,000.00	34,993,800.00	2,411.11	0.00
									.328	0.00	-6,200.00	0.00	-34,996,211.11
									.081	255,000,000.00	254,993,800.00	2,411.11	0.00
									.083	0.00	-6,200.00	0.00	-254,996,211.11
Subtotal													
Inv Type: 1725 FHLB-Fxd-S 30/360													
									.600	5,000,000.00	5,000,000.00	0.00	0.00
									.600	0.00	0.00	0.00	-5,000,000.00
									.650	10,000,000.00	10,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-10,000,000.00
									.650	5,000,000.00	5,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-5,000,000.00
									.650	15,000,000.00	15,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-15,000,000.00
									.650	10,000,000.00	10,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-10,000,000.00
									.650	5,000,000.00	5,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-5,000,000.00
									.650	10,000,000.00	10,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-10,000,000.00
									.650	5,000,000.00	5,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-5,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 12/1/2011 9:32:37 AM

From Date: 11/1/2011 To Date: 11/30/2011

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
25523	FNMA 2YrNc6MoE		3135G03A5	1	11/29/2013	11/16/2011 ILicea	11/15/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00
							11/29/2011		.650	0.00	0.00	0.00	-5,000,000.00
									.645	55,000,000.00	55,000,000.00	0.00	0.00
									.645	0.00	0.00	0.00	-55,000,000.00
									.645	55,000,000.00	55,000,000.00	0.00	0.00
									.645	0.00	0.00	0.00	-55,000,000.00
									.645	55,000,000.00	55,000,000.00	0.00	0.00
									.321	1,059,685,000.00	1,059,553,116.22	4,181.94	0.00
									.323	0.00	-131,883.78	0.00	-1,059,557,298.16
Grand Total			Count 65										
								Subtotal					

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 12/1/2011 9:32:37 AM

SUMMARY

From Date: 11/1/2011 To Date: 11/30/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.323	1,059,685,000.00	0.00	1,059,553,116.22	-131,883.78	0.00	4,181.94	0.00	-1,059,557,298.16
Totals :	.323	1,059,685,000.00	0.00	1,059,553,116.22	-131,883.78	0.00	4,181.94	0.00	-1,059,557,298.16