

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

501 A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
January 03, 2012

SUBJECT: Treasurer's Purchase Detail Report

RECOMMENDED MOTION: That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for December 2011 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for December 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: 
Christopher M. Hans

County Executive Office Signature

- Policy
- Policy
- Consent
- Consent

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

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

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.11

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

Inv. No.	Description Memo	Pool#	CUSTP	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
25554	FHLMC 3YrNc1YrB		3134G3BL3	1	12/05/2014	11/28/2011 ATress	11/22/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25555	FHLMC 3YrNc1YrB		3134G3BL3	1	12/05/2014	11/28/2011 ATress	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25556	FHLMC 3YrNc1YrB		3134G3BL3	1	12/05/2014	11/28/2011 ATress	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25557	FHLMC 2YrNc1YrB		3134G3BA7	1	12/05/2013	11/28/2011 ATress	11/22/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25558	FHLMC 3YrNc1YrB		3134G3BL3	1	12/05/2014	11/29/2011 ATress	11/22/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
PURC							12/05/2011		1.000	40,000,000.00	40,000,000.00	0.00	-10,000,000.00
									.963	0.00	0.00	0.00	-40,000,000.00
									.963	40,000,000.00	40,000,000.00	0.00	0.00
									.963	0.00	0.00	0.00	-40,000,000.00
									.140	50,000,000.00	49,935,444.44	0.00	0.00
									.140	0.00	-64,555.56	0.00	-49,935,444.44
									.140	50,000,000.00	49,935,444.44	0.00	0.00
									.140	0.00	-64,555.56	0.00	-49,935,444.44
Inv Type: 1425 FHLMC-Fxd-S 30/360									.140	50,000,000.00	49,935,444.44	0.00	0.00
									.140	0.00	-64,555.56	0.00	-49,935,444.44
Inv Type: 1500 FNMA-DISC NOTE									1.000	5,000,000.00	5,000,000.00	0.00	0.00
25515	FNMA 3YrNc6MoB		3135G0FZ1	1	12/05/2014	11/16/2011 ILicea	11/15/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25527	FNMA 3YrNc6MoB		3135G0FZ1	1	12/05/2014	11/16/2011 ILicea	12/05/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
25529	FNMA 3YrNc2YrE		3135G0GCI	1	12/05/2014	11/17/2011 ILicea	12/05/2011	PURC	.850	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
25531	FNMA 3YrNc6MoB		3135G0FZ1	1	12/05/2014	11/17/2011 ILicea	12/05/2011	PURC	.850	5,000,000.00	5,000,000.00	0.00	0.00
25532	FNMA 3YrNc6MoB		3135G0GE7	1	12/05/2014	11/17/2011 ILicea	11/16/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25533	FNMA 3YrNc6MoB		3135G0GE7	1	12/05/2014	11/23/2011 ATress	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25534	FNMA 3YrNc6MoB		3135G0FZ1	1	12/05/2014	11/23/2011 ATress	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
							11/16/2011		1.000	5,000,000.00	5,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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
PURC			1 12/05/2014	ATress	12/05/2011			1.000	40,000,000.00	0.00	0.00	-5,000,000.00
								.981	40,000,000.00	0.00	0.00	0.00
								.981	0.00	0.00	0.00	-40,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								.981	40,000,000.00	0.00	0.00	0.00
25569	FHLB 1.5Yr		313376GT6	12/01/2011	11/30/2011	PURC		.350	15,000,000.00	15,001,350.00	729.17	0.00
PURC			1 05/30/2013	ATress	12/05/2011			.344	15,000,000.00	1,350.00	0.00	-15,002,079.17
								.350	15,000,000.00	15,001,350.00	729.17	0.00
								.344	0.00	1,350.00	0.00	-15,002,079.17
Inv Type: 1725 FHLB-Fxd-S 30/360								.350	15,000,000.00	15,001,350.00	729.17	0.00
								.344	0.00	1,350.00	0.00	-15,002,079.17
								.621	145,000,000.00	144,936,794.44	729.17	0.00
								.620	0.00	-63,205.56	0.00	-144,937,523.61
Set Date: 12/6/2011								.700	5,000,000.00	5,000,000.00	0.00	0.00
25545	FHLMC 2YrNclYrE		3134G3BS8	11/28/2011	11/21/2011	PURC		.700	0.00	0.00	0.00	-5,000,000.00
25546	FHLMC 2YrNclYrE		3134G3BS8	11/28/2011	11/21/2011	PURC		.700	5,000,000.00	5,000,000.00	0.00	0.00
PURC			1 12/06/2013	ATress	12/06/2011			.700	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
								.700	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.750	5,000,000.00	5,000,000.00	0.00	0.00
25540	FNMA 2YrNclMoB		3135G0GG2	11/28/2011	11/17/2011	PURC		.750	0.00	0.00	0.00	-5,000,000.00
25541	FNMA 2YrNclMoB		3135G0GG2	11/28/2011	11/17/2011	PURC		.750	20,000,000.00	20,000,000.00	0.00	0.00
25542	FNMA 2YrNclMoB		3135G0GG2	11/28/2011	11/17/2011	PURC		.750	0.00	0.00	0.00	-20,000,000.00
25543	FNMA 2YrNclMoB		3135G0GG2	11/28/2011	11/17/2011	PURC		.750	5,000,000.00	5,000,000.00	0.00	0.00
			1 12/06/2013	ATress	12/06/2011			.750	0.00	0.00	0.00	-5,000,000.00
								.750	5,000,000.00	5,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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
PURC				1	12/06/2013	ATress	12/06/2011		.750	35,000,000.00	35,000,000.00	0.00	-5,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360									.750				0.00
25579	FHLB 1Yr		313376G58		12/05/2011	ATress	12/05/2011	PURC	.203	10,000,000.00	9,999,700.00	444.44	0.00
25580	FHLB 13Mo		313376G66		12/06/2011	ATress	12/06/2011	PURC	.190	10,000,000.00	-300.00	0.00	-10,000,144.44
25581	FHLB 13Mo		313374YV3		12/06/2011	ATress	12/06/2011	PURC	.198	10,355,000.00	-831.90	0.00	-9,999,959.77
25582	FHLB 1.5Yr		313376GT6		01/29/2013	ATress	12/06/2011	PURC	.375	10,375,399.35	20,399.35	13,698.80	0.00
PURC				1	05/30/2013	ATress	12/05/2011		.330	5,000,000.00	5,001,450.00	291.67	-10,389,098.15
							12/06/2011		.270	35,355,000.00	35,375,717.45	15,226.58	-5,001,741.67
									.220	0.00	20,717.45	0.00	-35,390,944.03
Inv Type: 1725 FHLB-Fxd-S 30/360									.270	35,355,000.00	35,375,717.45	15,226.58	0.00
									.220	0.00	20,717.45	0.00	-35,390,944.03
									.532	80,355,000.00	80,375,717.45	15,226.58	0.00
									.510	0.00	20,717.45	0.00	-80,390,944.03
Subtotal													
Set Date: 12/7/2011													
25559	FNMA 5YrNc1YrB		3136FTS86		11/29/2011	ATress	11/23/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
PURC				1	12/07/2016	ATress	12/07/2011		1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360									1.000	5,000,000.00	5,000,000.00	0.00	0.00
25509	FHLB 13MoNc6MoB		313376G33		11/15/2011	GPreto	11/10/2011	PURC	.325	10,000,000.00	10,000,000.00	0.00	0.00
25510	FHLB 13Mo6MoNcB		313376G33		01/07/2013	GPreto	12/07/2011	PURC	.325	0.00	0.00	0.00	-10,000,000.00
25516	FHLB 13MoNc6MoB		313376G33		11/16/2011	GPreto	12/07/2011	PURC	.325	15,000,000.00	15,000,000.00	0.00	0.00
				1	01/07/2013	Ilicea	11/15/2011	PURC	.325	10,000,000.00	10,000,000.00	0.00	-15,000,000.00
							12/07/2011		.325	0.00	0.00	0.00	-10,000,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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
PURC			1	12/14/2012	ILicea	12/09/2011		.350	20,000,000.00	20,000,000.00	0.00	-20,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360												
25597	FHILB 8Mo		3133375FJ1		12/08/2011	12/08/2011	PURC	.350	10,000,000.00	10,005,140.00	6,416.67	0.00
				08/24/2012	ATress	12/09/2011		.147	0.00	5,140.00	0.00	-10,011,556.67
25598	FHILB 8Mo		3133375FJ1		12/08/2011	12/08/2011	PURC	.220	15,000,000.00	15,007,710.00	9,625.00	0.00
				08/24/2012	ATress	12/09/2011		.147	0.00	7,710.00	0.00	-15,017,335.00
PURC								.220	25,000,000.00	25,012,850.00	16,041.67	0.00
								.147	0.00	12,850.00	0.00	-25,028,891.67
Inv Type: 1725 FHILB-Fxd-S 30/360								.220	25,000,000.00	25,012,850.00	16,041.67	0.00
								.147	0.00	12,850.00	0.00	-25,028,891.67
								.278	45,000,000.00	45,012,850.00	16,041.67	0.00
								.237	0.00	12,850.00	0.00	-45,028,891.67
Subtotal												
Set Date: 12/12/2011												
25536	FHILB 1.5Yr		3133376JE6		11/23/2011	11/17/2011	PURC	.375	15,000,000.00	15,000,000.00	0.00	0.00
				05/30/2013	ATress	12/12/2011		.375	0.00	0.00	0.00	-15,000,000.00
25538	FHILB 1Yr		3133376JD8		11/28/2011	11/17/2011	PURC	.210	25,000,000.00	24,989,425.00	0.00	0.00
				01/11/2013	ATress	12/12/2011		.249	0.00	-10,575.00	0.00	-24,989,425.00
25549	FHILB 1Yr		3133376ID8		11/28/2011	11/21/2011	PURC	.210	10,000,000.00	9,996,359.34	0.00	0.00
				01/11/2013	ATress	12/12/2011		.244	0.00	-3,640.66	0.00	-9,996,359.34
25562	FHILB 1Yr		3133376JD8		11/29/2011	11/23/2011	PURC	.210	10,000,000.00	9,996,900.00	0.00	0.00
				01/11/2013	ATress	12/12/2011		.239	0.00	-3,100.00	0.00	-9,996,900.00
25563	FHILB 1Yr		3133376JD8		11/30/2011	11/29/2011	PURC	.210	5,000,000.00	4,999,800.00	0.00	0.00
				01/11/2013	ATress	12/12/2011		.214	0.00	-200.00	0.00	-4,999,800.00
25570	FHILB 1Yr		3133376JD8		12/01/2011	11/30/2011	PURC	.210	10,000,000.00	9,998,000.00	0.00	0.00
				01/11/2013	ATress	12/12/2011		.229	0.00	-2,000.00	0.00	-9,998,000.00
25572	FHILB 1Yr		3133376JD8		12/05/2011	12/01/2011	PURC	.210	10,000,000.00	10,000,000.00	0.00	0.00
				01/11/2013	ATress	12/12/2011		.210	0.00	0.00	0.00	-10,000,000.00
25575	FHILB 1Yr		3133376JD8		12/05/2011	12/01/2011	PURC	.210	15,000,000.00	14,999,250.00	0.00	0.00
				01/11/2013	ATress	12/12/2011		.215	0.00	-750.00	0.00	-14,999,250.00
25602	FHILB 1.5Yr		3133376D36		12/12/2011	12/08/2011	PURC	.300	10,000,000.00	10,001,400.00	2,166.67	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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
PURC				1	05/16/2013	ATress	12/12/2011		.290 .241	110,000,000.00	1,400.00 109,981,134.34	2,166.67	-10,003,566.67 0.00
	Inv Type: 1725 FHLB-Fxd-S 30/360						Subtotal		.257	0.00	-18,865.66	0.00	-109,983,301.01
	Set Date: 12/13/2011								.241	110,000,000.00	109,981,134.34	2,166.67	0.00
	25550 FHLB 1YnClMoB		3133763V8		11/28/2011	ATress	11/21/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
	25578 FHLB 1Yr		313376LR4		12/13/2012	ATress	12/13/2011	PURC	.400	0.00	0.00	0.00	-10,000,000.00
	PURC			1	12/05/2011	ATress	12/05/2011		.200	10,000,000.00	9,999,200.00	0.00	0.00
				1	12/13/2012	ATress	12/13/2011		.208	0.00	-800.00	0.00	-9,999,200.00
	Inv Type: 1725 FHLB-Fxd-S 30/360						Subtotal		.300	20,000,000.00	19,999,200.00	0.00	0.00
	Set Date: 12/15/2011								.304	0.00	-800.00	0.00	-19,999,200.00
	25592 NEW JERSEY ST TRAN		646035TR8		12/08/2011	ATress	12/06/2011	PURC	2.000	25,000,000.00	25,225,750.00	0.00	0.00
	PURC			1	06/21/2012	ATress	12/15/2011		.250	0.00	225,750.00	0.00	-25,225,750.00
	Inv Type: 2330 MUNIS-M 30/360						Subtotal		2.000	25,000,000.00	25,225,750.00	0.00	0.00
	Set Date: 12/19/2011								.250	0.00	225,750.00	0.00	-25,225,750.00
	25565 FHLMC 3YnClYrB		3134G3CV0		11/30/2011	ATress	11/29/2011	PURC	2.000	25,000,000.00	25,225,750.00	0.00	0.00
				1	12/19/2014	ATress	12/19/2011		.250	0.00	225,750.00	0.00	-25,225,750.00
							Subtotal		2.000	25,000,000.00	25,225,750.00	0.00	0.00
									.250	0.00	225,750.00	0.00	-25,225,750.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

Inv. No.	Description Memo	Pool#	CUSTP	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
25574	FHLMC 3.5YrNclYrB		3134G3DP2	1	06/19/2015	12/05/2011 ATress	12/01/2011	PURC	1.020	10,000,000.00	10,000,000.00	0.00	0.00
25589	FHLMC 3YrNclYrB		3134G3DY3	1	12/19/2014	12/06/2011 ATress	12/19/2011	PURC	.875	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
25614	FHLMC 1.5Yr		3134G2U42	1	10/15/2013	12/15/2011 ILicea	12/15/2011	PURC	.375	5,000,000.00	4,997,700.00	3,333.33	-5,000,000.00
PURC									.400	25,000,000.00	24,997,700.00	3,333.33	-5,001,033.33
Inv Type: 1425 FHLMC-Fxd-S 30/360									.858	25,000,000.00	24,997,700.00	3,333.33	-25,001,033.33
25547	FHBL 1.5Yr		313376JY2	1	06/19/2013	11/28/2011 ATress	11/21/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
25601	FHBL 1Yr		313376MP7	1	01/03/2013	12/08/2011 ATress	12/19/2011	PURC	.210	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25607	FHBL 1Yr		313376MP7	1	01/03/2013	12/14/2011 ATress	12/19/2011	PURC	.210	5,000,000.00	5,000,330.00	0.00	-10,000,000.00
25610	FHBL 1Yr		313376MP7	1	01/03/2013	12/15/2011 ILicea	12/19/2011	PURC	.204	5,000,000.00	5,000,330.00	0.00	-5,000,330.00
PURC									.204	30,000,000.00	30,000,660.00	0.00	-5,000,330.00
Inv Type: 1725 FHBL-Fxd-S 30/360									.273	30,000,000.00	30,000,660.00	0.00	-30,000,660.00
Set Date: 12/20/2011									.271	660.00	660.00	0.00	0.00
25560	FNMA 5YrNclYrB		3136FTSH3	1	12/20/2016	11/29/2011 ATress	11/23/2011	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
PURC									1.250	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360									1.250	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Subtotal									.539	55,000,000.00	54,998,360.00	3,333.33	0.00
Subtotal									.540	-1,640.00	-1,640.00	0.00	-55,001,693.33

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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: 12/21/2011													
25561	FHILB 18Mo		313376KJ3			11/29/2011 ATress	11/23/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
25566	FHILB 18Mo	1	313376KJ3		06/21/2013	11/30/2011 ATress	12/21/2011	PURC	.400	10,000,000.00	10,002,988.60	0.00	-10,000,000.00
25573	FHILB 1.5Yr	1	313376KJ3		06/21/2013	12/05/2011 ATress	12/21/2011	PURC	.380	15,000,000.00	2,988.60	0.00	-10,002,988.60
25577	FHILB 1.5Yr	1	313376KJ3		06/21/2013	12/05/2011 ATress	12/21/2011	PURC	.348	8,000,000.00	11,550.00	0.00	-15,011,550.00
25593	FHILB 1.5Yr	1	313376KL8		06/21/2013	12/05/2011 ATress	12/21/2011	PURC	.371	8,000,000.00	8,003,520.00	0.00	0.00
						12/08/2011 ATress	12/06/2011	PURC	.400	10,000,000.00	10,005,900.00	0.00	-8,003,520.00
						12/08/2011 ATress	12/21/2011	PURC	.361	5,900.00	5,900.00	0.00	-10,005,900.00
PURC													
									.400	53,000,000.00	53,023,958.60	0.00	0.00
									.370	0.00	23,958.60	0.00	-53,023,958.60
									.400	53,000,000.00	53,023,958.60	0.00	0.00
									.370	0.00	23,958.60	0.00	-53,023,958.60
Subtotal													
									.400	53,000,000.00	53,023,958.60	0.00	0.00
									.370	0.00	23,958.60	0.00	-53,023,958.60
Set Date: 12/23/2011													
25584	FNMA 3YrNC2YE		3135GGM9			12/06/2011 ATress	12/05/2011	PURC	.825	5,000,000.00	5,000,000.00	0.00	0.00
25585	FNMA 3YrNC2YE	1	3135GGM9		12/23/2014	12/06/2011 ATress	12/23/2011	PURC	.825	5,000,000.00	0.00	0.00	-5,000,000.00
						12/06/2011 ATress	12/05/2011	PURC	.825	5,000,000.00	5,000,000.00	0.00	0.00
PURC													
									.825	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
									.825	0.00	0.00	0.00	0.00
Set Date: 12/27/2011													
25604	FNMA 2YrNC6MoB		3135GGR8			12/13/2011 ATress	12/12/2011	PURC	.550	5,000,000.00	5,000,000.00	0.00	0.00
Subtotal													
									.825	10,000,000.00	10,000,000.00	0.00	0.00
									.825	0.00	0.00	0.00	-10,000,000.00
									.825	10,000,000.00	10,000,000.00	0.00	0.00
									.825	0.00	0.00	0.00	-10,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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)	Amort / (Accret)	(Interest)	(Gain) / Loss Settlement
25605	FNMA 2YrNc6MoB		3135G0GR8	1	12/27/2013	ILicea	12/27/2011	PURC	.550	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
	PURC			1	12/27/2013	ILicea	12/27/2011		.550	10,000,000.00	10,000,000.00	0.00	0.00	-5,000,000.00
	Inv Type: 1525 FNMA-Fxd-S 30/360								.550	0.00	0.00	0.00	0.00	-10,000,000.00
25596	FHLLB 13MoNc9MoE		313376MA0	1	01/08/2013	ATress	12/08/2011	PURC	.250	15,000,000.00	15,000,000.00	0.00	0.00	-10,000,000.00
25599	FHLLB 1YrNc3MoB		313376MK8	1	01/08/2013	ATress	12/08/2011	PURC	.300	25,000,000.00	25,000,000.00	0.00	0.00	-15,000,000.00
	PURC			1	01/08/2013	ATress	12/27/2011		.300	40,000,000.00	40,000,000.00	0.00	0.00	-25,000,000.00
	Inv Type: 1725 FHLLB-Fxd-S 30/360								.281	0.00	0.00	0.00	0.00	-40,000,000.00
									.281	40,000,000.00	40,000,000.00	0.00	0.00	0.00
									.281	0.00	0.00	0.00	0.00	-40,000,000.00
									.335	50,000,000.00	50,000,000.00	0.00	0.00	0.00
									.335	0.00	0.00	0.00	0.00	-50,000,000.00
	Set Date: 12/28/2011													
25564	FNMA 5YrNc1YrB		3136FTTQ2	1	12/28/2016	ATress	11/30/2011	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00	0.00
25609	FNMA 5YrNc1YrB		3136FTVW6	1	12/28/2016	ILicea	12/28/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00	-10,000,000.00
	PURC			1	12/28/2016	ILicea	12/28/2011		1.125	0.00	0.00	0.00	0.00	0.00
									1.375	15,000,000.00	15,000,000.00	0.00	0.00	-5,000,000.00
	Inv Type: 1565 FNMA-STEP%-S 30/360								1.375	0.00	0.00	0.00	0.00	-15,000,000.00
25568	FHLLB 18MoNc3MoB		313376LH6	1	06/28/2013	ATress	12/01/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00	0.00
25576	FHLLB 1.5YrNc3MoB		313376LH6	1	06/28/2013	ATress	12/01/2011	PURC	.400	9,000,000.00	9,000,000.00	0.00	0.00	-10,000,000.00
25595	FHLLB 1YrNc6MoB		313376ML6	1	12/28/2012	ATress	12/08/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00	-9,000,000.00
	PURC			1	12/28/2012	ATress	12/28/2011		.250	0.00	0.00	0.00	0.00	-10,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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
25603	FHLB 1YrNc6MoB		313376ML6	1	12/28/2012	12/13/2011 ILicea	12/12/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
25608	FHLB 1YrNc6MoB		313376ML6	1	12/28/2012	12/14/2011 ILicea	12/28/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
Set Date: 12/29/2011													
25587	FNMA 3YrNc6MoB		3136FTUE7	1	12/29/2014	12/06/2011 ATress	12/06/2011	PURC	.900	5,000,000.00	5,000,000.00	0.00	0.00
25588	FNMA 3YrNc6MoB		3136FTUE7	1	12/29/2014	12/06/2011 ATress	12/06/2011	PURC	.900	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25606	FNMA 3YrNc6MoB		3136FTUE7	1	12/29/2014	12/13/2011 ILicea	12/12/2011	PURC	.900	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
PURC													
Inv Type: 1525 FNMA-Fxd-S 30/360													
Set Date: 12/30/2011													
25586	3.5YrNc2YrE		3134G3EB2	1	06/30/2015	12/06/2011 ATress	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25594	FHLMC 3.5YrNc2YrE		3134G3ENG	1	06/30/2015	12/08/2011 ATress	12/06/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
PURC													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
Subtotal													
Subtotal													



DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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
									1.000	0.00	0.00	0.00	-10,000,000.00
							Subtotal		1.000	10,000,000.00	10,000,000.00	0.00	0.00
Grand Total			Count 87						.496	887,355,000.00	887,567,367.63	49,476.03	0.00
									.441	0.00	212,367.63	0.00	-887,616,843.66

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

SUMMARY

From Date: 12/1/2011 To Date: 12/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.441	887,355,000.00	0.00	887,567,367.63	212,367.63	0.00	49,476.03	0.00	-887,616,843.66
Totals :	.441	887,355,000.00	0.00	887,567,367.63	212,367.63	0.00	49,476.03	0.00	-887,616,843.66