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

FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
February 02, 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 January 2012 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for January 2012 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	☐
Requires 4/5 Vote	☐

C.E.O. RECOMMENDATION: APPROVE

BY: Karen L. Johnson

County Executive Office Signature

Dep't Recomm.: ☒ Consent ☐ Policy

Per Exec. Ofc.: ☒ Consent ☐ Policy

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

Departmental Concurrence

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 2/2/2012 3:11:11 PM

From Date: 1/1/2012 To Date: 1/31/2012

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: 1/3/2012												
25220	MORGAN STANLEY GOV		MVRXX		01/03/2012	01/03/2012	PURC	.031	30,000,000.00	30,000,000.00	0.00	0.00
			1	02/01/2012	ILicea	01/03/2012		.031	0.00	0.00	0.00	-30,000,000.00
PURC								.031	30,000,000.00	30,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.031	30,000,000.00	30,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-30,000,000.00
24569	UBOC MANAGED RATE		CASH		01/03/2012	01/03/2012	PURC	.155	195,000,000.00	195,000,000.00	0.00	0.00
			1	02/01/2012	ILicea	01/03/2012		.155	0.00	0.00	0.00	-195,000,000.00
PURC								.155	195,000,000.00	195,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-195,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360								.155	195,000,000.00	195,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-195,000,000.00
25619	FHLMC 2YrNc1YrE		3134G3GZ7		12/27/2011	12/22/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/03/2014	ATress	01/03/2012		.500	0.00	0.00	0.00	-5,000,000.00
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
Inv Type: 1425 FHLMC-Fxd-S 30/360								.500	5,000,000.00	5,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-5,000,000.00
25612	FHLB 1Yr		313376MZ5		12/15/2011	12/15/2011	PURC	.200	10,000,000.00	9,999,670.00	611.11	0.00
			1	01/18/2013	ILicea	01/03/2012		.203	0.00	-330.00	0.00	-10,000,281.11
25613	FHLB 1YrNc3MoB		313376PL3		12/15/2011	12/15/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
			1	01/15/2013	ILicea	01/03/2012		.300	0.00	0.00	0.00	-10,000,000.00
25615	FHLB 1.5Yr		313376J55		12/22/2011	12/22/2011	PURC	.375	10,085,000.00	10,088,810.82	2,626.30	0.00
			1	07/09/2013	ILicea	01/03/2012		.350	0.00	3,810.82	0.00	-10,091,437.12
25616	FHLB 1YrNc3MoB		313376PL3		12/22/2011	12/22/2011	PURC	.300	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/15/2013	ILicea	01/03/2012		.300	0.00	0.00	0.00	-5,000,000.00
25617	FHLB 1.5Yr		313376A96		12/22/2011	12/22/2011	PURC	.370	10,000,000.00	10,010,200.00	6,166.67	0.00
			1	05/03/2013	ILicea	01/03/2012		.293	0.00	10,200.00	0.00	-10,016,366.67
PURC								.310	45,085,000.00	45,098,680.82	9,404.08	0.00
								.288	0.00	13,680.82	0.00	-45,108,084.90
Inv Type: 1725 FHLB-Fxd-S 30/360								.310	45,085,000.00	45,098,680.82	9,404.08	0.00

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From Date: 1/1/2012 To Date: 1/31/2012

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
								.288	0.00	13,680.82	0.00	-45,108,084.90
25629	FFCB 2Yr		31331K5K2		12/28/2011	12/28/2011	PURC	.400	6,000,000.00	5,997,600.00	0.00	0.00
			1	01/03/2014	ILicea	01/03/2012		.420	0.00	-2,400.00	0.00	-5,997,600.00
PURC								.400	6,000,000.00	5,997,600.00	0.00	0.00
								.420	0.00	-2,400.00	0.00	-5,997,600.00
Inv Type: 1925 FFCB-Fxd-S 30/360								.400	6,000,000.00	5,997,600.00	0.00	0.00
								.420	0.00	-2,400.00	0.00	-5,997,600.00
						Subtotal		**.178**	**281,085,000.00**	**281,096,280.82**	**9,404.08**	**0.00**
								.175	**0.00**	**11,280.82**	**0.00**	**-281,105,684.90**
Set Date: 1/4/2012												
25583	FHLB 1Yr		313376LW3		12/06/2011	12/05/2011	PURC	.200	25,000,000.00	25,000,000.00	0.00	0.00
			1	01/04/2013	ATress	01/04/2012		.200	0.00	0.00	0.00	-25,000,000.00
PURC								.200	25,000,000.00	25,000,000.00	0.00	0.00
								.200	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.200	25,000,000.00	25,000,000.00	0.00	0.00
								.200	0.00	0.00	0.00	-25,000,000.00
25631	GE CAPITAL CORP		36959HFD4		01/04/2012	01/03/2012	PURC	.330	35,000,000.00	34,948,345.83	0.00	0.00
			1	06/13/2012	ILicea	01/04/2012		.330	0.00	-51,654.17	0.00	-34,948,345.83
PURC								.330	35,000,000.00	34,948,345.83	0.00	0.00
								.330	0.00	-51,654.17	0.00	-34,948,345.83
Inv Type: 3020 COMMERCIAL PAPER								.330	35,000,000.00	34,948,345.83	0.00	0.00
								.330	0.00	-51,654.17	0.00	-34,948,345.83
						Subtotal		**.276**	**60,000,000.00**	**59,948,345.83**	**0.00**	**0.00**
								.276	**0.00**	**-51,654.17**	**0.00**	**-59,948,345.83**
Set Date: 1/5/2012												
25220	MORGAN STANLEY GOV		MVRXX		01/05/2012	01/05/2012	PURC	.031	65,000,000.00	65,000,000.00	0.00	0.00
			1	02/01/2012	ILicea	01/05/2012		.031	0.00	0.00	0.00	-65,000,000.00
PURC								.031	65,000,000.00	65,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-65,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.031	65,000,000.00	65,000,000.00	0.00	0.00

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From Date: 1/1/2012 To Date: 1/31/2012

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
								.031	0.00	0.00	0.00	-65,000,000.00
						Subtotal		**.031**	**65,000,000.00**	**65,000,000.00**	**0.00**	**0.00**
								.031	**0.00**	**0.00**	**0.00**	**-65,000,000.00**
Set Date: 1/9/2012												
25618	FHLMC 3YrNc1YrB		3134G3GG9		12/22/2011	12/22/2011	PURC	.850	10,000,000.00	10,000,000.00	0.00	0.00
			1	01/09/2015	ILicea	01/09/2012		.850	0.00	0.00	0.00	-10,000,000.00
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
Inv Type: 1425 FHLMC-Fxd-S 30/360								.850	10,000,000.00	10,000,000.00	0.00	0.00
								.850	0.00	0.00	0.00	-10,000,000.00
						Subtotal		**.850**	**10,000,000.00**	**10,000,000.00**	**0.00**	**0.00**
								.850	**0.00**	**0.00**	**0.00**	**-10,000,000.00**
Set Date: 1/10/2012												
25220	MORGAN STANLEY GOV		MVRXX		01/10/2012	01/10/2012	PURC	.031	30,000,000.00	30,000,000.00	0.00	0.00
			1	02/01/2012	ILicea	01/10/2012		.031	0.00	0.00	0.00	-30,000,000.00
PURC								.031	30,000,000.00	30,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.031	30,000,000.00	30,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-30,000,000.00
						Subtotal		**.031**	**30,000,000.00**	**30,000,000.00**	**0.00**	**0.00**
								.031	**0.00**	**0.00**	**0.00**	**-30,000,000.00**
Set Date: 1/11/2012												
25611	FHLB 1.5Yr		313376P58		12/15/2011	12/15/2011	PURC	.350	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/28/2013	ILicea	01/11/2012		.350	0.00	0.00	0.00	-10,000,000.00
PURC								.350	10,000,000.00	10,000,000.00	0.00	0.00
								.350	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.350	10,000,000.00	10,000,000.00	0.00	0.00
								.350	0.00	0.00	0.00	-10,000,000.00
						Subtotal		**.350**	**10,000,000.00**	**10,000,000.00**	**0.00**	**0.00**

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From Date: 1/1/2012 To Date: 1/31/2012

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
								.350	0.00	0.00	0.00	-10,000,000.00
Set Date: 1/12/2012												
25637	U.S. TREASURY BILL		9127953C3		01/12/2012	01/12/2012	PURC	.140	50,000,000.00	49,994,555.56	0.00	0.00
	25637(50.0M)		1	02/09/2012	ILicea	01/12/2012		.140	0.00	-5,444.44	0.00	-49,994,555.56
PURC								.140	50,000,000.00	49,994,555.56	0.00	0.00
								.140	0.00	-5,444.44	0.00	-49,994,555.56
Inv Type: 1300 U.S. TREASURY BILL								.140	50,000,000.00	49,994,555.56	0.00	0.00
								.140	0.00	-5,444.44	0.00	-49,994,555.56
25636	FNMA DISC NOTE		313589AC7		01/12/2012	01/12/2012	PURC	.140	50,000,000.00	49,930,583.33	0.00	0.00
			1	01/03/2013	ILicea	01/12/2012		.140	0.00	-69,416.67	0.00	-49,930,583.33
PURC								.140	50,000,000.00	49,930,583.33	0.00	0.00
								.140	0.00	-69,416.67	0.00	-49,930,583.33
Inv Type: 1500 FNMA-DISC NOTE								.140	50,000,000.00	49,930,583.33	0.00	0.00
								.140	0.00	-69,416.67	0.00	-49,930,583.33
25621	FHLB 1.5YrNc3MoB		313376PA7		12/27/2011	12/22/2011	PURC	.420	5,000,000.00	5,000,000.00	0.00	0.00
			1	07/12/2013	ATress	01/12/2012		.420	0.00	0.00	0.00	-5,000,000.00
25628	FHLB 1.5YrNc3MoB		313376QU2		12/28/2011	12/28/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
			1	07/12/2013	ILicea	01/12/2012		.400	0.00	0.00	0.00	-10,000,000.00
25635	FHLB 1.25Yr		313376RH0		01/10/2012	01/09/2012	PURC	.240	10,000,000.00	9,999,629.90	0.00	0.00
			1	04/12/2013	ILicea	01/12/2012		.243	0.00	-370.10	0.00	-9,999,629.90
PURC								.340	25,000,000.00	24,999,629.90	0.00	0.00
								.341	0.00	-370.10	0.00	-24,999,629.90
Inv Type: 1725 FHLB-Fxd-S 30/360								.340	25,000,000.00	24,999,629.90	0.00	0.00
								.341	0.00	-370.10	0.00	-24,999,629.90
						Subtotal		**.180**	**125,000,000.00**	**124,924,768.79**	**0.00**	**0.00**
								.180	**0.00**	**-75,231.21**	**0.00**	**-124,924,768.79**
Set Date: 1/17/2012												
25197	FEDERATED GOV		GOIXX		01/17/2012	01/17/2012	PURC	.010	79,000,000.00	79,000,000.00	0.00	0.00

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From Date: 1/1/2012 To Date: 1/31/2012

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
			1	02/01/2012	ILicea	01/17/2012		.010	0.00	0.00	0.00	-79,000,000.00
PURC								.010	79,000,000.00	79,000,000.00	0.00	0.00
								.010	0.00	0.00	0.00	-79,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.010	79,000,000.00	79,000,000.00	0.00	0.00
								.010	0.00	0.00	0.00	-79,000,000.00
						Subtotal		**.010**	**79,000,000.00**	**79,000,000.00**	**0.00**	**0.00**
								.010	**0.00**	**0.00**	**0.00**	**-79,000,000.00**
Set Date: 1/18/2012												
25639	UBS TRI PARTY REPO		REPO		01/18/2012	01/18/2012	PURC	.130	100,000,000.00	100,000,000.00	0.00	0.00
			1	01/19/2012	ILicea	01/18/2012		.130	0.00	0.00	0.00	-100,000,000.00
PURC								.130	100,000,000.00	100,000,000.00	0.00	0.00
								.130	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360								.130	100,000,000.00	100,000,000.00	0.00	0.00
								.130	0.00	0.00	0.00	-100,000,000.00
25625	FHLB 1YrNc9MoE		313376QN8		12/27/2011	12/27/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
			1	01/18/2013	ATress	01/18/2012		.300	0.00	0.00	0.00	-10,000,000.00
25626	FHLB 1YrNc9MoE		313376QN8		12/27/2011	12/27/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
			1	01/18/2013	ATress	01/18/2012		.300	0.00	0.00	0.00	-10,000,000.00
PURC								.300	20,000,000.00	20,000,000.00	0.00	0.00
								.300	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.300	20,000,000.00	20,000,000.00	0.00	0.00
								.300	0.00	0.00	0.00	-20,000,000.00
						Subtotal		**.158**	**120,000,000.00**	**120,000,000.00**	**0.00**	**0.00**
								.158	**0.00**	**0.00**	**0.00**	**-120,000,000.00**
Set Date: 1/19/2012												
25640	UBS TRI PARTY REPO		REPO		01/19/2012	01/19/2012	PURC	.130	150,000,000.00	150,000,000.00	0.00	0.00
			1	01/20/2012	ILicea	01/19/2012		.130	0.00	0.00	0.00	-150,000,000.00
PURC								.130	150,000,000.00	150,000,000.00	0.00	0.00
								.130	0.00	0.00	0.00	-150,000,000.00
Inv Type: 1000 REPOS-A/360								.130	150,000,000.00	150,000,000.00	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
								.130	0.00	0.00	0.00	-150,000,000.00
						Subtotal		**.130**	**150,000,000.00**	**150,000,000.00**	**0.00**	**0.00**
								.130	**0.00**	**0.00**	**0.00**	**-150,000,000.00**
Set Date: 1/20/2012												
25641	FHLB 2Yr		313376UF0		01/19/2012	01/19/2012	PURC	.375	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/29/2014	ILicea	01/20/2012		.375	0.00	0.00	0.00	-5,000,000.00
PURC								.375	5,000,000.00	5,000,000.00	0.00	0.00
								.375	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.375	5,000,000.00	5,000,000.00	0.00	0.00
								.375	0.00	0.00	0.00	-5,000,000.00
						Subtotal		**.375**	**5,000,000.00**	**5,000,000.00**	**0.00**	**0.00**
								.375	**0.00**	**0.00**	**0.00**	**-5,000,000.00**
Set Date: 1/23/2012												
25644	UBS TRI PARTY REPO		REPO		01/23/2012	01/23/2012	PURC	.050	200,000,000.00	200,000,000.00	0.00	0.00
			1	01/24/2012	ILicea	01/23/2012		.050	0.00	0.00	0.00	-200,000,000.00
PURC								.050	200,000,000.00	200,000,000.00	0.00	0.00
								.050	0.00	0.00	0.00	-200,000,000.00
Inv Type: 1000 REPOS-A/360								.050	200,000,000.00	200,000,000.00	0.00	0.00
								.050	0.00	0.00	0.00	-200,000,000.00
25627	FHLMC 3YrNc1YrB		3134G3HA1		12/27/2011	12/27/2011	PURC	.875	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/23/2015	ATress	01/23/2012		.875	0.00	0.00	0.00	-5,000,000.00
25630	FHLMC 3YrNc1YrB		3134G3HA1		01/04/2012	01/03/2012	PURC	.875	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/23/2015	ILicea	01/23/2012		.875	0.00	0.00	0.00	-5,000,000.00
25632	FHLMC 3YrNc1YrB		3134G3HA1		01/04/2012	01/03/2012	PURC	.875	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/23/2015	ILicea	01/23/2012		.875	0.00	0.00	0.00	-5,000,000.00
25633	FHLMC 3YrNc1YrB		3134G3HA1		01/04/2012	01/04/2012	PURC	.875	6,500,000.00	6,500,000.00	0.00	0.00
			1	01/23/2015	ILicea	01/23/2012		.875	0.00	0.00	0.00	-6,500,000.00
PURC								.875	21,500,000.00	21,500,000.00	0.00	0.00
								.875	0.00	0.00	0.00	-21,500,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.875	21,500,000.00	21,500,000.00	0.00	0.00
								.875	0.00	0.00	0.00	-21,500,000.00

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From Date: 1/1/2012 To Date: 1/31/2012

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
						Subtotal		**.130**	**221,500,000.00**	**221,500,000.00**	**0.00**	**0.00**
								.130	**0.00**	**0.00**	**0.00**	**-221,500,000.00**
Set Date: 1/24/2012												
25622	FHLMC 2YrNc1YrB		3134G3HD5		12/27/2011	12/27/2011	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/24/2014	ATress	01/24/2012		.600	0.00	0.00	0.00	-5,000,000.00
25623	FHLMC 2YrNc1YrB		3134G3HD5		12/27/2011	12/27/2011	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/24/2014	ATress	01/24/2012		.600	0.00	0.00	0.00	-5,000,000.00
25624	FHLMC 2YrNc1YrB		3134G3HD5		12/27/2011	12/27/2011	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/24/2014	ATress	01/24/2012		.600	0.00	0.00	0.00	-5,000,000.00
PURC								.600	15,000,000.00	15,000,000.00	0.00	0.00
								.600	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.600	15,000,000.00	15,000,000.00	0.00	0.00
								.600	0.00	0.00	0.00	-15,000,000.00
						Subtotal		**.600**	**15,000,000.00**	**15,000,000.00**	**0.00**	**0.00**
								.600	**0.00**	**0.00**	**0.00**	**-15,000,000.00**
Set Date: 1/25/2012												
25645	FHLB 13MoNc9MoE		313376VS1		01/24/2012	01/24/2012	PURC	.200	5,000,000.00	5,000,000.00	27.78	0.00
			1	02/20/2013	ILicea	01/25/2012		.200	0.00	0.00	0.00	-5,000,027.78
PURC								.200	5,000,000.00	5,000,000.00	27.78	0.00
								.200	0.00	0.00	0.00	-5,000,027.78
Inv Type: 1725 FHLB-Fxd-S 30/360								.200	5,000,000.00	5,000,000.00	27.78	0.00
								.200	0.00	0.00	0.00	-5,000,027.78
						Subtotal		**.200**	**5,000,000.00**	**5,000,000.00**	**27.78**	**0.00**
								.200	**0.00**	**0.00**	**0.00**	**-5,000,027.78**
Set Date: 1/30/2012												
25220	MORGAN STANLEY GOV		MVRXX		01/30/2012	01/30/2012	PURC	.031	30,000,000.00	30,000,000.00	0.00	0.00
			1	02/01/2012	ILicea	01/30/2012		.031	0.00	0.00	0.00	-30,000,000.00
PURC								.031	30,000,000.00	30,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.031	30,000,000.00	30,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME

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From Date: 1/1/2012 To Date: 1/31/2012

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
								.031	0.00	0.00	0.00	-30,000,000.00
24569	UBOC MANAGED RATE		CASH		01/30/2012	01/30/2012	PURC	.155	145,000,000.00	145,000,000.00	0.00	0.00
			1	02/01/2012	ILicea	01/30/2012		.155	0.00	0.00	0.00	-145,000,000.00
PURC								.155	145,000,000.00	145,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-145,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360								.155	145,000,000.00	145,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-145,000,000.00
25634	FNMA 3YrNc6MoB		3136FTYT0		01/05/2012	01/05/2012	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	01/30/2015	ILicea	01/30/2012		.500	0.00	0.00	0.00	-10,000,000.00
25638	FNMA 3YrNc6MoB		3136FTZT9		01/17/2012	01/17/2012	PURC	.375	5,000,000.00	5,000,000.00	0.00	0.00
			1	01/30/2015	ILicea	01/30/2012		.375	0.00	0.00	0.00	-5,000,000.00
25646	FNMA 5YrNc1YrB		3136FTZP7		01/30/2012	01/26/2012	PURC	1.000	4,740,000.00	4,740,000.00	0.00	0.00
			1	01/30/2017	ILicea	01/30/2012		1.000	0.00	0.00	0.00	-4,740,000.00
PURC								.588	19,740,000.00	19,740,000.00	0.00	0.00
								.588	0.00	0.00	0.00	-19,740,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360								.588	19,740,000.00	19,740,000.00	0.00	0.00
								.588	0.00	0.00	0.00	-19,740,000.00
						Subtotal		**.180**	**194,740,000.00**	**194,740,000.00**	**0.00**	**0.00**
								.180	**0.00**	**0.00**	**0.00**	**-194,740,000.00**
Set Date: 1/31/2012												
25648	UBS TRI PARTY REPO		REPO		01/31/2012	01/31/2001	PURC	.170	100,000,000.00	100,000,000.00	0.00	0.00
			1	02/01/2012	ILicea	01/31/2012		.170	0.00	0.00	0.00	-100,000,000.00
25650	UBS TRI PARTY REPO		REPO		01/31/2012	01/31/2012	PURC	.120	50,000,000.00	50,000,000.00	0.00	0.00
			1	02/07/2012	ILicea	01/31/2012		.120	0.00	0.00	0.00	-50,000,000.00
PURC								.153	150,000,000.00	150,000,000.00	0.00	0.00
								.153	0.00	0.00	0.00	-150,000,000.00
Inv Type: 1000 REPOS-A/360								.153	150,000,000.00	150,000,000.00	0.00	0.00
								.153	0.00	0.00	0.00	-150,000,000.00
25220	MORGAN STANLEY GOV		MVRXX		01/31/2012	01/31/2012	PURC	.031	65,000,000.00	65,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME

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From Date: 1/1/2012 To Date: 1/31/2012

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
			1	02/01/2012	ILicea	01/31/2012		.031	0.00	0.00	0.00	-65,000,000.00
PURC								.031	65,000,000.00	65,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-65,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.031	65,000,000.00	65,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-65,000,000.00
25651	FNMA 5YrNc1YrB		3136FTB65		01/31/2012	01/30/2012	PURC	1.000	5,425,000.00	5,425,000.00	0.00	0.00
			1	01/30/2017	ILicea	01/31/2012		1.000	0.00	0.00	0.00	-5,425,000.00
PURC								1.000	5,425,000.00	5,425,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-5,425,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360								1.000	5,425,000.00	5,425,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-5,425,000.00
						Subtotal		**.138**	**220,425,000.00**	**220,425,000.00**	**0.00**	**0.00**
								.138	**0.00**	**0.00**	**0.00**	**-220,425,000.00**
Grand Total			**Count 44**					.157	1,591,750,000.00	1,591,634,395.44	9,431.86	0.00
								.156	0.00	-115,604.56	0.00	-1,591,643,827.30

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SUMMARY

From Date: 1/1/2012 To Date: 1/31/2012

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.156	1,591,750,000.00	0.00	1,591,634,395.44	-115,604.56	0.00	9,431.86	0.00	-1,591,643,827.30
Totals :	**.156**	**1,591,750,000.00**	**0.00**	**1,591,634,395.44**	**-115,604.56**	**0.00**	**9,431.86**	**0.00**	**-1,591,643,827.30**