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

104A

FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
February 29, 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 February 2012 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for February 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.: ☐ Policy ☒ Consent

Per Exec. Ofc.: ☐ Policy ☒ Consent

Prev. Agn. Ref.: | **District:** ALL | **Agenda Number:** 2.7

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

Departmental Copy/Image

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 2/29/2012 2:03:38 PM

From Date: 2/1/2012 To Date: 2/29/2012

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: 2/1/2012												
25659	U.S. TREASURY BOND		912828PR5		01/31/2012	01/31/2012	PURC	.625	10,000,000.00	10,047,265.63	171.70	0.00
			1	01/31/2013	ILicea	02/01/2012		.151	0.00	47,265.63	0.00	-10,047,437.33
PURC								.625	10,000,000.00	10,047,265.63	171.70	0.00
								.151	0.00	47,265.63	0.00	-10,047,437.33
Inv Type: 1310 U.S. TREASURY BOND								.625	10,000,000.00	10,047,265.63	171.70	0.00
								.151	0.00	47,265.63	0.00	-10,047,437.33
25663	FHLB DISC NOTE		313385BD7		01/31/2012	01/31/2012	PURC	.140	25,000,000.00	24,964,805.56	0.00	0.00
			1	01/28/2013	ILicea	02/01/2012		.140	0.00	-35,194.44	0.00	-24,964,805.56
PURC								.140	25,000,000.00	24,964,805.56	0.00	0.00
								.140	0.00	-35,194.44	0.00	-24,964,805.56
Inv Type: 1700 FHLB-DISC NOTE								.140	25,000,000.00	24,964,805.56	0.00	0.00
								.140	0.00	-35,194.44	0.00	-24,964,805.56
25653	FHLB 1Yr		313376U78		01/31/2012	01/25/2012	PURC	.180	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/01/2013	ATress	02/01/2012		.180	0.00	0.00	0.00	-5,000,000.00
PURC								.180	5,000,000.00	5,000,000.00	0.00	0.00
								.180	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.180	5,000,000.00	5,000,000.00	0.00	0.00
								.180	0.00	0.00	0.00	-5,000,000.00
25664	FFCB DISC NOTE		313313BD9		01/31/2012	01/31/2012	PURC	.140	25,000,000.00	24,964,805.56	0.00	0.00
			1	01/28/2013	ILicea	02/01/2012		.140	0.00	-35,194.44	0.00	-24,964,805.56
PURC								.140	25,000,000.00	24,964,805.56	0.00	0.00
								.140	0.00	-35,194.44	0.00	-24,964,805.56
Inv Type: 1900 FFCB-DISC NOTE								.140	25,000,000.00	24,964,805.56	0.00	0.00
								.140	0.00	-35,194.44	0.00	-24,964,805.56
						Subtotal		**.218**	**65,000,000.00**	**64,976,876.75**	**171.70**	**0.00**
								.145	**0.00**	**-23,123.25**	**0.00**	**-64,977,048.45**
Set Date: 2/2/2012												
25672	U.S. TREASURY BOND		912828QZ6		02/02/2012	02/02/2012	PURC	.500	10,000,000.00	10,042,187.50	8,743.17	0.00

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From Date: 2/1/2012 To Date: 2/29/2012

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	05/31/2013	ILicea	02/02/2012		.181	0.00	42,187.50	0.00	-10,050,930.67
PURC								.500	10,000,000.00	10,042,187.50	8,743.17	0.00
								.181	0.00	42,187.50	0.00	-10,050,930.67
Inv Type: 1310 U.S. TREASURY BOND								.500	10,000,000.00	10,042,187.50	8,743.17	0.00
								.181	0.00	42,187.50	0.00	-10,050,930.67
25657	FHLMC 2Yr		3134G3LA6		01/31/2012	01/24/2012	PURC	.375	10,000,000.00	9,996,000.00	937.50	0.00
			1	02/27/2014	ATress	02/02/2012		.394	0.00	-4,000.00	0.00	-9,996,937.50
PURC								.375	10,000,000.00	9,996,000.00	937.50	0.00
								.394	0.00	-4,000.00	0.00	-9,996,937.50
Inv Type: 1425 FHLMC-Fxd-S 30/360								.375	10,000,000.00	9,996,000.00	937.50	0.00
								.394	0.00	-4,000.00	0.00	-9,996,937.50
25670	FHLB 1.75YrNc9MoB		3133765S0		02/01/2012	02/01/2012	PURC	.550	2,000,000.00	2,001,460.00	2,963.89	0.00
			1	10/25/2013	ATress	02/02/2012		.508	0.00	1,460.00	0.00	-2,004,423.89
PURC								.550	2,000,000.00	2,001,460.00	2,963.89	0.00
								.508	0.00	1,460.00	0.00	-2,004,423.89
Inv Type: 1725 FHLB-Fxd-S 30/360								.550	2,000,000.00	2,001,460.00	2,963.89	0.00
								.508	0.00	1,460.00	0.00	-2,004,423.89
						Subtotal		**.448**	**22,000,000.00**	**22,039,647.50**	**12,644.56**	**0.00**
								.308	**0.00**	**39,647.50**	**0.00**	**-22,052,292.06**
Set Date: 2/3/2012												
25642	FHLB 2Yr		313376VB8		01/19/2012	01/19/2012	PURC	.250	5,000,000.00	4,998,690.00	0.00	0.00
			1	07/30/2013	ILicea	02/03/2012		.268	0.00	-1,310.00	0.00	-4,998,690.00
25643	FHLB 1.5Yr		313376UY9		01/19/2012	01/19/2012	PURC	.250	5,000,000.00	5,000,000.00	0.00	0.00
			1	08/05/2013	ILicea	02/03/2012		.250	0.00	0.00	0.00	-5,000,000.00
25662	FHLB 1.5Yr		313376VB8		01/31/2012	01/24/2012	PURC	.250	5,000,000.00	4,997,191.10	0.00	0.00
			1	07/30/2013	ATress	02/03/2012		.288	0.00	-2,808.90	0.00	-4,997,191.10
25673	FHLB 1Yr		313376XA8		02/02/2012	02/02/2012	PURC	.170	10,000,000.00	9,999,700.00	94.44	0.00
			1	02/15/2013	ILicea	02/03/2012		.173	0.00	-300.00	0.00	-9,999,794.44
25674	FHLB 1.5Yr		313376UY9		02/02/2012	01/25/2012	PURC	.250	5,000,000.00	4,997,372.74	0.00	0.00

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From Date: 2/1/2012 To Date: 2/29/2012

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	08/05/2013	ILicea	02/03/2012		.285	0.00	-2,627.26	0.00	-4,997,372.74
PURC								.223	30,000,000.00	29,992,953.84	94.44	0.00
								.239	0.00	-7,046.16	0.00	-29,993,048.28
Inv Type: 1725 FHLB-Fxd-S 30/360								.223	30,000,000.00	29,992,953.84	94.44	0.00
								.239	0.00	-7,046.16	0.00	-29,993,048.28
						Subtotal		**.223**	**30,000,000.00**	**29,992,953.84**	**94.44**	**0.00**
								.239	**0.00**	**-7,046.16**	**0.00**	**-29,993,048.28**
Set Date: 2/6/2012												
25656	FHLB 1Yr		313376TQ8		01/31/2012	01/24/2012	PURC	.170	5,000,000.00	4,999,350.00	0.00	0.00
			1	02/06/2013	ATress	02/06/2012		.183	0.00	-650.00	0.00	-4,999,350.00
PURC								.170	5,000,000.00	4,999,350.00	0.00	0.00
								.183	0.00	-650.00	0.00	-4,999,350.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.170	5,000,000.00	4,999,350.00	0.00	0.00
								.183	0.00	-650.00	0.00	-4,999,350.00
25675	FFCB 1.5YrNc3MoE		3133EACJ5		02/06/2012	01/31/2012	PURC	.180	5,000,000.00	4,995,500.00	0.00	0.00
			1	08/07/2013	ILicea	02/06/2012		.240	0.00	-4,500.00	0.00	-4,995,500.00
PURC								.180	5,000,000.00	4,995,500.00	0.00	0.00
								.240	0.00	-4,500.00	0.00	-4,995,500.00
Inv Type: 1925 FFCB-Fxd-S 30/360								.180	5,000,000.00	4,995,500.00	0.00	0.00
								.240	0.00	-4,500.00	0.00	-4,995,500.00
						Subtotal		**.175**	**10,000,000.00**	**9,994,850.00**	**0.00**	**0.00**
								.212	**0.00**	**-5,150.00**	**0.00**	**-9,994,850.00**
Set Date: 2/7/2012												
25678	FHLB 1.5Yr		313376UY9		02/06/2012	02/06/2012	PURC	.250	5,000,000.00	5,000,000.00	138.89	0.00
			1	08/05/2013	ATress	02/07/2012		.250	0.00	0.00	0.00	-5,000,138.89
PURC								.250	5,000,000.00	5,000,000.00	138.89	0.00
								.250	0.00	0.00	0.00	-5,000,138.89
Inv Type: 1725 FHLB-Fxd-S 30/360								.250	5,000,000.00	5,000,000.00	138.89	0.00
								.250	0.00	0.00	0.00	-5,000,138.89
						Subtotal		**.250**	**5,000,000.00**	**5,000,000.00**	**138.89**	**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
								.250	0.00	0.00	0.00	-5,000,138.89
Set Date: 2/8/2012												
25658	FHLB 1Yr		313376WM3		01/31/2012	01/24/2012	PURC	.170	5,000,000.00	4,999,355.00	0.00	0.00
			1	02/08/2013	ATress	02/08/2012		.183	0.00	-645.00	0.00	-4,999,355.00
25668	FHLB 1Yr		313376WM3		01/31/2012	01/31/2012	PURC	.170	5,000,000.00	5,000,250.00	0.00	0.00
			1	02/08/2013	ATress	02/08/2012		.165	0.00	250.00	0.00	-5,000,250.00
25676	FHLB 1Yr		3133784B4		02/06/2012	02/06/2012	PURC	.170	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/08/2013	ILicea	02/08/2012		.170	0.00	0.00	0.00	-5,000,000.00
25682	FHLB 1.5Yr		313376VB8		02/07/2012	02/07/2012	PURC	.250	5,000,000.00	4,998,800.00	173.61	0.00
			1	07/30/2013	ILicea	02/08/2012		.266	0.00	-1,200.00	0.00	-4,998,973.61
PURC								.190	20,000,000.00	19,998,405.00	173.61	0.00
								.196	0.00	-1,595.00	0.00	-19,998,578.61
Inv Type: 1725 FHLB-Fxd-S 30/360								.190	20,000,000.00	19,998,405.00	173.61	0.00
								.196	0.00	-1,595.00	0.00	-19,998,578.61
						Subtotal		**.190**	**20,000,000.00**	**19,998,405.00**	**173.61**	**0.00**
								.196	**0.00**	**-1,595.00**	**0.00**	**-19,998,578.61**
Set Date: 2/9/2012												
25688	U.S. TREASURY BOND		912828QK9		02/09/2012	02/08/2012	PURC	.625	10,000,000.00	10,047,265.63	27,815.93	0.00
			1	02/28/2013	ATress	02/09/2012		.176	0.00	47,265.63	0.00	-10,075,081.56
PURC								.625	10,000,000.00	10,047,265.63	27,815.93	0.00
								.176	0.00	47,265.63	0.00	-10,075,081.56
Inv Type: 1310 U.S. TREASURY BOND								.625	10,000,000.00	10,047,265.63	27,815.93	0.00
								.176	0.00	47,265.63	0.00	-10,075,081.56
25681	FHLB 1.5Yr		3133784T5		02/07/2012	02/07/2012	PURC	.250	5,000,000.00	5,000,000.00	0.00	0.00
			1	08/09/2013	ILicea	02/09/2012		.250	0.00	0.00	0.00	-5,000,000.00
25685	FHLB 1Yr		3133784S7		02/07/2012	02/07/2012	PURC	.170	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/11/2013	ILicea	02/09/2012		.170	0.00	0.00	0.00	-5,000,000.00
PURC								.210	10,000,000.00	10,000,000.00	0.00	0.00
								.210	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.210	10,000,000.00	10,000,000.00	0.00	0.00
								.210	0.00	0.00	0.00	-10,000,000.00

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From Date: 2/1/2012 To Date: 2/29/2012

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		**.418**	**20,000,000.00**	**20,047,265.63**	**27,815.93**	**0.00**
								.193	**0.00**	**47,265.63**	**0.00**	**-20,075,081.56**
Set Date: 2/13/2012												
25671	FNMA 3YrNc1YrE		3136FTL23		02/01/2012	02/01/2012	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/13/2015	ATress	02/13/2012		.300	0.00	0.00	0.00	-10,000,000.00
PURC								.300	10,000,000.00	10,000,000.00	0.00	0.00
								.300	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360								.300	10,000,000.00	10,000,000.00	0.00	0.00
								.300	0.00	0.00	0.00	-10,000,000.00
						Subtotal		**.300**	**10,000,000.00**	**10,000,000.00**	**0.00**	**0.00**
								.300	**0.00**	**0.00**	**0.00**	**-10,000,000.00**
Set Date: 2/14/2012												
24569	UBOC MANAGED RATE		CASH		02/14/2012	02/14/2012	PURC	.155	70,000,000.00	70,000,000.00	0.00	0.00
			1	03/01/2012	GPresto	02/14/2012		.155	0.00	0.00	0.00	-70,000,000.00
PURC								.155	70,000,000.00	70,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-70,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360								.155	70,000,000.00	70,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-70,000,000.00
						Subtotal		**.155**	**70,000,000.00**	**70,000,000.00**	**0.00**	**0.00**
								.155	**0.00**	**0.00**	**0.00**	**-70,000,000.00**
Set Date: 2/15/2012												
24569	UBOC MANAGED RATE		CASH		02/15/2012	02/15/2012	PURC	.155	15,000,000.00	15,000,000.00	0.00	0.00
			1	03/01/2012	GPresto	02/15/2012		.155	0.00	0.00	0.00	-15,000,000.00
PURC								.155	15,000,000.00	15,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360								.155	15,000,000.00	15,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-15,000,000.00
						Subtotal		**.155**	**15,000,000.00**	**15,000,000.00**	**0.00**	**0.00**
								.155	**0.00**	**0.00**	**0.00**	**-15,000,000.00**

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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
Set Date: 2/16/2012												
25695	FHLB 1Yr		313378BT7		02/15/2012	02/14/2012	PURC	.190	5,000,000.00	4,998,550.00	0.00	0.00
			1	02/15/2013	GPresto	02/16/2012		.219	0.00	-1,450.00	0.00	-4,998,550.00
PURC								.190	5,000,000.00	4,998,550.00	0.00	0.00
								.219	0.00	-1,450.00	0.00	-4,998,550.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.190	5,000,000.00	4,998,550.00	0.00	0.00
								.219	0.00	-1,450.00	0.00	-4,998,550.00
						Subtotal		**.190**	**5,000,000.00**	**4,998,550.00**	**0.00**	**0.00**
								.219	**0.00**	**-1,450.00**	**0.00**	**-4,998,550.00**
Set Date: 2/21/2012												
25660	FHLMC 2YrNc1YrB		3134G3LZ1		01/31/2012	01/24/2012	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/21/2014	ATress	02/21/2012		.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
25696	FFCB 2YrNc1YrA		3133EADY1		02/15/2012	02/14/2012	PURC	.330	5,000,000.00	4,995,000.00	0.00	0.00
			1	02/21/2014	GPresto	02/21/2012		.380	0.00	-5,000.00	0.00	-4,995,000.00
PURC								.330	5,000,000.00	4,995,000.00	0.00	0.00
								.380	0.00	-5,000.00	0.00	-4,995,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360								.330	5,000,000.00	4,995,000.00	0.00	0.00
								.380	0.00	-5,000.00	0.00	-4,995,000.00
						Subtotal		**.415**	**10,000,000.00**	**9,995,000.00**	**0.00**	**0.00**
								.440	**0.00**	**-5,000.00**	**0.00**	**-9,995,000.00**
Set Date: 2/22/2012												
24569	UBOC MANAGED RATE		CASH		02/22/2012	02/22/2012	PURC	.155	15,000,000.00	15,000,000.00	0.00	0.00
			1	03/01/2012	ILicea	02/22/2012		.155	0.00	0.00	0.00	-15,000,000.00
PURC								.155	15,000,000.00	15,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360								.155	15,000,000.00	15,000,000.00	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
								.155	0.00	0.00	0.00	-15,000,000.00
25689	FHLB 3Yr		313378AC5		02/15/2012	02/09/2012	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/22/2015	GPresto	02/22/2012		.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: 1725 FHLB-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
						Subtotal		**.241**	**20,000,000.00**	**20,000,000.00**	**0.00**	**0.00**
								.241	**0.00**	**0.00**	**0.00**	**-20,000,000.00**
Set Date: 2/23/2012												
25220	MORGAN STANLEY GOV		MVRXX		02/23/2012	02/23/2012	PURC	.031	40,000,000.00	40,000,000.00	0.00	0.00
			1	03/01/2012	ILicea	02/23/2012		.031	0.00	0.00	0.00	-40,000,000.00
PURC								.031	40,000,000.00	40,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-40,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.031	40,000,000.00	40,000,000.00	0.00	0.00
								.031	0.00	0.00	0.00	-40,000,000.00
24569	UBOC MANAGED RATE		CASH		02/23/2012	02/23/2012	PURC	.155	50,000,000.00	50,000,000.00	0.00	0.00
			1	03/01/2012	ILicea	02/23/2012		.155	0.00	0.00	0.00	-50,000,000.00
PURC								.155	50,000,000.00	50,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360								.155	50,000,000.00	50,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-50,000,000.00
25698	FHLB 1YrNc1MoB		313378BX8		02/16/2012	02/15/2012	PURC	.250	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/15/2013	GPresto	02/23/2012		.250	0.00	0.00	0.00	-5,000,000.00
PURC								.250	5,000,000.00	5,000,000.00	0.00	0.00
								.250	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.250	5,000,000.00	5,000,000.00	0.00	0.00
								.250	0.00	0.00	0.00	-5,000,000.00
25710	EXXON MOBIL CORP		30229ACC1		02/23/2012	02/23/2012	PURC	.040	50,000,000.00	49,999,000.00	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
			1	03/12/2012	ILicea	02/23/2012		.040	0.00	-1,000.00	0.00	-49,999,000.00
PURC								.040	50,000,000.00	49,999,000.00	0.00	0.00
								.040	0.00	-1,000.00	0.00	-49,999,000.00
Inv Type: 3020 COMMERCIAL PAPER								.040	50,000,000.00	49,999,000.00	0.00	0.00
								.040	0.00	-1,000.00	0.00	-49,999,000.00
						Subtotal		**.084**	**145,000,000.00**	**144,999,000.00**	**0.00**	**0.00**
								.084	**0.00**	**-1,000.00**	**0.00**	**-144,999,000.00**
Set Date: 2/24/2012												
25693	FHLMC 3YrNc2YrE		3134G3NL0		02/15/2012	02/14/2012	PURC	.500	5,000,000.00	4,988,000.00	0.00	0.00
			1	02/24/2015	GPresto	02/24/2012		.581	0.00	-12,000.00	0.00	-4,988,000.00
PURC								.500	5,000,000.00	4,988,000.00	0.00	0.00
								.581	0.00	-12,000.00	0.00	-4,988,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.500	5,000,000.00	4,988,000.00	0.00	0.00
								.581	0.00	-12,000.00	0.00	-4,988,000.00
25683	FHLB 1.5YrNc3MoB		3133784N8		02/07/2012	02/07/2012	PURC	.200	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/08/2013	ILicea	02/24/2012		.200	0.00	0.00	0.00	-5,000,000.00
25702	FHLB 13Mo3MoB		313378DG3		02/16/2012	02/16/2012	PURC	.270	10,000,000.00	10,000,000.00	0.00	0.00
			1	03/19/2013	GPresto	02/24/2012		.270	0.00	0.00	0.00	-10,000,000.00
PURC								.247	15,000,000.00	15,000,000.00	0.00	0.00
								.247	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.247	15,000,000.00	15,000,000.00	0.00	0.00
								.247	0.00	0.00	0.00	-15,000,000.00
						Subtotal		**.310**	**20,000,000.00**	**19,988,000.00**	**0.00**	**0.00**
								.330	**0.00**	**-12,000.00**	**0.00**	**-19,988,000.00**
Set Date: 2/27/2012												
25654	FHLMC 2YrNc1YrE		3134G3MM9		01/31/2012	01/26/2012	PURC	.400	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/27/2014	ATress	02/27/2012		.400	0.00	0.00	0.00	-5,000,000.00
25655	FHLMC 2YrNc1YrE		3134G3MM9		01/31/2012	01/26/2012	PURC	.400	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/27/2014	ATress	02/27/2012		.400	0.00	0.00	0.00	-5,000,000.00
25667	FHLMC 3YrNc1YrB		3134G3NC0		01/31/2012	01/31/2012	PURC	.550	5,000,000.00	4,997,500.00	0.00	0.00
			1	02/27/2015	ATress	02/27/2012		.567	0.00	-2,500.00	0.00	-4,997,500.00

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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
25701	FHLMC 3YrNc2YrE		3134G3PD6		02/16/2012	02/15/2012	PURC	.550	5,000,000.00	4,993,500.00	0.00	0.00
			1	02/27/2015	GPresto	02/27/2012		.594	0.00	-6,500.00	0.00	-4,993,500.00
PURC								.475	20,000,000.00	19,991,000.00	0.00	0.00
								.490	0.00	-9,000.00	0.00	-19,991,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.475	20,000,000.00	19,991,000.00	0.00	0.00
								.490	0.00	-9,000.00	0.00	-19,991,000.00
25677	FHLB 3YrNc1MoB		3133784A6		02/06/2012	02/06/2012	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/27/2015	ILicea	02/27/2012		.600	0.00	0.00	0.00	-5,000,000.00
25684	FHLB 1.5YrNc1MoB		3133784M0		02/07/2012	02/07/2012	PURC	.210	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/08/2013	ILicea	02/27/2012		.210	0.00	0.00	0.00	-5,000,000.00
PURC								.405	10,000,000.00	10,000,000.00	0.00	0.00
								.405	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.405	10,000,000.00	10,000,000.00	0.00	0.00
								.405	0.00	0.00	0.00	-10,000,000.00
25686	FHLB 5YrNc1MoB		313376YP4		02/07/2012	02/07/2012	PURC	1.000	5,500,000.00	5,500,000.00	0.00	0.00
			1	02/27/2017	ILicea	02/27/2012		1.000	0.00	0.00	0.00	-5,500,000.00
PURC								1.000	5,500,000.00	5,500,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-5,500,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360								1.000	5,500,000.00	5,500,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-5,500,000.00
						Subtotal		**.537**	**35,500,000.00**	**35,491,000.00**	**0.00**	**0.00**
								.545	**0.00**	**-9,000.00**	**0.00**	**-35,491,000.00**
Set Date: 2/28/2012												
25665	FHLMC 3.5YrNc2YrE		3134G3MY3		01/31/2012	01/31/2012	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00
			1	08/28/2015	ATress	02/28/2012		.650	0.00	0.00	0.00	-5,000,000.00
25666	FHLMC 3.5YrNc2YrE		3134G3MY3		01/31/2012	01/31/2012	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00
			1	08/28/2015	ATress	02/28/2012		.650	0.00	0.00	0.00	-5,000,000.00
PURC								.650	10,000,000.00	10,000,000.00	0.00	0.00
								.650	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.650	10,000,000.00	10,000,000.00	0.00	0.00
								.650	0.00	0.00	0.00	-10,000,000.00

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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
25694	FHLB 1Yr		313378BS9		02/15/2012	02/14/2012	PURC	.190	5,000,000.00	4,998,550.00	0.00	0.00
			1	02/28/2013	GPresto	02/28/2012		.219	0.00	-1,450.00	0.00	-4,998,550.00
PURC								.190	5,000,000.00	4,998,550.00	0.00	0.00
								.219	0.00	-1,450.00	0.00	-4,998,550.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.190	5,000,000.00	4,998,550.00	0.00	0.00
								.219	0.00	-1,450.00	0.00	-4,998,550.00
25679	FHLB 5YrNc1MoB		3133784F5		02/06/2012	02/06/2012	PURC	1.000	3,500,000.00	3,500,000.00	0.00	0.00
			1	02/28/2017	ATress	02/28/2012		1.000	0.00	0.00	0.00	-3,500,000.00
25680	FHLB 5YrNc1MoB		3133784F5		02/07/2012	02/07/2012	PURC	1.000	6,500,000.00	6,500,000.00	0.00	0.00
			1	02/28/2017	ILicea	02/28/2012		1.000	0.00	0.00	0.00	-6,500,000.00
25687	FHLB 5YrNc1MoB		3133784Y4		02/07/2012	02/07/2012	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/28/2017	ILicea	02/28/2012		1.000	0.00	0.00	0.00	-5,000,000.00
25690	FHLB 5YrNc1MoB		3133378A8		02/15/2012	02/09/2012	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/28/2017	GPresto	02/28/2012		1.000	0.00	0.00	0.00	-10,000,000.00
PURC								1.000	25,000,000.00	25,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360								1.000	25,000,000.00	25,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-25,000,000.00
						Subtotal		**.811**	**40,000,000.00**	**39,998,550.00**	**0.00**	**0.00**
								.815	**0.00**	**-1,450.00**	**0.00**	**-39,998,550.00**
Grand Total			**Count 51**					.262	542,500,000.00	542,520,098.72	41,039.13	0.00
								.243	0.00	20,098.72	0.00	-542,561,137.85

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SUMMARY

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Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.243	542,500,000.00	0.00	542,520,098.72	20,098.72	0.00	41,039.13	0.00	-542,561,137.85
Totals :	**.243**	**542,500,000.00**	**0.00**	**542,520,098.72**	**20,098.72**	**0.00**	**41,039.13**	**0.00**	**-542,561,137.85**