

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

502A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
April 9, 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 March 2012 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for March 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	<input type="checkbox"/>
	Requires 4/5 Vote	<input type="checkbox"/>

C.E.O. RECOMMENDATION: APPROVE

BY: 
Karen L. Johnson

County Executive Office Signature

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

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 4/9/2012 7:12:20 AM

From Date: 3/1/2012 To Date: 3/31/2012

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
25703	FHLMC 2Yr		3134G3NS5	1	03/21/2014	02/16/2012 GPresto	02/16/2012	PURC	.300	10,000,000.00	9,984,000.00	2,083.33	0.00
PURC							03/01/2012		.378	0.00	-16,000.00	0.00	-9,986,083.33
									.300	10,000,000.00	9,984,000.00	2,083.33	0.00
									.378	0.00	-16,000.00	0.00	-9,986,083.33
									.300	10,000,000.00	9,984,000.00	2,083.33	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360									.378	0.00	-16,000.00	0.00	-9,986,083.33
25697	FHBL 1YnC6MoE		313378CP4	1	02/28/2013	02/16/2012 GPresto	02/15/2012	PURC	.250	15,000,000.00	15,000,000.00	312.50	0.00
25699	FHBL 1YnC6MoE		313378CP4	1	02/28/2013	02/16/2012 GPresto	03/01/2012	PURC	.250	20,000,000.00	20,000,000.00	416.67	-15,000,312.50
25709	FHBL 1YnC3MoB		313378DG3	1	02/28/2013	02/22/2012 GPresto	03/01/2012	PURC	.250	10,000,000.00	10,000,000.00	525.00	-20,000,416.67
25718	FHBL 2YnC		3133783D1	1	03/19/2013	02/29/2012 ILicea	03/01/2012	PURC	.270	5,000,000.00	4,992,300.00	750.00	-10,000,525.00
PURC							02/29/2012		.300	5,000,000.00	4,992,300.00	750.00	0.00
							03/01/2012		.379	0.00	-7,700.00	0.00	-4,993,050.00
									.259	50,000,000.00	49,992,300.00	2,004.17	0.00
									.267	0.00	-7,700.00	0.00	-49,994,304.17
									.259	50,000,000.00	49,992,300.00	2,004.17	0.00
									.267	0.00	-7,700.00	0.00	-49,994,304.17
									.266	60,000,000.00	59,976,300.00	4,087.50	0.00
									.285	0.00	-23,700.00	0.00	-59,980,387.50
							Subtotal						
Set Date: 3/2/2012													
25725	FHLMC 2Yr		3134G3SB7	1	04/28/2014	03/05/2012 GPresto	03/01/2012	PURC	.375	5,000,000.00	4,994,400.00	208.33	0.00
PURC							03/02/2012		.427	0.00	-5,600.00	0.00	-4,994,608.33
									.375	5,000,000.00	4,994,400.00	208.33	0.00
									.427	0.00	-5,600.00	0.00	-4,994,608.33
Inv Type: 1425 FHLMC-Fxd-S 30/360									.375	5,000,000.00	4,994,400.00	208.33	0.00
25724	FHBL 3Yr		313376ZQ1			03/05/2012 ILicea	03/01/2012	PURC	.375	5,000,000.00	4,973,550.00	1,510.42	0.00

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From Date: 3/1/2012 To Date: 3/31/2012

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	03/13/2015	ILicea	03/02/2012		.551	5,000,000.00	-26,450.00	1,510.42	-4,975,060.42
									.375	5,000,000.00	4,973,550.00		0.00
									.551	0.00	-26,450.00	0.00	-4,975,060.42
									.375	5,000,000.00	4,973,550.00	1,510.42	0.00
									.551	0.00	-26,450.00	0.00	-4,975,060.42
									.375	10,000,000.00	9,967,950.00	1,718.75	0.00
									.489	0.00	-32,050.00	0.00	-9,969,668.75
Subtotal													
									.375	5,000,000.00	4,973,800.00	1,510.42	0.00
									.550	0.00	-26,200.00	0.00	-4,975,310.42
									.375	5,000,000.00	4,973,800.00	1,510.42	0.00
									.550	0.00	-26,200.00	0.00	-4,975,310.42
									.375	5,000,000.00	4,973,800.00	1,510.42	0.00
									.550	0.00	-26,200.00	0.00	-4,975,310.42
									.430	5,000,000.00	5,000,000.00	0.00	0.00
									.430	0.00	0.00	0.00	-5,000,000.00
									.430	5,000,000.00	5,000,000.00	0.00	0.00
									.430	0.00	0.00	0.00	-5,000,000.00
									.430	5,000,000.00	5,000,000.00	0.00	0.00
									.490	0.00	-26,200.00	0.00	-9,975,310.42
Subtotal													
									.625	5,000,000.00	5,000,000.00	0.00	0.00
									.625	0.00	0.00	0.00	-5,000,000.00
									.625	5,000,000.00	5,000,000.00	0.00	0.00
									.625	0.00	0.00	0.00	-5,000,000.00
									.625	5,000,000.00	4,999,500.00	0.00	0.00

Set Date: 3/6/2012



DETAIL TRANSACTION REPORT - FIXED INCOME

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From Date: 3/1/2012 To Date: 3/31/2012

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)	Amort / (Accret)	(Interest)	(Gain) / Loss Settlement
1	PURC			1	03/06/2015	ILicea	03/06/2012		.628	15,000,000.00	14,999,500.00		0.00	-4,999,500.00
									.625				0.00	0.00
									.626		-500.00		0.00	-14,999,500.00
									.625	15,000,000.00	14,999,500.00		0.00	0.00
									.626		-500.00		0.00	-14,999,500.00
25727	GE CAPITAL CORP		36959HJ57	1	09/05/2012	ILicea	03/06/2012	PURC	.330	35,000,000.00	34,941,287.50		0.00	0.00
									.331		-58,712.50		0.00	-34,941,287.50
									.330	35,000,000.00	34,941,287.50		0.00	0.00
									.331		-58,712.50		0.00	-34,941,287.50
									.330	35,000,000.00	34,941,287.50		0.00	0.00
									.331		-58,712.50		0.00	-34,941,287.50
									.419	50,000,000.00	49,940,787.50		0.00	0.00
									.419		-59,212.50		0.00	-49,940,787.50
									.375	5,000,000.00	5,004,183.00		7,395.83	0.00
									.323		4,183.00		0.00	-5,011,578.83
									.375	5,000,000.00	5,004,183.00		7,395.83	0.00
									.323		4,183.00		0.00	-5,011,578.83
									.375	5,000,000.00	5,004,183.00		7,395.83	0.00
									.323		4,183.00		0.00	-5,011,578.83
									.260	15,000,000.00	15,000,000.00		0.00	0.00
									.260		0.00		0.00	-15,000,000.00
									.260	15,000,000.00	15,000,000.00		0.00	0.00
									.260		0.00		0.00	-15,000,000.00
									.260	15,000,000.00	15,000,000.00		0.00	0.00
									.260		0.00		0.00	-15,000,000.00
									.260	15,000,000.00	15,000,000.00		0.00	0.00
									.260		0.00		0.00	-15,000,000.00
									.260	15,000,000.00	15,000,000.00		0.00	0.00
									.260		0.00		0.00	-15,000,000.00
									.289	20,000,000.00	20,004,183.00		7,395.83	0.00
									.276		4,183.00		0.00	-20,011,578.83
									1.000	5,000,000.00	5,000,000.00		0.00	0.00
									1.000	5,000,000.00	5,000,000.00		0.00	0.00

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25706	FHLB 1.5Yr		313378ED9	1	03/08/2017	GPresto	03/08/2012	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360													
Set Date: 3/9/2012													
25706	FHLB 1.5Yr		313378ED9	1	09/09/2013	ILicea	02/21/2012	PURC	.310	10,000,000.00	10,000,000.00	0.00	0.00
25720	FHLB 1.5Yr		313378H79	1	09/09/2013	ILicea	03/09/2012	PURC	.310	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
Subtotal													
									1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
Set Date: 3/9/2012													
25734	FFCB 21MoNclMoA		31331KZF0	1	12/23/2013	ILicea	03/08/2012	PURC	.470	2,000,000.00	1,999,980.00	1,984.44	0.00
Subtotal													
									.470	2,000,000.00	1,999,980.00	1,984.44	-2,001,964.44
Inv Type: 1925 FFCB-Fxd-S 30/360													
Set Date: 3/12/2012													
25712	FHLMC 3YrNc2YE		3134G3RP7	1	03/12/2015	ATress	02/22/2012	PURC	.650	10,000,000.00	10,000,000.00	0.00	0.00
Subtotal													
									.650	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
Set Date: 3/12/2012													
25712	FHLMC 3YrNc2YE		3134G3RP7	1	03/12/2015	ATress	03/12/2012	PURC	.650	10,000,000.00	10,000,000.00	0.00	0.00
Subtotal													
									.650	10,000,000.00	10,000,000.00	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
25704	FHLB 2YrNc1MoE		313378DB4		02/16/2012	02/16/2012	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
25729	FHLB 2.5YrNc6MoB		313378KU4	03/12/2014	GPresto	03/12/2012	PURC	.500	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
25730	FHLB 2.5YrNc6MoB		313378KU4	09/12/2014	Ilceea	03/12/2012	PURC	.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25731	FHLB 1.5Yr		313378ED9	09/12/2014	Ilceea	03/12/2012	PURC	.310	5,000,000.00	5,001,450.00	129.17	0.00
25735	FHLB 1Yr		313378JN2	09/09/2013	Ilceea	03/12/2012	PURC	.291	5,000,000.00	1,450.00	0.00	-5,001,579.17
				03/08/2012	Ilceea	03/08/2012	PURC	.125	5,000,000.00	4,994,955.00	121.53	0.00
				03/05/2013	Ilceea	03/12/2012	PURC	.228	0.00	-5,045.00	0.00	-4,995,076.53
PURC								.406	30,000,000.00	29,996,405.00	250.70	0.00
								.420	0.00	-3,595.00	0.00	-29,996,655.70
Inv Type: 1725 FHLB-Fxd-S 30/360								.406	30,000,000.00	29,996,405.00	250.70	0.00
								.420	0.00	-3,595.00	0.00	-29,996,655.70
								.467	40,000,000.00	39,996,405.00	250.70	0.00
								.477	0.00	-3,595.00	0.00	-39,996,655.70
Set Date: 3/13/2012												
24569	UBOC MANAGED RATE		CASH		03/13/2012	03/13/2012	PURC	.092	110,000,000.00	110,000,000.00	0.00	0.00
PURC								.092	0.00	0.00	0.00	-110,000,000.00
								.092	110,000,000.00	110,000,000.00	0.00	0.00
Inv Type: 1170 UBOC MGD RATE-A/360												
25691	FNMA 3YrNc6MoB		3136FTX38		02/15/2012	02/14/2012	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
25714	FNMA 3YrNc6MoB		3135G0HX4	03/13/2015	GPresto	03/13/2012	PURC	.600	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25717	FNMA 3YrNc1YrB		3135G0J80	03/13/2015	ATress	03/13/2012	PURC	.700	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
PURC								.700	5,000,000.00	5,000,000.00	0.00	0.00
								.667	15,000,000.00	15,000,000.00	0.00	0.00
								.667	0.00	0.00	0.00	-15,000,000.00

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Inv Type: 1525 FNMA-Fxd-S 30/360													
25737	FHLB 1Yr		313378JN2	1	03/05/2013	03/12/2012 ILIcea	03/12/2012	PURC	.667	15,000,000.00	15,000,000.00	0.00	0.00
									.667	0.00	0.00	0.00	-15,000,000.00
									.125	5,000,000.00	4,995,700.00	138.89	0.00
									.213	0.00	-4,300.00	0.00	-4,995,838.89
									.125	5,000,000.00	4,995,700.00	138.89	0.00
									.213	0.00	-4,300.00	0.00	-4,995,838.89
									.160	130,000,000.00	129,995,700.00	138.89	0.00
									.163	0.00	-4,300.00	0.00	-129,995,838.89
Subtotal													
Inv Type: 1725 FHLB-Fxd-S 30/360													
Set Date: 3/14/2012													
25736	U.S. TREASURY BOND		912828PR5	1	01/31/2013	03/12/2012 ILIcea	03/12/2012	PURC	.625	45,000,000.00	45,168,750.00	33,224.59	0.00
									.199	0.00	168,750.00	0.00	-45,201,974.59
									.625	45,000,000.00	45,168,750.00	33,224.59	0.00
									.199	0.00	168,750.00	0.00	-45,201,974.59
									.625	45,000,000.00	45,168,750.00	33,224.59	0.00
									.199	0.00	168,750.00	0.00	-45,201,974.59
Subtotal													
Inv Type: 1310 U.S. TREASURY BOND													
Set Date: 3/15/2012													
24569	UBOC MANAGED RATE		CASH	1	04/01/2012	03/15/2012 ILIcea	03/15/2012	PURC	.092	40,000,000.00	40,000,000.00	0.00	0.00
									.092	0.00	0.00	0.00	-40,000,000.00
									.092	40,000,000.00	40,000,000.00	0.00	0.00
									.092	0.00	0.00	0.00	-40,000,000.00
Subtotal													
Inv Type: 1170 UBOC MGD RATE-A/360													
25747	U.S. TREASURY BILL		9127955Z0	1	02/07/2013	03/15/2012 ILIcea	03/15/2012	PURC	.185	50,000,000.00	49,915,465.28	0.00	0.00
									.185	0.00	-84,534.72	0.00	-49,915,465.28
									.185	50,000,000.00	49,915,465.28	0.00	0.00
									.185	0.00	-84,534.72	0.00	-49,915,465.28
Subtotal													

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Inv Type: 1300 U.S. TREASURY BILL														
25740	FNMA 1.4Yr		3135G0BR3	1	08/09/2013	03/14/2012 ILicea	03/14/2012	PURC	.185	50,000,000.00	49,915,465.28	0.00	0.00	
									.185	0.00	-84,534.72	0.00	-49,915,465.28	
									.500	5,000,000.00	5,011,850.00	2,500.00	0.00	
									.330	0.00	11,850.00	0.00	-5,014,350.00	
									.500	5,000,000.00	5,011,850.00	2,500.00	0.00	
									.330	0.00	11,850.00	0.00	-5,014,350.00	
Inv Type: 1525 FNMA-Fxd-S 30/360														
25741	FHLLB 3Yr		313376ZQ1	1	03/13/2015	03/14/2012 ILicea	03/14/2012	PURC	.375	5,000,000.00	4,953,525.00	2,187.50	0.00	
									.689	0.00	-46,475.00	0.00	-4,955,712.50	
									.375	5,000,000.00	4,953,525.00	2,187.50	0.00	
									.689	0.00	-46,475.00	0.00	-4,955,712.50	
Inv Type: 1725 FHLLB-Fxd-S 30/360														
25711	FHLLB 5YrNC3MoB		313378EN7	1	03/15/2017	02/28/2012 ATress	02/22/2012	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00	
									1.000	0.00	0.00	0.00	-5,000,000.00	
									1.000	5,000,000.00	5,000,000.00	0.00	0.00	
									1.000	0.00	0.00	0.00	-5,000,000.00	
Subtotal										105,000,000.00	104,880,840.28	4,687.50	0.00	-104,885,527.78
Set Date: 3/16/2012														
25750	FHLLMC 2.16Yr		3134G3SB7	1	04/28/2014	03/15/2012 ILicea	03/15/2012	PURC	.375	5,000,000.00	4,991,050.00	937.50	0.00	
									.460	0.00	-8,950.00	0.00	-4,991,987.50	
									.650	5,000,000.00	4,998,250.00	4,152.78	0.00	
									.662	0.00	-1,750.00	0.00	-5,002,402.78	
									.513	10,000,000.00	9,989,300.00	5,090.28	0.00	
									.561	0.00	-10,700.00	0.00	-9,994,390.28	
									.513	10,000,000.00	9,989,300.00	5,090.28	0.00	
									.561	0.00	-10,700.00	0.00	-9,994,390.28	
Inv Type: 1425 FHLLMC-Fxd-S 30/360										104,880,840.28	-119,159.72	0.00	0.00	-104,885,527.78

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From Date: 3/1/2012 To Date: 3/31/2012

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
25748	FHLB 1Yr		313376VC3	1	02/06/2013	03/15/2012 ILicea	03/15/2012	PURC	.150	10,000,000.00	9,991,100.00	1,666.67	0.00
25749	FHLB 1.5Yr		313378LW9	1	09/12/2013	03/15/2012 ILicea	03/16/2012	PURC	.280	5,000,000.00	4,994,950.00	155.56	0.00
	PURC								.348	15,000,000.00	14,986,050.00	1,822.23	-4,995,105.56
									.193	0.00	-13,950.00	0.00	-14,987,872.23
	Inv Type: 1725 FHLB-Fxd-S 30/360								.283	15,000,000.00	14,986,050.00	1,822.23	0.00
25738	FFCB 3Yr		3133EAHP6	1	03/16/2015	03/14/2012 ILicea	03/13/2012	PURC	.520	5,000,000.00	4,988,430.00	0.00	0.00
	PURC								.598	5,000,000.00	-11,570.00	0.00	-4,988,430.00
									.520	0.00	-11,570.00	0.00	0.00
	Inv Type: 1925 FFCB-Fxd-S 30/360								.598	5,000,000.00	4,988,430.00	0.00	0.00
									.354	30,000,000.00	29,963,780.00	6,912.51	0.00
									.428	0.00	-36,220.00	0.00	-29,970,692.51
	Subtotal												
	Set Date: 3/20/2012												
25755	U.S. TREASURY BILL		9127955V9	1	01/10/2013	03/19/2012 ATress	03/19/2012	PURC	.000	50,000,000.00	49,928,055.56	0.00	0.00
	PURC								.175	0.00	-71,944.44	0.00	-49,928,055.56
									.000	50,000,000.00	49,928,055.56	0.00	0.00
									.175	0.00	-71,944.44	0.00	-49,928,055.56
	Inv Type: 1300 U.S. TREASURY BILL												
25713	FNMA 5YrNclYrB		3136FT2K4	1	03/20/2017	02/28/2012 ATress	02/22/2012	PURC	1.100	5,600,000.00	5,600,000.00	0.00	0.00
25715	FNMA 5YrNclYrB		3136FT2K4	1	03/20/2017	02/28/2012 ATress	03/20/2012	PURC	1.100	5,000,000.00	4,999,000.00	0.00	-5,600,000.00
25716	FNMA 5YrNclYrB		3136FT2K4	1	03/20/2017	02/28/2012 ATress	02/23/2012	PURC	1.104	4,400,000.00	4,400,000.00	0.00	-4,999,000.00
	PURC								1.100	4,400,000.00	4,400,000.00	0.00	0.00
									1.100	0.00	0.00	0.00	-4,400,000.00
									1.100	15,000,000.00	14,999,000.00	0.00	0.00
									1.101	0.00	-1,000.00	0.00	-14,999,000.00

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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)	Amort / (Accret)	(Interest)	(Gain) / Loss Settlement
Inv Type: 1565 FNMA-STEP%-S 30/360														
25759	FFCB DISC NOTE		313313BA5	1	01/25/2013	ILucea	03/20/2012	PURC	1.100	15,000,000.00	14,999,000.00	0.00	0.00	0.00
									1.101	0.00	-1,000.00	0.00	0.00	-14,999,000.00
									.200	50,000,000.00	49,913,611.11	0.00	0.00	0.00
									.200	0.00	-86,388.89	0.00	0.00	-49,913,611.11
									.200	50,000,000.00	49,913,611.11	0.00	0.00	0.00
									.200	0.00	-86,388.89	0.00	0.00	-49,913,611.11
									.200	0.00	-86,388.89	0.00	0.00	-49,913,611.11
									.230	115,000,000.00	114,840,666.67	0.00	0.00	0.00
									.307	0.00	-159,333.33	0.00	0.00	-114,840,666.67

Subtotal

Set Date: 3/21/2012

25763	UBS TRI PARTY REPO		REPO	1	03/22/2012	ILucea	03/21/2012	PURC	.140	100,000,000.00	100,000,000.00	0.00	0.00	0.00
									.140	0.00	0.00	0.00	0.00	-100,000,000.00
									.140	100,000,000.00	100,000,000.00	0.00	0.00	0.00
									.140	0.00	0.00	0.00	0.00	-100,000,000.00
									.170	9,900,000.00	9,893,565.00	0.00	1,122.00	0.00
									.240	0.00	-6,435.00	0.00	0.00	-9,894,687.00
									.180	10,000,000.00	9,994,400.00	0.00	1,150.00	0.00
									.240	0.00	-5,600.00	0.00	0.00	-9,995,550.00
									.125	5,000,000.00	4,993,850.00	0.00	277.78	0.00
									.254	0.00	-6,150.00	0.00	0.00	-4,994,127.78
									.165	24,900,000.00	24,881,815.00	0.00	2,549.78	0.00
									.243	0.00	-18,185.00	0.00	0.00	-24,884,364.78
									.165	24,900,000.00	24,881,815.00	0.00	2,549.78	0.00
									.243	0.00	-18,185.00	0.00	0.00	-24,884,364.78
									.145	124,900,000.00	124,881,815.00	0.00	2,549.78	0.00
									.160	0.00	-18,185.00	0.00	0.00	-124,884,364.78

Subtotal

Set Date: 3/22/2012

25764	UBS TRI PARTY REPO		REPO	1	03/22/2012	ILucea	03/22/2012	PURC	.120	150,000,000.00	150,000,000.00	0.00	0.00	0.00
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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
25721	FHLMC 2.5YrNc1YrE		3134G3SS0	1	03/26/2012	ILicea	03/22/2012	PURC	.120	150,000,000.00	150,000,000.00	0.00	-150,000,000.00
Inv Type: 1000 REPOS-A/360													
25721	FHLMC 2.5YrNc1YrE		3134G3SS0	1	09/22/2014	ILicea	03/22/2012	PURC	.120	150,000,000.00	150,000,000.00	0.00	-150,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25708	FNMA 5YrNc1YrB		3136FT2D0	1	03/22/2017	ILicea	03/22/2012	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360													
25745	FHBL 13MnClM0B		313378P88	1	04/15/2013	ILicea	03/23/2012	PURC	.300	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Inv Type: 1725 FHBL-Fxd-S 30/360													
25767	UBS TRI PARTY REPO						03/26/2012	PURC	.170	150,000,000.00	150,000,000.00	0.00	0.00
Set Date: 3/23/2012													
Subtotal													
Subtotal													
Subtotal													
Subtotal													
Subtotal													
Subtotal													



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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	03/27/2012	ILicea	03/26/2012		.170	150,000,000.00	150,000,000.00	0.00	-150,000,000.00
Inv Type: 1000 REPOS-A/360													
25746	FNMA 3YrNCLYrB		3135G0JJ3		03/14/2012	ILicea	03/14/2012	PURC	.170	5,000,000.00	4,996,250.00	0.00	0.00
PURC				1	03/26/2015	ILicea	03/26/2012		.725	5,000,000.00	-3,750.00	0.00	-4,996,250.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
Subtotal													
									.187	155,000,000.00	154,996,250.00	0.00	-154,996,250.00
									.188	0.00	-3,750.00	0.00	-154,996,250.00
Set Date: 3/27/2012													
25770	UBS TRI PARTY REPO		REPO		03/27/2012	GPresto	03/27/2012	PURC	.140	250,000,000.00	250,000,000.00	0.00	0.00
PURC				1	03/28/2012	GPresto	03/27/2012		.140	250,000,000.00	250,000,000.00	0.00	-250,000,000.00
Inv Type: 1000 REPOS-A/360													
25220	MORGAN STANLEY GOV		MVRXX		03/27/2012	GPresto	03/27/2012	PURC	.047	50,000,000.00	50,000,000.00	0.00	0.00
PURC				1	04/01/2012	GPresto	03/27/2012		.047	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366													
24569	UBOC MANAGED RATE		CASH		03/27/2012	GPresto	03/27/2012	PURC	.092	100,000,000.00	100,000,000.00	0.00	0.00
PURC				1	04/01/2012	GPresto	03/27/2012		.092	100,000,000.00	100,000,000.00	0.00	-100,000,000.00
									.092	0.00	0.00	0.00	-100,000,000.00

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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: 1170 UBOC MGD RATE-A/360														
25739	FHLMC 3Yr		3137EADD8	1	04/17/2015	03/14/2012 ILIcea	03/13/2012 03/27/2012	PURC	.092	100,000,000.00	100,000,000.00	0.00	0.00	
									.092	0.00	0.00	0.00	-100,000,000.00	
									.500	10,000,000.00	9,966,500.00	5,000.00	0.00	
									.611	0.00	-33,500.00	0.00	-9,971,500.00	
									.500	10,000,000.00	9,966,500.00	5,000.00	0.00	
									.611	0.00	-33,500.00	0.00	-9,971,500.00	
Inv Type: 1425 FHLMC-Fxd-S 30/360														
25762	FHBL 1Yr		313378TF8	1	03/27/2013	03/20/2012 ILIcea	03/20/2012 03/27/2012	PURC	.250	10,000,000.00	9,999,164.00	0.00	0.00	
									.258	0.00	-836.00	0.00	-9,999,164.00	
									.250	10,000,000.00	9,999,164.00	0.00	0.00	
									.258	0.00	-836.00	0.00	-9,999,164.00	
Inv Type: 1725 FHBL-Fxd-S 30/360														
25761	FHBL 5YrNc1M6B		313378S77	1	03/27/2017	03/20/2012 ILIcea	03/20/2012 03/27/2012	PURC	1.250	5,000,000.00	4,995,000.00	0.00	0.00	
									1.271	0.00	-5,000.00	0.00	-4,995,000.00	
									1.250	5,000,000.00	4,995,000.00	0.00	0.00	
									1.271	0.00	-5,000.00	0.00	-4,995,000.00	
Subtotal										425,000,000.00	424,960,664.00	5,000.00	0.00	-424,965,664.00
Set Date: 3/28/2012														
25771	UBS TRI PARTY REPO		REPO	1	03/29/2012	03/28/2012 ILIcea	03/28/2012 03/28/2012	PURC	.100	250,000,000.00	250,000,000.00	0.00	0.00	
									.100	0.00	0.00	0.00	-250,000,000.00	
									.100	250,000,000.00	250,000,000.00	0.00	0.00	
									.100	0.00	0.00	0.00	-250,000,000.00	
Inv Type: 1000 REPOS-A/360														
25220	MORGAN STANLEY GOV		MVRXX			03/28/2012	03/28/2012	PURC	.047	65,000,000.00	65,000,000.00	0.00	0.00	

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Inv. No.	Description Memo	Pool#	CUSIP	Fund	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	04/01/2012	ILicea	03/28/2012		.047	65,000,000.00	65,000,000.00	0.00	-65,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366									.047	0.00	0.00	0.00	-65,000,000.00
25719	FHLMC 5YrNclYrB		3134G3SH4		02/29/2012	ILicea	02/29/2012	PURC	1.050	5,000,000.00	5,000,000.00	0.00	0.00
PURC				1	03/28/2017	ILicea	03/28/2012		1.050	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360									1.050	0.00	0.00	0.00	-5,000,000.00
25752	FHLB 2YrNclYrA		313378QE4		03/15/2012	ILicea	03/15/2012	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
PURC				1	03/28/2014	ILicea	03/28/2012		.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360									.500	0.00	0.00	0.00	-5,000,000.00
Subtotal									.110	325,000,000.00	325,000,000.00	0.00	-325,000,000.00
Set Date: 3/29/2012									.110	0.00	0.00	0.00	-325,000,000.00
24569	UBOC MANAGED RATE		CASH		03/29/2012	ILicea	03/29/2012	PURC	.092	80,000,000.00	80,000,000.00	0.00	0.00
PURC				1	04/01/2012	ILicea	03/29/2012		.092	80,000,000.00	80,000,000.00	0.00	-80,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360									.092	0.00	0.00	0.00	-80,000,000.00
25733	FHLB 5YrNcl3M0b		313378L25		03/08/2012	ILicea	03/07/2012	PURC	1.050	10,000,000.00	10,000,000.00	0.00	0.00
PURC				1	03/29/2017	ILicea	03/29/2012		1.050	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360									1.050	0.00	0.00	0.00	-10,000,000.00

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Inv. No.	Description	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Premium / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
									1.050	10,000,000.00	10,000,000.00	0.00	0.00
									1.050	0.00	0.00	0.00	-10,000,000.00
									.198	90,000,000.00	90,000,000.00	0.00	0.00
									.198	0.00	0.00	0.00	-90,000,000.00
									.196	1,926,900,000.00	1,926,547,871.45	69,460.91	0.00
									.196	0.00	-352,128.55	0.00	-1,926,617,332.36
Subtotal													
Grand Total				Count 68									

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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	.196	1,926,900,000.00	0.00	1,926,547,871.45	-352,128.55	0.00	69,460.91	0.00	-1,926,617,332.36
Totals :	.196	1,926,900,000.00	0.00	1,926,547,871.45	-352,128.55	0.00	69,460.91	0.00	-1,926,617,332.36