

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

804  
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**FROM:** Don Kent, Treasurer/Tax Collector

**SUBMITTAL DATE:**  
May 1, 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 April 2012 in accordance with Government Code Section 53607.

**BACKGROUND:** The Treasurer's "Purchase Detail Report" for April 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

|                       |                               |      |                         |           |
|-----------------------|-------------------------------|------|-------------------------|-----------|
| <b>FINANCIAL DATA</b> | 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 |

|                         |                                  |                          |
|-------------------------|----------------------------------|--------------------------|
| <b>SOURCE OF FUNDS:</b> | Positions To Be Deleted Per A-30 | <input type="checkbox"/> |
|                         | Requires 4/5 Vote                | <input type="checkbox"/> |

**C.E.O. RECOMMENDATION:**

APPROVE

BY:   
Karen L. Johnson

County Executive Office Signature

- Consent
- Policy
- Consent
- Policy

Dept's Recomm.:  
Per Exec. Ofc.:

Prev. Agn. Ref.:

District: ALL

Agenda Number:

ATTACHMENTS FILED  
WITH THE CLERK OF THE BOARD

2.3





DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

| 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 |
|----------|--|-------|------------|---------------|-------------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 25791    | FHLMC DISC NOTE                          |       | 313397DU2  | 1 04/01/2013  | 04/04/2012 ILicea | 04/04/2012     | PURC     | .243         | 50,000,000.00           | 44,531.25                | 0.00                        | -15,070,350.92           |
|          | <b>PURC</b>                              |       |            |               |                   |                |          | .210         | 50,000,000.00           | 49,894,416.67            | 0.00                        | 0.00                     |
|          |  |       |            |               |                   |                |          | .210         | 50,000,000.00           | -105,583.33              | 0.00                        | -49,894,416.67           |
|          |  |       |            |               |                   |                |          | .210         | 50,000,000.00           | 49,894,416.67            | 0.00                        | 0.00                     |
|          | <b>Inv Type: 1400 FHLMC-DISC NOTE</b>    |       |            |               |                   |                |          | .210         | 50,000,000.00           | -105,583.33              | 0.00                        | -49,894,416.67           |
| 25753    | FHLMC 3.5Yr(NC2YrB)                      |       | 3134G3TL4  | 1 09/28/2015  | 03/15/2012 ILicea | 03/15/2012     | PURC     | .900         | 5,000,000.00            | 5,000,000.00             | 625.00                      | 0.00                     |
|          | <b>PURC</b>                              |       |            |               |                   |                |          | .900         | 5,000,000.00            | 5,000,000.00             | 625.00                      | -5,000,625.00            |
|          |  |       |            |               |                   |                |          | .900         | 5,000,000.00            | 5,000,000.00             | 625.00                      | 0.00                     |
|          | <b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b> |       |            |               |                   |                |          | .900         | 5,000,000.00            | 5,000,000.00             | 625.00                      | -5,000,625.00            |
| 25768    | FHLB 3Yr                                 |       | 313378U58  | 1 05/04/2015  | 03/26/2012 ILicea | 03/21/2012     | PURC     | .700         | 15,000,000.00           | 15,000,000.00            | 0.00                        | 0.00                     |
|          | <b>PURC</b>                              |       |            |               |                   |                |          | .700         | 15,000,000.00           | 15,000,000.00            | 0.00                        | -15,000,000.00           |
|          |  |       |            |               |                   |                |          | .700         | 15,000,000.00           | 15,000,000.00            | 0.00                        | 0.00                     |
|          | <b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>  |       |            |               |                   |                |          | .700         | 15,000,000.00           | 15,000,000.00            | 0.00                        | -15,000,000.00           |
| 25772    | OREGON STATE                             |       | 68608UNX0  | 1 11/01/2013  | 03/28/2012 ILicea | 03/22/2012     | PURC     | .480         | 3,595,000.00            | 3,595,000.00             | 0.00                        | 0.00                     |
|          | <b>PURC</b>                              |       |            |               |                   |                |          | .480         | 3,595,000.00            | 3,595,000.00             | 0.00                        | -3,595,000.00            |
|          |  |       |            |               |                   |                |          | .380         | 6,565,000.00            | 6,565,000.00             | 0.00                        | 0.00                     |
| 25773    | OREGON STATE                             |       | 68608UNZ5  | 1 05/01/2013  | 03/28/2012 ILicea | 03/22/2012     | PURC     | .380         | 10,160,000.00           | 10,160,000.00            | 0.00                        | 0.00                     |
|          | <b>PURC</b>                              |       |            |               |                   |                |          | .415         | 10,160,000.00           | 10,160,000.00            | 0.00                        | -6,565,000.00            |
|          |  |       |            |               |                   |                |          | .415         | 10,160,000.00           | 10,160,000.00            | 0.00                        | 0.00                     |
|          | <b>Inv Type: 2350 MUNIS-S 30/360</b>     |       |            |               |                   |                |          | .415         | 10,160,000.00           | 10,160,000.00            | 0.00                        | -10,160,000.00           |
|          |  |       |            |               |                   |                |          | .391         | 95,160,000.00           | 95,098,947.92            | 26,444.67                   | 0.00                     |
|          |  |       |            |               |                   |                |          | .351         | 0.00                    | -61,052.08               | 0.00                        | -95,125,392.59           |
|          | <b>Subtotal</b>                          |       |            |               |                   |                |          |              |                         |                          |                             |                          |
|          | <b>Set Date: 4/5/2012</b>                |       |            |               |                   |                |          |              |                         |                          |                             |                          |
| 25792    | U.S. TREASURY BOND                       |       | 912828QZ6  |               | 04/04/2012        | 04/04/2012     | PURC     | .500         | 15,000,000.00           | 15,043,359.38            | 26,024.59                   | 0.00                     |





**DETAIL TRANSACTION REPORT - FIXED INCOME**



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

| 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 |
|--|--------------------|-------|-----------|------|---------------|-------------------|-----------------------|----------|--------------|-------------------------|-------------------------------|-------------------|-------------------|--------------------------|
| 25780                                    | FHLMC 2Yr          |       | 3134G3S87 | 1    | 04/28/2014    | 03/29/2012 ILicea | 03/27/2012 04/10/2012 | PURC     | .375<br>.437 | 12,000,000.00<br>0.00   | 11,984,880.00<br>-15,120.00   | 5,250.00<br>0.00  | 5,250.00<br>0.00  | 0.00<br>-11,990,130.00   |
| <b>PURC</b>                              |                    |       |           |      |               |                   |                       |          |              |                         |                               |                   |                   |                          |
| <b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b> |                    |       |           |      |               |                   |                       |          |              |                         |                               |                   |                   |                          |
| 25781                                    | FHBL 1.5Yr         |       | 313376DE2 | 1    | 05/28/2013    | 03/29/2012 ILicea | 03/27/2012 04/10/2012 | PURC     | .310<br>.262 | 14,500,000.00<br>0.00   | 14,507,830.00<br>7,830.00     | 16,481.67<br>0.00 | 16,481.67<br>0.00 | 0.00<br>-14,524,311.67   |
| <b>PURC</b>                              |                    |       |           |      |               |                   |                       |          |              |                         |                               |                   |                   |                          |
| <b>Inv Type: 1725 FHBL-Fxd-S 30/360</b>  |                    |       |           |      |               |                   |                       |          |              |                         |                               |                   |                   |                          |
| 25801                                    | FFCB DISC NOTE     |       | 3133138X5 | 1    | 02/15/2013    | 04/10/2012 ILicea | 04/10/2012 04/10/2012 | PURC     | .190<br>.190 | 50,000,000.00<br>0.00   | 49,917,930.56<br>-82,069.44   | 0.00<br>0.00      | 0.00<br>0.00      | 0.00<br>-49,917,930.56   |
| <b>PURC</b>                              |                    |       |           |      |               |                   |                       |          |              |                         |                               |                   |                   |                          |
| <b>Inv Type: 1900 FFCB-DISC NOTE</b>     |                    |       |           |      |               |                   |                       |          |              |                         |                               |                   |                   |                          |
| 25802                                    | GE CAPITAL CORP    |       | 36959HG92 | 1    | 07/09/2012    | 04/10/2012 ILicea | 04/10/2012 04/10/2012 | PURC     | .150<br>.150 | 35,000,000.00<br>0.00   | 34,986,875.00<br>-13,125.00   | 0.00<br>0.00      | 0.00<br>0.00      | 0.00<br>-34,986,875.00   |
| <b>PURC</b>                              |                    |       |           |      |               |                   |                       |          |              |                         |                               |                   |                   |                          |
| <b>Inv Type: 3020 COMMERCIAL PAPER</b>   |                    |       |           |      |               |                   |                       |          |              |                         |                               |                   |                   |                          |
| <b>Subtotal</b>                          |                    |       |           |      |               |                   |                       |          |              |                         |                               |                   |                   |                          |
|  |                    |       |           |      |               |                   |                       |          | .149<br>.149 | 181,500,000.00<br>0.00  | 181,397,515.56<br>-102,484.44 | 21,731.67<br>0.00 | 21,731.67<br>0.00 | 0.00<br>-181,419,247.23  |
| <b>Set Date: 4/11/2012</b>               |                    |       |           |      |               |                   |                       |          |              |                         |                               |                   |                   |                          |
| 25807                                    | UBS TRI PARTY REPO |       | REPO      |      |               | 04/11/2012        | 04/11/2012            | PURC     | .140         | 100,000,000.00          | 100,000,000.00                | 0.00              | 0.00              | 0.00                     |

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

| 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 |
|---|------------------|-------|------------|---------------|-----------------|----------------|-----------------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 25797                                     | FHLB 1.5Yr       |       | 313378Y19  | 04/18/2012    | ILicea          | 04/05/2012     | PURC            | .140         | 100,000,000.00          | 100,000,000.00           | 0.00                        | -100,000,000.00          |
| <b>Inv Type: 1000 REPOS-A/360</b>         |                  |       |            |               |                 |                |                 |              |                         |                          |                             |                          |
| 25743                                     | FHLB 5YrNC1Mob   |       | 313378P47  | 04/11/2012    | ILicea          | 04/11/2012     | PURC            | .350         | 5,000,000.00            | 5,000,000.00             | 0.00                        | -5,000,000.00            |
| 25744                                     | FHLB 5YrNC3Mob   |       | 313378P70  | 03/14/2012    | ILicea          | 03/14/2012     | PURC            | .125         | 5,000,000.00            | 5,000,000.00             | 0.00                        | -5,000,000.00            |
| <b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>   |                  |       |            |               |                 |                |                 |              |                         |                          |                             |                          |
| 25804                                     | FFCB DISC NOTE   |       | 313313CQ9  | 04/11/2012    | ILicea          | 04/11/2012     | PURC            | 1.188        | 10,000,000.00           | 9,998,500.00             | 0.00                        | -9,998,500.00            |
| 25805                                     | FFCB DISC NOTE   |       | 313313CQ9  | 03/04/2013    | ILicea          | 04/11/2012     | PURC            | 1.191        | 25,000,000.00           | 24,956,854.17            | 0.00                        | -24,956,854.17           |
| 25806                                     | FFCB DISC NOTE   |       | 313313CH9  | 03/04/2013    | ILicea          | 04/11/2012     | PURC            | 1.180        | 25,000,000.00           | 24,960,000.00            | 0.00                        | -24,960,000.00           |
| <b>Inv Type: 1765 FHLB-STEP%-S 30/360</b> |                  |       |            |               |                 |                |                 |              |                         |                          |                             |                          |
| 25743                                     | FHLB 5YrNC1Mob   |       | 313378P47  | 04/11/2012    | ILicea          | 04/11/2012     | PURC            | .187         | 75,000,000.00           | 74,873,708.34            | 0.00                        | -74,873,708.34           |
| 25744                                     | FHLB 5YrNC3Mob   |       | 313378P70  | 03/14/2012    | ILicea          | 03/14/2012     | PURC            | .187         | 75,000,000.00           | 74,873,708.34            | 0.00                        | -74,873,708.34           |
| <b>Inv Type: 1900 FFCB-DISC NOTE</b>      |                  |       |            |               |                 |                |                 |              |                         |                          |                             |                          |
|   |                  |       |            |               |                 |                | <b>Subtotal</b> | <b>.219</b>  | <b>190,000,000.00</b>   | <b>189,872,208.34</b>    | <b>0.00</b>                 | <b>-189,872,208.34</b>   |





# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

| 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 |
|----------|---|-------|-----------|------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 25197    | FEDERATED GOV                           |       | GODXX     | 1    | 05/01/2012    | 04/16/2012      | 04/16/2012     | PURC     | .010         | 70,000,000.00           | 70,000,000.00            | 0.00                        | 0.00                     |
|          | <b>PURC</b>                             |       |           |      |               |                 |                |          | .010         | 70,000,000.00           | 70,000,000.00            | 0.00                        | -70,000,000.00           |
|          | <b>Inv Type: 1060 MMKT ACCTS-A/366</b>  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| 25765    | FHLB 3YrNclMob                          |       | 313378TS0 | 1    | 04/16/2015    | 03/20/2012      | 03/20/2012     | PURC     | 1.000        | 10,000,000.00           | 10,000,000.00            | 0.00                        | 0.00                     |
| 25790    | FHLB 1Yr                                |       | 313378X30 | 1    | 04/03/2012    | 04/16/2012      | 04/16/2012     | PURC     | .250         | 5,000,000.00            | 5,000,000.00             | 0.00                        | -10,000,000.00           |
| 25800    | FHLB 1.5Yr                              |       | 313378YX3 | 1    | 04/09/2012    | 04/05/2012      | 04/05/2012     | PURC     | .350         | 5,000,000.00            | 5,000,000.00             | 0.00                        | -5,000,000.00            |
|          | <b>PURC</b>                             |       |           |      |               |                 |                |          | .350         | 5,000,000.00            | 5,000,000.00             | 0.00                        | -5,000,000.00            |
|          | <b>Inv Type: 1725 FHLB-Fxd-S 30/360</b> |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| 25813    | FFCB 1Yr                                |       | 3133EALN6 | 1    | 04/16/2013    | 04/10/2012      | 04/10/2012     | PURC     | .220         | 5,000,000.00            | 4,999,600.00             | 0.00                        | 0.00                     |
| 25817    | FFCB 1Yr                                |       | 3133EALN6 | 1    | 04/12/2012    | 04/12/2012      | 04/12/2012     | PURC     | .220         | 5,000,000.00            | 4,998,337.45             | 0.00                        | -4,999,600.00            |
|          | <b>PURC</b>                             |       |           |      |               |                 |                |          | .253         | 10,000,000.00           | 9,997,937.45             | 0.00                        | -4,998,337.45            |
|          | <b>Inv Type: 1925 FFCB-Fxd-S 30/360</b> |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| 25811    | MAIN ST GO                              |       | 56052AXC5 | 1    | 06/01/2013    | 04/11/2012      | 04/11/2012     | PURC     | .401         | 1,526,895.00            | 1,526,895.00             | 11,250.00                   | 0.00                     |
| 25812    | MICHIGAN ST GO                          |       | 5946107P6 | 1    | 05/15/2013    | 04/11/2012      | 04/11/2012     | PURC     | .450         | 4,285,000.00            | 4,285,000.00             | 214.25                      | -1,538,145.00            |
|          | <b>PURC</b>                             |       |           |      |               |                 |                |          | .852         | 5,811,895.00            | 5,811,895.00             | 11,464.25                   | -4,285,214.25            |
|          | <b>Inv Type: 2350 MUNIS-S 30/360</b>    |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
|          |   |       |           |      |               |                 |                |          | .437         | 26,895.00               | 26,895.00                | 0.00                        | -5,823,359.25            |
|          |   |       |           |      |               |                 |                |          | .852         | 5,811,895.00            | 5,811,895.00             | 11,464.25                   | 0.00                     |



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Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

| Inv. No.                                | Description        | Pool# | CUSTP     | 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 |      |      |
|---|--------------------|-------|-----------|------|------|----------|------------|---------|------------|------------|----------|--------------|-------------------------|--------------------------|------------------|------------|--------------------------|------|------|
| <b>Set Date: 4/17/2012</b>              |                    |       |           |      |      |          |            |         |            |            |          |              |                         |                          |                  |            |                          |      |      |
| 25826                                   | UBS TRI PARTY REPO |       | REPO      |      |      |          | 04/17/2012 | ILicea  | 04/17/2012 | 04/17/2012 | PURC     | .120         | 150,000,000.00          | 150,000,000.00           | 0.00             | 0.00       | 0.00                     | 0.00 |      |
| <b>PURC</b>                             |                    |       |           |      |      |          |            |         |            |            |          |              | .120                    | 150,000,000.00           | 150,000,000.00   | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>Inv Type: 1000 REPOS-A/360</b>       |                    |       |           |      |      |          |            |         |            |            |          |              | .120                    | 150,000,000.00           | 150,000,000.00   | 0.00       | 0.00                     | 0.00 | 0.00 |
| 25769                                   | FNMA 3Yrnc6MoB     |       | 3136GOAV3 |      |      |          | 03/26/2012 | ILicea  | 03/22/2012 | 03/22/2012 | PURC     | .850         | 10,000,000.00           | 10,000,000.00            | 0.00             | 0.00       | 0.00                     | 0.00 |      |
| <b>PURC</b>                             |                    |       |           |      |      |          |            |         |            |            |          |              | .850                    | 10,000,000.00            | 10,000,000.00    | 0.00       | 0.00                     | 0.00 | 0.00 |
| 25784                                   | FNMA 3Yrnc1YrB     |       | 3135GOUJ8 |      |      |          | 03/29/2012 | ILicea  | 03/29/2012 | 03/29/2012 | PURC     | .750         | 5,000,000.00            | 5,000,000.00             | 0.00             | 0.00       | 0.00                     | 0.00 |      |
| <b>PURC</b>                             |                    |       |           |      |      |          |            |         |            |            |          |              | .750                    | 5,000,000.00             | 5,000,000.00     | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>Inv Type: 1525 FNMA-Fxd-S 30/360</b> |                    |       |           |      |      |          |            |         |            |            |          |              | .817                    | 15,000,000.00            | 15,000,000.00    | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>PURC</b>                             |                    |       |           |      |      |          |            |         |            |            |          |              | .817                    | 15,000,000.00            | 15,000,000.00    | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>Inv Type: 1925 FFEB-Fxd-S 30/360</b> |                    |       |           |      |      |          |            |         |            |            |          |              | .180                    | 5,000,000.00             | 4,994,100.00     | 1,775.00   | 0.00                     | 0.00 | 0.00 |
| <b>PURC</b>                             |                    |       |           |      |      |          |            |         |            |            |          |              | .271                    | 5,000,000.00             | -5,900.00        | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>Inv Type: 3020 COMMERCIAL PAPER</b>  |                    |       |           |      |      |          |            |         |            |            |          |              | .180                    | 5,000,000.00             | 4,994,100.00     | 1,775.00   | 0.00                     | 0.00 | 0.00 |
| <b>PURC</b>                             |                    |       |           |      |      |          |            |         |            |            |          |              | .180                    | 5,000,000.00             | 4,994,100.00     | 1,775.00   | 0.00                     | 0.00 | 0.00 |
| <b>Inv Type: 1925 FFEB-Fxd-S 30/360</b> |                    |       |           |      |      |          |            |         |            |            |          |              | .271                    | 5,000,000.00             | -5,900.00        | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>PURC</b>                             |                    |       |           |      |      |          |            |         |            |            |          |              | .170                    | 20,000,000.00            | 19,991,500.00    | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>Inv Type: 1925 FFEB-Fxd-S 30/360</b> |                    |       |           |      |      |          |            |         |            |            |          |              | .170                    | 20,000,000.00            | -8,500.00        | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>PURC</b>                             |                    |       |           |      |      |          |            |         |            |            |          |              | .170                    | 20,000,000.00            | 19,991,500.00    | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>Inv Type: 3020 COMMERCIAL PAPER</b>  |                    |       |           |      |      |          |            |         |            |            |          |              | .170                    | 20,000,000.00            | -8,500.00        | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>PURC</b>                             |                    |       |           |      |      |          |            |         |            |            |          |              | .170                    | 20,000,000.00            | 19,991,500.00    | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>Inv Type: 3020 COMMERCIAL PAPER</b>  |                    |       |           |      |      |          |            |         |            |            |          |              | .170                    | 20,000,000.00            | 19,991,500.00    | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>PURC</b>                             |                    |       |           |      |      |          |            |         |            |            |          |              | .170                    | 20,000,000.00            | -8,500.00        | 0.00       | 0.00                     | 0.00 | 0.00 |
| <b>Subtotal</b>                         |                    |       |           |      |      |          |            |         |            |            |          |              | .182                    | 190,000,000.00           | 189,985,600.00   | 1,775.00   | 0.00                     | 0.00 | 0.00 |

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

| 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 |                        |
|---|--------------------|-------|-----------|------|---------------|-------------------|-----------------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|------------------------|
| <b>Set Date: 4/18/2012</b>                |                    |       |           |      |               |                   |                       |          |              |                         |                          |                             |                          |                        |
| 25827                                     | UBS TRI PARTY REPO |       | REPO      | 1    | 04/25/2012    | 04/18/2012 ILicea | 04/18/2012 04/18/2012 | PURC     | .120         | 100,000,000.00          | 100,000,000.00           | 0.00                        | 0.00                     |                        |
|   | <b>PURC</b>        |       |           |      |               |                   |                       |          | .184         | 0.00                    | -14,400.00               | 0.00                        | -189,987,375.00          |                        |
| <b>Inv Type: 1000 REPOS-A/360</b>         |                    |       |           |      |               |                   |                       |          |              |                         |                          |                             |                          |                        |
| 25814                                     | FHLB 1Yr           |       | 313378ZU8 | 1    | 04/18/2013    | 04/11/2012 ILicea | 04/10/2012 04/18/2012 | PURC     | .230         | 5,000,000.00            | 4,998,850.00             | 0.00                        | 0.00                     |                        |
|   | <b>PURC</b>        |       |           |      |               |                   |                       |          | .253         | 5,000,000.00            | -1,150.00                | 0.00                        | -4,998,850.00            |                        |
| <b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>   |                    |       |           |      |               |                   |                       |          |              |                         |                          |                             |                          |                        |
| 25776                                     | FHLB 5YrNcImoB     |       | 313378VB4 | 1    | 04/18/2017    | 03/29/2012 ILicea | 03/27/2012 04/18/2012 | PURC     | 1.250        | 5,000,000.00            | 5,000,000.00             | 0.00                        | 0.00                     |                        |
|   | <b>PURC</b>        |       |           |      |               |                   |                       |          | 1.250        | 5,000,000.00            | 5,000,000.00             | 0.00                        | -5,000,000.00            |                        |
| <b>Inv Type: 1765 FHLB-STEP%-S 30/360</b> |                    |       |           |      |               |                   |                       |          |              |                         |                          |                             |                          |                        |
| 25810                                     | FFCB 1.5Yr         |       | 3133EALT3 | 1    | 11/18/2013    | 04/11/2012 ILicea | 04/11/2012 04/18/2012 | PURC     | .300         | 5,000,000.00            | 5,000,000.00             | 0.00                        | 0.00                     |                        |
|   | <b>PURC</b>        |       |           |      |               |                   |                       |          | .300         | 5,000,000.00            | 5,000,000.00             | 0.00                        | -5,000,000.00            |                        |
| <b>Inv Type: 1925 FFCB-Fxd-S 30/360</b>   |                    |       |           |      |               |                   |                       |          |              |                         |                          |                             |                          |                        |
| 25197                                     | FEDERATED GOV      |       | GODXX     |      | 04/19/2012    | 04/19/2012        | 04/19/2012 04/19/2012 | PURC     | .010         | 20,000,000.00           | 20,000,000.00            | 0.00                        | 0.00                     |                        |
| <b>Subtotal</b>                           |                    |       |           |      |               |                   |                       |          |              | <b>115,000,000.00</b>   | <b>114,998,850.00</b>    | <b>0.00</b>                 | <b>0.00</b>              | <b>-114,998,850.00</b> |

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

| 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 |
|---|------------------|-------|-----------|------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 25777                                     | FHLB 5YrNc3MoB   |       | 313378UR0 | 1    | 05/01/2012    | ILicea          | 04/19/2012     | PURC     | .010         | 20,000,000.00           | 20,000,000.00            | 0.00                        | -20,000,000.00           |
| <b>Inv Type: 1060 MMKT ACCTS-A/366</b>    |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| <b>Set Date: 4/20/2012</b>                |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| 25777                                     | FHLB 5YrNc3MoB   |       | 313378UR0 | 1    | 04/20/2017    | ILicea          | 03/27/2012     | PURC     | 1.125        | 5,000,000.00            | 5,000,000.00             | 0.00                        | 0.00                     |
| <b>PURC</b>                               |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| <b>Inv Type: 1765 FHLB-STEP%-S 30/360</b> |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| <b>Set Date: 4/23/2012</b>                |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| 25793                                     | FNMA 3YrNc6MoB   |       | 3135G0JT1 | 1    | 04/23/2015    | ILicea          | 04/04/2012     | PURC     | .760         | 5,000,000.00            | 4,997,500.00             | 0.00                        | 0.00                     |
| 25803                                     | FNMA 3YrNc1YrE   |       | 3135G0JY0 | 1    | 04/23/2015    | ILicea          | 04/23/2012     | PURC     | .777         | 0.00                    | -2,500.00                | 0.00                        | -4,997,500.00            |
| <b>PURC</b>                               |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| <b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>   |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| 25789                                     | FHLB 2YrNc1MoB   |       | 313378WAS | 1    | 04/23/2014    | ILicea          | 04/03/2012     | PURC     | .500         | 5,000,000.00            | 5,000,000.00             | 0.00                        | 0.00                     |
| 25828                                     | FHLB 1Yr         |       | 313376TZ8 | 1    | 04/23/2012    | ILicea          | 04/23/2012     | PURC     | .170         | 7,000,000.00            | 6,997,970.00             | 1,851.11                    | -5,000,000.00            |
| <b>Subtotal</b>                           |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| <b>Subtotal</b>                           |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |





# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

| 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 |
|---|------------------|-------|-----------|------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| <b>Set Date: 4/26/2012</b>                |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| 25819                                     | CONNECTICUT ST   |       | 20772JED0 |      | 04/12/2012    | 04/12/2012      | 04/12/2012     | PURC     | .448         | 2,000,000.00            | 2,000,000.00             | 0.00                        | 0.00                     |
|   |                  | 1     |           |      | 04/15/2014    | ILicea          | 04/26/2012     |          | .448         | 0.00                    | 0.00                     | 0.00                        | -2,000,000.00            |
| 25820                                     | CONNECTICUT ST   |       | 20772JEE8 |      | 04/12/2012    | 04/12/2012      | 04/12/2012     | PURC     | .672         | 2,000,000.00            | 2,000,000.00             | 0.00                        | 0.00                     |
|   |                  | 1     |           |      | 04/15/2015    | ILicea          | 04/26/2012     |          | .672         | 0.00                    | 0.00                     | 0.00                        | -2,000,000.00            |
| 25821                                     | CONNECTICUT ST   |       | 20772JEC2 |      | 04/12/2012    | 04/12/2012      | 04/12/2012     | PURC     | .250         | 8,300,000.00            | 8,297,261.00             | 0.00                        | 0.00                     |
|   |                  | 1     |           |      | 04/15/2013    | ILicea          | 04/26/2012     |          | .284         | 0.00                    | -2,739.00                | 0.00                        | -8,297,261.00            |
| <b>PURC</b>                               |                  |       |           |      |               |                 |                |          | .351         | 12,300,000.00           | 12,297,261.00            | 0.00                        | 0.00                     |
|   |                  |       |           |      |               |                 |                |          | .374         | 0.00                    | -2,739.00                | 0.00                        | -12,297,261.00           |
| <b>Inv Type: 2350 MUNIS-S 30/360</b>      |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| 25843                                     | EXXON MOBIL CORP |       | 30229AEN5 |      | 04/26/2012    | 04/26/2012      | 04/26/2012     | PURC     | .351         | 12,300,000.00           | 12,297,261.00            | 0.00                        | 0.00                     |
|   |                  | 1     |           |      | 05/22/2012    | ILicea          | 04/26/2012     |          | .374         | 0.00                    | -2,739.00                | 0.00                        | -12,297,261.00           |
| <b>PURC</b>                               |                  |       |           |      |               |                 |                |          | .070         | 50,000,000.00           | 49,997,472.22            | 0.00                        | 0.00                     |
|   |                  |       |           |      |               |                 |                |          | .070         | 0.00                    | -2,527.78                | 0.00                        | -49,997,472.22           |
|   |                  |       |           |      |               |                 |                |          | .070         | 50,000,000.00           | 49,997,472.22            | 0.00                        | 0.00                     |
| <b>Inv Type: 3020 COMMERCIAL PAPER</b>    |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
|   |                  |       |           |      |               |                 |                |          | .070         | 50,000,000.00           | 49,997,472.22            | 0.00                        | 0.00                     |
|   |                  |       |           |      |               |                 |                |          | .070         | 0.00                    | -2,527.78                | 0.00                        | -49,997,472.22           |
|   |                  |       |           |      |               |                 |                |          | <b>.125</b>  | <b>62,300,000.00</b>    | <b>62,294,733.22</b>     | <b>0.00</b>                 | <b>0.00</b>              |
|   |                  |       |           |      |               |                 |                |          | <b>.130</b>  | <b>0.00</b>             | <b>-5,266.78</b>         | <b>0.00</b>                 | <b>-62,294,733.22</b>    |
| <b>Set Date: 4/27/2012</b>                |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
| 25815                                     | FHLB 5YrNC3MoB   |       | 313378ZJ3 |      | 04/11/2012    | 04/10/2012      | 04/10/2012     | PURC     | 1.000        | 11,750,000.00           | 11,750,000.00            | 0.00                        | 0.00                     |
|   |                  | 1     |           |      | 04/27/2017    | ILicea          | 04/27/2012     |          | 1.000        | 0.00                    | 0.00                     | 0.00                        | -11,750,000.00           |
| <b>PURC</b>                               |                  |       |           |      |               |                 |                |          | 1.000        | 11,750,000.00           | 11,750,000.00            | 0.00                        | 0.00                     |
|   |                  |       |           |      |               |                 |                |          | 1.000        | 0.00                    | 0.00                     | 0.00                        | -11,750,000.00           |
| <b>Inv Type: 1765 FHLB-STEP%-S 30/360</b> |                  |       |           |      |               |                 |                |          |              |                         |                          |                             |                          |
|   |                  |       |           |      |               |                 |                |          | 1.000        | 11,750,000.00           | 11,750,000.00            | 0.00                        | 0.00                     |
|   |                  |       |           |      |               |                 |                |          | 1.000        | 0.00                    | 0.00                     | 0.00                        | -11,750,000.00           |
|   |                  |       |           |      |               |                 |                |          | <b>1.000</b> | <b>11,750,000.00</b>    | <b>11,750,000.00</b>     | <b>0.00</b>                 | <b>0.00</b>              |
|   |                  |       |           |      |               |                 |                |          | <b>1.000</b> | <b>0.00</b>             | <b>0.00</b>              | <b>0.00</b>                 | <b>-11,750,000.00</b>    |

Set Date: 4/30/2012





DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

SUMMARY

From Date: 4/1/2012 To Date: 4/30/2012

| Assets   | Yield | Par Value        | Original Face | Book Value       | Prem / (Disc) | Amort / (Accret) | (Interest) | (Gain) / Loss | Settlement        |
|----------|-------|------------------|---------------|------------------|---------------|------------------|------------|---------------|-------------------|
| PURC     | .185  | 2,273,495,000.00 | 0.00          | 2,273,057,937.74 | -437,062.26   | 0.00             | 116,826.00 | 0.00          | -2,273,174,763.74 |
| Totals : | .185  | 2,273,495,000.00 | 0.00          | 2,273,057,937.74 | -437,062.26   | 0.00             | 116,826.00 | 0.00          | -2,273,174,763.74 |