

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

220A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
June 4, 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 May 2012 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for May 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

- Consent
- Policy
- Consent
- Policy

Dept Recomm.:
Per Exec. Ofc.:

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

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.16

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 6/4/2012 3:40:53 PM

From Date: 5/1/2012 To Date: 5/31/2012

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Set Date: 5/1/2012												
25848	UBS TRI PARTY REPO		REPO		05/01/2012	05/01/2012	PURC	.180	100,000,000.00	100,000,000.00	0.00	0.00
			1	05/08/2012	ILicea	05/01/2012		.180	0.00	0.00	0.00	-100,000,000.00
PURC								.180	100,000,000.00	100,000,000.00	0.00	0.00
								.180	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360												
								.180	100,000,000.00	100,000,000.00	0.00	0.00
								.180	0.00	0.00	0.00	-100,000,000.00
25846	FHLB 1Yr		313376D36		04/30/2012	04/30/2012	PURC	.300	10,000,000.00	10,006,980.00	13,750.00	0.00
			1	05/16/2013	ILicea	05/01/2012		.233	0.00	6,980.00	0.00	-10,020,730.00
PURC								.300	10,000,000.00	10,006,980.00	13,750.00	0.00
								.233	0.00	6,980.00	0.00	-10,020,730.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
								.300	10,000,000.00	10,006,980.00	13,750.00	0.00
								.233	0.00	6,980.00	0.00	-10,020,730.00
25839	FFCB 1.75Yr		3133EAKT4		04/25/2012	04/24/2012	PURC	.300	10,000,000.00	9,999,600.00	1,833.33	0.00
			1	12/23/2013	ILicea	05/01/2012		.302	0.00	-400.00	0.00	-10,001,433.33
PURC								.300	10,000,000.00	9,999,600.00	1,833.33	0.00
								.302	0.00	-400.00	0.00	-10,001,433.33
Inv Type: 1925 FFCB-Fxd-S 30/360												
								.300	10,000,000.00	9,999,600.00	1,833.33	0.00
								.302	0.00	-400.00	0.00	-10,001,433.33
Subtotal								.200	120,000,000.00	120,006,580.00	15,583.33	0.00
								.195	0.00	6,580.00	0.00	-120,022,163.33
Set Date: 5/2/2012												
25853	UBS TRI PARTY REPO		REPO		05/02/2012	05/02/2012	PURC	.130	50,000,000.00	50,000,000.00	0.00	0.00
			1	05/09/2012	ILicea	05/02/2012		.130	0.00	0.00	0.00	-50,000,000.00
PURC								.130	50,000,000.00	50,000,000.00	0.00	0.00
								.130	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1000 REPOS-A/360												
								.130	50,000,000.00	50,000,000.00	0.00	0.00
								.130	0.00	0.00	0.00	-50,000,000.00
25850	FHLB 9Mo		313378F71		05/01/2012	05/01/2012	PURC	.190	15,000,000.00	15,000,000.00	5,383.33	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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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	02/22/2013	ILicea	05/02/2012		.190	0.00	0.00	0.00	-15,005,383.33
PURC												
								.190	15,000,000.00	15,000,000.00	5,383.33	0.00
								.190	0.00	0.00	0.00	-15,005,383.33
Inv Type: 1725 FHLB-Fxd-S 30/360												
								.190	15,000,000.00	15,000,000.00	5,383.33	0.00
								.190	0.00	0.00	0.00	-15,005,383.33
25849	FFCB 3Yr		3133EANJ3		05/01/2012	05/01/2012	PURC	.500	5,000,000.00	4,997,000.00	69.44	0.00
			1	05/01/2015	ILicea	05/02/2012		.520	0.00	-3,000.00	0.00	-4,997,069.44
PURC												
								.500	5,000,000.00	4,997,000.00	69.44	0.00
								.520	0.00	-3,000.00	0.00	-4,997,069.44
Inv Type: 1925 FFCB-Fxd-S 30/360												
								.500	5,000,000.00	4,997,000.00	69.44	0.00
								.520	0.00	-3,000.00	0.00	-4,997,069.44
Subtotal								.169	70,000,000.00	69,997,000.00	5,452.77	0.00
								.171	0.00	-3,000.00	0.00	-70,002,452.77
Set Date: 5/3/2012												
25854	FNMA 3Yr		3135G0KM4		05/02/2012	05/02/2012	PURC	.500	5,000,000.00	4,995,000.00	972.22	0.00
			1	05/27/2015	ILicea	05/03/2012		.533	0.00	-5,000.00	0.00	-4,995,972.22
PURC												
								.500	5,000,000.00	4,995,000.00	972.22	0.00
								.533	0.00	-5,000.00	0.00	-4,995,972.22
Inv Type: 1525 FNMA-Fxd-S 30/360												
25829	FHLB 1Yr		313379A90		04/23/2012	04/23/2012	PURC	.230	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/03/2013	ILicea	05/03/2012		.230	0.00	0.00	0.00	-5,000,000.00
25830	FHLB 1Yr		313379A66		04/23/2012	04/23/2012	PURC	.220	10,000,000.00	9,998,680.00	0.00	0.00
			1	05/03/2013	ILicea	05/03/2012		.233	0.00	-1,320.00	0.00	-9,998,680.00
25831	FHLB 1Yr		313379A66		04/23/2012	04/23/2012	PURC	.220	5,000,000.00	4,999,340.00	0.00	0.00
			1	05/03/2013	ILicea	05/03/2012		.233	0.00	-660.00	0.00	-4,999,340.00
25842	FHLB 1.5Yr		3133796L8		04/25/2012	04/24/2012	PURC	.290	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/03/2013	ILicea	05/03/2012		.290	0.00	0.00	0.00	-10,000,000.00
25855	FHLB 9Mo		313378BT7		05/03/2012	05/03/2012	PURC	.190	7,500,000.00	7,499,158.95	3,047.92	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 5/1/2012 To Date: 5/31/2012

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	02/15/2013	ILicea	05/03/2012		.204	0.00	-841.05	0.00	-7,502,206.87
PURC								.234	37,500,000.00	37,497,178.95	3,047.92	0.00
								.242	0.00	-2,821.05	0.00	-37,500,226.87
								.234	37,500,000.00	37,497,178.95	3,047.92	0.00
								.242	0.00	-2,821.05	0.00	-37,500,226.87
							Subtotal	.265	42,500,000.00	42,492,178.95	4,020.14	0.00
								.276	0.00	-7,821.05	0.00	-42,496,199.09
Inv Type: 1725 FHLB-Fxd-S 30/360												
Set Date: 5/4/2012												
25859	FHLB 18Mo		3133796L8		05/08/2012	05/03/2012	PURC	.290	5,000,000.00	4,999,250.00	40.28	0.00
			1	12/03/2013	ILicea	05/04/2012		.300	0.00	-750.00	0.00	-4,999,290.28
PURC								.290	5,000,000.00	4,999,250.00	40.28	0.00
								.300	0.00	-750.00	0.00	-4,999,290.28
								.290	5,000,000.00	4,999,250.00	40.28	0.00
								.300	0.00	-750.00	0.00	-4,999,290.28
							Subtotal	.290	5,000,000.00	4,999,250.00	40.28	0.00
								.300	0.00	-750.00	0.00	-4,999,290.28
Inv Type: 1725 FHLB-Fxd-S 30/360												
Set Date: 5/8/2012												
25860	UBS TRI PARTY REPO		REPO		05/08/2012	05/08/2012	PURC	.160	50,000,000.00	50,000,000.00	0.00	0.00
			1	05/09/2012	ILicea	05/08/2012		.160	0.00	0.00	0.00	-50,000,000.00
25861	UBS TRI PARTY REPO		REPO		05/08/2012	05/08/2012	PURC	.150	50,000,000.00	50,000,000.00	0.00	0.00
			1	05/14/2012	ILicea	05/08/2012		.150	0.00	0.00	0.00	-50,000,000.00
PURC								.155	100,000,000.00	100,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-100,000,000.00
								.155	100,000,000.00	100,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-100,000,000.00
							Subtotal	.155	100,000,000.00	100,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360												
Set Date: 5/9/2012												
25867	UBS TRI PARTY REPO		REPO		05/09/2012	05/09/2012	PURC	.150	100,000,000.00	100,000,000.00	0.00	0.00

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			1	05/16/2012	ILicea	05/09/2012		.150	0.00	0.00	0.00	-100,000,000.00
PURC												
								.150	100,000,000.00	100,000,000.00	0.00	0.00
								.150	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360												
								.150	100,000,000.00	100,000,000.00	0.00	0.00
								.150	0.00	0.00	0.00	-100,000,000.00
25220	MORGAN STANLEY GOV		MVRXX		05/09/2012	05/09/2012	PURC	.051	50,000,000.00	50,000,000.00	0.00	0.00
			1	06/01/2012	ILicea	05/09/2012		.051	0.00	0.00	0.00	-50,000,000.00
PURC												
								.051	50,000,000.00	50,000,000.00	0.00	0.00
								.051	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366												
								.051	50,000,000.00	50,000,000.00	0.00	0.00
								.051	0.00	0.00	0.00	-50,000,000.00
25851	FFCB 16MoNc3MoA		3133EAPK8		05/01/2012	05/01/2012	PURC	.270	5,000,000.00	5,000,000.00	0.00	0.00
			1	09/09/2013	ILicea	05/09/2012		.270	0.00	0.00	0.00	-5,000,000.00
PURC												
								.270	5,000,000.00	5,000,000.00	0.00	0.00
								.270	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360												
								.270	5,000,000.00	5,000,000.00	0.00	0.00
								.270	0.00	0.00	0.00	-5,000,000.00
Subtotal								.122	155,000,000.00	155,000,000.00	0.00	0.00
								.122	0.00	0.00	0.00	-155,000,000.00
Set Date: 5/10/2012												
25868	UBS TRI PARTY REPO		REPO		05/10/2012	05/10/2012	PURC	.150	100,000,000.00	100,000,000.00	0.00	0.00
			1	05/17/2012	ILicea	05/10/2012		.150	0.00	0.00	0.00	-100,000,000.00
PURC												
								.150	100,000,000.00	100,000,000.00	0.00	0.00
								.150	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360												
								.150	100,000,000.00	100,000,000.00	0.00	0.00
								.150	0.00	0.00	0.00	-100,000,000.00
25841	FNMA 2.75YrNc1YrB		3135G0KS1		04/25/2012	04/24/2012	PURC	.560	5,000,000.00	5,000,000.00	0.00	0.00
			1	02/10/2015	ILicea	05/10/2012		.560	0.00	0.00	0.00	-5,000,000.00
PURC												
								.560	5,000,000.00	5,000,000.00	0.00	0.00
								.560	0.00	0.00	0.00	-5,000,000.00

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From Date: 5/1/2012 To Date: 5/31/2012

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Inv Type: 1525 FNMA-Fxd-S 30/360								.560	5,000,000.00	5,000,000.00	0.00	0.00
								.560	0.00	0.00	0.00	-5,000,000.00
Subtotal								.170	105,000,000.00	105,000,000.00	0.00	0.00
								.170	0.00	0.00	0.00	-105,000,000.00
Set Date: 5/14/2012												
25869	UBS TRI PARTY REPO		REPO		05/14/2012	05/14/2012	PURC	.140	50,000,000.00	50,000,000.00	0.00	0.00
			1	05/21/2012	ILicea	05/14/2012		.140	0.00	0.00	0.00	-50,000,000.00
PURC								.140	50,000,000.00	50,000,000.00	0.00	0.00
								.140	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1000 REPOS-A/360								.140	50,000,000.00	50,000,000.00	0.00	0.00
								.140	0.00	0.00	0.00	-50,000,000.00
25870	EXXON MOBIL CORP		30229AEW5		05/14/2012	05/14/2012	PURC	.070	50,000,000.00	49,998,444.44	0.00	0.00
			1	05/30/2012	ILicea	05/14/2012		.070	0.00	-1,555.56	0.00	-49,998,444.44
PURC								.070	50,000,000.00	49,998,444.44	0.00	0.00
								.070	0.00	-1,555.56	0.00	-49,998,444.44
Inv Type: 3020 COMMERCIAL PAPER								.070	50,000,000.00	49,998,444.44	0.00	0.00
								.070	0.00	-1,555.56	0.00	-49,998,444.44
Subtotal								.105	100,000,000.00	99,998,444.44	0.00	0.00
								.105	0.00	-1,555.56	0.00	-99,998,444.44
Set Date: 5/15/2012												
25220	MORGAN STANLEY GOV		MVRXX		05/15/2012	05/15/2012	PURC	.051	60,000,000.00	60,000,000.00	0.00	0.00
			1	06/01/2012	ILicea	05/15/2012		.051	0.00	0.00	0.00	-60,000,000.00
PURC								.051	60,000,000.00	60,000,000.00	0.00	0.00
								.051	0.00	0.00	0.00	-60,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.051	60,000,000.00	60,000,000.00	0.00	0.00
								.051	0.00	0.00	0.00	-60,000,000.00
25844	FHLB 2YrNc1MoB		313379BN8		04/30/2012	04/26/2012	PURC	.450	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/15/2014	ILicea	05/15/2012		.450	0.00	0.00	0.00	-5,000,000.00
25866	FHLB 18Mo		313379FK0		05/08/2012	05/08/2012	PURC	.300	5,000,000.00	4,999,850.00	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	05/21/2012	ILicea	05/17/2012		.170	0.00	0.00	0.00	-100,000,000.00
PURC								.170	100,000,000.00	100,000,000.00	0.00	0.00
								.170	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360												
								.170	100,000,000.00	100,000,000.00	0.00	0.00
								.170	0.00	0.00	0.00	-100,000,000.00
25862	FHLB 1Yr		313379BZ1		05/08/2012	05/07/2012	PURC	.220	20,000,000.00	19,997,400.00	0.00	0.00
			1	05/17/2013	ILicea	05/17/2012		.233	0.00	-2,600.00	0.00	-19,997,400.00
25863	FHLB 12Mo		313379BZ1		05/08/2012	05/07/2012	PURC	.220	5,000,000.00	4,999,345.00	0.00	0.00
			1	05/17/2013	ILicea	05/17/2012		.233	0.00	-655.00	0.00	-4,999,345.00
PURC								.220	25,000,000.00	24,996,745.00	0.00	0.00
								.233	0.00	-3,255.00	0.00	-24,996,745.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
								.220	25,000,000.00	24,996,745.00	0.00	0.00
								.233	0.00	-3,255.00	0.00	-24,996,745.00
Subtotal								.180	125,000,000.00	124,996,745.00	0.00	0.00
								.183	0.00	-3,255.00	0.00	-124,996,745.00
Set Date: 5/18/2012												
25865	FHLB 2Yr		313379FL8		05/08/2012	05/08/2012	PURC	.350	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/19/2014	ILicea	05/18/2012		.350	0.00	0.00	0.00	-5,000,000.00
25872	FHLB 1Yr		313379G37		05/14/2012	05/09/2012	PURC	.230	15,000,000.00	14,999,250.00	0.00	0.00
			1	05/17/2013	ILicea	05/18/2012		.235	0.00	-750.00	0.00	-14,999,250.00
25873	FHLB 2Yr		313379FL8		05/14/2012	05/09/2012	PURC	.350	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/19/2014	ILicea	05/18/2012		.350	0.00	0.00	0.00	-5,000,000.00
PURC								.278	25,000,000.00	24,999,250.00	0.00	0.00
								.281	0.00	-750.00	0.00	-24,999,250.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
								.278	25,000,000.00	24,999,250.00	0.00	0.00
								.281	0.00	-750.00	0.00	-24,999,250.00
Subtotal								.278	25,000,000.00	24,999,250.00	0.00	0.00
								.281	0.00	-750.00	0.00	-24,999,250.00
Set Date: 5/21/2012												
25880	UBS TRI PARTY REPO		REPO		05/21/2012	05/21/2012	PURC	.150	50,000,000.00	50,000,000.00	0.00	0.00

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From Date: 5/1/2012 To Date: 5/31/2012

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	05/22/2012	GPresto	05/21/2012		.150	0.00	0.00	0.00	-50,000,000.00
PURC								.150	50,000,000.00	50,000,000.00	0.00	0.00
								.150	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1000 REPOS-A/360								.150	50,000,000.00	50,000,000.00	0.00	0.00
								.150	0.00	0.00	0.00	-50,000,000.00
						Subtotal		.150	50,000,000.00	50,000,000.00	0.00	0.00
								.150	0.00	0.00	0.00	-50,000,000.00
Set Date: 5/22/2012												
25852	FHLMC 3YrNc1YrE		3134G3UU2		05/01/2012	05/01/2012	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/22/2015	ILicea	05/22/2012		.600	0.00	0.00	0.00	-5,000,000.00
PURC								.600	5,000,000.00	5,000,000.00	0.00	0.00
								.600	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.600	5,000,000.00	5,000,000.00	0.00	0.00
								.600	0.00	0.00	0.00	-5,000,000.00
25832	FHLB 1YrNc9MoE		313379A82		04/23/2012	04/23/2012	PURC	.250	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/22/2013	ILicea	05/22/2012		.250	0.00	0.00	0.00	-5,000,000.00
25833	FHLB 1YrNc9MoE		313379A82		04/23/2012	04/23/2012	PURC	.250	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/22/2013	ILicea	05/22/2012		.250	0.00	0.00	0.00	-5,000,000.00
25834	FHLB 1YrNc9MoE		313379A82		04/23/2012	04/23/2012	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
			1	05/22/2013	ILicea	05/22/2012		.250	0.00	0.00	0.00	-10,000,000.00
25835	FHLB 1YrNc9MoE		313379A82		04/23/2012	04/23/2012	PURC	.250	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/22/2013	ILicea	05/22/2012		.250	0.00	0.00	0.00	-5,000,000.00
25845	FHLB 18MoNc1MoB		313379BQ1		04/30/2012	04/26/2012	PURC	.350	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/22/2013	ILicea	05/22/2012		.350	0.00	0.00	0.00	-5,000,000.00
25857	FHLB 2YrNc1MoB		313379EF2		05/03/2012	05/03/2012	PURC	.400	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/22/2014	ILicea	05/22/2012		.400	0.00	0.00	0.00	-5,000,000.00
PURC								.286	35,000,000.00	35,000,000.00	0.00	0.00
								.286	0.00	0.00	0.00	-35,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.286	35,000,000.00	35,000,000.00	0.00	0.00
								.286	0.00	0.00	0.00	-35,000,000.00
						Subtotal		.325	40,000,000.00	40,000,000.00	0.00	0.00
								.325	0.00	0.00	0.00	-40,000,000.00

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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: 5/23/2012												
25883	UBS TRI PARTY REPO		REPO		05/23/2012	05/23/2012	PURC	.130	100,000,000.00	100,000,000.00	0.00	0.00
			1	05/30/2012	GPresto	05/23/2012		.130	0.00	0.00	0.00	-100,000,000.00
25884	UBS TRI PARTY REPO		REPO		05/23/2012	05/23/2012	PURC	.110	80,000,000.00	80,000,000.00	0.00	0.00
			1	05/24/2012	GPresto	05/23/2012		.110	0.00	0.00	0.00	-80,000,000.00
PURC												
								.121	180,000,000.00	180,000,000.00	0.00	0.00
								.121	0.00	0.00	0.00	-180,000,000.00
Inv Type: 1000 REPOS-A/360												
								.121	180,000,000.00	180,000,000.00	0.00	0.00
								.121	0.00	0.00	0.00	-180,000,000.00
							Subtotal	.121	180,000,000.00	180,000,000.00	0.00	0.00
								.121	0.00	0.00	0.00	-180,000,000.00
Set Date: 5/24/2012												
25885	UBS TRI PARTY REPO		REPO		05/24/2012	05/24/2012	PURC	.130	80,000,000.00	80,000,000.00	0.00	0.00
			1	05/29/2012	ATress	05/24/2012		.130	0.00	0.00	0.00	-80,000,000.00
25886	UBS TRI PARTY REPO		REPO		05/24/2012	05/24/2012	PURC	.130	70,000,000.00	70,000,000.00	0.00	0.00
			1	05/31/2012	ATress	05/24/2012		.130	0.00	0.00	0.00	-70,000,000.00
PURC												
								.130	150,000,000.00	150,000,000.00	0.00	0.00
								.130	0.00	0.00	0.00	-150,000,000.00
Inv Type: 1000 REPOS-A/360												
								.130	150,000,000.00	150,000,000.00	0.00	0.00
								.130	0.00	0.00	0.00	-150,000,000.00
24569	UBOC MANAGED RATE		CASH		05/24/2012	05/24/2012	PURC	.088	30,000,000.00	30,000,000.00	0.00	0.00
			1	06/01/2012	ATress	05/24/2012		.088	0.00	0.00	0.00	-30,000,000.00
PURC												
								.088	30,000,000.00	30,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360												
								.088	30,000,000.00	30,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-30,000,000.00
25847	FHLB 5YrNc3MoB		313379C23		04/30/2012	04/30/2012	PURC	1.000	12,800,000.00	12,800,000.00	0.00	0.00
			1	05/24/2017	ILicea	05/24/2012		1.000	0.00	0.00	0.00	-12,800,000.00
PURC												
								1.000	12,800,000.00	12,800,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-12,800,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360												
								1.000	12,800,000.00	12,800,000.00	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
								1.000	0.00	0.00	0.00	-12,800,000.00
							Subtotal	.181	192,800,000.00	192,800,000.00	0.00	0.00
								.181	0.00	0.00	0.00	-192,800,000.00
Set Date: 5/25/2012												
25864	FHLB 1.5YrNc6MoB		313379GB9		05/08/2012	05/08/2012	PURC	.330	5,000,000.00	5,000,000.00	0.00	0.00
		1		11/26/2013	ILicea	05/25/2012		.330	0.00	0.00	0.00	-5,000,000.00
25871	FHLB 2YrNc1MoB		313379HC6		05/14/2012	05/09/2012	PURC	.420	5,000,000.00	5,000,000.00	0.00	0.00
		1		05/23/2014	ILicea	05/25/2012		.420	0.00	0.00	0.00	-5,000,000.00
PURC								.375	10,000,000.00	10,000,000.00	0.00	0.00
								.375	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.375	10,000,000.00	10,000,000.00	0.00	0.00
								.375	0.00	0.00	0.00	-10,000,000.00
							Subtotal	.375	10,000,000.00	10,000,000.00	0.00	0.00
								.375	0.00	0.00	0.00	-10,000,000.00
Set Date: 5/29/2012												
25888	UBS TRI PARTY REPO		REPO		05/29/2012	05/29/2012	PURC	.140	80,000,000.00	80,000,000.00	0.00	0.00
		1		06/05/2012	ATress	05/29/2012		.140	0.00	0.00	0.00	-80,000,000.00
PURC								.140	80,000,000.00	80,000,000.00	0.00	0.00
								.140	0.00	0.00	0.00	-80,000,000.00
Inv Type: 1000 REPOS-A/360								.140	80,000,000.00	80,000,000.00	0.00	0.00
								.140	0.00	0.00	0.00	-80,000,000.00
24569	UBOC MANAGED RATE		CASH		05/29/2012	05/29/2012	PURC	.088	150,000,000.00	150,000,000.00	0.00	0.00
		1		06/01/2012	ATress	05/29/2012		.088	0.00	0.00	0.00	-150,000,000.00
PURC								.088	150,000,000.00	150,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-150,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360								.088	150,000,000.00	150,000,000.00	0.00	0.00
								.088	0.00	0.00	0.00	-150,000,000.00
25874	FHLB 1YrNc6MoE		313379JJ9		05/14/2012	05/14/2012	PURC	.290	30,000,000.00	30,000,000.00	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
			1	06/14/2013	ILicea	05/29/2012		.290	0.00	0.00	0.00	-30,000,000.00
PURC								.290	30,000,000.00	30,000,000.00	0.00	0.00
								.290	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
								.290	30,000,000.00	30,000,000.00	0.00	0.00
								.290	0.00	0.00	0.00	-30,000,000.00
Subtotal								.127	260,000,000.00	260,000,000.00	0.00	0.00
								.127	0.00	0.00	0.00	-260,000,000.00
Set Date: 5/30/2012												
25890	UBS TRI PARTY REPO				05/30/2012	05/30/2012	PURC	.120	100,000,000.00	100,000,000.00	0.00	0.00
PURC			1	06/06/2012	ATress	05/30/2012		.120	0.00	0.00	0.00	-100,000,000.00
								.120	100,000,000.00	100,000,000.00	0.00	0.00
								.120	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1000 REPOS-A/360												
								.120	100,000,000.00	100,000,000.00	0.00	0.00
								.120	0.00	0.00	0.00	-100,000,000.00
25889	MAIN ST GO		56052AXC5		05/29/2012	05/29/2012	PURC	2.000	3,500,000.00	3,556,980.00	34,805.56	0.00
PURC			1	06/01/2013	ATress	05/30/2012		.370	0.00	56,980.00	0.00	-3,591,785.56
								2.000	3,500,000.00	3,556,980.00	34,805.56	0.00
								.370	0.00	56,980.00	0.00	-3,591,785.56
Inv Type: 2350 MUNIS-S 30/360												
								2.000	3,500,000.00	3,556,980.00	34,805.56	0.00
								.370	0.00	56,980.00	0.00	-3,591,785.56
Subtotal								.184	103,500,000.00	103,556,980.00	34,805.56	0.00
								.128	0.00	56,980.00	0.00	-103,591,785.56
Set Date: 5/31/2012												
25896	UBS TRI PARTY REPO	REPO			05/31/2012	05/31/2012	PURC	.160	70,000,000.00	70,000,000.00	0.00	0.00
PURC			1	06/04/2012	ATress	05/31/2012		.160	0.00	0.00	0.00	-70,000,000.00
								.160	70,000,000.00	70,000,000.00	0.00	0.00
								.160	0.00	0.00	0.00	-70,000,000.00
Inv Type: 1000 REPOS-A/360												
								.160	70,000,000.00	70,000,000.00	0.00	0.00
								.160	0.00	0.00	0.00	-70,000,000.00
Subtotal								.160	70,000,000.00	70,000,000.00	0.00	0.00

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From Date: 5/1/2012 To Date: 5/31/2012

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
								.160	0.00	0.00	0.00	-70,000,000.00
Grand Total			Count 56					.156	2,023,800,000.00	2,023,687,889.50	59,902.08	0.00
								.161	0.00	-112,110.50	0.00	-2,023,747,791.58

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SUMMARY

From Date: 5/1/2012 To Date: 5/31/2012

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.161	2,023,800,000.00	0.00	2,023,687,889.50	-112,110.50	0.00	59,902.08	0.00	-2,023,747,791.58
Totals :	.161	2,023,800,000.00	0.00	2,023,687,889.50	-112,110.50	0.00	59,902.08	0.00	-2,023,747,791.58