

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

110A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
September 6, 2011

SUBJECT: Treasurer's Purchase Detail Report

RECOMMENDED MOTION: That the Board of Supervisors receives and files the attached Treasurer's "Purchase Detail Report" for August 2011 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for August 2011 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

Departmental Concurrence

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

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

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Benoit, seconded by Supervisor Buster and duly carried, IT WAS ORDERED that the above matter is received and filed as recommended.

Ayes: Buster, Benoit and Ashley
 Nays: None
 Absent: Tavaglione and Stone
 Date: September 20, 2011
 xc: Treasurer

Kecia Harper-Ihem
 Clerk of the Board
 By:
 Deputy

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 9/6/2011 9:19:56 AM

From Date: 8/1/2011 To Date: 8/31/2011

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
25250	FNMA 3YrNC6MoE		3135G0B8X0	1 08/01/2014	07/20/2011 ILicea	07/20/2011 08/01/2011	PURC	1.100	5,000,000.00	5,002,735.00	0.00	0.00
								1.081	0.00	2,735.00	0.00	-5,002,735.00
								1.100	5,000,000.00	5,002,735.00	0.00	0.00
								1.081	0.00	2,735.00	0.00	-5,002,735.00
Inv Type: 1525 FNMA-Fxd-S 30/360												
25248	FHLB 2YrNC1MoB		313374XK1	1 08/01/2013	07/19/2011 ILicea	07/19/2011 08/01/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
								.750	0.00	0.00	0.00	-5,000,000.00
								.750	5,000,000.00	5,000,000.00	0.00	0.00
								.750	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
								.750	0.00	0.00	0.00	-5,000,000.00
								.750	5,000,000.00	5,000,000.00	0.00	0.00
								.925	10,000,000.00	10,002,735.00	0.00	0.00
								.916	0.00	2,735.00	0.00	-10,002,735.00
Subtotal												

Set Date: 8/2/2011

24569	UBOC MANAGED RATE		CASH		08/02/2011 GPresto	08/02/2011 08/02/2011	PURC	.040	50,000,000.00	50,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-50,000,000.00
								.040	50,000,000.00	50,000,000.00	0.00	0.00
Inv Type: 1170 UBOC MGD RATE-A/360												
25260	FHLB 3YrNC1YrA		313371AC0	1 10/20/2014	08/03/2011 riv109	08/01/2011 08/02/2011	PURC	1.450	5,000,000.00	4,999,500.00	20,541.67	0.00
								1.453	0.00	-500.00	0.00	-5,020,041.67
								1.450	5,000,000.00	4,999,500.00	20,541.67	0.00
								1.453	0.00	-500.00	0.00	-5,020,041.67
Inv Type: 1725 FHLB-Fxd-S 30/360												
25261	FFCB 1.5Yr		31331KMM9		08/02/2011	08/02/2011	PURC	.350	10,000,000.00	9,996,600.00	5,736.11	0.00
												0.00
												0.00

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 9/6/2011 9:19:56 AM

From Date: 8/1/2011 To Date: 8/31/2011

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	12/03/2012	GPresto	08/02/2011		.376	10,000,000.00	-3,400.00	0.00	-10,002,336.11
PURC								.350		9,996,600.00	5,736.11	0.00
								.376	0.00	-3,400.00	0.00	-10,002,336.11
	Inv Type: 1925 FFCB-Fxd-S 30/360							.350	10,000,000.00	9,996,600.00	5,736.11	0.00
								.376	0.00	-3,400.00	0.00	-10,002,336.11
								.196	65,000,000.00	64,996,100.00	26,277.78	0.00
								.200	0.00	-3,900.00	0.00	-65,022,377.78
			Subtotal									
								.250	20,000,000.00	19,989,319.60	0.00	0.00
	Set Date: 8/3/2011							.304	0.00	-10,680.40	0.00	-19,989,319.60
								.330	9,500,000.00	9,498,100.00	2,960.83	0.00
								.351	0.00	-1,900.00	0.00	-9,501,060.83
PURC								.276	29,500,000.00	29,487,419.60	2,960.83	0.00
								.319	0.00	-12,580.40	0.00	-29,490,380.43
	Inv Type: 1725 FHLB-Fxd-S 30/360							.276	29,500,000.00	29,487,419.60	2,960.83	0.00
								.319	0.00	-12,580.40	0.00	-29,490,380.43
								.350	5,000,000.00	5,000,650.00	2,916.67	0.00
								.340	0.00	650.00	0.00	-5,003,566.67
PURC								.350	5,000,000.00	5,000,650.00	2,916.67	0.00
								.340	0.00	650.00	0.00	-5,003,566.67
	Inv Type: 1925 FFCB-Fxd-S 30/360							.350	5,000,000.00	5,000,650.00	2,916.67	0.00
								.340	0.00	650.00	0.00	-5,003,566.67
								.020	50,000,000.00	49,999,944.44	0.00	0.00
								.020	0.00	-55.56	0.00	-49,999,944.44
								.020	50,000,000.00	49,999,805.56	0.00	0.00
								.020	0.00	-194.44	0.00	-49,999,805.56
								.070	50,000,000.00	49,998,638.89	0.00	0.00
								.070	0.00	-1,361.11	0.00	-49,998,638.89
PURC								.037	150,000,000.00	149,998,388.89	0.00	0.00
								.037	0.00	-1,611.11	0.00	-149,998,388.89
	Inv Type: 3020 COMMERCIAL PAPER							.037	150,000,000.00	149,998,388.89	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 9/6/2011 9:19:56 AM

From Date: 8/1/2011 To Date: 8/31/2011

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
Set Date: 8/4/2011													
25235	FHLB 3YrNC3MoE		313374SW1		08/04/2014	07/11/2011 GPresto	07/11/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
Subtotal													
25238	FHLB 3YrNC3MoE		313374SW1		08/04/2014	07/11/2011 GPresto	08/04/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
Subtotal													
25231	FHLB 3YrNC1MoB		313374TF7		08/08/2011	07/11/2011 GPresto	07/11/2011	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
Subtotal													
25243	FHLB 3YrNC1MoB		313374TF7		08/08/2011	07/12/2011 GPresto	08/08/2011	PURC	1.250	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Subtotal													
25246	FHLB 1YrNC1MoB		313374W55		08/15/2012	07/19/2011 ILicea	08/08/2011	PURC	.400	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
Subtotal													
25247	FHLB 1YrNC1MoB		313374W55		08/15/2012	07/19/2011 ILicea	08/08/2011	PURC	.400	10,000,000.00	9,999,500.00	0.00	-5,000,000.00
Subtotal													
25252	FHLB 1.5YrNC3MoB		313374Z72		08/15/2012	07/21/2011 ILicea	08/08/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	-9,999,500.00
Subtotal													

Set Date: 8/4/2011

25277	FNMA 3Yr		31398ASW8		12/18/2013	08/08/2011 ILicea	08/04/2011	PURC	.750	10,000,000.00	10,063,305.58	10,416.67	0.00
Subtotal													
25277	FNMA 3Yr		31398ASW8		12/18/2013	08/08/2011 ILicea	08/08/2011	PURC	.480	0.00	63,305.58	0.00	-10,073,722.25
Subtotal													
25277	FNMA 3Yr		31398ASW8		12/18/2013	08/08/2011 ILicea	08/08/2011	PURC	.750	10,000,000.00	10,063,305.58	10,416.67	0.00
Subtotal													

Set Date: 8/8/2011

25231	FHLB 3YrNC1MoB		313374TF7		08/08/2011	07/11/2011 GPresto	07/11/2011	PURC	.480	0.00	63,305.58	0.00	-10,073,722.25
Subtotal													
25231	FHLB 3YrNC1MoB		313374TF7		08/08/2011	07/11/2011 GPresto	07/11/2011	PURC	.750	10,000,000.00	10,063,305.58	10,416.67	0.00
Subtotal													
25231	FHLB 3YrNC1MoB		313374TF7		08/08/2011	07/11/2011 GPresto	07/11/2011	PURC	.480	0.00	63,305.58	0.00	-10,073,722.25
Subtotal													

Inv Type: 1525 FNMA-Fxd-S 30/360

25231	FHLB 3YrNC1MoB		313374TF7		08/08/2011	07/11/2011 GPresto	07/11/2011	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
Subtotal													
25243	FHLB 3YrNC1MoB		313374TF7		08/08/2011	07/12/2011 GPresto	08/08/2011	PURC	1.250	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Subtotal													
25246	FHLB 1YrNC1MoB		313374W55		08/15/2012	07/19/2011 ILicea	08/08/2011	PURC	.400	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
Subtotal													
25247	FHLB 1YrNC1MoB		313374W55		08/15/2012	07/19/2011 ILicea	08/08/2011	PURC	.400	10,000,000.00	9,999,500.00	0.00	-5,000,000.00
Subtotal													
25252	FHLB 1.5YrNC3MoB		313374Z72		08/15/2012	07/21/2011 ILicea	08/08/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	-9,999,500.00
Subtotal													

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 8/1/2011 To Date: 8/31/2011

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
25283	FHLB 9Mo		3133758G1	1	05/11/2012	08/09/2011 ILicea	08/09/2011 08/12/2011	PURC	.200 .223	15,000,000.00 0.00	14,997,396.00 -2,604.00	0.00 0.00	0.00 -14,997,396.00
PURC													
Inv Type: 1725 FHLB-Fxd-s 30/360													
								Subtotal	.200	15,000,000.00	14,997,396.00	0.00	-14,997,396.00

Set Date: 8/15/2011

24569	UBOC MANAGED RATE		CASH		09/01/2011	08/15/2011 ILicea	08/15/2011 08/15/2011	PURC	.040	25,000,000.00	25,000,000.00	0.00	0.00
PURC													
Inv Type: 1170 UBOC MGD RATE-A/360													
25262	FHLMC SYNC3MoB		3134GZUB6	1	08/15/2016	08/02/2011 GPresto	08/02/2011 08/15/2011	PURC	1.000 1.000	5,000,000.00 0.00	5,000,000.00 0.00	0.00 0.00	0.00 -5,000,000.00
PURC													
Inv Type: 1465 FHLMC-STEP%-S30/360													
								Subtotal	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00

Set Date: 8/16/2011

24569	UBOC MANAGED RATE		CASH		09/01/2011	08/16/2011 ILicea	08/16/2011 08/16/2011	PURC	.040	35,000,000.00	35,000,000.00	0.00	0.00
PURC													
Inv Type: 1170 UBOC MGD RATE-A/360													
								Subtotal	.040	35,000,000.00	35,000,000.00	0.00	-35,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 9/6/2011 9:19:56 AM

From Date: 8/1/2011 To Date: 8/31/2011

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
25284	FHLB 1Yr		313375BN6	08/09/2011	ILicea	08/09/2011	PURC	.040	0.00	0.00	0.00	-35,000,000.00
				08/16/2012		08/16/2011		.200	10,000,000.00	10,000,000.00	0.00	0.00
								.200	0.00	0.00	0.00	-10,000,000.00
								.200	10,000,000.00	10,000,000.00	0.00	0.00
								.200	0.00	0.00	0.00	-10,000,000.00
								.076	45,000,000.00	45,000,000.00	0.00	0.00
								.075	0.00	0.00	0.00	-45,000,000.00
							Subtotal					

Inv Type: 1725 FHLB-Fxd-S 30/360

Set Date: 8/17/2011

25197	FEDERATED GOV		GO1XX	09/01/2011	ILicea	08/17/2011	PURC	.011	25,000,000.00	25,000,000.00	0.00	0.00
				08/17/2011		08/17/2011		.011	0.00	0.00	0.00	-25,000,000.00
								.011	25,000,000.00	25,000,000.00	0.00	0.00
								.011	0.00	0.00	0.00	-25,000,000.00
								.650	5,000,000.00	5,002,530.00	12,548.61	0.00
								.613	0.00	2,530.00	0.00	-5,015,078.61
								.650	5,000,000.00	5,002,530.00	12,548.61	0.00
								.613	0.00	2,530.00	0.00	-5,015,078.61
							Subtotal					
								.650	5,000,000.00	5,002,530.00	12,548.61	0.00
								.613	0.00	2,530.00	0.00	-5,015,078.61
								.090	50,000,000.00	49,996,250.00	0.00	-49,996,250.00
								.090	0.00	-3,750.00	0.00	-49,996,250.00
								.090	50,000,000.00	49,996,250.00	0.00	-49,996,250.00
								.090	0.00	-3,750.00	0.00	-49,996,250.00
								.090	50,000,000.00	49,996,250.00	0.00	-49,996,250.00
								.090	0.00	-3,750.00	0.00	-49,996,250.00
								.090	50,000,000.00	49,996,250.00	0.00	-49,996,250.00
								.090	0.00	-3,750.00	0.00	-49,996,250.00
								.100	80,000,000.00	79,998,780.00	12,548.61	0.00
								.098	0.00	-1,220.00	0.00	-80,011,328.61
							Subtotal					

Inv Type: 3020 COMMERCIAL PAPER

DETAIL TRANSACTION REPORT - FIXED INCOME

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From Date: 8/1/2011 To Date: 8/31/2011

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
25253	FHLB 5YrNC3MoB		3133752F3	1 08/18/2016	07/25/2011 ILIcea	07/25/2011 08/18/2011	PURC	1.500	12,250,000.00	12,250,000.00	0.00	0.00
PURC								1.500	12,250,000.00	12,250,000.00	0.00	-12,250,000.00
	Inv Type: 1765 FHLB-STEP%-S 30/360							1.500	0.00	0.00	0.00	-12,250,000.00
25299	FFCB 2.25YrNC3MoA		31331KUW8	1 11/18/2013	08/11/2011 ILIcea	08/11/2011 08/18/2011	PURC	.500	5,000,000.00	4,997,500.00	0.00	0.00
PURC								.522	5,000,000.00	4,997,500.00	0.00	-4,997,500.00
	Inv Type: 1925 FFCB-Fxd-S 30/360							.522	5,000,000.00	4,997,500.00	0.00	-4,997,500.00
	Subtotal							1.210	17,250,000.00	17,247,500.00	0.00	-17,247,500.00

Set Date: 8/19/2011

25311	FHLMC DISC NOTE		313396ZQ9	1 07/20/2012	08/18/2011 ILIcea	08/18/2011 08/19/2011	PURC	.160	10,000,000.00	9,985,066.67	0.00	0.00
PURC								.160	10,000,000.00	9,985,066.67	0.00	-9,985,066.67
	Inv Type: 1400 FHLMC-DISC NOTE							.160	10,000,000.00	9,985,066.67	0.00	-9,985,066.67
25310	FHLMC 11Mo		3137EACK3	1 07/27/2012	08/18/2011 ILIcea	08/18/2011 08/19/2011	PURC	1.125	10,000,000.00	10,086,400.00	6,875.00	0.00
PURC								.203	10,000,000.00	10,086,400.00	6,875.00	-10,093,275.00
	Inv Type: 1425 FHLMC-Fxd-S 30/360							1.125	10,000,000.00	10,086,400.00	6,875.00	0.00
25312	FHLB DISC NOTE		313384ZN2	1 08/18/2011	08/18/2011 ILIcea	08/18/2011 08/19/2011	PURC	.203	10,000,000.00	86,400.00	0.00	0.00
	Inv Type: 1425 FHLMC-Fxd-S 30/360							.203	10,000,000.00	86,400.00	6,875.00	0.00
	Subtotal							1.210	17,250,000.00	17,247,500.00	0.00	-17,247,500.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 9/6/2011 9:19:56 AM

From Date: 8/1/2011 To Date: 8/31/2011

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)	Amort / (Accret)	(Interest) (Gain) / Loss Settlement	
25309	FHLB 11Mo		313374UA6	1 07/18/2012	Ilcea	08/19/2011		.160	10,000,000.00	-14,844.44	0.00	-9,985,155.56	
Inv Type: 1700 FHLB-DISC NOTE													
25314	FHLB 11Mo		313374UA6	1 07/16/2012	Ilcea	08/19/2011	PURC	.160	10,000,000.00	9,985,155.56	0.00	0.00	
Inv Type: 1725 FHLB-Fxd-S 30/360													
25279	FHLMC 2YrNc6MoB		3134G2WU2	1 08/22/2013	Ilcea	08/22/2011	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00	
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25314	FHLMC 3Yr		3134G2YJ5	1 09/19/2014	Ilcea	08/22/2011	PURC	.500	10,000,000.00	10,000,000.00	1,388.89	0.00	
Inv Type: 1465 FHLMC-STEP%-S30/360													
25280	FNMA 3YrNc6MoE		3136FRM26	1 08/22/2016	Ilcea	08/22/2011	PURC	.533	15,000,000.00	15,000,000.00	1,388.89	0.00	
Subtotal													
									35,040,000.00	35,100,150.23	8,149.00	0.00	-35,108,299.23

Set Date: 8/22/2011

Inv Type: 1700 FHLB-DISC NOTE													
25309	FHLB 11Mo		313374UA6	1 07/16/2012	Ilcea	08/19/2011	PURC	.160	10,000,000.00	9,985,155.56	0.00	0.00	
Inv Type: 1725 FHLB-Fxd-S 30/360													
25279	FHLMC 2YrNc6MoB		3134G2WU2	1 08/22/2013	Ilcea	08/22/2011	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00	
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25314	FHLMC 3Yr		3134G2YJ5	1 09/19/2014	Ilcea	08/22/2011	PURC	.500	10,000,000.00	10,000,000.00	1,388.89	0.00	
Inv Type: 1465 FHLMC-STEP%-S30/360													
25280	FNMA 3YrNc6MoE		3136FRM26	1 08/22/2016	Ilcea	08/22/2011	PURC	.533	15,000,000.00	15,000,000.00	1,388.89	0.00	
									60,150.23	60,150.23	0.00	0.00	-15,001,388.89

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
25286	FHLMC 2Yrnc3MoB		3134G2YB2	1	08/22/2014	ILicea	08/22/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
25290	FHLMC 2Yrnc3MoB		3134G2YB2	1	05/15/2012	ILicea	08/22/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25291	FHLMC 2Yrnc3MoB		3134G2YB2	1	05/15/2012	ILicea	08/22/2011	PURC	.130	25,000,000.00	24,992,250.00	631.94	-24,992,881.94
Inv Type: 1725 FHLB-Fxd-S 30/360													
25286	FHLMC 2Yrnc3MoB		3134G2YB2	1	08/22/2014	ILicea	08/22/2011	PURC	.172	0.00	-7,750.00	631.94	-24,992,881.94
Subtotal													
									.614	55,000,000.00	54,992,250.00	2,020.83	0.00
									.633	0.00	-7,750.00	0.00	-54,994,270.83

Set Date: 8/23/2011

25274	FHLMC 3.5Yrnc6MoB		3134G2YB8	1	08/23/2013	ILicea	08/10/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25257	FNMA 3.5Yrnc1YrB		3136FRK44	1	02/23/2015	GPresto	08/23/2011	PURC	.875	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360													
25286	FHLMC 2Yrnc3MoB		3134G2YB2	1	08/23/2013	ILicea	08/10/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25290	FHLMC 2Yrnc3MoB		3134G2YB2	1	08/23/2013	ILicea	08/10/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25291	FHLMC 2Yrnc3MoB		3134G2YB2	1	08/23/2013	ILicea	08/10/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25286	FHLMC 2Yrnc3MoB		3134G2YB2	1	08/23/2013	ILicea	08/23/2011	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25274	FHLMC 3.5Yrnc6MoB		3134G2YB8	1	08/23/2013	ILicea	08/10/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25274	FHLMC 3.5Yrnc6MoB		3134G2YB8	1	08/23/2013	ILicea	08/10/2011	PURC	.500	15,000,000.00	15,000,000.00	0.00	-15,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25274	FHLMC 3.5Yrnc6MoB		3134G2YB8	1	02/23/2015	GPresto	08/23/2011	PURC	.875	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360													
25257	FNMA 3.5Yrnc1YrB		3136FRK44	1	02/23/2015	GPresto	08/23/2011	PURC	.875	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360													
25257	FNMA 3.5Yrnc1YrB		3136FRK44	1	07/27/2011	ILicea	07/27/2011	PURC	1.000	5,000,000.00	5,000,000.00	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
25264	FHLB 2Yrnc3Mob		3133755W3	08/23/2013	08/02/2011 GPresto	08/23/2011	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												
25265	FHLB 2Yrnc3Mob		3133755W3	08/23/2013	08/02/2011 GPresto	08/23/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25266	FHLB 2Yrnc3Mob		3133755W3	08/23/2013	08/02/2011 GPresto	08/23/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360												
25256	FHLB 5Yrnc3Mob		3133754Y0	08/23/2016	07/27/2011 ILicea	08/23/2011	PURC	1.755	5,000,000.00	4,998,750.00	0.00	-15,000,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360												
25330	FMAC DISC NOTE		31315KYW4	07/02/2012	08/23/2011 ILicea	08/23/2011	PURC	1.755	5,000,000.00	4,998,750.00	0.00	-4,998,750.00
Inv Type: 1940 FMAC-DISC NOTE												
25273	FHLMC 5Yrnc6Mob		3134G2WJ7	08/04/2011	08/04/2011	08/04/2011	PURC	1.500	5,000,000.00	4,998,500.00	0.00	0.00
Subtotal								.510	100,000,000.00	99,907,166.67	0.00	-99,907,166.67

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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
Inv Type: 1465 FHLB-DISC NOTE												
25287	FHLMC 5YrNcGMoB		3134G2YD8	1 08/24/2016	GPresto 08/10/2011	08/24/2011	PURC	1.506	0.00	-1,500.00	0.00	-4,998,500.00
25288	FHLMC 5YrNcGMoB		3134G2YD8	1 08/24/2016	ILicea 08/24/2011	08/24/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-5,000,000.00
								1.125	5,000,000.00	5,000,000.00	0.00	0.00
	PURC				ILicea 08/24/2011	08/24/2011		1.125	0.00	0.00	0.00	-5,000,000.00
								1.250	15,000,000.00	14,998,500.00	0.00	0.00
								1.252	0.00	-1,500.00	0.00	-14,998,500.00
								1.250	15,000,000.00	14,998,500.00	0.00	0.00
								1.252	0.00	-1,500.00	0.00	-14,998,500.00
25331	FHLB DISC NOTE		313384C80	1 08/21/2012	GPresto 08/23/2011	08/23/2011	PURC	.200	30,000,000.00	29,939,500.00	0.00	0.00
					ILicea 08/24/2011	08/24/2011		.200	0.00	-60,500.00	0.00	-29,939,500.00
	PURC							.200	30,000,000.00	29,939,500.00	0.00	0.00
								.200	0.00	-60,500.00	0.00	-29,939,500.00
								.200	30,000,000.00	29,939,500.00	0.00	0.00
								.200	0.00	-60,500.00	0.00	-29,939,500.00
Inv Type: 1700 FHLB-DISC NOTE												
25267	FHLB 1Yr		3133756E2	1 08/24/2012	GPresto 08/02/2011	08/02/2011	PURC	.310	20,000,000.00	20,000,000.00	0.00	0.00
25276	FHLB 1Yr		3133756E2	1 08/24/2012	GPresto 08/24/2011	08/24/2011	PURC	.310	0.00	0.00	0.00	-20,000,000.00
					08/04/2011	08/04/2011		.310	16,708,491.95	16,708,491.95	0.00	0.00
	PURC				GPresto 08/24/2011	08/24/2011		.259	0.00	8,491.95	0.00	-16,708,491.95
								.310	36,700,000.00	36,708,491.95	0.00	0.00
								.287	0.00	8,491.95	0.00	-36,708,491.95
								.310	36,700,000.00	36,708,491.95	0.00	0.00
								.287	0.00	8,491.95	0.00	-36,708,491.95
								.442	81,700,000.00	81,646,491.95	0.00	0.00
								.432	0.00	-53,508.05	0.00	-81,646,491.95
Inv Type: 1725 FHLB-Fxd-S 30/360												
24569	UBOC MANAGED RATE		CASH	1 09/01/2011	08/25/2011	08/25/2011	PURC	.040	25,000,000.00	25,000,000.00	0.00	0.00
					ILicea 08/25/2011	08/25/2011		.040	0.00	0.00	0.00	-25,000,000.00
	PURC							.040	25,000,000.00	25,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-25,000,000.00
								.040	25,000,000.00	25,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-25,000,000.00
								.040	25,000,000.00	25,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-25,000,000.00
								.040	25,000,000.00	25,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-25,000,000.00
								.040	25,000,000.00	25,000,000.00	0.00	0.00
								.040	0.00	0.00	0.00	-25,000,000.00

Set Date: 8/25/2011

Subtotal

Inv Type: 1170 UBOC MGD RATE-A/360

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25343	FHLMC DISC NOTE		313396ZN6	07/18/2012	08/25/2011	08/25/2011	PURC	.150	10,000,000.00	9,986,333.33	0.00	-25,000,000.00
	PURC				Illicea	08/25/2011		.150	0.00	-13,666.67	0.00	0.00
								.150	10,000,000.00	9,986,333.33	0.00	-9,986,333.33
								.150	0.00	-13,666.67	0.00	0.00
								.150	10,000,000.00	9,986,333.33	0.00	-9,986,333.33
Inv Type: 1400 FHLMC-DISC NOTE												
25272	FHLMC 5YrNC3MoB		3134G2WB4	08/25/2016	08/04/2011	08/04/2011	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
	PURC				GPresto	08/25/2011		1.250	0.00	0.00	0.00	0.00
25278	FHLMC 5YrNC3MoB		3134G2WB4	08/25/2016	08/08/2011	08/08/2011	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
	PURC				Illicea	08/25/2011		1.250	0.00	0.00	0.00	0.00
								1.250	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
								1.250	0.00	0.00	0.00	0.00
								1.250	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
Inv Type: 1465 FHLMC-STEP%-S30/360												
25344	FNMA 11Mo		31398AT77	07/30/2012	08/25/2011	08/25/2011	PURC	1.125	5,043,785.00	5,043,785.00	3,906.25	0.00
	PURC				Illicea	08/25/2011		.183	0.00	43,785.00	0.00	0.00
								1.125	5,043,785.00	5,043,785.00	3,906.25	-5,047,691.25
								.183	0.00	43,785.00	0.00	0.00
								1.125	5,000,000.00	5,043,785.00	3,906.25	-5,047,691.25
Inv Type: 1525 FNMA-Fxd-S 30/360												
25336	FHFL 10Mo		313375EU7	06/07/2012	08/24/2011	08/24/2011	PURC	.203	28,000,000.00	27,990,480.00	0.00	0.00
	PURC				Illicea	08/25/2011		.160	0.00	-9,520.00	0.00	0.00
								.203	28,000,000.00	27,990,480.00	0.00	-27,990,480.00
								.160	28,000,000.00	27,990,480.00	0.00	0.00
								.203	0.00	-9,520.00	0.00	0.00
								.160	28,000,000.00	27,990,480.00	0.00	-27,990,480.00
Inv Type: 1725 FHFL-Fxd-S 30/360												
25335	FFCB 18MoNC3MoA		31331KWN6	02/25/2013	08/24/2011	08/24/2011	PURC	.350	5,000,000.00	4,997,500.00	0.00	0.00
	PURC				Illicea	08/25/2011		.383	0.00	-2,500.00	0.00	0.00
								.350	5,000,000.00	4,997,500.00	0.00	-4,997,500.00
								.383	0.00	-2,500.00	0.00	0.00
								.350	5,000,000.00	4,997,500.00	0.00	0.00
								.383	0.00	-2,500.00	0.00	0.00
								.350	5,000,000.00	4,997,500.00	0.00	-4,997,500.00
Inv Type: 1925 FFCB-Fxd-S 30/360												
								.350	5,000,000.00	4,997,500.00	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
							Subtotal						
									.383	83,000,000.00	-2,500.00	3,906.25	-4,997,500.00
									.324	83,000,000.00	83,018,098.33	0.00	0.00
									.283	0.00	18,098.33	0.00	-83,022,004.58
Set Date: 8/29/2011													
25220	MORGAN STANLEY GOV		MVRXX			08/29/2011	08/29/2011	PURC	.011	84,000,000.00	84,000,000.00	0.00	0.00
				1	09/01/2011	ILicea	08/29/2011		.011	0.00	0.00	0.00	-84,000,000.00
									.011	84,000,000.00	84,000,000.00	0.00	0.00
									.011	0.00	0.00	0.00	-84,000,000.00
									.011	84,000,000.00	84,000,000.00	0.00	0.00
									.011	0.00	0.00	0.00	-84,000,000.00
									.650	5,000,000.00	5,000,000.00	0.00	0.00
				1	08/28/2014	ILicea	08/29/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
									.650	5,000,000.00	5,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-5,000,000.00
									.650	5,000,000.00	5,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1060 MMTT ACCTS-A/366													
									.650	5,000,000.00	5,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-5,000,000.00
									.650	5,000,000.00	5,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
25289	FHLB 1YrNGMoE		313375BT3			08/10/2011	08/10/2011	PURC	.280	10,000,000.00	10,000,000.00	0.00	0.00
				1	09/07/2012	ILicea	08/29/2011		.280	0.00	0.00	0.00	-10,000,000.00
									.280	10,000,000.00	10,000,000.00	0.00	0.00
									.280	0.00	0.00	0.00	-10,000,000.00
									.280	10,000,000.00	10,000,000.00	0.00	0.00
									.280	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
									.280	10,000,000.00	10,000,000.00	0.00	0.00
									.280	0.00	0.00	0.00	-10,000,000.00
									.280	10,000,000.00	10,000,000.00	0.00	0.00
									.280	0.00	0.00	0.00	-10,000,000.00
Subtotal									.070	99,000,000.00	99,000,000.00	0.00	-99,000,000.00
									.070	0.00	0.00	0.00	0.00
Set Date: 8/30/2011													
25351	FHLB 1.5Yr		313374VY3			08/30/2011	08/29/2011	PURC	.375	5,008,800.00	5,008,800.00	1,614.58	0.00
				1	01/29/2013	ILicea	08/30/2011		.250	0.00	8,800.00	0.00	-5,010,414.58
									.375	5,008,800.00	5,008,800.00	1,614.58	0.00
									.250	0.00	8,800.00	0.00	-5,010,414.58
									.375	5,000,000.00	5,000,000.00	1,614.58	0.00
									.250	0.00	8,800.00	0.00	-5,010,414.58
									.375	5,000,000.00	5,008,800.00	1,614.58	0.00
									.375	0.00	8,800.00	0.00	-5,010,414.58
Inv Type: 1725 FHLB-Fxd-S 30/360													
									.375	5,000,000.00	5,008,800.00	1,614.58	0.00
									.375	0.00	8,800.00	0.00	-5,010,414.58
									.375	5,000,000.00	5,008,800.00	1,614.58	0.00
									.375	0.00	8,800.00	0.00	-5,010,414.58
									.375	5,000,000.00	5,008,800.00	1,614.58	0.00
									.375	0.00	8,800.00	0.00	-5,010,414.58

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25352	EXXON MOBIL CORP		30229BWE3		09/14/2011	08/30/2011	08/30/2011	PURC	.250	0.00	8,800.00	0.00	-5,010,414.58
									.040	100,000,000.00	99,998,333.33	0.00	0.00
									.040	0.00	-1,666.67	0.00	-99,998,333.33
									.040	100,000,000.00	99,998,333.33	0.00	0.00
									.040	0.00	-1,666.67	0.00	-99,998,333.33
									.056	105,000,000.00	105,007,133.33	1,614.58	0.00
									.050	0.00	7,133.33	0.00	-105,008,747.91
Subtotal													
Inv Type: 3020 COMMERCIAL PAPER													
Set Date: 8/31/2011													
25359	UBS TRI PARTY REPO		REPO		09/01/2011	08/31/2011	08/31/2011	PURC	.070	150,000,000.00	150,000,000.00	0.00	0.00
									.070	0.00	0.00	0.00	0.00
									.070	150,000,000.00	150,000,000.00	0.00	-150,000,000.00
									.070	0.00	0.00	0.00	0.00
Subtotal													
Inv Type: 1000 REPOS-A/360													
25354	FHLB DISC NOTE		313384D71		08/28/2012	08/30/2011	08/30/2011	PURC	.170	20,000,000.00	19,965,716.66	0.00	0.00
									.170	0.00	-34,283.34	0.00	-19,965,716.66
									.170	20,000,000.00	19,965,716.66	0.00	0.00
									.170	0.00	-34,283.34	0.00	-19,965,716.66
									.082	170,000,000.00	169,965,716.66	0.00	0.00
									.082	0.00	-34,283.34	0.00	-169,965,716.66
Subtotal													
Inv Type: 1700 FHLB-DISC NOTE													
									.239	1,389,490,000.00	1,389,417,265.57	70,873.72	0.00
									.230	0.00	-72,734.43	0.00	-1,389,488,139.29
Grand Total													
Count 72													

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 9/6/2011 9:19:56 AM

SUMMARY

From Date: 8/1/2011 To Date: 8/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort. / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.230	1,389,490,000.00	0.00	1,389,417,265.57	-72,734.43	0.00	70,873.72	0.00	-1,389,488,139.29
Totals :	.230	1,389,490,000.00	0.00	1,389,417,265.57	-72,734.43	0.00	70,873.72	0.00	-1,389,488,139.29