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

203A

FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
January 3, 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 December 2010 in accordance with Government Code Section 53607.

BACKGROUND: The Treasurer's "Purchase Detail Report" for December 2010 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

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:	2010/2011

SOURCE OF FUNDS:

Positions To Be Deleted Per A-30	☐
Requires 4/5 Vote	☐

C.E.O. RECOMMENDATION:

APPROVE

BY: Karen L. Johnson

County Executive Office Signature

☐ Policy ☐ Policy

☒ Consent ☒ Consent

Dep't Recomm.: Per Exec. Ofc.:

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Buster, Stone, Benoit and Ashley
Nays: None
Absent: Tavaglione
Date: January 25, 2011
xc: Treasurer

Kecia Harper-Ihem
Clerk of the Board
By: Deputy

Prev. Agn. Ref.: | **District:** ALL | **Agenda Number:** 2.13

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 1/3/2011 2:19:47 PM

From Date: 12/1/2010 To Date: 12/31/2010

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: 12/1/2010												
24807	FHLB 1YrNc3Mo		313371QN9		12/07/2010	11/08/2010	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/09/2011	riv109	12/01/2010		.400	0.00	0.00	0.00	-10,000,000.00
PURC								.400	10,000,000.00	10,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.400	10,000,000.00	10,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-10,000,000.00
24808	GENERAL ELECTRIC		36959JRD7		12/01/2010	12/01/2010	PURC	.260	40,000,000.00	39,961,577.78	0.00	0.00
			1	04/13/2011	ILicea	12/01/2010		.260	0.00	-38,422.22	0.00	-39,961,577.78
24809	GENERAL ELECTRIC		36959JR70		12/01/2010	12/01/2010	PURC	.260	25,000,000.00	24,977,069.44	0.00	0.00
			1	04/07/2011	ILicea	12/01/2010		.260	0.00	-22,930.56	0.00	-24,977,069.44
PURC								.260	65,000,000.00	64,938,647.22	0.00	0.00
								.260	0.00	-61,352.78	0.00	-64,938,647.22
Inv Type: 3020 COMMERCIAL PAPER								.260	65,000,000.00	64,938,647.22	0.00	0.00
								.260	0.00	-61,352.78	0.00	-64,938,647.22
						Subtotal		**.279**	**75,000,000.00**	**74,938,647.22**	**0.00**	**0.00**
								.279	**0.00**	**-61,352.78**	**0.00**	**-74,938,647.22**
Set Date: 12/2/2010												
24816	BLACKROCK GOVT		GOIXX		12/02/2010	12/02/2010	PURC	.050	110,000,000.00	110,000,000.00	0.00	0.00
			1	01/01/2011	ILicea	12/02/2010		.050	0.00	0.00	0.00	-110,000,000.00
PURC								.050	110,000,000.00	110,000,000.00	0.00	0.00
								.050	0.00	0.00	0.00	-110,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.050	110,000,000.00	110,000,000.00	0.00	0.00
								.050	0.00	0.00	0.00	-110,000,000.00
24569	UBOC MANAGED RATE		CASH		12/02/2010	12/02/2010	PURC	.110	100,000,000.00	100,000,000.00	0.00	0.00
			1	01/01/2011	ILicea	12/02/2010		.110	0.00	0.00	0.00	-100,000,000.00
PURC								.110	100,000,000.00	100,000,000.00	0.00	0.00
								.110	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360								.110	100,000,000.00	100,000,000.00	0.00	0.00
								.110	0.00	0.00	0.00	-100,000,000.00
24813	U.S. TREASURY BOND		912828MJ6		12/02/2010	12/02/2010	PURC	.875	15,000,000.00	15,088,476.57	44,225.54	0.00

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From Date: 12/1/2010 To Date: 12/31/2010

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	01/31/2012	ILicea	12/02/2010		.366	0.00	88,476.57	0.00	-15,132,702.11
PURC								.875	15,000,000.00	15,088,476.57	44,225.54	0.00
								.366	0.00	88,476.57	0.00	-15,132,702.11
Inv Type: 1310 U.S. TREASURY BOND								.875	15,000,000.00	15,088,476.57	44,225.54	0.00
								.366	0.00	88,476.57	0.00	-15,132,702.11
24814	FHLMC DISC NOTE		313396JB0		12/07/2010	12/02/2010	PURC	.230	50,000,000.00	49,928,763.89	0.00	0.00
	REBUILD INV DUE TO INCOR PREV INCOM		1	07/13/2011	riv109	12/02/2010		.230	0.00	-71,236.11	0.00	-49,928,763.89
24815	FHLMC DISC NOTE		313396JH7		12/07/2010	12/02/2010	PURC	.240	50,000,000.00	49,923,666.67	0.00	0.00
	REBUILD INV DUE TO INCOR PREV INCOM		1	07/19/2011	riv109	12/02/2010		.240	0.00	-76,333.33	0.00	-49,923,666.67
PURC								.235	100,000,000.00	99,852,430.56	0.00	0.00
								.235	0.00	-147,569.44	0.00	-99,852,430.56
Inv Type: 1400 FHLMC DISC NOTE								.235	100,000,000.00	99,852,430.56	0.00	0.00
								.235	0.00	-147,569.44	0.00	-99,852,430.56
24810	FNMA 3YrNc6Mo		3136FPB63		12/02/2010	11/16/2010	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/02/2013	ILicea	12/02/2010		1.125	0.00	0.00	0.00	-5,000,000.00
24811	FNMA 3YrNc6Mo		3136FPB63		12/02/2010	11/16/2010	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/02/2013	ILicea	12/02/2010		1.125	0.00	0.00	0.00	-5,000,000.00
24812	FNMA 3YrNc6Mo		3136FPB63		12/02/2010	11/16/2010	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/02/2013	ILicea	12/02/2010		1.125	0.00	0.00	0.00	-5,000,000.00
PURC								1.125	15,000,000.00	15,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.125	15,000,000.00	15,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-15,000,000.00
						Subtotal		**.206**	**340,000,000.00**	**339,940,907.13**	**44,225.54**	**0.00**
								.184	**0.00**	**-59,092.87**	**0.00**	**-339,985,132.67**
Set Date: 12/3/2010												
24817	FHLMC 2YrNc6Mo		3134G1A87		12/06/2010	11/16/2010	PURC	.750	15,000,000.00	14,996,250.00	0.00	0.00
			1	12/03/2012	ILiceaiD	12/03/2010		.763	0.00	-3,750.00	0.00	-14,996,250.00
24818	FHLMC 1YrNc3Mo		3134G1ZN7		12/06/2010	11/16/2010	PURC	.700	5,000,000.00	4,995,000.00	0.00	0.00

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From Date: 12/1/2010 To Date: 12/31/2010

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	ILiceaiD	12/03/2010		.750	0.00	-5,000.00	0.00	-4,995,000.00
PURC								.738	20,000,000.00	19,991,250.00	0.00	0.00
								.760	0.00	-8,750.00	0.00	-19,991,250.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.738	20,000,000.00	19,991,250.00	0.00	0.00
								.760	0.00	-8,750.00	0.00	-19,991,250.00
24825	FNMA 4YrNc2Mo		3136FPZD2		12/06/2010	11/16/2010	PURC	1.125	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/03/2014	ILiceaiD	12/03/2010		1.125	0.00	0.00	0.00	-10,000,000.00
PURC								1.125	10,000,000.00	10,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.125	10,000,000.00	10,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-10,000,000.00
24819	FHLB 1YrNc1Mo		313371QA7		12/06/2010	11/08/2010	PURC	.400	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/02/2011	ILiceaiD	12/03/2010		.400	0.00	0.00	0.00	-5,000,000.00
PURC								.400	5,000,000.00	5,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.400	5,000,000.00	5,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-5,000,000.00
						Subtotal		**.800**	**35,000,000.00**	**34,991,250.00**	**0.00**	**0.00**
								.813	**0.00**	**-8,750.00**	**0.00**	**-34,991,250.00**
Set Date: 12/6/2010												
24770	FIDELITY MMF		FIPXX		12/06/2010	12/06/2010	PURC	.242	60,000,000.00	60,000,000.00	0.00	0.00
			1	01/01/2011	ILiceaiD	12/06/2010		.242	0.00	0.00	0.00	-60,000,000.00
PURC								.242	60,000,000.00	60,000,000.00	0.00	0.00
								.242	0.00	0.00	0.00	-60,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.242	60,000,000.00	60,000,000.00	0.00	0.00
								.242	0.00	0.00	0.00	-60,000,000.00
24822	FNMA 3.5YrNc1Mo		3136FPSH1		12/06/2010	12/06/2010	PURC	1.000	5,000,000.00	4,964,950.00	5,694.44	0.00
			1	04/25/2014	ILiceaiD	12/06/2010		1.212	0.00	-35,050.00	0.00	-4,970,644.44
24823	FNMA 2YrNc6Mo		31398A6N7		12/06/2010	12/06/2010	PURC	.750	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/06/2012	ILiceaiD	12/06/2010		.750	0.00	0.00	0.00	-10,000,000.00
24824	FNMA 2YrNc6Mo		31398A6N7		12/06/2010	12/06/2010	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00

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From Date: 12/1/2010 To Date: 12/31/2010

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	12/06/2012	ILiceaiD	12/06/2010		.750	0.00	0.00	0.00	-5,000,000.00
PURC								.813	20,000,000.00	19,964,950.00	5,694.44	0.00
								.865	0.00	-35,050.00	0.00	-19,970,644.44
Inv Type: 1525 FNMA-Fxd-S 30/360								.813	20,000,000.00	19,964,950.00	5,694.44	0.00
								.865	0.00	-35,050.00	0.00	-19,970,644.44
24820	FFCB 3YrNc1Mo		31331J4C4		12/06/2010	12/01/2010	PURC	1.125	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/06/2013	ILiceaiD	12/06/2010		1.125	0.00	0.00	0.00	-10,000,000.00
24821	FFCB 3YrNc1Mo		31331J4C4		12/06/2010	12/01/2010	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/06/2013	ILiceaiD	12/06/2010		1.125	0.00	0.00	0.00	-5,000,000.00
PURC								1.125	15,000,000.00	15,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360								1.125	15,000,000.00	15,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-15,000,000.00
						Subtotal		**.502**	**95,000,000.00**	**94,964,950.00**	**5,694.44**	**0.00**
								.513	**0.00**	**-35,050.00**	**0.00**	**-94,970,644.44**
Set Date: 12/7/2010												
24567	FEDERATED PRIME		POIXX		12/07/2010	12/07/2010	PURC	.185	25,000,000.00	25,000,000.00	0.00	0.00
			1	01/01/2011	ILiceaiD	12/07/2010		.185	0.00	0.00	0.00	-25,000,000.00
PURC								.185	25,000,000.00	25,000,000.00	0.00	0.00
								.185	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.185	25,000,000.00	25,000,000.00	0.00	0.00
								.185	0.00	0.00	0.00	-25,000,000.00
24826	FHLB 1YrNc3Mo		313371UJ3		12/07/2010	11/16/2010	PURC	.450	15,000,000.00	15,000,000.00	0.00	0.00
			1	12/16/2011	ILiceaiD	12/07/2010		.450	0.00	0.00	0.00	-15,000,000.00
24827	FHLB 2YrNc1Mo		313371RA6		12/07/2010	11/16/2010	PURC	.700	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/07/2012	ILiceaiD	12/07/2010		.700	0.00	0.00	0.00	-10,000,000.00
24828	FHLB 2YrNc1Mo		313371RA6		12/07/2010	11/16/2010	PURC	.700	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/07/2012	ILiceaiD	12/07/2010		.700	0.00	0.00	0.00	-10,000,000.00
24829	FHLB 1YrNc3Mo		313371UJ3		12/07/2010	11/16/2010	PURC	.450	10,000,000.00	10,000,000.00	0.00	0.00

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From Date: 12/1/2010 To Date: 12/31/2010

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	12/16/2011	ILiceaiD	12/07/2010		.450	0.00	0.00	0.00	-10,000,000.00
PURC								.561	45,000,000.00	45,000,000.00	0.00	0.00
								.561	0.00	0.00	0.00	-45,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.561	45,000,000.00	45,000,000.00	0.00	0.00
								.561	0.00	0.00	0.00	-45,000,000.00
						Subtotal		**.427**	**70,000,000.00**	**70,000,000.00**	**0.00**	**0.00**
								.427	**0.00**	**0.00**	**0.00**	**-70,000,000.00**
Set Date: 12/8/2010												
24567	FEDERATED PRIME		POIXX		12/08/2010	12/08/2010	PURC	.185	37,000,000.00	37,000,000.00	0.00	0.00
			1	01/01/2011	ILiceaiD	12/08/2010		.185	0.00	0.00	0.00	-37,000,000.00
PURC								.185	37,000,000.00	37,000,000.00	0.00	0.00
								.185	0.00	0.00	0.00	-37,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.185	37,000,000.00	37,000,000.00	0.00	0.00
								.185	0.00	0.00	0.00	-37,000,000.00
24830	FHLB 1YrNc3Mo		313371XL5		12/08/2010	12/01/2010	PURC	.450	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/23/2011	ILiceaiD	12/08/2010		.450	0.00	0.00	0.00	-10,000,000.00
24831	FHLB 1YrNc3Mo		313371XL5		12/08/2010	12/01/2010	PURC	.450	20,000,000.00	20,000,000.00	0.00	0.00
			1	12/23/2011	ILiceaiD	12/08/2010		.450	0.00	0.00	0.00	-20,000,000.00
PURC								.450	30,000,000.00	30,000,000.00	0.00	0.00
								.450	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.450	30,000,000.00	30,000,000.00	0.00	0.00
								.450	0.00	0.00	0.00	-30,000,000.00
						Subtotal		**.304**	**67,000,000.00**	**67,000,000.00**	**0.00**	**0.00**
								.304	**0.00**	**0.00**	**0.00**	**-67,000,000.00**
Set Date: 12/9/2010												
24837	MORGAN STANLEY TRI				12/09/2010	12/09/2010	PURC	.120	50,000,000.00	50,000,000.00	0.00	0.00
			1	12/13/2010	ILiceaiD	12/09/2010		.120	0.00	0.00	0.00	-50,000,000.00
PURC								.120	50,000,000.00	50,000,000.00	0.00	0.00
								.120	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1000 REPOS-A/360								.120	50,000,000.00	50,000,000.00	0.00	0.00

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								.120	0.00	0.00	0.00	-50,000,000.00
24838	FEDERATED GOVT		GOIXX		12/09/2010	12/09/2010	PURC	.020	150,000,000.00	150,000,000.00	0.00	0.00
			1	01/01/2011	ILiceaiD	12/09/2010		.020	0.00	0.00	0.00	-150,000,000.00
24839	MORGAN GOVT		MVRXX		12/09/2010	12/09/2010	PURC	.050	150,000,000.00	150,000,000.00	0.00	0.00
			1	01/01/2011	ILiceaiD	12/09/2010		.050	0.00	0.00	0.00	-150,000,000.00
PURC								.035	300,000,000.00	300,000,000.00	0.00	0.00
								.035	0.00	0.00	0.00	-300,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.035	300,000,000.00	300,000,000.00	0.00	0.00
								.035	0.00	0.00	0.00	-300,000,000.00
24569	UBOC MANAGED RATE		CASH		12/09/2010	12/09/2010	PURC	.110	15,000,000.00	15,000,000.00	0.00	0.00
			1	01/01/2011	ILiceaiD	12/09/2010		.110	0.00	0.00	0.00	-15,000,000.00
PURC								.110	15,000,000.00	15,000,000.00	0.00	0.00
								.110	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1170 UBOC MGD RATE-A/360								.110	15,000,000.00	15,000,000.00	0.00	0.00
								.110	0.00	0.00	0.00	-15,000,000.00
24835	FHLMC DISC NOTE		313396KN2		12/09/2010	12/09/2010	PURC	.240	50,000,000.00	49,916,333.33	0.00	0.00
			1	08/17/2011	ILiceaiD	12/09/2010		.240	0.00	-83,666.67	0.00	-49,916,333.33
PURC								.240	50,000,000.00	49,916,333.33	0.00	0.00
								.240	0.00	-83,666.67	0.00	-49,916,333.33
Inv Type: 1400 FHLMC DISC NOTE								.240	50,000,000.00	49,916,333.33	0.00	0.00
								.240	0.00	-83,666.67	0.00	-49,916,333.33
24832	FHLMC 3YrNc3Mo		3134G1B60		12/09/2010	11/17/2010	PURC	1.250	10,000,000.00	9,999,000.00	0.00	0.00
			1	12/09/2013	ILiceaiD	12/09/2010		1.253	0.00	-1,000.00	0.00	-9,999,000.00
PURC								1.250	10,000,000.00	9,999,000.00	0.00	0.00
								1.253	0.00	-1,000.00	0.00	-9,999,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.250	10,000,000.00	9,999,000.00	0.00	0.00
								1.253	0.00	-1,000.00	0.00	-9,999,000.00
24836	FNMA 1YrNc6Mo		31398A6U1		12/09/2010	12/09/2010	PURC	1.100	8,000,000.00	7,970,400.00	0.00	0.00
			1	12/09/2013	ILiceaiD	12/09/2010		1.226	0.00	-29,600.00	0.00	-7,970,400.00
PURC								1.100	8,000,000.00	7,970,400.00	0.00	0.00
								1.226	0.00	-29,600.00	0.00	-7,970,400.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.100	8,000,000.00	7,970,400.00	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
								1.226	0.00	-29,600.00	0.00	-7,970,400.00
24833	FHLB 3YrNc3Mo		313371VA1		12/09/2010	11/22/2010	PURC	1.100	6,200,000.00	6,200,000.00	0.00	0.00
			1	12/09/2013	ILiceaiD	12/09/2010		1.100	0.00	0.00	0.00	-6,200,000.00
24834	FHLB 3YrNc6Mo		313371TR7		12/09/2010	11/16/2010	PURC	1.000	5,000,000.00	4,997,500.00	0.00	0.00
			1	12/09/2013	ILiceaiD	12/09/2010		1.017	0.00	-2,500.00	0.00	-4,997,500.00
PURC								1.055	11,200,000.00	11,197,500.00	0.00	0.00
								1.063	0.00	-2,500.00	0.00	-11,197,500.00
Inv Type: 1725 FHLB-Fxd-S 30/360								1.055	11,200,000.00	11,197,500.00	0.00	0.00
								1.063	0.00	-2,500.00	0.00	-11,197,500.00
						Subtotal		**.142**	**444,200,000.00**	**444,083,233.33**	**0.00**	**0.00**
								.145	**0.00**	**-116,766.67**	**0.00**	**-444,083,233.33**
Set Date: 12/10/2010												
24841	FHLMC DISC NOTE		313396JQ7		12/13/2010	12/09/2010	PURC	.000	50,000,000.00	49,924,000.00	0.00	0.00
			1	07/26/2011	AtressiD	12/10/2010		.240	0.00	-76,000.00	0.00	-49,924,000.00
PURC								.000	50,000,000.00	49,924,000.00	0.00	0.00
								.240	0.00	-76,000.00	0.00	-49,924,000.00
Inv Type: 1400 FHLMC DISC NOTE								.000	50,000,000.00	49,924,000.00	0.00	0.00
								.240	0.00	-76,000.00	0.00	-49,924,000.00
24840	FHLB 5YrNc3Mo		313371U53		12/13/2010	11/18/2010	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/10/2015	AtressiD	12/10/2010		1.500	0.00	0.00	0.00	-10,000,000.00
PURC								1.500	10,000,000.00	10,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360								1.500	10,000,000.00	10,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-10,000,000.00
						Subtotal		**.250**	**60,000,000.00**	**59,924,000.00**	**0.00**	**0.00**
								.450	**0.00**	**-76,000.00**	**0.00**	**-59,924,000.00**
Set Date: 12/13/2010												
24844	MORGAN STANLEY REPO				12/13/2010	12/13/2010	PURC	.170	50,000,000.00	50,000,000.00	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	12/20/2010	AtressiD	12/13/2010		.170	0.00	0.00	0.00	-50,000,000.00
PURC								.170	50,000,000.00	50,000,000.00	0.00	0.00
								.170	0.00	0.00	0.00	-50,000,000.00
Inv Type: 1000 REPOS-A/360								.170	50,000,000.00	50,000,000.00	0.00	0.00
								.170	0.00	0.00	0.00	-50,000,000.00
24567	FEDERATED PRIME		POIXX		12/13/2010	12/13/2010	PURC	.185	90,000,000.00	90,000,000.00	0.00	0.00
			1	01/01/2011	ATressiD	12/13/2010		.185	0.00	0.00	0.00	-90,000,000.00
24577	BLACKROCK		BPIXX		12/13/2010	12/13/2010	PURC	.214	90,000,000.00	90,000,000.00	0.00	0.00
			1	01/01/2011	ATressiD	12/13/2010		.214	0.00	0.00	0.00	-90,000,000.00
PURC								.200	180,000,000.00	180,000,000.00	0.00	0.00
								.200	0.00	0.00	0.00	-180,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.200	180,000,000.00	180,000,000.00	0.00	0.00
								.200	0.00	0.00	0.00	-180,000,000.00
24842	FNMA 2YrNc6Mo		3136FPG92		12/13/2010	12/01/2010	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/13/2012	AtressiD	12/13/2010		.700	0.00	0.00	0.00	-5,000,000.00
24843	FNMA 3YrNc1Yr		3136FPE94		12/13/2010	11/17/2010	PURC	1.050	25,000,000.00	24,982,500.00	0.00	0.00
			1	12/13/2013	AtressiD	12/13/2010		1.074	0.00	-17,500.00	0.00	-24,982,500.00
PURC								.992	30,000,000.00	29,982,500.00	0.00	0.00
								1.011	0.00	-17,500.00	0.00	-29,982,500.00
Inv Type: 1525 FNMA-Fxd-S 30/360								.992	30,000,000.00	29,982,500.00	0.00	0.00
								1.011	0.00	-17,500.00	0.00	-29,982,500.00
						Subtotal		**.285**	**260,000,000.00**	**259,982,500.00**	**0.00**	**0.00**
								.288	**0.00**	**-17,500.00**	**0.00**	**-259,982,500.00**
Set Date: 12/14/2010												
24845	FHLB 1YrNc1Mo		313371XW1		12/14/2010	12/01/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/23/2011	ILiceaiD	12/14/2010		.500	0.00	0.00	0.00	-10,000,000.00
24846	FHLB 1YrNc1Mo		313371XW1		12/14/2010	12/01/2010	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
			1	12/23/2011	ILiceaiD	12/14/2010		.500	0.00	0.00	0.00	-15,000,000.00
24847	FHLB 1YrNc1Mo		313371XW1		12/14/2010	12/01/2010	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
			1	12/23/2011	ILiceaiD	12/14/2010		.500	0.00	0.00	0.00	-15,000,000.00
24848	FHLB 1YrNc1Mo		313371XW1		12/14/2010	12/01/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/23/2011	ILiceaiD	12/14/2010		.500	0.00	0.00	0.00	-10,000,000.00

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Inv. No.	Description / Memo	Pool#	CUSIP / Fund	Cash Maturity	Entered / User ID	Traded / Settled	TXN Type	Coupon / Yield	Par Value / Original Face	Book Value / Prem / (Disc)	(Interest) / Amort / (Accret)	(Gain) / Loss / Settlement
24849	FHLB 1YrNc1Mo		313371XW1		12/14/2010	12/01/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/23/2011	ILiceaiD	12/14/2010		.500	0.00	0.00	0.00	-10,000,000.00
24850	FHLB 1YrNc1Mo		313371XW1		12/14/2010	12/01/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/23/2011	ILiceaiD	12/14/2010		.500	0.00	0.00	0.00	-10,000,000.00
PURC								.500	70,000,000.00	70,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-70,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.500	70,000,000.00	70,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-70,000,000.00
						Subtotal		**.500**	**70,000,000.00**	**70,000,000.00**	**0.00**	**0.00**
								.500	**0.00**	**0.00**	**0.00**	**-70,000,000.00**
Set Date: 12/15/2010												
24770	FIDELITY MMF		FIPXX		12/15/2010	12/15/2010	PURC	.242	40,000,000.00	40,000,000.00	0.00	0.00
			1	01/01/2011	ATressiD	12/15/2010		.242	0.00	0.00	0.00	-40,000,000.00
PURC								.242	40,000,000.00	40,000,000.00	0.00	0.00
								.242	0.00	0.00	0.00	-40,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.242	40,000,000.00	40,000,000.00	0.00	0.00
								.242	0.00	0.00	0.00	-40,000,000.00
						Subtotal		**.242**	**40,000,000.00**	**40,000,000.00**	**0.00**	**0.00**
								.242	**0.00**	**0.00**	**0.00**	**-40,000,000.00**
Set Date: 12/16/2010												
24851	FNMA 3YrNc1Yr		3136FPL88		12/16/2010	12/07/2010	PURC	1.200	7,750,000.00	7,750,000.00	0.00	0.00
			1	12/16/2013	ATressiD	12/16/2010		1.200	0.00	0.00	0.00	-7,750,000.00
24852	FNMA 3YrNc1Yr		3136FPL88		12/16/2010	12/07/2010	PURC	1.200	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/16/2013	ATressiD	12/16/2010		1.200	0.00	0.00	0.00	-10,000,000.00
24855	FNMA 2.5YrNc1Yr		3136FPG68		12/16/2010	12/01/2010	PURC	.800	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/16/2013	ATressiD	12/16/2010		.800	0.00	0.00	0.00	-5,000,000.00
24856	FNMA 3YrNc1Yr		3136FPL88		12/16/2010	12/07/2010	PURC	1.200	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/16/2013	ATressiD	12/16/2010		1.200	0.00	0.00	0.00	-5,000,000.00
PURC								1.128	27,750,000.00	27,750,000.00	0.00	0.00
								1.128	0.00	0.00	0.00	-27,750,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.128	27,750,000.00	27,750,000.00	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
								1.128	0.00	0.00	0.00	-27,750,000.00
24853	FNMA 5YrNc6Mo		3136FPE78		12/16/2010	11/18/2010	PURC	1.500	5,000,000.00	4,997,500.00	0.00	0.00
			1	12/16/2015	ATressiD	12/16/2010		1.510	0.00	-2,500.00	0.00	-4,997,500.00
PURC								1.500	5,000,000.00	4,997,500.00	0.00	0.00
								1.510	0.00	-2,500.00	0.00	-4,997,500.00
Inv Type: 1565 FNMA-STEP%-S 30/360								1.500	5,000,000.00	4,997,500.00	0.00	0.00
								1.510	0.00	-2,500.00	0.00	-4,997,500.00
24857	FHLB DISC NOTE		313384LS6		12/16/2010	12/16/2010	PURC	.270	50,000,000.00	49,898,000.00	0.00	0.00
			1	09/14/2011	ATressiD	12/16/2010		.271	0.00	-102,000.00	0.00	-49,898,000.00
PURC								.270	50,000,000.00	49,898,000.00	0.00	0.00
								.271	0.00	-102,000.00	0.00	-49,898,000.00
Inv Type: 1700 FHLB DISC NOTE								.270	50,000,000.00	49,898,000.00	0.00	0.00
								.271	0.00	-102,000.00	0.00	-49,898,000.00
24854	FHLB 1.25YrNc3Mo		313371YQ3		12/16/2010	12/01/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	03/16/2012	ATressiD	12/16/2010		.500	0.00	0.00	0.00	-10,000,000.00
PURC								.500	10,000,000.00	10,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.500	10,000,000.00	10,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-10,000,000.00
						Subtotal		**.618**	**92,750,000.00**	**92,645,500.00**	**0.00**	**0.00**
								.619	**0.00**	**-104,500.00**	**0.00**	**-92,645,500.00**
Set Date: 12/17/2010												
24863	FHLB		313384LX5		12/20/2010	12/16/2010	PURC	.270	50,000,000.00	49,896,500.00	0.00	0.00
			1	09/19/2011	ILiceaiD	12/17/2010		.271	0.00	-103,500.00	0.00	-49,896,500.00
PURC								.270	50,000,000.00	49,896,500.00	0.00	0.00
								.271	0.00	-103,500.00	0.00	-49,896,500.00
Inv Type: 1700 FHLB DISC NOTE								.270	50,000,000.00	49,896,500.00	0.00	0.00
								.271	0.00	-103,500.00	0.00	-49,896,500.00
						Subtotal		**.270**	**50,000,000.00**	**49,896,500.00**	**0.00**	**0.00**
								.271	**0.00**	**-103,500.00**	**0.00**	**-49,896,500.00**

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Inv. No.	Description / Memo	Pool#	CUSIP / Fund	Cash Maturity	Entered / User ID	Traded / Settled	TXN Type	Coupon / Yield	Par Value / Original Face	Book Value / Prem / (Disc)	(Interest) / Amort / (Accret)	(Gain) / Loss / Settlement
Set Date: 12/20/2010												
24858	FHLMC 3YrNc1Mo		3134G1D35		12/20/2010	12/01/2010	PURC	1.050	15,000,000.00	15,000,000.00	0.00	0.00
			1	12/20/2013	ILiceaiD	12/20/2010		1.050	0.00	0.00	0.00	-15,000,000.00
24859	FHLMC 2.5YrNc6Mo		3134G1C69		12/20/2010	12/01/2010	PURC	.850	15,000,000.00	15,000,000.00	0.00	0.00
			1	06/20/2013	ILiceaiD	12/20/2010		.850	0.00	0.00	0.00	-15,000,000.00
PURC								.950	30,000,000.00	30,000,000.00	0.00	0.00
								.950	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.950	30,000,000.00	30,000,000.00	0.00	0.00
								.950	0.00	0.00	0.00	-30,000,000.00
24860	FNMA 3YrNc6Mo		31398A6Y3		12/20/2010	12/01/2010	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/20/2013	ILiceaiD	12/20/2010		1.250	0.00	0.00	0.00	-10,000,000.00
24861	FNMA 3YrNc6Mo		31398A6Y3		12/20/2010	12/07/2010	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/20/2013	ILiceaiD	12/20/2010		1.250	0.00	0.00	0.00	-5,000,000.00
24862	FNMA 3YrNc6Mo		31398A6Y3		12/20/2010	12/01/2010	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/20/2013	ILiceaiD	12/20/2010		1.250	0.00	0.00	0.00	-5,000,000.00
PURC								1.250	20,000,000.00	20,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.250	20,000,000.00	20,000,000.00	0.00	0.00
								1.250	0.00	0.00	0.00	-20,000,000.00
						Subtotal		**1.070**	**50,000,000.00**	**50,000,000.00**	**0.00**	**0.00**
								1.070	**0.00**	**0.00**	**0.00**	**-50,000,000.00**
Set Date: 12/21/2010												
24864	FHLMC 2YrNc3Mo		3134G1D92		12/21/2010	12/01/2010	PURC	.800	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/21/2012	ILiceaiD	12/21/2010		.800	0.00	0.00	0.00	-10,000,000.00
24867	FHLMC 2.5YrNc6Mo		3134G1D68		12/21/2010	12/01/2010	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/21/2013	ILiceaiD	12/21/2010		1.000	0.00	0.00	0.00	-10,000,000.00
PURC								.900	20,000,000.00	20,000,000.00	0.00	0.00
								.900	0.00	0.00	0.00	-20,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								.900	20,000,000.00	20,000,000.00	0.00	0.00
								.900	0.00	0.00	0.00	-20,000,000.00
24865	FHLB 1.5YrNc3Mo		313371YL4		12/21/2010	12/01/2010	PURC	.625	15,000,000.00	15,000,000.00	0.00	0.00
			1	06/21/2012	ILiceaiD	12/21/2010		.625	0.00	0.00	0.00	-15,000,000.00

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From Date: 12/1/2010 To Date: 12/31/2010

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
24866	FHLB 1.5YrNc3Mo		313371YL4		12/21/2010	12/01/2010	PURC	.625	5,000,000.00	5,000,000.00	0.00	0.00
			1	06/21/2012	ILiceaiD	12/21/2010		.625	0.00	0.00	0.00	-5,000,000.00
24868	FHLB 1.5YrNc6Mo		313371YL4		12/21/2010	11/29/2010	PURC	.625	15,000,000.00	15,000,000.00	0.00	0.00
			1	06/21/2012	ILiceaiD	12/21/2010		.625	0.00	0.00	0.00	-15,000,000.00
PURC								.625	35,000,000.00	35,000,000.00	0.00	0.00
								.625	0.00	0.00	0.00	-35,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.625	35,000,000.00	35,000,000.00	0.00	0.00
								.625	0.00	0.00	0.00	-35,000,000.00
						Subtotal		**.725**	**55,000,000.00**	**55,000,000.00**	**0.00**	**0.00**
								.725	**0.00**	**0.00**	**0.00**	**-55,000,000.00**
Set Date: 12/22/2010												
24869	FHLB 5YrNc6Mo		313371N77		12/22/2010	12/21/2010	PURC	1.000	5,000,000.00	4,918,900.00	4,583.33	0.00
			1	11/19/2015	ILiceaiD	12/22/2010		1.343	0.00	-81,100.00	0.00	-4,923,483.33
PURC								1.000	5,000,000.00	4,918,900.00	4,583.33	0.00
								1.343	0.00	-81,100.00	0.00	-4,923,483.33
Inv Type: 1765 FHLB-STEP%-S 30/360								1.000	5,000,000.00	4,918,900.00	4,583.33	0.00
								1.343	0.00	-81,100.00	0.00	-4,923,483.33
24870	ROYAL BANK OF CANAD		78009JZ65		12/22/2010	12/22/2010	PURC	.250	100,000,000.00	100,000,000.00	0.00	0.00
			1	03/28/2011	ILiceaiD	12/22/2010		.250	0.00	0.00	0.00	-100,000,000.00
PURC								.250	100,000,000.00	100,000,000.00	0.00	0.00
								.250	0.00	0.00	0.00	-100,000,000.00
Inv Type: 4500 NCD-Mat A/360								.250	100,000,000.00	100,000,000.00	0.00	0.00
								.250	0.00	0.00	0.00	-100,000,000.00
						Subtotal		**.286**	**105,000,000.00**	**104,918,900.00**	**4,583.33**	**0.00**
								.302	**0.00**	**-81,100.00**	**0.00**	**-104,923,483.33**
Set Date: 12/23/2010												
24872	FHLMC 2.75YrNc1Mo		3134G1E34		12/23/2010	12/01/2010	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
			1	09/23/2013	ILiceaiD	12/23/2010		1.000	0.00	0.00	0.00	-5,000,000.00
24873	FHLMC 3YrNc3Mo		3134G1G40		12/23/2010	12/07/2010	PURC	1.350	5,000,000.00	5,000,000.00	0.00	0.00

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From Date: 12/1/2010 To Date: 12/31/2010

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	12/23/2013	ILiceaiD	12/23/2010		1.350	0.00	0.00	0.00	-5,000,000.00
PURC								1.175	10,000,000.00	10,000,000.00	0.00	0.00
								1.175	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.175	10,000,000.00	10,000,000.00	0.00	0.00
								1.175	0.00	0.00	0.00	-10,000,000.00
24871	FNMA 3YrNc6Mo		3136FPK97		12/23/2010	12/07/2010	PURC	1.300	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/23/2013	ILiceaiD	12/23/2010		1.300	0.00	0.00	0.00	-5,000,000.00
PURC								1.300	5,000,000.00	5,000,000.00	0.00	0.00
								1.300	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.300	5,000,000.00	5,000,000.00	0.00	0.00
								1.300	0.00	0.00	0.00	-5,000,000.00
24874	FFCB 3Yr		31331J6A6		12/23/2010	12/16/2010	PURC	1.300	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/23/2013	ILiceaiD	12/23/2010		1.300	0.00	0.00	0.00	-5,000,000.00
24875	FFCB 3Yr		31331J6A6		12/23/2010	12/16/2010	PURC	1.300	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/23/2013	ILiceaiD	12/23/2010		1.300	0.00	0.00	0.00	-5,000,000.00
PURC								1.300	10,000,000.00	10,000,000.00	0.00	0.00
								1.300	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1925 FFCB-Fxd-S 30/360								1.300	10,000,000.00	10,000,000.00	0.00	0.00
								1.300	0.00	0.00	0.00	-10,000,000.00
						Subtotal		**1.250**	**25,000,000.00**	**25,000,000.00**	**0.00**	**0.00**
								1.250	**0.00**	**0.00**	**0.00**	**-25,000,000.00**
Set Date: 12/27/2010												
24567	FEDERATED PRIME		POIXX		12/27/2010	12/27/2010	PURC	.185	50,000,000.00	50,000,000.00	0.00	0.00
			1	01/01/2011	ILiceaiD	12/27/2010		.185	0.00	0.00	0.00	-50,000,000.00
24577	BLACKROCK		BPIXX		12/27/2010	12/27/2010	PURC	.214	50,000,000.00	50,000,000.00	0.00	0.00
			1	01/01/2011	ILiceaiD	12/27/2010		.214	0.00	0.00	0.00	-50,000,000.00
PURC								.200	100,000,000.00	100,000,000.00	0.00	0.00
								.200	0.00	0.00	0.00	-100,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.200	100,000,000.00	100,000,000.00	0.00	0.00
								.200	0.00	0.00	0.00	-100,000,000.00
24876	FNMA 3YrNc1Yr		3136FPN78		12/27/2010	12/07/2010	PURC	1.250	25,000,000.00	25,000,000.00	0.00	0.00

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From Date: 12/1/2010 To Date: 12/31/2010

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	12/27/2013	ILiceaiD	12/27/2010		1.250	0.00	0.00	0.00	-25,000,000.00
24877	FNMA 3.5YrNc6Mo		3136FPP50		12/27/2010	12/07/2010	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	06/27/2014	ILiceaiD	12/27/2010		1.500	0.00	0.00	0.00	-5,000,000.00
24878	FNMA 3YrNc1Yr		3136FPN78		12/27/2010	12/07/2010	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/27/2013	ILiceaiD	12/27/2010		1.250	0.00	0.00	0.00	-10,000,000.00
PURC								1.281	40,000,000.00	40,000,000.00	0.00	0.00
								1.281	0.00	0.00	0.00	-40,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.281	40,000,000.00	40,000,000.00	0.00	0.00
								1.281	0.00	0.00	0.00	-40,000,000.00
						Subtotal		**.509**	**140,000,000.00**	**140,000,000.00**	**0.00**	**0.00**
								.509	**0.00**	**0.00**	**0.00**	**-140,000,000.00**
Set Date: 12/28/2010												
24879	FHLMC 2.25YrNc3Mo		3134G1G32		12/28/2010	12/07/2010	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/28/2013	ILiceaiD	12/28/2010		1.000	0.00	0.00	0.00	-5,000,000.00
24882	FHLMC 2.25YrNc3Mo		3134G1G32		12/28/2010	12/07/2010	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/28/2013	ILiceaiD	12/28/2010		1.000	0.00	0.00	0.00	-5,000,000.00
24883	FHLMC 2.25YrNc3Mo		3134G1G32		12/28/2010	12/07/2010	PURC	1.000	15,000,000.00	15,000,000.00	0.00	0.00
			1	03/28/2013	ILiceaiD	12/28/2010		1.000	0.00	0.00	0.00	-15,000,000.00
24884	FHLMC 2.25 YrNc3Mo		3134G1G32		12/28/2010	12/07/2010	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/28/2013	ILiceaiD	12/28/2010		1.000	0.00	0.00	0.00	-5,000,000.00
PURC								1.000	30,000,000.00	30,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.000	30,000,000.00	30,000,000.00	0.00	0.00
								1.000	0.00	0.00	0.00	-30,000,000.00
24880	FHLB 1YrNc3Mo		313371Z58		12/28/2010	12/01/2010	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/28/2011	ILiceaiD	12/28/2010		.500	0.00	0.00	0.00	-10,000,000.00
24881	FHLB 1YrNc3Mo		313371YX8		12/28/2010	12/01/2010	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
			1	12/28/2011	ILiceaiD	12/28/2010		.500	0.00	0.00	0.00	-15,000,000.00
PURC								.500	25,000,000.00	25,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-25,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.500	25,000,000.00	25,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-25,000,000.00

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From Date: 12/1/2010 To Date: 12/31/2010

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		**.773**	**55,000,000.00**	**55,000,000.00**	**0.00**	**0.00**
								.773	**0.00**	**0.00**	**0.00**	**-55,000,000.00**
Set Date: 12/29/2010												
24770	FIDELITY MMF		FIPXX		12/29/2010	12/29/2010	PURC	.242	85,000,000.00	85,000,000.00	0.00	0.00
			1	01/01/2011	ILiceaiD	12/29/2010		.242	0.00	0.00	0.00	-85,000,000.00
PURC								.242	85,000,000.00	85,000,000.00	0.00	0.00
								.242	0.00	0.00	0.00	-85,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366								.242	85,000,000.00	85,000,000.00	0.00	0.00
								.242	0.00	0.00	0.00	-85,000,000.00
24885	FHLB 1YrNc3Mo		313371YR1		12/29/2010	12/07/2010	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
			1	12/29/2011	ILiceaiD	12/29/2010		.500	0.00	0.00	0.00	-15,000,000.00
24886	FHLB 1YrNc3Mo		313371YR1		12/29/2010	12/01/2010	PURC	.500	15,000,000.00	15,000,000.00	0.00	0.00
			1	12/29/2011	ILiceaiD	12/29/2010		.500	0.00	0.00	0.00	-15,000,000.00
PURC								.500	30,000,000.00	30,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.500	30,000,000.00	30,000,000.00	0.00	0.00
								.500	0.00	0.00	0.00	-30,000,000.00
						Subtotal		**.309**	**115,000,000.00**	**115,000,000.00**	**0.00**	**0.00**
								.309	**0.00**	**0.00**	**0.00**	**-115,000,000.00**
Set Date: 12/30/2010												
24887	FHLMC 3YrNc3Mo		3134G1P32		12/30/2010	12/16/2010	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/30/2013	ILiceaiD	12/30/2010		1.500	0.00	0.00	0.00	-5,000,000.00
24888	FHLMC 3YrNc3Mo		3134G1P32		12/30/2010	12/16/2010	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	12/30/2013	ILiceaiD	12/30/2010		1.500	0.00	0.00	0.00	-10,000,000.00
PURC								1.500	15,000,000.00	15,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1425 FHLMC-Fxd-S 30/360								1.500	15,000,000.00	15,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-15,000,000.00
24889	FNMA 3YrNc1Yr		31398A7A4		12/30/2010	12/16/2010	PURC	1.300	5,000,000.00	5,000,000.00	0.00	0.00
			1	12/30/2013	ILiceaiD	12/30/2010		1.300	0.00	0.00	0.00	-5,000,000.00
24894	FNMA 3YrNc1Yr		3136FPW60		12/30/2010	12/30/2010	PURC	1.254	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
			1	12/30/2013	ILiceaiD	12/30/2010		1.254	0.00	0.00	0.00	-5,000,000.00
PURC								1.277	10,000,000.00	10,000,000.00	0.00	0.00
								1.277	0.00	0.00	0.00	-10,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360								1.277	10,000,000.00	10,000,000.00	0.00	0.00
								1.277	0.00	0.00	0.00	-10,000,000.00
24890	FHLB 5YrNc3Mo		313372AN4		12/30/2010	12/15/2010	PURC	.000	15,000,000.00	14,997,000.00	0.00	0.00
			1	12/30/2015	ILiceaiD	12/30/2010		.004	0.00	-3,000.00	0.00	-14,997,000.00
24891	FHLB 5YrNc3Mo		3133726B5		12/30/2010	12/14/2010	PURC	2.125	11,200,000.00	11,200,000.00	0.00	0.00
			1	12/30/2015	ILiceaiD	12/30/2010		2.125	0.00	0.00	0.00	-11,200,000.00
PURC								.908	26,200,000.00	26,197,000.00	0.00	0.00
								.911	0.00	-3,000.00	0.00	-26,197,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360								.908	26,200,000.00	26,197,000.00	0.00	0.00
								.911	0.00	-3,000.00	0.00	-26,197,000.00
24892	FFCB		313312KH2		12/30/2010	12/30/2010	PURC	.254	25,000,000.00	24,960,937.50	0.00	0.00
			1	08/12/2011	ILiceaiD	12/30/2010		.250	0.00	-39,062.50	0.00	-24,960,937.50
PURC								.254	25,000,000.00	24,960,937.50	0.00	0.00
								.250	0.00	-39,062.50	0.00	-24,960,937.50
Inv Type: 1900 FFCB DISC NOTE								.254	25,000,000.00	24,960,937.50	0.00	0.00
								.250	0.00	-39,062.50	0.00	-24,960,937.50
						Subtotal		**.859**	**76,200,000.00**	**76,157,937.50**	**0.00**	**0.00**
								.858	**0.00**	**-42,062.50**	**0.00**	**-76,157,937.50**
Set Date: 12/31/2010												
24893	FHLB 1YrNc3Mo		313371TD8		01/03/2011	12/30/2010	PURC	.450	10,000,000.00	10,000,000.00	3,000.00	0.00
			1	12/14/2011	ILiceaiD	12/31/2010		.450	0.00	0.00	0.00	-10,003,000.00
PURC								.450	10,000,000.00	10,000,000.00	3,000.00	0.00
								.450	0.00	0.00	0.00	-10,003,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360								.450	10,000,000.00	10,000,000.00	3,000.00	0.00
								.450	0.00	0.00	0.00	-10,003,000.00
						Subtotal		**.450**	**10,000,000.00**	**10,000,000.00**	**3,000.00**	**0.00**
								.450	**0.00**	**0.00**	**0.00**	**-10,003,000.00**
Grand Total			**Count 99**					.368	2,330,150,000.00	2,329,444,325.18	57,503.31	0.00

.373	0.00	-705,674.82	0.00	-2,329,501,828.49

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SUMMARY

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Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.373	2,330,150,000.00	0.00	2,329,444,325.18	-705,674.82	0.00	57,503.31	0.00	-2,329,501,828.49
Totals :	**.373**	**2,330,150,000.00**	**0.00**	**2,329,444,325.18**	**-705,674.82**	**0.00**	**57,503.31**	**0.00**	**-2,329,501,828.49**