

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

309A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
April 4, 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 March 2011 in accordance with Government Code Section 53607.

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

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	<input type="checkbox"/>
	Requires 4/5 Vote	<input type="checkbox"/>

C.E.O. RECOMMENDATION:

APPROVE

BY: 

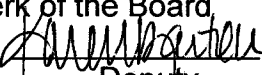
Karen L. Johnson

County Executive Office Signature

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Buster, Tavaglione, Stone, Benoit and Ashley
Nays: None
Absent: None
Date: April 26, 2011
xc: Treasurer

Kecia Harper-Ihem
Clerk of the Board
By: 
Deputy

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

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.18

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

Departmental Concurrence

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 4/4/2011 3:19:55 PM

From Date: 3/1/2011 To Date: 3/31/2011

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
24965	FHLB 1Yr		313372RM8	1 03/16/2012	02/28/2011 GPresto	02/28/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
24966	FHLB 1Yr		313372RM8	1 03/16/2012	02/28/2011 GPresto	03/01/2011	PURC	.500	5,000,000.00	0.00	0.00	-5,000,000.00
24967	FHLB 1YrNcMo		313372QZ0	1 03/16/2012	02/28/2011 GPresto	02/28/2011	PURC	.460	10,000,000.00	9,999,700.00	0.00	-5,000,000.00
	PURC			1 03/14/2012	02/28/2011 GPresto	03/01/2011		.463	20,000,000.00	-300.00	0.00	-9,999,700.00
								.480	19,999,700.00	19,999,700.00	0.00	0.00
								.482	0.00	-300.00	0.00	-19,999,700.00
	Inv Type: 1725 FHLB-Fxd-S 30/360							.480	20,000,000.00	19,999,700.00	0.00	0.00
								.482	0.00	-300.00	0.00	-19,999,700.00
							Subtotal	.480	20,000,000.00	19,999,700.00	0.00	0.00
								.482	0.00	-300.00	0.00	-19,999,700.00

Set Date: 3/2/2011

24577	BLACKROCK		BPIX	1 04/01/2011	03/02/2011 GPresto	03/02/2011	PURC	.193	70,000,000.00	70,000,000.00	0.00	0.00
	PURC							.193	70,000,000.00	0.00	0.00	-70,000,000.00
	Inv Type: 1060 MMKT ACCTS-A/366							.193	70,000,000.00	70,000,000.00	0.00	0.00
								.193	0.00	0.00	0.00	-70,000,000.00
24972	GENERAL ELECTRIC		36959JTW3	1 06/30/2011	03/01/2011 GPresto	03/01/2011	PURC	.250	35,000,000.00	34,970,833.33	0.00	0.00
24973	GENERAL ELECTRIC		36959JXU2	1 10/28/2011	03/01/2011 GPresto	03/02/2011	PURC	.250	50,000,000.00	-29,166.67	0.00	-34,970,833.33
	PURC							.341	50,000,000.00	49,886,666.67	0.00	0.00
								.303	85,000,000.00	-113,333.33	0.00	-49,886,666.67
								.303	84,857,500.00	84,857,500.00	0.00	0.00
	Inv Type: 3020 COMMERCIAL PAPER							.303	85,000,000.00	84,857,500.00	0.00	0.00
								.253	155,000,000.00	-142,500.00	0.00	-84,857,500.00
								.254	0.00	154,857,500.00	0.00	-154,857,500.00
							Subtotal		155,000,000.00	154,857,500.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 3/1/2011 To Date: 3/31/2011

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
24568	WELLS FARGO HERITAG		WFEXX		04/01/2011	03/07/2011 Ilicea	03/07/2011	PURC	.183	70,000,000.00	70,000,000.00	0.00	0.00
	PURC								.183	0.00	0.00	0.00	-70,000,000.00
									.183	70,000,000.00	70,000,000.00	0.00	0.00
									.183	0.00	0.00	0.00	-70,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366													
24974	FHLB 5Yr		3133XYVC6		06/18/2015	03/22/2011 rrv109	03/07/2011	PURC	.804	5,000,000.00	5,091,325.00	8,818.92	0.00
	PURC								.373	0.00	91,325.00	0.00	-5,100,143.92
									.804	5,000,000.00	5,091,325.00	8,818.92	0.00
									.373	0.00	91,325.00	0.00	-5,100,143.92
Inv Type: 1780 FHLB-Var-Q 30/360													
24976	FHLMC 3Yr		3134G1VH4		10/07/2013	03/09/2011 Ilicea	03/09/2011	PURC	1.150	13,000,000.00	12,979,200.00	63,122.22	0.00
	PURC								1.213	0.00	-20,800.00	0.00	-13,042,322.22
									1.150	13,000,000.00	12,979,200.00	63,122.22	0.00
									1.213	0.00	-20,800.00	0.00	-13,042,322.22
Inv Type: 1425 FHLMC-Fxd-S 30/360													
24958	FHLMC 5Yrnc6Mo		3134G15D2		03/09/2016	02/17/2011 ATress	02/15/2011	PURC	2.500	5,000,000.00	5,000,000.00	0.00	0.00
	PURC								2.500	0.00	0.00	0.00	-5,000,000.00
									2.500	5,000,000.00	5,000,000.00	0.00	0.00
Inv Type: 1465 FHLMC-STEP%-S30/360													
24968	FHLB 1Yrnc3Mo		313372QM9		02/28/2011	02/28/2011	02/28/2011	PURC	.425	10,000,000.00	10,000,000.00	0.00	0.00
										0.00	0.00	0.00	-5,000,000.00
										10,000,000.00	10,000,000.00	0.00	0.00
										0.00	0.00	0.00	-5,000,000.00
										0.00	0.00	0.00	0.00
Subtotal													
Set Date: 3/9/2011													
Set Date: 3/9/2011													

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 3/1/2011 To Date: 3/31/2011

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
24567	FEDERATED PRIME	POIXX			03/15/2011	ILicea	03/14/2011	PURC	.100	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
Inv Type: 1000 REPOS-A/360													
24567	FEDERATED PRIME	POIXX			04/01/2011	ILicea	03/14/2011	PURC	.163	55,000,000.00	55,000,000.00	0.00	-50,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366													
24567	FEDERATED PRIME	POIXX			03/15/2011	ILicea	03/15/2011	PURC	.163	60,000,000.00	60,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366													
24770	FIDELITY MIF	FIPXX			04/01/2011	ILicea	03/15/2011	PURC	.163	60,000,000.00	60,000,000.00	0.00	-60,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366													
24770	FIDELITY MIF	FIPXX			03/16/2011	GPreso	03/16/2011	PURC	.213	50,000,000.00	50,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366													
24981	US TREASURY BOND	912828NE6			03/16/2011		03/16/2011	PURC	.750	15,078,515.63	15,078,515.63	32,760.99	-50,000,000.00
Subtotal													
Subtotal													
Subtotal													



DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 4/4/2011 3:19:55 PM

From Date: 3/1/2011 To Date: 3/31/2011

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
PURC				1	05/31/2012	GPresto	03/16/2011		.316 .750 .316	0.00 15,000,000.00 0.00	78,515.63 15,078,515.63	0.00 32,760.99	-15,111,276.62 0.00
Inv Type: 1310 U.S. TREASURY BOND													
									.316 .750 .316 .337 .237				-15,111,276.62 0.00 -15,111,276.62 0.00 -15,111,276.62 0.00
								Subtotal				32,760.99	0.00
									.600	10,000,000.00	10,000,000.00	25,833.33	0.00
PURC				1	10/12/2012	GPresto	03/17/2011	PURC	.600	0.00	0.00	0.00	-10,025,833.33
Inv Type: 1425 FHLMC-Fxd-S 30/360													
									.600 .600 .600 .600 .600				-10,025,833.33 0.00 -10,025,833.33 0.00 -10,025,833.33 0.00
								Subtotal				25,833.33	0.00
									.163	45,000,000.00	45,000,000.00	0.00	0.00
PURC				1	04/01/2011	ATress	03/21/2011	PURC	.163	0.00	0.00	0.00	-45,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366													
									.193	50,000,000.00	50,000,000.00	0.00	0.00
									.193	0.00	0.00	0.00	-50,000,000.00
PURC				1	04/01/2011	ATress	03/21/2011	PURC	.179	95,000,000.00	95,000,000.00	0.00	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
									.179	0.00	0.00	0.00	-95,000,000.00
									.179	95,000,000.00	95,000,000.00	0.00	0.00
PURC				1	09/21/2012	ATress	03/21/2011	PURC	.625	5,000,000.00	5,000,000.00	0.00	0.00
									.625	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1060 MMKT ACCTS-A/366													
									.625	5,000,000.00	5,000,000.00	0.00	0.00
PURC				1	09/21/2012	ATress	03/21/2011	PURC	.625	0.00	0.00	0.00	-5,000,000.00
									.625	5,000,000.00	5,000,000.00	0.00	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
									.625	0.00	0.00	0.00	-5,000,000.00
									.625	5,000,000.00	5,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366													
									.625	5,000,000.00	5,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 4/4/2011 3:19:55 PM

From Date: 3/1/2011 To Date: 3/31/2011

Inv. No.	Description Memo	Pool#	CUSTP	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
24971	FNMA 3Yrnc6Mo		3136FRUC5			02/28/2011	02/28/2011	PURC	.625	0.00	0.00	0.00	-5,000,000.00
						03/21/2014	03/21/2011		1.625	10,000,000.00	10,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	-10,000,000.00
									1.625	10,000,000.00	10,000,000.00	0.00	0.00
									1.625	0.00	0.00	0.00	-10,000,000.00
Subtotal													
Inv Type: 1525 FNMA-Fxd-S 30/360													
									.331	0.00	110,000,000.00	0.00	0.00
									.331	0.00	0.00	0.00	-110,000,000.00

Set Date: 3/22/2011

24983	U.S. TREASURY BOND		912828MQ0			03/22/2011	03/22/2011	PURC	.875	15,000,000.00	15,086,718.75	7,846.47	0.00
									.259	0.00	86,718.75	0.00	-15,094,565.22
24984	U.S. TREASURY BOND		912828NE6			03/22/2011	03/22/2011	PURC	.750	20,000,000.00	20,095,312.50	46,153.85	0.00
									.349	0.00	95,312.50	0.00	-20,141,466.35
									.804	35,000,000.00	35,182,031.25	54,000.32	0.00
									.310	0.00	182,031.25	0.00	-35,236,031.57
Subtotal													
Inv Type: 1310 U.S. TREASURY BOND													
									.804	35,000,000.00	35,182,031.25	54,000.32	0.00
									.310	0.00	182,031.25	0.00	-35,236,031.57
Subtotal													
Inv Type: 1310 U.S. TREASURY BOND													
									.804	35,000,000.00	35,182,031.25	54,000.32	0.00
									.310	0.00	182,031.25	0.00	-35,236,031.57
Subtotal													

Set Date: 3/23/2011

24569	UBOC MANAGED RATE		CASH			03/23/2011	03/23/2011	PURC	.111	158,000,000.00	158,000,000.00	0.00	0.00
									.111	0.00	0.00	0.00	-158,000,000.00
									.111	158,000,000.00	158,000,000.00	0.00	0.00
									.111	0.00	0.00	0.00	-158,000,000.00
Subtotal													
Inv Type: 1170 UBOC MGD RATE-A/360													
									.625	15,000,000.00	15,045,703.13	21,236.19	0.00
									.385	0.00	45,703.13	0.00	-15,066,939.32
24986	U.S. TREASURY BOND		912828MQ0			03/22/2011	03/22/2011	PURC	.875	15,000,000.00	15,086,718.75	8,203.13	0.00
									.257	0.00	86,718.75	0.00	-15,094,921.88
Subtotal													

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 4/4/2011 3:19:55 PM

From Date: 3/1/2011 To Date: 3/31/2011

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
24989	U.S. TREASURY BOND		912828NQ9	1 07/31/2012	03/23/2011	03/23/2011	PURC	.625	15,000,000.00	15,045,703.13		13,207.87	0.00
			1		GPresto	03/23/2011		.400	0.00	45,703.13		0.00	-15,058,911.00
	PURC							.708	45,000,000.00	45,178,125.01		42,647.19	0.00
	Inv Type: 1310 U.S. TREASURY BOND							.347	0.00	178,125.01		0.00	-45,220,772.20
								.708	45,000,000.00	45,178,125.01		42,647.19	0.00
								.347	0.00	178,125.01		0.00	-45,220,772.20
	Subtotal							.243	203,000,000.00	203,178,125.01		42,647.19	0.00
								.163	0.00	178,125.01		0.00	-203,220,772.20
Set Date: 3/24/2011													
24990	U.S. TREASURY BOND		912828MQ0	1 02/29/2012	03/24/2011	03/24/2011	PURC	.875	20,000,000.00	20,115,625.00		11,413.04	0.00
			1		GPresto	03/24/2011		.255	0.00	115,625.00		0.00	-20,127,038.04
24991	U.S. TREASURY BOND		912828MU1	1 03/31/2012	03/24/2011	03/24/2011	PURC	1.000	15,000,000.00	15,109,570.31		72,115.38	0.00
			1		GPresto	03/24/2011		.282	0.00	109,570.31		0.00	-15,181,685.69
	PURC							.929	35,000,000.00	35,225,195.31		83,528.42	0.00
	Inv Type: 1310 U.S. TREASURY BOND							.267	0.00	225,195.31		0.00	-35,308,723.73
								.929	35,000,000.00	35,225,195.31		83,528.42	0.00
								.267	0.00	225,195.31		0.00	-35,308,723.73
24992	FNMA 2YR		3136FPUC9		03/24/2011	03/24/2011	PURC	.500	15,000,000.00	14,988,000.00		30,000.00	0.00
			1		GPresto	03/24/2011		.550	0.00	-12,000.00		0.00	-15,018,000.00
24993	FNMA 2YR		3136FPUC9	1 10/30/2012	03/24/2011	03/24/2011	PURC	.500	10,000,000.00	9,991,000.00		20,000.00	0.00
			1		GPresto	03/24/2011		.557	0.00	-9,000.00		0.00	-10,011,000.00
	PURC							.500	25,000,000.00	24,979,000.00		50,000.00	0.00
								.553	0.00	-21,000.00		0.00	-25,029,000.00
	Inv Type: 1525 FNMA-Fxd-S 30/360							.500	25,000,000.00	24,979,000.00		50,000.00	0.00
								.553	0.00	-21,000.00		0.00	-25,029,000.00
	Subtotal							.750	60,000,000.00	60,204,195.31		133,528.42	0.00
								.386	0.00	204,195.31		0.00	-60,337,723.73
Set Date: 3/25/2011													
24994	FHLB 2YrNc1MoB		313372UM4		03/24/2011	03/24/2011	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
1					03/25/2013	GPresto	03/25/2011	PURC	1.000	0.00	0.00	0.00	-5,000,000.00
									1.000	5,000,000.00	5,000,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-5,000,000.00
									1.000	5,000,000.00	5,000,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-5,000,000.00
									1.000	5,000,000.00	5,000,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-5,000,000.00

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

Subtotal

Set Date: 3/28/2011

24567	FEDERATED PRIME		POIX			03/28/2011	03/28/2011	PURC	.163	50,000,000.00	50,000,000.00	0.00	0.00
					04/01/2011	ILicea	03/28/2011		.163	0.00	0.00	0.00	-50,000,000.00
24568	WELLS FARGO HERITAG		WFJXX			03/28/2011	03/28/2011	PURC	.183	50,000,000.00	50,000,000.00	0.00	0.00
					04/01/2011	ILicea	03/28/2011		.183	0.00	0.00	0.00	-50,000,000.00
24577	BLACKROCK		BPIX			03/28/2011	03/28/2011	PURC	.193	65,000,000.00	65,000,000.00	0.00	0.00
					04/01/2011	ILicea	03/28/2011		.193	0.00	0.00	0.00	-65,000,000.00
24770	FIDELITY MMF		FIPXX			03/28/2011	03/28/2011	PURC	.213	75,000,000.00	75,000,000.00	0.00	0.00
					04/01/2011	ILicea	03/28/2011		.213	0.00	0.00	0.00	-75,000,000.00
									.191	240,000,000.00	240,000,000.00	0.00	0.00
									.191	0.00	0.00	0.00	-240,000,000.00

Inv Type: 1060 MIMKT ACCTS-A/366

24987	FNMA 3Yn6Mo E		3136FRDY6			03/22/2011	03/22/2011	PURC	1.600	10,000,000.00	10,000,000.00	0.00	0.00
					03/28/2014	GPresto	03/28/2011		1.600	0.00	0.00	0.00	-10,000,000.00
24999	FNMA 4Yr		31398A3K6			03/28/2011	03/28/2011	PURC	1.250	5,000,000.00	4,996,000.00	2,430.56	0.00
					03/14/2014	ILicea	03/28/2011		1.278	0.00	-4,000.00	0.00	-4,998,430.56
									1.483	15,000,000.00	14,996,000.00	2,430.56	0.00
									1.493	0.00	-4,000.00	0.00	-14,998,430.56

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

24997	FFCB 3Yr		31331J6A6			03/28/2011	03/28/2011	PURC	1.483	15,000,000.00	14,996,000.00	2,430.56	0.00
									1.493	0.00	-4,000.00	0.00	-14,998,430.56
24998	FFCB 2.5Yr		31331KET3			03/28/2011	03/28/2011	PURC	1.300	5,000,000.00	5,015,550.00	17,152.78	0.00
					12/23/2013	ILicea	03/28/2011		1.184	0.00	15,550.00	0.00	-5,032,702.78
									.980	10,000,000.00	9,988,000.00	1,361.11	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 3/1/2011 To Date: 3/31/2011

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
	RE-BUY with correct info			1	09/23/2013	riv109	03/28/2011		1.029	0.00	-12,000.00	0.00	-9,989,361.11
									1.087	15,000,000.00	15,003,550.00	18,513.89	0.00
PURC									1.081	0.00	3,550.00	0.00	-15,022,063.89
Inv Type: 1925 FFCB-Fxd-S 30/360									1.087	15,000,000.00	15,003,550.00	18,513.89	0.00
	24995 ROYAL BANK OF CANAD		78009J3Z6			03/28/2011	03/28/2011	PURC	1.081	0.00	3,550.00	0.00	-15,022,063.89
				1	09/28/2011	Ilicea	03/28/2011		.250	50,000,000.00	50,000,000.00	0.00	0.00
	24996 ROYAL BANK OF CANAD		78009J4A0			03/28/2011	03/28/2011	PURC	.260	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
				1	10/19/2011	Ilicea	03/28/2011		.260	50,000,000.00	50,000,000.00	0.00	0.00
PURC									.255	100,000,000.00	100,000,000.00	0.00	-50,000,000.00
									.255	0.00	0.00	0.00	0.00
									.255	100,000,000.00	100,000,000.00	0.00	-100,000,000.00
									.255	0.00	0.00	0.00	0.00
Inv Type: 4500 NCD-Mat A/360									.297	370,000,000.00	369,999,550.00	20,944.45	-100,000,000.00
									.297	0.00	-450.00	0.00	0.00
													Subtotal
													-370,020,494.45

Set Date: 3/29/2011

25003 U.S. TREASURY BOND			912828ML1			03/28/2011	03/28/2011	PURC	1.000	15,000,000.00	15,084,960.94	36,464.09	0.00
				1	12/31/2011	Ilicea	03/29/2011		.250	0.00	84,960.94	0.00	-15,121,425.03
25004 U.S. TREASURY BOND			912828M06			03/28/2011	03/28/2011	PURC	.875	20,000,000.00	20,103,125.00	27,555.25	0.00
				1	01/31/2012	Ilicea	03/29/2011		.262	0.00	103,125.00	0.00	-20,130,680.25
25007 U.S. TREASURY BOND			912828NS5			03/29/2011	03/29/2011	PURC	.625	15,000,000.00	15,039,843.75	22,790.06	0.00
				1	06/30/2012	Ilicea	03/29/2011		.413	0.00	39,843.75	0.00	-15,062,633.81
25008 U.S. TREASURY BOND			912828NE6			03/29/2011	03/29/2011	PURC	.750	15,000,000.00	15,065,039.06	36,778.85	0.00
				1	05/31/2012	Ilicea	03/29/2011		.379	0.00	65,039.06	0.00	-15,101,817.91
PURC									.817	65,000,000.00	65,292,968.75	123,588.25	0.00
									.321	0.00	292,968.75	0.00	-65,416,557.00
Inv Type: 1310 U.S. TREASURY BOND									.817	65,000,000.00	65,292,968.75	123,588.25	0.00
									.321	0.00	292,968.75	0.00	-65,416,557.00
24988 FNMA 3.5 YrNcgMo E			3136FRED1			03/22/2011	03/22/2011	PURC	1.875	10,000,000.00	10,000,000.00	0.00	0.00

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From Date: 3/1/2011 To Date: 3/31/2011

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
	PURC				1 09/29/2014	GPresto	03/29/2011		1.875	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
	Inv Type: 1525 FNMA-Fxd-S 30/360								1.875	0.00	0.00	0.00	-10,000,000.00
25005	FHLB 3Yr		3133XWKV0		03/28/2011		03/28/2011	PURC	1.875	5,000,000.00	5,140,200.00	4,947.92	0.00
					1 03/14/2014	ILicea	03/29/2011		1.404	0.00	140,200.00	0.00	-5,145,147.92
25006	FHLB 2.25YrNc3Mo B		3133736B3		03/28/2011		03/28/2011	PURC	1.000	6,050,000.00	6,039,412.50	168.06	0.00
	PURC				1 06/28/2013	ILicea	03/29/2011		1.079	0.00	-10,587.50	0.00	-6,039,580.56
									1.622	11,050,000.00	11,179,612.50	5,115.98	0.00
									1.226	0.00	129,612.50	0.00	-11,184,728.48
	Inv Type: 1725 FHLB-Fxd-S 30/360								1.622	11,050,000.00	11,179,612.50	5,115.98	0.00
									1.226	0.00	129,612.50	0.00	-11,184,728.48
25001	GENERAL ELECTRIC		36959JWS8		03/28/2011		03/28/2011	PURC	.000	35,000,000.00	34,952,487.50	0.00	0.00
					1 09/26/2011	ILicea	03/29/2011		.270	0.00	-47,512.50	0.00	-34,952,487.50
25002	GENERAL ELECTRIC		36959IX32		03/28/2011		03/28/2011	PURC	.000	30,000,000.00	29,957,700.00	0.00	0.00
	PURC				1 10/03/2011	ILicea	03/29/2011		.270	0.00	-42,300.00	0.00	-29,957,700.00
									.000	65,000,000.00	64,910,187.50	0.00	0.00
									.270	0.00	-89,812.50	0.00	-64,910,187.50
	Inv Type: 3020 COMMERCIAL PAPER								.000	65,000,000.00	64,910,187.50	0.00	0.00
									.270	0.00	-89,812.50	0.00	-64,910,187.50
									.595	151,050,000.00	151,382,768.75	128,704.23	0.00
									.468	0.00	332,768.75	0.00	-151,511,472.98
	Set Date: 3/30/2011												
25013	U.S. TREASURY		912828M06		03/30/2011		03/30/2011	PURC	.875	15,000,000.00	15,077,343.75	21,029.01	0.00
	PURC				1 01/31/2012	ILicea	03/30/2011		.260	0.00	77,343.75	0.00	-15,098,372.76
									.875	15,000,000.00	15,077,343.75	21,029.01	0.00
									.260	0.00	77,343.75	0.00	-15,098,372.76
	Inv Type: 1310 U.S. TREASURY BOND								.875	15,000,000.00	15,077,343.75	21,029.01	0.00
25012	FHLMC 2Yr		3134G1VG6		03/30/2011		03/29/2011	PURC	.625	5,000,000.00	4,998,000.00	13,020.83	0.00

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From Date: 3/1/2011 To Date: 3/31/2011

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
PURC			1	10/30/2012	Illicea	03/30/2011		.650	0.00	-2,000.00	0.00	-5,011,020.83
								.625	5,000,000.00	4,998,000.00	13,020.83	0.00
								.650	0.00	-2,000.00	0.00	-5,011,020.83
Inv Type: 1425 FHLMC-Fxd-S 30/360								.625	5,000,000.00	4,998,000.00	13,020.83	0.00
24978	FHLMC 2.5Yrnc3Mo B		3134G2AP7		03/10/2011	03/09/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00
PURC			1	09/30/2013	GPresto	03/30/2011		.750	0.00	0.00	0.00	-5,000,000.00
								.750	5,000,000.00	5,000,000.00	0.00	0.00
Inv Type: 1465 FHLMC-STEP%-S30/360								.750	0.00	0.00	0.00	-5,000,000.00
24975	FHLB 4Yrnc3Mo B		313372Y32		03/08/2011	03/07/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	0.00
24977	FHLB 5Yrnc3Mo B		313372WK6		03/10/2011	03/09/2011	PURC	1.125	0.00	0.00	0.00	-5,000,000.00
								2.250	7,200,000.00	7,200,000.00	0.00	0.00
25009	FHLB 5Yrnc3Mo B		3133733N0		03/29/2011	03/24/2011	PURC	2.250	0.00	0.00	0.00	-7,200,000.00
PURC			1	03/30/2016	Illicea	03/30/2011		2.000	10,000,000.00	10,000,000.00	0.00	0.00
								1.884	22,200,000.00	22,200,000.00	0.00	-10,000,000.00
								1.884	0.00	0.00	0.00	-5,000,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360								1.884	22,200,000.00	22,200,000.00	0.00	0.00
25010	STATE OF NEW YORK		649791EA4		03/29/2011	03/24/2011	PURC	1.884	0.00	0.00	0.00	-22,200,000.00
								1.884	24,940,000.00	24,940,000.00	0.00	0.00
25011	STATE OF NEW YORK		649791EB2		03/29/2011	03/24/2011	PURC	.300	0.00	0.00	0.00	-24,940,000.00
								.300	23,040,000.00	23,040,000.00	0.00	0.00
PURC			1	09/01/2012	Illicea	03/30/2011		.650	0.00	0.00	0.00	-23,040,000.00
								.468	47,980,000.00	47,980,000.00	0.00	0.00
								.468	0.00	0.00	0.00	-47,980,000.00
Inv Type: 2350 MUNIS-S 30/360								.468	47,980,000.00	47,980,000.00	0.00	0.00
								.468	0.00	0.00	0.00	-47,980,000.00
								.886	95,180,000.00	95,255,343.75	34,049.84	0.00
								.790	0.00	75,343.75	0.00	-95,289,393.59
							Subtotal					

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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: 3/31/2011													
25027	U.S. TREASURY		912828MJ6			03/31/2011	03/31/2011	PURC	.875	20,000,000.00	20,102,343.75	28,522.10	0.00
		1	01/31/2012			Ilicea	03/31/2011		.262	0.00	102,343.75	0.00	-20,130,865.85
25028	U.S. TREASURY		912828MQ0			03/31/2011	03/31/2011	PURC	.875	20,000,000.00	20,108,593.75	14,741.85	0.00
		1	02/29/2012			Ilicea	03/31/2011		.281	0.00	108,593.75	0.00	-20,123,335.60
									.875	40,000,000.00	40,210,937.50	43,263.95	0.00
									.272	0.00	210,937.50	0.00	-40,254,201.45
Inv Type: 1310 U.S. TREASURY BOND													
25029	FHLB 2.5Yr		3133XWBW8			03/31/2011	03/31/2011	PURC	1.210	5,000,000.00	5,044,075.00	22,855.56	0.00
		1	05/15/2012			Ilicea	03/31/2011		.422	0.00	44,075.00	0.00	-5,066,930.56
									1.210	5,000,000.00	5,044,075.00	22,855.56	0.00
									.422	0.00	44,075.00	0.00	-5,066,930.56
									.912	45,000,000.00	45,255,012.50	66,119.51	0.00
									.288	0.00	255,012.50	0.00	-45,321,132.01
Subtotal													
Grand Total										1,619,930,000.00	1,621,163,267.20	610,529.42	0.00
Count 65										0.00	1,233,267.20	0.00	-1,621,773,796.62

DETAIL TRANSACTION REPORT - FIXED INCOME



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SUMMARY

From Date: 3/1/2011 To Date: 3/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.336	1,619,930,000.00	0.00	1,621,163,267.20	1,233,267.20	0.00	610,529.42	0.00	-1,621,773,796.62
Totals :	.336	1,619,930,000.00	0.00	1,621,163,267.20	1,233,267.20	0.00	610,529.42	0.00	-1,621,773,796.62