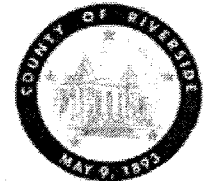


**SUBMITTAL TO THE BOARD OF SUPERVISORS
COUNTY OF RIVERSIDE, STATE OF CALIFORNIA**

608A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
May 2, 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 April 2011 in accordance with Government Code Section 53607.

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

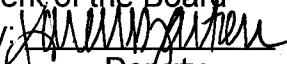
BY: 
Karen L. Johnson

County Executive Office Signature

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Stone, 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: May 17, 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

2.7

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

Departmental Concurrence

DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

Inv. No.	Description	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	TKN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Fund: 1 POOL FUND													
24567	FEDERATED PRIME		PODX		04/01/2011	04/04/2011	03/31/2011	INTR	.163	0.00	0.00	-7,007.25	0.00
				1	05/01/2011	Illicea	04/01/2011		.163	0.00	0.00	0.00	7,007.25
24577	BLACKROCK		BPDXX		04/01/2011	04/04/2011	03/31/2011	INTR	.193	0.00	0.00	-18,675.99	0.00
				1	05/01/2011	Illicea	04/01/2011		.193	0.00	0.00	0.00	18,675.99
24770	FIDELITY MFM		FIPXX		04/01/2011	04/04/2011	03/31/2011	INTR	.213	0.00	0.00	-23,236.79	0.00
				1	05/01/2011	Illicea	04/01/2011		.213	0.00	0.00	0.00	23,236.79
24568	WELLS FARGO HERITAG		WFJXX		04/04/2011	04/05/2011	03/31/2011	INTR	.181	0.00	0.00	-12,514.27	0.00
				1	05/01/2011	Illicea	04/04/2011		.181	0.00	0.00	0.00	12,514.27
INTR									.195	0.00	0.00	-61,434.30	0.00
									.195	0.00	0.00	0.00	61,434.30
24568	WELLS FARGO HERITAG		WFJXX			04/05/2011	04/05/2011	PURC	.181	60,000,000.00	60,000,000.00	0.00	0.00
				1	05/01/2011	Illicea	04/05/2011		.181	0.00	0.00	0.00	-60,000,000.00
24567	FEDERATED PRIME		PODX			04/07/2011	04/07/2011	PURC	.163	100,000,000.00	100,000,000.00	0.00	0.00
				1	05/01/2011	Illicea	04/07/2011		.163	0.00	0.00	0.00	-100,000,000.00
24568	WELLS FARGO HERITAG		WFJXX			04/07/2011	04/07/2011	PURC	.181	50,000,000.00	50,000,000.00	0.00	0.00
				1	05/01/2011	Illicea	04/07/2011		.181	0.00	0.00	0.00	-50,000,000.00
24577	BLACKROCK		BPDXX			04/07/2011	04/07/2011	PURC	.193	110,000,000.00	110,000,000.00	0.00	0.00
				1	05/01/2011	Illicea	04/07/2011		.193	0.00	0.00	0.00	-110,000,000.00
24770	FIDELITY MFM		FIPXX			04/07/2011	04/07/2011	PURC	.213	90,000,000.00	90,000,000.00	0.00	0.00
				1	05/01/2011	Illicea	04/07/2011		.213	0.00	0.00	0.00	-90,000,000.00
24567	FEDERATED PRIME		PODX			04/11/2011	04/11/2011	PURC	.163	55,000,000.00	55,000,000.00	0.00	0.00
				1	05/01/2011	Illicea	04/11/2011		.163	0.00	0.00	0.00	-55,000,000.00
24568	WELLS FARGO HERITAG		WFJXX			04/11/2011	04/11/2011	PURC	.181	70,000,000.00	70,000,000.00	0.00	0.00
				1	05/01/2011	Illicea	04/11/2011		.181	0.00	0.00	0.00	-70,000,000.00
24577	BLACKROCK		BPDXX			04/11/2011	04/11/2011	PURC	.193	10,000,000.00	10,000,000.00	0.00	0.00
				1	05/01/2011	Illicea	04/11/2011		.193	0.00	0.00	0.00	-10,000,000.00
24568	WELLS FARGO HERITAG		WFJXX			04/18/2011	04/18/2011	PURC	.181	30,000,000.00	30,000,000.00	0.00	0.00
				1	05/01/2011	Illicea	04/18/2011		.181	0.00	0.00	0.00	-30,000,000.00
24568	WELLS FARGO HERITAG		WFJXX			04/27/2011	04/27/2011	PURC	.181	30,000,000.00	30,000,000.00	0.00	0.00
				1	05/01/2011	GPresto	04/27/2011		.181	0.00	0.00	0.00	-30,000,000.00
PURC									.184	605,000,000.00	605,000,000.00	0.00	0.00
									.184	0.00	0.00	0.00	-605,000,000.00
24568	WELLS FARGO HERITAG		WFJXX			04/13/2011	04/13/2011	PSAL	.181	-30,000,000.00	-30,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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
24567	FEDERATED PRIME		PODX	1 05/01/2011	ILicea 04/13/2011		PSAL	.181	0.00	0.00	0.00	30,000,000.00
					04/20/2011	04/20/2011		.163	-65,000,000.00	-65,000,000.00	0.00	0.00
24568	WELLS FARGO HERITAG		WFJXX	1 05/01/2011	GPresto 04/20/2011		PSAL	.181	0.00	0.00	0.00	65,000,000.00
					04/20/2011	04/20/2011		.181	-55,000,000.00	-55,000,000.00	0.00	0.00
24567	FEDERATED PRIME		PODX	1 05/01/2011	GPresto 04/20/2011		PSAL	.163	0.00	0.00	0.00	55,000,000.00
					04/21/2011	04/21/2011		.163	-60,000,000.00	-60,000,000.00	0.00	0.00
					ATress 04/21/2011	04/21/2011		.170	-210,000,000.00	-210,000,000.00	0.00	60,000,000.00
								.171	0.00	0.00	0.00	210,000,000.00
								.184	395,000,000.00	395,000,000.00	-61,434.30	0.00
								.184	0.00	0.00	0.00	-394,938,565.70
24570	CALTRUST SHT TERM F		CLTR	04/01/2011	04/04/2011	03/31/2011	INTR	.515	0.00	0.00	-23,639.72	0.00
					ILicea 04/01/2011	04/01/2011		.515	0.00	0.00	0.00	23,639.72
								.515	0.00	0.00	-23,639.72	0.00
								.507	0.00	0.00	-16,684.50	0.00
					ATress 04/21/2011	04/21/2011		.507	0.00	0.00	0.00	16,684.50
								.000	0.00	0.00	-16,684.50	0.00
								.000	0.00	0.00	0.00	16,684.50
24806	LAI F		LAI F	04/21/2011	04/21/2011	03/31/2011	INTR	.507	0.00	0.00	-23,639.72	0.00
					ATress 04/21/2011	04/21/2011		.507	0.00	0.00	0.00	23,639.72
								.507	0.00	0.00	-16,684.50	0.00
								.000	0.00	0.00	0.00	16,684.50
								.000	0.00	0.00	0.00	16,684.50
24806	LAI F		LAI F	04/21/2011	04/21/2011	04/21/2011	MAT	.507	0.00	0.00	0.00	0.00
					ATress 04/21/2011	04/21/2011		.507	0.00	0.00	0.00	0.00
								.000	0.00	0.00	0.00	0.00
								.000	0.00	0.00	0.00	0.00
								.000	0.00	0.00	-16,684.50	0.00
								.089	20,000,000.00	20,000,000.00	0.00	16,684.50
24569	UBOC MANAGED RATE		CASH	1 05/01/2011	ILicea 04/11/2011	04/11/2011	PURC	.089	0.00	0.00	0.00	0.00
					04/18/2011	04/18/2011		.089	0.00	0.00	0.00	-20,000,000.00
								.089	25,000,000.00	25,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/2/2011 4:29:41 PM

From Date: 4/1/2011 To Date: 4/30/2011

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	05/01/2011	Ilcea	04/18/2011		.089	45,000,000.00	45,000,000.00	0.00	-25,000,000.00
PURC												0.00
24569	UBOC MANAGED RATE		CASH	05/01/2011	Ilcea	04/13/2011	PSAL	.089	-23,000,000.00	-23,000,000.00	0.00	0.00
24569	UBOC MANAGED RATE		CASH	05/01/2011	Ilcea	04/13/2011		.089	0.00	0.00	0.00	23,000,000.00
			1	05/01/2011	GPresto	04/19/2011	PSAL	.089	-25,000,000.00	-25,000,000.00	0.00	0.00
PSAL												25,000,000.00
			1	05/01/2011	Ilcea	04/18/2011		.089	-48,000,000.00	-48,000,000.00	0.00	0.00
24569	UBOC MANAGED RATE		CASH	04/29/2011	GPresto	04/29/2011	INTR	.089	0.00	0.00	-977.51	0.00
INTR												977.51
			1	05/01/2011	Ilcea	04/29/2011		.089	0.00	0.00	-977.51	0.00
			1	02/09/2012	Ilcea	04/06/2011	PURC	.220	25,000,000.00	24,952,791.67	7,133.13	0.00
Inv Type: 1170 UBOC MGD RATE-A/360												3,000,977.51
25037	U.S. TREASURY BILL		9127953C3	04/06/2011	Ilcea	04/06/2011		.220	25,000,000.00	-47,208.33	0.00	0.00
PURC												-24,959,924.80
			1	02/09/2012	Ilcea	04/06/2011		.220	25,000,000.00	24,952,791.67	7,133.13	0.00
Inv Type: 1300 U.S. TREASURY BILL												-24,959,924.80
23974	U.S. TREASURY BOND		912828KL3	05/02/2011	GPresto	04/30/2011	AMRT	.875	0.00	-53,906.25	0.00	0.00
24087	U.S. TREASURY BOND		912828KL3	05/02/2011	GPresto	04/30/2011	AMRT	.875	0.00	-117,187.50	0.00	0.00
24328	U.S. TREASURY BOND		912828KL3	05/02/2011	GPresto	04/30/2011	AMRT	.875	0.00	-65,039.06	0.00	0.00
AMRT												65,039.06
			1	04/30/2011	GPresto	04/30/2011		.875	0.00	-236,132.81	0.00	0.00
23974	U.S. TREASURY BOND		912828KL3	05/02/2011	GPresto	04/30/2011	MAT	.875	-15,000,000.00	-15,000,000.00	-65,625.00	0.00
24087	U.S. TREASURY BOND		912828KL3	05/02/2011	GPresto	04/30/2011	MAT	.875	-25,000,000.00	-25,000,000.00	-109,375.00	0.00
			1	04/30/2011	GPresto	04/30/2011		.875	0.00	0.00	236,132.81	0.00
			1	04/30/2011	GPresto	04/30/2011		.644	0.00	0.00	0.00	15,065,625.00

DETAIL TRANSACTION REPORT - FIXED INCOME

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From Date: 4/1/2011 To Date: 4/30/2011

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
24328	U.S. TREASURY BOND		1 912828K13	04/30/2011	GPresto	04/30/2011	MAT	.875	0.00	0.00	0.00	25,109,375.00
	MAT		1 912828K13	04/30/2011	GPresto	04/30/2011		.875	-15,000,000.00	-15,000,000.00	-65,625.00	0.00
								.875	-55,000,000.00	-55,000,000.00	-2,40,625.00	15,065,625.00
								.541	0.00	0.00	0.00	55,240,625.00
25038	U.S. TREASURY BOND		1 912828M00	04/06/2011	GPresto	04/06/2011	PURC	.875	25,000,000.00	25,131,835.94	21,993.89	0.00
			1 912828M00	04/06/2011	GPresto	04/06/2011		.287	0.00	131,835.94	0.00	-25,153,829.83
25057	U.S. TREASURY BOND		1 912828N55	04/19/2011	GPresto	04/19/2011	PURC	.625	25,000,000.00	25,089,843.75	47,047.65	0.00
			1 912828N55	04/19/2011	GPresto	04/19/2011		.324	0.00	89,843.75	0.00	-25,136,891.40
25065	U.S. TREASURY BOND		1 912828N66	04/27/2011	GPresto	04/27/2011	PURC	.750	10,000,000.00	10,050,000.00	30,494.51	0.00
			1 912828N66	04/27/2011	GPresto	04/27/2011		.292	0.00	50,000.00	0.00	-10,080,494.51
								.750	60,000,000.00	60,271,679.69	99,536.05	0.00
								.304	0.00	271,679.69	0.00	-60,371,215.74
								.831	5,000,000.00	5,035,546.88	-141,088.95	0.00
								.457	0.00	271,679.69	236,132.81	-5,130,590.74
25034	FHLMC DISC NOTE		1 31396NE9	10/20/2011	GPresto	04/05/2011	PURC	.140	50,000,000.00	49,961,500.00	0.00	0.00
			1 31396NE9	10/20/2011	GPresto	04/05/2011		.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
								.140	50,000,000.00	49,961,500.00	0.00	0.00
								.140	0.00	-38,500.00	0.00	-49,961,500.00
24976	FHLMC 3Yr		1 3134G1VH4	04/07/2011	GPresto	04/07/2011	INTR	1.150	0.00	0.00	-74,750.00	0.00
			1 3134G1VH4	10/07/2013	GPresto	04/07/2011		1.213	0.00	0.00	0.00	74,750.00
24980	FHLMC 2Yrnc6Mo		1 3134G1WS9	04/12/2011	GPresto	04/12/2011	INTR	.600	0.00	0.00	-30,000.00	0.00
			1 3134G1WS9	10/12/2012	GPresto	04/12/2011		.600	0.00	0.00	0.00	30,000.00
24767	FHLMC 2Yrnc3Mo		1 3134G1WA8	04/25/2011	GPresto	04/25/2011	INTR	1.125	0.00	0.00	-28,125.00	0.00
			1 3134G1WA8	10/25/2013	GPresto	04/25/2011		1.142	0.00	0.00	0.00	28,125.00
24768	FHLMC 3Yrnc3Mo		1 3134G1WA8	04/25/2011	GPresto	04/25/2011	INTR	1.125	0.00	0.00	-28,125.00	0.00
			1 3134G1WA8	10/25/2013	GPresto	04/25/2011		1.142	0.00	0.00	0.00	28,125.00
24913	FHLMC 1.75Yrnc3Mo		1 3134G1WD2	04/25/2011	GPresto	04/25/2011	INTR	.700	0.00	0.00	-52,500.00	0.00
			1 3134G1WD2	10/25/2012	GPresto	04/25/2011		.714	0.00	0.00	0.00	52,500.00
23672	FHLMC 3Yrnc2Yr1x		1 3128X8XS6	04/27/2011	GPresto	04/27/2011	INTR	2.000	0.00	0.00	-100,000.00	0.00
			1 3128X8XS6	04/27/2012	GPresto	04/27/2011		2.053	0.00	0.00	0.00	100,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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Inv. No.	Description Memo	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
24560	FHLMC		3137EACL1	1	04/28/2011	04/28/2011	04/28/2011	INTR	.875	0.00	0.00	-30,138.89	0.00
24695	FHLMC 3.5YrNc6Mo		3134G1WH3	1	10/28/2013	ILicea	04/28/2011	INTR	.937	0.00	0.00	0.00	30,138.89
24702	FHLMC 2YrNc6Mo		3134G1XG4	1	04/28/2011	ILicea	04/28/2011	INTR	1.200	0.00	0.00	-60,000.00	0.00
25012	FHLMC 2Yr		3134G1VG6	1	04/29/2011	05/02/2011	04/29/2011	INTR	1.200	0.00	0.00	0.00	60,000.00
					10/29/2012	GPresto	04/29/2011		.500	0.00	0.00	0.00	12,500.00
					04/30/2011	05/02/2011	04/30/2011	INTR	.625	0.00	0.00	-15,625.00	0.00
					10/30/2012	GPresto	04/30/2011		.650	0.00	0.00	0.00	15,625.00
									1.020	0.00	0.00	-431,763.89	0.00
									1.047	0.00	0.00	0.00	431,763.89
24913	FHLMC 1.75YrNc3Mo		3134G1WD2	1	04/25/2011	04/25/2011	04/25/2011	AMRT	.700	0.00	592.41	0.00	0.00
23767	FHLMC 2Yr		3137EABZ1	1	10/25/2012	GPresto	04/25/2011	AMRT	.714	0.00	0.00	-592.41	0.00
23672	FHLMC 3YrNc2Yr1x		3128X8XS6	1	04/26/2011	04/26/2011	04/26/2011	AMRT	1.625	0.00	-25,400.00	0.00	0.00
24907	FHLMC 2YrNc3Mo		3134G1T61	1	04/27/2011	04/27/2011	04/27/2011	AMRT	1.344	0.00	0.00	25,400.00	0.00
24908	FHLMC 2YrNc3Mo		3134G1T61	1	04/27/2011	04/27/2011	04/27/2011	AMRT	2.000	0.00	9,990.88	0.00	0.00
					04/27/2012	GPresto	04/27/2011		2.053	0.00	0.00	-9,990.88	0.00
					01/28/2013	ILicea	04/28/2011	AMRT	1.000	0.00	246.24	0.00	0.00
					01/28/2013	ILicea	04/28/2011	AMRT	1.020	0.00	0.00	-246.24	0.00
					01/28/2013	ILicea	04/28/2011	AMRT	1.000	0.00	246.24	0.00	0.00
					01/28/2013	ILicea	04/28/2011	AMRT	1.020	0.00	0.00	-246.24	0.00
									1.216	0.00	-14,324.23	0.00	0.00
									1.204	0.00	0.00	14,324.23	0.00
24900	FHLMC 2YrNc3Mo		3134G1P81	1	01/07/2013	04/07/2011	04/07/2011	CALL	1.000	-5,000,000.00	-5,000,000.00	-12,500.00	0.00
24901	FHLMC 2YrNc3Mo		3134G1P81	1	01/07/2013	ILicea	04/07/2011	CALL	1.000	0.00	0.00	0.00	5,012,500.00
24902	FHLMC 2YrNc3Mo		3134G1P81	1	01/07/2013	ILicea	04/07/2011	CALL	1.000	-5,000,000.00	-5,000,000.00	-12,500.00	0.00
24903	FHLMC 2YrNc3Mo		3134G1P81	1	01/07/2013	ILicea	04/07/2011	CALL	1.000	0.00	0.00	0.00	5,012,500.00
24905	FHLMC 2YrNc3Mo		3134G1P81	1	01/07/2013	ILicea	04/07/2011	CALL	1.000	-10,000,000.00	-10,000,000.00	-25,000.00	0.00
24913	FHLMC 1.75YrNc3Mo		3134G1WD2	1	10/25/2012	04/25/2011	04/25/2011	CALL	1.000	-5,000,000.00	-5,000,000.00	-12,500.00	0.00
						GPresto	04/25/2011		.700	-15,000,000.00	-14,996,842.41	0.00	5,012,500.00
									.714	0.00	3,157.59	0.00	-3,157.59
										0.00	0.00	0.00	15,000,000.00

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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
24496	FHLMC 3yrNc6Mo		3134G1NM2	1	07/26/2013	04/26/2011 GPresto	04/26/2011	CALL	1.300	-5,000,000.00	-5,000,000.00	-16,250.00	0.00
23672	FHLMC 3YrNc2Yr1x		3128X8XS6	1	04/27/2012	04/27/2011 GPresto	04/27/2011	CALL	2.000	-10,000,000.00	-9,994,990.88	0.00	5,016,250.00
24907	FHLMC 2YrNc3Mo		3134G1T61	1	01/28/2013	04/28/2011 ILicea	04/28/2011	CALL	1.020	-5,000,000.00	-4,998,246.24	0.00	-5,009.12
24908	FHLMC 2YrNc3Mo		3134G1T61	1	01/28/2013	04/28/2011 ILicea	04/28/2011	CALL	1.020	-5,000,000.00	-4,998,246.24	0.00	10,000,000.00
CALL													
									1.100	-70,000,000.00	-69,988,325.77	-116,250.00	5,012,500.00
									1.113	0.00	11,674.23	0.00	-1,753.76
									1.625	-5,000,000.00	-5,000,000.00	-40,625.00	5,012,500.00
23767	FHLMC 2Yr		3137EABZ1	1	04/26/2011	04/26/2011 GPresto	04/26/2011	MAT	1.344	0.00	0.00	0.00	-1,753.76
MAT													
									1.625	-5,000,000.00	-5,000,000.00	-40,625.00	5,040,625.00
									1.344	0.00	0.00	0.00	0.00
25040	FHLMC 2.25YrNc6MoE		3134G13X8	1	05/24/2013	04/07/2011 ILicea	04/07/2011	PURC	1.000	10,000,000.00	10,000,000.00	11,944.44	5,040,625.00
25044	FHLMC 1.5YrNc3MoB		3134G2AL6	1	09/21/2012	04/11/2011 ILicea	04/07/2011	PURC	.625	5,030,000.00	5,029,497.00	1,746.53	-10,011,944.44
25067	FHLMC 2.5YrNc6MB		3134G1ZC1	1	05/23/2013	04/28/2011 ILicea	04/11/2011	PURC	.625	5,000,000.00	4,988,500.00	13,454.86	0.00
PURC													
									.812	20,030,000.00	20,017,997.00	27,145.83	-5,031,243.53
									.842	0.00	-12,003.00	0.00	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
									1.077	-54,970,000.00	-54,984,653.00	-561,493.06	-20,045,142.83
									1.085	0.00	-328.77	14,324.23	-11,674.23
24694	FHLMC 5YrNc6Mo		3134G1WE0	1	04/28/2011	04/28/2011 ILicea	04/28/2011	INTR	1.375	0.00	0.00	-34,375.00	55,543,496.06
24697	FHLMC 5YrNc6Mo		3134G1WE0	1	10/28/2015	04/28/2011 ILicea	04/28/2011	INTR	1.375	0.00	0.00	0.00	0.00
24350	FHLMC 5YrNc1Yr		3128X96F2	1	04/29/2011	05/02/2011 GPresto	04/29/2011	INTR	2.000	0.00	0.00	-100,000.00	34,375.00
INTR													
									1.688	0.00	0.00	-168,750.00	100,000.00
									1.688	0.00	0.00	0.00	168,750.00

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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
24910	FHLMC 3YrNc3Mo		3134G1V84			04/28/2011	04/28/2011	CALL	1.000	-10,000,000.00	-10,000,000.00	-25,000.00	0.00
24350	FHLMC 5YrNc1Yr		3128X96FZ		01/28/2014	ILicea	04/28/2011	CALL	1.000	0.00	0.00	0.00	10,025,000.00
					05/02/2011	GPresto	04/29/2011	CALL	2.000	-10,000,000.00	-10,000,000.00	0.00	0.00
					04/29/2015	GPresto	04/29/2011	CALL	2.000	0.00	0.00	0.00	10,000,000.00
									1.500	-20,000,000.00	-20,000,000.00	-25,000.00	0.00
									1.500	0.00	0.00	0.00	20,025,000.00
25026	FHLMC 5YrNc6MoB		3134G2DS8			03/30/2011	03/30/2011	PURC	2.250	5,000,000.00	5,000,000.00	0.00	0.00
25064	FHLMC 3.5YrNc3MoB		3134G2CJ9		04/21/2016	ILicea	04/21/2011	PURC	2.250	0.00	0.00	0.00	-5,000,000.00
					10/15/2014	GPresto	04/27/2011	PURC	1.000	10,000,000.00	10,000,000.00	3,333.33	0.00
									1.000	0.00	0.00	0.00	-10,003,333.33
									1.417	15,000,000.00	15,000,000.00	3,333.33	0.00
									1.417	0.00	0.00	0.00	-15,003,333.33
									1.545	-5,000,000.00	-5,000,000.00	-190,416.67	0.00
									1.545	0.00	0.00	0.00	5,190,416.67
									.210	50,000,000.00	49,912,500.00	0.00	0.00
25045	FNMA DISC NOTE		313588ST3		02/06/2012	ILicea	04/12/2011	PURC	.210	0.00	-87,500.00	0.00	-49,912,500.00
25046	FNMA DISC NOTE		313588TA3		02/13/2012	ILicea	04/12/2011	PURC	.210	50,000,000.00	49,910,458.33	0.00	0.00
25048	FNMA DISC NOTE		313588RX5		01/17/2012	ILicea	04/12/2011	PURC	.210	0.00	-89,541.67	0.00	-49,910,458.33
25049	FNMA DISC NOTE		313588SN6		02/01/2012	ILicea	04/13/2011	PURC	.190	100,000,000.00	99,852,750.00	525.89	0.00
25051	FNMA DISC NOTE		313588RH0		01/03/2012	ILicea	04/13/2011	PURC	.190	0.00	-147,250.00	0.00	-99,853,275.89
									.213	50,000,000.00	49,914,250.00	0.00	0.00
									.210	0.00	-85,750.00	0.00	-49,914,250.00
									.180	50,000,000.00	49,934,000.00	0.00	0.00
									.180	0.00	-66,000.00	0.00	-49,934,000.00
									.199	300,000,000.00	299,523,958.33	525.89	0.00
									.199	0.00	-476,041.67	0.00	-299,524,484.22
									.199	300,000,000.00	299,523,958.33	525.89	0.00
									.199	0.00	-476,041.67	0.00	-299,524,484.22
23662	FNMA		31398AWQ1		04/28/2011	ILicea	04/28/2011	AMRT	1.375	0.00	-5,450.00	0.00	0.00
					04/28/2011	ILicea	04/28/2011	AMRT	1.319	0.00	0.00	5,450.00	0.00
									1.375	0.00	-5,450.00	0.00	0.00
									1.319	0.00	0.00	5,450.00	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)	Amort / (Accret)	(Gain) / Loss Settlement
23662	FNMA		31398AWQ1 1	04/28/2011	04/28/2011 ILicea	04/28/2011	MAT	1.375	-5,000,000.00	-5,000,000.00	-34,375.00	0.00
MAT												
								1.319	-5,000,000.00	-5,000,000.00	-34,375.00	0.00
								1.319	0.00	0.00	0.00	5,034,375.00
24288	FNMA 3Yrnc2Yr		3136FMJL9 1	04/05/2011	04/05/2011 ILicea	04/05/2011	INTR	1.900	0.00	0.00	-47,500.00	0.00
24292	FNMA 2.5Yrnc1Y		3136FMFR0 1	04/05/2011	04/05/2011 ILicea	04/05/2011	INTR	1.500	0.00	0.00	-64,725.00	0.00
24675	FNMA 3Yrnc6Mo		31398A4H2 1	04/08/2011	04/11/2011 ILicea	04/08/2011	INTR	1.125	0.00	0.00	-28,125.00	0.00
24676	FNMA 3Yrnc6Mo		31398A4H2 1	04/08/2011	04/11/2011 ILicea	04/08/2011	INTR	1.125	0.00	0.00	-28,125.00	0.00
24677	FNMA 3Yrnc6Mo		31398A4H2 1	04/08/2011	04/11/2011 ILicea	04/08/2011	INTR	1.125	0.00	0.00	-28,125.00	0.00
24680	FNMA 5Yrnc6Mo		3136FPNM5 1	04/15/2011	04/18/2011 ILicea	04/15/2011	INTR	1.250	0.00	0.00	-31,250.00	0.00
24758	FNMA 3Yrnc6Mo		3136FPQL4 1	04/15/2011	04/18/2011 ILicea	04/15/2011	INTR	.875	0.00	0.00	-21,875.00	0.00
24682	FNMA 2Yrnc6Mo		31398A4L3 1	04/19/2011	04/19/2011 ILicea	04/19/2011	INTR	.700	0.00	0.00	-17,500.00	0.00
24717	FNMA 3Yrnc1Mo		3136FPST5 1	04/25/2011	04/25/2011 GPresto	04/19/2011	INTR	.750	0.00	0.00	-37,500.00	0.00
24718	FNMA 3Yrnc1Mo		3136FPST5 1	04/25/2011	04/25/2011 GPresto	04/25/2011	INTR	.750	0.00	0.00	-37,500.00	0.00
24747	FNMA 3.5Yrnc1Mo		3136FPST5 1	04/25/2011	04/25/2011 GPresto	04/25/2011	INTR	.750	0.00	0.00	-37,500.00	0.00
24822	FNMA 3.5Yrnc1Mo		3136FPST5 1	04/25/2011	04/25/2011 GPresto	04/25/2011	INTR	.750	0.00	0.00	-37,500.00	0.00
24992	FNMA 2Yr		3136FPUC9 1	04/30/2011	05/02/2011 GPresto	04/25/2011	INTR	1.000	0.00	0.00	-25,000.00	0.00
24993	FNMA 2Yr		3136FPUC9 1	04/30/2011	05/02/2011 GPresto	04/30/2011	INTR	.550	0.00	0.00	-37,500.00	0.00
25063	FNMA 2Yrnc		3136FPUC9 1	04/30/2011	05/02/2011 GPresto	04/30/2011	INTR	.557	0.00	0.00	-25,000.00	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	10/30/2012	GPresto	04/30/2011		.473	0.00	0.00	0.00	12,500.00
INTR								.902	0.00	0.00	-467,225.00	0.00
								.925	0.00	0.00	0.00	467,225.00
24288	FNMA 3Yrnc2Yr		3136FMJL9	04/05/2011	04/05/2011	04/05/2011	CALL	1.900	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	04/05/2013	Illicea	04/05/2011		1.900	0.00	0.00	0.00	5,000,000.00
24292	FNMA 2.5Yrnc1Y		3136FMFR0	04/05/2011	04/05/2011	04/05/2011	CALL	1.500	-8,630,000.00	-8,630,000.00	0.00	0.00
			1	10/05/2012	Illicea	04/05/2011		1.500	0.00	0.00	0.00	8,630,000.00
24682	FNMA 2Yrnc6Mo		31398A4L3	04/19/2011	04/19/2011	04/19/2011	CALL	.700	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	10/19/2012	GPresto	04/19/2011		.700	0.00	0.00	0.00	5,000,000.00
CALL								1.393	-18,630,000.00	-18,630,000.00	0.00	0.00
								1.393	0.00	0.00	0.00	18,630,000.00
25056	FNMA 3Yr		31398A5W8	04/18/2011	04/18/2011	04/18/2011	PURC	.750	5,000,000.00	4,941,950.00	12,500.00	0.00
			1	12/18/2013	Illicea	04/18/2011		2.516	0.00	-58,050.00	0.00	-4,954,450.00
25042	FNMA 3.25Yrnc1YE		3136FRGK3	04/07/2011	04/07/2011	04/07/2011	PURC	1.700	5,000,000.00	5,000,000.00	0.00	0.00
			1	07/25/2014	Illicea	04/25/2011		1.700	0.00	0.00	0.00	-5,000,000.00
25063	FNMA 2Yrnc		3136FPUC9	04/26/2011	04/26/2011	04/26/2011	PURC	.500	5,000,000.00	5,002,000.00	12,222.22	0.00
			1	10/30/2012	GPresto	04/26/2011		.473	0.00	2,000.00	0.00	-5,014,222.22
PURC								.983	15,000,000.00	14,943,950.00	24,722.22	0.00
								1.563	0.00	-56,050.00	0.00	-14,968,672.22
Inv Type: 1525 FNMA-Fxd-S 30/360								1.004	-8,630,000.00	-8,691,500.00	-476,877.78	0.00
								1.076	0.00	-56,050.00	5,450.00	9,162,927.78
23663	FNMA 5Yrnc2Yr1x		3136FHJK2	04/15/2011	04/18/2011	04/15/2011	INTR	2.000	0.00	0.00	-50,000.00	0.00
			1	04/15/2014	Illicea	04/15/2011		2.044	0.00	0.00	0.00	50,000.00
INTR								2.000	0.00	0.00	-50,000.00	0.00
								2.044	0.00	0.00	0.00	50,000.00
23663	FNMA 5Yrnc2Yr1x		3136FHJK2	04/18/2011	04/18/2011	04/15/2011	AMRT	2.000	0.00	3,991.23	0.00	0.00
			1	04/15/2014	Illicea	04/15/2011		2.044	0.00	0.00	-3,991.23	0.00
AMRT								2.000	0.00	3,991.23	0.00	0.00
								2.044	0.00	0.00	-3,991.23	0.00
23663	FNMA 5Yrnc2Yr1x		3136FHJK2	04/18/2011	04/18/2011	04/15/2011	CALL	2.000	-5,000,000.00	-4,993,991.23	0.00	-6,008.77

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Inv. No.	Description	Pool#	CUSIP	Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss Settlement
CALL				1	04/15/2014	ILicea	04/15/2011		2.044	0.00	6,008.77	0.00	0.00	5,000,000.00
									2.000	-5,000,000.00	-4,993,991.23	0.00	0.00	-6,008.77
									2.044	0.00	6,008.77	0.00	0.00	5,000,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360														
24683	FHLB 1.75YrNc3Mo		313371AQ9	1	04/20/2011	04/20/2011	04/20/2011	INTR	.600	0.00	0.00	-30,000.00	0.00	0.00
24684	FHLB 1.75YrNc3Mo		313371AQ9	1	07/20/2012	GPresto	04/20/2011	INTR	.600	0.00	0.00	-30,000.00	0.00	30,000.00
24685	FHLB 1.75YrNc3Mo		313371AQ9	1	07/20/2012	GPresto	04/20/2011	INTR	.600	0.00	0.00	-30,000.00	0.00	30,000.00
25019	FHLB 1YrNc1MoB		313373BL5	1	07/20/2012	GPresto	04/20/2011	INTR	.400	0.00	0.00	-2,333.33	0.00	30,000.00
24691	FHLB 1YrNc3Mo		313371FL5	1	04/25/2011	GPresto	04/25/2011	INTR	.400	0.00	0.00	-8,500.00	0.00	2,333.33
24692	FHLB 1YrNc3Mo		313371FL5	1	04/25/2012	GPresto	04/25/2011	INTR	.340	0.00	0.00	-8,500.00	0.00	0.00
24693	FHLB 1YrNc3Mo		313371FL5	1	11/15/2011	ILicea	04/28/2011	INTR	.340	0.00	0.00	-8,500.00	0.00	8,500.00
24693	FHLB 1YrNc3Mo		313371FL5	1	04/28/2011	ILicea	04/28/2011	INTR	.340	0.00	0.00	-8,500.00	0.00	8,500.00
25015	FHLB 3Yr		313373AS1	1	04/29/2011	05/02/2011	04/29/2011	INTR	1.350	0.00	0.00	-9,375.00	0.00	0.00
INTR				1	04/29/2014	GPresto	04/29/2011		1.350	0.00	0.00	-127,208.33	0.00	9,375.00
									.609	0.00	0.00	-127,208.33	0.00	0.00
									.609	0.00	0.00	0.00	0.00	127,208.33
24969	FHLB 1Yr		313372QG2	1	03/13/2012	ILicea	04/11/2011	CALL	.500	-10,000,000.00	-10,000,000.00	-4,166.67	0.00	0.00
24970	FHLB 1Yr		313372QG2	1	03/13/2012	ILicea	04/11/2011	CALL	.500	-10,000,000.00	-10,000,000.00	-4,166.67	0.00	10,004,166.67
24759	FHLB 1.5YrNc1Mo		313371JM9	1	03/13/2012	ILicea	04/11/2011	CALL	.500	-15,000,000.00	-15,000,000.00	-31,250.00	0.00	10,004,166.67
24769	FHLB 1.5YrNc1Mo		313371JM9	1	05/16/2012	ILicea	04/16/2011	CALL	.500	-5,000,000.00	-5,000,000.00	-10,416.67	0.00	15,031,250.00
24805	FHLB 1.5YrNc1Mo		313371JM9	1	05/16/2012	ILicea	04/16/2011	CALL	.500	-8,285,000.00	-8,281,922.27	-17,260.42	0.00	5,010,416.67
24683	FHLB 1.75YrNc3Mo		313371AQ9	1	05/16/2012	ILicea	04/16/2011	CALL	.534	0.00	3,077.73	0.00	0.00	-3,077.73
									.600	-10,000,000.00	-10,000,000.00	0.00	0.00	8,302,260.42

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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
24684	FHLB 1.75YrNc3Mo		313371AQ9 1	07/20/2012	GPresto 04/20/2011	04/20/2011	CALL	.600	0.00	0.00	0.00	10,000,000.00
24685	FHLB 1.75YrNc3Mo		313371AQ9 1	07/20/2012	GPresto 04/20/2011	04/20/2011	CALL	.600	-10,000,000.00	-10,000,000.00	0.00	10,000,000.00
24691	FHLB 1YrNc3Mo		313371FL5 1	07/20/2012	GPresto 04/20/2011	04/20/2011	CALL	.600	-10,000,000.00	-10,000,000.00	0.00	10,000,000.00
24692	FHLB 1YrNc3Mo		313371FL5 1	11/15/2011	ILicea 04/28/2011	04/28/2011	CALL	.340	-5,000,000.00	-5,000,000.00	0.00	5,000,000.00
24693	FHLB 1YrNc3Mo		313371FL5 1	11/15/2011	ILicea 04/28/2011	04/28/2011	CALL	.340	-5,000,000.00	-5,000,000.00	0.00	5,000,000.00
CALL					ILicea 04/28/2011	04/28/2011		.340	-93,285,000.00	-93,281,922.27	-67,260.43	-3,077.73
24805	FHLB 1.5YrNc1Mo		313371JM9 1	05/16/2012	04/18/2011	04/16/2011	AMRT	.509	0.00	3,077.73	0.00	93,352,260.43
AMRT					ILicea 04/16/2011	04/16/2011		.534	0.00	1,064.77	-1,064.77	0.00
25014	FHLB 2.5Yr		3133736H0 1	09/26/2013	03/30/2011	03/24/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25015	FHLB 3Yr		313373AS1 1	04/29/2014	03/30/2011	03/28/2011	PURC	1.350	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
25016	FHLB 1YrNc1MoB		3133736Y3 1	04/25/2012	03/30/2011	03/24/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25017	FHLB 1YrNc1MoB		3133736Y3 1	04/25/2012	03/30/2011	03/24/2011	PURC	.400	20,000,000.00	20,000,000.00	0.00	-10,000,000.00
25018	FHLB 1YrNc1MoB		3133736Y3 1	04/25/2012	03/30/2011	03/24/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	-20,000,000.00
25019	FHLB 1YrNc1MoB		313373BL5 1	04/25/2012	03/30/2011	03/28/2011	PURC	.400	15,000,000.00	15,000,000.00	0.00	-10,000,000.00
25020	FHLB 2YrNc1MoB		3133736S6 1	04/16/2013	03/30/2011	03/24/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25021	FHLB 2YrNc1MoB		3133736S6 1	04/16/2013	03/30/2011	03/24/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25022	FHLB 1YrNc3MoB		313373C42 1	04/16/2013	03/30/2011	04/12/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	-5,000,000.00

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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
25023	FHLB 1YrNc3MoB		313373C34	04/27/2012	Illicea 03/30/2011	04/13/2011	PURC	.410	0.00	0.00	0.00	-10,000,000.00
25052	FHLB 2.25Yr		313373F98	04/27/2012	Illicea 04/14/2011	04/14/2011	PURC	.400	0.00	10,000,000.00	0.00	0.00
25053	FHLB 3Yr		313373JR4	08/15/2013	Illicea 04/14/2011	04/15/2011	PURC	1.000	0.00	7,500,000.00	0.00	-10,000,000.00
25031	FHLB 2YrNc1MoB		313373BM3	05/28/2014	Illicea 04/04/2011	04/14/2011	PURC	1.375	0.00	9,986,700.00	0.00	0.00
25058	FHLB 2YrNc1MoB		313373BM3	04/19/2013	Illicea 04/19/2011	04/19/2011	PURC	1.419	0.00	-13,300.00	0.00	0.00
25024	FHLB 1.25YrNc3MoB		313373D8	04/19/2013	GPresto 04/19/2011	04/19/2011	PURC	1.050	0.00	9,997,500.00	0.00	0.00
25036	FHLB 3Yr		313373CZ3	07/20/2012	Illicea 04/05/2011	04/20/2011	PURC	1.063	0.00	-2,500.00	0.00	-9,997,500.00
25032	FHLB 3YrNc1MoB		313373CNO	05/27/2014	Illicea 04/04/2011	03/30/2011	PURC	1.500	0.00	5,000,000.00	0.00	0.00
25054	FHLB 3YrNc1MoB		313373CNO	04/25/2014	Illicea 04/14/2011	04/25/2011	PURC	1.800	0.00	5,000,000.00	0.00	0.00
25062	FHLB 1YrNc3MoB		313373J60	04/25/2014	Illicea 04/25/2011	04/25/2011	PURC	1.800	0.00	10,815,000.00	0.00	0.00
25041	FHLB 2YrNc3MoB		313373FB3	05/11/2012	GPresto 04/07/2011	04/25/2011	PURC	1.789	0.00	3,379.69	0.00	-10,818,379.69
25043	FHLB 2YrNc3MoB		313373FX5	04/29/2013	Illicea 04/07/2011	04/29/2011	PURC	.340	0.00	20,006,000.00	0.00	0.00
25069	FHLB 2YrNc3MoB		313371QX7	04/29/2013	Illicea 04/28/2011	04/28/2011	PURC	.311	0.00	6,000.00	0.00	-20,006,000.00
PURC				12/03/2012	GPresto 04/29/2011	04/29/2011		1.000	0.00	10,000,000.00	0.00	0.00
								1.070	0.00	5,000,000.00	0.00	0.00
								.625	0.00	4,999,500.00	12,673.61	0.00
								.631	0.00	-500.00	0.00	-5,012,173.61
								.808	203,315,000.00	203,304,079.69	12,673.61	0.00
								.809	0.00	-10,920.31	0.00	-203,316,753.30
Inv Type: 1725 FHLB-Fxd-S 30/360								.689	110,030,000.00	110,023,222.19	-181,795.15	-3,077.73
								.691	0.00	-7,842.58	-1,064.77	-109,837,284.54
24911	FHLB 5YrNc3Mo		313373DD3		04/27/2011	04/27/2011	CALL	2.000	-5,500,000.00	-5,500,000.00	-27,500.00	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
CALL			1	01/27/2016	GPresto	04/27/2011		2.000	0.00	0.00	0.00	5,527,500.00
								2.000	-5,500,000.00	-5,500,000.00	-27,500.00	0.00
								2.000	0.00	0.00	0.00	5,527,500.00
25025	FHLB 5YrNC3MeB		3133734Z2	03/30/2011	GPresto	03/24/2011	PURC	2.000	5,000,000.00	5,000,000.00	0.00	0.00
			1	04/20/2016	ILicea	04/20/2011		2.000	0.00	0.00	0.00	-5,000,000.00
25047	FHLB 5yrNc1YrB		313373H54	04/12/2011	ILicea	04/12/2011	PURC	1.250	15,000,000.00	15,000,000.00	0.00	0.00
			1	04/25/2016	ILicea	04/25/2011		1.250	0.00	0.00	0.00	-15,000,000.00
25050	FHLB 5YrNC3MeB		313373EW8	04/13/2011	ILicea	04/12/2011	PURC	2.000	5,000,000.00	5,000,000.00	0.00	0.00
			1	04/27/2016	ILicea	04/27/2011		2.000	0.00	0.00	0.00	-5,000,000.00
25059	FHLB 5YrNC3MeB		313373CK6	04/19/2011	ILicea	04/18/2011	PURC	2.000	5,000,000.00	5,000,000.00	0.00	0.00
			1	04/27/2016	GPresto	04/27/2011		2.000	0.00	0.00	0.00	-5,000,000.00
PURC								1.625	30,000,000.00	30,000,000.00	0.00	0.00
								1.625	0.00	0.00	0.00	-30,000,000.00
Inv Type: 1765 FHLB-STEP%-S 30/360								1.683	24,500,000.00	24,500,000.00	-27,500.00	0.00
								1.683	0.00	0.00	0.00	-24,472,500.00
25039	FFCB DISC NOTE		313312UR9	04/06/2011	ILicea	04/06/2011	PURC	.270	25,000,000.00	24,934,000.00	0.00	0.00
			1	03/23/2012	ILicea	04/06/2011		.271	0.00	-66,000.00	0.00	-24,934,000.00
PURC								.270	25,000,000.00	24,934,000.00	0.00	0.00
								.271	0.00	-66,000.00	0.00	-24,934,000.00
Inv Type: 1900 FFCB DISC NOTE								.270	25,000,000.00	24,934,000.00	0.00	0.00
								.271	0.00	-66,000.00	0.00	-24,934,000.00
23354	FFCB 3Yr		31331YG46	04/21/2011	ATress	04/21/2011	AMRT	2.625	0.00	34,900.00	0.00	0.00
			1	04/21/2011	ATress	04/21/2011		2.926	0.00	0.00	-34,900.00	0.00
24657	FFCB 1.75Yr		31331JB44	04/27/2011	GPresto	04/27/2011	AMRT	.550	0.00	676.28	0.00	0.00
			1	06/13/2012	GPresto	04/27/2011		.562	0.00	0.00	-676.28	0.00
AMRT								1.242	0.00	35,576.28	0.00	0.00
								1.350	0.00	0.00	-35,576.28	0.00
23354	FFCB 3Yr		31331YG46	04/21/2011	ATress	04/21/2011	MAT	2.625	-5,000,000.00	-5,000,000.00	-65,625.00	0.00
			1	04/21/2011	ATress	04/21/2011		2.926	0.00	0.00	0.00	5,065,625.00
MAT								2.625	-5,000,000.00	-5,000,000.00	-65,625.00	0.00
								2.926	0.00	0.00	0.00	5,065,625.00
23737	FFCB		31331GNQ8	04/24/2011	GPresto	04/24/2011	INTR	2.250	0.00	0.00	-56,250.00	0.00
								2.250	0.00	0.00	0.00	5,065,625.00

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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)	Amort / (Accret)	(Interest)	(Gain) / Loss Settlement
24720	FFCB 2YrNc6Mo		31331J78	04/24/2012	GPresto	04/24/2011	INTR	1.762	0.00	0.00	0.00	0.00	56,250.00
			1	04/26/2011	GPresto	04/26/2011		.490	0.00	0.00	-36,750.00	0.00	0.00
			1	10/26/2012	GPresto	04/26/2011		.515	0.00	0.00	0.00	0.00	36,750.00
			1					.930	0.00	0.00	-93,000.00	0.00	0.00
			1					.827	0.00	0.00	0.00	0.00	93,000.00
24657	FFCB 1.75Yr		31331JB44	04/27/2011	GPresto	04/27/2011	CALL	.550	-10,000,000.00	-9,998,676.28	-20,472.22	-1,323.72	-1,323.72
			1	06/13/2012	GPresto	04/27/2011		.562	0.00	1,323.72	0.00	10,020,472.22	10,020,472.22
			1					.550	-10,000,000.00	-9,998,676.28	-20,472.22	-1,323.72	-1,323.72
			1					.562	0.00	1,323.72	0.00	10,020,472.22	10,020,472.22
25035	FFCB 1.5YrNc3MoA		31331KEW6	04/05/2011	Ilicea	04/05/2011	PURC	.440	5,000,000.00	4,988,000.00	672.22	0.00	0.00
			1	09/24/2012	Ilicea	04/05/2011		.604	0.00	-12,000.00	0.00	-4,988,672.22	-4,988,672.22
25030	FFCB 3Yr		31331KGN4	04/04/2011	Ilicea	03/31/2011	PURC	1.400	10,000,000.00	10,000,000.00	0.00	0.00	0.00
			1	04/07/2014	Ilicea	04/07/2011		1.400	0.00	0.00	0.00	0.00	-10,000,000.00
			1					1.080	15,000,000.00	14,988,000.00	672.22	0.00	0.00
			1					1.135	0.00	-12,000.00	0.00	-14,988,672.22	-14,988,672.22
			1					1.108	0.00	24,900.00	-178,425.00	-1,323.72	-1,323.72
			1					1.139	0.00	-10,676.28	-35,576.28	190,425.00	190,425.00
25060	FFCB 5Yr		31331KHV5	04/20/2011	GPresto	04/20/2011	PURC	.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1	04/20/2016	GPresto	04/20/2011		.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00	0.00	0.00
			1					.293	0.00	-5,000.00	0.00	-9,995,000.00	-9,995,000.00
			1					.283	10,000,000.00	9,995,000.00	0.00		



DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 5/2/2011 4:29:41 PM

SUMMARY

From Date: 4/1/2011 To Date: 4/30/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	.931	0.00	0.00	-215,274.76	0.00	215,274.76	0.00	0.00	0.00
CALL	.936	-222,415,000.00	0.00	-222,392,915.55	22,084.45	0.00	-256,482.65	-22,084.45	222,671,482.65
INTR	.587	0.00	0.00	0.00	0.00	0.00	-1,440,683.25	0.00	1,440,683.25
MAT	.825	-70,000,000.00	0.00	-70,000,000.00	0.00	0.00	-381,250.00	0.00	70,381,250.00
PSAL	.156	-258,000,000.00	0.00	-258,000,000.00	0.00	0.00	0.00	0.00	258,000,000.00
PURC	.351	1,498,345,000.00	0.00	1,497,992,856.38	-352,143.62	0.00	662,408.95	0.00	-1,498,655,265.33
Totals:	.470	947,930,000.00	0.00	947,384,666.07	-330,059.17	215,274.76	-1,416,006.95	-22,084.45	-946,161,849.43