

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

101A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:

June 6, 2011

SUBJECT: Treasurer's Purchase Detail Report

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

BACKGROUND: The Treasurer's "Purchase Detail Report" for May 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: June 28, 2011
xc: Treasurer

Kecia Harper-Ihem
Clerk of the Board
By:
Deputy

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

2.22

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

Departmental Conference

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 6/6/2011 12:17:01 PM

From Date: 5/1/2011 To Date: 5/31/2011

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
Set Date: 5/3/2011													
25074	U.S. TREASURY BOND		912828NS5	1	06/30/2012	05/03/2011 GPresto	05/03/2011	PURC	.625	20,000,000.00	20,076,562.50	42,472.38	0.00
	PURC								.294	0.00	76,562.50	0.00	-20,119,034.88
									.625	20,000,000.00	20,076,562.50	42,472.38	0.00
Inv Type: 1310 U.S. TREASURY BOND													
25073	FFCB DISC NOTE		313312WG1	1	05/01/2012	05/03/2011 GPresto	05/03/2011	PURC	.240	7,000,000.00	6,983,013.33	46.54	0.00
	PURC								.241	0.00	-16,986.67	0.00	-6,983,059.87
									.240	7,000,000.00	6,983,013.33	46.54	0.00
Inv Type: 1900 FFCB-DISC NOTE													
									.241	0.00	-16,986.67	0.00	-6,983,059.87
									.280	0.00	59,575.83	0.00	-27,102,094.75
										27,000,000.00	27,059,575.83	42,518.92	0.00
										Subtotal	59,575.83	0.00	-27,102,094.75
Set Date: 5/4/2011													
25077	U.S. TREASURY BOND		912828NQ9	1	07/31/2012	05/04/2011 GPresto	05/04/2011	PURC	.625	15,000,000.00	15,059,765.63	24,084.94	0.00
	PURC								.304	0.00	59,765.63	0.00	-15,083,850.57
									.375	15,000,000.00	15,006,445.31	9,935.46	0.00
									.342	0.00	6,445.31	0.00	-15,016,380.77
									.500	30,000,000.00	30,066,210.94	34,020.40	0.00
									.323	0.00	66,210.94	0.00	-30,100,231.34
Inv Type: 1310 U.S. TREASURY BOND													
25076	FHLMC 3Yr		3134G2CL4	1	04/29/2014	05/04/2011 GPresto	05/04/2011	PURC	1.350	5,000,000.00	5,027,800.00	937.50	0.00
	PURC								1.160	0.00	27,800.00	0.00	-5,028,737.50
									1.350	5,000,000.00	5,027,800.00	937.50	0.00
									1.160	0.00	27,800.00	0.00	-5,028,737.50
									.250	10,000,000.00	10,000,000.00	555.56	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25075	FHLB 1Yr		313373ND0	1	05/04/2011	05/04/2011	05/04/2011	PURC	1.160	0.00	27,800.00	0.00	-5,028,737.50
	PURC								1.350	5,000,000.00	5,027,800.00	937.50	0.00
									1.160	0.00	27,800.00	0.00	-5,028,737.50
									.250	10,000,000.00	10,000,000.00	555.56	0.00

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1	PURC				04/26/2012	GPresto	05/04/2011		.250	10,000,000.00	10,000,000.00	555.56	-10,000,555.56
Subtotal													
									.250	0.00	0.00	0.00	-10,000,555.56
									.250	10,000,000.00	10,000,000.00	555.56	0.00
									.250	0.00	0.00	0.00	-10,000,555.56
									.539	45,000,000.00	45,094,010.94	35,513.46	0.00
									.400	0.00	94,010.94	0.00	-45,129,524.40
Subtotal													
									.062	10,000,000.00	10,000,000.00	0.00	0.00
									.062	0.00	0.00	0.00	-10,000,000.00
									.062	10,000,000.00	10,000,000.00	0.00	0.00
									.062	0.00	0.00	0.00	-10,000,000.00
									.062	0.00	0.00	0.00	0.00
									.062	10,000,000.00	10,000,000.00	0.00	0.00
									.062	0.00	0.00	0.00	-10,000,000.00
									2.750	10,000,000.00	10,454,500.00	39,722.22	0.00
									1.128	0.00	454,500.00	0.00	-10,494,222.22
									2.750	10,000,000.00	10,454,500.00	39,722.22	0.00
									1.128	0.00	454,500.00	0.00	-10,494,222.22
									1.600	9,400,000.00	9,400,000.00	0.00	0.00
									1.600	0.00	0.00	0.00	-9,400,000.00
									1.600	9,400,000.00	9,400,000.00	0.00	0.00
									1.600	0.00	0.00	0.00	-9,400,000.00
									1.600	9,400,000.00	9,400,000.00	0.00	0.00
									1.600	0.00	0.00	0.00	-9,400,000.00
									1.468	29,400,000.00	29,854,500.00	39,722.22	0.00
									.916	0.00	454,500.00	0.00	-29,894,222.22
									1.125	25,000,000.00	25,011,542.50	8,593.75	0.00
									1.125	0.00	0.00	0.00	-25,011,542.50
									1.125	25,000,000.00	25,011,542.50	8,593.75	0.00

Set Date: 5/6/2011

25080 FHLB 2Yrnc1MoB 313373D82 05/05/2011 05/05/2011 PURC 1.125 25,000,000.00 25,011,542.50 8,593.75 0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	04/25/2013	ATress	05/06/2011		1.101	25,000,000.00	11,542.50	0.00	-25,020,136.25
PURC								1.125		25,011,542.50	8,593.75	0.00
								1.101	0.00	11,542.50	0.00	-25,020,136.25
	Inv Type: 1725 FHLB-Fxd-S 30/360							1.125	25,000,000.00	25,011,542.50	8,593.75	0.00
								1.101	0.00	11,542.50	0.00	-25,020,136.25
								1.125	25,000,000.00	25,011,542.50	8,593.75	0.00
								1.101	0.00	11,542.50	0.00	-25,020,136.25
	Set Date: 5/9/2011											
25081	FNMA DISC NOTE		313588WJ0	05/09/2011	ILicea	05/09/2011	PURC	.200	25,000,000.00	24,950,000.00	0.00	0.00
				05/03/2012	ILicea	05/09/2011		.200	0.00	-50,000.00	0.00	-24,950,000.00
25083	FNMA DISC NOTE		313588WH4	05/09/2011	ILicea	05/09/2011	PURC	.200	30,000,000.00	29,940,166.67	0.00	0.00
				05/02/2012	ILicea	05/09/2011		.200	0.00	-59,833.33	0.00	-29,940,166.67
PURC								.200	55,000,000.00	54,890,166.67	0.00	0.00
								.200	0.00	-109,833.33	0.00	-54,890,166.67
	Inv Type: 1500 FNMA-DISC NOTE							.200	55,000,000.00	54,890,166.67	0.00	0.00
								.200	0.00	-109,833.33	0.00	-54,890,166.67
								.200	55,000,000.00	54,890,166.67	0.00	0.00
								.200	0.00	-109,833.33	0.00	-54,890,166.67
	Set Date: 5/10/2011											
25089	U.S. TREASURY BOND		912828NX4	05/10/2011	ILicea	05/10/2011	PURC	.375	10,000,000.00	10,006,640.63	4,098.36	0.00
				09/30/2012	ILicea	05/10/2011		.327	0.00	6,640.63	0.00	-10,010,738.99
PURC								.375	10,000,000.00	10,006,640.63	4,098.36	0.00
								.327	0.00	6,640.63	0.00	-10,010,738.99
	Inv Type: 1310 U.S. TREASURY BOND							.375	0.00	6,640.63	0.00	-10,010,738.99
								.375	10,000,000.00	10,006,640.63	4,098.36	0.00
								.327	0.00	6,640.63	0.00	-10,010,738.99
25088	FHLB 2YMC3Mob		313373S86	05/10/2011	ILicea	05/10/2011	PURC	.750	10,000,000.00	10,000,000.00	208.33	0.00
				05/09/2013	ILicea	05/10/2011		.750	0.00	0.00	0.00	-10,000,208.33
PURC								.750	10,000,000.00	10,000,000.00	208.33	0.00
								.750	0.00	0.00	0.00	-10,000,208.33
	Inv Type: 1725 FHLB-Fxd-S 30/360							.750	10,000,000.00	10,000,000.00	208.33	0.00

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From Date: 5/1/2011 To Date: 5/31/2011

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
25084	FARMER MAC GTD		3131SPVU0		05/09/2011	05/05/2011	PURC	.750	0.00	0.00	0.00	-10,000,208.33
			1	05/10/2013	ILicea	05/10/2011		.760	5,000,000.00	5,000,000.00	0.00	0.00
25085	FARMER MAC GTD		3131SPVU0		05/09/2011	05/05/2011	PURC	.760	0.00	0.00	0.00	-5,000,000.00
			1	05/10/2013	ILicea	05/10/2011		.760	5,000,000.00	5,000,000.00	0.00	0.00
	PURC							.760	10,000,000.00	10,000,000.00	0.00	0.00
								.760	0.00	0.00	0.00	-10,000,000.00
								.760	10,000,000.00	10,000,000.00	0.00	0.00
								.760	0.00	0.00	0.00	-10,000,000.00
								.628	30,000,000.00	30,006,640.63	4,306.69	0.00
								.612	0.00	6,640.63	0.00	-30,010,947.32
	Inv Type: 1950 FARMER MC-Fxd-S30/360											

Set Date: 5/11/2011

25094	FNMA 3YR		31398A5Z1		05/11/2011	05/10/2011	PURC	.800	5,000,000.00	4,991,250.00	19,111.11	0.00
			1	11/19/2013	ILicea	05/11/2011		.870	0.00	-8,750.00	0.00	-5,010,361.11
	PURC							.800	5,000,000.00	4,991,250.00	19,111.11	0.00
								.870	0.00	-8,750.00	0.00	-5,010,361.11
	Inv Type: 1525 FNMA-Fxd-S 30/360							.870	0.00	-8,750.00	0.00	-5,010,361.11
25093	FARMER MAC GTD		3131SPVU0		05/11/2011	05/11/2011	PURC	.760	12,500,000.00	12,502,375.00	263.89	0.00
			1	05/10/2013	ILicea	05/11/2011		.750	0.00	2,375.00	0.00	-12,502,638.89
	PURC							.760	12,500,000.00	12,502,375.00	263.89	0.00
								.750	0.00	2,375.00	0.00	-12,502,638.89
								.771	17,500,000.00	17,493,625.00	19,375.00	0.00
								.785	0.00	-6,375.00	0.00	-17,513,000.00
	Inv Type: 1950 FARMER MC-Fxd-S30/360							.750	0.00	2,375.00	0.00	-12,502,638.89
								.760	12,500,000.00	12,502,375.00	263.89	0.00
								.750	0.00	2,375.00	0.00	-12,502,638.89
								.771	17,500,000.00	17,493,625.00	19,375.00	0.00
								.785	0.00	-6,375.00	0.00	-17,513,000.00

Set Date: 5/12/2011

24577	BLACKROCK		BPIX		05/12/2011	05/12/2011	PURC	.154	60,000,000.00	60,000,000.00	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
24568	WELLS FARGO HERITAG		WFJXX		06/01/2011	Illicea	05/12/2011	PURC	.154	60,000,000.00	60,000,000.00	0.00	-60,000,000.00
Subtotal													
25086	FHLB 3.25Yr		313373RC8		07/30/2014	Illicea	05/16/2011	PURC	1.250	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25095	FFCB 1.5YrNC3MoA		31331KKZ2		11/16/2012	Illicea	05/10/2011	PURC	.420	5,000,000.00	4,996,250.00	0.00	0.00
25099	FFCB 1Yr		31331KKT6		05/16/2012	Illicea	05/10/2011	PURC	.210	25,000,000.00	24,996,600.00	0.00	-4,996,250.00
25100	FMAC DISC NOTE		31315KMW6		05/16/2011	Illicea	05/16/2011	PURC	.245	30,000,000.00	29,992,850.00	0.00	-24,996,600.00

Set Date: 5/16/2011

Inv Type: 1060 MMKT ACCTS-A/366

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

Inv Type: 1925 FFCB-Fxd-S 30/360



DETAIL TRANSACTION REPORT - FIXED INCOME

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From Date: 5/1/2011 To Date: 5/31/2011

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
25103	FHLMC 2Yr		3137EACP2	1	05/15/2012	Illicea	05/16/2011	PURC	.210	25,000,000.00	-53,229.17	0.00	-24,946,770.83
									.210	25,000,000.00	24,946,770.83	0.00	0.00
									.210	0.00	-53,229.17	0.00	-24,946,770.83
									.210	25,000,000.00	24,946,770.83	0.00	0.00
									.210	0.00	-53,229.17	0.00	-24,946,770.83
									.196	175,000,000.00	174,939,620.83	0.00	0.00
									.200	0.00	-60,379.17	0.00	-174,939,620.83

Subtotal

Set Date: 5/17/2011

25090	FHLMC 2Yr		3137EACP2	1	11/30/2012	Illicea	05/17/2011	PURC	.375	14,121,000.00	14,118,881.85	30,154.22	0.00
									.385	0.00	-2,118.15	0.00	-14,149,036.07
									.375	14,121,000.00	14,118,881.85	30,154.22	0.00
									.385	0.00	-2,118.15	0.00	-14,149,036.07

Inv Type: 1425 FHLMC-Fxd-S 30/360

25090	FHLB 2YrMc6MoE		313373R61	1	05/17/2013	Illicea	05/04/2011	PURC	1.000	5,000,000.00	5,013,700.00	0.00	0.00
									.862	0.00	13,700.00	0.00	-5,013,700.00
									1.000	5,000,000.00	5,013,700.00	0.00	0.00
									.862	0.00	13,700.00	0.00	-5,013,700.00

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

25070	FHLMC 2.5YrMc3MoB		3134G2FW7	1	11/19/2013	GPresto	04/28/2011	PURC	1.200	5,000,000.00	4,999,750.00	0.00	0.00
									1.202	0.00	-250.00	0.00	-4,999,750.00
									1.200	5,000,000.00	4,999,750.00	0.00	0.00
									1.202	0.00	-250.00	0.00	-4,999,750.00

Set Date: 5/19/2011

25066	FHLB 5YrMc3MoB		313373NV0	1	04/27/2011		04/26/2011	PURC	2.000	5,000,000.00	5,000,000.00	0.00	0.00
									2.000	5,000,000.00	5,000,000.00	0.00	0.00

Inv Type: 1425 FHLMC-Fxd-S 30/360

25070	FHLMC 2.5YrMc3MoB		3134G2FW7	1	11/19/2013	GPresto	05/19/2011	PURC	1.200	5,000,000.00	4,999,750.00	0.00	0.00
									1.202	0.00	-250.00	0.00	-4,999,750.00
									1.200	5,000,000.00	4,999,750.00	0.00	0.00
									1.202	0.00	-250.00	0.00	-4,999,750.00



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	PURC			1	05/19/2016	GPresto	05/19/2011		2.000	0.00	0.00	0.00	-5,000,000.00
									2.000	5,000,000.00	5,000,000.00	0.00	0.00
									2.000	0.00	0.00	0.00	-5,000,000.00
	Inv Type: 1765 FHLB-STEP%-S 30/360								2.000	5,000,000.00	5,000,000.00	0.00	0.00
									2.000	0.00	0.00	0.00	-5,000,000.00
									1.600	10,000,000.00	9,999,750.00	0.00	0.00
									1.601	0.00	-250.00	0.00	-9,999,750.00
													Subtotal
	Set Date: 5/20/2011								.850	5,000,000.00	5,000,000.00	0.00	0.00
25072	FHLB 2YrNcl1MoB		313373PX4		04/28/2011	GPresto	04/28/2011	PURC	.850	0.00	0.00	0.00	-5,000,000.00
									1.050	5,000,000.00	5,000,000.00	0.00	0.00
25087	FHLB 2.25YrNcl1YB		313373NF5		05/04/2011	ILlcea	05/04/2011	PURC	1.050	0.00	0.00	0.00	-5,000,000.00
									.950	10,000,000.00	10,000,000.00	0.00	0.00
	Inv Type: 1725 FHLB-Fxd-S 30/360								.950	0.00	0.00	0.00	-10,000,000.00
									.950	10,000,000.00	10,000,000.00	0.00	0.00
									.950	0.00	0.00	0.00	-10,000,000.00
									.950	10,000,000.00	10,000,000.00	0.00	0.00
									.950	0.00	0.00	0.00	-10,000,000.00
													Subtotal
	Set Date: 5/23/2011								.165	40,000,000.00	40,000,000.00	0.00	0.00
24770	FIDELITY MMF		FIPX		05/23/2011	ILlcea	05/23/2011	PURC	.165	0.00	0.00	0.00	-40,000,000.00
									.165	40,000,000.00	40,000,000.00	0.00	0.00
									.165	0.00	0.00	0.00	-40,000,000.00
	Inv Type: 1060 MMKT ACCTS-A/366								1.250	5,000,000.00	5,000,000.00	0.00	0.00
25108	FHLMC 3YrNcl6MoE		3134G2HE5		05/17/2011	ILlcea	05/17/2011	PURC	1.250	0.00	0.00	0.00	-5,000,000.00
									1.250	5,000,000.00	5,000,000.00	0.00	0.00
									1.250	0.00	0.00	0.00	-5,000,000.00
	Inv Type: 1425 FHLMC-Fxd-S 30/360								1.250	0.00	0.00	0.00	-5,000,000.00
									1.250	5,000,000.00	5,000,000.00	0.00	0.00
									1.250	0.00	0.00	0.00	-5,000,000.00
									1.250	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
25111	FHLB 1Yr		313373Y22		05/23/2012	05/23/2011	05/23/2011	PURC	1.250	0.00	0.00	0.00	-5,000,000.00
	PURC		1	05/23/2012		ILIcea	05/23/2011		.250	35,000,000.00	35,000,000.00	0.00	0.00
									.250	0.00	0.00	0.00	-35,000,000.00
									.250	35,000,000.00	35,000,000.00	0.00	0.00
	Inv Type: 1725 FHLB-Fxd-S 30/360								.270	80,000,000.00	80,000,000.00	0.00	0.00
									.270	0.00	0.00	0.00	-80,000,000.00
	Set Date: 5/24/2011												
25110	FHLMC DISC NOTE		313396WZ2		05/19/2012	05/19/2011	05/19/2011	PURC	.200	50,000,000.00	49,900,000.00	0.00	0.00
	PURC		1	05/18/2012		ILIcea	05/24/2011		.200	50,000,000.00	-100,000.00	0.00	-49,900,000.00
									.200	0.00	49,900,000.00	0.00	0.00
	Inv Type: 1400 FHLMC-DISC NOTE								.200	100,000,000.00	100,000,000.00	0.00	0.00
25091	FNMA 4.25YrNclYE		3133FRKM4		08/24/2015	05/10/2011	05/04/2011	PURC	2.000	5,000,000.00	5,000,000.00	0.00	0.00
	PURC		1	08/24/2015		ILIcea	05/24/2011		2.000	5,000,000.00	0.00	0.00	-5,000,000.00
									2.000	5,000,000.00	5,000,000.00	0.00	0.00
	Inv Type: 1525 FNMA-Fxd-S 30/360								2.000	10,000,000.00	10,000,000.00	0.00	0.00
25071	FHLB 2YrNclMoB		313373PZ9		05/24/2013	04/28/2011	04/28/2011	PURC	.900	5,000,000.00	5,000,000.00	0.00	0.00
	PURC		1	05/24/2013		GPresto	05/24/2011		.900	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
									.900	0.00	5,000,000.00	0.00	0.00
	Inv Type: 1725 FHLB-Fxd-S 30/360								.900	10,000,000.00	10,000,000.00	0.00	0.00
	Subtotal								.408	60,000,000.00	59,900,000.00	0.00	0.00
									.409	0.00	-1,000,000.00	0.00	-59,900,000.00

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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
24577	BLACKROCK		BPDX	1	06/01/2011	05/25/2011 GPresto	05/25/2011	PURC	.154	20,000,000.00	20,000,000.00	0.00	0.00
	PURC								.154	0.00	0.00	0.00	-20,000,000.00
									.154	20,000,000.00	20,000,000.00	0.00	0.00
Inv Type: 1060 MMKT ACCTS-A/366													
25113	FHLMC 3Yr		3137EACL1	1	10/28/2013	05/24/2011 ILicea	05/25/2011	PURC	.875	11,000,000.00	11,022,330.00	7,218.75	0.00
	PURC								.790	0.00	22,330.00	0.00	-20,000,000.00
									.875	11,000,000.00	11,022,330.00	7,218.75	-11,029,548.75
									.790	0.00	22,330.00	0.00	0.00
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25104	FHLMC 5YrNc6MoB		3134G2HQ8	1	05/25/2016	05/17/2011 ILicea	05/16/2011	PURC	2.000	5,000,000.00	4,997,500.00	0.00	0.00
	PURC								2.011	0.00	-2,500.00	0.00	-4,997,500.00
									2.000	5,000,000.00	4,998,750.00	0.00	0.00
									2.005	0.00	-1,250.00	0.00	-4,998,750.00
									2.000	10,000,000.00	9,996,250.00	0.00	0.00
Inv Type: 1465 FHLMC-STEP%-S30/360													
25114	FHLB 2.5YrNc6MoB		313373QJ4	1	11/25/2013	05/24/2011 CZamb	05/24/2011	PURC	1.125	4,200,000.00	4,200,000.00	0.00	0.00
	PURC								1.125	0.00	0.00	0.00	-4,200,000.00
									.250	10,000,000.00	10,001,985.40	138.89	0.00
									.230	0.00	1,985.40	0.00	-10,002,124.29
									.509	14,200,000.00	14,201,985.40	138.89	0.00
									.495	0.00	1,985.40	0.00	-14,202,124.29
Inv Type: 1725 FHLB-Fxd-S 30/360													
25107	FHLB 5YrNc3MoB		313373U34	1	05/17/2011	05/17/2011 ILicea	05/16/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
	PURC								.509	14,200,000.00	14,201,985.40	138.89	0.00
									.495	0.00	1,985.40	0.00	-14,202,124.29

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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
25096	FHLB 2.5YrNC3MoB		313373S78	1	05/25/2016	ILicea	05/25/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
25102	FHLB 4YrNC3MoB		313373U59	1	05/26/2016	ILicea	05/26/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
25105	FHLB 4YrNC3MoB		313373U67	1	05/26/2015	ILicea	05/16/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
25109	FHLB 5YrNC3MoB		313373S45	1	05/26/2015	ILicea	05/26/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
Subtotal														
										60,220,565.40	20,565.40	7,357.64	0.00	-60,227,923.04
Set Date: 5/26/2011														
25101	FHLMC 4YrNC3MoB		3134G2GU0	1	05/26/2015	ILicea	05/11/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00	0.00
25124	FHLB 2.25Yr		313373S37	1	11/26/2013	ILicea	05/26/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
25096	FHLB 2.5YrNC3MoB		313373S78	1	08/28/2013	GPresto	05/26/2011	PURC	.671	10,000,000.00	10,008,850.00	1,041.67	1,041.67	-5,009,891.67
Set Date: 5/26/2011														
25092	FHLB 5YrNC3MoB		313373R80	1	05/26/2016	ILicea	05/04/2011	PURC	.835	8,850.00	8,850.00	0.00	0.00	-10,009,891.67
25102	FHLB 4YrNC3MoB		313373U59	1	05/26/2015	ILicea	05/11/2011	PURC	.835	10,000,000.00	10,008,850.00	1,041.67	1,041.67	0.00
25105	FHLB 4YrNC3MoB		313373U67	1	05/26/2015	ILicea	05/16/2011	PURC	2.000	5,000,000.00	5,000,000.00	0.00	0.00	-5,000,000.00
25109	FHLB 5YrNC3MoB		313373S45	1	05/26/2015	ILicea	05/26/2011	PURC	2.000	5,000,000.00	5,000,000.00	0.00	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
				1	05/26/2016	ILicea	05/26/2011		2.000	18,900,000.00	18,900,000.00	0.00	-5,000,000.00
				1					1.581	18,900,000.00	0.00	0.00	0.00
				1					1.581	0.00	0.00	0.00	-18,900,000.00
				1					1.581	18,900,000.00	18,900,000.00	0.00	0.00
				1					1.581	0.00	0.00	0.00	-18,900,000.00
				1					.290	5,000,000.00	5,002,450.00	2,577.78	0.00
				1					.244	5,000,000.00	2,450.00	0.00	-5,005,027.78
				1					.290	5,000,000.00	5,002,450.00	2,577.78	0.00
				1					.244	0.00	2,450.00	0.00	-5,005,027.78
								Subtotal		36,900,000.00	11,300.00	3,619.45	0.00
										0.00	0.00	0.00	-38,914,919.45
				1					.540	10,000,000.00	10,000,000.00	0.00	0.00
				1					.540	0.00	0.00	0.00	-10,000,000.00
				1					.540	5,000,000.00	5,000,000.00	0.00	0.00
				1					.540	0.00	0.00	0.00	-5,000,000.00
				1					.250	5,000,000.00	5,000,800.00	138.89	0.00
				1					.234	0.00	800.00	0.00	-5,000,938.89
								Subtotal		20,000,000.00	20,000,800.00	138.89	0.00
										0.00	800.00	0.00	-20,000,938.89
				1					.468	20,000,000.00	20,000,800.00	138.89	0.00
				1					.463	0.00	800.00	0.00	-20,000,938.89
				1					.468	20,000,000.00	20,000,800.00	138.89	0.00
				1					.463	0.00	800.00	0.00	-20,000,938.89
								Subtotal		20,000,000.00	20,000,800.00	138.89	0.00
										0.00	800.00	0.00	-20,000,938.89
				1					.496	762,121,000.00	762,514,679.65	191,300.24	0.00
				1					.454	0.00	393,679.65	0.00	-762,705,979.89
								Grand Total					

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SUMMARY

From Date: 5/1/2011 To Date: 5/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort. / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.454	762,121,000.00	0.00	762,514,679.65	393,679.65	0.00	191,300.24	0.00	-762,705,979.89
Totals:	.454	762,121,000.00	0.00	762,514,679.65	393,679.65	0.00	191,300.24	0.00	-762,705,979.89