

423A

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



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
July 11, 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 June 2011 in accordance with Government Code Section 53607.

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

- Consent
- Policy
- Consent
- Policy

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Buster, seconded by Supervisor Benoit 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: July 26, 2011

Kecia Harper-Ihem
 Clerk of the Board
 By:
 Deputy

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

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.25

Dep't Recomm.:

Per Exec. Ofc.:

Departmental Concurrence

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/11/2011 12:21:58 PM

From Date: 6/1/2011 To Date: 6/30/2011

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
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Set Date: 6/1/2011

25118	FHLB 1Yr		3133742B5	1	05/29/2012	05/25/2011 GPresto	05/24/2011	PURC	.230	20,000,000.00	20,000,000.00	0.00	0.00
						06/01/2011			.230	0.00	0.00	0.00	-20,000,000.00
									.230	20,000,000.00	20,000,000.00	0.00	0.00
									.230	0.00	0.00	0.00	-20,000,000.00
									.230	20,000,000.00	20,000,000.00	0.00	0.00
									.230	0.00	0.00	0.00	-20,000,000.00

Subtotal

Set Date: 6/2/2011

25119	FHLMC 3YrNC3MoB		3134G2HL9	1	06/02/2014	05/25/2011 GPresto	05/23/2011	PURC	1.375	5,000,000.00	5,000,000.00	0.00	0.00
						06/02/2011			1.375	0.00	0.00	0.00	-5,000,000.00
									1.375	5,000,000.00	5,000,000.00	0.00	0.00
									1.375	0.00	0.00	0.00	-5,000,000.00
									.875	5,000,000.00	5,028,775.00	2,309.03	0.00
									.611	0.00	28,775.00	0.00	-5,031,084.03
									1.052	5,000,000.00	4,840,500.00	0.00	0.00
									1.051	0.00	-159,500.00	0.00	-4,840,500.00
									1.169	20,000,000.00	19,869,275.00	2,309.03	0.00
									1.103	0.00	-130,725.00	0.00	-19,871,584.03
									1.169	20,000,000.00	19,869,275.00	2,309.03	0.00
									1.103	0.00	-130,725.00	0.00	-19,871,584.03

Subtotal

Set Date: 6/6/2011

25136	FNMA 1.75 Yr		31398A6F4	1	12/28/2012	06/06/2011 Ilicea	06/02/2011	PURC	.375	5,000,000.00	5,002,000.00	8,229.17	0.00
						06/06/2011			.349	0.00	2,000.00	0.00	-5,010,229.17
									.375	5,000,000.00	5,002,000.00	8,229.17	0.00
									.349	0.00	2,000.00	0.00	-5,010,229.17
									.375	5,000,000.00	5,002,000.00	8,229.17	0.00
									.349	0.00	2,000.00	0.00	-5,010,229.17

Subtotal

Set Date: 6/7/2011

25150	FMAC DISC NOTE		31315XXU9			06/07/2011	06/07/2011	PURC	.210	20,000,000.00	19,957,416.67	0.00	0.00
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DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 6/1/2011 To Date: 6/30/2011

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
25106	FHLC 3.5YrNC3MoB		313373VN9	1	06/06/2012	ILicea	06/07/2011	PURC	.210	20,000,000.00	-42,583.33	0.00	-19,957,416.67
Subtotal										19,957,416.67	0.00	0.00	0.00

Set Date: 6/8/2011

25106	FHLC 3.5YrNC3MoB		313373VN9	1	12/08/2014	ILicea	05/17/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
Subtotal										5,000,000.00	0.00	0.00	0.00

Set Date: 6/9/2011

25116	FHLC 2.5YrNC6MoE		3134G2HU9	1	12/09/2013	ILicea	05/23/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25117	FHLC 2.5YrNC6MoE		3134G2HU9	1	12/09/2013	GPreso	06/09/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25120	FHLC 5YrNC3MoB		313373WN8	1	06/09/2016	GPreso	05/19/2011	PURC	1.750	5,000,000.00	4,995,000.00	0.00	-5,000,000.00
25127	FHLC 2YrNC6MoB		3134G2JF0	1	12/09/2013	GPreso	05/23/2011	PURC	1.050	5,000,000.00	5,000,000.00	0.00	-4,995,000.00
Subtotal										19,995,000.00	0.00	0.00	-5,000,000.00

Set Date: 6/10/2011

25157	FFCB 2.75YrNC3MoA		31331KMV9	1	06/09/2011	ILicea	06/09/2011	PURC	1.000	5,000,000.00	4,999,500.00	416.67	0.00
Subtotal										4,999,500.00	416.67	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				03/07/2014	Ilicea	06/10/2011		1.014	0.00	-500.00	0.00	-4,999,916.67
									5,000,000.00	4,999,500.00	416.67	0.00
PURC												
1.000												
1.014												
Subtotal								1.000	5,000,000.00	4,999,500.00	416.67	0.00
								1.014	0.00	-500.00	0.00	-4,999,916.67
Subtotal									5,000,000.00	-500.00	0.00	-4,999,916.67
Set Date: 6/13/2011												
25137	FFCB 1Yr		31331KNH9		06/06/2011	06/02/2011	PURC	.240	20,000,000.00	20,000,000.00	0.00	0.00
								.240	0.00	0.00	0.00	-20,000,000.00
25158	FFCB 3YrNc6MoA		31331KNT3		06/09/2011	06/09/2011	PURC	1.080	5,000,000.00	5,000,000.00	0.00	0.00
								1.080	0.00	0.00	0.00	-5,000,000.00
PURC								.408	25,000,000.00	25,000,000.00	0.00	0.00
								.408	0.00	0.00	0.00	-25,000,000.00
Subtotal									25,000,000.00	25,000,000.00	0.00	0.00
								.408	0.00	0.00	0.00	-25,000,000.00
Subtotal									25,000,000.00	25,000,000.00	0.00	0.00
Set Date: 6/15/2011												
25121	FHLMC 4YrNc3MoB		31346J2T0		05/25/2011	05/18/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
								.750	0.00	0.00	0.00	-5,000,000.00
25130	FHLB 5YrNc3MoB		313373YW6		05/26/2011	05/26/2011	PURC	1.500	5,000,000.00	5,000,000.00	0.00	0.00
								1.500	0.00	0.00	0.00	-5,000,000.00
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
Subtotal									10,000,000.00	10,000,000.00	0.00	0.00
								1.125	0.00	0.00	0.00	-10,000,000.00
Subtotal									10,000,000.00	10,000,000.00	0.00	0.00
Set Date: 6/16/2011												
24569	UBOC MANAGED RATE		CASH		06/16/2011	06/16/2011	PURC	.041	90,000,000.00	90,000,000.00	0.00	0.00
								.041	0.00	0.00	0.00	-90,000,000.00
25122	FHLB 5YrNc3MoB		313373XR8		05/25/2011	05/19/2011	PURC	2.125	5,000,000.00	5,000,000.00	0.00	0.00
								2.125	0.00	0.00	0.00	-5,000,000.00
25159	FHLB 1Yr		313373Y22		06/15/2011	06/15/2011	PURC	.250	13,816,000.00	13,816,076.40	2,205.76	0.00
								.203	0.00	6,076.40	0.00	-13,818,282.16
									6,076.40			
									13,816,076.40	13,816,076.40		
											2,205.76	

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From Date: 6/1/2011 To Date: 6/30/2011

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
25160	FHLB 1Yr		3133XXPV3	05/18/2012	06/15/2011	06/15/2011	PURC	1.125	7,000,000.00	7,058,783.69	6,125.00	0.00
			1		Illicea	06/16/2011		.213	0.00	58,783.69	0.00	-7,064,908.69
25184	OHIO STATE GO		677521LG9	05/01/2013	06/16/2011	06/15/2011	PURC	.740	5,140,000.00	5,140,000.00	0.00	0.00
			1		Illicea	06/16/2011		.740	0.00	0.00	0.00	-5,140,000.00
25185	OHIO STATE GO		677521LH7	05/01/2014	06/16/2011	06/15/2011	PURC	1.190	2,000,000.00	2,000,000.00	0.00	0.00
			1		Illicea	06/16/2011		1.190	0.00	0.00	0.00	-2,000,000.00
PURC									122,950,000.00	123,014,860.09	8,330.76	0.00
Subtotal									122,950,000.00	123,014,860.09	8,330.76	0.00
25186	FNMA 2.25Yr		3135G0BR3	08/09/2013	06/20/2011	06/15/2011	PURC	.500	10,000,000.00	9,983,000.00	0.00	0.00
			1		Illicea	06/17/2011		.580	0.00	-17,000.00	0.00	-9,983,000.00
PURC									10,000,000.00	9,983,000.00	0.00	0.00
Subtotal									10,000,000.00	-17,000.00	0.00	-9,983,000.00
Set Date: 6/20/2011									9,983,000.00	-17,000.00	0.00	-9,983,000.00
25125	FHLB 1.75YrNcl1MoB		313373ZF2	03/20/2013	05/26/2011	05/24/2011	PURC	.550	5,000,000.00	5,000,000.00	0.00	0.00
			1		GPresto	06/20/2011		.550	0.00	0.00	0.00	-5,000,000.00
25126	FHLB 1.75YrNcl1MoB		313373ZF2	03/20/2013	05/26/2011	05/24/2011	PURC	.550	5,000,000.00	5,000,000.00	0.00	0.00
			1		GPresto	06/20/2011		.550	0.00	0.00	0.00	-5,000,000.00
25138	FHLB 1.5YrNcl1MoB		3133742K5	12/20/2012	06/06/2011	05/25/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1		GPresto	06/20/2011		.500	0.00	0.00	0.00	-5,000,000.00
25139	FHLB 1.5YrNcl1MoB		3133742K5	12/20/2012	06/06/2011	05/25/2011	PURC	.500	5,000,000.00	5,000,000.00	0.00	0.00
			1		GPresto	06/20/2011		.500	0.00	0.00	0.00	-5,000,000.00
25140	FHLB 2.5YrNcl3MoA		3133743S7	12/20/2013	06/06/2011	06/02/2011	PURC	.875	5,000,000.00	5,000,000.00	0.00	0.00
			1		GPresto	06/20/2011		.875	0.00	0.00	0.00	-5,000,000.00
25161	FHLB 1Yr		313374E2	06/20/2012	06/15/2011	06/15/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
			1		Illicea	06/20/2011		.250	0.00	0.00	0.00	-10,000,000.00
25163	FHLB 1Yr		313374E2	06/20/2012	06/15/2011	06/15/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
			1		Illicea	06/20/2011		.250	0.00	0.00	0.00	-10,000,000.00

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From Date: 6/1/2011 To Date: 6/30/2011

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
25164	FHLB 1Yr		313374EY2	1 06/20/2012	06/15/2011	06/15/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
25166	FHLB 1Yr		313374EY2	1 06/20/2012	ILicea	06/20/2011	PURC	.250	0.00	0.00	0.00	-10,000,000.00
25167	FHLB 1Yr		313374EY2	1 06/20/2012	06/15/2011	06/15/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
25168	FHLB 3YrNcl1YE		3133747C8	1 06/20/2012	ILicea	06/20/2011	PURC	1.000	5,990,000.00	5,990,000.00	0.00	0.00
25180	FFCB 2.2Yr		31331KPC8	1 06/20/2014	ILicea	06/20/2011	PURC	1.000	0.00	0.00	0.00	-5,990,000.00
					06/15/2011	06/09/2011	PURC	.250	20,000,000.00	20,000,000.00	0.00	0.00
					ILicea	06/20/2011		.250	0.00	0.00	0.00	-20,000,000.00
								.380	100,990,000.00	100,990,000.00	0.00	0.00
								.380	0.00	0.00	0.00	-100,990,000.00
								.380	100,990,000.00	100,990,000.00	0.00	0.00
								.380	0.00	0.00	0.00	-100,990,000.00

Set Date: 6/21/2011

25131	FHLMC 2YrNc3MoB		3134G2KG6	1 06/21/2013	05/26/2011	05/25/2011	PURC	.800	5,000,000.00	5,000,000.00	0.00	0.00
25132	FHLMC 2YrNc3MoB		3134G2KG6	1 06/21/2013	GPresto	06/21/2011	PURC	.800	0.00	0.00	0.00	-5,000,000.00
25151	FHLB 2.2YrNc1MoB		313373Z47	1 06/21/2013	05/26/2011	05/25/2011	PURC	.800	5,000,000.00	5,000,000.00	0.00	0.00
					GPresto	06/21/2011	PURC	.750	0.00	0.00	0.00	-5,000,000.00
					06/08/2011	06/07/2011		.750	3,000,000.00	3,000,000.00	0.00	0.00
					GPresto	06/21/2011		.788	0.00	0.00	0.00	-3,000,000.00
								.788	13,000,000.00	13,000,000.00	0.00	0.00
								.788	0.00	0.00	0.00	-13,000,000.00
								.788	13,000,000.00	13,000,000.00	0.00	0.00
								.788	0.00	0.00	0.00	-13,000,000.00

Set Date: 6/23/2011

24569	UBOC MANAGED RATE		CASH	1 07/01/2011	06/23/2011	06/23/2011	PURC	.041	40,000,000.00	40,000,000.00	0.00	0.00
25129	FHLB 5YrNc3MoB		3133743F5	1 06/23/2016	ILicea	06/23/2011	PURC	.041	0.00	0.00	0.00	-40,000,000.00
25141	FHLMC 2.25YrNc6MoB		3134G2KY7	1 06/23/2013	05/26/2011	05/26/2011	PURC	2.010	10,000,000.00	10,000,000.00	0.00	0.00
					GPresto	06/23/2011	PURC	2.010	0.00	0.00	0.00	-10,000,000.00
					06/06/2011	06/02/2011		.750	5,000,000.00	5,000,000.00	0.00	0.00
					GPresto	06/23/2011		.750	0.00	0.00	0.00	-5,000,000.00

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25142	FHLMC 2.25YrN6MoB		3134G2K7	09/23/2013	06/06/2011 GPresto	06/02/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
25143	FHLMC 3YrN6MoE		3134G2KW1	06/23/2014	06/06/2011 GPresto	06/23/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25154	FHLMC 2.2YrN6MoB		3134G2K7	09/23/2013	06/09/2011 GPresto	06/08/2011	PURC	.008	7,000,000.00	6,998,250.00	0.00	-5,000,000.00
25156	FHLB 5YrN6MoB		3133744B3	06/27/2014	06/09/2011 GPresto	06/23/2011	PURC	.019	5,000,000.00	-1,750.00	0.00	-6,998,250.00
PURC												
									77,000,000.00	76,998,250.00	0.00	0.00
									0.00	-1,750.00	0.00	-76,998,250.00
									77,000,000.00	76,998,250.00	0.00	0.00
									0.00	-1,750.00	0.00	-76,998,250.00

Set Date: 6/27/2011

24569	UBOC MANAGED RATE		CASH	07/01/2011	06/27/2011 ILicea	06/27/2011	PURC	.041	60,000,000.00	60,000,000.00	0.00	0.00
25145	FHLB 2YrN6MoB		3133744C1	06/27/2013	06/06/2011 GPresto	06/02/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	-60,000,000.00
25146	FHLB 2YrN6MoB		3133744C1	06/27/2013	06/06/2011 GPresto	06/02/2011	PURC	.750	2,300,000.00	2,300,000.00	0.00	-5,000,000.00
25147	FHLB 2YrN6MoB		3133744C1	06/27/2013	06/06/2011 GPresto	06/27/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	-2,300,000.00
25148	FHLB 3YrN6MoE		3133745K2	06/27/2014	06/06/2011 GPresto	06/02/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25149	FHLB 3YrN6MoE		3133745K2	06/27/2014	06/06/2011 GPresto	06/02/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25152	FHLB 3YrN6MoE		3133745K2	06/27/2014	06/08/2011 GPresto	06/02/2011	PURC	1.125	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25162	FHLB 3YrN6MoE		3133745K2	06/27/2014	06/15/2011 GPresto	06/15/2011	PURC	1.125	5,000,000.00	4,998,750.00	0.00	-5,000,000.00
25165	FHLB 3YrN6MoE		3133745K2	06/27/2014	06/15/2011 GPresto	06/27/2011	PURC	1.133	5,000,000.00	-1,250.00	0.00	-4,998,750.00
25170	FNMA 3YrN6MoE		3135G08N2	06/27/2014	06/15/2011 GPresto	06/15/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25172	FHLMC 3YrN6MoE		3134G2LV2	06/27/2014	06/15/2011 GPresto	06/15/2011	PURC	1.050	5,000,000.00	5,000,000.00	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
25183	FHLB 3YrNc1MoB		313374BD1	06/27/2014	GPresto 06/15/2011	06/27/2011	PURC	1.050	0.00	0.00	0.00	-5,000,000.00
					06/09/2011			1.100	10,000,000.00	10,000,000.00	0.00	0.00
25197	FEDERATED GOV		GOIXX	06/27/2014	Illicea 06/27/2011	06/27/2011	PURC	1.100	0.00	0.00	0.00	-10,000,000.00
					06/27/2011			.010	85,000,000.00	85,000,000.00	0.00	0.00
					Illicea 06/27/2011			.010	0.00	0.00	0.00	-85,000,000.00
								.306	202,300,000.00	202,298,750.00	0.00	0.00
								.306	0.00	-1,250.00	0.00	-202,298,750.00
								.306	202,300,000.00	202,298,750.00	0.00	0.00
								.306	0.00	-1,250.00	0.00	-202,298,750.00
								.306	0.00	-1,250.00	0.00	-202,298,750.00

Set Date: 6/28/2011

25144	FHLMC 2YrNc3MoB		3134G2LA8	06/28/2013	GPresto 06/06/2011	06/02/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
					06/28/2011			.700	0.00	0.00	0.00	-5,000,000.00
25169	FHLB 2YrNc6MoA		313374AB3	06/28/2013	GPresto 06/15/2011	06/15/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00
					06/28/2011			.650	0.00	0.00	0.00	-5,000,000.00
25173	FHLB 2YrNc3MoA		313374AGS	06/28/2013	Illicea 06/15/2011	06/15/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00
					06/28/2011			.650	0.00	0.00	0.00	-5,000,000.00
25181	FHLB 2YrNc1YrB		313374EV8	06/28/2013	Illicea 06/15/2011	06/15/2011	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
					06/28/2011			.600	0.00	0.00	0.00	-5,000,000.00
25182	FHLMC 2YrNc3MoB		3134G2LA8	06/28/2013	Illicea 06/15/2011	06/15/2011	PURC	.700	1,800,000.00	1,800,000.00	0.00	0.00
					06/28/2011			.700	0.00	0.00	0.00	-1,800,000.00
25189	FHLB 1.5YrNc1MoB		313374FE5	12/28/2012	Illicea 06/20/2011	06/16/2011	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
					06/28/2011			.500	0.00	0.00	0.00	-10,000,000.00
25197	FEDERATED GOV		GOIXX	07/01/2011	Illicea 06/28/2011	06/28/2011	PURC	.010	65,000,000.00	65,000,000.00	0.00	0.00
					06/28/2011			.010	0.00	0.00	0.00	-65,000,000.00
								.206	96,800,000.00	96,800,000.00	0.00	0.00
								.206	0.00	0.00	0.00	-96,800,000.00
								.206	96,800,000.00	96,800,000.00	0.00	0.00
								.206	0.00	0.00	0.00	-96,800,000.00

Set Date: 6/29/2011

25174	FHLB 1YrNc3MoA		313374F70	07/16/2012	Illicea 06/15/2011	06/15/2011	PURC	.330	10,000,000.00	10,000,000.00	0.00	0.00
					06/29/2011			.330	0.00	0.00	0.00	-10,000,000.00
25175	FHLB 1YrNc3MoA		313374F70	06/15/2011	Illicea 06/15/2011	06/15/2011	PURC	.330	15,000,000.00	15,000,000.00	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
25176	FHLB 1Yrnc3MoA		313374F70	1 07/16/2012	ILicea 06/15/2011	06/29/2011	PURC	.330	10,000,000.00	10,000,000.00	0.00	-15,000,000.00
25177	FHLB 1Yrnc3MoA		313374F70	1 07/16/2012	ILicea 06/15/2011	06/29/2011	PURC	.330	20,000,000.00	20,000,000.00	0.00	-10,000,000.00
25178	FHLB 1Yrnc3MoB		313374F70	1 07/16/2012	ILicea 06/15/2011	06/29/2011	PURC	.330	10,000,000.00	10,000,000.00	0.00	-20,000,000.00
25205	FFCB 2.5Yr		31331KPD6	1 07/16/2012	ILicea 06/28/2011	06/28/2011	PURC	.625	5,000,000.00	4,991,100.00	781.25	-10,000,000.00
PURC												
				1 11/20/2013	ILicea 06/29/2011	06/29/2011		.700	70,000,000.00	-8,900.00	781.25	-4,991,881.25
								.351		69,991,100.00		0.00
								.356		-8,900.00		-69,991,881.25
								.351	70,000,000.00	69,991,100.00	781.25	0.00
								.356	0.00	-8,900.00	0.00	-69,991,881.25
												-69,991,881.25
Subtotal												
Set Date: 6/30/2011												
25155	FHLB 5Yrnc3MoB		313374F7	1 06/30/2016	06/09/2011	06/08/2011	PURC	1.750	3,820,000.00	3,820,000.00	0.00	0.00
25179	FHLB 5Yrnc3MoB		313374D49	1 06/30/2016	GPresto 06/15/2011	06/30/2011	PURC	1.750	0.00	0.00	0.00	-3,820,000.00
25206	FNMA 3Yrnc9MoB		3136FRYK3	1 06/30/2016	ILicea 06/28/2011	06/30/2011	PURC	1.500	10,000,000.00	10,000,000.00	0.00	0.00
25211	GE CAPITAL CORP		36959JZT3	1 06/30/2014	ILicea 06/29/2011	06/29/2011	PURC	.800	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
PURC												
				1 12/27/2011	06/29/2011	06/30/2011		.170	35,000,000.00	34,970,250.00	0.00	-10,000,000.00
								.170		-29,750.00		-34,970,250.00
								.606	58,820,000.00	58,790,250.00	0.00	0.00
								.606		-29,750.00		-58,790,250.00
								.606	58,820,000.00	58,790,250.00	0.00	0.00
								.606	0.00	-29,750.00	0.00	-58,790,250.00
												20,066.88
								.405	881,860,000.00	881,689,401.76	20,066.88	0.00
								.397	0.00	-170,598.24	0.00	-881,709,468.64
												Count 76
												Grand Total

DETAIL TRANSACTION REPORT - FIXED INCOME



SUMMARY

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Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.397	881,860,000.00	0.00	881,689,401.76	-170,598.24	0.00	20,066.88	0.00	-881,709,468.64
Totals :	.397	881,860,000.00	0.00	881,689,401.76	-170,598.24	0.00	20,066.88	0.00	-881,709,468.64