

708A

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



**FROM:** Don Kent, Treasurer/Tax Collector

**SUBMITTAL DATE:**  
August 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 July 2011 in accordance with Government Code Section 53607.

Departmental Concurrence

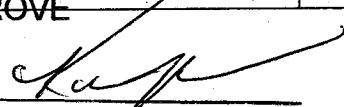
**BACKGROUND:** The Treasurer's "Purchase Detail Report" for July 2011 is being submitted to the Board of Supervisors pursuant to the requirements of Section 53607 of the Government Code. Included in the report are investments which occurred as authorized by Section 53601 of the Government Code which 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

<b>FINANCIAL DATA</b>	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:	2011/2012

<b>SOURCE OF FUNDS:</b>	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**

- Policy
- Policy
- Consent
- Consent

**MINUTES OF THE BOARD OF SUPERVISORS**

On motion of Supervisor Stone, seconded by Supervisor Tavaglione 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: August 16, 2011

Kecia Harper-Ihem  
 Clerk of the Board  
 By:   
 Deputy

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

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

ATTACHMENTS FILED  
WITH THE CLERK OF THE BOARD

2.24



**DETAIL TRANSACTION REPORT - FIXED INCOME**

Run Date: 8/4/2011 12:59:49 PM

From Date: 7/1/2011 To Date: 7/31/2011

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
25204	FMAC DISC NOTE		31315KYT1 1	06/29/2012	06/27/2011 GPresto	06/27/2011 07/01/2011	PURC	.220	20,000,000.00	19,955,511.11	0.00	0.00
	<b>PURC</b>									-44,488.89	0.00	-19,955,511.11
										19,955,511.11	0.00	0.00
	<b>Inv Type: 1940 FMAC-DISC NOTE</b>									-44,488.89	0.00	-19,955,511.11
25153	COUNTY OF SANTA BAR		801320AV4 1	06/29/2012	06/08/2011 GPresto	06/02/2011 07/01/2011	PURC	.270	25,000,000.00	25,000,000.00	0.00	0.00
	<b>PURC</b>									0.00	0.00	-25,000,000.00
										25,000,000.00	0.00	0.00
	<b>Inv Type: 2330 MUNIS-M 30/360</b>									0.00	0.00	-25,000,000.00
25187	LOS ANGELES COUNTY		544657HH5 1	02/29/2012	06/20/2011 Ilicea	06/16/2011 07/01/2011	PURC	.320	5,000,000.00	5,071,900.00	0.00	0.00
	<b>PURC</b>									71,900.00	0.00	-5,071,900.00
										5,071,900.00	0.00	0.00
	<b>Inv Type: 2360 MUNIS-A 30/360</b>									0.00	0.00	-5,071,900.00
										5,071,900.00	0.00	0.00
	<b>Subtotal</b>									<b>50,027,411.11</b>	<b>0.00</b>	<b>-50,027,411.11</b>
										<b>27,411.11</b>	<b>0.00</b>	<b>-50,027,411.11</b>
	<b>Set Date: 7/5/2011</b>											
25197	FEDERATED GOV		GOIXX 1	08/01/2011	07/05/2011 GPresto	07/05/2011 07/05/2011	PURC	.010	170,000,000.00	170,000,000.00	0.00	0.00
	<b>PURC</b>									0.00	0.00	-170,000,000.00
										170,000,000.00	0.00	0.00
	<b>Inv Type: 1060 MMKT ACCTS-A/366</b>									0.00	0.00	-170,000,000.00
24569	UBOC MANAGED RATE		CASH	07/05/2011	07/05/2011	07/05/2011	PURC	.041	130,000,000.00	130,000,000.00	0.00	0.00
										0.00	0.00	-170,000,000.00
										130,000,000.00	0.00	0.00

# DETAIL TRANSACTION REPORT - FIXED INCOME

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From Date: 7/1/2011 To Date: 7/31/2011

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
25213	FNMA 2Yr		3135G0BR3	1	08/01/2011	GPresto	07/05/2011		.041	130,000,000.00	130,000,000.00	0.00	-130,000,000.00
<b>PURC</b>													
<b>Inv Type: 1170 UBOC MGD RATE-A/360</b>													
25190	FHLB 1YrNc1MoB		313374GZ7	1	07/20/2012	ILicea	06/21/2011	PURC	.350	5,000,000.00	5,000,000.00	0.00	0.00
25191	FHLB 1YrNc1MoB		313374GZ7	1	07/20/2012	ILicea	07/05/2011	PURC	.350	10,000,000.00	10,000,000.00	0.00	0.00
25192	FHLB 1YrNc1MoB		313374GZ7	1	07/20/2012	ILicea	06/21/2011	PURC	.350	40,000,000.00	40,000,000.00	0.00	-10,000,000.00
25193	FHLB 2YrNc3MoB		313374F21	1	07/05/2013	ILicea	06/21/2011	PURC	.700	10,000,000.00	10,000,000.00	0.00	-40,000,000.00
<b>PURC</b>													
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>													
25207	FFCB 3YrNc3MoA		31331KQT0	1	10/06/2014	ILicea	06/28/2011	PURC	1.240	5,000,000.00	4,993,650.00	0.00	-4,993,650.00
<b>PURC</b>													
<b>Inv Type: 1925 FFCB-Fxd-S 30/360</b>													
									<b>Subtotal</b>		<b>379,972,850.00</b>	<b>2,500.00</b>	<b>0.00</b>
										<b>380,000,000.00</b>	<b>-27,150.00</b>	<b>0.00</b>	<b>-379,975,350.00</b>

# DETAIL TRANSACTION REPORT - FIXED INCOME

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From Date: 7/1/2011 To Date: 7/31/2011

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
25220	MORGAN STANLEY GOV		MVRXX		1 08/01/2011	07/06/2011 GPresto	07/06/2011	PURC	.010	110,000,000.00	110,000,000.00	0.00	0.00
<b>PURC</b>													
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>													
25214	FHLB 1Yr		313374L81		1 07/06/2012	06/30/2011 GPresto	06/30/2011	PURC	.270	10,000,000.00	10,000,000.00	0.00	0.00
25215	FHLB 1Yr		313374L81		1 07/06/2012	06/30/2011 GPresto	06/30/2011	PURC	.270	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
<b>PURC</b>													
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
<b>Subtotal</b>													
										<b>125,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-125,000,000.00</b>

Set Date: 7/7/2011

25226	U.S. TREASURY BOND		912828NS5		1 06/30/2012	07/07/2011 GPresto	07/07/2011	PURC	.625	15,000,000.00	15,059,179.69	1,783.29	0.00
<b>PURC</b>													
<b>Inv Type: 1310 U.S. TREASURY BOND</b>													
25222	FNMA 1Yr		31398AT77		1 07/30/2012	07/06/2011 GPresto	07/06/2011	PURC	.222	5,000,000.00	5,045,700.00	24,531.25	0.00
<b>PURC</b>													
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>													
25188	FHLB 3Yr		313374FU9		1 07/30/2012	06/20/2011 GPresto	06/16/2011	PURC	.264	5,000,000.00	5,045,700.00	24,531.25	0.00
<b>PURC</b>													
										<b>15,059,179.69</b>	<b>1,783.29</b>	<b>0.00</b>	<b>0.00</b>
										<b>15,059,179.69</b>	<b>1,783.29</b>	<b>0.00</b>	<b>-15,060,962.98</b>
										<b>15,059,179.69</b>	<b>1,783.29</b>	<b>0.00</b>	<b>-15,060,962.98</b>
										<b>59,179.69</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
										<b>5,045,700.00</b>	<b>24,531.25</b>	<b>0.00</b>	<b>-5,070,231.25</b>
										<b>45,700.00</b>	<b>24,531.25</b>	<b>0.00</b>	<b>0.00</b>
										<b>5,045,700.00</b>	<b>24,531.25</b>	<b>0.00</b>	<b>-5,070,231.25</b>
										<b>45,700.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
										<b>5,000,000.00</b>	<b>24,531.25</b>	<b>0.00</b>	<b>0.00</b>
										<b>5,000,000.00</b>	<b>24,531.25</b>	<b>0.00</b>	<b>-5,070,231.25</b>
										<b>10,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 8/4/2011 12:59:49 PM

From Date: 7/1/2011 To Date: 7/31/2011

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
25212	FHLB 2Yr		313374N63	1	07/07/2014	ILicea	07/07/2011	PURC	.910	0.00	0.00	0.00	-10,000,000.00
					06/29/2011	06/29/2011	06/29/2011	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
25223	FHLB 1Yr		3133XXPV3	1	05/30/2013	ILicea	07/07/2011	PURC	.500	0.00	0.00	0.00	-10,000,000.00
					07/06/2011	07/06/2011	07/06/2011	PURC	1.125	5,000,000.00	5,038,900.00	7,656.25	0.00
25225	FHLB 1Yr		3133XXPV3	1	05/18/2012	GPresto	07/07/2011	PURC	.223	0.00	38,900.00	0.00	-5,046,556.25
					07/06/2011	07/06/2011	07/06/2011	PURC	1.125	10,000,000.00	10,078,600.00	15,312.50	0.00
					07/07/2011	07/07/2011	07/07/2011	PURC	.214	0.00	78,600.00	0.00	-10,093,912.50
									.885	35,000,000.00	35,117,500.00	22,968.75	0.00
									.496	0.00	117,500.00	0.00	-35,140,468.75
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
25200	FFCB 1.5Yr		31331KQJ7	1	06/27/2011	06/27/2011	06/27/2011	PURC	.885	35,000,000.00	35,117,500.00	22,968.75	0.00
					07/07/2011	07/07/2011	07/07/2011	PURC	.496	0.00	117,500.00	0.00	-35,140,468.75
25221	FFCB 1Yr		31331KML1	1	01/07/2013	GPresto	07/06/2011	PURC	.400	5,000,000.00	5,000,000.00	0.00	0.00
					07/06/2011	07/06/2011	07/06/2011	PURC	.400	0.00	0.00	0.00	-5,000,000.00
					07/06/2011	07/06/2011	07/06/2011	PURC	.210	5,000,000.00	4,999,850.00	1,050.00	0.00
					06/01/2012	GPresto	07/07/2011	PURC	.213	0.00	-150.00	0.00	-5,000,900.00
									.305	10,000,000.00	9,999,850.00	1,050.00	0.00
									.307	0.00	-150.00	0.00	-10,000,900.00
<b>Inv Type: 1925 FFCB-Fxd-S 30/360</b>													
									.305	10,000,000.00	9,999,850.00	1,050.00	0.00
									.307	0.00	-150.00	0.00	-10,000,900.00
									.754	65,000,000.00	65,222,229.69	50,333.29	0.00
									.386	0.00	222,229.69	0.00	-65,272,562.98
<b>Subtotal</b>													

Set Date: 7/11/2011

25228	U.S. TREASURY BOND		912828NS5	1	06/30/2012	07/11/2011	07/11/2011	PURC	.625	15,000,000.00	15,062,606.70	2,802.31	0.00
					07/11/2011	07/11/2011	07/11/2011	PURC	.194	0.00	62,606.70	0.00	-15,065,409.01
									.625	15,000,000.00	15,062,606.70	2,802.31	0.00
									.194	0.00	62,606.70	0.00	-15,065,409.01
<b>Inv Type: 1310 U.S. TREASURY BOND</b>													
25195	FHLMC 3YrN6MoE		3134G2PH9	1	06/23/2011	06/23/2011	06/23/2011	PURC	1.050	10,000,000.00	10,000,000.00	0.00	0.00

**DETAIL TRANSACTION REPORT - FIXED INCOME**

Run Date: 8/4/2011 12:59:49 PM

From Date: 7/1/2011 To Date: 7/31/2011

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)	Amort / (Accret)	(Gain) / Loss Settlement
	1				07/11/2014	ILicea	07/11/2011	PURC	1.050	0.00	0.00	0.00	-10,000,000.00
								PURC	1.050	10,000,000.00	10,000,000.00	0.00	0.00
								PURC	1.050	0.00	0.00	0.00	-10,000,000.00
								PURC	1.050	10,000,000.00	10,000,000.00	0.00	0.00
								PURC	1.050	0.00	0.00	0.00	-10,000,000.00
								<b>Subtotal</b>	<b>.795</b>	<b>25,000,000.00</b>	<b>25,062,606.70</b>	<b>2,802.31</b>	<b>0.00</b>
									<b>.536</b>	<b>0.00</b>	<b>62,606.70</b>	<b>0.00</b>	<b>-25,065,409.01</b>

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

**Set Date: 7/12/2011**

25241	FNMA 5YrNc6MoB		3136FRWKS			07/12/2011	07/12/2011	PURC	1.750	5,000,000.00	5,000,000.00	243.06	0.00
								PURC	1.750	0.00	0.00	0.00	-5,000,243.06
								PURC	1.750	5,000,000.00	5,000,000.00	243.06	0.00
								PURC	1.750	0.00	0.00	0.00	-5,000,243.06
								PURC	1.750	0.00	0.00	0.00	-5,000,243.06
								PURC	1.750	0.00	0.00	0.00	-5,000,243.06
								PURC	.210	8,000,000.00	7,982,966.67	0.00	0.00
								PURC	.210	0.00	-17,033.33	0.00	-7,982,966.67
								PURC	.210	8,000,000.00	7,982,966.67	0.00	0.00
								PURC	.210	0.00	-17,033.33	0.00	-7,982,966.67
								<b>Subtotal</b>	<b>.210</b>	<b>8,000,000.00</b>	<b>7,982,966.67</b>	<b>0.00</b>	<b>0.00</b>
									<b>.210</b>	<b>0.00</b>	<b>-17,033.33</b>	<b>0.00</b>	<b>-7,982,966.67</b>
									<b>.210</b>	<b>8,000,000.00</b>	<b>7,982,966.67</b>	<b>0.00</b>	<b>0.00</b>
								<b>Subtotal</b>	<b>.210</b>	<b>8,000,000.00</b>	<b>7,982,966.67</b>	<b>0.00</b>	<b>0.00</b>
									<b>.802</b>	<b>13,000,000.00</b>	<b>12,982,966.67</b>	<b>243.06</b>	<b>0.00</b>
									<b>.803</b>	<b>0.00</b>	<b>-17,033.33</b>	<b>0.00</b>	<b>-12,983,209.73</b>

Inv Type: 1940 FMAC-DISC NOTE

**Set Date: 7/13/2011**

25208	FHLMC 2.5YrNc6MoE		3134G2PG1			06/28/2011	06/28/2011	PURC	.800	5,000,000.00	4,990,000.00	0.00	0.00
								PURC	.881	0.00	-10,000.00	0.00	-4,990,000.00
								PURC	.800	5,000,000.00	4,990,000.00	0.00	0.00
								PURC	.881	0.00	-10,000.00	0.00	-4,990,000.00
								PURC	.881	0.00	-10,000.00	0.00	-4,990,000.00
								PURC	.800	5,000,000.00	4,990,000.00	0.00	0.00
								PURC	.881	0.00	-10,000.00	0.00	-4,990,000.00
								PURC	.800	5,000,000.00	4,990,000.00	0.00	0.00
								PURC	.881	0.00	-10,000.00	0.00	-4,990,000.00
								PURC	.500	5,025,000.00	5,016,206.25	0.00	0.00

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

25218 FHLB 2.5YrNc6MoB

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25198	FHLB 1YrNC3Mob		313374L57	1	01/13/2014	GPresto	07/13/2011	PURC	.571	5,025,000.00	-8,793.75	0.00	-5,016,206.25
25201	FHLB 1YrNC3Mob		313374L57	1	07/27/2012	GPresto		PURC	.375	5,000,000.00	5,016,206.25	0.00	0.00
25203	FHLB 1YrNC3Mob		313374KV1	1	07/27/2012	GPresto		PURC	.375	10,000,000.00	-8,793.75	0.00	-5,016,206.25
<b>Subtotal</b>													
Subtotal 10,025,000.00 -18,793.75 0.00 0.00 -10,006,206.25													

Set Date: 7/14/2011

25199	FHLB 1YrNC1Mob		313374L40	1	07/27/2012	GPresto		PURC	.400	15,000,000.00	15,000,000.00	0.00	0.00
25202	FHLB 1YrNC1Mob		313374L40	1	07/27/2012	GPresto		PURC	.400	7,000,000.00	7,000,000.00	0.00	-15,000,000.00
25224	FHLB 7Mo		313374QD5	1	07/27/2012	GPresto		PURC	.400	8,000,000.00	7,998,900.96	0.00	-7,000,000.00
25229	FHLB 1Yr		313374SV3	1	02/15/2012	GPresto		PURC	.154	5,000,000.00	-1,099.04	0.00	-7,998,900.96
25233	FHLB 1Yr		313374SV3	1	07/30/2012	GPresto		PURC	.255	5,000,000.00	4,999,750.00	0.00	-4,999,750.00
25234	FHLB 1Yr		313374SV3	1	07/30/2012	GPresto		PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
<b>Subtotal</b>													
Subtotal 20,000,000.00 -500.00 0.00 0.00 -19,999,500.00													

Set Date: 7/15/2011

25199	FHLB 1YrNC1Mob		313374L40	1	07/27/2012	GPresto		PURC	.400	15,000,000.00	15,000,000.00	0.00	0.00
25202	FHLB 1YrNC1Mob		313374L40	1	07/27/2012	GPresto		PURC	.400	7,000,000.00	7,000,000.00	0.00	-15,000,000.00
25224	FHLB 7Mo		313374QD5	1	07/27/2012	GPresto		PURC	.400	8,000,000.00	7,998,900.96	0.00	-7,000,000.00
25229	FHLB 1Yr		313374SV3	1	02/15/2012	GPresto		PURC	.154	5,000,000.00	-1,099.04	0.00	-7,998,900.96
25233	FHLB 1Yr		313374SV3	1	07/30/2012	GPresto		PURC	.255	5,000,000.00	4,999,750.00	0.00	-4,999,750.00
25234	FHLB 1Yr		313374SV3	1	07/30/2012	GPresto		PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00
<b>Subtotal</b>													
Subtotal 20,000,000.00 -500.00 0.00 0.00 -19,999,500.00													





**DETAIL TRANSACTION REPORT - FIXED INCOME**

Run Date: 8/4/2011 12:59:49 PM

From Date: 7/1/2011 To Date: 7/31/2011

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
25244	EXXON MOBIL CORP		30229BV38	1 08/03/2011	07/19/2011 Illicea	07/19/2011	PURC	.030	100,000,000.00	99,998,750.00	0.00	0.00
						07/19/2011		.030	100,000,000.00	-1,250.00	0.00	-99,998,750.00
								.030	100,000,000.00	99,998,750.00	0.00	0.00
								.030	0.00	-1,250.00	0.00	-99,998,750.00
								.030	100,000,000.00	99,998,750.00	0.00	0.00
								.030	0.00	-1,250.00	0.00	-99,998,750.00
								.030	100,000,000.00	99,998,750.00	0.00	0.00
								.030	0.00	-1,250.00	0.00	-99,998,750.00
								.030	100,000,000.00	99,998,750.00	0.00	0.00
								.030	0.00	-1,250.00	0.00	-99,998,750.00
							<b>Subtotal</b>					

Set Date: 7/20/2011

25245	CHEVRON CORP		1667T1U03	1 07/28/2011	07/19/2011 Illicea	07/19/2011	PURC	.020	100,000,000.00	99,999,555.56	0.00	0.00
						07/20/2011		.020	100,000,000.00	-444.44	0.00	-99,999,555.56
								.020	100,000,000.00	99,999,555.56	0.00	0.00
								.020	0.00	-444.44	0.00	-99,999,555.56
								.020	100,000,000.00	99,999,555.56	0.00	0.00
								.020	0.00	-444.44	0.00	-99,999,555.56
								.020	100,000,000.00	99,999,555.56	0.00	0.00
								.020	0.00	-444.44	0.00	-99,999,555.56
							<b>Subtotal</b>					

Set Date: 7/21/2011

25196	FHLMC 3YrNC3MoB		3134G2NT5	1 07/21/2014	06/23/2011 Illicea	06/21/2011	PURC	1.250	5,000,000.00	5,000,000.00	0.00	0.00
						07/21/2011		1.250	5,000,000.00	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
								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
								1.250	0.00	0.00	0.00	-5,000,000.00
							<b>Subtotal</b>					

Set Date: 7/21/2011

25217	FHLMC 3YrNC3MoB		3134G2PT3	1 07/21/2014	07/05/2011 GPresto	07/05/2011	PURC	.750	6,250,000.00	6,239,062.50	0.00	0.00
						07/21/2011		.809	6,250,000.00	-10,937.50	0.00	-6,239,062.50
								.750	6,250,000.00	6,239,062.50	0.00	0.00
								.809	0.00	-10,937.50	0.00	-6,239,062.50
								.750	6,250,000.00	6,239,062.50	0.00	0.00
								.809	0.00	-10,937.50	0.00	-6,239,062.50
								.750	6,250,000.00	6,239,062.50	0.00	0.00
								.750	0.00	-10,937.50	0.00	-6,239,062.50
								.750	6,250,000.00	6,239,062.50	0.00	0.00
								.750	0.00	-10,937.50	0.00	-6,239,062.50
							<b>Subtotal</b>					

AvantGard APS2

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 8/4/2011 12:59:49 PM

From Date: 7/1/2011 To Date: 7/31/2011

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
25251	FHLB 2Yr		313374Y61	1	08/28/2013	07/20/2011 ILica	07/20/2011 07/21/2011	PURC	.500	10,000,000.00	9,986,100.00	0.00	0.00
									.567	0.00	-13,900.00	0.00	-9,986,100.00
									.500	10,000,000.00	9,986,100.00	0.00	0.00
									.567	0.00	-13,900.00	0.00	-9,986,100.00
									<b>.750</b>	<b>21,250,000.00</b>	<b>21,225,162.50</b>	<b>0.00</b>	<b>0.00</b>
									<b>.799</b>	<b>0.00</b>	<b>-24,837.50</b>	<b>0.00</b>	<b>-21,225,162.50</b>

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

Set Date: 7/22/2011

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
25210	FHLB 2.5YrNc1Mob		313374MP2			06/28/2011 ILica	06/28/2011 07/22/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-10,000,000.00
									1.000	10,000,000.00	10,000,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-10,000,000.00
									<b>1.000</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
									<b>1.000</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-10,000,000.00</b>

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

Set Date: 7/25/2011

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
25216	FHLMC 3YrNc6MbE		3134G2Q54			07/05/2011 GPresto	07/05/2011 07/25/2011	PURC	1.200	5,000,000.00	5,000,000.00	0.00	0.00
									1.200	0.00	0.00	0.00	-5,000,000.00
									1.200	5,000,000.00	5,000,000.00	0.00	0.00
									1.200	0.00	0.00	0.00	-5,000,000.00
									<b>1.020</b>	<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
									<b>1.020</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-5,000,000.00</b>

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

Set Date: 7/25/2011

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
25239	FNMA 3YrNc1YE		3136FRC84			07/11/2011 GPresto	07/11/2011 07/25/2011	PURC	1.020	5,000,000.00	5,000,000.00	0.00	0.00
									1.020	0.00	0.00	0.00	-5,000,000.00
									1.020	5,000,000.00	5,000,000.00	0.00	0.00
									1.020	0.00	0.00	0.00	-5,000,000.00
									<b>1.020</b>	<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
									<b>1.020</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-5,000,000.00</b>

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

# DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 8/4/2011 12:59:49 PM

From Date: 7/1/2011 To Date: 7/31/2011

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
25249	FHLB 1Yr		313374Y80	1	07/25/2012	07/20/2011	07/20/2011	PURC	1.020	0.00	0.00	0.00	-5,000,000.00
									.250	10,000,000.00	9,997,573.00	0.00	0.00
									.274	0.00	-2,427.00	0.00	-9,997,573.00
									.250	10,000,000.00	9,997,573.00	0.00	0.00
									.274	0.00	-2,427.00	0.00	-9,997,573.00
									.680	20,000,000.00	19,997,573.00	0.00	0.00
									.692	0.00	-2,427.00	0.00	-19,997,573.00
									<b>Subtotal</b>				
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
<b>Set Date: 7/28/2011</b>													
25230	FHLB 1YrNC1Mob		313374SU5	1	08/10/2012	07/11/2011	07/11/2011	PURC	.350	15,000,000.00	15,000,000.00	0.00	0.00
									.350	0.00	0.00	0.00	-15,000,000.00
25236	FHLB 1.5YrNC1Mob		313374TQ3	1	01/25/2013	07/11/2011	07/11/2011	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
									.500	0.00	0.00	0.00	-10,000,000.00
25237	FHLB 1YrNC3Mob		313374SU5	1	08/10/2012	07/11/2011	07/11/2011	PURC	.350	5,000,000.00	5,000,000.00	0.00	0.00
									.350	0.00	0.00	0.00	-5,000,000.00
25240	FHLB 1YrNC3Mob		313374SU5	1	08/10/2012	07/11/2011	07/11/2011	PURC	.350	10,000,000.00	10,000,000.00	0.00	0.00
									.350	0.00	0.00	0.00	-10,000,000.00
25242	FHLB 1YrNC3Mob		313374UL2	1	08/10/2012	07/12/2011	07/12/2011	PURC	.420	10,000,000.00	10,000,000.00	0.00	0.00
									.420	0.00	0.00	0.00	-10,000,000.00
									.394	50,000,000.00	50,000,000.00	0.00	0.00
									.394	0.00	0.00	0.00	-50,000,000.00
									.394	50,000,000.00	50,000,000.00	0.00	0.00
									.394	0.00	0.00	0.00	-50,000,000.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
25232	FHLB 5YrNC3Mob		313374NR7	1	07/28/2016	07/11/2011	07/11/2011	PURC	1.500	9,525,000.00	9,525,000.00	0.00	0.00
									1.500	0.00	0.00	0.00	-9,525,000.00
25255	FHLB 5YrNC3Mob		313374ZFO	1	07/27/2016	07/27/2011	07/27/2011	PURC	1.250	5,000,000.00	5,000,000.00	173.61	0.00
									1.250	0.00	0.00	0.00	-5,000,173.61
									1.414	14,525,000.00	14,525,000.00	173.61	0.00
									1.414	0.00	0.00	0.00	-14,525,173.61
									1.414	14,525,000.00	14,525,000.00	173.61	0.00
									1.414	0.00	0.00	0.00	-14,525,173.61
<b>Inv Type: 1765 FHLB-STEP%-S 30/360</b>													

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 8/4/2011 12:59:49 PM

From Date: 7/1/2011 To Date: 7/31/2011

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
<b>Subtotal</b>													
									.624	64,525,000.00	64,525,000.00	173.61	0.00
									.624	0.00	0.00	0.00	-64,525,173.61
<b>Set Date: 7/29/2011</b>													
25258	FHLB 1.75Yr		3133XYWB7			07/28/2011	07/28/2011	PURC	.875	10,000,000.00	10,059,900.00	38,159.72	0.00
					1	08/22/2012	07/29/2011		.311	0.00	59,900.00	0.00	-10,098,059.72
<b>PURC</b>													
									.875	10,000,000.00	10,059,900.00	38,159.72	0.00
									.311	0.00	59,900.00	0.00	-10,098,059.72
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
									.875	10,000,000.00	10,059,900.00	38,159.72	0.00
									.311	0.00	59,900.00	0.00	-10,098,059.72
<b>Subtotal</b>													
									.243	1,173,800,000.00	1,174,077,636.54	94,211.99	0.00
									.206	0.00	277,636.54	0.00	-1,174,171,848.53
<b>Grand Total</b>													
													<b>Count 58</b>

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 8/4/2011 12:59:49 PM

## SUMMARY

From Date: 7/1/2011 To Date: 7/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	: .206	1,173,800,000.00	0.00	1,174,077,636.54	277,636.54	0.00	94,211.99	0.00	-1,174,171,848.53
<b>Totals :</b>	<b>.206</b>	<b>1,173,800,000.00</b>	<b>0.00</b>	<b>1,174,077,636.54</b>	<b>277,636.54</b>	<b>0.00</b>	<b>94,211.99</b>	<b>0.00</b>	<b>-1,174,171,848.53</b>