

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

227A



FROM: Don Kent, Treasurer/Tax Collector

SUBMITTAL DATE:
December 1, 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 November 2011 in accordance with Government Code Section 53607.


BACKGROUND: The Treasurer's "Purchase Detail Report" for November 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:	2011/2012

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 Buster, seconded by Supervisor Ashley 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: December 13, 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

Departmental Concurrence

Policy
 Policy
 Consent
 Consent
 Dept't Recomm.:
 Per Exec. Ofc.:

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 12/1/2011 9:32:37 AM

From Date: 11/1/2011 To Date: 11/30/2011

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
Set Date: 11/1/2011												
25444	FHLB 1YrNc1MoB		313375XU6	1 11/01/2012	10/06/2011 ILicea	10/04/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
	PURC					11/01/2011		.400	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
								.400	0.00	0.00	0.00	-10,000,000.00
								.400	10,000,000.00	10,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-10,000,000.00
								.400	10,000,000.00	10,000,000.00	0.00	0.00
								.400	0.00	0.00	0.00	-10,000,000.00
							Subtotal		10,000,000.00	10,000,000.00	0.00	0.00

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

Set Date: 11/2/2011

24569	UBOC MANAGED RATE		CASH	1 12/01/2011	11/02/2011 ILicea	11/02/2011	PURC	.086	85,000,000.00	85,000,000.00	0.00	0.00
	PURC					11/02/2011		.086	0.00	0.00	0.00	-85,000,000.00
								.086	85,000,000.00	85,000,000.00	0.00	0.00
								.086	0.00	0.00	0.00	-85,000,000.00
								.086	85,000,000.00	85,000,000.00	0.00	0.00
							Subtotal		85,000,000.00	85,000,000.00	0.00	0.00

Inv Type: 1170 UBOC MGD RATE-A/360

Set Date: 11/3/2011

25489	FHLB DISC NOTE		313384M71	1 10/31/2012	11/02/2011 ILicea	11/02/2011	PURC	.170	50,000,000.00	49,914,291.67	0.00	0.00
	PURC					11/03/2011		.170	0.00	-85,708.33	0.00	-49,914,291.67
								.170	50,000,000.00	49,914,291.67	0.00	0.00
								.170	0.00	-85,708.33	0.00	-49,914,291.67
								.170	50,000,000.00	49,914,291.67	0.00	0.00
							Subtotal		50,000,000.00	49,914,291.67	0.00	0.00

Inv Type: 1700 FHLB-DISC NOTE

Set Date: 11/4/2011

25453	FHLBMC 2YrNc6MoB		3134G22H4	1 11/04/2013	10/12/2011 GPresto	10/11/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
	PURC					11/04/2011		.700	0.00	0.00	0.00	-5,000,000.00
								.700	5,000,000.00	5,000,000.00	0.00	0.00
								.700	0.00	0.00	0.00	-5,000,000.00
							Subtotal		5,000,000.00	5,000,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 11/1/2011 To Date: 11/30/2011

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
25455	FHLMC 2YrNc6Mob		3134G22H4	1	11/04/2013	10/12/2011	10/12/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
25456	FHLMC 2YrNc6Mob		3134G22H4	1	11/04/2013	10/12/2011	10/12/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
PURC													
Inv Type: 1425 FHLMC-Fxd-S 30/360													
25485	FHLB 2Yr		313376A47	1	11/29/2013	11/01/2011	10/27/2011	PURC	.450	5,000,000.00	4,997,944.55	0.00	0.00
25486	FHLB 2Yr		313376A47	1	11/29/2013	11/04/2011	11/04/2011	PURC	.470	5,000,000.00	-2,055.45	0.00	-4,997,944.55
PURC													
Inv Type: 1725 FHLB-Fxd-S 30/360													
25458	FNMA 3YrNc1YrB		3135G0EM1	1	11/07/2014	10/13/2011	10/13/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
25465	FNMA 3YrNc3Mob		3135G0EQ2	1	11/07/2014	10/18/2011	10/18/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25474	FNMA 3YrNc1YE		3135G0ET6	1	11/07/2014	10/20/2011	10/20/2011	PURC	.900	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
PURC													
Inv Type: 1525 FNMA-Fxd-S 30/360													
25454	FHLB 1YrNc2Mob		313376E4	1	12/07/2012	10/12/2011	10/12/2011	PURC	.967	30,000,000.00	30,000,000.00	0.00	0.00
25479	FHLB 1Yr		3133767C3	1	11/07/2014	10/31/2011	10/26/2011	PURC	.200	5,000,000.00	4,999,830.00	0.00	-5,000,000.00
PURC													
Subtotal													
										20,000,000.00	19,997,944.55	0.00	-19,997,944.55

Set Date: 11/7/2011

DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 11/1/2011 To Date: 11/30/2011

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	11/07/2012	Ilicea	11/07/2011		.203	10,000,000.00	-170.00	0.00	-4,999,830.00
									.300	10,000,000.00	9,999,830.00	0.00	0.00
									.302	0.00	-170.00	0.00	-9,999,830.00
									.300	10,000,000.00	9,999,830.00	0.00	0.00
									.302	0.00	-170.00	0.00	-9,999,830.00
25467	FHLC 3YrNclYrA		31331KK74		11/07/2014	Ilicea	10/18/2011	PURC	.850	5,000,000.00	5,000,000.00	0.00	0.00
25468	FHLC 3YrNclYrA		31331KK74		11/07/2014	Ilicea	10/18/2011	PURC	.850	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
									.850	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
									.850	0.00	0.00	0.00	0.00
									.850	0.00	0.00	0.00	-10,000,000.00
									.850	10,000,000.00	10,000,000.00	0.00	0.00
									.850	0.00	0.00	0.00	-10,000,000.00
									.810	50,000,000.00	49,999,830.00	0.00	0.00
									.810	0.00	-170.00	0.00	-49,999,830.00
									.850	0.00	0.00	0.00	-10,000,000.00
									.850	10,000,000.00	10,000,000.00	0.00	0.00
									.850	0.00	0.00	0.00	-10,000,000.00
									.810	50,000,000.00	49,999,830.00	0.00	0.00
									.810	0.00	-170.00	0.00	-49,999,830.00
									.630	10,000,000.00	10,000,000.00	0.00	0.00
									.630	0.00	0.00	0.00	-10,000,000.00
									.630	5,000,000.00	5,000,000.00	0.00	0.00
									.630	0.00	0.00	0.00	-5,000,000.00
									.630	15,000,000.00	15,000,000.00	0.00	0.00
									.630	0.00	0.00	0.00	-15,000,000.00
									.630	15,000,000.00	15,000,000.00	0.00	0.00
									.630	0.00	0.00	0.00	-15,000,000.00
									.630	15,000,000.00	15,000,000.00	0.00	-15,000,000.00
									.630	0.00	0.00	0.00	-15,000,000.00
									1.500	12,685,000.00	12,685,000.00	0.00	0.00

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
									.630	10,000,000.00	10,000,000.00	0.00	0.00
									.630	0.00	0.00	0.00	-10,000,000.00
									.630	5,000,000.00	5,000,000.00	0.00	0.00
									.630	0.00	0.00	0.00	-5,000,000.00
									.630	15,000,000.00	15,000,000.00	0.00	0.00
									.630	0.00	0.00	0.00	-15,000,000.00
									.630	15,000,000.00	15,000,000.00	0.00	0.00
									.630	0.00	0.00	0.00	-15,000,000.00
									.630	15,000,000.00	15,000,000.00	0.00	-15,000,000.00
									.630	0.00	0.00	0.00	-15,000,000.00
									1.500	12,685,000.00	12,685,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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PURC				1	11/09/2016	GPresto	11/09/2011		1.500	0.00	0.00	0.00	-12,685,000.00
									1.500	12,685,000.00	12,685,000.00	0.00	0.00
									1.500	0.00	0.00	0.00	-12,685,000.00
Inv Type: 1565 FNMA-STEP%-S 30/360									1.500	12,685,000.00	12,685,000.00	0.00	0.00
25464	FHLB 1YrNCGMoE		3133764H5		10/18/2011	GPresto	10/18/2011	PURC	.350	15,000,000.00	15,000,000.00	0.00	0.00
PURC				1	11/16/2012	GPresto	11/09/2011		.350	0.00	0.00	0.00	-15,000,000.00
									.350	15,000,000.00	15,000,000.00	0.00	0.00
									.350	0.00	0.00	0.00	-15,000,000.00
Inv Type: 1725 FHLB-Fxd-S 30/360									.350	15,000,000.00	15,000,000.00	0.00	0.00
									.350	0.00	0.00	0.00	-15,000,000.00
									.877	27,685,000.00	27,685,000.00	0.00	0.00
									.877	0.00	0.00	0.00	-27,685,000.00

Set Date: 11/14/2011

25476	FNMA 2YrNCGMoB		3135G0FA6		10/26/2011	ILicea	10/24/2011	PURC	.640	5,000,000.00	5,000,000.00	0.00	0.00
				1	11/14/2013	ILicea	11/14/2011		.640	0.00	0.00	0.00	-5,000,000.00
25482	FNMA 3YrNClYrB		3135G0FF5		10/31/2011	ILicea	10/26/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
				1	11/14/2014	ILicea	11/14/2011		1.000	0.00	0.00	0.00	-5,000,000.00
25483	FNMA 3YrNClYrB		3135G0FF5		11/01/2011	ILicea	10/27/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
				1	11/14/2014	ILicea	11/14/2011		1.000	0.00	0.00	0.00	-10,000,000.00
25484	FNMA 2YrNCGMoB		3135G0FA6		11/01/2011	ILicea	10/27/2011	PURC	.640	10,000,000.00	10,000,000.00	0.00	0.00
				1	11/14/2013	ILicea	11/14/2011		.640	0.00	0.00	0.00	-10,000,000.00
25487	FNMA 1YrNCGMoB		3135G0FA6		11/01/2011	ILicea	10/27/2011	PURC	.640	5,000,000.00	5,000,000.00	0.00	0.00
				1	11/14/2013	ILicea	11/14/2011		.640	0.00	0.00	0.00	-5,000,000.00
25488	FNMA 1YrNCGMoB		3135G0FA6		11/01/2011	ILicea	10/27/2011	PURC	.640	5,000,000.00	5,000,000.00	0.00	0.00
				1	11/14/2013	ILicea	11/14/2011		.640	0.00	0.00	0.00	-5,000,000.00
PURC									.775	40,000,000.00	40,000,000.00	0.00	0.00
									.775	0.00	0.00	0.00	-40,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360									.775	40,000,000.00	40,000,000.00	0.00	0.00
									.775	0.00	0.00	0.00	-40,000,000.00
									.775	40,000,000.00	40,000,000.00	0.00	0.00
									.775	0.00	0.00	0.00	-40,000,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



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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)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
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Set Date: 11/15/2011

25463	FHLMC 2YrNc6MoB		3134G2339			10/18/2011	10/18/2011	PURC	.600	10,000,000.00	10,000,000.00	0.00	0.00
		1			11/15/2013	GPresto	11/15/2011		.600	0.00	0.00	0.00	-10,000,000.00
									.600	10,000,000.00	10,000,000.00	0.00	0.00
									.600	0.00	0.00	0.00	-10,000,000.00

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

25491	FHLB 1Yr		3133768U8			11/03/2011	11/01/2011	PURC	.200	20,000,000.00	19,997,400.00	0.00	0.00
		1			11/15/2012	Illicea	11/15/2011		.213	0.00	-2,600.00	0.00	-19,997,400.00
									.200	20,000,000.00	19,997,400.00	0.00	0.00
									.213	0.00	-2,600.00	0.00	-19,997,400.00

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

25512	LAIF		LAIF			11/16/2011	11/16/2011	PURC	.380	50,000,000.00	50,000,000.00	0.00	0.00
		1			12/01/2011	Illicea	11/16/2011		.380	0.00	0.00	0.00	-50,000,000.00
									.380	50,000,000.00	50,000,000.00	0.00	0.00
									.380	0.00	-2,600.00	0.00	-19,997,400.00
									.342	0.00	-2,600.00	0.00	-29,997,400.00
Subtotal													

Set Date: 11/16/2011

25466	FHLB 1YrNc3MoE		3133764J1			10/18/2011	10/18/2011	PURC	.350	10,000,000.00	10,000,000.00	0.00	0.00
		1			11/16/2012	Illicea	11/16/2011		.350	0.00	0.00	0.00	-10,000,000.00
									.320	5,000,000.00	5,000,000.00	0.00	0.00
									.320	0.00	0.00	0.00	-5,000,000.00

Inv Type: 1070 LAIF-A/366

25480	FHBL 1YrNc6MoB		313376A70			10/31/2011	10/26/2011	PURC	.320	5,000,000.00	5,000,000.00	0.00	0.00
		1			11/23/2012	Illicea	11/16/2011		.320	0.00	0.00	0.00	-5,000,000.00
									.320	5,000,000.00	5,000,000.00	0.00	0.00
									.320	0.00	0.00	0.00	-5,000,000.00
25511	FHLB 18Mo		313376D85			11/16/2011	11/07/2011	PURC	.340	15,000,000.00	15,000,000.00	0.00	0.00

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25513	FNMA 3Yr		3135G0FY4		12/19/2014	11/16/2011 ILicea	11/15/2011	PURC	.750	10,000,000.00	10,006,700.00	0.00	0.00
PURC									.728	0.00	6,700.00	0.00	-10,006,700.00
									.750	10,000,000.00	10,006,700.00	0.00	0.00
Subtotal													
25481	FHLC 1YrNc3MoB		313376A54		11/26/2012	10/31/2011 ILicea	10/26/2011	PURC	.350	20,000,000.00	20,000,000.00	0.00	0.00
PURC									.350	0.00	0.00	0.00	-20,000,000.00
25492	FHLC 1.25YrNc6MoB		313376CC7		01/17/2013	11/08/2011 ATress	11/02/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
PURC									.333	30,000,000.00	30,000,000.00	0.00	-10,000,000.00
Subtotal													
25528	FHLC 2Yr		3137EACZ0		11/27/2013	11/17/2011 ILicea	11/17/2011	PURC	.375	10,000,000.00	9,958,700.00	1,770.83	0.00
PURC									.580	0.00	-41,300.00	0.00	-9,960,470.83
									.375	10,000,000.00	9,958,700.00	1,770.83	0.00
Subtotal													
1425	FHLC-MC-Fxd-S 30/360								.375	10,000,000.00	9,958,700.00	1,770.83	0.00
PURC									.580	0.00	-41,300.00	0.00	-9,960,470.83
									.375	10,000,000.00	9,958,700.00	1,770.83	0.00
Subtotal													

Set Date: 11/18/2011

DETAIL TRANSACTION REPORT - FIXED INCOME



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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)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
25477	FHLB 1YrNClMob		3133766X8		1 11/23/2012	10/26/2011 ILicea	10/24/2011 11/18/2011	PURC	.580 .400 .400 .400 .400	0.00 20,000,000.00 0.00 20,000,000.00 0.00	-41,300.00 20,000,100.00 100.00 20,000,100.00 100.00	0.00 0.00 0.00 0.00 0.00	-9,960,470.83 0.00 -20,000,100.00 0.00 -20,000,100.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
Subtotal													
										30,000,000.00	29,958,800.00	1,770.83	0.00
										0.00	-41,200.00	0.00	-29,960,570.83
Set Date: 11/21/2011													
25517	FNMA 5YrNClYrB		3136FTQJ1		1 11/21/2016	11/16/2011 ILicea	11/15/2011 11/21/2011	PURC	1.625 1.625 1.625	5,000,000.00 0.00 5,000,000.00	5,000,000.00 0.00 5,000,000.00	0.00 0.00 0.00	0.00 -5,000,000.00 0.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
25525	FNMA 5YrNClYrB		3136FTMT3		1 11/21/2016	11/16/2011 ILicea	11/14/2011 11/21/2011	PURC	1.125 1.125 1.125	5,000,000.00 0.00 5,000,000.00	5,000,000.00 0.00 5,000,000.00	0.00 0.00 0.00	0.00 -5,000,000.00 0.00
Inv Type: 1565 FNMA-STEP%-S 30/360													
25495	FHLB 1.5Yr		313376CW3		1 05/21/2013	11/15/2011 ATress	11/08/2011 11/21/2011	PURC	.340 .343 .340 .340 .340 .340	0.00 0.00 15,000,000.00 0.00 15,000,000.00 0.00	9,999,500.00 -500.00 15,000,000.00 0.00 15,000,000.00 0.00	0.00 0.00 0.00 0.00 0.00 0.00	0.00 -9,999,500.00 0.00 -15,000,000.00 0.00 -15,000,000.00
25497	FHLB 1.5Yr		313376CW3		1 05/21/2013	11/15/2011 ATress	11/08/2011 11/21/2011	PURC	.340 .340 .340 .340	0.00 15,000,000.00 0.00 15,000,000.00	15,000,000.00 0.00 15,000,000.00 0.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00
25499	FHLB 1.5Yr		313376CW3		1 05/21/2013	11/15/2011 ATress	11/08/2011 11/21/2011	PURC	.340 .340	0.00 10,000,000.00	10,000,000.00 0.00	0.00 0.00	0.00 0.00
25500	FHLB 1.5Yr		313376CW3		1 05/21/2013	11/15/2011 ATress	11/08/2011 11/21/2011	PURC	.340 .340	0.00 5,000,000.00	5,000,000.00 0.00	0.00 0.00	0.00 0.00
25501	FHLB 1.5Yr		313376CW3		1 05/21/2013	11/15/2011 ATress	11/08/2011 11/21/2011	PURC	.340	5,000,000.00	5,000,000.00	0.00	0.00

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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)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Set Date: 11/25/2011													
25506	FNMA 2YrNc6MoB		3135G0FW8			11/15/2011	11/10/2011	PURC	.625	5,000,000.00	5,000,000.00	0.00	0.00
			1		11/25/2013	GPresto	11/25/2011		.625	0.00	0.00	0.00	0.00
25507	FNMA 2YrNc6MoB		3135G0FW8			11/15/2011	11/10/2011	PURC	.625	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
			1		11/25/2013	GPresto	11/25/2011		.625	0.00	0.00	0.00	0.00
25508	FNMA 2YrNc6MoB		3135G0FW8			11/15/2011	11/10/2011	PURC	.625	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
			1		11/25/2013	GPresto	11/25/2011		.625	0.00	0.00	0.00	0.00
PURC										15,000,000.00	15,000,000.00	0.00	-15,000,000.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
25496	FHLB 1YrNc6MoB		313376ED3			11/15/2011	11/08/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
			1		12/07/2012	ATress	11/25/2011		.300	0.00	0.00	0.00	-10,000,000.00
25498	FHLB 1Yr		313376DW2			11/15/2011	11/08/2011	PURC	.200	5,000,000.00	4,999,850.00	0.00	0.00
			1		11/29/2012	ATress	11/25/2011		.203	0.00	-150.00	0.00	-4,999,850.00
PURC										15,000,000.00	14,999,850.00	0.00	0.00
Inv Type: 1725 FHLB-Fxd-S 30/360													
										0.00	-150.00	0.00	-14,999,850.00
										15,000,000.00	14,999,850.00	0.00	0.00
										0.00	-150.00	0.00	-14,999,850.00
Subtotal										30,000,000.00	29,999,850.00	0.00	-29,999,850.00
Set Date: 11/28/2011													
25197	FEDERATED GOV		GODXX			11/28/2011	11/28/2011	PURC	.011	105,000,000.00	105,000,000.00	0.00	0.00
			1		12/01/2011	ATress	11/28/2011		.011	0.00	0.00	0.00	-105,000,000.00
25220	MORGAN STANLEY GOV		MVRXX			11/28/2011	11/28/2011	PURC	.015	110,000,000.00	110,000,000.00	0.00	0.00
			1		12/01/2011	ATress	11/28/2011		.015	0.00	0.00	0.00	-110,000,000.00
PURC										215,000,000.00	215,000,000.00	0.00	0.00
										0.00	0.00	0.00	-215,000,000.00

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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
Inv Type: 1060 MMKT ACCTS-A/366													
25537	FHLMC 5Yrnc1YrB		3134G3BQ2	1	11/28/2016	11/28/2011 ATress	11/23/2011	PURC	.013	215,000,000.00	215,000,000.00	0.00	0.00
										0.00	0.00	0.00	-215,000,000.00
									1.375	5,000,000.00	5,000,000.00	0.00	0.00
									1.375	5,000,000.00	5,000,000.00	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
Inv Type: 1465 FHLMC-STEP%-S30/360													
25494	FHLB 1.5Yr		313376CW3	1	05/21/2013	11/15/2011 ATress	11/08/2011	PURC	.340	10,000,000.00	9,999,500.00	661.11	0.00
									.343	0.00	-500.00	0.00	-10,000,161.11
25504	FHLB 1.5Yr		313376DEZ	1	05/28/2013	11/15/2011 ATress	11/08/2011	PURC	.310	15,000,000.00	15,000,000.00	0.00	0.00
									.310	0.00	0.00	0.00	-15,000,000.00
25535	FHLB 1.5Yr		313376C86	1	05/07/2013	11/23/2011 ATress	11/16/2011	PURC	.300	10,000,000.00	9,994,300.00	1,750.00	0.00
									.340	0.00	-5,700.00	0.00	-9,996,050.00
									.316	35,000,000.00	34,993,800.00	2,411.11	0.00
									.328	0.00	-6,200.00	0.00	-34,996,211.11
									.316	35,000,000.00	34,993,800.00	2,411.11	0.00
									.328	0.00	-6,200.00	0.00	-34,996,211.11
									.081	255,000,000.00	254,993,800.00	2,411.11	0.00
									.083	0.00	-6,200.00	0.00	-254,996,211.11
Subtotal													
Inv Type: 1725 FHLB-Fxd-S 30/360													
Set Date: 11/29/2011													
25505	FNMA 2Yrnc1YrB		3135G0FS7	1	11/21/2013	11/15/2011 ATress	11/08/2011	PURC	.600	5,000,000.00	5,000,000.00	0.00	0.00
									.600	0.00	0.00	0.00	-5,000,000.00
25518	FNMA 2Yrnc6MoE		3135G0GA5	1	11/29/2013	11/16/2011 ILicea	11/15/2011	PURC	.650	10,000,000.00	10,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-10,000,000.00
25519	FNMA 2Yrnc6MoE		3135G0GA5	1	11/29/2013	11/16/2011 ILicea	11/15/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-5,000,000.00
25520	FNMA 2Yrnc6MoE		3135G0GA5	1	11/29/2013	11/16/2011 ILicea	11/15/2011	PURC	.650	15,000,000.00	15,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-15,000,000.00
25521	FNMA 2Yrnc6MoE		3135G0GA5	1	11/29/2013	11/16/2011 ILicea	11/15/2011	PURC	.650	10,000,000.00	10,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-10,000,000.00
25522	FNMA 2Yrnc6MoE		3135G0GA5	1	11/29/2013	11/16/2011 ILicea	11/15/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00
									.650	0.00	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
25523	FNMA 2YrN6M6E		3135G0GAS	1	11/29/2013	11/16/2011 ILicea	11/15/2011	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00
							11/29/2011		.650	0.00	0.00	0.00	-5,000,000.00
									.645	55,000,000.00	55,000,000.00	0.00	0.00
									.645	0.00	0.00	0.00	-55,000,000.00
									.645	55,000,000.00	55,000,000.00	0.00	0.00
									.645	0.00	0.00	0.00	-55,000,000.00
									.645	55,000,000.00	55,000,000.00	0.00	0.00
									.321	1,059,685,000.00	1,059,553,116.22	4,181.94	0.00
									.323	0.00	-131,883.78	0.00	-1,059,557,298.16
Grand Total													
Count 65													
Subtotal													
Inv Type: 1525 FNMA-Fxd-S 30/360													

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SUMMARY

From Date: 11/1/2011 To Date: 11/30/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.323	1,059,685,000.00	0.00	1,059,553,116.22	-131,883.78	0.00	4,181.94	0.00	-1,059,557,298.16
Totals :	.323	1,059,685,000.00	0.00	1,059,553,116.22	-131,883.78	0.00	4,181.94	0.00	-1,059,557,298.16