

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

501 A



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

**SUBMITTAL DATE:**  
January 03, 2012

**SUBJECT:** Treasurer's Purchase Detail Report

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

**BACKGROUND:** The Treasurer's "Purchase Detail Report" for December 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**

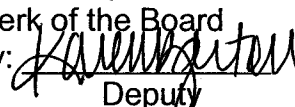
BY:   
Christopher M. Hans

**County Executive Office Signature**

**MINUTES OF THE BOARD OF SUPERVISORS**

On motion of Supervisor Ashley, seconded by Supervisor Stone 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: January 24, 2012  
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

**2.11**

Departmental Concurrence

Dep't Recomm.:  Consent  Policy

Per Exec. Ofc.:  Consent  Policy

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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>Set Date: 12/1/2011</b>													
25524	FHLB 1.5Yr		313376GK5		06/03/2013	11/16/2011 Ilicea	11/15/2011	PURC	.320	15,000,000.00	15,000,000.00	0.00	0.00
25567	FHLB 1.5Yr		313376GT6		05/30/2013	12/01/2011 ATress	12/01/2011	PURC	.344	15,001,381.80	15,001,381.80	145.83	-15,000,000.00
<b>PURC</b>									.335	30,000,000.00	30,001,381.80	145.83	-15,001,527.63
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>									.332	0.00	1,381.80	0.00	-30,001,527.63
<b>Subtotal</b>									.335	30,000,000.00	30,001,381.80	145.83	0.00
<b>Subtotal</b>									.332	0.00	1,381.80	0.00	-30,001,527.63
<b>Set Date: 12/2/2011</b>													
25544	FHLMC 2Yr		3134G3BF6		12/23/2013	11/28/2011 ATress	11/17/2011	PURC	.625	10,000,000.00	9,999,800.00	2,430.56	0.00
<b>PURC</b>									.626	0.00	-200.00	0.00	-10,002,230.56
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>									.625	10,000,000.00	9,999,800.00	2,430.56	0.00
<b>Subtotal</b>									.626	0.00	-200.00	0.00	-10,002,230.56
25552	FHLB 5Yr		313376KH7		11/30/2016	11/28/2011 ATress	11/22/2011	PURC	1.300	5,000,000.00	5,000,000.00	0.00	0.00
<b>PURC</b>									1.300	0.00	0.00	0.00	-5,000,000.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>									1.300	5,000,000.00	5,000,000.00	0.00	0.00
<b>Subtotal</b>									1.300	0.00	0.00	0.00	-5,000,000.00
<b>Subtotal</b>									.850	15,000,000.00	14,999,800.00	2,430.56	0.00
<b>Subtotal</b>									.851	0.00	-200.00	0.00	-15,002,230.56
<b>Set Date: 12/5/2011</b>													
25551	FHLMC 3YrNclYrB		3134G3BL3		12/05/2014	11/28/2011 ATress	11/22/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25553	FHLMC 3YrNclYrB		3134G3BL3		12/05/2014	11/28/2011 ATress	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
<b>PURC</b>									1.000	0.00	0.00	0.00	0.00
<b>Subtotal</b>									1.000	5,000,000.00	5,000,000.00	0.00	0.00
<b>Subtotal</b>									1.000	0.00	0.00	0.00	-5,000,000.00

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From Date: 12/1/2011 To Date: 12/31/2011

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
25554	FHLMC 3YrNclYrB		3134G3BL3	1	12/05/2014	11/28/2011 ATress	11/22/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25555	FHLMC 3YrNclYrB		3134G3BL3	1	12/05/2014	11/28/2011 ATress	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25556	FHLMC 3YrNclYrB		3134G3BL3	1	12/05/2014	11/28/2011 ATress	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25557	FHLMC 2YrNclYrB		3134G3BA7	1	12/05/2014	11/28/2011 ATress	12/05/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25558	FHLMC 3YrNclYrB		3134G3BL3	1	12/05/2013	11/29/2011 ATress	12/05/2011	PURC	.700	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
<b>PURC</b>				1	12/05/2014	ATress	12/05/2011		1.000	40,000,000.00	40,000,000.00	0.00	-10,000,000.00
									.963	0.00	0.00	0.00	0.00
									.963	0.00	0.00	0.00	-40,000,000.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>									.963	40,000,000.00	40,000,000.00	0.00	0.00
25571	FNMA DISC NOTE		313588M85	1	11/01/2012	12/05/2011 ATress	12/01/2011	PURC	.140	50,000,000.00	49,935,444.44	0.00	-40,000,000.00
<b>PURC</b>				1	11/01/2012	ATress	12/05/2011		.140	50,000,000.00	-64,555.56	0.00	-49,935,444.44
									.140	50,000,000.00	49,935,444.44	0.00	0.00
									.140	0.00	-64,555.56	0.00	0.00
<b>Inv Type: 1500 FNMA-DISC NOTE</b>									.140	0.00	-64,555.56	0.00	-49,935,444.44
25515	FNMA 3YrNc6MoB		3135G0FZ1	1	12/05/2014	11/16/2011 ILicea	11/15/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25527	FNMA 3YrNc6MoB		3135G0FZ1	1	12/05/2014	11/16/2011 ILicea	12/05/2011	PURC	1.000	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
25529	FNMA 3YrNc2YE		3135G0GC1	1	12/05/2014	11/17/2011 ILicea	12/05/2011	PURC	.850	5,000,000.00	5,000,000.00	0.00	-10,000,000.00
25531	FNMA 3YrNc6MoB		3135G0FZ1	1	12/05/2014	11/17/2011 ILicea	12/05/2011	PURC	.850	5,000,000.00	5,000,000.00	0.00	0.00
25532	FNMA 3YrNc6MoB		3135G0GE7	1	12/05/2014	11/23/2011 ILicea	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25533	FNMA 3YrNc6MoB		3135G0GE7	1	12/05/2014	11/23/2011 ATress	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
25534	FNMA 3YrNc6MoB		3135G0FZ1	1	12/05/2014	11/23/2011 ATress	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
									1.000	5,000,000.00	5,000,000.00	0.00	0.00

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From Date: 12/1/2011 To Date: 12/31/2011

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
				1	12/05/2014	ATress	12/05/2011		1.000	40,000,000.00	40,000,000.00	0.00	-5,000,000.00
<b>PUIC</b>									.981	40,000,000.00	40,000,000.00	0.00	0.00
									.981	0.00	0.00	0.00	-40,000,000.00
	<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>												
25569	FHLB 1.5Yr		313376GT6			12/01/2011	11/30/2011	PURC	.350	15,000,000.00	15,001,350.00	0.00	-40,000,000.00
					05/30/2013	ATress	12/05/2011		.344	0.00	1,350.00	729.17	0.00
<b>PUIC</b>									.350	15,000,000.00	15,001,350.00	729.17	-15,002,079.17
									.344	0.00	1,350.00	0.00	0.00
	<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>												
									.350	15,000,000.00	15,001,350.00	729.17	0.00
									.344	0.00	1,350.00	0.00	-15,002,079.17
								<b>Subtotal</b>	<b>.621</b>	<b>145,000,000.00</b>	<b>144,936,794.44</b>	<b>729.17</b>	<b>0.00</b>
									<b>.620</b>	<b>0.00</b>	<b>-63,205.56</b>	<b>0.00</b>	<b>-144,937,523.61</b>
	<b>Set Date: 12/6/2011</b>												
25545	FHLBC 2YrNC1YrE		3134G3BSS			11/28/2011	11/21/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
					12/06/2013	ATress	12/06/2011		.700	0.00	0.00	0.00	-5,000,000.00
25546	FHLBC 2YrNC1YrE		3134G3BSS			11/28/2011	11/21/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
					12/06/2013	ATress	12/06/2011		.700	0.00	0.00	0.00	-5,000,000.00
<b>PUIC</b>									.700	10,000,000.00	10,000,000.00	0.00	0.00
									.700	0.00	0.00	0.00	-10,000,000.00
	<b>Inv Type: 1425 FHLBC-Fxd-S 30/360</b>												
25540	FNMA 2YrNC6MoB		3135G0GG2			11/28/2011	11/17/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
					12/06/2013	ATress	12/06/2011		.750	0.00	0.00	0.00	-5,000,000.00
25541	FNMA 2YrNC6MoB		3135G0GG2			11/28/2011	11/17/2011	PURC	.750	20,000,000.00	20,000,000.00	0.00	0.00
					12/06/2013	ATress	12/06/2011		.750	0.00	0.00	0.00	-20,000,000.00
25542	FNMA 2YrNC6MoB		3135G0GG2			11/28/2011	11/17/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
					12/06/2013	ATress	12/06/2011		.750	0.00	0.00	0.00	-5,000,000.00
25543	FNMA 2YrNC6MoB		3135G0GG2			11/28/2011	11/17/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00

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From Date: 12/1/2011 To Date: 12/31/2011

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
1	12/06/2013	ATress			12/06/2011			PURC	.750	35,000,000.00	0.00	0.00	-5,000,000.00
									.750	35,000,000.00	0.00	0.00	0.00
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>													
25579	FHLB 1Yr		313376G58		12/05/2011	ATress	12/05/2011	PURC	.200	10,000,000.00	9,999,700.00	444.44	0.00
					12/28/2012	ATress	12/06/2011	PURC	.203	10,000,000.00	-300.00	0.00	-10,000,144.44
25580	FHLB 13Mo		313376G66		12/05/2011	ATress	12/05/2011	PURC	.190	10,000,000.00	9,999,168.10	791.67	0.00
					12/21/2012	ATress	12/06/2011	PURC	.198	10,355,000.00	-831.90	0.00	-9,999,959.77
25581	FHLB 13Mo		313374VY3		12/06/2011	ATress	12/05/2011	PURC	.375	10,375,399.35	10,375,399.35	13,698.80	0.00
					01/29/2013	ATress	12/06/2011	PURC	.203	5,000,000.00	20,399.35	0.00	-10,389,098.15
25582	FHLB 1.5Yr		313376GT6		12/06/2011	ATress	12/05/2011	PURC	.350	5,000,000.00	5,001,450.00	291.67	0.00
					05/30/2013	ATress	12/06/2011	PURC	.330	35,355,000.00	1,450.00	0.00	-5,001,741.67
									.270	35,375,717.45	35,375,717.45	15,226.58	0.00
<b>Subtotal</b>													
									.220	20,717.45	20,717.45	0.00	-35,390,944.03
									.270	35,355,000.00	35,375,717.45	15,226.58	0.00
									.220	0.00	20,717.45	0.00	-35,390,944.03
<b>Subtotal</b>													
									.532	80,355,000.00	80,375,717.45	15,226.58	0.00
									.510	0.00	20,717.45	0.00	-80,390,944.03

Set Date: 12/7/2011

25559	FNMA 5YrNc1YrB		3136FTS86		11/29/2011	ATress	11/23/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
					12/07/2016	ATress	12/07/2011	PURC	1.000	0.00	0.00	0.00	-5,000,000.00
<b>Subtotal</b>													
									1.000	5,000,000.00	5,000,000.00	0.00	0.00
<b>Inv Type: 1565 FNMA-STEP%-S 30/360</b>													
25509	FHLB 13MoNc6MoB		313376G33		11/15/2011	GPreto	11/10/2011	PURC	.325	10,000,000.00	10,000,000.00	0.00	0.00
					01/07/2013	GPreto	12/07/2011	PURC	.325	0.00	0.00	0.00	-10,000,000.00
25510	FHLB 13Mo6MoNcB		313376G33		11/15/2011	GPreto	11/10/2011	PURC	.325	15,000,000.00	15,000,000.00	0.00	0.00
					01/07/2013	GPreto	12/07/2011	PURC	.325	0.00	0.00	0.00	-15,000,000.00
25516	FHLB 13MoNc6MoB		313376G33		11/16/2011	ILicea	11/15/2011	PURC	.325	10,000,000.00	10,000,000.00	0.00	0.00
					01/07/2013	ILicea	12/07/2011	PURC	.325	0.00	0.00	0.00	-10,000,000.00

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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
25530	FHLB 1YRNC6MoB		313376HD0	1	12/17/2012	11/17/2011	11/16/2011	PURC	.300	10,000,000.00	10,000,000.00	0.00	0.00
						Ilicea	12/07/2011		.300	0.00	0.00	0.00	-10,000,000.00
									.319	45,000,000.00	45,000,000.00	0.00	0.00
									.319	0.00	0.00	0.00	-45,000,000.00
									.319	45,000,000.00	45,000,000.00	0.00	0.00
									.319	0.00	0.00	0.00	-45,000,000.00
									<b>.388</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
									<b>.388</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-50,000,000.00</b>
<b>Subtotal</b>													

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

Set Date: 12/8/2011

24569	UBOC MANAGED RATE		CASH			12/08/2011	12/08/2011	PURC	.113	50,000,000.00	50,000,000.00	0.00	0.00
						ATress	12/08/2011		.113	0.00	0.00	0.00	-50,000,000.00
									.113	50,000,000.00	50,000,000.00	0.00	0.00
									.113	0.00	0.00	0.00	-50,000,000.00

Inv Type: 1170 UBOC MGD RATE-A/360

25539	FHLB 1.5Yr		313376J55			11/28/2011	11/17/2011	PURC	.375	10,000,000.00	10,000,000.00	0.00	0.00
						ATress	12/08/2011		.375	0.00	0.00	0.00	-10,000,000.00
									.375	10,000,000.00	10,000,000.00	0.00	0.00
									.375	0.00	0.00	0.00	-10,000,000.00
25548	FHLB 1.5Yr		313376J55			11/28/2011	11/21/2011	PURC	.375	10,000,000.00	10,000,000.00	0.00	0.00
						ATress	12/08/2011		.375	0.00	0.00	0.00	-10,000,000.00
									.375	10,000,000.00	10,000,000.00	0.00	0.00
									.375	0.00	0.00	0.00	-10,000,000.00
25590	FHLB 9Mo		313375QX8			12/08/2011	12/08/2011	PURC	.240	18,000,000.00	18,012,582.00	8,640.00	0.00
						ATress	12/08/2011		.153	0.00	12,582.00	0.00	-18,021,222.00
									.140	7,000,000.00	6,999,839.00	762.22	0.00
									.143	0.00	-161.00	0.00	-7,000,601.22
									.284	45,000,000.00	45,012,421.00	9,402.22	0.00
									.250	0.00	12,421.00	0.00	-45,021,823.22
									.284	45,000,000.00	45,012,421.00	9,402.22	0.00
									.250	0.00	12,421.00	0.00	-45,021,823.22
									<b>.194</b>	<b>95,012,421.00</b>	<b>95,012,421.00</b>	<b>9,402.22</b>	<b>0.00</b>
									<b>.178</b>	<b>0.00</b>	<b>12,421.00</b>	<b>0.00</b>	<b>-95,021,823.22</b>
<b>Subtotal</b>													

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

Set Date: 12/9/2011

25514	FHLMC 1YRNC3MoB		3134G3AL4			11/16/2011	11/15/2011	PURC	.350	20,000,000.00	20,000,000.00	0.00	0.00
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1				12/14/2012	ILicea	12/09/2011		.350	20,000,000.00	20,000,000.00	0.00	-20,000,000.00
								.350			0.00	0.00
								.350			0.00	-20,000,000.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>												
25597	FHLB 8Mo		313375FJ1	08/24/2012	ATress	12/09/2011	PURC	.220	10,000,000.00	10,005,140.00	6,416.67	0.00
25598	FHLB 8Mo		313375FJ1	08/24/2012	ATress	12/09/2011	PURC	.147	15,000,000.00	5,140.00	0.00	-10,011,556.67
								.220			9,625.00	0.00
								.147			0.00	-15,017,335.00
								.220			16,041.67	0.00
								.147			0.00	-25,028,891.67
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>												
								.220			16,041.67	0.00
								.147			0.00	-25,028,891.67
								.278			16,041.67	0.00
								.237			0.00	-45,028,891.67
<b>Subtotal</b>												
											0.00	0.00
											0.00	-15,000,000.00
											0.00	0.00
											0.00	-24,989,425.00
											0.00	0.00
											0.00	-9,996,359.34
											0.00	0.00
											0.00	-9,996,900.00
											0.00	0.00
											0.00	-4,999,800.00
											0.00	0.00
											0.00	-9,998,000.00
											0.00	0.00
											0.00	-10,000,000.00
											0.00	0.00
											0.00	-14,999,250.00
											0.00	-14,999,250.00
											2,166.67	0.00
											0.00	0.00



**DETAIL TRANSACTION REPORT - FIXED INCOME**

Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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
1					05/16/2013	ATress	12/12/2011		.290	0.00	1,400.00	0.00	-10,003,566.67
									.241	110,000,000.00	109,981,134.34	2,166.67	0.00
									.257	0.00	-18,865.66	0.00	-109,983,301.01
									.241	110,000,000.00	109,981,134.34	2,166.67	0.00
									.257	0.00	-18,865.66	0.00	-109,983,301.01
							<b>Subtotal</b>			<b>110,000,000.00</b>	<b>109,981,134.34</b>	<b>2,166.67</b>	<b>0.00</b>
											<b>-18,865.66</b>	<b>0.00</b>	<b>-109,983,301.01</b>

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

Set Date: 12/13/2011

25550	FHLB 1Yncl1MoB		3133761V8		12/13/2012	11/28/2011	11/21/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
									.400	0.00	0.00	0.00	-10,000,000.00
25578	FHLB 1Yr		3133761R4		12/13/2012	12/05/2011	12/05/2011	PURC	.200	10,000,000.00	9,999,200.00	0.00	0.00
									.208	0.00	-800.00	0.00	-9,999,200.00
									.300	20,000,000.00	19,999,200.00	0.00	0.00
									.304	0.00	-800.00	0.00	-19,999,200.00
									.300	20,000,000.00	19,999,200.00	0.00	0.00
									.304	0.00	-800.00	0.00	-19,999,200.00
							<b>Subtotal</b>			<b>20,000,000.00</b>	<b>19,999,200.00</b>	<b>0.00</b>	<b>0.00</b>
											<b>-800.00</b>	<b>0.00</b>	<b>-19,999,200.00</b>

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

Set Date: 12/15/2011

25592	NEW JERSEY ST TRAN		646039TR8		06/21/2012	12/08/2011	12/06/2011	PURC	2.000	25,000,000.00	25,225,750.00	0.00	0.00
									.250	0.00	225,750.00	0.00	-25,225,750.00
									2.000	25,000,000.00	25,225,750.00	0.00	0.00
									.250	0.00	225,750.00	0.00	-25,225,750.00
									2.000	25,000,000.00	25,225,750.00	0.00	0.00
							<b>Subtotal</b>			<b>25,000,000.00</b>	<b>25,225,750.00</b>	<b>0.00</b>	<b>0.00</b>
											<b>225,750.00</b>	<b>0.00</b>	<b>-25,225,750.00</b>

Inv Type: 2330 MUNIS-M 30/360

Set Date: 12/19/2011

25565	FHLMC 3Yncl1YrB		313463CV0		12/19/2014	11/30/2011	11/29/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-5,000,000.00



# DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 12/1/2011 To Date: 12/31/2011

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
25574	FHLMC 3.5YrNc1YrB		3134G3DP2			12/05/2011	12/01/2011	PURC	1.020	10,000,000.00	10,000,000.00	0.00	0.00
			1		06/19/2015	ATress	12/19/2011		1.020	0.00	0.00	0.00	-10,000,000.00
25589	FHLMC 3YrNc1YrB		3134G3DY3			12/06/2011	12/06/2011	PURC	.875	5,000,000.00	5,000,000.00	0.00	0.00
			1		12/19/2014	ATress	12/19/2011		.875	0.00	0.00	0.00	-5,000,000.00
25614	FHLMC 1.5Yr		3134G2U42			12/15/2011	12/15/2011	PURC	.375	5,000,000.00	4,997,700.00	3,333.33	0.00
			1		10/15/2013	Ilicea	12/19/2011		.400	0.00	-2,300.00	0.00	-5,001,033.33
<b>PURC</b>									.858	25,000,000.00	24,997,700.00	3,333.33	0.00
									.863	0.00	-2,300.00	0.00	-25,001,033.33
									.858	25,000,000.00	24,997,700.00	3,333.33	0.00
									.863	0.00	-2,300.00	0.00	-25,001,033.33
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>									.400	10,000,000.00	10,000,000.00	0.00	0.00
25547	FHLB 1.5Yr		313376Y2			11/28/2011	11/21/2011	PURC	.400	0.00	0.00	0.00	0.00
			1		06/19/2013	ATress	12/19/2011		.210	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
25601	FHLB 1Yr		313376MP7			12/08/2011	12/08/2011	PURC	.210	0.00	0.00	0.00	0.00
			1		01/03/2013	ATress	12/19/2011		.210	5,000,000.00	5,000,330.00	0.00	-10,000,000.00
25607	FHLB 1Yr		313376MP7			12/14/2011	12/13/2011	PURC	.204	0.00	330.00	0.00	0.00
			1		01/03/2013	Ilicea	12/19/2011		.210	5,000,000.00	5,000,330.00	0.00	-5,000,330.00
25610	FHLB 1Yr		313376MP7			12/15/2011	12/15/2011	PURC	.204	0.00	330.00	0.00	0.00
			1		01/03/2013	Ilicea	12/19/2011		.273	30,000,000.00	30,000,660.00	0.00	-5,000,330.00
<b>PURC</b>									.271	0.00	660.00	0.00	-30,000,660.00
									.273	30,000,000.00	30,000,660.00	0.00	0.00
									.271	0.00	660.00	0.00	-30,000,660.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>									<b>.539</b>	<b>55,000,000.00</b>	<b>54,998,360.00</b>	<b>3,333.33</b>	<b>0.00</b>
									<b>.540</b>	<b>0.00</b>	<b>-1,640.00</b>	<b>0.00</b>	<b>-55,001,693.33</b>
<b>Subtotal</b>													
<b>Set Date: 12/20/2011</b>													
25560	FNMA 5YrNc1YrB		3136FTSH3			11/29/2011	11/23/2011	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
			1		12/20/2016	ATress	12/20/2011		1.250	0.00	0.00	0.00	-10,000,000.00
<b>PURC</b>									1.250	10,000,000.00	10,000,000.00	0.00	0.00
									1.250	0.00	0.00	0.00	-10,000,000.00
<b>Inv Type: 1565 FNMA-STEP%-S 30/360</b>									1.250	10,000,000.00	10,000,000.00	0.00	0.00
									1.250	0.00	0.00	0.00	-10,000,000.00
<b>Subtotal</b>									<b>1.250</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>0.00</b>	<b>0.00</b>

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 1/3/2012 2:35:54 PM

From Date: 12/1/2011 To Date: 12/31/2011

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
<b>Set Date: 12/21/2011</b>													
25561	FHLB 18Mo		313376KJ3	1	06/21/2013	11/29/2011 ATress	11/23/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
25566	FHLB 18Mo		313376KJ3	1	06/21/2013	11/30/2011 ATress	12/21/2011	PURC	.400	10,000,000.00	10,002,988.60	0.00	-10,000,000.00
25573	FHLB 1.5Yr		313376KJ3	1	06/21/2013	12/05/2011 ATress	12/21/2011	PURC	.380	15,000,000.00	2,988.60	0.00	-10,002,988.60
25577	FHLB 1.5Yr		313376KJ3	1	06/21/2013	12/05/2011 ATress	12/21/2011	PURC	.348	8,000,000.00	11,550.00	0.00	-15,011,550.00
25593	FHLB 1.5Yr		313376KL8	1	06/21/2013	12/05/2011 ATress	12/05/2011	PURC	.400	8,000,000.00	8,003,520.00	0.00	0.00
						12/08/2011 ATress	12/21/2011	PURC	.371	10,000,000.00	3,520.00	0.00	-8,003,520.00
						12/08/2011 ATress	12/06/2011	PURC	.400	10,000,000.00	10,005,900.00	0.00	0.00
						12/08/2011 ATress	12/21/2011	PURC	.361	5,900.00	5,900.00	0.00	-10,005,900.00
								<b>PURC</b>	.400	53,000,000.00	53,023,958.60	0.00	0.00
									.370	0.00	23,958.60	0.00	-53,023,958.60
									.400	53,000,000.00	53,023,958.60	0.00	0.00
									.370	0.00	23,958.60	0.00	-53,023,958.60
								<b>Subtotal</b>	<b>.400</b>	<b>53,000,000.00</b>	<b>53,023,958.60</b>	<b>0.00</b>	<b>0.00</b>
									.370	0.00	23,958.60	0.00	-53,023,958.60
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
<b>Set Date: 12/23/2011</b>													
25584	FNMA 3Yrnc2YrE		3135G0GM9	1	12/23/2014	12/06/2011 ATress	12/05/2011	PURC	.825	5,000,000.00	5,000,000.00	0.00	0.00
25585	FNMA 3Yrnc2YrE		3135G0GM9	1	12/23/2014	12/06/2011 ATress	12/23/2011	PURC	.825	5,000,000.00	0.00	0.00	-5,000,000.00
						12/06/2011 ATress	12/05/2011	PURC	.825	5,000,000.00	5,000,000.00	0.00	0.00
						12/06/2011 ATress	12/23/2011	PURC	.825	10,000,000.00	10,000,000.00	0.00	-5,000,000.00
								<b>PURC</b>	.825	10,000,000.00	10,000,000.00	0.00	0.00
									.825	0.00	0.00	0.00	-10,000,000.00
									.825	10,000,000.00	10,000,000.00	0.00	0.00
								<b>Subtotal</b>	<b>.825</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
									.825	0.00	0.00	0.00	-10,000,000.00
									.825	10,000,000.00	10,000,000.00	0.00	0.00
									.825	0.00	0.00	0.00	-10,000,000.00
								<b>Subtotal</b>	<b>.825</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
									.825	0.00	0.00	0.00	-10,000,000.00
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>													
<b>Set Date: 12/27/2011</b>													
25604	FNMA 2Yrnc6MoB		3135G0GR8	1	12/27/2011	12/13/2011 ATress	12/12/2011	PURC	.550	5,000,000.00	5,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 12/1/2011 To Date: 12/31/2011

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	
25603	FHLB 1YrNc6MoB		313376ML6		12/13/2011	12/12/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00	
		1		12/28/2012	Ilicea	12/28/2011		.250	0.00	0.00	0.00	-10,000,000.00	
25608	FHLB 1YrNc6MoB		313376ML6		12/14/2011	12/14/2011	PURC	.250	10,000,000.00	10,000,000.00	0.00	0.00	
		1		12/28/2012	Ilicea	12/28/2011		.250	0.00	0.00	0.00	-10,000,000.00	
<b>PURC</b>													
									49,000,000.00	49,000,000.00	0.00	0.00	-49,000,000.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>									49,000,000.00	49,000,000.00	0.00	0.00	0.00
									64,000,000.00	64,000,000.00	0.00	0.00	-49,000,000.00
<b>Subtotal</b>									64,000,000.00	64,000,000.00	0.00	0.00	-64,000,000.00

Set Date: 12/29/2011

25587	FNMA 3YrNc6MoB		3136FTUE7		12/06/2011	12/06/2011	PURC	.900	5,000,000.00	5,000,000.00	0.00	0.00	
		1		12/29/2014	ATress	12/29/2011		.900	0.00	0.00	0.00	-5,000,000.00	
25588	FNMA 3YrNc6MoB		3136FTUE7		12/06/2011	12/06/2011	PURC	.900	5,000,000.00	5,000,000.00	0.00	0.00	
		1		12/29/2014	ATress	12/29/2011		.900	0.00	0.00	0.00	-5,000,000.00	
25606	FNMA 3YrNc6MoB		3136FTUE7		12/13/2011	12/12/2011	PURC	.900	10,000,000.00	10,000,000.00	0.00	0.00	
		1		12/29/2014	Ilicea	12/29/2011		.900	0.00	0.00	0.00	-10,000,000.00	
<b>PURC</b>													
									20,000,000.00	20,000,000.00	0.00	0.00	0.00
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>									20,000,000.00	20,000,000.00	0.00	0.00	-20,000,000.00
									20,000,000.00	20,000,000.00	0.00	0.00	-20,000,000.00
<b>Subtotal</b>									20,000,000.00	20,000,000.00	0.00	0.00	-20,000,000.00

Set Date: 12/30/2011

25586	3.5YrNc2YrE		3134G3EB2		12/06/2011	12/05/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00	
		1		06/30/2015	ATress	12/30/2011		1.000	0.00	0.00	0.00	-5,000,000.00	
25594	FHLMC 3.5YrNc2YrE		3134G3EN6		12/08/2011	12/06/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00	
		1		06/30/2015	ATress	12/30/2011		1.000	0.00	0.00	0.00	-5,000,000.00	
<b>PURC</b>													
									10,000,000.00	10,000,000.00	0.00	0.00	0.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>									10,000,000.00	10,000,000.00	0.00	0.00	-10,000,000.00
									10,000,000.00	10,000,000.00	0.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME



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SUMMARY

From Date: 12/1/2011 To Date: 12/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.441	887,355,000.00	0.00	887,567,367.63	212,367.63	0.00	49,476.03	0.00	-887,616,843.66
<b>Totals:</b>	<b>.441</b>	<b>887,355,000.00</b>	<b>0.00</b>	<b>887,567,367.63</b>	<b>212,367.63</b>	<b>0.00</b>	<b>49,476.03</b>	<b>0.00</b>	<b>-887,616,843.66</b>