

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

502A



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

**SUBMITTAL DATE:**  
April 9, 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 March 2012 in accordance with Government Code Section 53607.

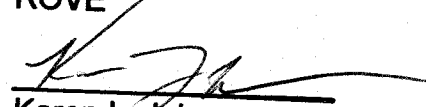
**BACKGROUND:** The Treasurer's "Purchase Detail Report" for March 2012 is being submitted to the Board of Supervisors pursuant to the requirements of Section 53607 of the Government Code. Included in the report are investments which occurred as authorized by Section 53601 of the Government Code which 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

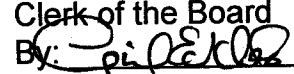
BY:   
Karen L. Johnson

**County Executive Office Signature**

**MINUTES OF THE BOARD OF SUPERVISORS**

On motion of Supervisor Stone, seconded by Supervisor Benoit and duly carried by unanimous vote, IT WAS ORDERED that the above matter is received and filed as recommended.

Ayes: Buster, Tavaglione, Stone, Benoit and Ashley  
Nays: None  
Absent: None  
Date: April 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

2.9

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

**DETAIL TRANSACTION REPORT - FIXED INCOME**



Run Date: 4/9/2012 7:12:20 AM

From Date: 3/1/2012 To Date: 3/31/2012

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
25703	FHLMC 2Yr		3134G3NS5 1	03/21/2014	02/16/2012 GPresto	02/16/2012 03/01/2012	PURC	.300	10,000,000.00	9,984,000.00	2,083.33	0.00
								.378	0.00	-16,000.00	0.00	-9,986,083.33
								.300	10,000,000.00	9,984,000.00	2,083.33	0.00
								.378	0.00	-16,000.00	0.00	-9,986,083.33
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>												
25697	FHLC 1YrNcMoE		313378CP4 1	02/28/2013	02/16/2012 GPresto	02/15/2012 03/01/2012	PURC	.250	15,000,000.00	15,000,000.00	312.50	0.00
25699	FHLC 1YrNcMoE		313378CP4 1	02/28/2013	02/16/2012 GPresto	02/15/2012 03/01/2012	PURC	.250	20,000,000.00	20,000,000.00	416.67	-15,000,312.50
25709	FHLC 1YrNc3MoB		313378DG3 1	03/19/2013	02/22/2012 ILicea	03/01/2012 03/01/2012	PURC	.270	10,000,000.00	10,000,000.00	525.00	0.00
25718	FHLC 2YrNc		3133783D1 1	02/13/2014	02/29/2012 ILicea	02/29/2012 03/01/2012	PURC	.300	5,000,000.00	4,992,300.00	750.00	-10,000,525.00
								.379	0.00	-7,700.00	0.00	-4,993,050.00
								.259	50,000,000.00	49,992,300.00	2,004.17	0.00
								.267	0.00	-7,700.00	0.00	-49,994,304.17
								.259	50,000,000.00	49,992,300.00	2,004.17	0.00
								.267	0.00	-7,700.00	0.00	-49,994,304.17
								.266	60,000,000.00	59,976,300.00	4,087.50	0.00
								.285	0.00	-23,700.00	0.00	-59,980,387.50
<b>Subtotal</b>												
<b>Set Date: 3/2/2012</b>												
25725	FHLMC 2Yr		3134G3SB7 1	04/28/2014	03/05/2012 ILicea	03/01/2012 03/02/2012	PURC	.375	5,000,000.00	4,994,400.00	208.33	0.00
								.427	0.00	-5,600.00	0.00	-4,994,608.33
								.375	5,000,000.00	4,994,400.00	208.33	0.00
								.427	0.00	-5,600.00	0.00	-4,994,608.33
								.375	5,000,000.00	4,973,550.00	1,510.42	0.00
								.427	0.00	-5,600.00	0.00	-4,994,608.33
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>												
25724	FHLC 3Yr		313376ZQ1		03/05/2012	03/01/2012	PURC	.375	5,000,000.00	4,973,550.00	1,510.42	0.00

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1	1725 FHLB-Fxd-S 30/360			1	03/13/2015	ILicea	03/02/2012	PURC	.375	5,000,000.00	4,973,550.00	1,510.42	-4,975,060.42
<b>Subtotal</b>													
<b>1,718.75</b>													
1	1525 FNMA-Fxd-S 30/360			1	03/16/2015	ILicea	02/29/2012	PURC	.375	5,000,000.00	4,973,800.00	1,510.42	0.00
<b>Subtotal</b>													
<b>1,510.42</b>													
1	1725 FHLB-Fxd-S 30/360			1	03/05/2014	ILicea	03/05/2012	PURC	.430	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
<b>Subtotal</b>													
<b>0.00</b>													
1	1525 FNMA-Fxd-S 30/360			1	03/06/2015	GPresto	02/16/2012	PURC	.625	5,000,000.00	5,000,000.00	0.00	0.00
<b>Subtotal</b>													
<b>0.00</b>													
1	1725 FHLB-Fxd-S 30/360			1	03/06/2015	ILicea	02/21/2012	PURC	.625	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
<b>Subtotal</b>													
<b>0.00</b>													
1	1525 FNMA-Fxd-S 30/360			1	03/06/2015	ILicea	02/29/2012	PURC	.625	5,000,000.00	4,999,500.00	0.00	-5,000,000.00
<b>Subtotal</b>													
<b>-500.00</b>													



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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
25727	GE CAPITAL CORP		36959HJ57		1 03/06/2015	ILicea	03/06/2012	PURC	.625	15,000,000.00	-500.00	0.00	-4,999,500.00
<b>Inv Type:</b>	<b>1425 FHLMLC-Fxd-S 30/360</b>								.625	0.00	14,999,500.00	0.00	0.00
25727	GE CAPITAL CORP		36959HJ57		1 09/05/2012	ILicea	03/06/2012	PURC	.626	15,000,000.00	-500.00	0.00	-14,999,500.00
<b>Inv Type:</b>	<b>1425 FHLMLC-Fxd-S 30/360</b>								.626	0.00	14,999,500.00	0.00	0.00
25692	FHLB 1.2Yr		313378CE9		1 05/07/2013	GPresto	03/07/2012	PURC	.375	5,000,000.00	5,004,183.00	7,395.83	0.00
<b>Inv Type:</b>	<b>1425 FHLMLC-Fxd-S 30/360</b>								.375	0.00	4,183.00	0.00	-5,011,578.83
<b>Subtotal</b>									<b>.419</b>	<b>50,000,000.00</b>	<b>49,940,787.50</b>	<b>0.00</b>	<b>-49,940,787.50</b>

Set Date: 3/7/2012

25732	FHLMLC 19Mo		3134G2U42		1 10/15/2013	ILicea	03/07/2012	PURC	.375	5,000,000.00	5,004,183.00	7,395.83	0.00
<b>Inv Type:</b>	<b>1725 FHLB-Fxd-S 30/360</b>								.375	0.00	4,183.00	0.00	-5,011,578.83
<b>Subtotal</b>									<b>.276</b>	<b>20,000,000.00</b>	<b>20,004,183.00</b>	<b>7,395.83</b>	<b>-20,011,578.83</b>

Set Date: 3/8/2012

25700	FNMA 5YrNciYrB		3136FTW62		1 02/15/2012	ILicea	02/16/2012	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
<b>Inv Type:</b>	<b>1725 FHLB-Fxd-S 30/360</b>								.260	0.00	15,000,000.00	0.00	-15,000,000.00
<b>Subtotal</b>									<b>.289</b>	<b>20,000,000.00</b>	<b>20,004,183.00</b>	<b>7,395.83</b>	<b>-20,011,578.83</b>



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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
				1	03/08/2017	GPresto	03/08/2012		1.000	0.00	0.00	0.00	-5,000,000.00
<b>PURC</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>									1.000	5,000,000.00	5,000,000.00	0.00	0.00
								<b>Subtotal</b>	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
									1.000	0.00	0.00	0.00	-5,000,000.00

Set Date: 3/9/2012

25706	FHLB 1.5Yr		313378ED9			02/22/2012	02/21/2012	PURC	.310	10,000,000.00	10,000,000.00	0.00	0.00
				1	09/09/2013	ILicea	03/09/2012		.310	0.00	0.00	0.00	-10,000,000.00
25720	FHLB 1.5Yr		313378H79			02/29/2012	02/29/2012	PURC	.300	5,000,000.00	5,000,000.00	0.00	0.00
				1	09/09/2013	ILicea	03/09/2012		.300	0.00	0.00	0.00	-5,000,000.00
<b>PURC</b>									.307	15,000,000.00	15,000,000.00	0.00	0.00

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

25734	FFCB 21MonClMoA		31331KZF0			03/08/2012	03/08/2012	PURC	.470	2,000,000.00	1,999,980.00	1,984.44	0.00
				1	12/23/2013	ILicea	03/09/2012		.471	0.00	-20.00	0.00	-2,001,964.44
<b>PURC</b>									.470	2,000,000.00	1,999,980.00	1,984.44	0.00
									.471	0.00	-20.00	0.00	-2,001,964.44
<b>Inv Type: 1925 FFCB-Fxd-S 30/360</b>									.470	2,000,000.00	1,999,980.00	1,984.44	0.00
								<b>Subtotal</b>	.471	0.00	-20.00	1,984.44	0.00

Set Date: 3/12/2012

25712	FHLMC 3YrNc2YE		3134G3RP7			02/28/2012	02/22/2012	PURC	.650	10,000,000.00	10,000,000.00	0.00	0.00
				1	03/12/2015	ATress	03/12/2012		.650	0.00	0.00	0.00	-10,000,000.00
<b>PURC</b>									.650	10,000,000.00	10,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-10,000,000.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>									.650	10,000,000.00	10,000,000.00	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)	Amort / (Accret)	(Interest)	(Gain) / Loss Settlement
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>														
25737	FHLB 1Yr		313378IN2	1	03/05/2013	ILicea	03/12/2012 03/13/2012	PURC	.667 .125 .213 .125 .213	15,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00	15,000,000.00 0.00 4,995,700.00 -4,300.00 4,995,700.00	0.00 0.00 138.89 0.00 138.89	0.00 0.00 138.89 0.00 138.89	0.00 -15,000,000.00 0.00 -4,995,838.89 0.00 -4,995,838.89
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>														
<b>Set Date: 3/14/2012</b>														
25736	U.S. TREASURY BOND		912828PRS	1	01/31/2013	ILicea	03/12/2012 03/14/2012	PURC	.625 .199 .625 .199 .625 .199	45,000,000.00 45,000,000.00 45,000,000.00 45,000,000.00 45,000,000.00	45,168,750.00 168,750.00 45,168,750.00 168,750.00 45,168,750.00	33,224.59 0.00 33,224.59 0.00 33,224.59	33,224.59 0.00 33,224.59 0.00 33,224.59	0.00 -45,201,974.59 0.00 -45,201,974.59 0.00 -45,201,974.59
<b>Inv Type: 1310 U.S. TREASURY BOND</b>														
<b>Set Date: 3/15/2012</b>														
24569	UBOC MANAGED RATE		CASH	1	04/01/2012	ILicea	03/15/2012 03/15/2012	PURC	.092 .092 .092 .092 .092	40,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00 40,000,000.00	40,000,000.00 0.00 40,000,000.00 0.00 40,000,000.00	0.00 0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00 0.00	0.00 -40,000,000.00 0.00 -40,000,000.00 0.00 -40,000,000.00
<b>Inv Type: 1170 UBOC MGD RATE-A/360</b>														
25747	U.S. TREASURY BILL		9127955Z0	1	02/07/2013	ILicea	03/15/2012 03/15/2012	PURC	.185 .185 .185 .185	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	49,915,465.28 -84,534.72 49,915,465.28 -84,534.72	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00 -49,915,465.28 0.00 -49,915,465.28
<b>Subtotal</b>														

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<b>Inv Type: 1300 U.S. TREASURY BILL</b>													
25740	FNMA 1.4Yr		3135G0BR3	1	08/09/2013	ILicea	03/14/2012	PURC	.185	50,000,000.00	49,915,465.28	0.00	0.00
									.185	0.00	-84,534.72	0.00	-49,915,465.28
									.300	5,000,000.00	5,011,850.00	2,500.00	0.00
<b>PURC</b>									.300	0.00	11,850.00	0.00	-5,014,350.00
									.500	5,000,000.00	5,011,850.00	2,500.00	0.00
									.330	0.00	11,850.00	0.00	-5,014,350.00
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>													
25741	FHLB 3Yr		313376ZQ1	1	03/13/2015	ILicea	03/14/2012	PURC	.375	5,000,000.00	4,953,525.00	2,187.50	0.00
									.689	0.00	-46,475.00	0.00	-4,955,712.50
<b>PURC</b>									.375	5,000,000.00	4,953,525.00	2,187.50	0.00
									.689	0.00	-46,475.00	0.00	-4,955,712.50
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
25711	FHLB 5Yrnc3M08		313378EN7	1	03/15/2017	ATress	02/22/2012	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
									1.000	0.00	5,000,000.00	0.00	-5,000,000.00
<b>PURC</b>									1.000	0.00	5,000,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-5,000,000.00
<b>Inv Type: 1765 FHLB-STEP%-S 30/360</b>										<b>Subtotal</b>			<b>0.00</b>
									.212	<b>105,000,000.00</b>	<b>104,880,840.28</b>	<b>4,687.50</b>	<b>0.00</b>
									.219	<b>0.00</b>	<b>-119,159.72</b>	<b>0.00</b>	<b>-104,885,527.78</b>
<b>Set Date: 3/16/2012</b>													
25750	FHLB 2.16Yr		3134G3SB7	1	04/28/2014	ILicea	03/15/2012	PURC	.375	5,000,000.00	4,991,050.00	937.50	0.00
									.460	0.00	-8,950.00	0.00	-4,991,987.50
25751	FHLB 3Yr		3134G3JX9	1	01/30/2015	ILicea	03/15/2012	PURC	.650	5,000,000.00	4,998,250.00	4,152.78	0.00
									.662	0.00	-1,750.00	0.00	-5,002,402.78
<b>PURC</b>									.513	10,000,000.00	9,989,300.00	5,090.28	0.00
									.561	0.00	-10,700.00	0.00	-9,994,390.28
<b>Inv Type: 1425 FHLB-Fxd-S 30/360</b>										<b>Subtotal</b>			<b>0.00</b>
									.513	10,000,000.00	9,989,300.00	5,090.28	0.00
									.561	0.00	-10,700.00	0.00	-9,994,390.28





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<b>Inv Type: 1565 FNMA-STEP%-S 30/360</b>														
25759	FCB DISC NOTE		3133138AS		1 01/25/2013	03/20/2012 ILicea	03/20/2012	PURC	1.101	15,000,000.00	14,999,000.00	0.00	0.00	0.00
									1.101	0.00	-1,000.00	0.00	0.00	-14,999,000.00
									.200	50,000,000.00	49,913,611.11	0.00	0.00	0.00
									.200	0.00	-86,388.89	0.00	0.00	-49,913,611.11
									.200	50,000,000.00	49,913,611.11	0.00	0.00	0.00
									.200	0.00	-86,388.89	0.00	0.00	-49,913,611.11
									.230	115,000,000.00	114,840,666.67	0.00	0.00	0.00
									.307	0.00	-159,333.33	0.00	0.00	-114,840,666.67
<b>Subtotal</b>														
<b>Inv Type: 1900 FFCB-DISC NOTE</b>														
<b>Set Date: 3/21/2012</b>														
25763	UBS TRI PARTY REPO		REPO		1 03/22/2012	03/21/2012 ILicea	03/21/2012	PURC	.140	100,000,000.00	100,000,000.00	0.00	0.00	0.00
									.140	0.00	0.00	0.00	0.00	-100,000,000.00
									.140	100,000,000.00	100,000,000.00	0.00	0.00	0.00
<b>Subtotal</b>														
<b>Inv Type: 1000 REPOS-A/360</b>														
25756	FHLB 1Yr		3133767Z8		1 02/27/2013	03/19/2012 ATress	03/19/2012	PURC	.170	9,900,000.00	9,893,565.00	1,122.00	1,122.00	0.00
									.240	0.00	-6,435.00	0.00	0.00	-9,894,687.00
									.180	10,000,000.00	9,994,400.00	1,150.00	1,150.00	0.00
									.240	0.00	-5,600.00	0.00	0.00	-9,995,550.00
									.125	5,000,000.00	4,993,850.00	277.78	277.78	0.00
									.254	0.00	-6,150.00	0.00	0.00	-4,994,127.78
									.165	24,900,000.00	24,881,815.00	2,549.78	2,549.78	0.00
									.243	0.00	-18,185.00	0.00	0.00	-24,884,364.78
									.165	24,900,000.00	24,881,815.00	2,549.78	2,549.78	0.00
									.243	0.00	-18,185.00	0.00	0.00	-24,884,364.78
									.145	124,900,000.00	124,881,815.00	2,549.78	2,549.78	0.00
									.160	0.00	-18,185.00	0.00	0.00	-124,884,364.78
<b>Subtotal</b>														
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>														
<b>Set Date: 3/22/2012</b>														
25764	UBS TRI PARTY REPO		REPO		1 03/22/2012	03/22/2012 ILicea	03/22/2012	PURC	.120	150,000,000.00	150,000,000.00	0.00	0.00	0.00

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 4/9/2012 7:12:20 AM

From Date: 3/1/2012 To Date: 3/31/2012

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
25721	FHLMC 2.5YrNcl1YE		3134G3SS0	1	03/26/2012	ILicea	03/22/2012	PURC	.120	150,000,000.00	150,000,000.00	0.00	-150,000,000.00
<b>Inv Type: 1000 REPOS-A/360</b>													
25721	FHLMC 2.5YrNcl1YE		3134G3SS0	1	09/22/2014	ILicea	03/22/2012	PURC	.540	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>													
25708	FNMA 5YrNcl1YB		3136FT2D0	1	03/22/2017	ILicea	03/22/2012	PURC	1.000	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
<b>Inv Type: 1565 FNMA-STEP%-S 30/360</b>													
<b>Subtotal</b>													
<b>Set Date: 3/23/2012</b>													
25745	FHLB 13MoNcl1Mob		313378P88	1	04/15/2013	ILicea	03/23/2012	PURC	.300	10,000,000.00	10,000,000.00	0.00	-10,000,000.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
<b>Subtotal</b>													
<b>Set Date: 3/26/2012</b>													
25767	UBS TRI PARTY REPO		REPO				03/26/2012	PURC	.170	150,000,000.00	150,000,000.00	0.00	0.00
<b>Subtotal</b>													

**DETAIL TRANSACTION REPORT - FIXED INCOME**



Run Date: 4/9/2012 7:12:20 AM

From Date: 3/1/2012 To Date: 3/31/2012

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
PURC				1	03/27/2012	ILicea	03/26/2012		.170	0.00	0.00	0.00	-150,000,000.00
									.170	150,000,000.00	150,000,000.00	0.00	0.00
									.170	0.00	0.00	0.00	-150,000,000.00
<b>Inv Type: 1000 REPOS-A/360</b>									.170	150,000,000.00	150,000,000.00	0.00	0.00
25746	FNMA 3YrNclYrB		3135G0J13	1	03/26/2015	ILicea	03/14/2012	PURC	.700	5,000,000.00	4,996,250.00	0.00	0.00
							03/26/2012		.725	0.00	-3,750.00	0.00	-4,996,250.00
									.700	5,000,000.00	4,996,250.00	0.00	0.00
<b>PURC</b>									.700	5,000,000.00	4,996,250.00	0.00	0.00
									.725	0.00	-3,750.00	0.00	-4,996,250.00
									.725	5,000,000.00	4,996,250.00	0.00	0.00
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>									.187	155,000,000.00	154,996,250.00	0.00	0.00
									.188	0.00	-3,750.00	0.00	-154,996,250.00
									.140	250,000,000.00	250,000,000.00	0.00	0.00
<b>Set Date: 3/27/2012</b>									.140	0.00	0.00	0.00	-250,000,000.00
25770	UBS TRI PARTY REPO		REPO	1	03/27/2012	GPresto	03/27/2012	PURC	.140	250,000,000.00	250,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-250,000,000.00
<b>PURC</b>									.140	250,000,000.00	250,000,000.00	0.00	0.00
									.140	0.00	0.00	0.00	-250,000,000.00
<b>Inv Type: 1000 REPOS-A/360</b>									.140	250,000,000.00	250,000,000.00	0.00	0.00
25220	MORGAN STANLEY GOV		MVRXX	1	04/01/2012	GPresto	03/27/2012	PURC	.047	50,000,000.00	50,000,000.00	0.00	0.00
									.047	0.00	0.00	0.00	-50,000,000.00
<b>PURC</b>									.047	50,000,000.00	50,000,000.00	0.00	0.00
									.047	0.00	0.00	0.00	-50,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>									.047	50,000,000.00	50,000,000.00	0.00	0.00
24569	UBOC MANAGED RATE	CASH		1	04/01/2012	GPresto	03/27/2012	PURC	.092	100,000,000.00	100,000,000.00	0.00	0.00
									.092	0.00	0.00	0.00	-100,000,000.00
<b>PURC</b>									.092	100,000,000.00	100,000,000.00	0.00	0.00
									.092	0.00	0.00	0.00	-100,000,000.00
									.092	100,000,000.00	100,000,000.00	0.00	0.00
<b>Subtotal</b>									.188	0.00	-3,750.00	0.00	-154,996,250.00

# DETAIL TRANSACTION REPORT - FIXED INCOME



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From Date: 3/1/2012 To Date: 3/31/2012

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>Inv Type: 1170 UBOC MGD RATE-A/360</b>													
25739	FHLMC 3Yr		3137EADD8			03/14/2012	03/13/2012	PURC	.092	100,000,000.00	100,000,000.00	0.00	0.00
										0.00	0.00	0.00	-100,000,000.00
					04/17/2015	ILicea	03/27/2012		.500	10,000,000.00	9,966,500.00	5,000.00	0.00
									.611	0.00	-33,500.00	0.00	-9,971,500.00
									.500	10,000,000.00	9,966,500.00	5,000.00	0.00
									.611	0.00	-33,500.00	0.00	-9,971,500.00
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>													
25762	FHLB 1Yr		313378TF8			03/20/2012	03/20/2012	PURC	.500	10,000,000.00	9,966,500.00	5,000.00	0.00
									.611	0.00	-33,500.00	0.00	-9,971,500.00
					03/27/2013	ILicea	03/27/2012		.250	10,000,000.00	9,999,164.00	0.00	0.00
									.258	0.00	-836.00	0.00	-9,999,164.00
									.250	10,000,000.00	9,999,164.00	0.00	0.00
									.258	0.00	-836.00	0.00	-9,999,164.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
25761	FHLB 5YrNclMoB		313378S77			03/20/2012	03/20/2012	PURC	.250	10,000,000.00	9,999,164.00	0.00	0.00
									.258	0.00	-836.00	0.00	-9,999,164.00
					03/27/2017	ILicea	03/27/2012		1.250	5,000,000.00	4,995,000.00	0.00	0.00
									1.271	0.00	-5,000.00	0.00	-4,995,000.00
									1.250	5,000,000.00	4,995,000.00	0.00	0.00
									1.271	0.00	-5,000.00	0.00	-4,995,000.00
<b>Inv Type: 1765 FHLB-STEP%-S 30/360</b>													
									1.250	5,000,000.00	4,995,000.00	0.00	0.00
									1.271	0.00	-5,000.00	0.00	-4,995,000.00
									.142	425,000,000.00	424,960,664.00	5,000.00	0.00
									.145	0.00	-39,336.00	0.00	-424,965,664.00
<b>Subtotal</b>													
<b>Set Date: 3/28/2012</b>													
25771	UBS TRI PARTY REPO	REPO				03/28/2012	03/28/2012	PURC	.100	250,000,000.00	250,000,000.00	0.00	0.00
									.100	0.00	0.00	0.00	-250,000,000.00
					03/29/2012	ILicea	03/28/2012		.100	250,000,000.00	250,000,000.00	0.00	0.00
									.100	0.00	0.00	0.00	-250,000,000.00
									.100	250,000,000.00	250,000,000.00	0.00	0.00
									.100	0.00	0.00	0.00	-250,000,000.00
									.047	65,000,000.00	65,000,000.00	0.00	0.00
									.047	0.00	0.00	0.00	-65,000,000.00
									.047	65,000,000.00	65,000,000.00	0.00	0.00
									.047	0.00	0.00	0.00	-65,000,000.00





**DETAIL TRANSACTION REPORT - FIXED INCOME**

Run Date: 4/9/2012 7:12:20 AM

From Date: 3/1/2012 To Date: 3/31/2012

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
									1.050	10,000,000.00	10,000,000.00	0.00	0.00
									1.050	0.00	0.00	0.00	-10,000,000.00
									<b>.198</b>	<b>90,000,000.00</b>	<b>90,000,000.00</b>	<b>0.00</b>	<b>0.00</b>
									<b>.198</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-90,000,000.00</b>
<b>Grand Total</b>									.196	1,926,900,000.00	1,926,547,871.45	69,460.91	0.00
									.196	0.00	-352,128.55	0.00	-1,926,617,332.36
				<b>Subtotal</b>									
				<b>Count 68</b>									

DETAIL TRANSACTION REPORT - FIXED INCOME



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SUMMARY

From Date: 3/1/2012 To Date: 3/31/2012

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.196	1,926,900,000.00	0.00	1,926,547,871.45	-352,128.55	0.00	69,460.91	0.00	-1,926,617,332.36
<b>Totals :</b>	<b>.196</b>	<b>1,926,900,000.00</b>	<b>0.00</b>	<b>1,926,547,871.45</b>	<b>-352,128.55</b>	<b>0.00</b>	<b>69,460.91</b>	<b>0.00</b>	<b>-1,926,617,332.36</b>