

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

804  
A



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

**SUBMITTAL DATE:**  
May 1, 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 April 2012 in accordance with Government Code Section 53607.

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

**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 Ashley, 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:** May 15, 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

**2.3**

Dept's Recomm.:  Consent  Policy  
 Per Exec. Ofc.:  Consent  Policy

Departmental Document

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

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
25785	UBS TRI PARTY REPO		REPO	1 04/03/2012	04/02/2012 Ilicea	04/02/2012	PURC	.160	100,000,000.00	100,000,000.00	0.00	0.00
	PURC							.160	100,000,000.00	100,000,000.00	0.00	-100,000,000.00
								.160	0.00	0.00	0.00	-100,000,000.00
	<b>Inv Type: 1000 REPOS-A/360</b>							.160	100,000,000.00	100,000,000.00	0.00	0.00
24569	UBOC MANAGED RATE		CASH	1 05/01/2012	04/02/2012 Ilicea	04/02/2012	PURC	.091	30,000,000.00	30,000,000.00	0.00	0.00
	PURC							.091	30,000,000.00	30,000,000.00	0.00	-30,000,000.00
								.091	0.00	0.00	0.00	-30,000,000.00
	<b>Inv Type: 1170 UBOC MGD RATE-A/360</b>							.091	30,000,000.00	30,000,000.00	0.00	0.00
25742	FHLMC 3Yr		3137EADD8	1 04/17/2015	03/14/2012 Ilicea	03/14/2012	PURC	.500	10,000,000.00	9,939,900.00	5,694.44	0.00
	PURC							.700	0.00	-60,100.00	0.00	-9,945,594.44
								.375	5,000,000.00	4,993,250.00	1,770.83	0.00
	<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>							.440	0.00	-6,750.00	0.00	-4,995,020.83
25778	FHLMC 2Yr		3134G3SB7	1 04/28/2014	03/29/2012 Ilicea	03/27/2012	PURC	.375	5,000,000.00	4,992,015.05	1,770.83	0.00
	PURC							.452	0.00	-7,984.95	0.00	-4,993,785.88
								.438	20,000,000.00	19,925,165.05	9,236.10	0.00
	<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>							.573	0.00	-74,834.95	0.00	-19,934,401.15
25775	FNMA 3YrNC6M0B		3136G0AQ4	1 03/27/2015	03/29/2012 Ilicea	03/27/2012	PURC	.438	20,000,000.00	19,925,165.05	9,236.10	0.00
	PURC							.573	0.00	-74,834.95	0.00	-19,934,401.15
								.750	5,000,000.00	5,000,000.00	520.83	0.00
	<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>							.750	0.00	0.00	0.00	-5,000,520.83
								.750	5,000,000.00	5,000,000.00	520.83	0.00
								.750	0.00	0.00	0.00	-5,000,520.83
	<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>							.375	5,000,000.00	4,990,014.15	1,770.83	0.00
25754	FHILB 2.25Yr		313378FY2	1 03/27/2015	03/15/2012 Ilicea	03/15/2012	PURC	.750	5,000,000.00	5,000,000.00	520.83	0.00
	PURC							.750	5,000,000.00	5,000,000.00	520.83	-5,000,520.83
								.375	5,000,000.00	4,990,014.15	1,770.83	0.00

**DETAIL TRANSACTION REPORT - FIXED INCOME**

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From Date: 4/1/2012 To Date: 4/30/2012

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 05/30/2014	ILicea	04/02/2012		.468	5,000,000.00	-9,985.85	0.00	-4,991,784.98
									.375	5,000,000.00	4,990,014.15	1,770.83	0.00
<b>PURC</b>									.468	0.00	-9,985.85	0.00	-4,991,784.98
									.375	5,000,000.00	4,990,014.15	1,770.83	0.00
									.468	0.00	-9,985.85	0.00	-4,991,784.98
									<b>.207</b>	<b>160,000,000.00</b>	<b>159,915,179.20</b>	<b>11,527.76</b>	<b>0.00</b>
									<b>.227</b>	<b>0.00</b>	<b>-84,820.80</b>	<b>0.00</b>	<b>-159,926,706.96</b>
							<b>Subtotal</b>						

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

**Set Date: 4/3/2012**

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
25786	UBS TRI PARTY REPO		REPO		04/03/2012	ILicea	04/03/2012	PURC	.160	100,000,000.00	100,000,000.00	0.00	0.00
					1 04/10/2012		04/03/2012		.160	100,000,000.00	100,000,000.00	0.00	-100,000,000.00
<b>PURC</b>									.160	0.00	0.00	0.00	0.00
									.160	0.00	0.00	0.00	-100,000,000.00
									.160	0.00	0.00	0.00	0.00
									.200	20,000,000.00	19,985,000.00	5,888.89	0.00
									.268	0.00	-15,000.00	0.00	-19,990,888.89
									.850	5,000,000.00	5,000,000.00	708.33	0.00
									.850	0.00	0.00	0.00	-5,000,708.33
									.330	25,000,000.00	24,985,000.00	6,597.22	0.00
									.385	0.00	-15,000.00	0.00	-24,991,597.22
									.330	25,000,000.00	24,985,000.00	6,597.22	0.00
									.385	0.00	-15,000.00	0.00	-24,991,597.22
									<b>.194</b>	<b>125,000,000.00</b>	<b>124,985,000.00</b>	<b>6,597.22</b>	<b>0.00</b>
									<b>.205</b>	<b>0.00</b>	<b>-15,000.00</b>	<b>0.00</b>	<b>-124,991,597.22</b>
							<b>Subtotal</b>						

**Inv Type: 1000 REPOS-A/360**

**Set Date: 4/4/2012**

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
25787	U.S. TREASURY BOND		912828QZ6		04/03/2012	ILicea	04/03/2012	PURC	.500	15,000,000.00	15,044,531.25	25,819.67	0.00
					1 05/31/2013		04/04/2012		.243	0.00	44,531.25	0.00	-15,070,350.92
<b>PURC</b>									.500	15,000,000.00	15,044,531.25	25,819.67	0.00
									.243	0.00	44,531.25	0.00	-15,070,350.92
									.500	15,000,000.00	15,044,531.25	25,819.67	0.00
									.500	15,000,000.00	15,044,531.25	25,819.67	0.00
							<b>Subtotal</b>						

**Inv Type: 1310 U.S. TREASURY BOND**

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# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

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
25791	FHLMC DISC NOTE		313397DU2		04/01/2013	04/04/2012 ILicea	04/04/2012	PURC	.243	50,000,000.00	44,531.25	0.00	-15,070,350.92
<b>PURC</b>													
<b>Inv Type: 1400 FHLMC-DISC NOTE</b>													
25753	FHLMC 3.5YrNc2YrB		313463TL4	1	09/28/2015	03/15/2012 ILicea	03/15/2012	PURC	.210	5,000,000.00	-105,583.33	625.00	-49,894,416.67
<b>PURC</b>													
<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>													
25768	FHLB 3Yr		313378U58	1	05/04/2015	03/26/2012 ILicea	03/21/2012	PURC	.700	15,000,000.00	15,000,000.00	0.00	-5,000,625.00
<b>PURC</b>													
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
25772	OREGON STATE		68608UNX0			03/28/2012 ILicea	03/22/2012	PURC	.480	3,595,000.00	3,595,000.00	0.00	-3,595,000.00
25773	OREGON STATE		68608UNZ5	1	11/01/2013	03/28/2012 ILicea	03/22/2012	PURC	.380	6,565,000.00	6,565,000.00	0.00	-6,565,000.00
<b>PURC</b>													
<b>Inv Type: 2350 MUNIS-S 30/360</b>													
25792	U.S. TREASURY BOND		912828QZ6			04/04/2012 ILicea	04/04/2012	PURC	.500	15,000,000.00	15,043,359.38	26,024.59	0.00
<b>Subtotal</b>										<b>95,098,947.92</b>	<b>-61,052.08</b>	<b>26,444.67</b>	<b>-95,125,392.59</b>

Set Date: 4/5/2012





# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

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)	Amort / (Accret)	(Interest) (Gain) / Loss Settlement
25780	FHLMC 2Yr		3134G35B7	1	04/28/2014	03/29/2012 ILicea	03/27/2012 04/10/2012	PURC	.375	12,000,000.00	11,984,880.00	5,250.00	0.00
	PURC								.437	0.00	-15,120.00	0.00	-11,990,130.00
									.375	12,000,000.00	11,984,880.00	5,250.00	0.00
	<b>Inv Type: 1425 FHLMC-Fxd-S 30/360</b>								.437	0.00	-15,120.00	0.00	-11,990,130.00
25781	FHLB 1.5Yr		313376DE2	1	05/28/2013	03/29/2012 ILicea	03/27/2012 04/10/2012	PURC	.310	14,500,000.00	14,507,830.00	16,481.67	0.00
	PURC								.262	0.00	7,830.00	0.00	-14,524,311.67
									.310	14,500,000.00	14,507,830.00	16,481.67	0.00
	<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>								.262	0.00	7,830.00	0.00	-14,524,311.67
25801	FFCB DISC NOTE		313313BX5	1	02/15/2013	04/10/2012 ILicea	04/10/2012 04/10/2012	PURC	.190	50,000,000.00	49,917,930.56	0.00	0.00
	PURC								.190	0.00	-82,069.44	0.00	-49,917,930.56
									.190	50,000,000.00	49,917,930.56	0.00	0.00
	<b>Inv Type: 1900 FFCB-DISC NOTE</b>								.190	0.00	-82,069.44	0.00	-49,917,930.56
25802	GE CAPITAL CORP		36959HG92	1	07/09/2012	04/10/2012 ILicea	04/10/2012 04/10/2012	PURC	.150	35,000,000.00	34,986,875.00	0.00	0.00
	PURC								.150	0.00	-13,125.00	0.00	-34,986,875.00
									.150	35,000,000.00	34,986,875.00	0.00	0.00
	<b>Inv Type: 3020 COMMERCIAL PAPER</b>								.150	0.00	-13,125.00	0.00	-34,986,875.00
									.149	181,500,000.00	181,397,515.56	21,731.67	0.00
	<b>Subtotal</b>								.149	0.00	-102,484.44	0.00	-181,419,247.23
25807	UBS TRI PARTY REPO		REPO			04/11/2012	04/11/2012	PURC	.140	100,000,000.00	100,000,000.00	0.00	0.00

Set Date: 4/1/2012

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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
25797	FHLB 1.5Yr		313378Y19	04/18/2012	ILicea	04/11/2012	PURC	.140	100,000,000.00	100,000,000.00	0.00	-100,000,000.00
<b>PURC</b>												
<b>Inv Type: 1000 REPOS-A/360</b>												
25743	FHLB 5YrNc1MoB		313378P47		03/14/2012	03/14/2012	PURC	.350	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
25744	FHLB 5YrNc3MoB		313378P70		03/14/2012	03/14/2012	PURC	.125	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
<b>PURC</b>												
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>												
25804	FFCB DISC NOTE		313313C09	03/04/2013	ILicea	04/11/2012	PURC	.180	25,000,000.00	24,956,854.17	0.00	-24,956,854.17
25805	FFCB DISC NOTE		313313C09	03/04/2013	ILicea	04/11/2012	PURC	.180	25,000,000.00	-43,145.83	0.00	-43,145.83
25806	FFCB DISC NOTE		313313C09	02/25/2013	ILicea	04/11/2012	PURC	.180	25,000,000.00	-43,145.83	0.00	-43,145.83
<b>PURC</b>												
<b>Inv Type: 1765 FHLB-STEP%-S 30/360</b>												
						04/11/2012	PURC	1.188	10,000,000.00	9,998,500.00	0.00	-9,998,500.00
						04/11/2012	PURC	1.191	10,000,000.00	-1,500.00	0.00	-1,500.00
						04/11/2012	PURC	1.191	10,000,000.00	9,998,500.00	0.00	-9,998,500.00
						04/11/2012	PURC	1.188	10,000,000.00	-1,500.00	0.00	-1,500.00
						04/11/2012	PURC	1.191	10,000,000.00	9,998,500.00	0.00	-9,998,500.00
						04/11/2012	PURC	1.191	10,000,000.00	9,998,500.00	0.00	-9,998,500.00
						04/11/2012	PURC	1.188	10,000,000.00	-1,500.00	0.00	-1,500.00
						04/11/2012	PURC	1.191	10,000,000.00	9,998,500.00	0.00	-9,998,500.00
						04/11/2012	PURC	1.188	10,000,000.00	9,998,500.00	0.00	-9,998,500.00
						04/11/2012	PURC	1.187	75,000,000.00	-126,291.66	0.00	-126,291.66
						04/11/2012	PURC	1.187	75,000,000.00	74,873,708.34	0.00	-74,873,708.34
						04/11/2012	PURC	1.187	75,000,000.00	74,873,708.34	0.00	-74,873,708.34
						04/11/2012	PURC	1.187	75,000,000.00	-126,291.66	0.00	-126,291.66
						04/11/2012	PURC	1.187	75,000,000.00	74,873,708.34	0.00	-74,873,708.34
						04/11/2012	PURC	1.187	75,000,000.00	-126,291.66	0.00	-126,291.66
						04/11/2012	PURC	1.187	75,000,000.00	74,873,708.34	0.00	-74,873,708.34
						04/11/2012	PURC	1.187	75,000,000.00	-126,291.66	0.00	-126,291.66
						04/11/2012	PURC	1.187	75,000,000.00	74,873,708.34	0.00	-74,873,708.34
						04/11/2012	PURC	1.187	75,000,000.00	-126,291.66	0.00	-126,291.66
						04/11/2012	PURC	1.187	75,000,000.00	74,873,708.34	0.00	-74,873,708.34
<b>Subtotal</b>									<b>190,000,000.00</b>	<b>189,872,208.34</b>	<b>0.00</b>	<b>-189,872,208.34</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
25808	FNMA 2.5YrNC6M0B		3135G0JG9	1	09/26/2014	04/11/2012 ILicea	04/11/2012 04/12/2012	PURC	.520	5,000,000.00	4,998,500.00	1,155.56	0.00
	<b>PURC</b>								.532	5,000,000.00	-1,500.00	0.00	-4,999,655.56
									.520	5,000,000.00	4,998,500.00	1,155.56	0.00
									.532	0.00	-1,500.00	0.00	-4,999,655.56
	<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>								.520	5,000,000.00	4,998,500.00	1,155.56	0.00
25809	FHLB 1.5Yr		313378LH2	1	09/16/2013	04/11/2012 ILicea	04/11/2012 04/12/2012	PURC	.280	5,000,000.00	4,997,850.00	1,050.00	0.00
	<b>PURC</b>								.310	5,000,000.00	-2,150.00	0.00	-4,998,900.00
									.280	5,000,000.00	4,997,850.00	1,050.00	0.00
									.310	0.00	-2,150.00	0.00	-4,998,900.00
	<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>								.280	5,000,000.00	4,997,850.00	1,050.00	0.00
									.310	0.00	-2,150.00	0.00	-4,998,900.00
									.400	10,000,000.00	9,996,350.00	2,205.56	0.00
									.421	0.00	-3,650.00	0.00	-9,998,555.56
	<b>Subtotal</b>												
	<b>Set Date: 4/13/2012</b>												
25818	FVCB 1.5YrNC3MoA		3133EACJ5	1	08/07/2013	04/12/2012 ILicea	04/12/2012 04/13/2012	PURC	.180	10,000,000.00	9,984,000.00	3,350.00	0.00
	<b>PURC</b>								.302	10,000,000.00	-16,000.00	0.00	-9,987,350.00
									.180	10,000,000.00	9,984,000.00	3,350.00	0.00
									.302	0.00	-16,000.00	0.00	-9,987,350.00
	<b>Inv Type: 1925 FFCB-Fxd-S 30/360</b>								.180	10,000,000.00	9,984,000.00	3,350.00	0.00
									.302	0.00	-16,000.00	0.00	-9,987,350.00
	<b>Subtotal</b>												
	<b>Set Date: 4/16/2012</b>												
25822	UBS TRI PARTY REPO		REPO	1	04/17/2012	04/16/2012 ILicea	04/16/2012 04/16/2012	PURC	.180	150,000,000.00	150,000,000.00	0.00	0.00
	<b>PURC</b>								.180	150,000,000.00	0.00	0.00	-150,000,000.00
									.180	150,000,000.00	150,000,000.00	0.00	0.00
									.180	0.00	0.00	0.00	-150,000,000.00
	<b>Inv Type: 1000 REPOS-A/360</b>								.180	150,000,000.00	150,000,000.00	0.00	0.00
									.180	0.00	0.00	0.00	-150,000,000.00
	<b>Subtotal</b>												



# DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

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
25197	FEDERATED GOV		GODX	1	05/01/2012	04/16/2012 ILicea	04/16/2012	PURC	.010	70,000,000.00	70,000,000.00	0.00	0.00
	PURC								.010	70,000,000.00	70,000,000.00	0.00	-150,000,000.00
									.010	70,000,000.00	70,000,000.00	0.00	-70,000,000.00
									.010	0.00	0.00	0.00	-70,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>													
25765	FHLB 3YrNciMob		313378TS0	1	04/16/2015	03/22/2012 ILicea	03/20/2012	PURC	1.000	10,000,000.00	10,000,000.00	0.00	0.00
	PURC								1.000	0.00	0.00	0.00	-10,000,000.00
25790	FHLB 1Yr		313378X30	1	04/16/2013	04/03/2012 ILicea	04/03/2012	PURC	.250	5,000,000.00	5,000,000.00	0.00	0.00
	PURC								.250	0.00	0.00	0.00	-5,000,000.00
25800	FHLB 1.5Yr		313378YX3	1	10/15/2013	04/09/2012 ILicea	04/05/2012	PURC	.350	5,000,000.00	5,000,000.00	0.00	0.00
	PURC								.350	0.00	0.00	0.00	-5,000,000.00
									.650	20,000,000.00	20,000,000.00	0.00	0.00
									.650	0.00	0.00	0.00	-20,000,000.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
25813	FFCB 1Yr		3133EALN6	1	04/16/2013	04/11/2012 ILicea	04/10/2012	PURC	.220	5,000,000.00	4,999,600.00	0.00	0.00
	PURC								.228	0.00	-400.00	0.00	-4,999,600.00
25817	FFCB 1Yr		3133EALN6	1	04/16/2013	04/12/2012 ILicea	04/12/2012	PURC	.220	5,000,000.00	4,998,337.45	0.00	0.00
	PURC								.253	0.00	-1,662.55	0.00	-4,998,337.45
									.220	10,000,000.00	9,997,937.45	0.00	0.00
									.241	0.00	-2,062.55	0.00	-9,997,937.45
									.220	10,000,000.00	9,997,937.45	0.00	0.00
									.241	0.00	-2,062.55	0.00	-9,997,937.45
<b>Inv Type: 1925 FFCB-Fxd-S 30/360</b>													
25811	MAIN ST GO		56052AXCS	1	06/01/2013	04/11/2012 ILicea	04/11/2012	PURC	2.000	1,500,000.00	1,526,895.00	11,250.00	0.00
	PURC								.401	0.00	26,895.00	0.00	-1,538,145.00
25812	MICHIGAN ST GO		5946107P6	1	05/15/2013	04/11/2012 ILicea	04/11/2012	PURC	.450	4,285,000.00	4,285,000.00	214.25	0.00
	PURC								.450	0.00	0.00	0.00	-4,285,214.25
									.852	5,785,000.00	5,811,895.00	11,464.25	0.00
									.437	0.00	26,895.00	0.00	-5,823,359.25
									.852	5,785,000.00	5,811,895.00	11,464.25	0.00

## DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

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
Subtotal													
25826	UBS TRI PARTY REPO		REPO		04/17/2012	04/17/2012		PURC	.120	150,000,000.00	150,000,000.00	0.00	0.00
					04/17/2012	04/17/2012			.120	0.00	0.00	0.00	-150,000,000.00
									.120	150,000,000.00	150,000,000.00	0.00	0.00
PURC													
									.120	0.00	0.00	0.00	-150,000,000.00
									.120	150,000,000.00	150,000,000.00	0.00	0.00
Inv Type: 1000 REPOS-A/360													
25769	FNMA 3YrNc6MoB		3136GOAV3		03/26/2012	03/22/2012		PURC	.850	10,000,000.00	10,000,000.00	0.00	0.00
					07/17/2015	04/17/2012			.850	0.00	0.00	0.00	-10,000,000.00
25784	FNMA 3YrNc1YrB		3135G0J08		03/29/2012	03/29/2012		PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
					04/17/2015	04/17/2012			.750	0.00	0.00	0.00	-5,000,000.00
									.817	15,000,000.00	15,000,000.00	0.00	0.00
PURC													
									.817	0.00	0.00	0.00	-15,000,000.00
									.817	15,000,000.00	15,000,000.00	0.00	0.00
Inv Type: 1525 FNMA-Fxd-S 30/360													
25824	FFCB 1.5YrNc3MoA		3133EACJ5		04/16/2012	04/16/2012		PURC	.180	5,000,000.00	4,994,100.00	1,775.00	0.00
					08/07/2013	04/17/2012			.271	0.00	-5,900.00	0.00	-4,995,875.00
									.180	5,000,000.00	4,994,100.00	1,775.00	0.00
PURC													
									.271	0.00	-5,900.00	0.00	-4,995,875.00
									.180	5,000,000.00	4,994,100.00	1,775.00	0.00
Inv Type: 1925 FFCB-Fxd-S 30/360													
25825	GE CAPITAL CORP		36959HGG6		04/17/2012	04/17/2012		PURC	.170	20,000,000.00	19,991,500.00	0.00	0.00
					07/16/2012	04/17/2012			.170	0.00	-8,500.00	0.00	-19,991,500.00
									.170	20,000,000.00	19,991,500.00	0.00	0.00
PURC													
									.170	0.00	-8,500.00	0.00	-19,991,500.00
									.170	20,000,000.00	19,991,500.00	0.00	0.00
Inv Type: 3020 COMMERCIAL PAPER													
									.170	20,000,000.00	19,991,500.00	0.00	0.00
									.170	0.00	-8,500.00	0.00	-19,991,500.00
									.182	190,000,000.00	189,985,600.00	1,775.00	0.00
Subtotal													

# DETAIL TRANSACTION REPORT - FIXED INCOME

Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

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>Set Date: 4/18/2012</b>													
25827	UBS TRI PARTY REPO		REPO			04/18/2012	04/18/2012	PURC	.120	100,000,000.00	100,000,000.00	0.00	0.00
		1			04/25/2012	ILicea	04/18/2012		.120	0.00	0.00	0.00	-100,000,000.00
									.120	100,000,000.00	100,000,000.00	0.00	0.00
<b>Inv Type: 1000 REPOS-A/360</b>													
25814	FHLB 1Yr		313378ZUB			04/11/2012	04/10/2012	PURC	.230	5,000,000.00	4,998,850.00	0.00	0.00
		1			04/18/2013	ILicea	04/18/2012		.253	0.00	-1,150.00	0.00	-4,998,850.00
									.230	5,000,000.00	4,998,850.00	0.00	0.00
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>													
25776	FHLB 5YrNc1MoB		313378VB4			03/29/2012	03/27/2012	PURC	.230	5,000,000.00	4,998,850.00	0.00	0.00
		1			04/18/2017	ILicea	04/18/2012		.253	0.00	-1,150.00	0.00	-4,998,850.00
									1.250	5,000,000.00	5,000,000.00	0.00	0.00
									1.250	5,000,000.00	5,000,000.00	0.00	-5,000,000.00
<b>Inv Type: 1765 FHLB-STEP%-S 30/360</b>													
25810	FFCB 1.5Yr		31333EALT3			04/11/2012	04/11/2012	PURC	.300	5,000,000.00	5,000,000.00	0.00	0.00
		1			11/18/2013	ILicea	04/18/2012		.300	0.00	0.00	0.00	-5,000,000.00
									.300	5,000,000.00	5,000,000.00	0.00	0.00
<b>Inv Type: 1925 FFCB-Fxd-S 30/360</b>													
									.300	0.00	0.00	0.00	-5,000,000.00
									.300	5,000,000.00	5,000,000.00	0.00	0.00
									.300	0.00	0.00	0.00	-5,000,000.00
									.182	115,000,000.00	114,998,850.00	0.00	0.00
									.183	0.00	-1,150.00	0.00	-114,998,850.00
<b>Subtotal</b>													
									.010	20,000,000.00	20,000,000.00	0.00	0.00

Set Date: 4/19/2012

25197 FEDERATED GOV

GODXX

04/19/2012 04/19/2012

PURC





**DETAIL TRANSACTION REPORT - FIXED INCOME**

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From Date: 4/1/2012 To Date: 4/30/2012

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
<b>PURC</b>				1 04/24/2014	ILicea	04/24/2012		.500	0.00	0.00	0.00	-5,000,000.00
								.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: 1725 FHLB-Fxd-S 30/360</b>												
25837	EXXON MOBIL CORP		30229AEF2		04/24/2012	04/24/2012	PURC	.050	50,000,000.00	49,998,541.67	0.00	0.00
<b>PURC</b>				1 05/15/2012	ILicea	04/24/2012		.050	0.00	-1,458.33	0.00	-49,998,541.67
								.050	50,000,000.00	49,998,541.67	0.00	0.00
								.050	0.00	-1,458.33	0.00	-49,998,541.67
<b>Inv Type: 3020 COMMERCIAL PAPER</b>												
								.133	<b>240,000,000.00</b>	<b>239,998,541.67</b>	<b>0.00</b>	<b>0.00</b>
								.133	<b>0.00</b>	<b>-1,458.33</b>	<b>0.00</b>	<b>-239,998,541.67</b>
<b>Subtotal</b>												
								.140	100,000,000.00	100,000,000.00	0.00	0.00
<b>PURC</b>				1 05/02/2012	ILicea	04/25/2012		.140	0.00	0.00	0.00	-100,000,000.00
								.140	100,000,000.00	100,000,000.00	0.00	0.00
								.140	0.00	0.00	0.00	-100,000,000.00
<b>Inv Type: 1000 REPOS-A/360</b>												
25197	FEDERATED GOV		GODXX		04/25/2012	04/25/2012	PURC	.010	30,000,000.00	30,000,000.00	0.00	0.00
25197	FEDERATED GOV		GODXX	1 05/01/2012	ILicea	04/25/2012		.010	0.00	0.00	0.00	-30,000,000.00
25220	MORGAN STANLEY GOV		MVRXX	1 05/01/2012	ILicea	04/25/2012		.047	50,000,000.00	50,000,000.00	0.00	-5,000,000.00
<b>PURC</b>				1 05/01/2012	ILicea	04/25/2012		.047	0.00	0.00	0.00	-50,000,000.00
								.032	85,000,000.00	85,000,000.00	0.00	0.00
								.032	0.00	0.00	0.00	-85,000,000.00
<b>Inv Type: 1060 MMKT ACCTS-A/366</b>												
								.032	85,000,000.00	85,000,000.00	0.00	0.00
								.032	0.00	0.00	0.00	-85,000,000.00
<b>Subtotal</b>												
								.090	<b>185,000,000.00</b>	<b>185,000,000.00</b>	<b>0.00</b>	<b>0.00</b>

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

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>Set Date: 4/26/2012</b>													
25819	CONNECTICUT ST		20772ED0			04/12/2012	04/12/2012	PURC	.448	2,000,000.00	2,000,000.00	0.00	0.00
		1	04/15/2014		ILicea	04/26/2012			.448	0.00	0.00	0.00	-2,000,000.00
25820	CONNECTICUT ST		20772JEE8			04/12/2012	04/12/2012	PURC	.672	2,000,000.00	2,000,000.00	0.00	0.00
		1	04/15/2015		ILicea	04/26/2012			.672	0.00	0.00	0.00	-2,000,000.00
25821	CONNECTICUT ST		20772JEC2			04/12/2012	04/12/2012	PURC	.250	8,300,000.00	8,297,261.00	0.00	0.00
		1	04/15/2013		ILicea	04/26/2012			.284	0.00	-2,739.00	0.00	-8,297,261.00
									.351	12,300,000.00	12,297,261.00	0.00	0.00
									.374	0.00	-2,739.00	0.00	-12,297,261.00
<b>Inv Type: 2350 MUNIS-S 30/360</b>													
25843	EXXON MOBIL CORP		30229AENS			04/26/2012	04/26/2012	PURC	.070	50,000,000.00	49,997,472.22	0.00	0.00
		1	05/22/2012		ILicea	04/26/2012			.070	0.00	-2,527.78	0.00	-49,997,472.22
									.070	50,000,000.00	49,997,472.22	0.00	0.00
									.070	0.00	-2,527.78	0.00	-49,997,472.22
<b>Subtotal</b>										<b>62,300,000.00</b>	<b>-5,266.78</b>	<b>0.00</b>	<b>-62,294,733.22</b>
<b>Inv Type: 3020 COMMERCIAL PAPER</b>													
<b>Set Date: 4/27/2012</b>													
25815	FHLB 5Yrnc3MoB		313378ZJ3			04/11/2012	04/10/2012	PURC	1.000	11,750,000.00	11,750,000.00	0.00	0.00
		1	04/27/2017		ILicea	04/27/2012			1.000	0.00	0.00	0.00	-11,750,000.00
									1.000	11,750,000.00	11,750,000.00	0.00	0.00
									1.000	0.00	0.00	0.00	-11,750,000.00
<b>Subtotal</b>										<b>11,750,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-11,750,000.00</b>
<b>Inv Type: 1765 FHLB-STEP%-S 30/360</b>													
<b>Set Date: 4/30/2012</b>													
									1.000	0.00	0.00	0.00	-11,750,000.00
									1.000	0.00	0.00	0.00	-11,750,000.00



**DETAIL TRANSACTION REPORT - FIXED INCOME**

Run Date: 5/1/2012 1:10:50 PM

From Date: 4/1/2012 To Date: 4/30/2012

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	
25823	FNMA 2.5YrNC1YrE		3135G0KL6	1	10/30/2014	04/16/2012	04/16/2012	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00	
						ILicea	04/30/2012		.500	10,000,000.00	10,000,000.00	0.00	-10,000,000.00	
<b>PURC</b>														
<b>Inv Type: 1525 FNMA-Fxd-S 30/360</b>														
25799	FHLB 1YrNC9MoE		313378YN5	1	05/07/2013	04/09/2012	04/05/2012	PURC	.280	10,000,000.00	10,000,000.00	0.00	0.00	
						ILicea	04/30/2012		.280	10,000,000.00	10,000,000.00	0.00	-10,000,000.00	
25816	FHLB 3YrNC2YrE		313378XS5	1	04/30/2015	04/11/2012	04/10/2012	PURC	.650	5,000,000.00	5,000,000.00	0.00	0.00	
						ILicea	04/30/2012		.650	5,000,000.00	5,000,000.00	0.00	-5,000,000.00	
25840	FHLB 2Yr		313379AK5	1	04/30/2014	04/25/2012	04/24/2012	PURC	.340	5,000,000.00	5,000,000.00	0.00	0.00	
						ILicea	04/30/2012		.340	5,000,000.00	5,000,000.00	0.00	-5,000,000.00	
<b>PURC</b>														
<b>Inv Type: 1725 FHLB-Fxd-S 30/360</b>														
										<b>Subtotal</b>	<b>30,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-30,000,000.00</b>
											2,273,495,000.00	116,826.00	0.00	
<b>Grand Total</b>										<b>Count 83</b>	<b>2,273,057,937.74</b>	<b>-437,062.26</b>	<b>0.00</b>	<b>-2,273,174,763.74</b>

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 5/1/2012 1:10:50 PM

## SUMMARY

From Date: 4/1/2012 To Date: 4/30/2012

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.185	2,273,495,000.00	0.00	2,273,057,937.74	-437,062.26	0.00	116,826.00	0.00	-2,273,174,763.74
<b>Totals :</b>	<b>.185</b>	<b>2,273,495,000.00</b>	<b>0.00</b>	<b>2,273,057,937.74</b>	<b>-437,062.26</b>	<b>0.00</b>	<b>116,826.00</b>	<b>0.00</b>	<b>-2,273,174,763.74</b>