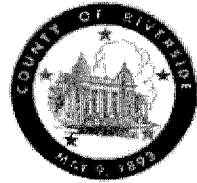


**SUBMITTAL TO THE BOARD OF SUPERVISORS
COUNTY OF RIVERSIDE, STATE OF CALIFORNIA**

681A



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
July 8, 2010

SUBJECT: Treasurer's Monthly Disclosure Report on Investments

RECOMMENDED MOTION: That the Board of Supervisors receives and files the Treasurer's "Monthly Disclosure Report on Investments" dated June 2010.

BACKGROUND: The County Treasurer and Tax Collector is submitting the above noted report to the County Board of Supervisors in keeping with Section 53607 of the California Government Code, which requires a quarterly report on the status of investments. The practice has been to provide the Board with a monthly report. The report gives the various statistics on the portfolio as to overall composition, liquidity structure, credit quality on the various securities, and provides several trends on earning performance, average weighted maturity, and the portfolio's "paper loss or gain".

Don Kent, Treasurer-Tax Collector

FINANCIAL DATA	Current F.Y. Total Cost:	\$	In Current Year Budget:
	Current F.Y. Net County Cost:	\$	Budget Adjustment:
	Annual Net County Cost:	\$	For Fiscal Year: 2009-2010

SOURCE OF FUNDS:	Positions To Be Deleted Per A-30	<input type="checkbox"/>
	Requires 4/5 Vote	<input type="checkbox"/>

C.E.O. RECOMMENDATION:

RECEIVE AND FILE

BY:
Rob Rockwell

County Executive Office Signature

Consent
 Policy
 Consent
 Policy

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

2.23

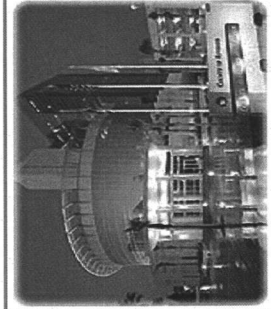


COUNTY OF RIVERSIDE

TREASURER'S POOLED INVESTMENT FUND
MONTHLY REPORT
JUNE 2010

Investment Objectives

SAFETY OF PRINCIPAL LIQUIDITY
MAXIMUM RATE OF RETURN



Capital Markets

Don Kent
Treasurer-Tax Collector

Jon Christensen
Assistant Treasurer-Tax Collector

Giovane Pizano
Investment Manager

Economic Indicators of Importance

24-Jun	Durable Goods Orders (-1.1% actual vs. 0.5% survey)
25-Jun	Gross Domestic Product (2.7% actual vs. 3% survey)
29-Jun	Consumer Confidence (52.9 actual vs. 63.3 survey)
02-Jul	Factory Orders (-1.4% actual vs. -0.5% survey)
02-Jul	Unemployment Rate (9.5% actual vs. 9.8% survey) Payroll change (-125000 actual vs. -125000 survey)
17-Jun	Consumer Price Index CPI (-0.2% actual vs. -0.2% survey) Core CPI (0.1% actual vs. 0.1% survey)

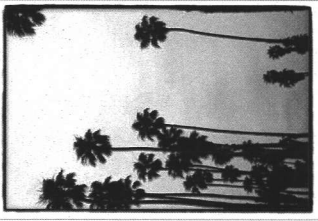
"June Gloom or Summer Bummer?"

June gloom is the Southern California summer weather pattern that results in overcast skies with cool temperatures. It is an offshore marine layer which creates the cloudy, cool effect on land. So far our economic June gloom is turning out to have the same effect on our markets as well; economic reports have not fared well so far this month and looks as if it will carry over into July and beyond to become our "Summer Bummer".

Most of the federal government's stimulus programs have either run their course or are due to run out of steam soon. This is an important factor as the stimulus money had provided for just over half of our economic growth in the 1st quarter with the rest coming from the private sector.

Hit especially hard have been new home sales down almost 33% in June, after homebuyer tax credits had expired. The story is much the same with pending home sales down 30%, greater than the expected 14% decline.

Slowing home sales also have had a negative



effect on consumer spending; consumer confidence figures for June came in at 52.9 vs. the 62.5 expected, definitely less than expected. The economic indicators, coupled with the private sector having to carry all of the economic weight without additional government intervention along with the specter of millions of workers coming off extended unemployment benefits, is likely to continue to place a huge burden on the fledgling U.S. economy.

As we had anticipated, there were no changes in interest rates at the June 23rd FOMC meeting and once again, expect that the FED is on hold until first quarter, or later, in 2011.



Don Kent
Treasurer-Tax Collector

Portfolio Statistics

	Month End Market Value(1)	Month End Book Value	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield(2)	WAM (Yrs.)	Modified Duration
The Treasurer's Pooled Investment Fund is composed of County, Schools, Special Districts and other Discretionary Depositors							
June	4,971,118,828.26	4,960,710,905.49	10,407,922.77	0.21%	0.92	1.02	0.99
May	5,809,312,985.89	5,800,852,609.80	8,460,376.09	0.15%	0.89	0.98	0.96
April	6,186,074,578.96	6,179,269,634.31	6,804,944.65	0.11%	0.92	0.96	0.91
March	5,499,942,292.84	5,493,676,571.36	6,265,721.48	0.11%	1.02	1.07	1.04
February	5,336,824,183.57	5,321,146,126.84	15,678,056.73	0.29%	1.02	1.00	0.99
January	5,786,604,370.24	5,768,992,066.26	17,612,303.98	0.31%	0.97	1.05	1.03

(1) Market values do not include accrued interest. (2) Monthly Average Book Yield

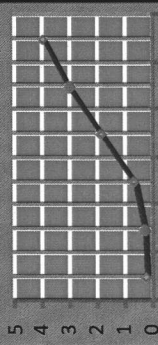
RIVERSIDE COUNTY TREASURER'S POOLED INVESTMENT FUND IS CURRENTLY RATED:
Aaa/MRI BY MOODY'S INVESTOR SERVICES AAA/V1+ BY FITCH RATINGS



Market Snapshot

The Fed maintained the target rate at a range of 0 to 25 bps. The 2 year T-Note was yielding 0.61% (down 15bps) while the 10 year T-Note was yielding 2.97% (down 34bps). For June, the Pool had an increase of 3 bps in the average monthly yield.

U.S. Government



3 Mo US Treasury Bill	0.18	0.02
6 Mo US Treasury Bill	0.22	0.00
2 Yr US Treasury Note	0.61	(0.15)
5 Yr US Treasury Note	1.79	(0.31)
10 Yr US Treasury Note	2.97	(0.34)
FED Fund Rate	0 - .25	0.00

Other Markets

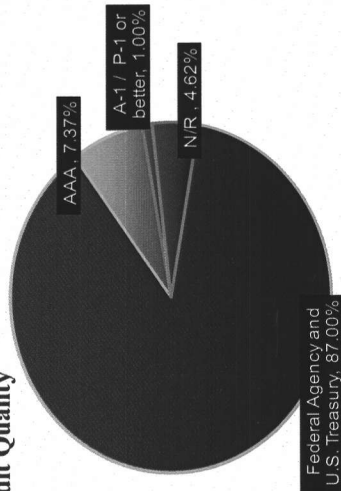
Crude Oil (barrel)	75.63	1.66
Gold (Ounce)	1,242.25	26.05
DJIA	9,774.02	(362.58)
S&P 500	1,030.71	(58.70)
NASDAQ	2,109.24	(147.80)

Portfolio Characteristics

Sector breakdown

	Market Value	WAM	Book Yield
Federal Agency	3,663,925,871	1.31	1.13
MMF	539,108,108	0.08	0.25
Commercial Paper	49,942,500	0.19	0.45
Negotiable CDs	-	-	-
Medium Term Notes	-	-	-
Municipal Bonds	41,548,005	0.49	3.48
Certificate of Deposit	-	-	-
Bond - U.S. Treasury	660,959,344	0.34	0.34
Local Agency Obligation	15,635,000	1.44	1.44
TOTAL	4,971,118,828	1.02	0.94

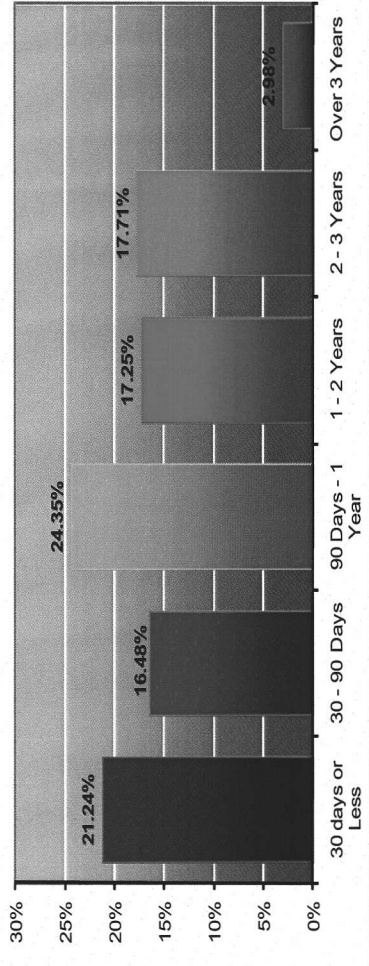
Credit Quality



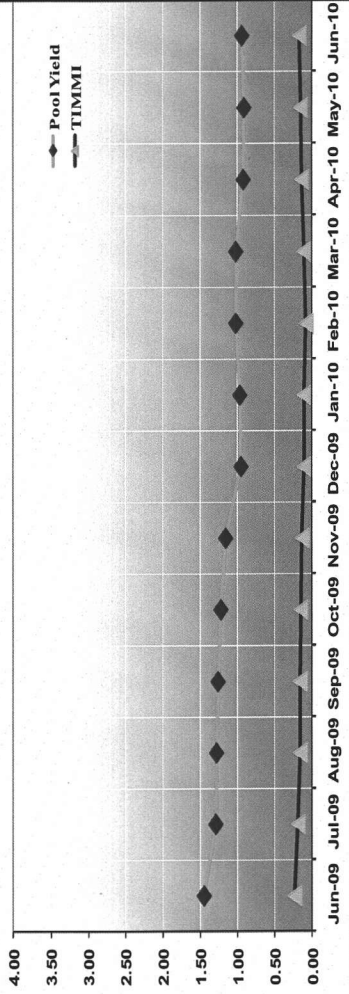
Cash Flows²

Month	Monthly Receipts	Monthly Disbts	Difference	Required Mat. Invest	Balance	Actual Inv. Maturities	Avail. To Invest > 1
07/2010					64.40		
07/2010	735.29	1,107.85	(372.56)	308.16	-	1,055.53	
08/2010	716.41	839.69	(123.28)	123.28	-	442.01	
09/2010	566.39	799.59	(233.20)	233.20	-	398.00	
10/2010	746.70	874.78	(128.08)	128.08	-	325.00	
11/2010	754.63	767.61	(12.98)	-	-	4.86	
12/2010	1,530.09	890.64	639.45	-	639.45	51.84	
01/2011	615.93	1,409.36	(793.43)	153.98	-	229.90	
02/2011	560.00	946.97	(386.97)	386.97	-	50.00	
03/2011	952.96	850.00	102.96	-	102.96	13.65	
04/2011	1,389.61	820.00	569.61	-	672.57	96.17	
05/2011	760.95	1,200.00	(439.05)	-	233.52	129.99	
06/2011	878.82	1,350.00	(471.18)	237.66	-	285.71	
TOTALS	10,207.8	11,856.5	(1,648.7)	1,571.3	-	3,082.7	3,389.4
				31.68%		62.14%	68.32%

Maturity Distribution



12 Month Gross Yield Trends¹



¹ Treasurer's Institutional Money Market Index (TIMMI) is compiled and reported by the Riverside County Treasurer's Capital Markets division. It is a composite index derived from the average of three multi-billion dollar AAA rated Prime (funds that invest in a diversified portfolio of U.S. dollar denominated money market instruments including U.S. Treasuries, government agencies, bankers' acceptances, commercial paper, certificates of deposits, repurchase agreements, etc.) portfolios that the Treasurer tracks. Further details available upon request. Current funds are ASTTGA, WFIXX (12/09), and MPFX.

² The Pooled Investment Fund cash flow requirements are based upon a 12 month historical cash flow model. Based upon projected cash receipts and maturing investments, there are sufficient funds to meet future cash flow disbursements over the next 12 months.

CUSIP	PAR	DESCRIPTION	COUPON	MATURITY	BOOK VALUE 1	PRICE	M. VALUE1	GAIN/LOSS	YLD MAT1	M DUR.4	AVG. LIFE2
BOND - U.S. TREASURY BONDS											
912828JV3	15,000,000.00	U.S. TREASURY BONDS	0.88	12/31/2010	15,089,062.50	100.31	15,046,950.00	(42,112.50)	0.31	0.50	0.50
912828JV3	20,000,000.00	U.S. TREASURY BONDS	0.88	12/31/2010	20,078,906.25	100.31	20,062,600.00	(16,306.25)	0.48	0.50	0.50
912828JY7	10,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	10,058,593.75	100.36	10,035,900.00	(22,693.75)	0.37	0.58	0.59
912828JY7	10,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	10,001,953.13	100.36	10,035,900.00	33,946.87	0.86	0.58	0.59
912828JY7	10,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	9,981,250.00	100.36	10,035,900.00	54,650.00	1.00	0.58	0.59
912828JY7	20,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	19,989,062.50	100.36	20,071,800.00	82,737.50	0.91	0.58	0.59
912828JY7	10,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	10,037,500.00	100.36	10,035,900.00	(1,600.00)	0.42	0.58	0.59
912828JY7	25,000,000.00	U.S. TREASURY BONDS	0.88	4/30/2011	25,117,187.50	100.45	25,111,250.00	(5,937.50)	0.53	0.83	0.83
912828KL3	15,000,000.00	U.S. TREASURY BONDS	0.88	4/30/2011	15,065,039.06	100.45	15,066,750.00	1,710.94	0.45	0.83	0.83
912828KL3	15,000,000.00	U.S. TREASURY BONDS	0.88	4/30/2011	15,053,906.25	100.45	15,066,750.00	12,843.75	0.64	0.83	0.83
912828MJ6	15,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2012	14,990,625.00	100.53	15,079,650.00	89,025.00	0.91	1.56	1.59
		175,000,000.00			175,443,554.69		175,695,250.00	241,695.31	0.64	0.73	0.73
CASH - UBOD DEPOSIT ACCOUNT											
CASH	160,000,000.00	UBOD DEPOSIT ACCOUNT	0.20	7/29/2010	160,000,000.00	100.00	160,000,000.00	-	0.20	0.08	0.08
	160,000,000.00				160,000,000.00		160,000,000.00	-	0.20	0.08	0.08
CLTR - CALTRUST SHORT TERM FUND											
CLTR	54,000,000.00	CALTRUST SHORT TERM FUND	0.57	7/29/2010	54,000,000.00	100.20	54,108,108.12	108,108.12	0.57	0.08	0.08
	54,000,000.00				54,000,000.00		54,108,108.12	108,108.12	0.57	0.08	0.08
CPD - COMMERCIAL PAPER - DISCOUNT											
36959J87	50,000,000.00	GENERAL ELECTRIC CAPITL A1+P1	0.45	9/8/2010	49,942,500.00	99.89	49,942,500.00	-	0.45	0.19	0.19
	50,000,000.00				49,942,500.00		49,942,500.00	-	0.45	0.19	0.19
FCDN - FARM CRED DISCOUNT NOTES											
313313E20	25,000,000.00	FARM CRED DISCOUNT NOTES	0.43	9/11/2010	24,891,604.17	99.57	24,891,604.17	-	0.44	0.17	0.17
	25,000,000.00				24,891,604.17		24,891,604.17	-	0.44	0.17	0.17
FFCB - FED FARM CREDIT BANK											
31331YU8	5,000,000.00	FED FARM CREDIT BANK 2Yrnc	2.25	7/1/2010	4,902,150.00	98.04	4,902,150.00	-	3.23	0.00	0.00
31331YU8	5,000,000.00	FED FARM CREDIT BANK 2.3Yrnc	2.25	7/1/2010	4,905,165.54	98.10	4,905,165.54	-	3.06	0.00	0.00
31331YU8	25,000,000.00	FED FARM CREDIT BANK 1.5Yrnc	2.25	7/1/2010	25,439,500.00	101.76	25,439,500.00	-	1.26	0.00	0.00
31331YU2	6,500,000.00	FED FARM CREDIT BANK 2Yrnc	3.30	7/21/2010	6,492,525.00	99.89	6,492,525.00	-	3.36	0.06	0.06
31331YU4	5,000,000.00	FED FARM CREDIT BANK 2.5Yrnc	2.88	8/4/2010	4,967,550.00	99.35	4,967,550.00	-	3.25	0.09	0.10
31331YU6	15,000,000.00	FED FARM CREDIT BANK 1.5Yrnc	1.13	8/6/2010	15,012,000.00	100.08	15,012,000.00	-	1.07	0.10	0.10
31331YU6	5,000,000.00	FED FARM CREDIT BANK 1.5Yrnc	1.25	9/9/2010	5,000,000.00	100.00	5,000,000.00	-	1.25	0.19	0.19
31331YU8	5,000,000.00	FED FARM CREDIT BANK 2Yrnc	2.65	10/14/2010	4,995,000.00	100.69	5,034,400.00	39,400.00	2.70	0.29	0.29
31331YU8	5,000,000.00	FED FARM CREDIT BANK	1.60	11/2/2011	5,002,800.00	100.69	5,034,400.00	31,600.00	1.57	0.53	0.54
307692AA1	14,500,000.00	FED FARM CREDIT BANK	4.88	1/14/2011	15,219,490.00	102.72	14,894,226.00	(325,264.00)	1.30	0.52	0.54
31331YU0	5,000,000.00	FED FARM CREDIT BANK 3Yrnc	2.88	2/14/2011	4,965,050.00	101.53	5,076,550.00	111,500.00	3.20	0.61	0.63
31331YU1	6,750,000.00	FED FARM CREDIT BANK 3Yrnc	3.00	3/3/2011	6,779,362.50	101.75	6,868,125.00	88,762.50	2.80	0.66	0.67
31331YU4	5,000,000.00	FED FARM CREDIT BANK 3Yrnc	2.63	4/21/2011	4,965,100.00	101.78	5,089,050.00	123,950.00	2.92	0.79	0.81
31331YU5	10,000,000.00	FED FARM CREDIT BANK 2Yrnc	1.15	6/9/2011	9,971,000.00	100.66	10,065,600.00	94,600.00	1.30	0.93	0.94
31331GXR5	10,000,000.00	FED FARM CREDIT BANK 1.5Yrnc3M	0.60	6/9/2011	9,992,500.00	100.00	10,000,000.00	7,500.00	0.65	0.94	0.94
31331G6F1	5,000,000.00	FED FARM CREDIT BANK	0.57	6/9/2011	5,003,000.00	100.13	5,006,250.00	3,250.00	0.53	0.94	0.94
30769PAA0	4,950,000.00	FED FARM CREDIT BANK 3Yrnc	3.90	6/20/2011	5,166,117.00	103.34	5,115,528.00	(50,589.00)	2.10	0.95	0.97
31331G6F5	4,602,000.00	FED FARM CREDIT BANK 2.5Yrnc	5.50	7/15/2011	4,967,444.82	105.08	4,835,643.54	(131,801.28)	2.25	0.99	1.04
31331JEF6	5,000,000.00	FED FARM CREDIT BANK 1.5Yrnc3M	0.68	8/12/2011	5,000,000.00	100.00	5,000,000.00	-	0.68	1.11	1.12
31331JEF6	5,000,000.00	FED FARM CREDIT BANK 1.5Yrnc3M	0.68	8/12/2011	5,000,000.00	100.00	5,000,000.00	-	0.68	1.11	1.12
313160AA1	8,000,000.00	FED FARM CREDIT BANK	3.88	8/19/2011	8,364,880.00	103.81	8,305,040.00	(59,840.00)	1.55	1.10	1.14
31331GN06	10,000,000.00	FED FARM CREDIT BANK 2Yrnc	1.30	9/1/2011	10,000,000.00	100.94	10,093,800.00	93,800.00	1.30	1.15	1.17
31331GU23	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1YrC	1.24	9/28/2011	5,000,000.00	100.19	5,009,400.00	9,400.00	1.24	1.23	1.25
31331GU23	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1YrC	1.24	9/28/2011	5,000,000.00	100.19	5,009,400.00	9,400.00	1.24	1.23	1.25
31331GU23	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1YrC	1.24	9/28/2011	5,000,000.00	100.19	5,009,400.00	9,400.00	1.24	1.23	1.25
31331GU23	10,000,000.00	FED FARM CREDIT BANK 2Yrnc1YrC	1.24	9/28/2011	10,000,000.00	100.19	10,018,800.00	18,800.00	1.24	1.23	1.25
31331GU23	10,000,000.00	FED FARM CREDIT BANK 2Yrnc1YrC	1.24	9/28/2011	9,990,000.00	100.19	10,018,800.00	28,800.00	1.29	1.23	1.25
31331GU23	10,000,000.00	FED FARM CREDIT BANK 2Yrnc1YrC	1.24	9/28/2011	10,000,000.00	100.19	10,018,800.00	18,800.00	1.24	1.23	1.25
31331GV22	5,000,000.00	FED FARM CREDIT BANK 2Yrnc	1.13	10/9/2011	5,000,000.00	100.63	5,031,250.00	31,250.00	1.13	1.24	1.26
31331G4R7	10,000,000.00	FED FARM CREDIT BANK 2Yrnc1x	1.00	11/30/2011	10,000,000.00	100.22	10,021,900.00	21,900.00	1.00	1.40	1.42
31331G4R7	10,000,000.00	FED FARM CREDIT BANK 2Yrnc1YrC	1.00	11/30/2011	10,000,000.00	100.22	10,021,900.00	21,900.00	1.00	1.40	1.42
31331G4V8	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1YrC	1.00	12/7/2011	5,000,000.00	100.25	5,012,500.00	12,500.00	1.00	1.42	1.44
31331JDM2	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1	1.04	2/9/2012	5,000,000.00	100.41	5,020,300.00	20,300.00	1.04	1.58	1.61
31331JFQ1	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yr	1.20	3/1/2012	5,000,000.00	100.50	5,025,000.00	25,000.00	1.20	1.64	1.67
31331JFQ1	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yr	1.20	3/1/2012	5,000,000.00	100.50	5,025,000.00	25,000.00	1.20	1.64	1.67
31331GN08	5,000,000.00	FED FARM CREDIT BANK	2.25	4/24/2012	5,066,900.00	102.81	5,140,650.00	73,750.00	1.78	1.77	1.82
31331JML4	5,000,000.00	FED FARM CREDIT BANK 2Yrnc3Mo	1.27	5/3/2012	5,000,000.00	100.06	5,003,150.00	3,150.00	1.27	1.81	1.84

Treasurer's Pooled Investment Fund
Month End Portfolio Holdings Report

Table with columns: CUSIP, PAR, DESCRIPTION, COUPON, MATURITY, BOOK VALUE 1, PRICE, M. VALUE1, GAIN/LOSS, YLD MAT1, M DUR.4, AVG. LIFE2. The table lists various bond holdings such as 3133XXQ81, 3133XXQ81, 3133XXQA6, etc., with their respective financial metrics.

Treasurer's Pooled Investment Fund
 Month End Portfolio Holdings Report

CUSIP	PAR	DESCRIPTION	COUPON	MATURITY	BOOK VALUE 1	PRICE	M. VALUE1	GAIN/LOSS	YLD MAT ¹	M DUR. ⁴	AVG. LIFE2
31398AZN5	5,000,000.00	FED NAT MORTG ASSOC.	1.00	11/23/2011	4,987,900.00	100.63	5,031,250.00	43,350.00	1.12	1.38	1.40
31398AV41	10,000,000.00	FED NAT MORTG ASSOC. 1.5YrNc6M	0.68	12/30/2011	10,000,000.00	99.94	9,993,800.00	(6,200.00)	0.68	1.49	1.50
3136FJCS8	10,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo1x	1.13	1/6/2012	9,981,200.00	100.00	10,000,000.00	18,800.00	1.22	1.49	1.52
3136FJCS8	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo1x	1.13	1/6/2012	5,000,000.00	100.00	5,000,000.00	-	1.13	1.49	1.52
3136FJCS8	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo1x	1.13	1/6/2012	5,000,000.00	100.00	5,000,000.00	-	1.13	1.49	1.52
3136FJCS8	10,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo1x	1.13	1/6/2012	9,985,000.00	100.00	10,000,000.00	15,000.00	1.20	1.49	1.52
3136FJCS8	4,815,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo1x	1.13	1/6/2012	4,815,000.00	100.00	4,815,000.00	19,260.00	1.33	1.49	1.52
3136FJG7	5,050,000.00	FED NAT MORTG ASSOC. 2.25YrNc1Y	1.30	1/27/2012	5,045,265.63	100.25	5,062,625.00	17,359.37	1.34	1.55	1.58
3136F94P5	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc3Mo1x	2.00	1/30/2012	10,107,000.00	102.00	10,200,000.00	93,000.00	1.25	1.54	1.59
3136FJSW2	15,000,000.00	FED NAT MORTG ASSOC. 2.25YrNc9Mo1	1.25	2/24/2012	15,000,000.00	100.09	15,014,100.00	14,100.00	1.25	1.62	1.65
3136FJSW2	5,000,000.00	FED NAT MORTG ASSOC. 2.25YrNc9Mo1	1.25	2/24/2012	5,000,000.00	100.09	5,004,700.00	4,700.00	1.25	1.62	1.65
31398AF98	6,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo1	1.10	2/24/2012	6,000,000.00	100.09	6,005,640.00	5,640.00	1.10	1.62	1.65
3136FMD50	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo1	1.13	3/22/2012	5,000,000.00	100.13	5,006,250.00	6,250.00	1.13	1.70	1.73
31398AK84	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo1	1.25	4/5/2012	5,000,000.00	100.19	5,009,400.00	9,400.00	1.25	1.73	1.77
31398AK84	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo1	1.25	4/5/2012	4,991,150.00	100.19	5,009,400.00	18,250.00	1.34	1.73	1.77
3136FJM71	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc9Mo1	1.15	4/23/2012	5,000,000.00	100.28	5,014,050.00	14,050.00	1.15	1.79	1.82
3136FMDR2	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc9Mo1	1.13	4/23/2012	5,000,000.00	100.28	5,014,050.00	14,050.00	1.13	1.79	1.82
31398AN65	10,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo1	1.35	4/26/2012	10,000,000.00	100.31	10,031,300.00	31,300.00	1.35	1.79	1.82
31398AR20	15,000,000.00	FED NAT MORTG ASSOC. 2YrNc3Mo	1.50	5/24/2012	15,000,000.00	100.13	15,018,750.00	18,750.00	1.50	1.86	1.90
31398AS52	20,000,000.00	FED NAT MORTG ASSOC. 2YrNc3Mo	1.50	6/1/2012	20,000,000.00	100.13	20,025,000.00	25,000.00	1.50	1.88	1.92
31398AS52	15,000,000.00	FED NAT MORTG ASSOC. 2YrNc3Mo	1.50	6/1/2012	15,000,000.00	100.13	15,018,750.00	18,750.00	1.50	1.88	1.92
31398AS52	20,000,000.00	FED NAT MORTG ASSOC. 2YrNc3Mo	1.50	6/1/2012	20,000,000.00	100.13	20,025,000.00	25,000.00	1.50	1.88	1.92
3136FMCA0	5,000,000.00	FED NAT MORTG ASSOC. 2.25YrNc6	1.35	6/15/2012	5,000,000.00	100.13	5,006,250.00	6,250.00	1.35	1.93	1.96
3136FMCA0	5,000,000.00	FED NAT MORTG ASSOC. 2.25YrNc6	1.35	6/15/2012	5,000,000.00	100.13	5,006,250.00	6,250.00	1.35	1.93	1.96
31398AM82	10,000,000.00	FED NAT MORTG ASSOC. 2.25-NC B	1.50	7/16/2012	10,000,000.00	100.03	10,003,100.00	3,100.00	1.50	1.99	2.05
31398AM82	5,000,000.00	FED NAT MORTG ASSOC. 2.2-NC B	1.50	7/16/2012	5,000,000.00	100.03	5,001,550.00	1,550.00	1.50	1.99	2.05
3136FJN72	10,000,000.00	FED NAT MORTG ASSOC. 2.5Nc6Mo1x	1.75	7/20/2012	10,000,000.00	100.06	10,006,300.00	6,300.00	1.75	2.00	2.06
3136FJ2D2	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6Mo	1.50	8/10/2012	4,995,000.00	100.09	5,004,700.00	9,700.00	1.54	2.06	2.12
3136FJ4T5	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	8/16/2012	5,000,000.00	100.13	5,006,250.00	6,250.00	1.50	2.08	2.13
3136FMAV6	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	9/10/2012	5,000,000.00	100.16	5,007,800.00	7,800.00	1.50	2.14	2.20
3136FMAV6	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	9/10/2012	4,998,500.00	100.16	5,007,800.00	9,300.00	1.51	2.14	2.20
3136FMAV6	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	9/10/2012	5,000,000.00	100.16	5,007,800.00	7,800.00	1.50	2.14	2.20
31398AH39	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	9/17/2012	5,000,000.00	100.16	5,007,800.00	7,800.00	1.55	2.16	2.22
31398AH39	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	9/17/2012	5,000,000.00	100.16	5,007,800.00	7,800.00	1.55	2.16	2.22
31398AH39	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	9/17/2012	5,000,000.00	100.16	5,007,800.00	7,800.00	1.55	2.16	2.22
31398AH88	10,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	9/24/2012	10,000,000.00	100.22	10,019,950.00	19,950.00	1.50	2.18	2.24
31398AK43	10,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc1Y	1.50	9/25/2012	10,000,000.00	100.63	10,062,500.00	62,500.00	1.50	2.18	2.24
3136FMGH1	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	10/5/2012	4,995,000.00	100.25	5,012,500.00	17,500.00	1.59	2.21	2.27
3136FMGH1	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	10/5/2012	5,000,000.00	100.25	5,012,500.00	17,500.00	1.59	2.21	2.27
3136FMFR0	8,630,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	10/5/2012	8,630,000.00	100.63	8,683,937.50	53,937.50	1.50	2.21	2.27
31398AN81	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.75	10/26/2012	5,000,000.00	100.34	5,017,200.00	17,200.00	1.75	2.26	2.33
31398AN81	10,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.75	10/26/2012	10,000,000.00	100.34	10,034,400.00	34,400.00	1.75	2.26	2.33
31398AN81	10,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.75	10/26/2012	10,000,000.00	100.34	10,034,400.00	34,400.00	1.75	2.26	2.33
3136FJ4G3	5,000,000.00	FED NAT MORTG ASSOC. 2.75YrNc9M	1.57	11/9/2012	5,000,000.00	100.38	5,018,750.00	18,750.00	1.57	2.30	2.36
31398AB76	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc1Yr	1.75	12/28/2012	4,987,500.00	100.53	5,026,550.00	39,050.00	1.84	2.43	2.50
31398AC26	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc1.5Yr	1.75	12/28/2012	5,000,000.00	100.84	5,042,200.00	42,200.00	1.75	2.43	2.50
3136FJZQ7	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	1.75	1/17/2013	5,000,000.00	100.03	5,001,550.00	1,550.00	1.75	2.43	2.53
31398AC83	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	2.00	1/15/2013	4,995,000.00	100.06	5,003,150.00	8,150.00	2.03	2.44	2.55
31398AC83	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	2.00	1/15/2013	4,992,761.85	100.06	5,003,150.00	10,388.15	2.05	2.44	2.55
31398AD33	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc1Yr1x	2.13	1/25/2013	10,000,000.00	100.69	10,068,800.00	68,800.00	2.13	2.47	2.58
3136FJ2F7	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	1.80	2/5/2013	5,000,000.00	100.13	5,006,250.00	6,250.00	1.80	2.51	2.61
3136FJ2F7	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	1.80	2/5/2013	5,000,000.00	100.13	5,006,250.00	6,250.00	1.80	2.51	2.61
3136FJ2F7	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	1.80	2/5/2013	5,000,000.00	100.13	5,006,250.00	6,250.00	1.80	2.51	2.61
31398AF23	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	1.80	2/19/2013	9,997,500.00	101.16	10,115,600.00	118,100.00	1.81	2.52	2.61
3136F82A2	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1	4.00	2/12/2013	4,995,450.00	107.28	5,364,050.00	368,600.00	4.02	2.42	2.62
31398AF49	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1	2.00	2/19/2013	5,000,000.00	100.16	5,007,800.00	7,800.00	2.00	2.54	2.64
3136FJ3P4	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	1.80	2/19/2013	5,000,000.00	100.19	5,009,400.00	9,400.00	1.80	2.55	2.64
3136FJ3P4	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	1.80	2/19/2013	5,000,000.00	100.19	5,009,400.00	9,400.00	1.80	2.55	2.64
3136FJ3P4	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	1.80	2/19/2013	10,000,000.00	100.19	10,018,800.00	18,800.00	1.80	2.55	2.64
3136FJ3P4	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	1.80	2/19/2013	5,000,000.00	100.19	5,009,400.00	9,400.00	1.80	2.55	2.64
3136FJ4V0	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	1.85	2/19/2013	5,000,000.00	100.16	5,007,800.00	7,800.00	1.85	2.54	2.64
3136FJ4V0	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	1.85	2/19/2013	5,000,000.00	100.16	5,007,800.00	7,800.00	1.85	2.54	2.64

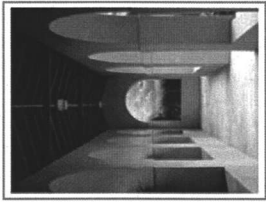
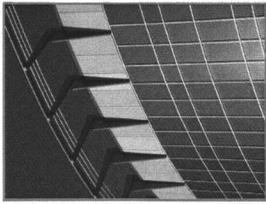
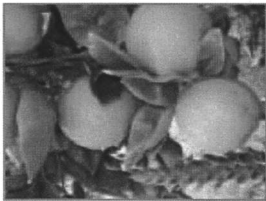
Treasurer's Pooled Investment Fund
Month End Portfolio Holdings Report

CUSIP	PAR	DESCRIPTION	COUPON	MATURITY	BOOK VALUE 1	PRICE	M. VALUE1	GAIN/LOSS	YLD MAT1	M DUR.4	AVG. LIFE2
3136F83U7	10,000,000.00	FED NAT MORTG ASSOC.5Yrnc6Mo1x	4.05	2/22/2013	10,000,000.00	107.88	10,787,500.00	787,500.00	4.05	2.45	2.65
31398AF80	5,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo	1.75	2/25/2013	4,991,250.00	100.19	5,009,400.00	18,150.00	1.81	2.57	2.86
3136F9CB7	10,000,000.00	FED NAT MORTG ASSOC. 5Yrnc6Mo1x	4.00	3/11/2013	5,000,000.00	107.44	5,371,900.00	371,900.00	4.00	2.50	2.70
3136F9CB7	10,000,000.00	FED NAT MORTG ASSOC. 5Yrnc6Mo1x	4.00	3/11/2013	10,000,000.00	107.44	10,743,800.00	743,800.00	4.00	2.50	2.70
3136FMHC1	10,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo	1.80	3/28/2013	10,000,000.00	100.31	10,031,300.00	31,300.00	1.80	2.65	2.75
3136FMHC1	10,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo	1.80	3/28/2013	10,000,000.00	100.31	10,031,300.00	31,300.00	1.80	2.65	2.75
3136FMJL9	5,000,000.00	FED NAT MORTG ASSOC. 3Yrnc2Yr	1.90	4/5/2013	5,000,000.00	100.97	5,048,450.00	48,450.00	1.90	2.67	2.77
3136FMJES	5,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo	1.88	4/8/2013	4,988,000.00	100.34	5,017,200.00	29,200.00	1.96	2.68	2.78
31398AN99	5,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo	2.13	4/26/2013	5,000,000.00	100.44	5,021,900.00	21,900.00	2.13	2.72	2.82
31398AN99	10,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo	2.13	4/26/2013	10,000,000.00	100.44	10,043,800.00	43,800.00	2.13	2.72	2.82
31398AN99	5,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo	2.13	4/26/2013	5,000,000.00	100.44	5,021,900.00	21,900.00	2.13	2.72	2.82
31398AN99	10,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo	2.13	4/26/2013	10,000,000.00	100.44	10,043,800.00	43,800.00	2.13	2.72	2.82
31398AQ96	10,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo1X	2.00	5/10/2013	10,000,000.00	100.50	10,050,000.00	50,000.00	2.00	2.76	2.86
31398AQ96	5,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo1X	2.00	5/10/2013	5,000,000.00	100.50	5,025,000.00	25,000.00	2.00	2.76	2.86
31398AQ96	15,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo1X	2.00	5/10/2013	15,000,000.00	100.50	15,075,000.00	75,000.00	2.00	2.76	2.86
31398AQ96	10,000,000.00	FED NAT MORTG ASSOC.	2.00	5/10/2013	10,000,000.00	100.50	10,050,000.00	50,000.00	2.00	2.76	2.86
31398AQ96	5,000,000.00	FED NAT MORTG ASSOC. 3Yrnc6Mo1X	2.00	5/10/2013	4,999,500.00	100.50	5,025,000.00	25,500.00	2.00	2.76	2.86
3136FMBD5	14,950,000.00	FED NAT MORTG ASSOC. 3.25Yrnc3	2.00	6/10/2013	14,945,515.00	100.25	14,987,375.00	41,860.00	2.01	2.84	2.95
31398AS45	15,000,000.00	FED NAT MORTG ASSOC. 3Yrnc1Yr	2.00	6/24/2013	15,000,000.00	101.06	15,159,450.00	159,450.00	2.00	2.88	2.99
31398AS45	5,000,000.00	FED NAT MORTG ASSOC. 3Yrnc1Yr	2.00	6/24/2013	5,000,000.00	101.06	5,053,150.00	53,150.00	2.00	2.88	2.99
3136FJZZ7	10,000,000.00	FED NAT MORTG ASSOC. 3Yrnc1Yr	2.00	6/28/2013	10,000,000.00	100.69	10,068,800.00	68,800.00	2.00	2.89	3.00
3136FMHT4	5,000,000.00	FED NAT MORTG ASSOC. 3.5Yrnc6	2.00	7/15/2013	5,000,000.00	100.44	5,021,900.00	21,900.00	2.00	2.91	3.04
3136FJ6F3	5,000,000.00	FED NAT MORTG ASSOC. 3.5Yrnc6	2.05	8/26/2013	5,000,000.00	100.25	5,012,500.00	12,500.00	2.05	3.02	3.16
3136FJAT6	25,000,000.00	FED NAT MORTG ASSOC. 4Yrnc6Mo1x	2.30	1/6/2014	25,000,000.00	100.03	25,007,750.00	7,750.00	2.30	3.32	3.52
3136FHJK2	5,000,000.00	FED NAT MORTG ASSOC. 5Yrnc2Yr1x	2.00	4/15/2014	4,990,000.00	101.03	5,051,550.00	61,550.00	2.10	3.62	3.79
3136FMX2	7,927,000.00	FED NAT MORTG ASSOC. 4.5Yrnc6Mo	2.00	8/26/2014	7,927,000.00	100.28	7,949,274.87	22,274.87	2.00	3.94	4.16
3136FMX2	10,000,000.00	FED NAT MORTG ASSOC. 5Yrnc6Mo	2.00	3/3/2015	10,000,000.00	100.28	10,028,100.00	28,100.00	2.00	4.41	4.68
3136FMBQ6	2,620,000.00	FED NAT MORTG ASSOC. 5Yrnc6Mo	2.50	3/17/2015	2,620,000.00	100.34	2,629,012.80	9,012.80	2.50	4.39	4.72
3136FMFG4	5,000,000.00	FED NAT MORTG ASSOC. 5Yrnc1Yr	2.00	3/30/2015	5,000,000.00	100.41	5,020,300.00	20,300.00	2.00	4.49	4.75
3136FMFQ1	5,000,000.00	FED NAT MORTG ASSOC. 5Yrnc6Mo	2.00	5/12/2015	5,000,000.00	100.53	5,026,550.00	26,550.00	2.00	4.60	4.87
3136FMRJ5	5,000,000.00	FED NAT MORTG ASSOC. 5Yrnc6Mo	2.50	5/26/2015	5,000,000.00	100.78	5,039,050.00	39,050.00	2.50	4.58	4.91
					764,996,132.48		769,629,965.17	4,633,832.69	1.78	2.32	2.41
FNMD - FNMA DISCOUNT NOTES											
313589ZH9	50,000,000.00	FNMA DISCOUNT NOTES	0.22	7/14/2010	49,936,138.89	99.87	49,936,138.89	-	0.22	0.04	0.04
313589B51	50,000,000.00	FNMA DISCOUNT NOTES	0.22	8/11/2010	49,968,069.44	99.94	49,968,069.44	-	0.22	0.11	0.12
313589F65	50,000,000.00	FNMA DISCOUNT NOTES	0.19	9/13/2010	49,957,833.33	99.92	49,957,833.33	-	0.19	0.20	0.21
313589J53	50,000,000.00	FNMA DISCOUNT NOTES	0.27	10/6/2010	49,887,500.00	99.96	49,980,000.00	92,500.00	0.27	0.27	0.27
313589K36	50,000,000.00	FNMA DISCOUNT NOTES	0.28	10/12/2010	49,882,555.56	99.96	49,980,000.00	97,444.44	0.28	0.28	0.28
313589K93	50,000,000.00	FNMA DISCOUNT NOTES	0.23	10/18/2010	49,898,097.22	99.95	49,975,000.00	76,902.78	0.23	0.30	0.30
					299,530,194.44		299,797,041.66	266,847.22	0.24	0.20	0.20
FRMC - FEDERAL HOME LOAN MORG CORP DI											
313397Y28	50,000,000.00	FEDERAL HOME LOAN MORG CORP DI	0.18	7/6/2010	49,981,041.67	99.96	49,981,041.67	-	0.18	0.02	0.02
313397ZH7	50,000,000.00	FEDERAL HOME LOAN MORG CORP DI	0.21	7/14/2010	49,940,791.67	99.88	49,940,791.67	-	0.21	0.04	0.04
313397ZH7	50,000,000.00	FEDERAL HOME LOAN MORG CORP DI	0.20	7/14/2010	49,945,277.78	99.89	49,945,277.78	-	0.20	0.04	0.04
313397B42	50,000,000.00	FEDERAL HOME LOAN MORG CORP DI	0.19	8/10/2010	49,972,555.56	99.95	49,972,555.56	-	0.19	0.11	0.11
313397B59	50,000,000.00	FEDERAL HOME LOAN MORG CORP DI	0.22	8/11/2010	49,931,250.00	99.86	49,931,250.00	-	0.22	0.11	0.12
313397C90	50,000,000.00	FEDERAL HOME LOAN MORG CORP DI	0.19	8/23/2010	49,967,541.67	99.94	49,967,541.67	-	0.19	0.15	0.15
313397D40	50,000,000.00	FEDERAL HOME LOAN MORG CORP DI	0.20	8/28/2010	49,964,444.44	99.93	49,964,444.44	-	0.20	0.16	0.16
313397E31	50,000,000.00	FEDERAL HOME LOAN MORG CORP DI	0.21	9/2/2010	49,960,916.67	99.92	49,960,916.67	-	0.21	0.17	0.18
313397E80	20,000,000.00	FEDERAL HOME LOAN MORG CORP DI	0.21	9/7/2010	19,984,600.00	99.92	19,984,600.00	-	0.21	0.19	0.19
313397F71	50,000,000.00	FEDERAL HOME LOAN MORG CORP DI	0.21	9/14/2010	49,916,291.67	99.83	49,916,291.67	-	0.21	0.21	0.21
					469,564,711.13		469,564,711.13		0.20	0.11	0.12
LAO - LOCAL AGENCY OBLIGATIONS											
15,000,000.00	EDA BAN Sis 2009		1.44	7/21/2011	15,000,000.00	100.00	15,000,000.00	-	1.44	1.04	1.06
635,000.00	US DIST COURTHOUSE		1.44	12/15/2020	635,000.00	100.00	635,000.00	-	1.44	9.67	10.47
					15,635,000.00		15,635,000.00		1.44	1.39	1.44
MMF - MONEY MARKET FUND											
POJXX	165,000,000.00	FEDERATED PRIME	0.22	7/29/2010	165,000,000.00	100.00	165,000,000.00	-	0.22	0.08	0.08
WFJXX	155,000,000.00	WELLS FARGO HERITAGE	0.24	7/29/2010	155,000,000.00	100.00	155,000,000.00	-	0.24	0.08	0.08
ASTITGA	5,000,000.00	AM GOVT & AGENCY	0.09	7/29/2010	5,000,000.00	100.00	5,000,000.00	-	0.09	0.08	0.08
					325,000,000.00		325,000,000.00		0.23	0.08	0.08
MUNI - MUNICIPAL BONDS											
93974CBX7	10,000,000.00	WASHINGTON ST Aa/AA+AAA	4.50	7/1/2010	10,200,700.00	102.01	10,200,700.00	-	3.42	0.00	0.00
842471BQ6	4,025,000.00	STHRN CA PWR TXB Aaa/AAA	3.43	7/1/2010	4,025,000.00	100.00	4,025,000.00	-	3.43	0.00	0.00
801624AC1	1,010,000.00	SANTA CLARA PENSION Aaa/AAA	5.45	8/1/2010	1,059,106.20	104.86	1,059,106.20	-	3.28	0.08	0.09

Treasurer's Pooled Investment Fund
 Month End Portfolio Holdings Report

CUSIP	PAR	DESCRIPTION	COUPON	MATURITY	BOOK VALUE 1	PRICE	M. VALUE1	GAIN/LOSS	YLD MAT ¹	M DUR. ⁴	AVG. LIFE ²
797398BL7	1,000,000.00	SAN DIEGO PENSION Aaa/AAA	4.34	8/15/2010	1,018,590.00	101.86	1,018,590.00	-	3.51	0.12	0.13
207748R97	4,855,000.00	CT HFA TXB-MTG-C-5 Aaa/AAA	3.91	11/15/2010	4,819,364.30	100.85	4,896,218.95	76,854.65	4.18	0.37	0.38
649902NK5	6,840,000.00	NY DORM TXB B ECON AAA	3.46	12/15/2010	6,840,000.00	101.27	6,927,004.80	87,004.80	3.46	0.45	0.46
68607VTD7	1,170,000.00	OREGON ST LOTTERY Aaa/AAA	4.16	4/1/2011	1,170,000.00	102.47	1,198,863.90	28,863.90	4.16	0.73	0.75
207758NC6	1,000,000.00	CT HFA Aaa/AAA	1.60	5/15/2011	1,000,000.00	100.22	1,002,230.00	2,230.00	1.60	0.86	0.87
93974CBY5	5,000,000.00	WASHINGTON ST Aa1/AA+/AA	4.00	7/1/2011	5,023,300.00	103.39	5,169,300.00	146,000.00	3.83	0.96	1.00
93974CBY5	3,645,000.00	WASHINGTON ST Aa1/AA+/AA	4.00	7/1/2011	3,661,985.70	103.39	3,768,419.70	106,434.00	3.83	0.96	1.00
207758ND4	850,000.00	CT HFA Aaa/AAA	2.18	5/15/2012	850,000.00	99.39	844,832.00	(5,168.00)	2.18	1.82	1.88
041042RK0	1,440,000.00	ARKANSAS ST AA/Aa1	1.25	7/1/2012	1,440,273.60	99.84	1,437,739.20	(2,534.40)	1.24	1.96	2.01
	40,835,000.00				41,108,319.80		41,548,004.75	439,684.95	3.48	0.48	0.49
TBIL - U.S. TREASURY BILLS											
912795U66	50,000,000.00	U.S. TREASURY BILLS	0.22	7/1/2010	49,917,805.56	99.84	49,917,805.56	-	0.22	0.00	0.00
912795U74	41,000,000.00	U.S. TREASURY BILLS	0.18	7/29/2010	40,947,725.00	99.87	40,947,725.00	-	0.18	0.08	0.08
912795U82	100,000,000.00	U.S. TREASURY BILLS	0.30	8/26/2010	99,748,333.33	99.75	99,748,333.33	-	0.30	0.16	0.16
912795U90	50,000,000.00	U.S. TREASURY BILLS	0.29	8/26/2010	49,881,180.56	99.76	49,881,180.56	-	0.29	0.16	0.16
912795U90	45,000,000.00	U.S. TREASURY BILLS	0.19	9/23/2010	44,927,800.00	99.84	44,927,800.00	-	0.19	0.23	0.23
912795U90	50,000,000.00	U.S. TREASURY BILLS	0.18	9/23/2010	49,925,750.00	99.85	49,925,750.00	-	0.18	0.23	0.23
912795UH2	50,000,000.00	U.S. TREASURY BILLS	0.22	10/21/2010	49,902,951.39	99.95	49,975,000.00	72,048.61	0.22	0.31	0.31
912795UH2	50,000,000.00	U.S. TREASURY BILLS	0.17	10/21/2010	49,959,750.00	99.95	49,975,000.00	15,250.00	0.17	0.31	0.31
912795W49	50,000,000.00	U.S. TREASURY BILLS	0.18	10/28/2010	49,956,857.64	99.95	49,975,500.00	18,642.36	0.18	0.33	0.33
	486,000,000.00				485,168,153.48		485,274,094.45	105,940.97	0.22	0.20	0.20
TOTALS	4,958,534,000.00				4,960,710,905.49		4,971,118,828.26	10,407,922.77	0.94	0.99	1.02

1. The market value and yield of short-term money market securities are based on purchase price.
2. Average life is the number of years until principal is returned at maturity, weighted by market value.
3. Local Agency Obligations have variable rate coupons, spread to Pool.
4. Modified Duration. The percentage price change of a security for a given change in yield. The higher the modified duration of a security, the higher the risk.
5. Pricing based on June 30, 2010.



The Treasurer's Pooled Investment Fund was in **FULL COMPLIANCE** with the Treasurer's Statement of Investment Policy. The County's Investment Policy is more restrictive than the California Government Code. This policy is reviewed annually by the County's Investment Oversight Committee and approved by the County Board of Supervisors.

Investment Category	Government Code			County Investment Policy			Actual Riverside Portfolio %
	Maximum Maturity	Authorized % Limit	Quality S&P/ Moody's	Maximum Maturity	Authorized % Limit	Quality S&P/ Moody's	
AGENCY BONDS	5 YEARS	NO LIMIT	A/A2/A	3 YEARS	15%/ \$150MM	A/A2/A	0.84%
U.S. TREASURY	5 YEARS	NO LIMIT	N/A	5 YEARS	100%	N/A	13.30%
LOCAL AGENCY OBLIGATIONS	5 YEARS	NO LIMIT		3 YEARS	2.50%	INVESTMENT GRADE	0.31%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	NO LIMIT	AAA	73.70%
BILLS OF EXCHANGE	270 DAYS	40% (1)		180 DAYS	30%	A1/P1/F1	-
COMMERCIAL PAPER	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	1.00%
CERTIFICATE & TIME DEPOSITS	5 YEARS	30%		1 YEAR	25% MAX	A1/P1/F1	-
REPURCHASE AGREEMENTS	1 YEAR	NO LIMIT		45 DAYS	40%/25% TERM MAX	A1/P1/F1	-
REVERSE REPOS	92 DAYS	20%		60 DAYS	10% MAX	N/A	-
MED. TERM NOTES	5 YEARS	30%	A	2 YEARS	20% MAX	AA/Aa2/AA	-
CalTRUST SHORT TERM FUND	N/A	N/A	N/A	DAILY LIQUIDITY	1%	BOARD APPROVED	1.09%
MUTUAL FUNDS	90 DAYS (2)	20%	AAA/Aaa (3)	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGENCIES	6.54%
SECURED BANK DEPOSITS	5 YEARS	NO LIMIT		1 YEAR	2%		-
MORTGAGE PASS- THROUGH SECURITIES	5 YEARS	20%	AA-SECURITY A-ISSUER	N/A	N/A		-
LOCAL AGENCY INVESTMENT FUNDS	N/A	NO LIMIT		3 YEARS	0% MAX		-
CASH/DEPOSIT ACCOUNT	N/A	N/A	N/A	N/A	N/A	N/A	3.22%

¹ No more than 30% of this category may be invested with any one commercial bank
² Mutual Funds maturity may be interpreted as weighted average maturity not exceeding 90 days
³ Or must have an investment advisor with not less than 5 years experience and with assets under management of \$500,000,000.



County Administrative Center

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