

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

923A



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
November 8, 2011

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 October 2011.

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:	Yes
	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

- Consent
- Policy
- Consent
- Policy

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

2.13



County of Riverside

Treasurer's Pooled Investment Fund

All Data as of October 31, 2011

"Is The Eurozone Sliding Into a Greece Pit?"

There has been for some time now growing fears that a few European countries could default on their debt and spark another crisis in the global financial system. However, even if the Eurozone could fend off a default, it could still be headed for recession. A recent survey of European fund managers by Merrill Lynch found that 55% of them now believe there will be a European recession in the next 12 months.

The reason for these growing fears is the increasing risk of a sovereign debt default in one of the troubled "PIIGS" nations - Portugal, Italy, Ireland, Greece and Spain, which could spread to other countries in the Eurozone, and, eventually to the rest of the world's major economies. Fears have intensified of late and so too has volatility in world financial markets.

Plans to bail out Greece have been met with opposition in implementing the austerity measures and there is weak demand for risky debt in the PIIGS countries. Borrowing costs have skyrocketed and major European banks have been downgraded by Moody's because of their exposure to bad debt. MF Global one of the largest commodities firms in the world just recently filed for bankruptcy. Led by a former Goldman Sachs CEO, U.S. Senator, and, Governor of New Jersey, Jon Corzine had leveraged the company 40 to 1 one on certain European sovereign

debt and now has investors hoping to see pennies on the dollar. Elsewhere in Europe, Italy's costs to borrow funds have surged towards the danger level of 7%; the risk there is that the Eurozone will spend months fiddling while Rome burns. Fiscal measures are already tipping the country back into an economic slump. Italy, which has been deemed too big to fail, and too big to bail, has the lethal mix of burgeoning debt bringing the Eurozone financial crisis to a head.

Germany recently voted to upgrade the EU's bailout fund (EFSF) to around 1.2 trillion Euros on the condition that the ECB steps back from a support role. Economists fear the fund will fail without ECB support. Our concern here is if the plan backfires, it could potentially succeed in accelerating the economic contagion around the globe further depressing yields and interest earnings.

Don Kent
Treasurer-Tax Collector

Capital Markets

Don Kent
Treasurer-Tax Collector

Jon Christensen
Asst. Treasurer-Tax Collector

Giovane Pizano
Investment Manager

Angela Tressler
Asst. Investment Manager

Investment Objectives

Safety of Principal

Liquidity

Maximum Rate of Return



Portfolio Statistics

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Yrs to Maturity	Modified Duration
October	4,861,404,499.89	4,858,096,899.73	3,307,600.15	0.07	0.53	1.29
September	5,092,773,961.22	5,088,259,549.60	4,514,411.62	0.09	0.55	1.29
August	5,100,678,315.32	5,093,145,011.06	7,533,304.26	0.15	0.56	1.20
July	5,000,187,206.27	4,994,922,511.60	5,264,694.67	0.11	0.59	1.25
June	4,942,332,241.04	4,937,025,988.18	5,306,252.86	0.11	0.63	1.31
May	5,606,714,432.23	5,599,489,279.54	7,225,152.69	0.13	0.64	1.25

*Market values do not include accrued interest.

The Treasurer's Pooled Investment Fund is comprised of the County, Schools, Special Districts, and other Discretionary Depositors.

RIVERSIDE COUNTY TREASURER'S POOLED INVESTMENT FUND IS CURRENTLY RATED:

Aaa/MRI BY MOODYS INVESTOR'S SERVICE AND AAA/V1 BY FITCH RATINGS

MARKET Data

Economic Indicators*	Indicator	Definition	Consensus	Actual
Released on:	11/4/2011	Nonfarm payroll employment counts the number of paid employees working part-time or full-time in the nation's business and government establishments.	90,000	80,000
	Nonfarm Payrolls - M/M change			
	Unemployment Rate	The unemployment rate measures the number of unemployed as a percentage of the labor force.	9.1%	9.0%
10/26/2011	Durable Goods Orders - M/M change	Durable goods orders reflect the new orders placed with domestic manufacturers for immediate and future delivery of factory hard goods. Durable goods orders are a leading indicator of industrial production and capital spending.	-1.0%	-0.8%
10/27/2011	Real Gross Domestic Product - Q/Q change	Gross Domestic Product (GDP) is the broadest measure of aggregate economic activity and encompasses every sector of the economy. GDP is the country's most comprehensive economic scorecard.	2.5%	2.5%
10/25/2011	Consumer Confidence	The Conference Board compiles a survey of consumer attitudes on present economic conditions and expectations of future conditions. Consumer spending drives two-thirds of the economy and if the consumer is not confident, the consumer will not be willing to pull out the big bucks. Consumer spending in turn, affects economic growth.	46.0	39.8
11/3/2011	Factory Orders - M/M change	Factory orders represent the dollar level of new orders for both durable and nondurable goods. All in all, this report tells investors what to expect from the manufacturing sector, a major component of the economy and therefore a major influence on their investments.	-0.2%	0.3%
10/19/2011	Consumer Price Index - M/M change	The Consumer Price Index is a measure of the average price level of a fixed basket of goods and services purchased by consumers. Monthly changes in the CPI represent the rate of inflation. As the rate of inflation changes and as expectations on inflation change, the markets adjust interest rates.	0.3%	0.3%

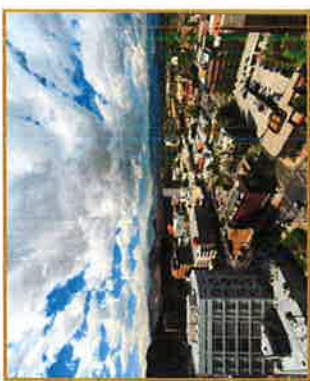


Stock Indices*	Value	M/M Change
Dow Jones Indus. Avg (DJIA)	11,955.00	1,041.60
S&P 500 Index	1,253.30	121.88
NASDAQ Composite Index	2,684.41	269.01

Commodities*	Value	M/M Change
Nymex Crude \$	93.19	\$ 13.99
Gold (USD/OZ) \$	1,714.85	\$ 90.88

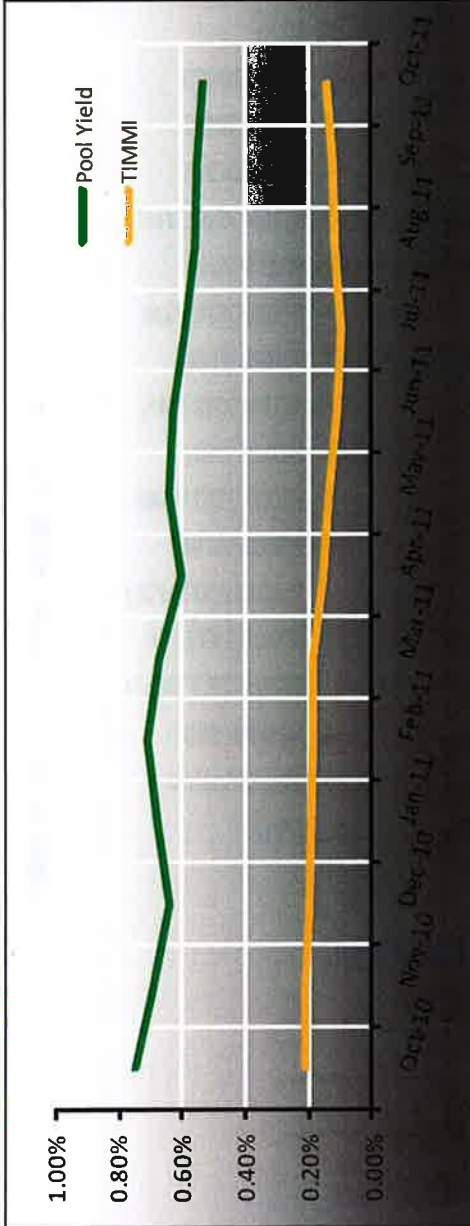
*Source: Bloomberg

Current Fed Funds Target	Rate: 0.00 - 0.25%*
Fed Move	Probability for FOMC Date 12/13/11
Decrease to 0.00%	100.0%
No Change	
Increase to 0.50%	
Increase to 0.75%	



U.S. Treasuries*	Yield (%)	M/M Change
3-Month	(0.02)	(0.04)
6-Month	0.04	(0.01)
12-Month	0.11	0.01
2-Year	0.24	(0.01)
3-Year	0.38	(0.02)
5-Year	0.96	0.01
7-Year	1.55	0.12
10-Year	2.11	0.20
30-Year	3.13	0.22

TIMMI Benchmark



AAA Rated Prime Institutional Money-Market Funds			
Fund	Symbol	7 Day Yield	
Fidelity Prime Institutional MMF	FIPXX	0.16%	
Federated Prime Obligations Fund	POIXX	0.17%	
Wells Fargo Advantage Heritage	WFJXX	0.13%	
Morgan Stanley Institutional Prime Liquidity Fund	MPFXX	0.08%	
BlackRock Prime Cash Fund	BPIXX	0.15%	

▲ The 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 five AAA rated prime institutional money market funds. Similar to the Treasurer's Office, prime money market funds invest in a diversified portfolio of U.S. dollar denominated money market instruments including U.S. Treasuries, government agencies, commercial paper, certificates of deposits, repurchase agreements, etc. TIMMI is currently comprised of the five multi billion dollar funds listed above.

CASH Flow

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Maturated Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
11/2011	840.22	689.85	150.37		203.18		
11/2011	1,811.69	843.57	968.12		353.55	184.00	
12/2011	842.93	1,339.48	(496.55)		1,321.67	60.00	
01/2012	425.00	921.25	(496.25)		825.12	310.00	
02/2012	941.20	792.95	148.25		328.87	227.96	
03/2012	1,404.16	733.64	670.52		477.12	151.00	
04/2012	746.26	1,035.89	(289.63)		1,147.64	100.00	
05/2012	884.08	1,220.61	(336.53)		858.01	453.66	
06/2012	841.95	826.31	15.64		521.48	349.50	
07/2012	518.23	711.33	(193.10)		537.12	400.52	
08/2012	649.54	750.00	(100.46)		344.02	226.97	
09/2012	669.49	826.92	(157.43)		243.56	258.04	
10/2012					86.13	216.00	
TOTALS	10,574.75	10,691.80	(117.05)	0.00	4,858.10	2,937.65	100.00%
				0.00%		60.47%	



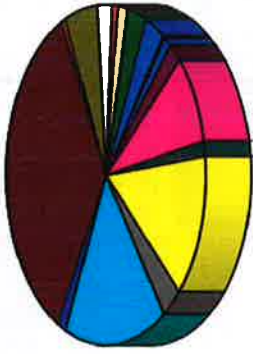
▼ The Pooled Investment Fund cash flow requirements are based upon a 12 month historical cash flow model. Based upon projected cash receipts and maturing investments, there are sufficient funds to meet future cash flow disbursements over the next 12 months.

* All values reported in millions (\$).

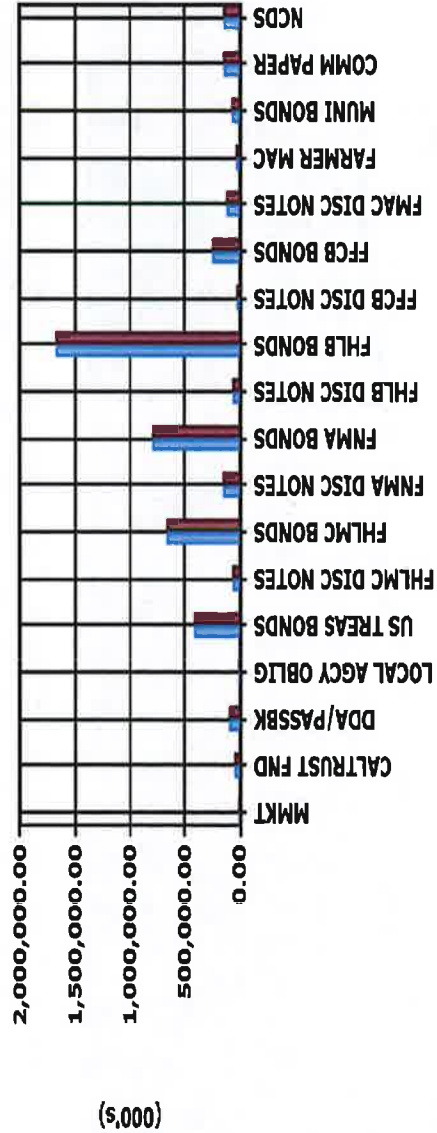
ASSET Allocation

SCHEDULED PAR %

Assets (000's)	Scheduled Par	Scheduled	Market	Mkt/ Sch	Yield	WAL (Yr)	Mat (Yr)
MMKT	15,000.00	15,000.00	15,000.00	100.00%	0.01%	.003	.003
CALTRUST FND	54,000.00	54,000.00	54,000.00	100.00%	0.49%	.003	.003
DDA/PASSBK	100,000.00	100,000.00	100,000.00	100.00%	0.09%	.003	.003
LOCAL AGCY OBLIG	585.00	585.00	585.00	100.00%	1.05%	8.630	8.630
US TREAS BONDS	415,000.00	416,765.73	416,330.50	99.90%	0.34%	.561	.561
FHLMC DISC NOTES	70,000.00	69,871.40	69,971.88	100.14%	0.19%	.597	.597
FHLMC BONDS	668,741.00	668,984.35	669,600.95	100.09%	0.82%	.777	2.525
FNMA DISC NOTES	155,000.00	154,603.71	154,879.69	100.18%	0.22%	.317	.317
FHLB BONDS	802,050.00	803,158.76	804,435.63	100.16%	0.86%	.902	2.222
FHLC DISC NOTES	70,000.00	69,873.18	69,933.40	100.09%	0.18%	.809	.809
FHLC BONDS	1,676,598.33	1,678,522.17	1,678,977.05	100.03%	0.46%	.660	1.036
FFCB BONDS	32,000.00	31,917.01	31,990.00	100.26%	0.26%	.418	.418
FFCB DISC NOTES	255,705.00	256,032.18	256,694.54	100.26%	0.63%	1.199	1.312
FMAC DISC NOTES	123,000.00	122,751.08	122,930.94	100.15%	0.21%	.633	.633
FARMER MAC	37,500.00	37,502.38	37,560.94	100.16%	0.61%	1.510	1.510
MUNI BONDS	78,695.00	78,776.70	78,776.70	100.00%	0.52%	.749	.749
COMM PAPER	150,000.00	149,753.25	149,737.29	99.99%	0.31%	.383	.383
NCDS	150,000.00	150,000.00	150,000.00	100.00%	0.19%	.377	.377
Totals (000's):	4,853,874.33	4,858,096.90	4,861,404.50	100.07%	0.53%	.693	1.287



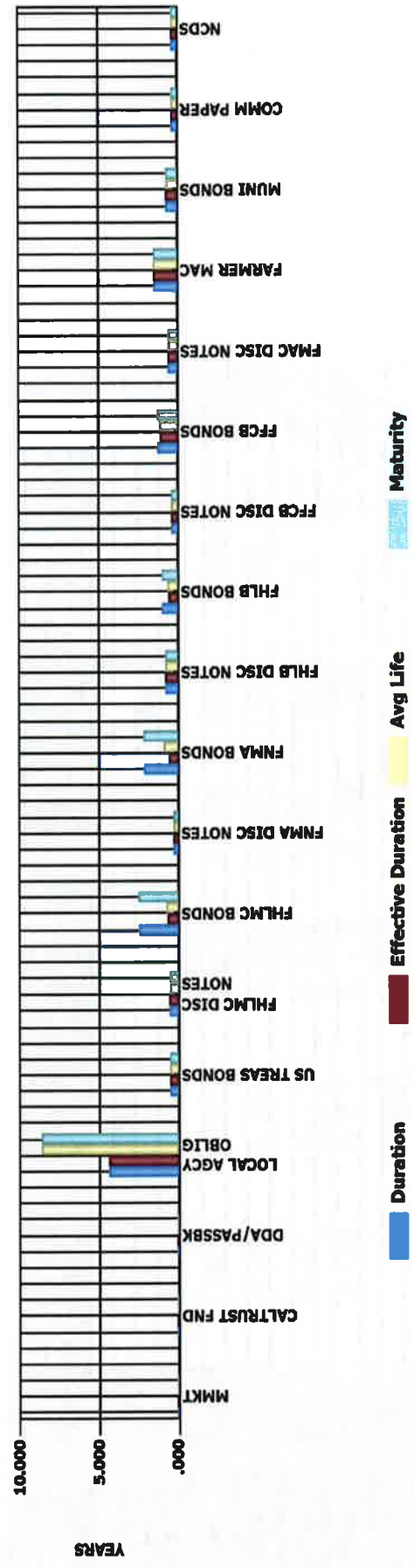
- MMKT - 0%
- CALTRUST FND - 1%
- DDA/PASSBK - 2%
- LOCAL AGCY OBLIG - 0%
- US TREAS BONDS - 9%
- FHLMC DISC NOTES - 1%
- FHLMC BONDS - 14%
- FNMA DISC NOTES - 3%
- FNMA BONDS - 17%
- FHLC DISC NOTES - 1%
- FHLC BONDS - 35%
- FFCB DISC NOTES - 1%
- FFCB BONDS - 5%
- FMAC DISC NOTES - 3%
- FARMER MAC - 1%
- MUNI BONDS - 2%
- COMM PAPER - 3%
- NCDS - 3%



Scheduled Book Market

MATURITY Analysis

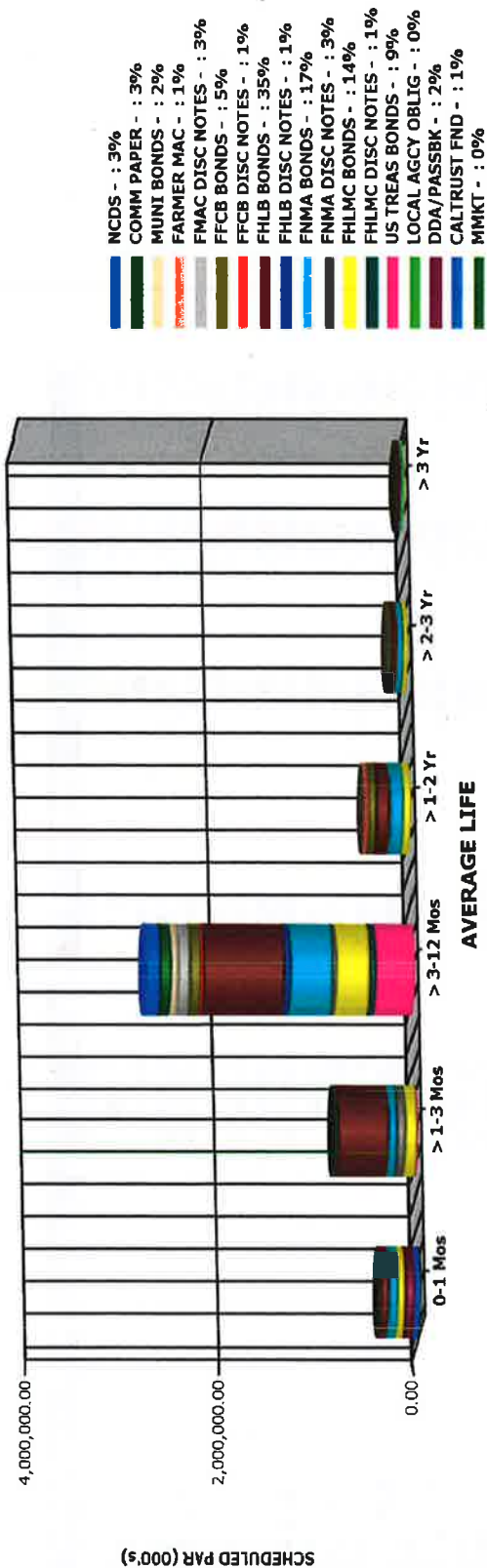
Assets (000's)	Scheduled Par	Duration (Yr)	Effective Duration	WAL (Yr)	Mat (Yr)
MMKT	15,000.00	.003	.003	.003	.003
CALTRUST FND	54,000.00	.003	.003	.003	.003
DDA/PASSBK	100,000.00	.003	.003	.003	.003
LOCAL AGCY OBLIG	585.00	4.420	4.420	8.630	8.630
US TREAS BONDS	415,000.00	.559	.559	.561	.561
FHLMC DISC NOTES	70,000.00	.596	.596	.597	.597
FHLMC BONDS	668,741.00	2.482	.688	.777	2.525
FNMA DISC NOTES	155,000.00	.317	.317	.317	.317
FNMA BONDS	802,050.00	2.187	.596	.902	2.222
FHLB DISC NOTES	70,000.00	.809	.809	.809	.809
FHLB BONDS	1,676,598.33	1.026	.585	.660	1.036
FFCB DISC NOTES	32,000.00	.417	.417	.418	.418
FFCB BONDS	255,705.00	1.300	1.118	1.199	1.312
FMAC DISC NOTES	123,000.00	.633	.633	.633	.633
FARMER MAC	37,500.00	1.501	1.501	1.510	1.510
MUNI BONDS	78,695.00	.746	.746	.749	.749
COMM PAPER	150,000.00	.383	.383	.383	.383
NCDS	150,000.00	.377	.377	.377	.377
Totals (000's):	4,853,874.33	1.271	.599	.693	1.287



AVERAGE LIFE *Distribution*

Scheduled Par (000's)	0-1 Mos	> 1-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-3 Yr	> 3 Yr	Totals (000's)
MMKT	15,000.00	0	0	0	0	0	15,000.00
CALTRUST FND	54,000.00	0	0	0	0	0	54,000.00
DDA/PASSBK	100,000.00	0	0	0	0	0	100,000.00
LOCAL AGCY OBLIG	0	0	0	0	0	585	585
US TREAS BONDS	0	15,000.00	400,000.00	0	0	0	415,000.00
FHLMC DISC NOTES	0	0	70,000.00	0	0	0	70,000.00
FHLMC BONDS	75,000.00	110,000.00	327,370.00	85,121.00	51,250.00	20,000.00	668,741.00
FNMA DISC NOTES	0	100,000.00	50,000.00	0	5,000.00	0	155,000.00
FNMA BONDS	88,050.00	75,000.00	424,000.00	135,000.00	60,000.00	20,000.00	802,050.00
FHLB DISC NOTES	0	0	70,000.00	0	0	0	70,000.00
FHLB BONDS	86,450.00	518,500.00	841,398.33	140,250.00	55,000.00	35,000.00	1,676,598.33
FFCB DISC NOTES	0	0	32,000.00	0	0	0	32,000.00
FFCB BONDS	10,000.00	5,000.00	115,705.00	85,000.00	30,000.00	10,000.00	255,705.00
FMAC DISC NOTES	0	0	123,000.00	0	0	0	123,000.00
FARMER MAC	0	0	0	37,500.00	0	0	37,500.00
MUNI BONDS	0	0	71,555.00	5,140.00	2,000.00	0	78,695.00
COMM PAPER	0	35,000.00	115,000.00	0	0	0	150,000.00
NCDS	0	0	150,000.00	0	0	0	150,000.00
Totals (000's):	428,500.00	858,500.00	2,790,028.33	488,011.00	203,250.00	85,585.00	4,853,874.33
%	9%	18%	57%	10%	4%	2%	
Cumulative %	9%	27%	84%	94%	98%	100%	

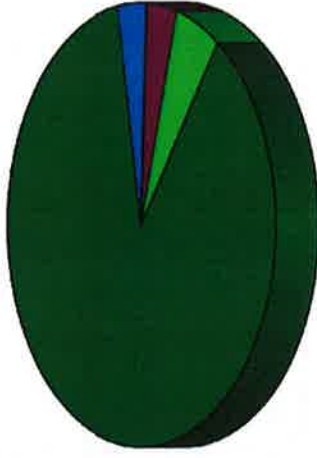
* average life calculated to first call date.



CREDIT
Quality

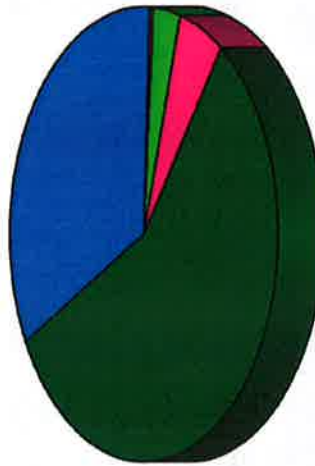
Moody's (000's)	Par	Book	Market	MKT / Book	Yield
Aaa	4,246,209.33	4,250,853.02	4,253,938.16	100.07%	0.57%
Aa1	168,540.00	168,540.27	168,540.27	100.00%	0.26%
Aa2	178,040.00	177,865.15	177,849.19	99.99%	0.36%
NR	261,085.00	260,838.46	261,076.88	100.09%	0.22%
Totals (000's):	4,853,874.33	4,858,096.90	4,861,404.50	100.09%	0.53%

BOOK %



S&P (000's)*	Par	Book	Market	MKT / Book	Yield
AAA	2,787,284.33	2,792,034.14	2,796,077.18	100.14%	0.61%
AA+	1,626,025.00	1,625,672.13	1,624,698.27	99.94%	0.48%
AA	24,480.00	24,480.27	24,480.27	100.00%	0.68%
AA-	155,000.00	155,071.90	155,071.90	100.00%	0.20%
NR	261,085.00	260,838.46	261,076.88	100.09%	0.22%
Totals (000's):	4,853,874.33	4,858,096.90	4,861,404.50	100.07%	0.53%

BOOK %



* On August 5, 2011 Standard & Poors downgraded U.S. Treasuries and Government Agencies from AAA to AA+. The Treasurer's office reports ratings as of the purchase data. Therefore, the downgrades will only effect Treasury and Agency purchases executed after August 5.

Treasurer's Pooled Investment Fund

Month End Portfolio Holdings											
CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years to Maturity
MMKT											
G0DXX	FEDERATED GOV	11/01/2011	.011	.011	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.003	.003
MVRXX	MORGAN STANLEY GOV	11/01/2011	.015	.015	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.003	.003
			.014	.014	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	-	.003	.003
CAL TRUST FND											
CLTR	CAL TRUST SHT TERM FUND	11/01/2011	.493	.493	54,000,000.00	54,000,000.00	100.000000	54,000,000.00	-	.003	.003
			.493	.493	54,000,000.00	54,000,000.00	100.000000	54,000,000.00	-	.003	.003
DDA/PASSBK											
CASH	UBOC MANAGED RATE	11/01/2011	.086	.086	100,000,000.00	100,000,000.00	100.000000	100,000,000.00	-	.003	.003
			.086	.086	100,000,000.00	100,000,000.00	100.000000	100,000,000.00	-	.003	.003
LOCAL AGCY OBLIG											
LAO	US DIST COURTHOUS	06/15/2020	1.048	1.048	585,000.00	585,000.00	100.000000	585,000.00	-	4.397	8.630
			1.048	1.048	585,000.00	585,000.00	100.000000	585,000.00	-	4.397	8.630
US TREAS BONDS											
912828M0	U.S. TREASURY BOND	02/29/2012	.875	.410	10,069,140.63	10,069,140.63	100.270000	10,027,000.00	(42,140.63)	.331	.332
912828N6	U.S. TREASURY BOND	05/31/2012	.750	.399	10,058,593.75	10,058,593.75	100.380000	10,038,000.00	(20,593.75)	.580	.584
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.383	10,060,937.50	10,060,937.50	100.380000	10,038,000.00	(22,937.50)	.580	.584
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.470	10,042,968.75	10,042,968.75	100.380000	10,038,000.00	(4,968.75)	.580	.584
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.487	10,022,265.63	10,022,265.63	100.340000	10,034,000.00	11,734.37	.663	.666
912828NQ9	U.S. TREASURY BOND	07/31/2012	.625	.512	10,019,140.63	10,019,140.63	100.370000	10,037,000.00	17,859.37	.747	.751
912828NQ9	U.S. TREASURY BOND	07/31/2012	.625	.455	15,043,359.38	15,043,359.38	100.370000	15,055,500.00	12,140.62	.747	.751
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.418	20,099,218.75	20,099,218.75	100.380000	20,076,000.00	(23,218.75)	.580	.584
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.485	20,068,750.00	20,068,750.00	100.380000	20,076,000.00	7,250.00	.580	.584
912828M0	U.S. TREASURY BOND	02/29/2012	.875	.259	15,086,718.75	15,086,718.75	100.270000	15,040,500.00	(46,218.75)	.331	.332
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.385	15,045,703.13	15,045,703.13	100.340000	15,051,000.00	5,296.87	.664	.666
912828M0	U.S. TREASURY BOND	02/29/2012	.875	.257	15,086,718.75	15,086,718.75	100.270000	15,040,500.00	(46,218.75)	.331	.332
912828NQ9	U.S. TREASURY BOND	07/31/2012	.625	.400	15,045,703.13	15,045,703.13	100.370000	15,055,500.00	9,796.87	.747	.751
912828M0	U.S. TREASURY BOND	02/29/2012	.875	.255	20,115,625.00	20,115,625.00	100.270000	20,054,000.00	(61,625.00)	.331	.332
912828MU1	U.S. TREASURY BOND	03/31/2012	1.000	.282	15,109,570.31	15,109,570.31	100.380000	15,057,000.00	(52,570.31)	.416	.416
912828M1	U.S. TREASURY BOND	12/31/2011	1.000	.250	15,084,960.94	15,084,960.94	100.160000	15,024,000.00	(60,960.94)	.167	.167
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.413	15,039,843.75	15,039,843.75	100.340000	15,051,000.00	11,156.25	.664	.666
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.379	15,065,039.06	15,065,039.06	100.380000	15,057,000.00	(8,039.06)	.580	.584
912828M0	U.S. TREASURY BOND	02/29/2012	.875	.281	20,108,593.75	20,108,593.75	100.270000	20,054,000.00	(54,593.75)	.331	.332
912828M0	U.S. TREASURY BOND	02/29/2012	.875	.287	25,131,835.94	25,131,835.94	100.270000	25,067,500.00	(64,335.94)	.331	.332
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.324	25,089,843.75	25,089,843.75	100.340000	25,085,000.00	(4,843.75)	.664	.666
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.294	20,076,562.50	20,076,562.50	100.340000	20,068,000.00	(8,562.50)	.664	.666
912828NQ9	U.S. TREASURY BOND	07/31/2012	.625	.304	15,059,765.63	15,059,765.63	100.370000	15,055,500.00	(4,265.63)	.747	.751
912828PH7	U.S. TREASURY BOND	08/31/2012	.375	.342	15,006,445.31	15,006,445.31	100.190000	15,028,500.00	22,054.69	.831	.836
912828NX4	U.S. TREASURY BOND	09/30/2012	.375	.327	10,006,640.63	10,006,640.63	100.200000	10,020,500.00	13,359.37	.914	.918
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.222	15,059,179.69	15,059,179.69	100.340000	15,051,000.00	(8,179.69)	.664	.666
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.194	15,062,606.70	15,062,606.70	100.340000	15,051,000.00	(11,606.70)	.664	.666
			.726	.342	415,000,000.00	415,000,000.00	100.320602	416,330,500.00	(435,231.74)	.559	.561
FHLMC DISC NOTES											
313396WZZ	FHLMC DISC NOTE	05/18/2012	.200	.200	49,900,000.00	49,900,000.00	99.968750	49,984,375.00	84,375.00	.546	.548
313396ZQ9	FHLMC DISC NOTE	07/20/2012	.160	.160	9,985,066.67	9,985,066.67	99.937500	9,993,750.00	8,683.33	.719	.721
313396ZN6	FHLMC DISC NOTE	07/18/2012	.150	.150	9,986,333.33	9,986,333.33	99.937500	9,993,750.00	7,416.67	.714	.715
			.187	.187	70,000,000.00	69,871,400.00	99.959821	69,971,875.00	100,475.00	.595	.597
FHLMC BONDS											
3137EACG2	FHLMC	01/09/2013	1.375	1.407	10,000,000.00	9,990,300.00	101.281250	10,128,125.00	137,825.00	1.170	1.195
3134G1GQ1	FHLMC	08/28/2012	1.000	.709	5,029,450.00	5,029,450.00	100.625000	5,031,250.00	1,800.00	.828	.827
3134G1GQ1	FHLMC	08/28/2012	1.000	.694	10,061,850.00	10,061,850.00	100.625000	10,062,500.00	650.00	.828	.827
3134G1GQ1	FHLMC	08/28/2012	1.000	.732	10,054,100.00	10,054,100.00	100.625000	10,062,500.00	8,400.00	.828	.827
3134G1GQ1	FHLMC	08/28/2012	1.000	.699	5,030,400.00	5,030,400.00	100.625000	5,031,250.00	850.00	.828	.827
3133F4XP1	FHLMC 5YrNclYr	08/15/2015	1.000	1.061	5,000,000.00	4,985,250.00	100.031250	5,001,562.50	16,312.50	3.700	3.792

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3137EACL1	FHLMC	10/28/2013	.875	.937	5,000,000.00	4,990,300.00	100.875000	5,043,750.00	53,450.00	1.969	1.995
3134G1SG0	FHLMC 3.5YrNc6Mo	03/03/2014	1.250	1.250	5,000,000.00	5,000,000.00	101.250000	5,062,500.00	62,500.00	2.340	2.340
3134G1W77	FHLMC	11/26/2012	.515	.470	5,000,000.00	5,004,700.00	100.250000	5,012,500.00	7,800.00	1.063	1.074
3134G1XG4	FHLMC 2YrNc6Mo	10/29/2012	.500	.500	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	.991	.997
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.605	10,000,000.00	9,999,000.00	100.000000	10,000,000.00	1,000.00	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.615	10,000,000.00	9,997,000.00	100.000000	10,000,000.00	3,000.00	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.995	1.008
3137EACK3	FHLMC 2.2Yr	07/27/2012	1.125	.514	10,000,000.00	10,102,700.00	100.625000	10,062,500.00	(40,200.00)	.734	.740
3134G1ZC1	FHLMC 2.5YrNc6Mo	05/23/2013	.625	.645	5,000,000.00	4,997,500.00	100.031250	5,001,562.50	4,062.50	1.547	1.562
3134G1D35	FHLMC 3YrNc1Mo	12/20/2013	1.050	1.050	15,000,000.00	15,000,000.00	100.093750	15,014,062.50	14,062.50	2.099	2.140
3134G1E34	FHLMC 2.75YrNc1Mo	09/23/2013	1.000	1.000	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	1.870	1.899
3137EACR8	FHLMC 3Yr	02/25/2014	1.375	1.375	5,000,000.00	5,000,000.00	101.968750	5,098,437.50	98,437.50	2.267	2.323
3137EACR8	FHLMC 3Yr	02/25/2014	1.375	1.465	5,000,000.00	9,973,100.00	101.968750	10,196,875.00	223,775.00	2.266	2.323
3134G1V66	FHLMC 2Yr	10/30/2012	.625	.650	5,000,000.00	4,998,500.00	100.343750	5,017,187.50	19,187.50	.995	1.000
3134G1ZC1	FHLMC 2.5YrNc6Mo	05/23/2013	.625	.737	5,000,000.00	5,027,800.00	100.031250	5,001,562.50	13,062.50	1.546	1.562
3134G2ZL4	FHLMC 3Yr	04/29/2014	1.350	1.160	5,000,000.00	5,027,800.00	101.843750	5,092,187.50	64,387.50	2.447	2.496
3137EACP2	FHLMC 2Yr	11/30/2012	.375	.385	14,121,000.00	14,118,881.85	100.156250	14,143,064.06	24,182.21	1.078	1.085
3134G2HQ8	FHLMC 5YrNc6MoB	05/25/2016	2.000	2.011	5,000,000.00	4,997,500.00	100.125000	5,006,250.00	8,750.00	4.306	4.570
3134G2HES	FHLMC 3YrNc6MoE	05/23/2014	1.250	1.250	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.499	2.562
3134G2HQ8	FHLMC 5YrNc6MoB	05/25/2016	2.000	2.005	4,998,750.00	4,998,750.00	100.125000	5,006,250.00	7,500.00	4.306	4.570
3137EACL1	FHLMC 3Yr	10/28/2013	.875	.790	11,000,000.00	11,022,330.00	100.875000	11,096,250.00	73,920.00	1.971	1.995
3134G2JF0	FHLMC 2YrNc6MoB	12/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.069	2.110
3134G2FT4	FHLMC 2.25Yr	08/13/2013	.875	.611	5,000,000.00	5,028,775.00	100.718750	5,035,937.50	7,162.50	1.765	1.786
3134G2K77	FHLMC 2.25YrNc6MoB	09/23/2013	.750	.750	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.878	1.899
3134G2K77	FHLMC 2.25YrNc6MoB	09/23/2013	.750	.750	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.876	1.899
3134G2K77	FHLMC 2.2YrNc6MoB	09/23/2013	.750	.761	7,000,000.00	6,998,250.00	100.062500	7,004,375.00	6,125.00	1.887	1.899
3134G2PH9	FHLMC 3YrNc6MoE	07/11/2014	1.050	1.050	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	2.642	2.696
3134G2PG1	FHLMC 2.5YrNc6MoE	01/13/2014	.800	.881	4,990,000.00	4,990,000.00	100.093750	5,004,687.50	14,687.50	2.171	2.205
3134G2QF2	FHLMC 2YrNc6MoE	07/18/2013	.650	.650	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.699	1.715
3134G2QS4	FHLMC 3YrNc6MoE	07/25/2014	1.200	1.200	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	2.673	2.734
3134G2PT3	FHLMC 3YrNc6MoB	07/21/2014	.750	.809	6,239,062.50	6,239,062.50	100.031250	6,251,953.13	12,890.63	2.683	2.723
3134G2JPS	FHLMC 5YrNc1YrB	08/22/2016	1.750	1.750	10,000,000.00	10,000,000.00	100.906250	10,090,625.00	90,625.00	4.578	4.814
3134G2JUB6	FHLMC 5YrNc3MoB	08/15/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	4.655	4.795
3134G2WB4	FHLMC 5YrNc3MoB	08/25/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.650	4.822
3134G2W17	FHLMC 5YrNc6MoB	08/24/2016	1.500	1.506	4,998,500.00	4,998,500.00	100.250000	5,012,500.00	14,000.00	4.615	4.819
3134G2V58	FHLMC 3.5YrNc6MoB	02/23/2015	.875	.875	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	3.251	3.318
3134G2WU2	FHLMC 5YrNc3MoB	08/22/2013	.600	.600	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.650	4.822
3134G2YB2	FHLMC 2YrNc6MoB	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	(3,125.00)	1.794	1.811
3134G2YD8	FHLMC 5YrNc6MoB	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	(9,375.00)	1.799	1.814
3134G2YB2	FHLMC 2YrNc6MoB	08/24/2016	1.125	1.125	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	4.664	4.819
3134G2YB2	FHLMC 2YrNc6MoB	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	4.664	4.819
3134G2YK2	FHLMC 2YrNc1YrE	09/06/2013	.450	.450	10,000,000.00	10,000,000.00	99.843750	9,984,375.00	(15,625.00)	1.836	1.852
3134G2YK2	FHLMC 2YrNc1YrE	09/06/2013	.450	.450	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	1.836	1.852
3134G2ZF2	FHLMC 5YrNc6MoB	09/01/2016	1.000	1.000	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(2,500.00)	4.699	4.855
3134G2ZJ4	FHLMC 5YrNc3MoB	09/06/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	4.713	4.855
3134G2YM8	FHLMC 3YrNc6MoB	09/02/2014	.750	.750	5,000,000.00	5,000,000.00	99.625000	4,981,250.00	(18,750.00)	2.798	2.841
3134G2ZM5	FHLMC 5YrNc3MoB	09/06/2016	1.125	1.125	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	4.697	4.855
3137EACK3	FHLMC 11Mo	07/27/2012	1.125	.203	10,000,000.00	10,086,400.00	100.625000	10,062,500.00	(23,900.00)	.735	.740
3134G2YJ5	FHLMC 3Yr	09/19/2014	.500	.500	10,000,000.00	10,000,000.00	99.406250	9,940,625.00	(59,375.00)	2.858	2.888

Treasurer's Pooled Investment Fund

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3134G2A36	FHLMC 2Yrnc6MoB	09/09/2013	.550	.550	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	(6,250.00)	1.842	1.860
3134G2C83	FHLMC 5Yrnc6MoB	09/02/2016	1.000	1.000	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	4.702	4.844
3134G2B92	FHLMC 2Yrnc3MoB	03/13/2013	.500	.500	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.360	1.367
3134G2D41	FHLMC 5Yrnc3MoB	09/19/2016	1.250	1.250	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	4.716	4.890
3134G2D74	FHLMC 2Yrnc3MoB	09/20/2013	.600	.600	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	(12,500.00)	1.872	1.890
3134G2H39	FHLMC 3Yrnc6MoB	09/29/2014	.800	.800	5,000,000.00	5,000,000.00	99.562500	4,978,125.00	(21,875.00)	2.870	2.915
3134G2D66	FHLMC 2.5Yrnc6MoB	03/14/2014	.625	.625	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(12,500.00)	2.347	2.370
3134G2D66	FHLMC 2.5Yrnc6MoB	03/14/2014	.625	.625	3,350,000.00	3,350,000.00	99.750000	3,341,625.00	(8,375.00)	2.347	2.370
3134G2G48	FHLMC 5Yrnc6MoB	09/28/2016	1.350	1.360	4,997,500.00	4,997,500.00	99.906250	4,995,312.50	(2,187.50)	4.728	4.915
3134G2ZB1	FHLMC 2Yrnc6MoB	09/06/2013	.500	.550	4,995,000.00	4,995,000.00	99.875000	4,993,750.00	(1,250.00)	1.835	1.852
3134G2L34	FHLMC 2Yrnc6MoB	09/30/2013	.550	.550	10,000,000.00	10,000,000.00	99.906250	9,990,625.00	(9,375.00)	1.903	1.918
3134G2N81	FHLMC 5Yrnc6MoB	09/29/2016	1.250	1.250	10,000,000.00	10,000,000.00	99.687500	9,968,750.00	(31,250.00)	4.744	4.918
3134G2L34	FHLMC 2Yrnc6MoB	09/30/2013	.550	.550	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	(4,687.50)	1.903	1.918
3134G2K84	FHLMC 3Yrnc6MoB	09/30/2014	.750	.750	10,000,000.00	10,000,000.00	99.437500	9,943,750.00	(56,250.00)	2.878	2.918
3134G2L34	FHLMC 2Yrnc6MoB	09/30/2013	.550	.560	20,000,000.00	19,996,000.00	99.906250	19,981,250.00	(14,750.00)	1.903	1.918
3134G2L34	FHLMC 2Yrnc6MoB	09/30/2013	.550	.550	10,000,000.00	10,000,000.00	99.906250	9,990,625.00	(9,375.00)	1.903	1.918
3134G2N81	FHLMC 5Yrnc6MoB	09/29/2016	1.250	1.250	7,020,000.00	7,020,000.00	99.687500	6,998,062.50	(21,937.50)	4.744	4.918
3134G2YJ5	FHLMC 3Yr	09/19/2014	.500	.599	9,970,700.00	9,970,700.00	99.406250	9,940,625.00	(30,075.00)	2.856	2.888
3134G2T28	FHLMC 2Yrnc6MoB	10/17/2014	.750	.750	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	(14,062.50)	2.922	2.964
3134G2Q62	FHLMC 2Yrnc6MoB	10/03/2013	.500	.520	5,000,000.00	4,998,000.00	99.875000	4,993,750.00	(4,250.00)	1.910	1.926
3134G2LJ9	FHLMC 5Yrnc6MoB	10/13/2016	1.000	1.010	4,997,500.00	4,997,500.00	99.843750	4,992,187.50	(5,312.50)	4.815	4.956
3134G2T69	FHLMC 5Yrnc6MoB	10/13/2016	1.125	1.156	4,992,500.00	4,992,500.00	100.125000	5,006,250.00	13,750.00	4.798	4.956
3134G2L42	FHLMC 2Yr	10/15/2013	.375	.483	14,967,300.00	14,967,300.00	99.875000	14,981,250.00	13,950.00	1.945	1.959
3134G2V41	FHLMC 2Yrnc3MoB	10/25/2013	.600	.600	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	1.968	1.986
3134G2W40	FHLMC 2Yrnc3MoB	10/25/2013	.600	.600	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	1.968	1.986
3134G2W40	FHLMC 3Yrnc6MoB	10/24/2014	.800	.800	10,000,000.00	10,000,000.00	99.843750	9,984,375.00	(15,625.00)	2.939	2.984
3134G2W40	FHLMC 3Yrnc6MoB	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	2.939	2.984
3134G2W40	FHLMC 3Yrnc6MoB	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	2.939	2.984
3134G2W40	FHLMC 3Yrnc6MoB	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	2.939	2.984
3134G2W40	FHLMC 3Yrnc6MoB	10/24/2014	.800	.808	10,000,000.00	9,997,500.00	99.843750	9,984,375.00	(13,125.00)	2.939	2.984
3137EACY3	FHLMC 3Yr	11/25/2014	.750	.755	9,998,467.22	9,998,467.22	99.968750	9,996,875.00	(1,592.22)	3.016	3.071
3137EACY3	FHLMC 3Yr	11/25/2014	.750	.761	4,998,300.00	4,998,300.00	99.968750	4,998,437.50	137.50	3.016	3.071
3134G2W99	FHLMC 5Yrnc6MoB	10/13/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	4.783	4.956
3134G2W99	FHLMC 2Yrnc1YrE	10/18/2013	.500	.516	4,998,437.50	4,998,437.50	99.906250	4,995,312.50	(3,125.00)	1.951	1.967
3134G2Y89	FHLMC 3.5Yrnc1YrB	04/24/2015	1.000	1.007	4,998,750.00	4,998,750.00	99.625000	4,981,250.00	(17,500.00)	3.412	3.482
3134G2Y55	FHLMC 2Yrnc6MoB	10/25/2013	.550	.550	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	(4,687.50)	1.970	1.986
			.853	.824	668,741,000.00	668,984,354.07	100.128593	669,600,954.69	616,600.62	2.469	2.523
FNMA DISC NOTES											
313588TA3	FNMA DISC NOTE	02/13/2012	.210	.210	50,000,000.00	49,910,458.33	100.000000	50,000,000.00	89,541.67	.287	.288
313588RX5	FNMA DISC NOTE	01/17/2012	.190	.190	100,000,000.00	99,852,750.00	100.000000	100,000,000.00	147,250.00	.213	.214
313586QR3	FNMA DISC NOTE	07/05/2014	1.052	1.051	5,000,000.00	4,840,500.00	97.593750	4,879,687.50	(39,187.50)	2.650	2.679
			.228	.228	155,000,000.00	154,603,708.33	99.992279	154,879,687.50	275,979.17	3.14	3.16
FNMA BONDS											
3136F94P5	FNMA 3Yr	01/30/2012	2.000	1.573	10,107,000.00	10,107,000.00	100.437500	10,043,750.00	(63,250.00)	.247	.249
31398AZN5	FNMA	11/23/2011	1.000	1.117	5,000,000.00	4,987,900.00	100.062500	5,003,125.00	15,225.00	.063	.063
31398AXX5	FNMA	11/03/2011	1.215	.750	10,000,000.00	10,065,500.00	100.000000	10,000,000.00	(65,500.00)	.008	.008
31398AV90	FNMA 3Yrnc2Yr	07/16/2013	1.300	1.317	5,000,000.00	4,997,500.00	100.625000	5,031,250.00	33,750.00	1.678	1.710
3136FM7D0	FNMA 5Yrnc1.5Yr	08/17/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	3.707	3.797
31398A3N0	FNMA	09/24/2012	.625	.700	4,992,300.00	4,992,300.00	100.375000	5,018,750.00	26,450.00	.893	.901
31398A3A8	FNMA	09/03/2013	1.050	1.058	5,000,000.00	4,998,750.00	101.000000	5,050,000.00	51,250.00	1.814	1.844
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.937500	5,046,875.00	46,875.00	1.830	1.860
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.937500	5,046,875.00	46,875.00	1.830	1.860
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.937500	5,046,875.00	46,875.00	1.830	1.860
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.084	4,995,000.00	4,995,000.00	100.937500	5,046,875.00	51,875.00	1.830	1.860

Treasurer's Pooled Investment Fund
 Month End Portfolio Holdings

CUSIP	Description	Maturity		Yield	Par	Book	Market		Unrealized	Modified		Years To
		Date	Coupon				To Mat	Value		Price	Value	
3136FP67	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.937500	5,046,875.00	46,875.00	1.830	1.860	
31398A30	FNMA	09/24/2012	.625	.704	5,000,000.00	4,992,000.00	100.375000	5,018,750.00	26,750.00	.893	.901	
31398A34	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.132	5,000,000.00	4,999,000.00	101.218750	5,060,937.50	61,937.50	1.851	1.882	
31398A34	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	10,000,000.00	10,000,000.00	101.218750	10,121,875.00	121,875.00	1.851	1.882	
31398A34	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.218750	5,060,937.50	60,937.50	1.851	1.882	
31398A34	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.218750	5,060,937.50	60,937.50	1.851	1.882	
31398A34	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.218750	5,060,937.50	60,937.50	1.851	1.882	
3136FPA9	FNMA 3Yrnc2Mo	09/20/2013	1.000	1.017	4,997,500.00	4,997,500.00	100.562500	5,028,125.00	30,625.00	1.862	1.890	
3136FPEX1	FNMA 3.25Yrnc6Mo	12/17/2013	1.125	1.141	4,997,500.00	4,997,500.00	101.250000	5,062,500.00	65,000.00	2.088	2.132	
31398A3R1	FNMA 3.5Yrnc6Mo	03/21/2014	1.350	1.350	5,000,000.00	5,000,000.00	101.500000	5,075,000.00	75,000.00	2.340	2.389	
31398AH54	FNMA	04/04/2012	1.000	.410	10,000,000.00	10,088,900.00	100.375000	10,037,500.00	(51,400.00)	.426	.427	
31398A4H2	FNMA 3Yrnc6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.406250	5,070,312.50	70,312.50	1.909	1.940	
31398A4H2	FNMA 3Yrnc6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.406250	5,070,312.50	70,312.50	1.909	1.940	
31398A4H2	FNMA 3Yrnc6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.406250	5,070,312.50	70,312.50	1.909	1.940	
31398A5H1	FNMA 3Yrnc1Mo	11/04/2013	.875	.885	3,049,085.00	3,049,085.00	100.000000	3,050,000.00	915.00	1.978	2.014	
31398AP71	FNMA 2.2Yr	06/22/2012	1.250	.348	10,000,000.00	10,145,800.00	100.625000	10,062,500.00	(83,300.00)	.637	.644	
31398AT77	FNMA 2.2Yr	07/30/2012	1.125	.403	10,000,000.00	10,124,000.00	100.656250	10,065,625.00	(58,375.00)	.743	.748	
31398A5B4	FNMA 2Yr	11/01/2012	.550	.550	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	-	.996	1.005	
31398A5V0	FNMA 2Yr	11/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	1.014	1.027	
31398A5V0	FNMA 2Yr	11/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	1.014	1.027	
31398AT77	FNMA 2.2Yr	07/30/2012	1.125	.458	10,000,000.00	10,114,300.00	100.656250	10,065,625.00	(48,675.00)	.743	.748	
31398A5S7	FNMA 3Yrnc1Yr	11/15/2013	.900	.900	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.008	2.044	
31398A5S7	FNMA 3Yrnc1Yr	11/15/2013	.900	.900	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.008	2.044	
31398A5V0	FNMA 3Yrnc1Yr	11/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	2.008	2.044	
3136FPVC8	FNMA 5Yrnc6Mo	11/19/2013	1.250	1.250	5,000,000.00	5,000,000.00	100.000000	5,003,125.00	3,125.00	3.915	4.055	
31398A5Z1	FNMA 3Yrnc6Mo	11/19/2013	.800	.800	5,000,000.00	5,000,000.00	100.531250	5,026,562.50	26,562.50	2.022	2.055	
31398A5Z1	FNMA 3Yrnc6Mo	11/19/2013	.800	.800	5,000,000.00	5,000,000.00	100.531250	5,026,562.50	26,562.50	2.022	2.055	
31398A6G2	FNMA 3Yrnc1Yr	11/22/2013	.750	.750	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.032	2.063	
3136FPXX0	FNMA 4Yr	11/26/2014	1.050	1.050	10,000,000.00	10,000,000.00	100.625000	10,062,500.00	62,500.00	2.999	3.074	
31398A6K3	FNMA 3Yrnc1Mo	11/29/2013	.800	.800	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.050	2.082	
3136FPZD2	FNMA 4Yrnc2Mo	12/03/2014	1.125	1.125	10,000,000.00	10,000,000.00	100.656250	10,065,625.00	65,625.00	3.014	3.093	
31398A7A4	FNMA 3Yrnc1Yr	12/30/2013	1.300	1.300	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	2.118	2.167	
3136FPW60	FNMA 3Yrnc1Yr	12/30/2013	1.500	1.500	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	2.117	2.167	
3136FPV95	FNMA 3.5Yrnc1Yr	07/03/2014	1.700	1.700	10,000,000.00	10,000,000.00	100.218750	10,021,875.00	21,875.00	2.588	2.674	
3136FPV95	FNMA 3.5Yrnc1Yr	07/03/2014	1.700	1.700	15,000,000.00	15,000,000.00	100.218750	15,032,812.50	32,812.50	2.588	2.674	
3136FPV46	FNMA 3Yrnc1Yr	01/13/2014	1.420	1.420	20,000,000.00	20,000,000.00	100.218750	20,043,750.00	43,750.00	2.150	2.205	
3136FPX0	FNMA 5Yr	02/04/2016	.303	.324	10,000,000.00	9,990,000.00	99.993750	9,959,375.00	(30,625.00)	4.222	4.266	
3135G0AM5	FNMA 3Yrnc1Yr	01/27/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	2.203	2.244	
3136FPUC9	FNMA 2Yr	10/30/2012	.500	.550	15,000,000.00	14,988,000.00	100.125000	15,018,750.00	30,750.00	.996	1.000	
3136FPUC9	FNMA 2Yr	10/30/2012	.500	.557	10,000,000.00	9,991,000.00	100.125000	10,012,500.00	11,500.00	.996	1.000	
31398A3K6	FNMA 4Yr	03/14/2014	1.250	1.278	5,000,000.00	4,996,000.00	101.718750	5,085,937.50	89,937.50	2.324	2.370	
3136FRGK3	FNMA 3.25Yrnc1YrE	07/25/2014	1.700	1.700	5,000,000.00	5,000,000.00	100.625000	5,031,250.00	31,250.00	2.648	2.734	
31398A5W8	FNMA 3Yr	12/18/2013	.750	1.194	5,000,000.00	4,941,950.00	100.562500	5,028,125.00	86,175.00	2.099	2.134	
3136FPUC9	FNMA 2Yrnc	10/30/2012	.500	.473	5,000,000.00	5,002,000.00	100.125000	5,006,250.00	4,250.00	.996	1.000	
31398AVZ2	FNMA 5Yr	03/13/2014	2.750	1.128	10,000,000.00	10,454,500.00	105.343750	10,534,375.00	79,875.00	2.288	2.367	
3136FRKM4	FNMA 4.25Yrnc1YrE	08/24/2014	2.000	2.000	5,000,000.00	5,000,000.00	100.906250	5,045,312.50	45,312.50	3.642	3.816	
31398A5Z1	FNMA 3Yr	11/19/2013	.800	.870	5,000,000.00	4,991,250.00	100.531250	5,026,562.50	35,312.50	2.021	2.055	
31398A6F4	FNMA 1.75 Yr	12/28/2012	.375	.349	5,000,000.00	5,002,000.00	100.187500	5,009,375.00	7,375.00	1.154	1.162	
3135G0BN2	FNMA 3Yrnc1YrE	06/27/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.343750	5,017,187.50	17,187.50	2.605	2.658	
3135G0BR3	FNMA 2.25Yr	08/09/2013	.500	.580	10,000,000.00	9,983,000.00	100.218750	10,021,875.00	38,875.00	1.760	1.775	
3136FRYK3	FNMA 3Yrnc9MoB	06/30/2014	.800	.800	10,000,000.00	10,000,000.00	100.156250	10,015,625.00	15,625.00	2.626	2.666	
3135G0BR3	FNMA 2Yr	08/09/2013	.500	.600	10,000,000.00	9,979,200.00	100.218750	10,021,875.00	42,675.00	1.759	1.775	
3136FRZ44	FNMA 3Yrnc1YrE	07/18/2014	1.200	1.200	5,000,000.00	5,000,000.00	100.437500	5,021,875.00	21,875.00	2.654	2.715	

Treasurer's Pooled Investment Fund

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
31398A177	FNMA 1Yr	07/30/2012	1.125	.264	5,000,000.00	5,045,700.00	100.656250	5,032,812.50	(12,887.50)	.743	.748
3136FRC84	FNMA 3YrNclYrE	07/25/2014	1.020	1.020	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	14,062.50	2.682	2.734
3136FRWKS	FNMA 5YrNclYrE	07/11/2016	1.750	1.750	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.465	4.699
3135GDBX0	FNMA 3YrNclYrE	08/01/2014	1.100	1.081	5,000,000.00	5,002,735.00	100.125000	5,006,250.00	3,515.00	2.695	2.753
3136FRK44	FNMA 3.5YrNclYrB	02/23/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	15,625.00	3.243	3.318
31398A5W8	FNMA 3Yr	12/18/2013	.750	.480	10,000,000.00	10,063,305.58	100.562500	10,056,250.00	(7,055.58)	2.107	2.134
3136FRM26	FNMA 3YrNclYrE	08/22/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.757	2.811
3135GDCD3	FNMA 3YrNclYrE	09/02/2014	1.000	1.000	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	2.785	2.841
3135GDCQ4	FNMA 2YrNclYrE	09/06/2013	.450	.450	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	(6,250.00)	1.836	1.852
3135GDCR2	FNMA 2YrNclYrE	09/06/2013	.550	.550	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	(12,500.00)	1.834	1.852
3135GDCU5	FNMA 3YrNclYrE	09/12/2014	.625	.625	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(12,500.00)	2.832	2.868
3135GDCU5	FNMA 3YrNclYrE	09/12/2014	.625	.625	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(12,500.00)	2.832	2.868
3135GDCN1	FNMA 3YrNclYrE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(12,500.00)	2.800	2.827
3136FRW66	FNMA 5YrNclYrB	09/21/2016	1.000	1.000	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	(3,125.00)	4.755	4.896
3135GDCW1	FNMA 2YrNclYrE	09/06/2013	.500	.500	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	(3,125.00)	1.835	1.852
3135GDCW1	FNMA 2YrNclYrE	09/06/2013	.500	.500	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	(3,125.00)	1.835	1.852
3135GDCZ4	FNMA 3YrNclYrE	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	(14,062.50)	2.820	2.868
3135GDCZ4	FNMA 3YrNclYrE	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	(14,062.50)	2.820	2.868
3135GDCB6	FNMA 3YrNclYrE	09/12/2014	.750	.750	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.825	2.868
3135GDCB6	FNMA 3YrNclYrE	09/12/2014	.750	.750	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.825	2.868
3136FRS46	FNMA 5YrNclYrB	09/14/2016	1.125	1.140	5,000,000.00	4,996,250.00	100.062500	5,003,125.00	(12,500.00)	1.849	1.868
31398A177	FNMA 1Yr	07/30/2012	1.125	.183	5,000,000.00	5,043,785.00	100.656250	5,032,812.50	(10,972.50)	.744	.748
3136FRW66	FNMA 5YrNclYrB	09/21/2016	1.000	1.021	5,000,000.00	4,995,000.00	99.937500	4,996,875.00	1,875.00	4.754	4.896
3136FRV59	FNMA 5YrNclYrB	09/14/2016	1.050	1.071	4,000,000.00	3,996,000.00	100.031250	4,001,250.00	5,250.00	4.728	4.877
3136FRS46	FNMA 5YrNclYrB	09/14/2016	1.125	1.146	5,000,000.00	4,995,000.00	100.062500	5,003,125.00	8,125.00	4.718	4.877
3136FR2A0	FNMA 5YrNclYrB	09/21/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	14,062.50	4.755	4.896
3135GDCB6	FNMA 2YrNclYrE	09/12/2013	.600	.600	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	(12,500.00)	1.849	1.868
3135GDCN1	FNMA 3YrNclYrE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(12,500.00)	2.800	2.827
3135GDCD6	FNMA 2YrNclYrE	09/27/2013	.600	.600	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	1.891	1.910
3135GDCD6	FNMA 2YrNclYrE	09/27/2013	.600	.600	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	(1,562.50)	1.891	1.910
3135GDCD6	FNMA 2YrNclYrE	09/27/2013	.600	.600	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	(1,562.50)	1.891	1.910
3135GDCZ4	FNMA 3YrNclYrE	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	(14,062.50)	2.820	2.868
3135GDCZ4	FNMA 3YrNclYrE	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	(14,062.50)	2.820	2.868
3136FR4E0	FNMA 5YrNclYrB	09/28/2016	1.250	1.260	10,000,000.00	10,000,000.00	99.718750	9,971,875.00	(28,125.00)	2.820	2.868
3136FR4E0	FNMA 5YrNclYrB	09/28/2016	1.250	1.260	5,000,000.00	4,997,500.00	99.687500	4,984,375.00	(13,125.00)	4.741	4.915
3135GDCZ4	FNMA 3YrNclYrE	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	(14,062.50)	2.820	2.868
3136FR4E0	FNMA 5YrNclYrB	09/28/2016	1.250	1.260	10,000,000.00	10,000,000.00	99.687500	9,984,375.00	(15,625.00)	1.892	1.910
3135GDCQ3	FNMA 2YrNclYrE	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	1.892	1.910
3135GDCQ3	FNMA 2YrNclYrE	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	1.892	1.910
3135GDCQ3	FNMA 2YrNclYrE	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	1.892	1.910
3135GDCN1	FNMA 3YrNclYrE	09/26/2013	.500	.525	5,000,000.00	4,997,500.00	99.781250	4,989,062.50	(8,437.50)	1.890	1.907
3135GDCN1	FNMA 3YrNclYrE	09/26/2013	.500	.525	5,000,000.00	4,997,500.00	99.781250	4,989,062.50	(8,437.50)	1.890	1.907
3135GDCD7	FNMA 3YrNclYrB	10/17/2014	.700	.700	5,000,000.00	5,000,000.00	99.468750	4,973,437.50	(26,562.50)	2.925	2.964
3135GDCD7	FNMA 3YrNclYrB	10/17/2014	.700	.700	5,000,000.00	5,000,000.00	99.468750	4,973,437.50	(26,562.50)	2.925	2.964
31398A4T6	FNMA 2Yr	10/30/2012	.500	.228	20,000,000.00	20,059,800.00	100.312500	20,062,500.00	2,700.00	.998	1.000
3135GDCN1	FNMA 3YrNclYrE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(12,500.00)	2.800	2.827
3135GDCR1	FNMA 2YrNclYrE	10/03/2013	.500	.500	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	1.910	1.926
3135GDCR1	FNMA 2YrNclYrE	10/03/2013	.500	.500	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	1.910	1.926
3135GDCV2	FNMA 2YrNclYrE	10/18/2013	.550	.550	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	1.950	1.967
3136FR4E0	FNMA 5YrNclYrB	09/28/2016	1.250	1.250	10,000,000.00	10,000,000.00	99.687500	9,968,750.00	(31,250.00)	4.741	4.915
3136FR4E0	FNMA 5YrNclYrB	09/28/2016	1.250	1.255	5,000,000.00	4,998,750.00	99.687500	4,984,375.00	(14,375.00)	4.741	4.915
3136FR4E0	FNMA 5YrNclYrB	09/28/2016	1.250	1.250	5,000,000.00	5,000,000.00	99.687500	4,984,375.00	(15,625.00)	4.741	4.915
3136FTCX5	FNMA 5YrNclYrB	10/26/2016	1.250	1.250	10,000,000.00	10,000,000.00	99.312500	9,991,250.00	(8,750.00)	4.819	4.992
3136FTDJ5	FNMA 5YrNclYrB	10/26/2016	1.000	1.006	5,000,000.00	4,998,500.00	99.906250	4,995,312.50	(3,187.50)	4.851	4.992
			.940	.863	802,050,000.00	803,158,760.58	100.297441	804,435,625.00	1,276,864.42	2.176	2.220

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
313384Z2	FHLB DISC NOTE	07/18/2012	.160	.160	10,000,000.00	9,985,155.56	99.927778	9,992,777.78	7,622.22	.713	.715
313384C0	FHLB DISC NOTE	08/21/2012	.200	.200	30,000,000.00	29,939,500.00	99.906250	29,971,875.00	32,375.00	.806	.808
313384D71	FHLB DISC NOTE	08/28/2012	.170	.170	20,000,000.00	19,965,716.66	99.906250	19,981,250.00	15,533.34	.825	.827
313384F61	FHLB DISC NOTE	09/12/2012	.170	.170	10,000,000.00	9,982,811.11	99.875000	9,987,500.00	4,688.89	.866	.868
			.181	.182	70,000,000.00	69,873,183.33	99.904861	69,933,402.78	60,219.45	.807	.809
FHLB BONDS											
3133XVNT4	FHLB 3Yr	12/14/2012	1.750	1.612	5,000,000.00	5,020,050.00	101.531250	5,076,562.50	56,512.50	1.098	1.123
3133XWKU2	FHLB 2.5Yr	06/08/2012	1.375	1.212	5,000,000.00	5,017,100.00	100.656250	5,032,812.50	15,712.50	.596	.605
3133XXTU1	FHLB 2.25Yr	07/12/2012	1.260	1.260	5,000,000.00	5,000,000.00	100.687500	5,034,375.00	34,375.00	.690	.699
3133XYHD0	FHLB	06/14/2013	1.625	1.198	15,000,000.00	15,185,150.00	102.000000	15,300,000.00	114,900.00	1.586	1.622
313370ZET	FHLB	04/02/2012	.750	.750	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	14,062.50	.420	.422
3133XW447	FHLB	03/09/2012	1.125	.886	10,000,000.00	10,040,000.00	100.375000	10,037,500.00	(2,500.00)	.354	.356
3133XYVH5	FHLB 5YrInc1.5Yr	07/06/2015	1.500	1.500	10,000,000.00	10,000,000.00	100.187500	10,018,750.00	18,750.00	3.551	3.682
3133XYUJ9	FHLB	01/17/2012	.800	.800	35,000,000.00	35,000,000.00	100.125000	35,043,750.00	43,750.00	.213	.214
3133703Y2	FHLB	01/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	.191	.192
3133XYZC2	FHLB	01/13/2012	.670	.650	25,000,000.00	25,007,500.00	100.093750	25,023,437.50	15,937.50	.202	.203
3133XYZC2	FHLB	01/13/2012	.670	.670	15,000,000.00	15,000,000.00	100.093750	15,014,062.50	14,062.50	.202	.203
3133XYZC2	FHLB	01/13/2012	.670	.679	10,000,000.00	9,998,700.00	100.093750	10,009,375.00	10,675.00	.202	.203
313370ZM7	FHLB	07/12/2013	1.400	1.400	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	4,687.50	1.665	1.699
313370B16	FHLB 3YrInc1.5Mo	01/30/2012	.650	.570	10,000,000.00	10,011,930.00	100.125000	10,012,500.00	570.00	.248	.249
313370B16	FHLB	01/30/2012	.650	.550	10,000,000.00	10,014,900.00	100.125000	10,012,500.00	(2,400.00)	.248	.249
313370B16	FHLB	01/30/2012	.650	.506	5,000,000.00	5,010,650.00	100.125000	5,006,250.00	(4,400.00)	.249	.249
3133XYW35	FHLB 1.5Yr	12/21/2011	.750	.446	10,000,000.00	10,040,757.70	100.093750	10,009,375.00	(31,382.70)	1.139	1.140
313370TA6	FHLB 3Yr	08/28/2013	.875	.850	5,000,000.00	5,003,500.00	100.812500	5,040,625.00	37,125.00	1.813	1.827
313370TB4	FHLB 3Yr	07/29/2013	.850	.840	5,000,000.00	5,001,442.61	100.781250	5,039,062.50	37,619.89	1.725	1.745
3133706G8	FHLB	01/13/2012	.625	.420	10,000,000.00	10,027,900.80	100.093750	10,009,375.00	(18,525.80)	.202	.203
3133XYZC2	FHLB	01/13/2012	.670	.425	10,000,000.00	10,032,800.00	100.093750	10,009,375.00	(23,425.00)	.202	.203
3133XWKU2	FHLB 2Yr	06/08/2012	1.375	.642	10,000,000.00	10,126,900.00	100.656250	10,065,625.00	(61,275.00)	.597	.605
3133706G8	FHLB	01/13/2012	.625	.455	20,000,000.00	20,045,000.00	100.093750	20,018,750.00	(26,250.00)	.235	.236
3133706G8	FHLB 1.5Yr	01/25/2012	.600	.385	10,000,000.00	10,028,700.00	100.125000	10,012,500.00	(16,200.00)	.202	.203
313370B72	FHLB 1.5Yr	01/13/2012	.670	.375	10,000,000.00	10,038,500.00	100.093750	10,009,375.00	(29,125.00)	.202	.203
3133706G8	FHLB	01/13/2012	.625	.375	15,000,000.00	15,048,794.70	100.093750	15,014,062.50	(34,732.20)	.202	.203
313370ZT8	FHLB 2Yr	03/27/2012	.500	.500	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	.404	.405
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	.459	10,000,000.00	10,108,600.00	100.500000	10,050,000.00	(58,600.00)	.543	.548
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	.453	10,000,000.00	10,109,600.00	100.500000	10,050,000.00	(59,600.00)	.543	.548
3133XYV58	FHLB 1.75Yr	03/30/2012	.750	.411	11,000,000.00	11,055,770.00	100.281250	11,030,937.50	(24,832.50)	.413	.414
3133XWKU2	FHLB 2Yr	06/08/2012	1.375	.370	5,000,000.00	5,081,600.00	100.656250	5,032,812.50	(48,787.50)	.598	.605
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	.342	10,000,000.00	10,119,200.00	100.500000	10,050,000.00	(69,200.00)	.544	.548
313371PM2	FHLB 2.6Yr	06/26/2013	.500	.590	20,000,000.00	9,976,500.00	100.156250	10,015,625.00	39,125.00	1.640	1.655
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	.445	20,000,000.00	20,206,000.00	100.500000	20,100,000.00	(106,000.00)	.543	.548
313371UC8	FHLB 3.2Yr	12/27/2013	.875	.934	10,000,000.00	9,982,000.00	100.843750	10,084,375.00	102,375.00	2.124	2.159
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	.485	10,000,000.00	10,095,500.00	100.500000	10,050,000.00	(45,500.00)	.543	.548
313372KE3	FHLB 4Yr	02/04/2015	.213	.213	15,000,000.00	15,000,000.00	99.656250	14,948,437.50	(51,562.50)	3.242	3.266
3133XYVC6	FHLB 5Yr	06/18/2015	.850	.360	5,000,000.00	5,091,325.00	100.906250	5,045,312.50	(46,012.50)	3.576	3.633
3133XWKV0	FHLB 3Yr	03/14/2014	2.375	1.404	5,000,000.00	5,140,200.00	104.281250	5,214,062.50	73,862.50	2.296	2.370
3133736H0	FHLB 2.5Yr	09/26/2013	1.000	1.000	5,000,000.00	5,000,000.00	101.062500	5,053,125.00	53,125.00	1.879	1.907
313373AS1	FHLB 3Yr	04/29/2014	1.350	1.350	10,000,000.00	10,000,000.00	101.875000	10,187,500.00	187,500.00	2.445	2.496
3133XWBW8	FHLB 2.5Yr	05/15/2012	1.210	.422	5,000,000.00	5,044,075.00	100.531250	5,026,562.50	(17,512.50)	.535	.540
313373CZ3	FHLB 3Yr	05/27/2014	1.500	1.500	5,000,000.00	5,000,000.00	102.281250	5,114,062.50	114,062.50	2.498	2.573
313373F98	FHLB 2.25Yr	08/15/2013	1.000	1.000	7,500,000.00	7,500,000.00	101.031250	7,577,343.75	77,343.75	1.765	1.792
313373JR4	FHLB 3Yr	05/28/2014	1.375	1.419	10,000,000.00	9,986,700.00	101.968750	10,196,875.00	210,175.00	2.506	2.575
313373RC8	FHLB 3.25Yr	07/30/2014	1.250	1.250	5,000,000.00	5,000,000.00	101.625000	5,081,250.00	81,250.00	2.684	2.748
313373S86	FHLB 2YrInc3Mo8	05/09/2013	.750	.750	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	1.505	1.523

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
313373R61	FHLB 2Yrnc6MoE	05/17/2013	1.000	.862	5,000,000.00	5,013,700.00	100.031250	5,001,562.50	(12,137.50)	1.523	1.545
313373Y22	FHLB 1Yr	05/23/2012	.250	.250	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	-	.560	.562
313373Q14	FHLB 2.5Yrnc6MoB	11/25/2013	1.125	1.125	4,200,000.00	4,200,000.00	100.062500	4,202,625.00	2,625.00	2.027	2.071
313373Y22	FHLB 1Yr	05/23/2012	.250	.230	10,000,000.00	10,001,985.40	100.000000	10,000,000.00	(1,985.40)	.560	.562
313374ZB5	FHLB 1Yr	05/29/2012	.230	.230	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	-	.577	.578
313373S37	FHLB 2.25Yr	08/28/2013	.750	.671	5,000,000.00	5,008,850.00	100.593750	5,029,687.50	20,837.50	1.816	1.827
313373Y22	FHLB 1Yr	05/23/2012	.250	.234	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	(800.00)	.560	.562
313373Y22	FHLB 1Yr	05/23/2012	.250	.203	13,810,000.00	13,816,076.40	100.000000	13,810,000.00	(6,076.40)	.560	.562
3133XXPV3	FHLB 1Yr	05/18/2012	1.125	.213	7,058,783.69	7,058,783.69	100.500000	7,035,000.00	(23,783.69)	.544	.548
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.635	.638
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.635	.638
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.635	.638
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.635	.638
313374C8	FHLB 3Yrnc1YrE	06/20/2014	1.000	1.000	5,990,000.00	5,990,000.00	100.281250	6,006,846.88	16,846.88	2.586	2.638
313374A83	FHLB 2Yrnc6MoA	06/28/2013	.650	.650	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.643	1.660
313374AG5	FHLB 2Yrnc3MoA	06/28/2013	.650	.650	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	1.643	1.660
313374F70	FHLB 1Yrnc3MoA	07/16/2012	.330	.330	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	.706	.710
313374F70	FHLB 1Yrnc3MoA	07/16/2012	.330	.330	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	(4,687.50)	.706	.710
313374F70	FHLB 1Yrnc3MoA	07/16/2012	.330	.330	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	.706	.710
313374F70	FHLB 1Yrnc3MoA	07/16/2012	.330	.330	20,000,000.00	20,000,000.00	99.968750	19,993,750.00	(6,250.00)	.706	.710
313374F70	FHLB 1Yrnc3MoB	07/16/2012	.330	.330	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	.706	.710
313374EVB	FHLB 2Yrnc1YrB	06/28/2013	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	1.644	1.660
313374FU9	FHLB 3Yr	07/07/2014	.910	.910	10,000,000.00	10,000,000.00	100.718750	10,071,875.00	71,875.00	2.638	2.685
313374L57	FHLB 1Yrnc3MoB	07/27/2012	.375	.375	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	(3,125.00)	.737	.740
313374L40	FHLB 1Yrnc1MoB	07/27/2012	.400	.400	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	(3,125.00)	.736	.740
313374L57	FHLB 1Yrnc3MoB	07/27/2012	.375	.375	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	(6,250.00)	.737	.740
313374L40	FHLB 1Yrnc1MoB	07/27/2012	.400	.400	2,333,333.33	2,333,333.33	99.937500	2,331,875.00	(1,458.33)	.736	.740
313374KV1	FHLB 1Yrnc3MoB	07/25/2012	.350	.360	5,000,000.00	4,999,500.00	99.968750	4,998,437.50	(1,062.50)	.731	.734
313374N63	FHLB 2Yr	05/30/2013	.500	.500	10,000,000.00	10,000,000.00	100.187500	10,018,750.00	18,750.00	1.573	1.581
313374L81	FHLB 1Yr	07/06/2012	.270	.270	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.679	.682
313374L81	FHLB 1Yr	07/06/2012	.270	.270	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.679	.682
313374JY7	FHLB 2.5Yrnc6MoB	01/13/2014	.500	.571	5,025,000.00	5,016,206.25	100.000000	5,025,000.00	8,793.75	2.181	2.205
3133XXPV3	FHLB 1Yr	05/18/2012	1.125	.223	5,000,000.00	5,038,900.00	100.500000	5,025,000.00	(13,900.00)	.544	.548
313374QD5	FHLB 7Mo	02/15/2012	.130	.154	8,000,000.00	7,998,900.96	100.000000	8,000,000.00	1,099.04	.293	.293
3133XXPV3	FHLB 1Yr	05/18/2012	1.125	.214	10,000,000.00	10,078,600.00	100.500000	10,050,000.00	(28,600.00)	.544	.548
313374SV3	FHLB 1Yr	07/30/2012	.250	.255	5,000,000.00	4,999,750.00	99.968750	4,998,437.50	(1,312.50)	.746	.748
313374SV3	FHLB 1Yr	07/30/2012	.250	.250	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	.773	.778
313374SV3	FHLB 1Yr	07/30/2012	.250	.264	5,000,000.00	4,999,274.10	99.968750	4,998,437.50	(836.60)	.746	.748
313374SV3	FHLB 1Yr	07/30/2012	.250	.250	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	2.708	2.762
313374SW1	FHLB 3Yrnc3MoE	08/04/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.773	.778
313374SW1	FHLB 1Yrnc3MoB	08/10/2012	.350	.350	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	2.708	2.762
313374SW1	FHLB 3Yrnc3MoE	08/04/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	2.708	2.762
313374SW1	FHLB 1Yrnc3MoB	08/10/2012	.350	.350	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.773	.778
313374YB0	FHLB 1Yr	07/25/2012	.250	.274	10,000,000.00	9,997,573.00	99.968750	9,996,875.00	(698.00)	.732	.734
313374Y61	FHLB 2Yr	02/08/2013	.500	.567	10,000,000.00	9,996,100.00	100.125000	10,012,500.00	26,400.00	1.821	1.827
313374Z12	FHLB 1.5Yrnc3MoB	02/08/2013	.500	.500	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	1.263	1.277
313375ZF3	FHLB 5Yrnc3MoB	08/18/2016	1.500	1.500	12,250,000.00	12,250,000.00	100.062500	12,257,656.25	7,656.25	4.599	4.803
313374ZF0	FHLB 5Yrnc3MoB	07/27/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	4.573	4.742
3133754Y0	FHLB 5Yrnc3MoB	08/23/2016	1.750	1.755	5,000,000.00	4,998,750.00	100.093750	5,004,687.50	5,937.50	4.580	4.816
3133XYWB7	FHLB 1.75Yr	08/22/2012	.875	.311	10,000,000.00	10,059,900.00	100.468750	10,046,875.00	(13,025.00)	.805	.811
3133755F0	FHLB 1Yr	07/30/2012	.250	.304	20,000,000.00	19,989,319.60	99.968750	19,993,750.00	4,430.40	.745	.748
313374F70	FHLB 1Yrnc2MoB	07/16/2012	.330	.351	9,500,000.00	9,498,100.00	99.968750	9,497,031.25	(1,068.75)	.706	.710
313375SW3	FHLB 2Yrnc3MoB	08/23/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.794	1.814

Month End Portfolio Holdings

CUSIP	Description	Maturity		Yield	Par	Book	Market		Unrealized	Modified	Years To
		Date	Coupon				To Mat	Value			
313375SW3	FHLB 2YrNC3MoB	08/23/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.794	1.814
313375SW3	FHLB 2YrNC3MoB	08/23/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.794	1.814
313375SE2	FHLB 1Yr	08/24/2012	.310	.310	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	-	.812	.816
313375SE2	FHLB 1Yr	08/24/2012	.310	.259	16,708,491.95	16,700,000.00	100.000000	16,700,000.00	(8,491.95)	.812	.816
313375AH0	FHLB 1Yr	08/08/2012	.125	.241	8,989,650.00	8,987,500.00	99.875000	8,988,750.00	(900.00)	.768	.773
313375BG1	FHLB 9Mo	05/11/2012	.200	.223	14,997,396.00	15,000,000.00	100.000000	15,000,000.00	2,604.00	.527	.529
313375BN6	FHLB 1Yr	08/16/2012	.200	.200	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	(6,250.00)	.790	.795
313375BT3	FHLB 1YrNC6MoE	09/07/2012	.280	.280	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	.848	.855
313375D61	FHLB 1YrNC3MoE	09/10/2012	.350	.350	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.856	.863
313375D38	FHLB 1YrNC6MoE	09/11/2012	.300	.300	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.859	.866
313375D38	FHLB 1YrNC6MoE	09/11/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.859	.866
313375D38	FHLB 1YrNC6MoE	09/11/2012	.300	.300	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	-	.856	.863
313375CR6	FHLB 1YrNC6MoE	09/10/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.856	.863
313375DH7	FHLB 1YrNC6MoE	09/12/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.862	.868
313374UA6	FHLB 11Mo	07/16/2012	.260	.183	5,040,000.00	5,043,528.00	100.000000	5,040,000.00	(3,528.00)	.707	.710
313375C62	FHLB 9Mo	05/15/2012	.130	.172	25,000,000.00	24,992,250.00	99.937500	24,984,375.00	(7,875.00)	.538	.540
313375G61	FHLB 1YrNC3MoB	09/18/2012	.350	.350	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.878	.885
313375G61	FHLB 1YrNC3MoB	09/18/2012	.350	.350	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.878	.885
313375G61	FHLB 1YrNC3MoB	09/18/2012	.350	.350	30,000,000.00	30,000,000.00	100.031250	30,009,375.00	9,375.00	.878	.885
313375FN2	FHLB 1Yr	09/14/2012	.240	.240	30,000,000.00	30,000,000.00	99.937500	29,981,250.00	(18,750.00)	.868	.874
313375GV3	FHLB 5YrNC3MoB	09/21/2016	1.000	1.000	7,500,000.00	7,500,000.00	99.625000	7,471,875.00	(28,125.00)	4.755	4.896
313375EU7	FHLB 10Mo	06/07/2012	.160	.203	28,000,000.00	27,990,480.00	99.937500	27,982,500.00	(7,980.00)	.599	.603
313375JU2	FHLB 18MoNC6MoB	03/15/2013	.250	.250	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	1.369	1.373
313375KR7	FHLB 9Mo	06/07/2012	.150	.188	4,998,586.70	4,998,586.70	99.937500	4,996,875.00	(1,711.70)	.599	.603
313374YV3	FHLB 1.5Yr	01/29/2013	.375	.250	5,008,800.00	5,008,800.00	100.031250	5,001,562.50	(7,237.50)	1.240	1.249
313375KR7	FHLB 9Mo	06/07/2012	.150	.193	9,996,800.00	9,996,800.00	99.937500	9,993,750.00	(3,050.00)	.599	.603
313375LY1	FHLB 1YrNC6MoE	09/28/2012	.300	.300	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	-	.906	.912
313375IZ1	FHLB 5YrNC3MoB	09/23/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.760	4.901
313375C70	FHLB 1Yr	08/22/2012	.160	.203	9,995,800.00	9,995,800.00	99.875000	9,987,500.00	(8,300.00)	.807	.811
313375MR5	FHLB 1YrNC3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.906	.912
313375MR5	FHLB 1YrNC3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.906	.912
313375LH8	FHLB 1.5YrNC6MoB	03/28/2013	.250	.250	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	1.405	1.408
313375PE1	FHLB 1YrNC3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	(6,250.00)	.906	.912
313375M53	FHLB 1.5YrNC3MoB	03/27/2013	.375	.392	9,997,500.00	9,997,500.00	99.843750	9,984,375.00	(13,125.00)	1.400	1.405
313375PA9	FHLB 5YrNC3MoB	09/29/2016	1.000	1.000	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(12,500.00)	4.777	4.918
313375RP4	FHLB 1Yr	09/19/2012	.125	.215	4,995,500.00	4,995,500.00	99.843750	4,992,187.50	(3,312.50)	.882	.888
313375QY6	FHLB 1YrNC3MoB	09/28/2012	.310	.310	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.906	.912
313375S81	FHLB 1YrNC1MoB	10/15/2012	.400	.400	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	-	.953	.959
313375UB1	FHLB 1YrNC3MoB	10/19/2012	.340	.340	25,000,000.00	25,000,000.00	100.031250	25,007,812.50	7,812.50	.964	.970
313374FQ8	FHLB 1YrNC3MoB	07/17/2012	.350	.303	5,001,890.00	5,002,230.00	99.937500	4,996,875.00	(5,015.00)	.709	.712
313374FH8	FHLB 1YrNC6MoB	07/16/2012	.330	.274	5,002,230.00	5,003,125.00	100.031250	5,001,562.50	(667.50)	.707	.710
313374YV3	FHLB 6Mo	01/29/2013	.375	.315	20,015,866.20	20,015,866.20	100.031250	20,006,250.00	(9,616.20)	1.240	1.249
313374YV3	FHLB 1.2Yr	01/29/2013	.375	.315	7,756,634.00	7,756,634.00	100.031250	7,752,421.88	(4,212.13)	1.240	1.249
313375UW5	FHLB 5YrNC3MoB	10/20/2016	1.000	1.010	4,997,500.00	4,997,500.00	99.968750	4,998,437.50	937.50	4.835	4.975
313375VN3	FHLB 1YrNC3MoB	10/26/2012	.300	.300	10,000,000.00	10,000,000.00	99.906250	9,990,625.00	(9,375.00)	.984	.989
313375XR3	FHLB 1YrNC6MoB	10/25/2012	.330	.330	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	(6,250.00)	.981	.986
313375XH5	FHLB 1Yr	10/24/2012	.230	.259	19,994,200.00	19,994,200.00	99.906250	19,981,250.00	(12,950.00)	.979	.984
313375XD4	FHLB 1YrNC6MoB	10/25/2012	.300	.300	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	.981	.986
313374YV3	FHLB 1.3Yr	01/29/2013	.375	.315	10,007,870.00	10,003,125.00	100.031250	10,003,125.00	(4,745.00)	1.240	1.249
313375XR3	FHLB 1YrNC6MoB	10/25/2012	.330	.335	9,999,500.00	9,993,750.00	99.937500	9,993,750.00	(5,750.00)	.981	.986
313375X51	FHLB 1Yr	10/24/2012	.220	.220	15,000,000.00	15,000,000.00	99.906250	14,985,937.50	(14,062.50)	.979	.984
313375XD4	FHLB 1YrNC6MoB	10/25/2012	.300	.300	20,000,000.00	20,000,000.00	99.968750	19,993,750.00	(6,250.00)	.981	.986
313375R33	FHLB 1YrNC3MoE	10/03/2012	.350	.350	8,000,000.00	8,000,000.00	100.031250	8,002,500.00	2,500.00	.920	.926
3133763R4	FHLB 1YrNC1MoB	11/16/2012	.330	.330	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	1.037	1.047

Treasurer's Pooled Investment Fund

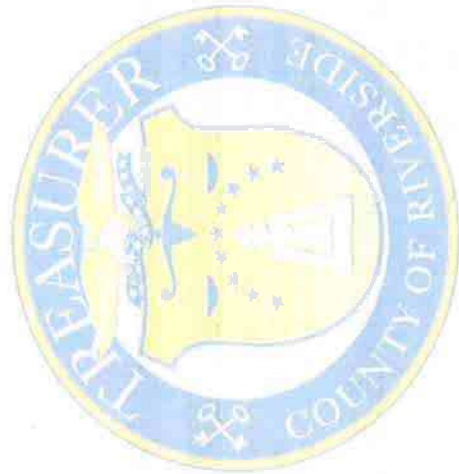
Month End Portfolio Holdings											
CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3133764Z5	FHLB 1YrMc3MoB	11/19/2012	.305	.305	50,000,000.00	50,000,000.00	99.968750	49,984,375.00	(15,625.00)	1.046	1.055
3133763S2	FHLB 1YrMc3MoB	10/26/2012	.300	.300	8,000,000.00	8,000,000.00	99.968750	7,997,500.00	(2,500.00)	.984	.989
3133765E1	FHLB 13MoNc3MoB	11/16/2012	.300	.300	30,000,000.00	30,000,000.00	99.968750	29,990,625.00	(9,375.00)	1.038	1.047
			.532	.459	1,676,598,333.33	1,678,522,171.39	100.141878	1,678,977,050.01	454,878.61	1.023	1.037
FFCB DISC NOTES											
313312UR9	FFCB DISC NOTE	03/23/2012	.270	.271	25,000,000.00	24,934,000.00	99.968750	24,992,187.50	58,187.50	.393	.395
313312WG1	FFCB DISC NOTE	05/01/2012	.240	.241	7,000,000.00	6,983,013.33	99.968750	6,997,812.50	14,799.17	.500	.501
			.263	.264	32,000,000.00	31,917,013.33	99.968750	31,990,000.00	72,986.67	.416	.418
FFCB BONDS											
31331GNQ8	FFCB	04/24/2012	2.250	1.762	5,000,000.00	5,066,900.00	100.968750	5,048,437.50	(18,462.50)	.478	.482
31331GYP8	FFCB 3Yr	06/18/2012	2.125	2.210	5,000,000.00	4,988,000.00	101.156250	5,057,812.50	69,812.50	.618	.633
31331GYP8	FFCB 3Yr	06/18/2012	2.125	2.210	3,000,000.00	2,992,800.00	101.156250	3,034,687.50	41,887.50	.618	.633
31331GYP8	FFCB 3Yr	06/18/2012	2.125	1.374	8,500,000.00	8,637,785.00	101.156250	8,598,281.25	(39,503.75)	.621	.633
31331J2B8	FFCB 2.25YrNc3Mo	02/15/2013	.530	.550	10,000,000.00	9,995,500.00	100.000000	10,000,000.00	4,500.00	1.281	1.296
31331JQU0	FFCB 3Yr	06/03/2013	1.600	.752	10,000,000.00	10,211,890.00	101.906250	10,190,625.00	(21,265.00)	1.560	1.592
31331JY56	FFCB 2Yr	11/02/2012	.400	.540	10,000,000.00	9,972,900.00	100.062500	10,006,250.00	33,350.00	.997	1.008
31331J6A6	FFCB 3Yr	12/23/2013	1.300	1.300	5,000,000.00	5,000,000.00	101.718750	5,085,937.50	85,937.50	2.099	2.148
31331J6A6	FFCB 3Yr	12/23/2013	1.300	1.300	5,000,000.00	5,000,000.00	101.156250	5,085,937.50	85,937.50	2.099	2.148
31331J7A5	FFCB 1.5Yr	07/10/2012	.500	.500	10,000,000.00	10,000,000.00	100.156250	10,015,625.00	15,625.00	.689	.693
31331J7A5	FFCB 1.5Yr	07/10/2012	.500	.500	9,205,000.00	9,205,000.00	100.156250	9,219,382.81	14,382.81	.689	.693
31331J6A6	FFCB 3Yr	12/23/2013	1.300	1.184	5,000,000.00	5,015,550.00	101.718750	5,085,937.50	70,387.50	2.100	2.148
31331KET3	FFCB 2.5Yr	09/23/2013	.980	1.029	10,000,000.00	9,988,000.00	101.031250	10,103,125.00	115,125.00	1.870	1.899
31331KGN4	FFCB 3Yr	04/07/2014	1.400	1.400	10,000,000.00	10,000,000.00	101.968750	10,196,875.00	196,875.00	2.382	2.436
31331KHV5	FFCB 5Yr	04/20/2016	.315	.326	10,000,000.00	9,995,000.00	100.062500	10,006,250.00	11,250.00	4.439	4.474
31331KKZ2	FFCB 1.5YrNc3MoA	11/16/2012	.420	.470	5,000,000.00	4,996,250.00	99.750000	4,987,500.00	(8,750.00)	1.036	1.047
31331KKT6	FFCB 1Yr	05/16/2012	.210	.224	25,000,000.00	24,996,600.00	100.000000	25,000,000.00	3,400.00	.541	.544
31331KEV8	FFCB 1Yr	06/22/2012	.290	.244	5,000,000.00	5,002,450.00	100.000000	5,000,000.00	(2,450.00)	.640	.644
31331KNH9	FFCB 1Yr	06/13/2012	.240	.240	20,000,000.00	20,000,000.00	99.968750	19,993,750.00	(6,250.00)	.615	.619
31331KNT3	FFCB 3YrNc6MoA	06/13/2014	1.080	1.080	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.563	2.619
31331KPC8	FFCB 2.2Yr	08/20/2012	.250	.250	20,000,000.00	20,000,000.00	99.968750	19,993,750.00	(6,250.00)	.801	.805
31331KQU7	FFCB 1.5Yr	01/07/2013	.400	.400	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.178	1.189
31331KPD6	FFCB 2.5Yr	11/20/2013	.625	.700	5,000,000.00	4,991,100.00	100.343750	5,017,187.50	26,087.50	2.030	2.058
31331KML1	FFCB 1Yr	06/01/2012	.210	.213	5,000,000.00	4,999,850.00	99.968750	4,998,437.50	(1,412.50)	.582	.586
31331KMM9	FFCB 1.5Yr	12/03/2012	.350	.376	10,000,000.00	9,996,600.00	100.000000	10,000,000.00	3,400.00	1.084	1.093
31331KMM9	FFCB 1.5Yr	12/03/2012	.350	.340	5,000,000.00	5,000,650.00	100.000000	5,000,000.00	(650.00)	1.084	1.093
31331KUW8	FFCB 2.25YrNc3MoA	11/18/2013	.350	.522	5,000,000.00	4,997,500.00	99.906250	4,995,312.50	(2,187.50)	2.029	2.052
31331KUW8	FFCB 2.25YrNc3MoA	02/25/2013	.350	.383	5,000,000.00	4,997,500.00	99.906250	4,995,312.50	(2,187.50)	1.312	1.323
31331KZJ2	FFCB 2Yr	09/23/2013	.350	.400	10,000,000.00	9,990,100.00	99.843750	9,984,375.00	(5,725.00)	1.885	1.899
31331KB82	FFCB 2Yr	10/03/2013	.350	.400	5,000,000.00	4,995,050.00	99.843750	4,992,187.50	(2,862.50)	1.913	1.926
31331KZK9	FFCB 1.25Yr	11/23/2012	.240	.254	5,000,000.00	4,999,200.00	99.906250	4,995,312.50	(3,887.50)	1.057	1.066
			.680	.632	255,705,000.00	256,032,175.00	100.386985	256,694,539.06	662,364.06	1.297	1.313
FMAC DISC NOTES											
31315KWV6	FMAC DISC NOTE	05/15/2012	.210	.210	25,000,000.00	24,946,770.83	99.968750	24,992,187.50	45,416.67	.538	.540
31315KXU9	FMAC DISC NOTE	06/06/2012	.210	.210	20,000,000.00	19,957,416.67	99.937500	19,987,500.00	30,083.33	.598	.600
31315KYT1	FMAC DISC NOTE	06/29/2012	.220	.220	20,000,000.00	19,955,511.11	99.937500	19,987,500.00	31,988.89	.661	.663
31315KZF0	FMAC DISC NOTE	07/11/2012	.210	.210	8,000,000.00	7,982,966.67	99.937500	7,995,000.00	12,033.33	.694	.696
31315KYW4	FMAC DISC NOTE	07/02/2012	.210	.210	50,000,000.00	49,908,416.67	99.937500	49,968,750.00	60,333.33	.669	.671
			.212	.212	123,000,000.00	122,751,081.95	99.943852	122,930,937.50	179,855.55	.631	.633
FARMER MAC											
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.760	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	1.508	1.526
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.760	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	1.508	1.526
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.750	12,500,000.00	12,502,375.00	100.250000	12,531,250.00	28,875.00	1.508	1.526
31315PSH3	FARMER MAC GTD	04/25/2013	.400	.400	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	1.479	1.485

Month End Portfolio Holdings

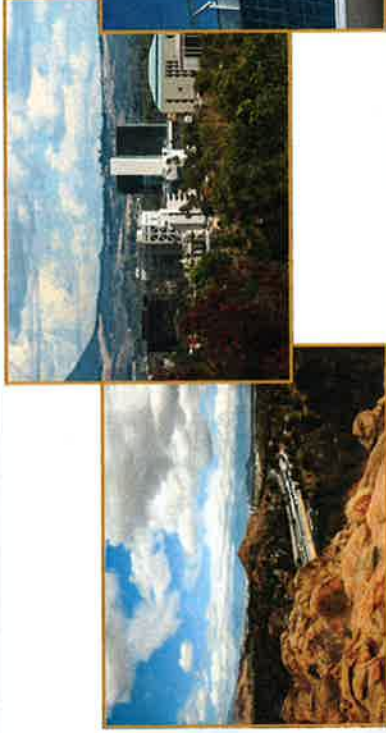
CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
			.616	.613	37,500,000.00	37,502,375.00	100.162500	37,560,937.50	58,562.50	1.496	1.510
MUNI BONDS											
20775BND4	CT HFA	05/15/2012	2.180	2.180	850,000.00	850,000.00	100.000000	850,000.00	-	.528	.540
041042RK0	ARKANSAS ST	07/01/2012	1.250	1.240	1,440,000.00	1,440,273.60	100.019000	1,440,273.60	-	.659	.668
93974CWW6	WASHINGTON ST	02/01/2012	.630	.630	9,960,000.00	9,960,000.00	100.000000	9,960,000.00	-	.254	.255
649791EB2	STATE OF NEW YORK	09/01/2012	.650	.650	23,040,000.00	23,040,000.00	100.000000	23,040,000.00	-	.829	.838
801320AV4	COUNTY OF SANTA BARBARA	06/29/2012	.270	.270	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	-	.666	.663
677521LG9	OHIO STATE GO	05/01/2013	.740	.740	5,140,000.00	5,140,000.00	100.000000	5,140,000.00	-	1.488	1.501
677521LH7	OHIO STATE GO	05/01/2014	1.190	1.190	2,000,000.00	2,000,000.00	100.000000	2,000,000.00	-	2.448	2.501
544657HH5	LOS ANGELES COUNTY TRAN SERIES	02/29/2012	2.500	.320	5,000,000.00	5,071,900.00	101.438000	5,071,900.00	-	.330	.332
880541QG5	STATE OF TENNESSEE	08/01/2012	.500	.301	6,265,000.00	6,274,522.80	100.152000	6,274,522.80	-	.748	.753
			.679	.525	78,695,000.00	78,776,696.40	100.103814	78,776,696.40	-	.744	.749
COMM PAPER											
36959JZT3	GE CAPITAL CORP	12/27/2011	.170	.170	35,000,000.00	34,970,250.00	99.964222	34,987,477.78	17,227.78	.156	.156
36959HC62	GE CAPITAL CORP	03/06/2012	.330	.331	35,000,000.00	34,941,929.17	99.856500	34,949,775.00	7,845.83	.347	.348
36959HD46	GE CAPITAL CORP	04/04/2012	.350	.351	30,000,000.00	29,946,625.00	99.823472	29,947,041.67	416.67	.426	.427
36959HEF0	GE CAPITAL CORP	05/15/2012	.380	.381	50,000,000.00	49,894,444.44	99.706000	49,853,000.00	(41,444.44)	.537	.540
			.313	.314	150,000,000.00	149,753,248.61	99.824863	149,737,294.45	(15,954.16)	.381	.383
NCDS											
78009NAQ9	ROYAL BANK OF CANADA	02/27/2012	.180	.180	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	-	.325	.326
78009NAV8	ROYAL BANK OF CANADA	03/05/2012	.180	.180	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	-	.344	.345
78009NBD7	ROYAL BANK OF CANADA	04/16/2012	.220	.220	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	-	.459	.460
			.193	.193	150,000,000.00	150,000,000.00	100.000000	150,000,000.00	-	.376	.377
	Total Fund		.613	.533	4,853,874,333.33	4,858,096,899.73	100.155137	4,861,404,499.89	3,307,600.15	1.266	1.288

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.



FULL Compliance: 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	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	3 YEARS	15%	AA-/Aa3/AA-	1.62%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	8.55%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.5%	INVESTMENT GRADE	0.01%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	80.15%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	3.09%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	3.09%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.00%
REVERSE REPO	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA	0.00%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.0%	NA	1.12%
MONEY MARKET MUTUAL FUNDS (MMF)	90 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	0.31%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	2.06%

¹ Mutual Funds maturity may be interpreted as weighted average maturity not exceeding 90 days.

² Or must have an investment advisor with not less than 5 years experience and with assets under management of \$500,000,000.



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THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646