

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

704
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FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
December 13, 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 November 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

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

Prev. Agn. Ref.: | District: ALL | Agenda Number:

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.7

Departmental Concurrence



County of Riverside *Treasurer's Pooled Investment Fund*

All Data as of November 30, 2011

"Mixed Messages"

At month's end the Fed stated in its Beige Book survey that "the economy expanded at a moderate pace in 11 of 12 districts, led by gains in manufacturing and consumer spending. Overall economic activity increased at a slow to moderate pace since the previous report across all Federal Reserve districts except St. Louis, which reported a decline in economic activity."

The Fed stated in its November 2nd statement following its regular meeting in which it left rates unchanged at 0-25%, "there are significant downside risks to the economic outlook, including strains in global financial markets." This may have prompted on November 30th the coordinated action by the U.S. Federal Reserve as well as the Bank of England, European Central Bank, Bank of Japan, Swiss National Bank and the Bank of Canada to provide liquidity to the global financial system. Why? Was there a threat of a big European bank failure looming?

This move as well as rising consumer sentiment noted by the Fed stating that "household spending has increased at a somewhat faster pace in recent months," and that the committee "continues to expect a moderate pace of economic growth over coming quarters" has moderated fears of a total Eurozone meltdown. It has fostered some recent upward moves to the equities markets with the DJIA closing above 12,000 again.

In other news, FitchRatings lowered their outlook to negative on the United States' credit rating. This comes on the heels of the Congressional Super Committee's dismal failure on debt reduction. Fitch stated "A failure by Congress

to agree on a credible deficit reduction plan combined with a worsening economic and fiscal outlook would likely result in the U.S. being stripped of its AAA ranking." They also stated "further deficit reduction will not be credible if it relies solely on further cuts in discretionary spending rather than reform to entitlements and taxation."

Moreover, "U.S. debt held by the public will exceed 90 percent of GDP by the end of the decade, while interest on the debt will require more than 20 percent of tax revenue. Gross debt, including local and state governments, will climb to 110 percent of GDP during that span, a level that would no longer be consistent with the U.S. retaining its AAA status."

This news does not bode well for the economy in the long-term unless some real changes are made to the level of debt we carry as a nation. It will definitely be interesting to see how this all plays out in the years to come, to see the impacts on rates, and ultimately the earnings power for fixed income investors.

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 (%)	Book Yield (%)	Yrs to Maturity	Modified Duration
November	5,214,574,812.90	5,211,057,889.81	3,516,923.09	0.07	0.51	1.21	1.19
October	4,861,404,499.89	4,858,096,899.73	3,307,600.15	0.07	0.53	1.29	1.27
September	5,092,773,961.22	5,088,259,549.60	4,514,411.62	0.09	0.55	1.29	1.27
August	5,100,678,315.32	5,093,145,011.06	7,533,304.26	0.15	0.56	1.20	1.18
July	5,000,187,206.27	4,994,922,511.60	5,264,694.67	0.11	0.59	1.25	1.22
June	4,942,332,241.04	4,937,025,988.18	5,306,252.86	0.11	0.63	1.31	1.28

*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/VI BY FITCH RATINGS

MARKET Data

Economic Indicators*

Released on:	Indicator	Definition	Consensus	Actual
12/2/2011	Nonfarm Payrolls - M/M change	Nonfarm payroll employment counts the number of paid employees working part-time or full-time in the nation's business and government establishments.	131,000	120,000
12/2/2011	Unemployment Rate	The unemployment rate measures the number of unemployed as a percentage of the labor force.	9.0%	8.6%
11/23/2011	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%	-0.7%
11/22/2011	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.	2.4%	2.0%
11/29/2011	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.	45.0	56.0
12/5/2011	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.	-0.3%	-0.4%
11/16/2011	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.	0.0%	-0.1%



Current Fed Funds Target

Rate: 0.00 - 0.25%*	Probability for FOMC Date
Fed Move	12/13/11
Decrease to	67.0%
Increase to	33.0%
Increase to	0.0%

U.S. Treasuries*

	Yield (%)	M/M Change
3-Month	-	0.02
6-Month	0.05	0.01
12-Month	0.11	-
2-Year	0.25	0.02
3-Year	0.39	0.01
5-Year	0.95	(0.01)
7-Year	1.52	(0.03)
10-Year	2.07	(0.04)
30-Year	3.06	(0.08)

Stock Indices*

	Value	M/M Change
Dow Jones Indus. Avg (DJIA)	12,045.70	90.70
S&P 500 Index	1,246.96	(6.34)
NASDAQ Composite Index	2,620.34	(64.07)

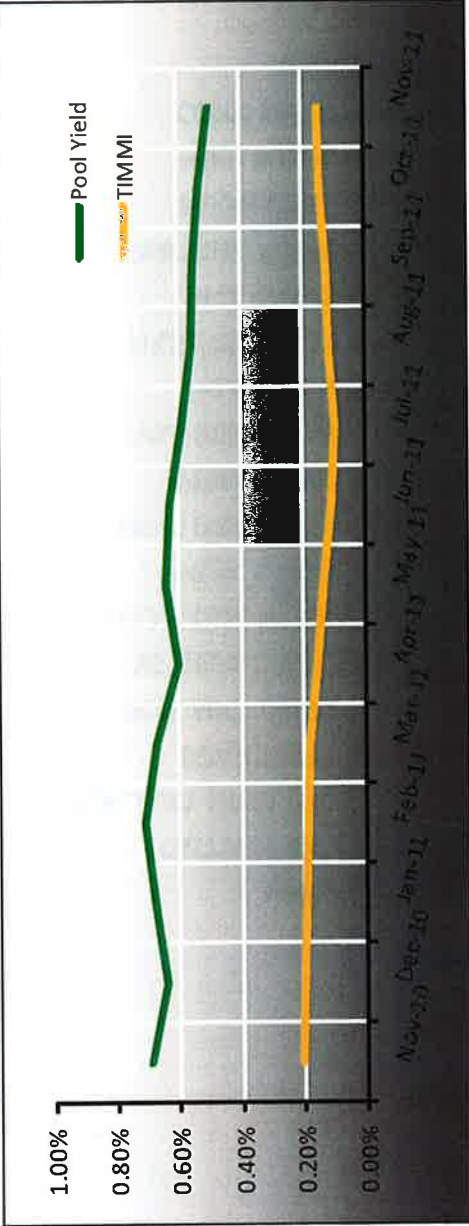
Commodities*

	Value	M/M Change
Nymex Crude	\$ 100.36	\$ 7.17
Gold (USD/OZ)	\$ 1,746.38	\$ 31.53

*Source: Bloomberg



TIMMI Benchmark



AAA Rated Prime Institutional Money-Market Funds

Fund	Symbol	7 Day Yield
Fidelity Prime Institutional MMF	FIPXX	0.17%
Federated Prime Obligations Fund	POIXX	0.18%
Wells Fargo Advantage Heritage	WFJXX	0.10%
Morgan Stanley Institutional Prime Liquidity Fund	MPFXX	0.11%
BlackRock Prime Cash Fund	BPIXX	0.17%

▲ 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 Maturities	Balance	Actual Investments Maturing	Available to Invest > 1 Year
12/2011					87.40		
12/2011	1,811.69	843.57	968.12		1,055.52	489.00	
01/2012	842.93	1,339.48	(496.55)		558.97	310.00	
02/2012	425.00	921.25	(496.25)		62.72	227.96	
03/2012	941.20	792.95	148.25		210.97	151.00	
04/2012	1,404.16	733.64	670.52		881.49	100.00	
05/2012	746.26	1,035.89	(289.63)		591.86	368.66	
06/2012	884.08	1,220.61	(336.53)		255.33	349.50	
07/2012	841.95	826.31	15.64		270.97	318.69	
08/2012	518.23	711.33	(193.10)		77.87	226.97	
09/2012	649.54	750.00	(100.46)	22.59	0.00	213.04	
10/2012	669.49	826.92	(157.43)	157.43	0.00	246.00	
11/2012	832.33	676.45	155.88		155.88	239.12	
TOTALS	10,566.86	10,678.40	(111.54)	180.02	5,031.04	3,239.94	96.55%
				3.45%		62.17%	

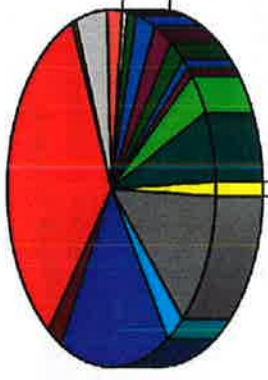


▲ The Pooled Investment Fund cash flow requirements are based upon a 12 month historical cash flow model. Based upon projected cash receipts and maturing investments, there are sufficient funds to meet future cash flow disbursements over the next 12 months.

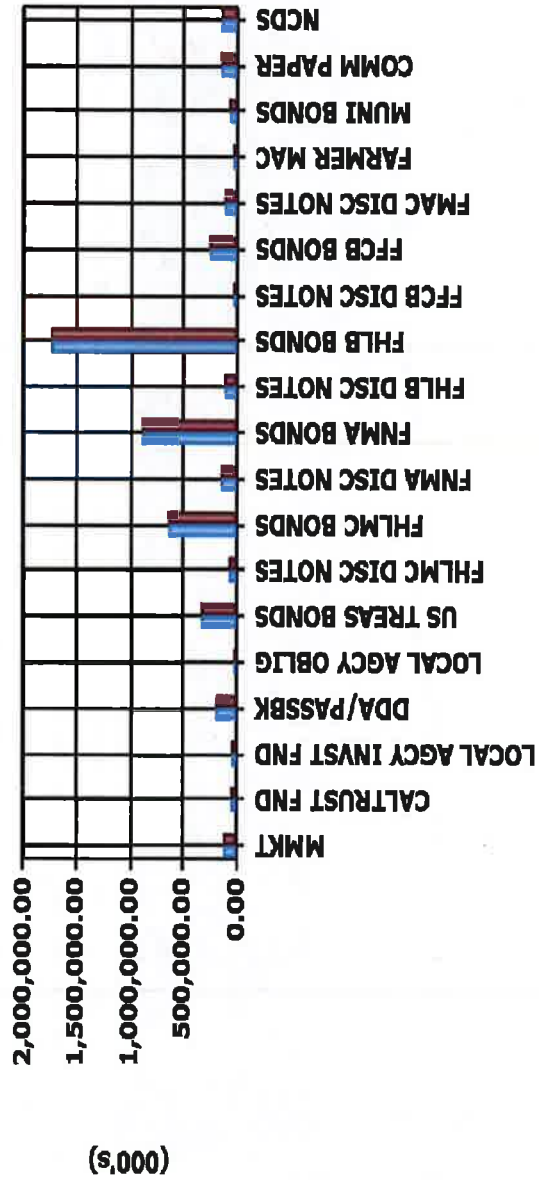
* All values reported in millions (\$).

ASSET Allocation

Assets (000's)	Scheduled Par	Scheduled	Market	Mkt/ Sch	Yield	WAL (Yr)	Mat (Yr)
MMKT	125,000.00	125,000.00	125,000.00	100.00%	0.02%	.003	.003
CALTRUST FND	54,000.00	54,000.00	54,000.00	100.00%	0.56%	.003	.003
LOCAL AGCY INVST FND	50,000.00	50,000.00	50,000.00	100.00%	0.38%	.003	.003
DDA/PASSBK	200,000.00	200,000.00	200,000.00	100.00%	0.10%	.003	.003
LOCAL AGCY OBLIG	585.00	585.00	585.00	100.00%	1.03%	8.548	8.548
US TREAS BONDS	331,370.22	331,370.22	330,879.50	99.85%	0.32%	.473	.473
FHLMC DISC NOTES	70,000.00	69,871.40	69,978.13	100.15%	0.19%	.514	.514
FHLMC BONDS	643,741.00	643,979.55	644,585.95	100.09%	0.80%	.817	2.477
FNMA DISC NOTES	150,000.00	149,763.21	150,000.00	100.16%	0.20%	.156	.156
FNMA BONDS	893,685.00	894,747.98	895,850.17	100.12%	0.87%	.893	2.376
FHFB DISC NOTES	120,000.00	119,787.48	119,910.46	100.10%	0.18%	.808	.808
FHFB BONDS	1,743,315.00	1,745,216.71	1,745,924.50	100.04%	0.43%	.671	.952
FFCB DISC NOTES	32,000.00	31,917.01	31,997.81	100.25%	0.26%	.335	.335
FFCB BONDS	255,705.00	256,035.93	256,780.16	100.29%	0.63%	1.198	1.276
FMAC DISC NOTES	123,000.00	122,751.08	122,961.56	100.17%	0.21%	.551	.551
FARMER MAC	37,500.00	37,502.38	37,584.38	100.22%	0.61%	1.428	1.428
MUNI BONDS	78,695.00	78,776.70	78,776.70	100.00%	0.52%	.667	.667
COMM PAPER	150,000.00	149,753.25	149,760.50	100.00%	0.31%	.301	.301
NCDS	150,000.00	150,000.00	150,000.00	100.00%	0.19%	.295	.295
Totals (000's):	5,207,226.00	5,211,057.89	5,214,574.81	100.07%	0.50%	.651	1.209

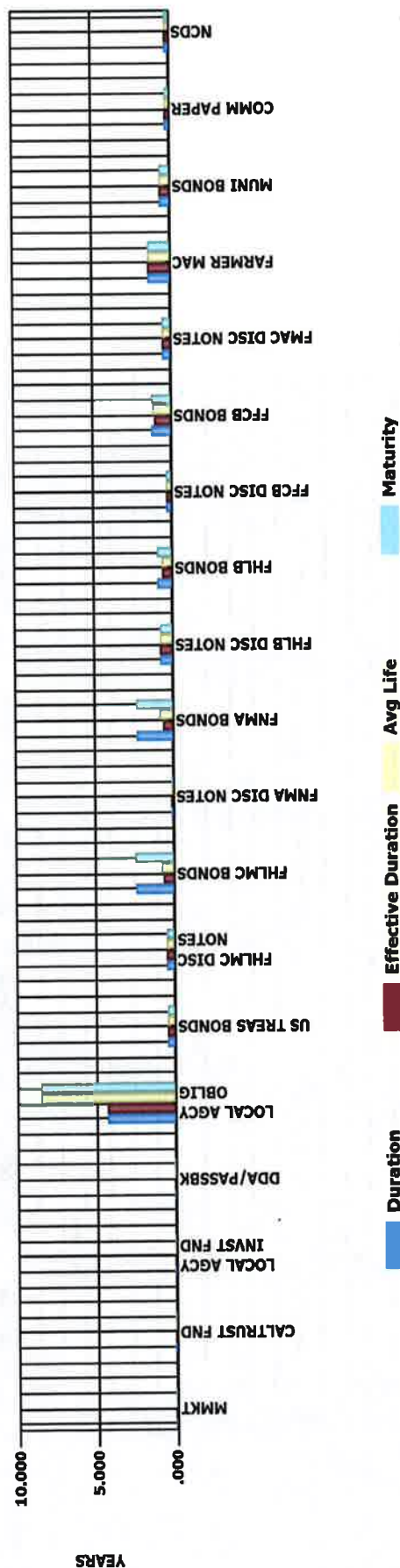


- MMKT - 2%
- CALTRUST FND - 1%
- LOCAL AGCY INVST FND - 1%
- DDA/PASSBK - 4%
- LOCAL AGCY OBLIG - 0%
- US TREAS BONDS - 6%
- FHLMC DISC NOTES - 1%
- FHLMC BONDS - 12%
- FNMA DISC NOTES - 3%
- FNMA BONDS - 17%
- FHFB DISC NOTES - 2%
- FHFB BONDS - 33%
- FFCB DISC NOTES - 1%
- FFCB BONDS - 5%
- FMAC DISC NOTES - 2%
- FARMER MAC - 1%
- MUNI BONDS - 2%
- COMM PAPER - 3%
- NCDS - 3%



MATURITY ANALYSIS

Assets (000's)	Scheduled Par	Duration (Yr)	Effective	WAL (Yr)	Mat (Yr)
MMKT	125,000.00	.003	.003	.003	.003
CALTRUST FND	54,000.00	.003	.003	.003	.003
LOCAL AGCY INVST FND	50,000.00	.003	.003	.003	.003
DDA/PASSBK	200,000.00	.003	.003	.003	.003
LOCAL AGCY OBLIG	585.00	4.339	4.339	8.548	8.548
US TREAS BONDS	330,000.00	.471	.471	.473	.473
FHLMC DISC NOTES	70,000.00	.514	.514	.514	.514
FHLMC BONDS	643,741.00	2.438	.678	.817	2.477
FNMA DISC NOTES	150,000.00	.156	.156	.156	.156
FNMA BONDS	893,685.00	2.339	.640	.893	2.376
FHLB DISC NOTES	120,000.00	.807	.807	.808	.808
FHLB BONDS	1,743,315.00	.946	.620	.671	.952
FFCB DISC NOTES	32,000.00	.335	.335	.335	.335
FFCB BONDS	255,705.00	1.266	1.075	1.198	1.276
FMAC DISC NOTES	123,000.00	.551	.551	.551	.551
FARMER MAC	37,500.00	1.424	1.424	1.428	1.428
MUNI BONDS	78,695.00	.665	.665	.667	.667
COMM PAPER	150,000.00	.301	.301	.301	.301
NCDS	150,000.00	.295	.295	.295	.295
Totals (000's):	5,207,226.00	1.195	.567	.651	1.209

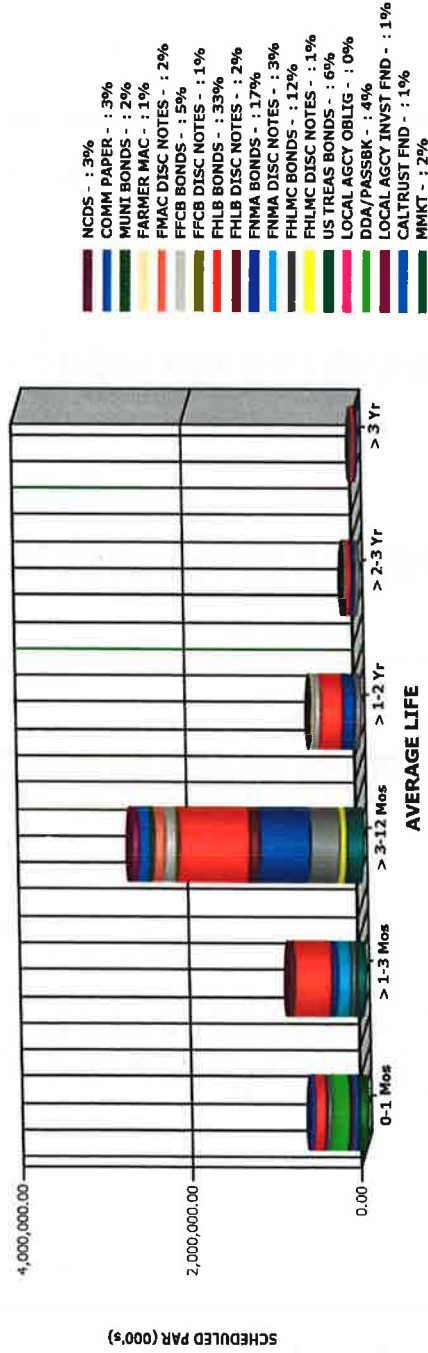


AVERAGE LIFE

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	125,000.00	0.00	0.00	0.00	0.00	0.00	125,000.00
CALTRUST FND	54,000.00	0.00	0.00	0.00	0.00	0.00	54,000.00
LOCAL AGCY INVST FND	50,000.00	0.00	0.00	0.00	0.00	0.00	50,000.00
DDA/PASSBK	200,000.00	0.00	0.00	0.00	0.00	0.00	200,000.00
LOCAL AGCY OBLIG	0.00	0.00	0.00	0.00	0.00	585.00	585.00
US TREAS BONDS	0.00	120,000.00	210,000.00	0.00	0.00	0.00	330,000.00
FHLMC DISC NOTES	0.00	0.00	70,000.00	0.00	0.00	0.00	70,000.00
FHLMC BONDS	65,000.00	65,000.00	357,370.00	85,121.00	66,250.00	5,000.00	643,741.00
FNMA DISC NOTES	0.00	150,000.00	0.00	0.00	0.00	0.00	150,000.00
FNMA BONDS	10,000.00	75,000.00	598,685.00	145,000.00	40,000.00	25,000.00	893,685.00
FHLE DISC NOTES	0.00	0.00	120,000.00	0.00	0.00	0.00	120,000.00
FHLE BONDS	132,500.00	434,000.00	831,565.00	255,250.00	55,000.00	35,000.00	1,743,315.00
FFCB DISC NOTES	0.00	0.00	32,000.00	0.00	0.00	0.00	32,000.00
FFCB BONDS	0.00	0.00	140,705.00	80,000.00	25,000.00	10,000.00	255,705.00
FARMER MAC	0.00	0.00	123,000.00	0.00	0.00	0.00	123,000.00
FARMER MAC	0.00	0.00	0.00	37,500.00	0.00	0.00	37,500.00
MUNI BONDS	0.00	14,960.00	56,595.00	5,140.00	2,000.00	0.00	78,695.00
COMM PAPER	35,000.00	0.00	115,000.00	0.00	0.00	0.00	150,000.00
NCDS	0.00	50,000.00	100,000.00	0.00	0.00	0.00	150,000.00
Totals (000's):	671,500.00	908,960.00	2,754,920.00	608,011.00	188,250.00	75,585.00	5,207,226.00
%	13%	17%	53%	12%	4%	1%	
Cumulative %	13%	30%	83%	95%	99%	100%	

* average life calculated to first call date.

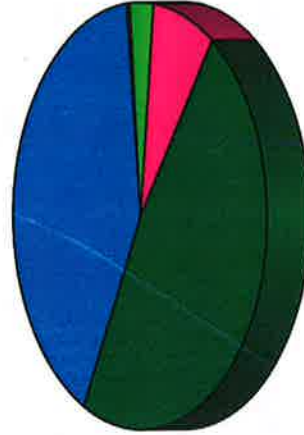


Moody's (000's)	Par	Book	Market	MKT/Book	Yield
Aaa	4,449,561.00	4,453,814.01	4,457,031.20	100.07%	0.55%
Aa1	168,540.00	168,540.27	168,540.27	100.00%	0.26%
Aa2	178,040.00	177,865.15	177,872.40	100.00%	0.36%
NR	411,085.00	410,838.46	411,130.94	100.07%	0.22%
Totals (000's):	5,207,226.00	5,211,057.89	5,214,574.81	100.07%	0.50%



■ Aaa - 85%
■ Aa1 - 3%
■ Aa2 - 3%
■ NR - 8%

S&P (000's)*	Par	Book	Market	MKT/Book	Yield
AAA	2,490,951.00	2,495,442.02	2,499,086.79	100.15%	0.57%
AA+	2,125,710.00	2,125,225.24	2,124,804.91	99.98%	0.50%
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	411,085.00	410,838.46	411,130.94	100.07%	0.22%
Totals (000's):	5,207,226.00	5,211,057.89	5,214,574.81	100.07%	0.50%



■ AAA - 48%
■ AA+ - 41%
■ AA - 0%
■ AA- - 0%
■ NR - 8%

* 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 date. Therefore, the downgrade will only effect Treasury and Agency purchases executed after August 5.

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											
GOXX	FEDERATED GOV	12/01/2011	.010	.010	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.003	.003
MVFX	MORGAN STANLEY GOV	12/01/2011	.030	.030	75,000,000.00	75,000,000.00	100.000000	75,000,000.00	0.00	.003	.003
			.022	.022	125,000,000.00	125,000,000.00	100.000000	125,000,000.00	0.00	.003	.003
CALTRUST FND											
CLTR	CALTRUST SHT TERM FUND	12/01/2011	.556	.556	54,000,000.00	54,000,000.00	100.000000	54,000,000.00	0.00	.003	.003
			.556	.556	54,000,000.00	54,000,000.00	100.000000	54,000,000.00	0.00	.003	.003
LOCAL AGCY INVST FND											
LAIF	LAIF	12/01/2011	.380	.380	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.003	.003
			.380	.380	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.003	.003
DDA/PASSBK											
CASH	UBOC MANAGED RATE	12/01/2011	.102	.102	200,000,000.00	200,000,000.00	100.000000	200,000,000.00	0.00	.003	.003
			.102	.102	200,000,000.00	200,000,000.00	100.000000	200,000,000.00	0.00	.003	.003
LOCAL AGCY OBLIG											
LAO	US DIST COURTHOUS	06/15/2020	1.033	1.033	585,000.00	585,000.00	100.000000	585,000.00	0.00	4.317	8.548
			1.033	1.033	585,000.00	585,000.00	100.000000	585,000.00	0.00	4.317	8.548
US TREAS BONDS											
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.410	10,069,140.63	10,069,140.63	100.210000	10,021,000.00	-48,140.63	.249	.249
912828N55	U.S. TREASURY BOND	06/30/2012	.625	.487	10,022,265.63	10,022,265.63	100.310000	10,031,000.00	8,734.37	.580	.584
912828N09	U.S. TREASURY BOND	07/31/2012	.625	.512	10,019,140.63	10,019,140.63	100.350000	10,035,000.00	15,859.37	.663	.668
912828N09	U.S. TREASURY BOND	07/31/2012	.625	.455	15,043,359.38	15,043,359.38	100.350000	15,052,500.00	9,140.62	.664	.668
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.259	15,086,718.75	15,086,718.75	100.210000	15,031,500.00	-55,218.75	.249	.249
912828N55	U.S. TREASURY BOND	06/30/2012	.625	.385	15,045,703.13	15,045,703.13	100.310000	15,046,500.00	796.87	.581	.584
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.257	15,086,718.75	15,086,718.75	100.210000	15,031,500.00	-55,218.75	.249	.249
912828N09	U.S. TREASURY BOND	07/31/2012	.625	.400	15,045,703.13	15,045,703.13	100.350000	15,052,500.00	6,796.87	.664	.668
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.255	20,115,520.00	20,115,520.00	100.210000	20,042,000.00	-73,520.00	.249	.249
912828M01	U.S. TREASURY BOND	03/31/2012	1.000	.282	15,109,570.31	15,109,570.31	100.320000	15,048,000.00	-61,570.31	.334	.334
912828M11	U.S. TREASURY BOND	12/31/2011	1.000	.250	15,084,960.94	15,084,960.94	100.080000	15,012,000.00	-72,960.94	.085	.085
912828N55	U.S. TREASURY BOND	06/30/2012	.525	.413	15,039,843.75	15,039,843.75	100.310000	15,046,500.00	6,656.25	.581	.584
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.281	20,108,593.75	20,108,593.75	100.210000	20,042,000.00	-66,593.75	.249	.249
912828N55	U.S. TREASURY BOND	06/30/2012	.525	.324	25,000,000.00	25,000,000.00	100.210000	25,052,500.00	52,500.00	.584	.584
912828N55	U.S. TREASURY BOND	06/30/2012	.525	.294	20,076,562.50	20,076,562.50	100.310000	20,062,000.00	-14,562.50	.581	.584
912828N09	U.S. TREASURY BOND	07/31/2012	.375	.304	15,059,765.63	15,059,765.63	100.350000	15,052,500.00	-7,265.63	.664	.668
912828PH7	U.S. TREASURY BOND	08/31/2012	.375	.342	15,006,445.31	15,006,445.31	100.200000	15,030,000.00	23,554.69	.748	.753
912828N44	U.S. TREASURY BOND	09/30/2012	.375	.327	10,006,640.63	10,006,640.63	100.200000	10,020,000.00	13,359.37	.831	.836
912828N55	U.S. TREASURY BOND	06/30/2012	.525	.222	15,059,179.69	15,059,179.69	100.310000	15,046,500.00	-12,679.69	.581	.584
912828N55	U.S. TREASURY BOND	06/30/2012	.525	.194	15,062,606.70	15,062,606.70	100.310000	15,046,500.00	-16,106.70	.581	.584
			.720	.320	331,370,223.93	331,370,223.93	100.266515	330,879,500.00	-490,723.93	.471	.473
FHLMC DISC NOTES											
313396WZ2	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	.465	.466
313396ZQ9	FHLMC DISC NOTE	07/20/2012	.160	.160	9,985,066.67	9,985,066.67	99.968750	9,996,875.00	11,808.33	.637	.638
313396ZN6	FHLMC DISC NOTE	07/18/2012	.150	.150	9,986,333.33	9,986,333.33	99.968750	9,996,875.00	10,541.67	.631	.633
			.187	.187	70,000,000.00	69,871,400.00	99.968750	69,978,125.00	106,725.00	.513	.514
FHLMC BONDS											
3137EAGG2	FHLMC	01/09/2013	1.375	1.407	9,990,300.00	9,990,300.00	101.218750	10,121,875.00	131,575.00	1.090	1.112
3134G1G01	FHLMC	08/28/2012	1.000	.709	5,029,450.00	5,029,450.00	100.593750	5,029,687.50	237.50	.745	.745
3134G1G01	FHLMC	08/28/2012	1.000	.694	10,061,850.00	10,061,850.00	100.593750	10,059,375.00	-2,475.00	.745	.745
3134G1G01	FHLMC	08/28/2012	1.000	.732	10,054,100.00	10,054,100.00	100.593750	10,059,375.00	5,275.00	.745	.745
3134G1G01	FHLMC	08/28/2012	1.000	.699	5,030,400.00	5,030,400.00	100.593750	5,029,687.50	-712.50	.745	.745
3137EACL1	FHLMC	10/28/2013	.875	.937	4,990,300.00	4,990,300.00	100.781250	5,039,062.50	48,762.50	1.889	1.912
3134G1S00	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	2.214	2.258
3134G1WT7	FHLMC	11/26/2012	.515	.470	5,004,700.00	5,004,700.00	100.281250	5,014,062.50	9,362.50	.985	.992
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	.910	.915

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
3137EACK3	FHLMC 2.2Yr	07/27/2012	1.125	.514	10,102,700.00	10,102,700.00	100.593750	10,059,375.00	-43,325.00	.654	.658
3134G1D35	FHLMC 3YrNc1Mo	12/20/2013	1.050	1.050	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	2.019	2.058
3134G1E34	FHLMC 2.75YrNc1Mo	09/23/2013	1.000	1.000	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.790	1.816
3137EACR8	FHLMC 3Yr	02/25/2014	1.375	1.375	5,000,000.00	5,000,000.00	101.625000	5,081,250.00	81,250.00	2.187	2.241
3137EACR8	FHLMC 3Yr	02/25/2014	1.375	1.465	10,000,000.00	9,973,100.00	101.625000	10,162,500.00	189,400.00	2.186	2.241
3134G1V66	FHLMC 2Yr	10/30/2012	.625	.650	5,000,000.00	4,998,000.00	100.375000	5,018,750.00	20,750.00	.912	.918
3134G2C14	FHLMC 3Yr	04/29/2014	1.350	1.160	5,000,000.00	5,027,800.00	101.875000	5,093,750.00	65,950.00	2.367	2.414
3137EACP2	FHLMC 2Yr	11/30/2012	.375	.385	14,118,881.85	14,147,476.88	100.187500	14,147,476.88	28,595.03	.997	1.003
3137EACL1	FHLMC 3Yr	10/28/2013	.875	.790	11,022,330.00	11,022,330.00	100.781250	11,085,937.50	63,607.50	1.891	1.912
3134G2FT4	FHLMC 2.25Yr	08/13/2013	.875	.611	5,000,000.00	5,028,775.00	100.625000	5,031,250.00	2,475.00	1.685	1.704
3134G2KY7	FHLMC 2.25YrNc6MoB	09/23/2013	.750	.750	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.797	1.816
3134G2KY7	FHLMC 2.25YrNc6MoB	09/23/2013	.750	.750	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.796	1.816
3134G2KY7	FHLMC 2.2YrNc6MoB	09/23/2013	.750	.761	7,000,000.00	6,998,250.00	100.031250	7,002,187.50	3,937.50	1.807	1.816
3134G2PH9	FHLMC 3YrNc6MoE	07/11/2014	1.050	1.050	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	2.562	2.614
3134G2PG1	FHLMC 2.5YrNc6MoE	01/13/2014	.800	.881	5,000,000.00	4,990,000.00	100.062500	5,003,125.00	13,125.00	2.090	2.123
3134G2QF2	FHLMC 2YrNc6MoE	07/18/2013	.650	.650	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.618	1.633
3134G2QS4	FHLMC 3YrNc6MoE	07/25/2014	1.200	1.200	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.593	2.652
3134G2PT3	FHLMC 3YrNc3MoB	07/21/2014	.750	.809	6,239,062.50	6,239,062.50	100.031250	6,251,953.13	12,890.63	2.603	2.641
3134G2LUP5	FHLMC 5YrNc1YrB	08/22/2016	1.750	1.750	10,000,000.00	10,000,000.00	100.875000	10,087,500.00	87,500.00	4.498	4.732
3134G2WB4	FHLMC 5YrNc3MoB	08/25/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	4.570	4.740
3134G2WJ7	FHLMC 5YrNc6MoB	08/24/2016	1.500	1.506	4,998,500.00	4,998,500.00	100.187500	5,009,375.00	10,875.00	4.535	4.737
3134G2V58	FHLMC 3.5YrNc6MoB	02/23/2015	.875	.875	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	3.171	3.236
3134G2WB4	FHLMC 5YrNc3MoB	08/25/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	4.570	4.740
3134G2WU2	FHLMC 2YrNc6MoB	08/22/2013	.600	.600	5,000,000.00	5,000,000.00	100.125000	4,989,062.50	-10,937.50	1.719	1.732
3134G2YB2	FHLMC 2YrNc3MoB	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.781250	5,006,250.00	6,250.00	4.584	4.737
3134G2YD8	FHLMC 5YrNc6MoB	08/24/2016	1.125	1.125	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.584	4.737
3134G2YD8	FHLMC 5YrNc6MoB	08/24/2016	1.125	1.125	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-10,937.50	1.719	1.732
3134G2YB2	FHLMC 2YrNc3MoB	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-10,937.50	1.719	1.732
3134G2YK2	FHLMC 2YrNc1YrE	09/06/2013	.450	.450	10,000,000.00	10,000,000.00	99.812500	9,981,250.00	-18,750.00	1.756	1.770
3134G2YK2	FHLMC 2YrNc1YrE	09/06/2013	.450	.450	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	-9,375.00	1.756	1.770
3134G2ZF2	FHLMC 5YrNc6MoB	09/01/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.000000	4,990,625.00	-9,375.00	4.619	4.759
3134G2ZJ4	FHLMC 3YrNc3MoB	09/06/2016	.750	.750	5,000,000.00	5,000,000.00	99.781250	5,000,000.00	0.00	4.633	4.773
3134G2ZN5	FHLMC 5YrNc3MoB	09/02/2014	1.125	1.125	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	2.717	2.759
3137EACK3	FHLMC 11Mo	07/27/2012	1.125	.203	10,000,000.00	10,086,400.00	100.593750	10,059,375.00	-40,625.00	2.777	2.805
3134G2YJ5	FHLMC 3Yr	09/19/2014	.500	.500	10,000,000.00	10,000,000.00	100.000000	10,059,375.00	-40,625.00	4.617	4.773
3134G2A36	FHLMC 2YrNc6MoB	09/09/2013	.550	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.762	1.778
3134G2C83	FHLMC 5YrNc6MoB	09/02/2016	1.000	1.000	10,000,000.00	10,000,000.00	100.000000	9,959,375.00	-40,625.00	2.777	2.805
3134G2B92	FHLMC 2YrNc3MoB	03/13/2013	.500	.500	10,000,000.00	10,000,000.00	100.000000	10,009,375.00	9,375.00	4.622	4.762
3134G2D41	FHLMC 5YrNc3MoB	09/19/2016	1.250	1.250	10,000,000.00	10,000,000.00	100.031250	10,000,000.00	0.00	1.279	1.285
3134G2D74	FHLMC 2YrNc3MoB	09/20/2013	.600	.600	10,000,000.00	10,000,000.00	99.843750	9,984,375.00	-15,625.00	4.636	4.808
3134G2H39	FHLMC 3YrNc6MoB	09/29/2014	.800	.800	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-10,937.50	2.790	2.833
3134G2D66	FHLMC 2.5YrNc6MoB	03/14/2014	.625	.625	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	-9,375.00	2.266	2.288
3134G2D66	FHLMC 2.5YrNc6MoB	03/14/2014	.625	.625	3,350,000.00	3,350,000.00	99.812500	3,343,718.75	-6,281.25	2.266	2.288
3134G2G48	FHLMC 5YrNc6MoB	09/28/2016	1.350	1.360	4,997,500.00	4,997,500.00	100.125000	5,006,250.00	8,750.00	4.648	4.833
3134G2ZB1	FHLMC 2YrNc6MoB	09/06/2013	.500	.550	5,000,000.00	4,995,000.00	99.843750	4,992,187.50	-2,812.50	1.754	1.770
3134G2L34	FHLMC 2YrNc6MoB	09/30/2013	.550	.550	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	-12,500.00	1.820	1.836
3134G2N81	FHLMC 5YrNc6MoB	09/29/2016	1.250	1.250	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	-6,250.00	4.664	4.836
3134G2L34	FHLMC 2YrNc6MoB	09/30/2013	.550	.550	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	1.820	1.836
3134G2K84	FHLMC 3YrNc6MoB	09/30/2014	.750	.750	10,000,000.00	10,000,000.00	99.625000	9,962,500.00	-37,500.00	2.795	2.836
3134G2L34	FHLMC 2YrNc6MoB	09/30/2013	.550	.560	20,000,000.00	19,996,000.00	99.875000	19,975,000.00	-21,000.00	1.820	1.836
3134G2L34	FHLMC 2YrNc6MoB	09/30/2013	.550	.550	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	-12,500.00	1.820	1.836
3134G2N81	FHLMC 5YrNc6MoB	09/29/2016	1.250	1.250	7,020,000.00	7,020,000.00	99.937500	7,015,612.50	-4,387.50	4.664	4.836

Treasurer's Pooled Investment Fund

November 2011

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3134G2VJ5	FHLMC 3Yr	09/19/2014	.500	.599	10,000,000.00	9,970,700.00	99.593750	9,959,375.00	-11,325.00	2.776	2.805
3134G2T28	FHLMC 3YrNc6MoB	10/17/2014	.750	.750	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	-4,687.50	2.842	2.882
3134G2Q62	FHLMC 2YrNc6MoB	10/03/2013	.500	.520	5,000,000.00	4,998,000.00	99.843750	4,992,187.50	-5,812.50	1.829	1.844
3134G2U91	FHLMC 5YrNc6MoB	10/13/2016	1.000	1.010	5,000,000.00	4,997,500.00	100.062500	5,003,125.00	5,625.00	4.735	4.874
3134G2T69	FHLMC 5YrNc6MoB	10/13/2016	1.125	1.156	5,000,000.00	4,992,500.00	100.187500	5,009,375.00	16,875.00	4.718	4.874
3134G2U42	FHLMC 2Yr	10/15/2013	.375	.483	15,000,000.00	14,967,300.00	99.875000	14,981,250.00	13,950.00	1.865	1.877
3134G2V41	FHLMC 2YrNc3MoB	10/25/2013	.600	.600	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.888	1.904
3134G2W40	FHLMC 2YrNc3MoB	10/25/2013	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.888	1.904
3134G2W40	FHLMC 3YrNc6MoB	10/24/2014	.800	.800	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	2.859	2.901
3134G2W40	FHLMC 3YrNc6MoB	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.859	2.901
3134G2W40	FHLMC 3YrNc6MoB	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.859	2.901
3134G2W40	FHLMC 3YrNc6MoB	10/24/2014	.800	.808	10,000,000.00	9,997,500.00	100.031250	10,003,125.00	5,625.00	2.859	2.901
3137EACV3	FHLMC 3Yr	11/25/2014	.750	.755	10,000,000.00	9,998,467.22	100.062500	10,006,250.00	7,782.78	2.947	2.989
3137EACV3	FHLMC 3Yr	11/25/2014	.750	.761	5,000,000.00	4,998,300.00	100.062500	5,003,125.00	4,825.00	2.947	2.989
3134G2W99	FHLMC 5YrNc6MoB	10/13/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.703	4.874
3134G2W73	FHLMC 2YrNc1YrE	10/18/2013	.500	.516	5,000,000.00	4,998,437.50	99.875000	4,993,750.00	-4,687.50	1.871	1.885
3134G2Y89	FHLMC 3.5YrNc1YrB	04/24/2015	1.000	1.007	5,000,000.00	4,998,750.00	99.875000	4,993,750.00	-5,000.00	3.331	3.400
3134G2Y55	FHLMC 2YrNc6MoB	10/25/2013	.550	.550	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	1.889	1.904
3134G2Z44	FHLMC 2YrNc6MoB	11/04/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.911	1.932
3134G2Z44	FHLMC 2YrNc6MoB	11/04/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.911	1.932
3134G2Z44	FHLMC 2YrNc6MoB	11/04/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.911	1.932
3134G2Z39	FHLMC 2YrNc6MoB	11/15/2013	.600	.600	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.944	1.962
3134G2Z3M2	FHLMC 2YrNc6MoB	11/08/2013	.630	.630	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.923	1.942
3134G2Z3M2	FHLMC 2YrNc6MoB	11/08/2013	.630	.630	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.923	1.942
3137EACZ0	FHLMC 2Yr	11/27/2013	.375	.580	10,000,000.00	9,958,700.00	99.593750	9,959,375.00	675.00	1.985	1.995
3134G3BQ2	FHLMC 5YrNc1YrB	11/28/2016	1.375	1.375	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	-14,062.50	4.811	5.000
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	.205	.205
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	.131	.132
FNMA BONDS											
3136F94P5	FNMA 3Yr	01/30/2012	2.000	1.573	10,107,000.00	10,107,000.00	100.312500	10,031,250.00	-75,750.00	.166	.167
31398AV90	FNMA 3YrNc2Yr	07/16/2013	1.300	1.317	4,997,500.00	4,997,500.00	100.562500	5,028,125.00	30,625.00	1.598	1.627
3136FM7D0	FNMA 5YrNc1.5Yr	08/17/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	3.627	3.715
31398A3N0	FNMA	09/24/2012	.625	.700	4,992,300.00	4,992,300.00	100.375000	5,018,750.00	26,450.00	.812	.819
31398A3A8	FNMA	09/03/2013	1.050	1.058	4,998,750.00	4,998,750.00	100.968750	5,048,437.50	49,687.50	1.734	1.762
3136FPEL7	FNMA 3YrNc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.750	1.778
3136FPEL7	FNMA 3YrNc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.750	1.778
3136FPEL7	FNMA 3YrNc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.750	1.778
3136FPEL7	FNMA 3YrNc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.750	1.778
31398A3N0	FNMA	09/24/2012	.625	.704	4,992,000.00	4,992,000.00	100.375000	5,018,750.00	26,750.00	.812	.819
31398A3L4	FNMA 3YrNc6Mo	09/17/2013	1.125	1.132	4,999,000.00	4,999,000.00	101.156250	5,057,812.50	58,812.50	1.770	1.800
31398A3L4	FNMA 3YrNc6Mo	09/17/2013	1.125	1.125	10,000,000.00	10,000,000.00	101.156250	10,115,625.00	115,625.00	1.771	1.800
31398A3L4	FNMA 3YrNc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.156250	5,057,812.50	57,812.50	1.771	1.800
31398A3L4	FNMA 3YrNc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.156250	5,057,812.50	57,812.50	1.771	1.800
31398A3L4	FNMA 3YrNc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.156250	5,057,812.50	57,812.50	1.771	1.800
3136FPGA9	FNMA 3YrNc2Mo	09/20/2013	1.000	1.017	4,997,500.00	4,997,500.00	100.500000	5,025,000.00	27,500.00	1.782	1.808
3136FPEX1	FNMA 3.25YrNc6Mo	12/17/2013	1.125	1.141	4,997,500.00	4,997,500.00	101.187500	5,059,375.00	61,875.00	2.008	2.049
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	2.260	2.307
31398AH54	FNMA	04/04/2012	1.000	.410	10,085,900.00	10,085,900.00	100.312500	10,031,250.00	-57,650.00	.344	.345
31398AA4H2	FNMA 3YrNc6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.343750	5,067,187.50	67,187.50	1.829	1.858

Treasurer's Pooled Investment Fund

Month End Portfolio Holdings

November 2011

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3136FRV59	FNMA 5YrNclYrB	09/14/2016	1.050	1.071	4,000,000.00	3,996,000.00	100.033750	4,003,750.00	7,750.00	4.648	4.795
3136FRS46	FNMA 5YrNclYrB	09/14/2016	1.125	1.146	5,000,000.00	4,995,000.00	100.125000	5,006,250.00	11,250.00	4.638	4.795
3136FR2A0	FNMA 5YrNclYrB	09/12/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	14,062.50	4.674	4.814
3135G0D86	FNMA 2YrNclYrB	09/12/2013	.600	.600	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.769	1.786
3135G0CNI	FNMA 3YrNclYrE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	-9,375.00	2.717	2.745
3135G0DK6	FNMA 2YrNclYrB	09/27/2013	.600	.600	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	1.811	1.827
3135G0DK6	FNMA 2YrNclYrB	09/27/2013	.600	.600	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1.811	1.827
3135G0DK6	FNMA 2YrNclYrB	09/27/2013	.600	.600	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1.811	1.827
3135G0CZ4	FNMA 3YrNclYrB	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-10,937.50	2.740	2.786
3135G0CZ4	FNMA 3YrNclYrB	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-10,937.50	2.740	2.786
3135G0CZ4	FNMA 3YrNclYrB	09/12/2014	.850	.850	10,000,000.00	10,000,000.00	99.781250	9,978,125.00	-21,875.00	2.740	2.786
3136FR4E0	FNMA 5YrNclYrB	09/28/2016	1.250	1.260	4,997,500.00	4,997,500.00	99.718750	4,985,937.50	-11,562.50	4.661	4.833
3135G0DN0	FNMA 2YrNclYrB	09/26/2013	.550	.550	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-8,937.50	1.810	1.825
3135G0DQ3	FNMA 2YrNclYrB	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.812	1.827
3135G0DQ3	FNMA 2YrNclYrB	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.812	1.827
3135G0DQ3	FNMA 2YrNclYrB	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.812	1.827
3135G0DNO	FNMA 2YrNclYrB	09/26/2013	.500	.525	4,997,500.00	4,997,500.00	99.531250	4,989,062.50	-8,437.50	1.810	1.825
3135G0D17	FNMA 3YrNclYrB	10/17/2014	.700	.700	5,000,000.00	5,000,000.00	99.531250	4,976,562.50	-23,437.50	2.845	2.882
3135G0D77	FNMA 3YrNclYrB	10/17/2014	.700	.700	5,000,000.00	5,000,000.00	99.531250	4,976,562.50	-23,437.50	2.845	2.882
31398A4T6	FNMA 2Yr	10/30/2012	.500	.228	20,059,800.00	100.250000	100.250000	20,050,000.00	-9,800.00	.914	.918
3135G0CNI	FNMA 3YrNclYrE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	-9,375.00	2.717	2.745
3135G0DR1	FNMA 2YrNclYrB	10/03/2013	.500	.500	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.830	1.844
3135G0DR1	FNMA 2YrNclYrB	10/03/2013	.500	.500	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.830	1.844
3135G0DV2	FNMA 2YrNclYrB	10/18/2013	.550	.550	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	1.870	1.885
3136FR4E0	FNMA 5YrNclYrB	09/28/2016	1.250	1.250	4,998,750.00	4,998,750.00	99.718750	4,985,937.50	-28,125.00	4.661	4.833
3136FR4E0	FNMA 5YrNclYrB	09/28/2016	1.250	1.250	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	-12,812.50	4.661	4.833
3136FTCX5	FNMA 5YrNclYrB	10/26/2016	1.250	1.250	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	-14,062.50	4.661	4.833
3136FTFT1	FNMA 5YrNclYrB	11/09/2016	1.000	1.006	10,000,000.00	10,000,000.00	99.343750	9,994,375.00	-56,625.00	4.738	4.910
3135G0E11	FNMA 3YrNclYrB	11/07/2014	1.000	1.000	12,685,000.00	100.343750	100.343750	12,728,604.69	43,604.69	4.742	4.948
3135G0EQ2	FNMA 3YrNclYrB	11/07/2014	1.000	1.000	10,000,000.00	100.250000	100.250000	10,025,000.00	25,000.00	2.885	2.940
3135G0ET6	FNMA 3YrNclYrE	11/07/2014	1.000	1.000	10,000,000.00	100.187500	100.187500	10,018,750.00	18,750.00	2.885	2.940
3135G0FA6	FNMA 2YrNclYrB	11/14/2013	.640	.640	10,000,000.00	100.125000	100.125000	10,012,500.00	12,500.00	2.890	2.940
3135G0FF5	FNMA 3YrNclYrB	11/14/2014	1.000	1.000	5,000,000.00	100.031250	100.031250	5,001,562.50	1,562.50	1.940	1.959
3135G0FF5	FNMA 3YrNclYrB	11/14/2014	1.000	1.000	5,000,000.00	100.156250	100.156250	5,007,812.50	7,812.50	2.904	2.959
3135G0FA6	FNMA 1YrNclYrB	11/14/2013	.640	.640	10,000,000.00	100.031250	100.031250	10,015,625.00	15,625.00	2.904	2.959
3135G0FA6	FNMA 1YrNclYrB	11/14/2013	.640	.640	5,000,000.00	100.031250	100.031250	5,001,562.50	1,562.50	1.940	1.959
3135G0FA6	FNMA 1YrNclYrB	11/14/2013	.640	.640	5,000,000.00	100.031250	100.031250	5,001,562.50	1,562.50	1.940	1.959
3135G0F57	FNMA 2YrNclYrB	11/21/2013	.600	.600	5,000,000.00	99.875000	99.875000	4,993,750.00	-6,250.00	1.960	1.978
3135G0FW8	FNMA 2YrNclYrB	11/25/2013	.625	.625	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1.971	1.989
3135G0FW8	FNMA 2YrNclYrB	11/25/2013	.625	.625	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1.971	1.989
3135G0FW8	FNMA 2YrNclYrB	11/25/2013	.625	.625	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1.971	1.989
3135G0FY4	FNMA 3Yr	12/19/2014	.750	.728	10,000,000.00	10,006,700.00	99.875000	9,987,500.00	-19,200.00	3.003	3.055
3136FTQJ1	FNMA 5YrNclYrB	11/21/2016	1.625	1.625	5,000,000.00	5,000,000.00	99.593750	4,979,687.50	-20,312.50	4.759	4.981
3135G0GA5	FNMA 2YrNclYrB	11/29/2013	.650	.650	5,000,000.00	5,000,000.00	99.843750	4,984,375.00	-15,625.00	1.981	2.000
3135G0GA5	FNMA 2YrNclYrB	11/29/2013	.650	.650	5,000,000.00	5,000,000.00	99.843750	4,984,375.00	-15,625.00	1.981	2.000
3135G0GA5	FNMA 2YrNclYrB	11/29/2013	.650	.650	15,000,000.00	15,000,000.00	99.843750	14,976,562.50	-23,437.50	1.981	2.000
3135G0GA5	FNMA 2YrNclYrB	11/29/2013	.650	.650	10,000,000.00	10,000,000.00	99.843750	9,984,375.00	-15,625.00	1.981	2.000
3135G0GA5	FNMA 2YrNclYrB	11/29/2013	.650	.650	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.981	2.000
3135G0GA5	FNMA 2YrNclYrB	11/29/2013	.650	.650	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.981	2.000
3136FTMT3	FNMA 5YrNclYrB	11/21/2016	1.125	1.125	5,000,000.00	5,000,000.00	99.531250	4,976,562.50	-23,437.50	4.824	4.981
3136FTMP1	FNMA 5YrNclYrB	11/23/2016	1.125	1.125	12,000,000.00	12,000,000.00	99.562500	11,947,500.00	-52,500.00	4.829	4.986

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
FHLB DISC NOTES											
313384ZN2	FHLB DISC NOTE	07/18/2012	.160	.160	10,000,000.00	9,985,155.56	99.968056	9,996,805.56	11,650.00	.631	.633
313384C80	FHLB DISC NOTE	08/21/2012	.200	.200	30,000,000.00	29,939,500.00	99.941333	29,982,400.00	42,900.00	.724	.726
313384D71	FHLB DISC NOTE	08/28/2012	.170	.170	20,000,000.00	19,965,716.66	99.937500	19,987,500.00	21,783.34	.743	.745
313384F61	FHLB DISC NOTE	09/12/2012	.170	.170	10,000,000.00	9,982,811.11	99.906250	9,990,625.00	7,813.89	.784	.786
313384M71	FHLB DISC NOTE	10/31/2012	.170	.170	50,000,000.00	49,914,291.67	99.906250	49,953,125.00	38,833.33	.918	.921
			.177	.177	120,000,000.00	119,787,475.00	99.925380	119,910,455.56	122,980.56	.805	.808
FHLB BONDS											
3133XWNT4	FHLB 3Yr	12/14/2012	1.750	1.612	5,000,000.00	5,020,050.00	101.468750	5,073,437.50	53,387.50	1.018	1.041
3133XWKU2	FHLB 2.5Yr	06/08/2012	1.375	1.212	5,000,000.00	5,017,100.00	100.625000	5,031,250.00	14,150.00	.516	.523
3133XXTU1	FHLB 2.25Yr	07/12/2012	1.260	1.260	5,000,000.00	5,000,000.00	100.625000	5,031,250.00	31,250.00	.610	.616
3133XYHD0	FHLB	06/14/2013	1.625	1.198	15,000,000.00	15,185,100.00	101.937500	15,290,625.00	105,525.00	1.506	1.540
3133702E7	FHLB	04/02/2012	.750	.750	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	.338	.340
3133XWV47	FHLB	03/09/2012	1.125	.886	10,000,000.00	10,040,000.00	100.281250	10,028,125.00	-11,875.00	.273	.274
3133XYVH5	FHLB 5YrNcl1.5Yr	07/06/2015	1.500	1.500	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	3.471	3.600
3133XYUK9	FHLB	01/17/2012	.800	.800	35,000,000.00	35,000,000.00	100.093750	35,032,812.50	32,812.50	.131	.132
3133703Y2	FHLB	01/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	.109	.110
3133XYZC2	FHLB	01/13/2012	.670	.650	25,000,000.00	25,007,500.00	100.062500	25,015,625.00	8,125.00	.120	.121
3133XYZC2	FHLB	01/13/2012	.670	.670	15,000,000.00	15,000,000.00	100.062500	15,009,375.00	9,375.00	.120	.121
3133XYZC2	FHLB	01/13/2012	.670	.679	10,000,000.00	9,998,700.00	100.062500	10,006,250.00	7,550.00	.120	.121
3133702W7	FHLB 3YrNm1.5Mo	07/12/2013	1.400	1.400	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	.120	.121
313370B36	FHLB	01/30/2012	.650	.570	10,000,000.00	10,011,930.00	100.093750	10,009,375.00	-2,555.00	.167	.167
313370B36	FHLB	01/30/2012	.650	.550	10,000,000.00	10,014,900.00	100.093750	10,009,375.00	-5,525.00	.167	.167
313370B36	FHLB	01/30/2012	.650	.506	5,000,000.00	5,010,650.00	100.093750	5,004,687.50	-5,962.50	.167	.167
3133XYW35	FHLB 1.5Yr	12/21/2011	.750	.446	10,000,000.00	10,040,750.70	100.031250	10,003,125.00	-37,632.70	.057	.058
313370TA6	FHLB 3Yr	08/28/2013	.875	.851	5,000,000.00	5,003,500.00	100.812500	5,040,625.00	37,125.00	1.730	1.745
313370TB4	FHLB 3Yr	07/29/2013	.850	.840	5,000,000.00	5,001,442.61	100.750000	5,037,500.00	36,057.39	1.644	1.663
3133706G8	FHLB	01/13/2012	.625	.420	10,000,000.00	10,027,900.80	100.062500	10,006,250.00	-21,650.80	.120	.121
3133XYZC2	FHLB	01/13/2012	.670	.425	10,000,000.00	10,032,800.00	100.062500	10,006,250.00	-26,550.00	.120	.121
3133XWKU2	FHLB 2Yr	06/08/2012	1.375	.642	20,000,000.00	20,045,000.00	100.062500	20,012,500.00	-32,500.00	.517	.523
3133706G8	FHLB	01/13/2012	.625	.455	20,000,000.00	20,045,000.00	100.062500	20,012,500.00	-32,500.00	.120	.121
313370B72	FHLB 1.5Yr	01/25/2012	.600	.385	10,000,000.00	10,126,900.00	100.625000	10,062,500.00	-64,400.00	.153	.153
3133XYZC2	FHLB	01/13/2012	.670	.375	10,000,000.00	10,028,700.00	100.062500	10,006,250.00	-22,450.00	.120	.121
3133706G8	FHLB	01/13/2012	.625	.375	15,000,000.00	15,048,794.70	100.062500	15,009,375.00	-39,419.70	.120	.121
313370ZT8	FHLB 1.5Yr	03/27/2012	.500	.500	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	.322	.323
3133XPV3	FHLB 2.2Yr	05/18/2012	1.125	.459	10,000,000.00	10,109,600.00	100.437500	10,043,750.00	-64,850.00	.464	.466
3133XPV3	FHLB 2.2Yr	05/18/2012	1.125	.453	10,000,000.00	10,109,600.00	100.437500	10,043,750.00	-65,850.00	.464	.466
3133XY58	FHLB 1.75Yr	03/30/2012	.750	.411	11,000,000.00	11,055,770.00	100.218750	11,024,062.50	-31,707.50	.331	.332
3133XWKU2	FHLB 2Yr	06/08/2012	1.375	.370	5,000,000.00	5,031,600.00	100.625000	5,031,250.00	-350.00	.523	.523
3133XPV3	FHLB 2.2Yr	05/18/2012	1.125	.342	10,000,000.00	10,119,200.00	100.437500	10,043,750.00	-75,450.00	.466	.466
313371PM2	FHLB 2.6Yr	06/26/2013	.500	.590	10,000,000.00	9,976,500.00	100.187500	10,018,750.00	42,250.00	1.560	1.573
3133XPV3	FHLB 2.2Yr	05/18/2012	1.125	.445	20,000,000.00	20,206,000.00	100.437500	20,087,500.00	-118,500.00	.464	.466
313371UC8	FHLB 3.2Yr	12/27/2013	.875	.934	10,000,000.00	9,982,000.00	100.875000	10,087,500.00	105,500.00	2.044	2.077
3133XPV3	FHLB 2.2Yr	05/18/2012	1.125	.485	10,000,000.00	10,095,500.00	100.437500	10,043,750.00	-51,750.00	.464	.466
3133XYC6	FHLB 4Yr	02/04/2015	.373	.360	15,000,000.00	15,000,000.00	99.875000	14,981,250.00	-18,750.00	3.162	3.184
3133XWKU0	FHLB 5Yr	06/18/2015	.850	1.404	5,000,000.00	5,091,325.00	101.125000	5,056,250.00	-35,075.00	3.495	3.551
3133XWKV0	FHLB 3Yr	03/14/2014	2.375	1.000	5,000,000.00	5,140,200.00	104.218750	5,210,937.50	70,737.50	2.216	2.288
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	1.825	1.825
313373AS1	FHLB 3Yr	04/29/2014	1.350	1.350	10,000,000.00	10,000,000.00	101.906250	10,190,625.00	190,625.00	2.365	2.414
313373CZ3	FHLB 2.5Yr	05/15/2012	1.210	.422	5,000,000.00	5,044,075.00	100.468750	5,023,437.50	-20,637.50	.458	.458
313373F98	FHLB 3Yr	05/27/2014	1.500	1.500	5,000,000.00	5,000,000.00	102.312500	5,115,625.00	115,625.00	2.436	2.490
313373JR4	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	1.685	1.710
		05/28/2014	1.375	1.419	10,000,000.00	9,986,700.00	102.000000	10,200,000.00	213,300.00	2.443	2.493

Treasurer's Pooled Investment Fund

Month End Portfolio Holdings

November 2011

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
313373RC8	FHLB 3.25Yr	07/30/2014	1.250	1.250	5,000,000.00	5,000,000.00	101.687500	5,084,375.00	84,375.00	2.604	2.666
313373Y22	FHLB 1Yr	05/23/2012	.250	.250	35,000,000.00	35,000,000.00	100.031250	35,010,937.50	10,937.50	.479	.479
313373Y22	FHLB 1Yr	05/23/2012	.250	.230	10,000,000.00	10,001,985.40	100.031250	10,003,125.00	1,139.60	.479	.479
3133742B5	FHLB 1Yr	05/29/2012	.230	.230	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	.495	.496
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	1.733	1.745
313373Y22	FHLB 1Yr	05/23/2012	.250	.234	5,000,000.00	5,000,800.00	100.031250	5,001,562.50	762.50	.479	.479
313373Y22	FHLB 1Yr	05/23/2012	.250	.203	13,810,000.00	13,816,076.40	100.031250	13,814,315.63	-1,760.78	.479	.479
3133XXPV3	FHLB 1Yr	05/18/2012	1.125	.213	7,000,000.00	7,058,783.69	100.437500	7,030,625.00	-28,158.69	.465	.466
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.554	.556
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.554	.556
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.554	.556
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.554	.556
313374EY2	FHLB 1Yr	06/20/2012	.250	1.000	5,990,000.00	5,990,000.00	100.031250	10,003,125.00	3,125.00	.554	.556
3133747C8	FHLB 3Yr	06/20/2014	.650	.650	5,000,000.00	5,000,000.00	100.281250	6,006,846.88	16,846.88	2.506	2.556
313374A83	FHLB 2Yr	06/28/2013	.650	.650	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.563	1.578
313374AG5	FHLB 2Yr	06/28/2013	.650	.650	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.563	1.578
313374E8	FHLB 2Yr	06/28/2013	.600	.600	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.564	1.578
313374F19	FHLB 3Yr	07/07/2014	.910	.910	10,000,000.00	10,000,000.00	100.031250	10,081,250.00	81,250.00	2.557	2.603
313374L57	FHLB 1Yr	07/27/2012	.375	.375	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	.656	.658
313374L57	FHLB 1Yr	07/27/2012	.375	.375	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	.656	.658
313374KV1	FHLB 1Yr	07/25/2012	.350	.360	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.651	.652
313374N63	FHLB 2Yr	05/30/2013	.500	.500	10,000,000.00	10,000,000.00	100.218750	10,021,875.00	21,875.00	1.499	1.499
313374L81	FHLB 1Yr	07/06/2012	.270	.270	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.599	.600
313374L81	FHLB 1Yr	07/06/2012	.270	.270	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.599	.600
313374YV7	FHLB 2.5Yr	01/13/2014	.500	.571	5,025,000.00	5,016,206.25	100.000000	5,025,000.00	8,793.75	2.101	2.123
3133XXPV3	FHLB 1Yr	05/18/2012	1.125	.223	5,000,000.00	5,038,900.96	100.437500	5,021,875.00	-17,025.00	.465	.466
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	.211	.211
3133XXPV3	FHLB 1Yr	05/18/2012	1.125	.214	10,000,000.00	10,078,600.00	100.437500	10,043,750.00	-34,850.00	.465	.466
313374SV3	FHLB 1Yr	07/30/2012	.250	.255	4,999,750.00	4,999,750.00	100.000000	5,000,000.00	250.00	.665	.666
313374SV3	FHLB 1Yr	08/10/2012	.350	.350	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	.692	.696
313374SV3	FHLB 1Yr	07/30/2012	.250	.250	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.665	.666
313374SV3	FHLB 1Yr	07/30/2012	.250	.264	4,999,274.10	4,999,274.10	100.000000	5,000,000.00	725.90	.665	.666
313374SV3	FHLB 1Yr	08/10/2012	.350	.350	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.692	.696
313374SV3	FHLB 1Yr	08/10/2012	.350	.350	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.692	.696
313374SV3	FHLB 1Yr	07/25/2012	.250	.274	9,997,573.00	9,997,573.00	100.000000	10,000,000.00	2,427.00	.651	.652
313374Y61	FHLB 2Yr	08/28/2013	.500	.567	9,986,100.00	9,986,100.00	100.156250	10,015,625.00	29,525.00	1.738	1.745
313374Z12	FHLB 1.5Yr	02/08/2013	.500	.500	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.182	1.195
313374ZF0	FHLB 5Yr	07/27/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.156250	5,001,562.50	1,562.50	4.493	4.660
3133XYWB7	FHLB 1.75Yr	08/22/2012	.875	.311	10,000,000.00	10,059,900.00	100.437500	10,043,750.00	-16,150.00	.724	.729
3133755F0	FHLB 1Yr	07/30/2012	.250	.304	20,000,000.00	19,989,319.60	100.000000	20,000,000.00	10,680.40	.665	.666
3133755W3	FHLB 2Yr	08/23/2013	.700	.700	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.714	1.732
3133755W3	FHLB 2Yr	08/23/2013	.700	.700	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.714	1.732
3133755W3	FHLB 2Yr	08/23/2013	.700	.700	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.714	1.732
3133756E2	FHLB 1Yr	08/24/2012	.310	.310	20,000,000.00	20,000,000.00	100.062500	20,012,500.00	12,500.00	.731	.734
3133756E2	FHLB 1Yr	08/24/2012	.310	.259	16,700,000.00	16,708,491.95	100.062500	16,710,437.50	1,945.55	.732	.734
3133756E2	FHLB 1Yr	08/08/2012	.125	.241	9,000,000.00	8,989,650.00	99.906250	8,991,562.50	1,912.50	.688	.690
3133756E2	FHLB 1Yr	05/11/2012	.200	.223	15,000,000.00	14,997,396.00	100.031250	15,004,687.50	7,291.50	.446	.447
3133756E2	FHLB 1Yr	08/16/2012	.200	.200	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	.710	.712
3133756E2	FHLB 1Yr	09/07/2012	.280	.280	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.768	.773
3133756E2	FHLB 1Yr	09/10/2012	.350	.350	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.776	.781
3133756E2	FHLB 1Yr	09/11/2012	.300	.300	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.779	.784
3133756E2	FHLB 1Yr	09/11/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.779	.784
3133756E2	FHLB 1Yr	09/11/2012	.300	.300	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	.779	.784
3133756E2	FHLB 1Yr	09/10/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.776	.781

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	
313375DH7	FHLB 1YrNc6MoE	09/12/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.781	.786	
313374UA6	FHLB 11Mo	07/16/2012	.260	.183	5,040,000.00	5,043,528.00	100.031250	5,041,575.00	-1,953.00	.627	.627	
313375C62	FHLB 9Mo	05/15/2012	.130	.172	25,000,000.00	24,992,250.00	100.000000	25,000,000.00	7,750.00	.457	.458	
313375FN2	FHLB 1Yr	09/14/2012	.240	.240	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.787	.792	
313375GV3	FHLB 5YrNc3MoB	09/21/2016	1.000	.240	7,500,000.00	7,500,000.00	100.031250	7,502,343.75	2,343.75	4.674	4.814	
313375EU7	FHLB 10Mo	06/07/2012	.160	.203	27,990,000.00	27,990,480.00	99.968750	27,991,250.00	770.00	.519	.521	
313375UJ2	FHLB 18MoNc6MoB	03/15/2013	.250	.250	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.288	1.290	
313375KR7	FHLB 9Mo	06/07/2012	.150	.188	4,998,586.70	4,998,586.70	99.968750	4,998,437.50	-149.20	.519	.521	
313374VY3	FHLB 1.5Yr	01/29/2013	.375	.250	5,000,000.00	5,008,800.00	100.093750	5,004,687.50	-4,112.50	1.160	1.167	
313375KR7	FHLB 9Mo	06/07/2012	.150	.193	10,000,000.00	9,996,800.00	99.968750	9,996,875.00	75.00	.519	.521	
313375Y11	FHLB 1YrNc6MoE	09/28/2012	.300	.300	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	.826	.830	
313375Y11	FHLB 5YrNc3MoB	09/23/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	4.680	4.819	
313375C70	FHLB 1Yr	08/22/2012	.160	.203	10,000,000.00	9,995,800.00	99.937500	9,993,750.00	-2,050.00	.726	.729	
313375MRS	FHLB 1YrNc3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.826	.830	
313375MRS	FHLB 1YrNc3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.826	.830	
313375LH8	FHLB 1.5YrNc6MoB	03/28/2013	.250	.250	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.324	1.326	
313375PE1	FHLB 1YrNc3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.830	.830	
313375M53	FHLB 1.5YrNc3MoB	03/27/2013	.375	.392	10,000,000.00	9,997,500.00	99.906250	9,990,625.00	-6,875.00	1.323	1.323	
313375PA9	FHLB 5YrNc3MoB	09/29/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	4.697	4.836	
313375SR4	FHLB 1Yr	09/19/2012	.125	.215	5,000,000.00	4,995,500.00	99.906250	4,995,312.50	-187.50	.802	.805	
313375QY6	FHLB 1YrNc3MoB	09/28/2012	.310	.310	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.826	.830	
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	.884	.888	
313374FQ8	FHLB 1YrNc3MoB	07/17/2012	.350	.303	5,000,000.00	5,001,890.00	99.968750	4,998,437.50	-3,452.50	.629	.630	
313374FH8	FHLB 1YrNc6MoB	07/16/2012	.330	.274	5,000,000.00	5,002,230.00	100.000000	5,000,000.00	-2,230.00	.626	.627	
313374VY3	FHLB 6Mo	01/29/2013	.375	.315	20,000,000.00	20,015,866.20	100.093750	20,018,750.00	2,883.80	1.159	1.167	
313374VY3	FHLB 1.2Yr	01/29/2013	.375	.310	7,750,000.00	7,756,634.00	100.093750	7,757,265.63	631.63	1.159	1.167	
313375UW5	FHLB 5YrNc3MoB	10/20/2016	1.000	1.010	4,997,500.00	4,997,500.00	99.406250	4,970,312.50	-27,187.50	4.754	4.893	
313375WN3	FHLB 1YrNc3MoB	10/26/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.903	.907	
313375XR3	FHLB 1YrNc6MoB	10/25/2012	.330	.330	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.904	.904	
313375XH5	FHLB 1Yr	10/24/2012	.230	.259	19,994,200.00	19,994,200.00	99.968750	19,993,750.00	-450.00	.898	.901	
313375XD4	FHLB 1YrNc6MoB	10/25/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.901	.904	
313374VY3	FHLB 1.3Yr	01/29/2013	.375	.315	10,000,000.00	10,007,870.00	100.093750	10,009,375.00	1,505.00	1.159	1.167	
313375XU6	FHLB 1YrNc1MoB	11/01/2012	.400	.400	10,000,000.00	9,999,500.00	100.000000	10,000,000.00	500.00	.901	.904	
313375XR3	FHLB 1YrNc6MoB	10/25/2012	.330	.335	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	.898	.901	
313375X51	FHLB 1Yr	10/24/2012	.220	.220	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	.901	.904	
313375XD4	FHLB 1YrNc6MoB	12/07/2012	.400	.400	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.014	1.022	
313376ZE4	FHLB 1YrNc2MoB	10/03/2012	.350	.350	8,000,000.00	8,000,000.00	100.031250	8,002,500.00	2,500.00	.839	.844	
313375R33	FHLB 1YrNc3MoE	11/16/2012	.330	.330	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.959	.964	
3133763R4	FHLB 1YrNc1MoB	11/16/2012	.350	.350	15,000,000.00	15,000,000.00	100.062500	15,009,375.00	9,375.00	.959	.964	
3133764H5	FHLB 1YrNc6MoE	11/16/2012	.350	.350	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.959	.964	
3133764J1	FHLB 1YrNc3MoE	11/19/2012	.305	.305	50,000,000.00	50,000,000.00	100.031250	50,015,625.00	15,625.00	.967	.973	
3133764Z5	FHLB 1YrNc3MoB	10/26/2012	.300	.300	8,000,000.00	8,000,000.00	100.031250	8,002,500.00	2,500.00	.903	.907	
3133763S2	FHLB 13MoNc3MoB	11/16/2012	.300	.300	30,000,000.00	30,000,000.00	100.031250	30,009,375.00	9,375.00	.959	.964	
3133765E1	FHLB 1YrNc1MoB	11/16/2012	.400	.400	20,000,000.00	20,000,100.00	100.000000	20,000,000.00	-100.00	.978	.984	
3133766X8	FHLB 1Yr	11/07/2012	.200	.203	5,000,000.00	4,999,830.00	99.937500	4,996,875.00	-2,955.00	.935	.940	
313376A70	FHLB 1YrNc6MoB	11/23/2012	.320	.320	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	.986	.984	
313376A54	FHLB 1YrNc3MoB	11/26/2012	.350	.350	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	.992	.992	
313376A47	FHLB 2Yr	11/29/2013	.450	.470	5,000,000.00	4,997,944.55	100.000000	5,000,000.00	2,055.45	1.986	2.000	
313376AR6	FHLB 1YrNc6MoB	11/23/2012	.320	.320	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	.978	.984	
313376BU8	FHLB 1Yr	11/15/2012	.200	.213	20,000,000.00	19,997,400.00	99.937500	19,987,500.00	-9,900.00	.957	.962	
313376CC7	FHLB 1.25YrNc6MoB	04/17/2013	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.127	1.134	
313376CW3	FHLB 1.5Yr	05/21/2013	.340	.343	10,000,000.00	9,995,500.00	99.968750	9,996,875.00	-2,625.00	1.470	1.474	
313376CW3	FHLB 1.5Yr	05/21/2013	.340	.343	10,000,000.00	9,999,500.00	99.968750	9,996,875.00	-2,625.00	1.470	1.474	

Treasurer's Pooled Investment Fund
Month End Portfolio Holdings

November 2011

CUSIP	Description	Maturity Date	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
313376ED3	FHLB 1YrNcbMoB	12/07/2012	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.016	1.022
313376CW3	FHLB 1.5Yr	05/21/2013	.340	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	1.470	1.474
313376DW2	FHLB 1Yr	11/29/2012	.203	5,000,000.00	4,999,850.00	99.937500	4,995,875.00	-2,975.00	.996	1.000
313376CW3	FHLB 1.5Yr	05/21/2013	.340	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	1.470	1.474
313376CW3	FHLB 1.5Yr	05/21/2013	.340	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	1.470	1.474
313376DL6	FHLB 1.5Yr	05/21/2013	.340	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1.470	1.474
313376DL6	FHLB 1.5Yr	12/07/2012	.280	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.016	1.022
313376DE2	FHLB 1.5Yr	12/07/2012	.280	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.016	1.022
313376D85	FHLB 1.5Yr	05/28/2013	.310	15,000,000.00	15,000,000.00	99.937500	14,990,625.00	-9,375.00	1.490	1.493
313376D85	FHLB 1.5Yr	05/16/2013	.340	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	1.456	1.460
313376C86	FHLB 1.5Yr	05/07/2013	.340	10,000,000.00	9,994,300.00	99.937500	9,993,750.00	-550.00	1.431	1.436
			.430	1,743,315,000.00	1,745,216,712.61	100.149686	1,745,924,503.14	707,790.52	.944	.953
FFCB DISC NOTES										
313312UR9	FFCB DISC NOTE	03/23/2012	.271	25,000,000.00	24,934,000.00	100.000000	25,000,000.00	66,000.00	.311	.312
313312WG1	FFCB DISC NOTE	05/01/2012	.241	7,000,000.00	6,983,013.33	99.968750	6,997,812.50	14,799.17	.418	.419
			.264	32,000,000.00	31,917,013.33	99.993164	31,997,812.50	80,799.17	.334	.335
FFCB BONDS										
31331GNQ8	FFCB	04/24/2012	1.762	5,000,000.00	5,066,900.00	100.843750	5,042,187.50	-24,712.50	.396	.400
31331GYP8	FFCB 3Yr	06/18/2012	2.210	5,000,000.00	4,988,000.00	101.031250	5,051,562.50	63,562.50	.539	.551
31331GYP8	FFCB 3Yr	06/18/2012	2.125	3,000,000.00	2,992,800.00	101.031250	3,030,937.50	38,137.50	.539	.551
31331GYP8	FFCB 3Yr	06/18/2012	2.125	8,500,000.00	8,637,785.00	101.031250	8,587,656.25	-50,128.75	.541	.551
31331J2B8	FFCB 2.25YrNc3Mo	02/15/2013	.550	10,000,000.00	9,995,500.00	100.000000	10,000,000.00	4,500.00	1.201	1.214
31331J2B8	FFCB 3Yr	06/03/2013	1.600	10,000,000.00	10,211,890.00	101.875000	10,187,500.00	-24,390.00	1.479	1.510
31331J2B8	FFCB 3Yr	11/02/2012	.400	10,000,000.00	9,972,900.00	100.125000	10,012,500.00	39,600.00	.919	.926
31331J2B8	FFCB 3Yr	12/23/2013	1.300	5,000,000.00	5,000,000.00	101.750000	5,087,500.00	87,500.00	2.019	2.066
31331J2B8	FFCB 3Yr	12/23/2013	1.300	5,000,000.00	5,000,000.00	101.750000	5,087,500.00	87,500.00	2.019	2.066
31331J2B8	FFCB 3Yr	07/10/2012	.500	10,000,000.00	10,000,000.00	100.156250	10,015,625.00	15,625.00	.608	.611
31331J2B8	FFCB 3Yr	07/10/2012	.500	9,205,000.00	9,205,000.00	100.156250	9,219,382.81	14,382.81	.608	.611
31331J2B8	FFCB 3Yr	12/23/2013	1.300	5,000,000.00	5,015,550.00	101.750000	5,087,500.00	71,950.00	2.020	2.066
31331J2B8	FFCB 3Yr	09/23/2013	.980	10,000,000.00	9,988,000.00	101.062500	10,106,250.00	118,250.00	1.790	1.816
31331J2B8	FFCB 3Yr	04/07/2014	1.400	10,000,000.00	10,000,000.00	102.031250	10,203,125.00	203,125.00	2.302	2.353
31331J2B8	FFCB 5Yr	04/20/2016	.325	10,000,000.00	9,995,000.00	100.062500	10,006,250.00	11,250.00	4.360	4.392
31331J2B8	FFCB 1Yr	05/16/2012	.210	25,000,000.00	24,996,600.00	100.031250	25,007,812.50	11,212.50	.459	.460
31331J2B8	FFCB 1Yr	06/22/2012	.244	5,000,000.00	5,002,450.00	100.031250	5,001,562.50	-887.50	.562	.562
31331J2B8	FFCB 1Yr	06/13/2012	.240	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	.535	.537
31331J2B8	FFCB 2.2Yr	08/20/2012	.250	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.721	.723
31331J2B8	FFCB 1.5Yr	01/07/2013	.400	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	1.098	1.107
31331J2B8	FFCB 2.5Yr	11/20/2013	.625	5,000,000.00	4,991,100.00	100.375000	5,018,750.00	27,650.00	1.956	1.975
31331J2B8	FFCB 1Yr	06/01/2012	.210	5,000,000.00	4,999,850.00	100.000000	5,000,000.00	150.00	1.004	1.011
31331J2B8	FFCB 1.5Yr	12/03/2012	.376	10,000,000.00	9,996,600.00	100.093750	10,009,375.00	12,775.00	1.004	1.011
31331J2B8	FFCB 1.5Yr	12/03/2012	.350	5,000,000.00	5,000,650.00	100.093750	5,004,687.50	4,037.50	1.004	1.011
31331J2B8	FFCB 2.25YrNc3MoA	11/18/2013	.500	5,000,000.00	4,997,500.00	99.968750	4,998,437.50	937.50	1.954	1.970
31331J2B8	FFCB 1.8MoNc3MoA	02/25/2013	.350	5,000,000.00	4,997,500.00	99.968750	4,998,437.50	937.50	1.231	1.241
31331J2B8	FFCB 2Yr	09/23/2013	.350	10,000,000.00	9,990,100.00	99.906250	9,990,625.00	525.00	1.801	1.816
31331J2B8	FFCB 2Yr	10/03/2013	.400	5,000,000.00	4,995,050.00	99.906250	4,995,312.50	262.50	1.833	1.844
31331J2B8	FFCB 1.25Yr	11/23/2012	.254	5,000,000.00	4,999,200.00	99.968750	4,998,437.50	-762.50	.979	.984
31331J2B8	FFCB 3YrNc1YrA	11/07/2014	.850	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	2.892	2.940
31331J2B8	FFCB 3YrNc1YrA	11/07/2014	.850	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	2.892	2.940
			.684	255,705,000.00	256,035,925.00	100.420470	256,780,164.06	744,239.06	1.263	1.278
FMAC DISC NOTES										
31315KWW6	FMAC DISC NOTE	05/15/2012	.210	25,000,000.00	24,946,770.83	99.968750	24,992,187.50	45,416.67	.456	.458
31315KXU9	FMAC DISC NOTE	06/06/2012	.210	20,000,000.00	19,957,416.67	99.968750	19,993,750.00	36,333.33	.516	.518

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
31315KYT1	FMAC DISC NOTE	06/29/2012	.220	.220	20,000,000.00	19,955,511.11	99.968750	19,993,750.00	38,238.89	.579	.581
31315KZF0	FMAC DISC NOTE	07/11/2012	.210	.210	8,000,000.00	7,982,966.67	99.968750	7,997,500.00	14,533.33	.612	.614
31315KYW4	FMAC DISC NOTE	07/02/2012	.210	.210	50,000,000.00	49,908,416.67	99.968750	49,984,375.00	75,958.33	.587	.589
			.212	.212	123,000,000.00	122,751,081.95	99.968750	122,961,562.50	210,480.55	.549	.551
FARMER MAC											
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.760	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	15,625.00	1.433	1.444
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.760	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	15,625.00	1.433	1.444
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.750	12,500,000.00	12,502,375.00	100.312500	12,539,062.50	36,687.50	1.433	1.444
31315PSH3	FARMER MAC GTD	04/25/2013	.400	.400	15,000,000.00	15,000,000.00	100.093750	15,014,062.50	14,062.50	1.399	1.403
			.616	.613	37,500,000.00	37,502,375.00	100.225000	37,584,375.00	82,000.00	1.419	1.428
MUNI BONDS											
20775BND4	CT HFA	05/15/2012	2.180	2.180	850,000.00	850,000.00	100.000000	850,000.00	0.00	.452	.458
041042RK0	ARKANSAS ST	07/01/2012	1.250	1.240	1,440,000.00	1,440,273.60	100.019000	1,440,273.60	0.00	.579	.586
93974CWW6	WASHINGTON ST	02/01/2012	.630	.630	9,960,000.00	9,960,000.00	100.000000	9,960,000.00	0.00	.172	.173
649791EB2	STATE OF NEW YORK	09/01/2012	.650	.650	23,040,000.00	23,040,000.00	100.000000	23,040,000.00	0.00	.749	.756
801320AV4	COUNTY OF SANTA BARBARA	06/29/2012	.270	.270	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.583	.581
677521LG9	OHIO STATE GO	05/01/2013	.740	.740	5,140,000.00	5,140,000.00	100.000000	5,140,000.00	0.00	1.410	1.419
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	0.00	2.379	2.419
544657HHS	LOS ANGELES COUNTY TRAN SERIES A	02/29/2012	2.500	.320	5,071,900.00	5,071,900.00	101.438000	5,071,900.00	0.00	.248	.249
880541QG5	STATE OF TENNESSEE	08/01/2012	.500	.301	6,274,522.80	6,274,522.80	100.152000	6,274,522.80	0.00	.668	.671
			.679	.525	78,695,000.00	78,776,696.40	100.103814	78,776,696.40	0.00	.663	.666
COMM PAPER											
36959JZT3	GE CAPITAL CORP	12/27/2011	.170	.170	35,000,000.00	34,970,250.00	99.981944	34,993,680.56	23,430.56	.074	.074
36959HC62	GE CAPITAL CORP	03/06/2012	.330	.331	35,000,000.00	34,941,929.17	99.869333	34,954,266.67	12,337.50	.265	.266
36959HD46	GE CAPITAL CORP	04/04/2012	.350	.351	30,000,000.00	29,946,625.00	99.805556	29,941,666.67	-4,958.33	.344	.345
36959HEF0	GE CAPITAL CORP	05/15/2012	.380	.381	50,000,000.00	49,894,444.44	99.741778	49,870,888.89	-23,555.55	.455	.458
			.313	.314	150,000,000.00	149,753,248.61	99.840335	149,760,502.79	7,254.18	.299	.301
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	0.00	.243	.244
78009NAV8	ROYAL BANK OF CANADA	03/05/2012	.180	.180	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.262	.263
78009NBD7	ROYAL BANK OF CANADA	04/16/2012	.220	.220	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.377	.378
			.193	.193	150,000,000.00	150,000,000.00	100.000000	150,000,000.00	0.00	.294	.295
Total Fund			.573	.505	5,207,226,000.00	5,211,057,889.81	100.141127	5,214,574,812.90	3,516,923.08	1.191	1.210

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-	1.51%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	6.34%
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	78.14%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	2.88%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	2.88%
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	1.04%
MONEY MARKET MUTUAL FUNDS (MMMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 of 3 RATINGS AGC.	2.40%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.96%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	3.84%

¹ Mutual Funds maturity may be interpreted as weighted average maturity not exceeding 60 days.



County of Riverside
Treasurer-Tax Collector
Capital Markets
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THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646