

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

514 A



FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
January 10, 2012

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 December 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

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: *Christopher M. Hans*
Christopher M. Hans

County Executive Office Signature

- Policy
- Policy
- Consent
- Consent

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

Prev. Agn. Ref.: ATTACHMENTS FILED **District:** ALL **Agenda Number:**

WITH THE CLERK OF THE BOARD

2.12

Departmental Concurrence



County of Riverside Treasurer's Pooled Investment Fund

All Data as of December 30, 2011

"2011, No Heaven"

Another year has come and gone, and again, it is one for the record books. It has been a tough start so far as we had hoped this new decade would start better than the last; however, there were a few positives to note. We have seen unemployment drop from 9.4% in January to 8.6% in December. Interest rates have remained low and should continue into 2013 according to the FED, providing for lower debt service for individuals, private and public sector alike. Moreover, according to the FED in its Beige Book survey which stated, "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." Rising consumer sentiment was also noted by the FED, which said "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."

2011 was rife with geopolitical, natural and economic turmoil, all of which led to volatility in the financial and commodities markets. It started with the Arab spring, protests and ouster of Egyptian President Hosni Mubarak and Libyan leader Moammar Gaddafi, along with the unrest that has ensued all over the Middle East. It also brought us the honor of the mega-earthquake and subsequent tsunami that struck Japan. In response to this disaster, Riverside County employees raised and generously gave thousands of dollars to the Japan Relief Fund.

Further declines in housing values was evident with the S&P/Case-Shiller index reporting the 20 city home price index, dropping to its lowest level in eight years. Nationally, housing prices decreased 5.1% in the first quarter to their lowest level since 2002. Moreover, 6.5 million homes were either late on payments or in foreclosure, which was almost double the amount of homes for sale nationwide. News like this as well as decreasing commercial and industrial property values spurred our County Assessor to report that the assessed valuation

will be reduced by another 1.45% for the current fiscal year, marking the third straight year of declines. Closer to home the State is continuing its efforts to shore up its dismal budget by dissolving local RDAs, which will affect job growth and unemployment here in Riverside County; the county itself continues to struggle with a projected \$80 million budget hole for next fiscal year.

No real shocker, but nonetheless a reality check, was the downgrade of the U.S. government's credit rating by Standard & Poor's; we now rank on par with New Zealand and Belgium, but still above that of China and Japan. Other big news for the year was the Euro-zone crisis and the still ongoing risk of a sovereign debt default in one of the troubled "PIIGS" nations - Portugal, Italy, Ireland, Greece and Spain. It has the potential to spread to other countries in Europe and eventually the rest of the world's major economies, sparking a crisis again in the global financial system. Growing concerns continue into 2012 about further conflict in the Middle East, namely Iran, which has the potential to cause disruptions and price increases in the oil markets. Any run-up in prices like that which occurred back in 2008 when crude hit \$147 per barrel would be like an unwelcomed and massive tax increase on the U.S. economy.

We are not out of the storm yet folks, and if the tight decisions are not made by our leaders both here and abroad in 2012, this "Perfect Storm" will continue for quite a while longer, affecting our recovery. Last, but certainly not least, it was good to see our brave troops come home from Iraq with their heads held high and their mission accomplished. We appreciate your sacrifice and all that you do in the name of freedom as we know all too well here in the United States, freedom is not free. Best wishes to all in 2012!

Don Kent
Treasurer-Tax Collector

Portfolio Statistics

*Market values do not include accrued interest.

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	Yrs to Maturity	Modified Duration
December	5,448,105,732.50	5,444,673,580.47	3,432,152.03	0.06	0.53	1.30	1.28
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

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

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

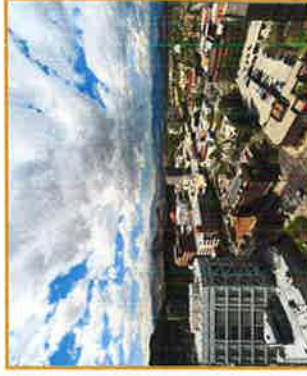


RIVERSIDE COUNTY TREASURER'S POOLED INVESTMENT FUND IS CURRENTLY RATED:

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

MARKET Data

Economic Indicators*		Consensus	Actual
Released on:	Indicator	Definition	
1/6/2012	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.	150,000 200,000
1/6/2012	Unemployment Rate	The unemployment rate measures the number of unemployed as a percentage of the labor force.	8.7% 8.5%
12/23/2011	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.	1.9% 3.8%
12/22/2011	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.	2.0% 1.8%
12/27/2011	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.	59.0 64.5
1/4/2012	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.	2.0% 1.8%
12/16/2011	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.	0.1% 0.0%

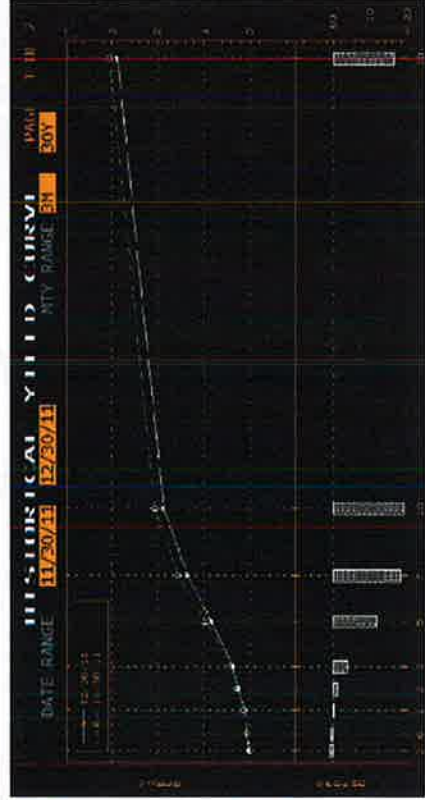


Current Fed Funds Target	
Rate: 0.00 - 0.25%*	Probability for FOMC Date
Fed Move	01/25/2012
Decrease to	
0.00%	68.0%
Increase to	
0.25%	32.0%
Increase to	
0.50%	0.0%

Stock Indices*	Value	M/M Change
Dow Jones Indus. Avg (DJIA)	12,217.60	171.90
S&P 500 Index	1,257.60	10.64
NASDAQ Composite Index	2,605.15	(15.19)

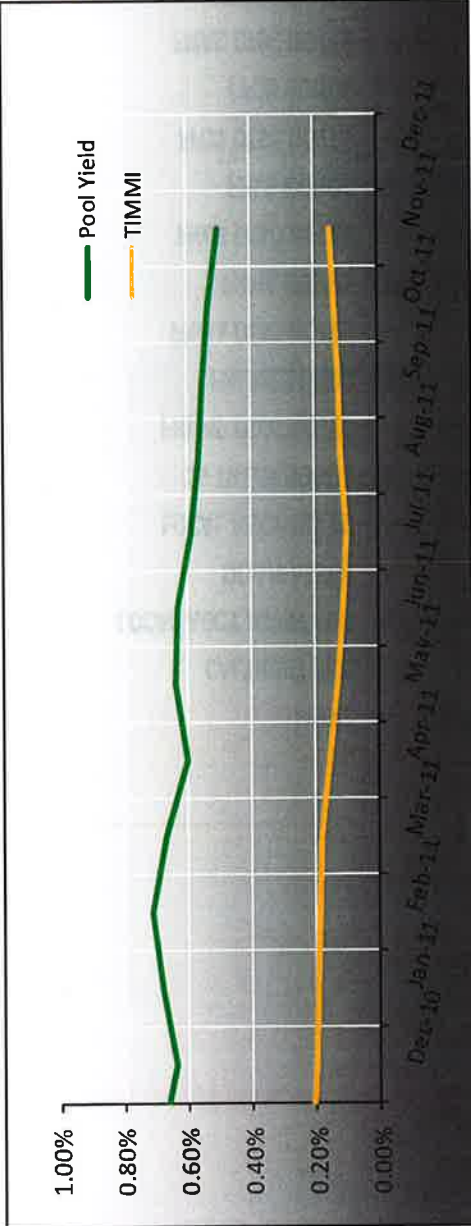
Commodities*	Value	M/M Change
Nymex Crude	\$ 98.83	\$ (1.53)
Gold (USD/OZ)	\$ 1,563.70	\$ (182.68)

*Source: Bloomberg



U.S. Treasuries*		
	Yield (%)	M/M Change
3-Month	0.01	0.01
6-Month	0.06	0.01
12-Month	0.10	(0.01)
2-Year	0.24	(0.02)
3-Year	0.35	(0.04)
5-Year	0.83	(0.12)
7-Year	1.34	(0.18)
10-Year	1.88	(0.19)
30-Year	2.89	(0.16)

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	0.20%	
Wells Fargo Advantage Heritage	WFJXX	0.08%	
Morgan Stanley Institutional Prime Liquidity Fund	MPFXX	0.12%	
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
01/2012					476.82		
01/2012	842.93	1,339.48	(496.55)	19.73	(0.00)	325.00	
02/2012	425.00	921.25	(496.25)	496.25	0.00	172.96	
03/2012	941.20	792.95	148.25		148.25	151.00	
04/2012	1,404.16	733.64	670.52		818.77	100.00	
05/2012	746.26	1,035.89	(289.63)		529.14	368.66	
06/2012	884.08	1,220.61	(336.53)		192.61	374.50	
07/2012	841.95	826.31	15.64		208.25	318.69	
08/2012	518.23	711.33	(193.10)		15.15	251.97	
09/2012	649.54	750.00	(100.46)	85.31	0.00	238.04	
10/2012	669.49	826.92	(157.43)	157.43	0.00	246.00	
11/2012	832.33	676.45	155.88		155.88	269.12	
12/2012	1,500.00	800.00	700.00		855.88	155.00	
TOTALS	10,255.17	10,634.83	(379.66)	758.72	2,970.94	2,970.94	4,685.98
				13.94%		54.57%	86.06%

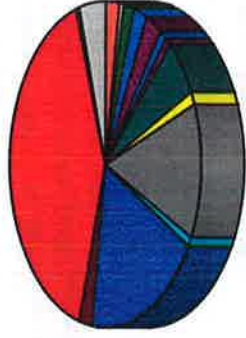


▲ The Pooled Investment Fund cash flow requirements are based upon a 12 month historical cash flow model. Based upon projected cash receipts and maturing investments, there are sufficient funds to meet future cash flow disbursements over the next 12 months.

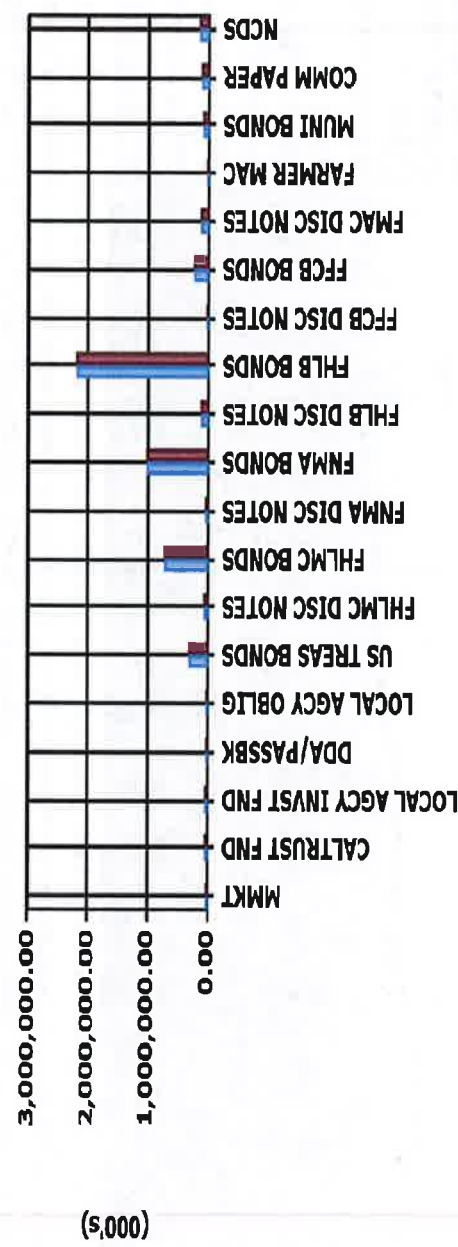
* All values reported in millions (\$).

ASSET Allocation

Assets (000's)	Scheduled Par	Scheduled	Market	Mkt/ Sch	Yield	WAL (Yr)	Mat (Yr)
MMKT	6,000.00	6,000.00	6,000.00	100.00%	0.03%	.003	.003
CALTRUST FND	54,000.00	54,000.00	54,000.00	100.00%	0.52%	.003	.003
LOCAL AGCY INVST FND	50,000.00	50,000.00	50,000.00	100.00%	0.38%	.003	.003
DDA/PASSBK	5,000.00	5,000.00	5,000.00	100.00%	0.11%	.003	.003
LOCAL AGCY OBLIG	560.00	560.00	560.00	100.00%	1.00%	8.463	8.463
US TREAS BONDS	316,285.26	316,285.26	315,709.50	99.82%	0.32%	.406	.406
FHLMC DISC NOTES	70,000.00	69,871.40	69,993.75	100.18%	0.19%	.429	.429
FHLMC BONDS	728,741.00	728,977.05	729,568.84	100.08%	0.79%	.898	2.379
FNMA DISC NOTES	50,000.00	49,935.44	49,953.13	100.04%	0.14%	.838	.838
FNMA BONDS	1,028,685.00	1,029,747.98	1,031,207.19	100.14%	0.88%	.803	2.403
FHLB DISC NOTES	120,000.00	119,787.48	119,946.98	100.13%	0.18%	.723	.723
FHLB BONDS	2,210,670.00	2,212,584.53	2,213,096.50	100.02%	0.40%	.725	.932
FFCB DISC NOTES	32,000.00	31,917.01	32,000.00	100.26%	0.26%	.250	.250
FFCB BONDS	245,705.00	246,040.43	246,749.70	100.29%	0.64%	1.112	1.194
FMAC DISC NOTES	123,000.00	122,751.08	122,981.88	100.19%	0.21%	.466	.466
FARMER MAC	37,500.00	37,502.38	37,584.38	100.22%	0.61%	1.343	1.343
MUNI BONDS	98,695.00	98,930.55	98,930.55	100.00%	0.47%	.576	.576
COMM PAPER	115,000.00	114,783.00	114,823.36	100.04%	0.36%	.285	.285
NCDS	150,000.00	150,000.00	150,000.00	100.00%	0.19%	.210	.210
Totals (000's):	5,440,556.00	5,444,673.58	5,448,105.73	100.06%	0.53%	.714	1.303

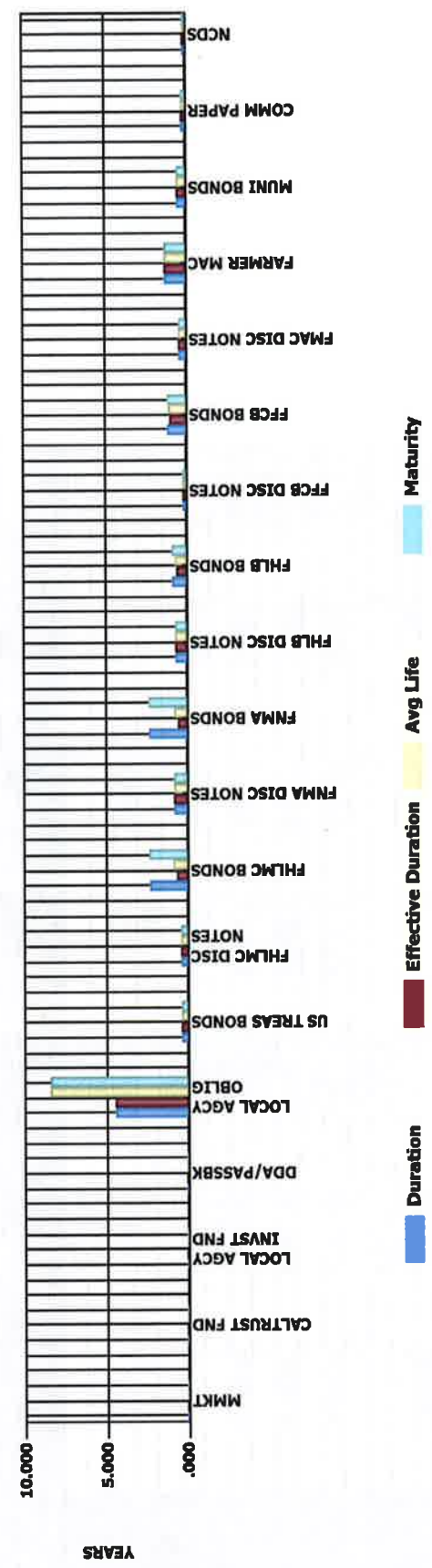


- MMKT - 0%
- CALTRUST FND - 1%
- LOCAL AGCY INVST FND - 1%
- DDA/PASSBK - 0%
- LOCAL AGCY OBLIG - 0%
- US TREAS BONDS - 6%
- FHLMC DISC NOTES - 1%
- FHLMC BONDS - 13%
- FNMA DISC NOTES - 1%
- FNMA BONDS - 19%
- FHLB DISC NOTES - 2%
- FHLB BONDS - 41%
- FFCB DISC NOTES - 1%
- FFCB BONDS - 5%
- FMAC DISC NOTES - 2%
- FARMER MAC - 1%
- MUNI BONDS - 2%
- COMM PAPER - 2%
- NCDS - 3%



MATURITY Analysis

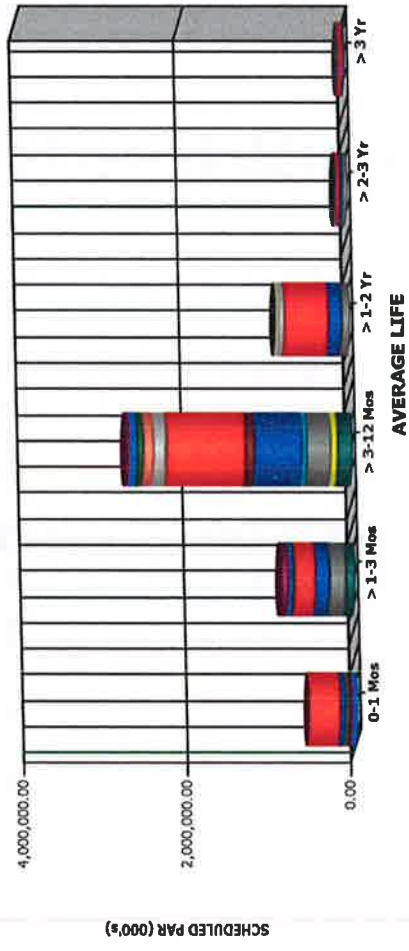
Assets (000's)	Scheduled Par	Duration (Yr)	Effective Duration	WAL (Yr)	Mat (Yr)
MMKT	6,000.00	.003	.003	.003	.003
CALTRUST FND	54,000.00	.003	.003	.003	.003
LOCAL AGCY INVST FND	50,000.00	.003	.003	.003	.003
DDA/PASSBK	5,000.00	.003	.003	.003	.003
LOCAL AGCY OBLIG	560.00	4.494	4.494	8.463	8.463
US TREAS BONDS	315,000.00	.405	.405	.406	.406
FHLMC DISC NOTES	70,000.00	.429	.429	.429	.429
FHLMC BONDS	728,741.00	2.342	.680	.898	2.379
FNMA DISC NOTES	50,000.00	.838	.838	.838	.838
FNMA BONDS	1,028,685.00	2.363	.584	.803	2.403
FHLB DISC NOTES	120,000.00	.722	.722	.723	.723
FHLB BONDS	2,210,670.00	.926	.640	.725	.932
FFCB DISC NOTES	32,000.00	.250	.250	.250	.250
FFCB BONDS	245,705.00	1.184	1.038	1.112	1.194
FMAC DISC NOTES	123,000.00	.466	.466	.466	.466
FARMER MAC	37,500.00	1.338	1.338	1.343	1.343
MUNI BONDS	98,695.00	.573	.573	.576	.576
COMM PAPER	115,000.00	.285	.285	.285	.285
NCDS	150,000.00	.210	.210	.210	.210
Totals (000's):	5,440,556.00	1.287	.605	.714	1.303



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	6,000.00	0	0	0	0	0	6,000.00
CALTRUST FND	54,000.00	0	0	0	0	0	54,000.00
LOCAL AGCY INVST FND	50,000.00	0	0	0	0	0	50,000.00
DDA/PASSBK	5,000.00	0	0	0	0	0	5,000.00
LOCAL AGCY OBLIG	0	0	0	0	0	560	560
US TREAS BONDS	0	120,000.00	195,000.00	0	0	0	315,000.00
FHLMC DISC NOTES	0	0	70,000.00	0	0	0	70,000.00
FHLMC BONDS	40,000.00	197,370.00	304,121.00	106,000.00	66,250.00	15,000.00	728,741.00
FNMA DISC NOTES	0	0	50,000.00	0	0	0	50,000.00
FNMA BONDS	65,000.00	175,000.00	578,685.00	165,000.00	30,000.00	15,000.00	1,028,685.00
FHLB DISC NOTES	0	0	120,000.00	0	0	0	120,000.00
FHLB BONDS	376,000.00	248,000.00	960,565.00	533,605.00	45,000.00	47,500.00	2,210,670.00
FFCB DISC NOTES	0	25,000.00	7,000.00	0	0	0	32,000.00
FFCB BONDS	0	0	155,705.00	70,000.00	10,000.00	10,000.00	245,705.00
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	9,960.00	81,595.00	5,140.00	2,000.00	0	98,695.00
COMM PAPER	0	35,000.00	80,000.00	0	0	0	115,000.00
NCDS	0	100,000.00	50,000.00	0	0	0	150,000.00
Totals (000's):	596,000.00	910,330.00	2,775,671.00	917,245.00	153,250.00	88,060.00	5,440,556.00
%	11%	17%	51%	17%	3%	2%	
Cumulative %	11%	28%	79%	96%	98%	100%	

* average life calculated to first call date.



- NCDS - : 3%
- COMM PAPER - : 2%
- MUNI BONDS - : 2%
- FARMER MAC - : 1%
- FMAC DISC NOTES - : 2%
- FFCB BONDS - : 5%
- FFCB DISC NOTES - : 1%
- FHLB BONDS - : 41%
- FHLB DISC NOTES - : 2%
- FNMA BONDS - : 19%
- FNMA DISC NOTES - : 1%
- FHLMC BONDS - : 13%
- FHLMC DISC NOTES - : 1%
- US TREAS BONDS - : 6%
- LOCAL AGCY OBLIG - : 0%
- DDA/PASSBK - : 0%
- LOCAL AGCY INVST FND - : 1%
- CALTRUST FND - : 1%
- MMKT - : 0%

CREDIT
Quality

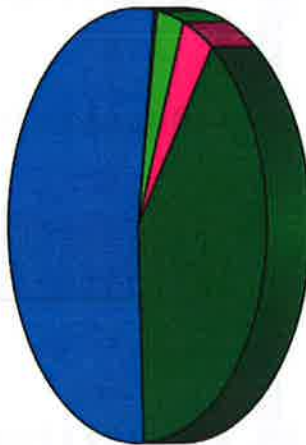
Moody's (000's)	Par	Book	Market	MKT/Book	Yield
Aaa	4,892,916.00	4,897,271.10	4,900,350.10	100.06%	0.55%
Aa1	168,540.00	168,540.27	168,540.27	100.00%	0.26%
Aa2	138,040.00	137,823.00	137,863.36	100.03%	0.41%
Aa3	25,000.00	25,225.75	25,225.75	100.00%	0.25%
NR	216,060.00	215,813.46	216,126.25	100.14%	0.32%
Totals (000's):	5,440,556.00	5,444,673.58	5,448,105.73	100.06%	0.53%



■ Aaa - 90%
■ Aa1 - 3%
■ Aa2 - 5%
■ NR - 4%
■ Aa3 - 0%

S&P (000's)*	Par	Book	Market	MKT/Book	Yield
AAA	2,156,951.00	2,161,557.59	2,164,486.03	100.14%	0.62%
AA+	2,868,065.00	2,867,596.51	2,867,787.43	100.01%	0.49%
AA	24,480.00	24,480.27	24,480.27	100.00%	0.68%
AA-	175,000.00	175,225.75	175,225.75	100.00%	0.20%
NR	216,060.00	215,813.46	216,126.25	100.14%	0.32%
Totals (000's):	5,440,556.00	5,444,673.58	5,448,105.73	100.06%	0.53%

* On August 5, 2011 Standard & Pours 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.



■ AAA - 40%
■ AA+ - 53%
■ NR - 4%
■ AA - 0%

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											
GOXX	FEDERATED GOV	01/01/2012	.010	.010	1,000,000.00	1,000,000.00	100.000000	1,000,000.00	0.00	.003	.003
MVXX	MORGAN STANLEY GOV	01/01/2012	.030	.030	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	.003	.003
			.027	.027	6,000,000.00	6,000,000.00	100.000000	6,000,000.00	0.00	.003	.003
CAL TRUST FND											
CLTR	CALTRUST SHT TERM FUND	01/01/2012	.519	.519	54,000,000.00	54,000,000.00	100.000000	54,000,000.00	0.00	.003	.003
			.519	.519	54,000,000.00	54,000,000.00	100.000000	54,000,000.00	0.00	.003	.003
LOCAL AGCY INVST FND											
LAIF	LAIF	01/01/2012	.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	01/01/2012	.113	.113	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	.003	.003
			.113	.113	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	.003	.003
LOCAL AGCY OBLIG											
LAO	US DIST COURTHOUS	06/15/2020	1.003	1.003	560,000.00	560,000.00	100.000000	560,000.00	0.00	4.471	8.463
			1.003	1.003	560,000.00	560,000.00	100.000000	560,000.00	0.00	4.471	8.463
US TREAS BONDS											
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.410	10,000,000.00	10,069,140.63	100.130000	10,013,000.00	-56,140.63	.164	.164
912828N55	U.S. TREASURY BOND	06/30/2012	.625	.487	10,000,000.00	10,022,265.63	100.280000	10,028,000.00	5,734.37	.497	.499
912828M09	U.S. TREASURY BOND	07/31/2012	.625	.512	10,000,000.00	10,019,140.63	100.310000	10,031,000.00	11,859.37	.580	.584
912828M09	U.S. TREASURY BOND	07/31/2012	.625	.455	15,000,000.00	15,043,359.38	100.310000	15,046,500.00	3,140.62	.580	.584
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.259	15,000,000.00	15,086,718.75	100.130000	15,019,500.00	-67,218.75	.164	.164
912828N55	U.S. TREASURY BOND	06/30/2012	.625	.385	15,000,000.00	15,045,703.13	100.280000	15,042,000.00	-3,703.13	.497	.499
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.257	15,000,000.00	15,086,718.75	100.130000	15,019,500.00	-67,218.75	.164	.164
912828M09	U.S. TREASURY BOND	07/31/2012	.625	.400	15,000,000.00	15,045,703.13	100.310000	15,046,500.00	796.87	.581	.584
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.255	20,000,000.00	20,115,635.00	100.130000	20,036,000.00	-89,635.00	.164	.164
912828M01	U.S. TREASURY BOND	03/31/2012	1.000	.282	15,109,570.31	15,109,570.31	100.230000	15,070,310.00	-39,260.31	.249	.249
912828N55	U.S. TREASURY BOND	06/30/2012	.625	.413	15,000,000.00	15,039,843.75	100.280000	15,042,000.00	2,156.25	.497	.499
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.281	20,000,000.00	20,108,593.75	100.130000	20,026,000.00	-82,593.75	.164	.164
912828N55	U.S. TREASURY BOND	06/30/2012	.625	.324	25,000,000.00	25,089,843.75	100.280000	25,070,000.00	-19,843.75	.497	.499
912828N55	U.S. TREASURY BOND	06/30/2012	.625	.294	20,000,000.00	20,076,562.50	100.280000	20,056,000.00	-20,562.50	.498	.499
912828M09	U.S. TREASURY BOND	07/31/2012	.625	.304	15,000,000.00	15,059,765.63	100.310000	15,046,500.00	-13,265.63	.581	.584
912828PH7	U.S. TREASURY BOND	08/31/2012	.375	.342	15,000,000.00	15,006,445.31	100.180000	15,027,000.00	20,554.69	.668	.668
912828M00	U.S. TREASURY BOND	09/30/2012	.375	.327	10,000,000.00	10,006,640.63	100.190000	10,019,000.00	12,359.37	.748	.751
912828N55	U.S. TREASURY BOND	06/30/2012	.625	.222	15,000,000.00	15,059,179.69	100.280000	15,042,000.00	-17,179.69	.498	.499
912828N55	U.S. TREASURY BOND	06/30/2012	.625	.194	15,000,000.00	15,062,606.70	100.280000	15,042,000.00	-20,606.70	.498	.499
			.706	.374	315,000,000.00	316,285,262.99	100.223238	315,709,500.00	-575,762.99	.405	.406
FHLMC DISC NOTES											
313396W22	FHLMC DISC NOTE	05/18/2012	.200	.200	50,000,000.00	49,900,000.00	100.000000	50,000,000.00	100,000.00	.380	.381
313396Z09	FHLMC DISC NOTE	07/20/2012	.160	.160	10,000,000.00	9,985,066.67	99.968750	9,996,875.00	11,808.33	.552	.553
313396Z06	FHLMC DISC NOTE	07/18/2012	.150	.150	10,000,000.00	9,986,333.33	99.968750	9,996,875.00	10,541.67	.547	.548
			.187	.187	70,000,000.00	69,871,400.00	99.991071	69,993,750.00	122,350.00	.428	.429
FHLMC BONDS											
3137EACG2	FHLMC	01/09/2013	1.375	1.407	10,000,000.00	9,990,300.00	101.156250	10,115,625.00	125,325.00	1.005	1.027
3134G1GQ1	FHLMC	08/28/2012	1.000	.709	5,000,000.00	5,029,450.00	100.531250	5,026,562.50	-2,887.50	.662	.660
3134G1GQ1	FHLMC	08/28/2012	1.000	.694	10,000,000.00	10,061,850.00	100.531250	10,053,125.00	-8,725.00	.662	.660
3134G1GQ1	FHLMC	08/28/2012	1.000	.732	10,000,000.00	10,054,100.00	100.531250	10,053,125.00	-975.00	.662	.660
3134G1GQ1	FHLMC	08/28/2012	1.000	.699	5,000,000.00	5,030,400.00	100.531250	5,026,562.50	-3,837.50	.662	.660
3137EACL1	FHLMC	10/28/2013	.875	.937	5,000,000.00	4,990,300.00	100.781250	5,039,062.50	48,762.50	1.804	1.827
3134G1S60	FHLMC 3.5YrNc6M6	03/03/2014	1.250	1.250	5,000,000.00	5,000,000.00	101.250000	5,062,500.00	62,500.00	2.128	2.173
3134G1W77	FHLMC	11/26/2012	.515	.470	5,000,000.00	5,004,700.00	100.281250	5,014,062.50	9,362.50	.899	.907
3134G1XG4	FHLMC 2YrNc6M6	10/29/2012	.500	.500	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.824	.830
3137EACK3	FHLMC 2.2Yr	07/27/2012	1.125	.514	10,000,000.00	10,102,700.00	100.500000	10,050,000.00	-52,700.00	.568	.573
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	2.102	2.156
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	2.101	2.156
3134G1V66	FHLMC 2Yr	10/30/2012	.625	.650	5,000,000.00	4,998,000.00	100.343750	5,017,187.50	19,187.50	.829	.833
3134G2CCL4	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	2.281	2.329
3137EACFP2	FHLMC 2Yr	11/30/2012	.375	.385	14,121,000.00	14,118,881.85	100.187500	14,147,476.88	28,595.03	.914	.918
3137EACL1	FHLMC 3Yr	10/28/2013	.875	.790	11,000,000.00	11,022,330.00	100.781250	11,085,837.50	63,607.50	1.805	1.827
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	1.599	1.619
3134G2KY7	FHLMC 2.25YrNc6M6	09/23/2013	.750	.750	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	1.732	1.732
3134G2KY7	FHLMC 2.25YrNc6M6	09/23/2013	.750	.750	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	1.710	1.732

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
313462KY7	FHLMC 2.25YrNC6M08	09/23/2013	.750	.761	7,000,000.00	6,998,250.00	100.093750	7,006,562.50	8,312.50	1.721	1.732
313462PH9	FHLMC 3YrNC6M0E	07/11/2014	1.050	1.050	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	2.476	2.529
313462PG1	FHLMC 2.5YrNC6M0E	01/13/2014	.800	.881	5,000,000.00	4,990,000.00	100.000000	5,000,000.00	10,000.00	2.003	2.038
313462QF2	FHLMC 2YrNC6M0E	07/18/2013	.650	.650	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.533	1.548
313462Q54	FHLMC 3YrNC6M0E	07/25/2014	1.200	1.200	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.507	2.567
313462PT3	FHLMC 3YrNC3M0B	07/21/2014	.750	.809	6,239,062.50	6,239,062.50	100.000000	6,250,000.00	10,937.50	2.517	2.556
313462UP5	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	4.412	4.647
313462WB4	FHLMC 5YrNC3M0B	08/25/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.485	4.655
313462W77	FHLMC 5YrNC6M0B	08/24/2016	1.500	1.506	5,000,000.00	4,998,500.00	100.156250	5,007,812.50	9,312.50	4.449	4.652
313462V58	FHLMC 3.5YrNC6M0B	02/23/2015	.875	.875	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	3.086	3.151
313462WB4	FHLMC 5YrNC3M0B	08/25/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.485	4.655
313462WU2	FHLMC 2YrNC6M0B	08/22/2013	.600	.600	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.628	1.644
313462YB2	FHLMC 2YrNC3M0B	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.633	1.647
313462YD8	FHLMC 5YrNC6M0B	08/24/2016	1.125	1.125	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.498	4.652
313462YD8	FHLMC 5YrNC6M0B	08/24/2016	1.125	1.125	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.498	4.652
313462YB2	FHLMC 2YrNC3M0B	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.633	1.647
313462YK2	FHLMC 2YrNC3M0B	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.633	1.647
313462YK2	FHLMC 2YrNC1YrE	09/06/2013	.450	.450	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.670	1.685
313462Z14	FHLMC 5YrNC6M0B	09/01/2016	1.000	1.000	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.670	1.685
313462Z14	FHLMC 5YrNC3M0B	09/06/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	4.547	4.688
313462YH8	FHLMC 3YrNC6M0B	09/02/2014	.750	.750	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	2.632	2.674
313462ZN5	FHLMC 5YrNC3M0B	09/06/2016	1.125	1.125	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	4.531	4.688
3137EACV3	FHLMC 11Mo	07/27/2012	1.125	.203	10,000,000.00	10,086,400.00	100.500000	10,050,000.00	-36,400.00	5.569	.573
313462YJ5	FHLMC 3Yr	09/19/2014	.500	.500	10,000,000.00	10,000,000.00	99.687500	9,968,750.00	-31,250.00	2.691	2.721
313462A36	FHLMC 2YrNC6M0B	09/09/2013	.550	.550	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	1.693	1.693
313462C83	FHLMC 5YrNC6M0B	09/02/2016	1.000	1.000	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	4.536	4.677
313462B92	FHLMC 2YrNC3M0B	03/13/2013	.500	.500	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	1.193	1.200
313462D74	FHLMC 2YrNC3M0B	09/20/2013	.600	.600	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	-12,500.00	1.723	1.723
313462H59	FHLMC 3YrNC6M0B	09/29/2014	.800	.800	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	2.704	2.748
313462D66	FHLMC 2.5YrNC6M0B	03/14/2014	.625	.625	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	2.180	2.203
313462G48	FHLMC 5YrNC6M0B	09/28/2016	1.350	1.360	5,000,000.00	4,997,500.00	100.187500	5,009,375.00	11,875.00	4.748	4.785
313462ZB1	FHLMC 2YrNC6M0B	09/06/2013	.500	.550	5,000,000.00	4,995,000.00	99.875000	4,993,750.00	-1,250.00	1.562	1.685
313462L34	FHLMC 2YrNC6M0B	09/30/2013	.500	.550	10,000,000.00	10,000,000.00	99.906250	9,990,625.00	-9,375.00	1.737	1.751
313462N81	FHLMC 5YrNC6M0B	09/29/2016	1.250	1.250	10,000,000.00	10,000,000.00	100.156250	10,015,625.00	15,625.00	4.578	4.751
313462L34	FHLMC 2YrNC6M0B	09/30/2013	.550	.550	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	-4,687.50	1.737	1.751
313462K84	FHLMC 3YrNC6M0B	09/30/2014	.750	.750	10,000,000.00	10,000,000.00	99.718750	9,971,875.00	-28,125.00	2.712	2.751
313462L34	FHLMC 2YrNC6M0B	09/30/2013	.550	.550	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	-4,687.50	1.737	1.751
313462N81	FHLMC 5YrNC6M0B	09/29/2016	1.250	1.250	7,020,000.00	7,020,000.00	100.156250	7,030,968.75	10,968.75	4.578	4.751
313462YJ5	FHLMC 3Yr	09/19/2014	.500	.599	10,000,000.00	9,970,700.00	99.687500	9,968,750.00	-1,950.00	2.690	2.721
313462T28	FHLMC 3YrNC6M0B	10/17/2014	.750	.750	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	2.756	2.797
313462Q62	FHLMC 2YrNC6M0B	10/03/2013	.500	.520	5,000,000.00	4,998,000.00	99.875000	4,993,750.00	-4,250.00	1.744	1.759
313462U91	FHLMC 5YrNC6M0B	10/13/2016	1.000	1.010	5,000,000.00	4,997,500.00	100.125000	5,006,250.00	8,750.00	4.649	4.789
313462T69	FHLMC 5YrNC6M0B	10/13/2016	1.125	1.156	5,000,000.00	4,992,500.00	100.250000	5,012,500.00	20,000.00	4.632	4.789
313462U42	FHLMC 2Yr	10/15/2013	.375	.483	15,000,000.00	14,967,300.00	99.875000	14,981,250.00	13,950.00	1.779	1.792
313462V41	FHLMC 2YrNC3M0B	10/25/2013	.600	.600	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.802	1.819
313462V41	FHLMC 2YrNC3M0B	10/25/2013	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.802	1.819
313462W40	FHLMC 3YrNC6M0B	10/24/2014	.800	.800	10,000,000.00	10,000,000.00	99.375000	9,937,500.00	-62,500.00	2.773	2.816
313462W40	FHLMC 3YrNC6M0B	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	99.375000	4,968,750.00	-31,250.00	2.773	2.816
313462W40	FHLMC 3YrNC6M0B	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	99.375000	4,968,750.00	-31,250.00	2.773	2.816
313462W40	FHLMC 3YrNC6M0B	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	99.375000	4,968,750.00	-31,250.00	2.773	2.816
313462W40	FHLMC 3YrNC6M0B	10/24/2014	.800	.800	10,000,000.00	9,998,467.22	100.187500	10,018,750.00	20,282.78	2.861	2.904
3137EACV3	FHLMC 3Yr	11/25/2014	.750	.761	5,000,000.00	4,998,300.00	100.187500	5,009,375.00	11,075.00	2.861	2.904
313462W99	FHLMC 5YrNC6M0B	10/13/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.617	4.789
313462W73	FHLMC 2YrNC1YrE	10/18/2013	.500	.516	5,000,000.00	4,998,437.50	99.906250	4,995,312.50	-3,125.00	1.785	1.800
313462Y89	FHLMC 3.5YrNC1YrB	04/24/2015	1.000	1.007	5,000,000.00	4,998,750.00	100.031250	5,001,562.50	2,812.50	3.246	3.315
313462Y55	FHLMC 2YrNC6M0B	10/25/2013	.550	.550	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	-4,687.50	1.803	1.819
313462Z14	FHLMC 2YrNC6M0B	11/04/2013	.700	.700	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.825	1.847
313462Z14	FHLMC 2YrNC6M0B	11/04/2013	.700	.700	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.825	1.847
313462Z14	FHLMC 2YrNC6M0B	11/04/2013	.700	.700	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.825	1.847

Treasurer's Pooled Investment Fund
Month End Portfolio Holdings

December 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
3134G2319	FHLMC 2YRNC6M0B	11/15/2013	.600	.600	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.858	1.877
3134G23M2	FHLMC 2YRNC6M0B	11/08/2013	.630	.630	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.838	1.858
3134G23M4	FHLMC 2YRNC6M0B	11/08/2013	.630	.630	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.838	1.858
3134G33L4	FHLMC 1YRNC3M0B	12/14/2012	.350	.350	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.950	.956
3137EACZ0	FHLMC 2Yr	11/27/2013	.375	.580	10,000,000.00	9,958,700.00	99.843750	9,984,375.00	25,675.00	1.899	1.910
3134G3BQ2	FHLMC 5YRNC1YB	11/28/2016	1.375	1.375	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	14,062.50	4.725	4.915
3134G3BF6	FHLMC 2Yr	12/23/2013	.625	.626	10,000,000.00	9,999,800.00	100.000000	10,000,000.00	2,000.00	1.962	1.981
3134G3BS8	FHLMC 2YRNC1YE	12/06/2013	.700	.700	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	-3,125.00	1.913	1.934
3134G3BS8	FHLMC 2YRNC1YE	12/06/2013	.700	.700	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	-3,125.00	1.913	1.934
3134G3BL3	FHLMC 3YRNC1YB	12/05/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.932	2.932
3134G3BL3	FHLMC 3YRNC1YB	12/05/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.932	2.932
3134G3BL3	FHLMC 3YRNC1YB	12/05/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.932	2.932
3134G3BA7	FHLMC 2YRNC1YB	12/05/2013	.700	.700	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.911	1.932
3134G3BL3	FHLMC 3YRNC1YB	12/05/2014	1.000	1.000	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	2.876	2.932
3134G3CV0	FHLMC 3YRNC1YB	12/19/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	2.915	2.970
3134G3DP2	FHLMC 3.5YRNC1YB	06/19/2015	1.020	1.020	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	3.397	3.468
3134G3EB2	3.5YRNC2YE	06/30/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	3.446	3.499
3134G3DY3	FHLMC 3YRNC1YB	12/19/2014	.875	.875	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.921	2.970
3134G3EN6	FHLMC 3.5YRNC2YE	06/30/2015	1.000	1.000	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	-3,125.00	3.446	3.499
3134G2L42	FHLMC 1.5Yr	10/15/2013	.375	.400	5,000,000.00	4,997,700.00	99.875000	4,993,750.00	-3,950.00	1.780	1.792
			.813	.788	728,741,000.00	728,977,054.07	100.113598	729,568,836.26	591,782.18	2.331	2.378
FNMA DISC NOTES											
313588M85	FNMA DISC NOTE	11/01/2012	.140	.140	50,000,000.00	49,935,444.44	99.906250	49,953,125.00	17,680.56	.837	.838
			.140	.140	50,000,000.00	49,935,444.44	99.906250	49,953,125.00	17,680.56	.837	.838
FNMA BONDS											
3136F94P5	FNMA 3Yr	01/30/2012	2.000	1.573	10,000,000.00	10,107,000.00	100.125000	10,012,500.00	-94,500.00	.081	.082
31398A9V0	FNMA 3YRNC2Yr	07/16/2013	1.300	1.317	5,000,000.00	4,997,500.00	100.500000	5,025,000.00	27,500.00	1.512	1.542
3136FV7D0	FNMA 5YRNC1.5Yr	08/17/2015	1.000	1.000	5,000,000.00	5,000,125.00	100.062500	5,003,125.00	3,125.00	3.541	3.630
31398A3N0	FNMA	09/24/2012	.625	.700	5,000,000.00	4,992,300.00	100.343750	5,017,187.50	24,887.50	.726	.734
31398A3A8	FNMA	09/03/2013	1.050	1.058	5,000,000.00	4,998,750.00	100.937500	5,046,875.00	48,125.00	1.648	1.677
3136PEL7	FNMA 3YRNC6M	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.665	1.693
3136PEL7	FNMA 3YRNC6M	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.665	1.693
3136PEL7	FNMA 3YRNC6M	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.665	1.693
3136PEL7	FNMA 3YRNC6M	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.665	1.693
31398A3N0	FNMA	09/24/2012	.625	.704	5,000,000.00	4,992,000.00	100.343750	5,017,187.50	25,187.50	.726	.734
31398A3L4	FNMA 3YRNC6M	09/17/2013	1.125	1.132	5,000,000.00	4,999,000.00	101.125000	5,056,250.00	57,250.00	1.685	1.715
31398A3L4	FNMA 3YRNC6M	09/17/2013	1.125	1.125	10,000,000.00	10,000,000.00	101.125000	10,112,500.00	112,500.00	1.685	1.715
31398A3L4	FNMA 3YRNC6M	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.125000	5,056,250.00	56,250.00	1.685	1.715
31398A3L4	FNMA 3YRNC6M	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.125000	5,056,250.00	56,250.00	1.685	1.715
3136FFG9	FNMA 3YRNC2M	09/20/2013	1.000	1.017	5,000,000.00	4,997,500.00	100.031250	5,001,562.50	4,062.50	1.696	1.723
3136FFEX1	FNMA 3.25YRNC6M	12/17/2013	1.125	1.141	5,000,000.00	4,997,500.00	101.187500	5,059,375.00	61,875.00	1.933	1.964
31398A3R1	FNMA 3.5YRNC6M	03/21/2014	1.350	1.350	5,000,000.00	5,000,000.00	101.468750	5,073,437.50	73,437.50	2.222	2.222
31398A4H4	FNMA	04/04/2012	1.000	.410	10,000,000.00	10,088,900.00	100.218750	10,021,875.00	-67,025.00	.260	.260
31398A4H2	FNMA 3YRNC6M	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.312500	5,065,625.00	65,625.00	1.743	1.773
31398A4H2	FNMA 3YRNC6M	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.312500	5,065,625.00	65,625.00	1.743	1.773
31398A4H2	FNMA 3YRNC6M	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.312500	5,065,625.00	65,625.00	1.743	1.773
31398A7T1	FNMA 2.2Yr	06/22/2012	1.250	.348	10,000,000.00	10,145,800.00	100.531250	10,053,125.00	-92,675.00	.477	.477
31398A7T7	FNMA 2.2Yr	07/30/2012	1.125	.403	10,000,000.00	10,124,000.00	100.531250	10,053,125.00	-70,875.00	.577	.581
31398A177	FNMA 2.2Yr	07/30/2012	1.125	.458	10,000,000.00	10,114,300.00	100.531250	10,053,125.00	-61,175.00	.576	.581
31398A5Z1	FNMA 3YRNC6M	11/19/2013	.800	.800	10,000,000.00	10,000,000.00	100.500000	10,050,000.00	50,000.00	1.864	1.888
31398A5Z1	FNMA 3YRNC6M	11/19/2013	.800	.800	5,000,000.00	5,000,000.00	100.500000	5,025,000.00	25,000.00	1.864	1.888
3136FPX0	FNMA 4Yr	11/26/2014	1.050	1.050	10,000,000.00	10,000,000.00	100.593750	10,059,375.00	59,375.00	2.849	2.907
3136FPZD2	FNMA 4YRNC2M	12/03/2014	1.125	1.125	10,000,000.00	10,000,000.00	100.625000	10,062,500.00	62,500.00	2.864	2.926
3136FPV95	FNMA 3.5YRNC1Yr	07/03/2014	1.700	1.700	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	2.422	2.507
3136FPV46	FNMA 3YRNC1Yr	01/13/2014	1.420	1.420	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	1.984	2.038
3136FPX0	FNMA 5Yr	02/04/2016	.463	.487	10,000,000.00	9,990,000.00	100.218750	10,021,875.00	31,875.00	4.057	4.099
3135G0A5	FNMA 3YRNC1Yr	01/27/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.037	2.077
3136FPUC9	FNMA 2Yr	10/30/2012	.500	.550	15,000,000.00	14,988,000.00	100.156250	15,023,437.50	35,437.50	.830	.833

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3136FUC9	FNMA 2Yr	10/30/2012	.500	.557	10,000,000.00	9,991,000.00	100.156250	10,015,625.00	24,625.00	.830	.833
3139BA3K6	FNMA 4Yr	03/14/2014	1.250	1.278	5,000,000.00	4,996,000.00	101.656250	5,082,812.50	86,812.50	2.159	2.203
3136FRGK3	FNMA 3.25YrNcl1YE	07/25/2014	1.700	1.700	5,000,000.00	5,000,000.00	100.466250	5,020,312.50	20,312.50	2.483	2.567
3139BA5W8	FNMA 3Yr	12/18/2013	.750	1.194	5,000,000.00	4,941,950.00	100.375000	5,018,750.00	76,800.00	1.941	1.967
3136FUC9	FNMA 2Yr	10/30/2012	.500	.473	5,000,000.00	5,002,000.00	100.156250	5,007,812.50	.833	.830	.833
3139BAVZ2	FNMA 5Yr	03/13/2014	2.750	1.128	10,000,000.00	10,454,000.00	104.781250	10,478,125.00	23,625.00	2.123	2.200
3136FRK44	FNMA 4.25YrNcl1YE	08/24/2015	2.000	2.000	5,000,000.00	5,029,687.50	100.593750	5,029,687.50	29,687.50	3.477	3.649
3139BA5Z1	FNMA 3Yr	11/19/2013	.800	.870	5,000,000.00	4,991,250.00	100.500000	5,025,000.00	33,750.00	1.863	1.888
3139BA6F4	FNMA 1.75 Yr	12/28/2012	.375	.349	5,000,000.00	5,002,000.00	100.218750	5,010,937.50	8,937.50	.989	.995
3135GDBN2	FNMA 3YrNcl1YE	06/27/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	2.452	2.490
3135GDBR3	FNMA 2.25Yr	08/09/2013	.500	.580	10,000,000.00	9,983,000.00	100.250000	10,025,000.00	42,000.00	1.593	1.608
3136FRYK3	FNMA 3YrNcl1YE	06/30/2014	.800	.800	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	2.470	2.499
3135GDBR3	FNMA 2Yr	08/09/2013	.500	.600	10,000,000.00	9,979,200.00	100.250000	10,025,000.00	45,800.00	1.593	1.608
3136FRZK4	FNMA 3YrNcl1YE	07/18/2014	1.200	1.200	5,000,000.00	5,000,000.00	100.343750	5,017,187.50	17,187.50	2.488	2.548
3139BA177	FNMA 1Yr	07/30/2012	1.125	.264	5,000,000.00	5,045,700.00	100.531250	5,026,562.50	-19,137.50	.577	.581
3136FRK84	FNMA 3YrNcl1YE	07/25/2014	1.020	1.020	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.516	2.567
3136FRWK5	FNMA 5YrNcl1YE	07/11/2016	1.750	1.750	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	4.299	4.532
3135GDBX0	FNMA 3YrNcl1YE	08/01/2014	1.100	1.081	5,000,000.00	5,002,735.00	100.031250	5,001,562.50	-1,172.50	2.529	2.586
3136FRK44	FNMA 3.5YrNcl1YB	02/23/2015	1.000	1.000	5,000,000.00	5,003,305.58	100.062500	5,012,500.00	12,500.00	3.077	3.151
3139BA5W8	FNMA 3Yr	12/18/2013	.750	.480	10,000,000.00	10,063,305.58	100.375000	10,037,500.00	-25,805.58	1.967	1.967
3136FRM26	FNMA 3YrNcl1YE	08/22/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.592	2.644
3135GDCD3	FNMA 3YrNcl1YE	09/02/2014	1.000	1.000	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	2.674	2.674
3135GDCQ4	FNMA 2YrNcl1YE	09/06/2013	.450	.450	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	1.670	1.685
3135GDCR2	FNMA 2YrNcl1YE	09/06/2013	.550	.550	10,000,000.00	10,000,000.00	99.966250	9,990,625.00	-9,375.00	1.668	1.685
3135GDCU5	FNMA 3YrNcl1YE	09/12/2014	.625	.625	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	-4,687.50	2.666	2.701
3135GDCU5	FNMA 3YrNcl1YE	09/12/2014	.625	.625	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	-4,687.50	2.666	2.701
3135GDCN1	FNMA 3YrNcl1YE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	2.634	2.660
3136FRW66	FNMA 5YrNcl1YB	09/21/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.589	4.729
3135GDCW1	FNMA 2YrNcl1YE	09/06/2013	.500	.500	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1.669	1.685
3135GDCW1	FNMA 2YrNcl1YE	09/06/2013	.500	.500	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1.669	1.685
3135GDCZ4	FNMA 3YrNcl1YE	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	2.654	2.701
3135GDCZ4	FNMA 3YrNcl1YE	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	2.654	2.701
3135GDDA8	FNMA 3YrNcl1YE	09/12/2014	.750	.750	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.659	2.701
3135GDDB6	FNMA 2YrNcl1YE	09/12/2013	.600	.600	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.683	1.701
3136FRS46	FNMA 5YrNcl1YB	09/14/2016	1.125	1.140	5,000,000.00	4,996,250.00	100.312500	5,015,625.00	19,375.00	4.553	4.710
3139BA177	FNMA 1Yr	07/30/2012	1.125	.183	5,000,000.00	5,043,785.00	100.531250	5,026,562.50	-17,222.50	.577	.581
3136FRW66	FNMA 5YrNcl1YB	09/21/2016	1.000	1.021	5,000,000.00	4,995,000.00	100.250000	5,012,500.00	17,500.00	4.588	4.729
3136FRV59	FNMA 5YrNcl1YB	09/14/2016	1.050	1.071	4,000,000.00	3,996,000.00	100.250000	4,010,000.00	14,000.00	4.562	4.710
3136FRS46	FNMA 5YrNcl1YB	09/14/2016	1.125	1.146	5,000,000.00	4,995,000.00	100.312500	5,015,625.00	20,625.00	4.553	4.710
3136FRZ40	FNMA 5YrNcl1YB	09/21/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.375000	5,018,750.00	18,750.00	4.589	4.729
3135GDDB6	FNMA 2YrNcl1YE	09/12/2013	.600	.600	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.683	1.701
3135GDCN1	FNMA 3YrNcl1YE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	2.634	2.660
3135GDDK6	FNMA 2YrNcl1YE	09/27/2013	.600	.600	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.742	1.742
3135GDDK6	FNMA 2YrNcl1YE	09/27/2013	.600	.600	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.725	1.742
3135GDDX6	FNMA 2YrNcl1YE	09/27/2013	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.725	1.742
3135GDDX6	FNMA 2YrNcl1YE	09/27/2013	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.725	1.742
3135GDCZ4	FNMA 3YrNcl1YE	09/12/2014	.850	.850	10,000,000.00	10,000,000.00	99.875000	9,983,750.00	-6,250.00	2.654	2.701
3135GDCZ4	FNMA 3YrNcl1YE	09/12/2014	.850	.850	10,000,000.00	10,000,000.00	99.875000	9,983,750.00	-6,250.00	2.654	2.701
3135GDCZ4	FNMA 3YrNcl1YE	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-12,500.00	2.654	2.701
3136FR4E0	FNMA 5YrNcl1YE	09/28/2016	1.250	1.260	5,000,000.00	4,997,500.00	100.156250	5,007,812.50	10,312.50	4.575	4.748
3135GDDN0	FNMA 2YrNcl1YE	09/26/2013	.500	.520	5,000,000.00	4,998,000.00	99.812500	4,990,625.00	-7,375.00	1.724	1.740
3135GDDQ3	FNMA 2YrNcl1YE	09/27/2013	.550	.550	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	-12,500.00	1.742	1.742
3135GDDQ3	FNMA 2YrNcl1YE	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	1.742	1.742
3135GDDQ3	FNMA 2YrNcl1YE	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	1.742	1.742
3135GDDN0	FNMA 2YrNcl1YE	09/26/2013	.500	.520	5,000,000.00	4,997,500.00	100.156250	5,007,812.50	10,312.50	4.575	4.748
3135GDDT7	FNMA 3YrNcl1YE	10/17/2014	.700	.700	5,000,000.00	4,998,000.00	99.856250	4,982,812.50	-17,187.50	2.797	2.997
3135GDDT7	FNMA 3YrNcl1YE	10/17/2014	.700	.700	5,000,000.00	5,000,000.00	99.856250	4,982,812.50	-17,187.50	2.797	2.997
3139BA4T6	FNMA 2Yr	10/30/2012	.500	.228	20,059,000.00	20,059,000.00	100.250000	20,050,000.00	-9,000.00	.831	.833
3135GDCN1	FNMA 3YrNcl1YE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	2.634	2.660
3135GDDR1	FNMA 2YrNcl1YE	10/03/2013	.500	.500	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	1.744	1.759
3135GDDR1	FNMA 2YrNcl1YE	10/03/2013	.500	.500	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	1.744	1.759
3135GDDV2	FNMA 2YrNcl1YE	10/18/2013	.550	.550	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	1.800	1.800
3136FR4E0	FNMA 5YrNcl1YE	09/28/2016	1.250	1.255	10,000,000.00	10,000,000.00	100.156250	10,015,625.00	15,625.00	4.576	4.748
3136FR4E0	FNMA 5YrNcl1YE	09/28/2016	1.250	1.255	5,000,000.00	4,998,750.00	100.156250	5,007,812.50	9,062.50	4.575	4.748

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
3133XWW47	FHLB	03/09/2012	1.125	.886	10,000,000.00	10,040,000.00	100.187500	10,018,750.00	-21,250.00	.188	.189
3133XYWH5	FHLB 5YrNcl.5Yr	07/06/2015	1.500	1.500	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	3.386	3.515
3133XYUK9	FHLB	01/17/2012	.800	.800	35,000,000.00	35,000,000.00	100.031250	35,010,937.50	10,937.50	.047	.046
3133XYZC2	FHLB	01/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.025	.025
3133XYZC2	FHLB	01/13/2012	.670	.650	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	-7,500.00	.036	.036
3133XYZC2	FHLB	01/13/2012	.670	.670	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.035	.036
3133XYZC2	FHLB	01/13/2012	.670	.679	10,000,000.00	9,998,700.00	100.000000	10,000,000.00	1,300.00	.035	.036
3133XYZC2	FHLB	01/13/2012	.670	.670	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	.036	.036
3133702W7	FHLB 3YrNcl.5Mo	07/12/2013	1.400	1.400	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.499	1.532
313370B16	FHLB	01/30/2012	.650	.570	10,011,930.00	10,011,930.00	100.031250	10,003,125.00	-8,805.00	.082	.082
313370B16	FHLB	01/30/2012	.650	.550	10,014,900.00	10,014,900.00	100.031250	10,003,125.00	-11,775.00	.082	.082
313370B16	FHLB	01/30/2012	.650	.506	5,000,000.00	5,010,650.00	100.031250	5,001,562.50	-9,087.50	.082	.082
313370B16	FHLB 3Yr	08/28/2013	.875	.851	5,003,500.00	5,003,500.00	100.031250	5,040,625.00	37,125.00	1.660	1.660
313370B16	FHLB 3Yr	07/29/2013	.850	.840	5,001,442.61	5,001,442.61	100.031250	5,037,500.00	36,057.39	1.559	1.578
313370B16	FHLB 3Yr	01/13/2012	.625	.420	10,027,900.80	10,027,900.80	100.000000	10,000,000.00	-27,900.80	.036	.036
313370B16	FHLB	01/13/2012	.670	.425	10,032,800.00	10,032,800.00	100.000000	10,000,000.00	-32,800.00	.036	.036
313370B16	FHLB 2Yr	06/08/2012	1.375	.642	10,000,000.00	10,126,900.00	100.531250	10,053,125.00	-73,775.00	.437	.438
313370B16	FHLB	01/13/2012	.625	.455	20,000,000.00	20,045,000.00	100.000000	20,003,125.00	-45,000.00	.036	.036
313370B16	FHLB 1.5Yr	01/25/2012	.600	.385	10,000,000.00	10,028,700.00	100.031250	10,003,125.00	-25,575.00	.068	.068
313370B16	FHLB	01/13/2012	.670	.375	10,000,000.00	10,038,500.00	100.000000	10,000,000.00	-38,500.00	.036	.036
313370B16	FHLB	01/13/2012	.625	.375	15,000,000.00	15,048,794.70	100.000000	15,000,000.00	-48,794.70	.036	.036
313370B16	FHLB 1.5Yr	03/27/2012	.500	.500	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	.238	.238
313370B16	FHLB 2.2Yr	05/18/2012	1.125	.459	10,000,000.00	10,108,600.00	100.375000	10,037,500.00	-71,100.00	.381	.381
313370B16	FHLB 2.2Yr	09/18/2012	1.125	.453	10,000,000.00	10,109,600.00	100.375000	10,037,500.00	-72,100.00	.380	.381
313370B16	FHLB 1.75Yr	03/30/2012	.750	.411	11,000,000.00	11,055,770.00	100.156250	11,017,187.50	-38,582.50	.247	.247
313370B16	FHLB 2Yr	06/08/2012	1.375	.370	5,000,000.00	5,081,600.00	100.531250	5,026,562.50	-55,037.50	.437	.438
313370B16	FHLB 2.2Yr	05/18/2012	1.125	.342	10,000,000.00	10,119,200.00	100.375000	10,037,500.00	-81,700.00	.380	.381
313370B16	FHLB 2.6Yr	06/26/2013	.500	.590	10,000,000.00	9,976,500.00	100.218750	10,021,875.00	45,375.00	1.478	1.488
313370B16	FHLB 3.2Yr	05/17/2012	.875	.445	20,000,000.00	20,206,000.00	100.375000	20,075,000.00	-131,000.00	.380	.381
313370B16	FHLB 2.2Yr	05/18/2012	1.125	.485	10,000,000.00	10,095,500.00	100.375000	10,037,500.00	-58,000.00	.380	.381
313370B16	FHLB 4Yr	02/04/2015	.373	.359	15,000,000.00	15,000,000.00	100.281250	15,042,187.50	42,187.50	3.076	3.099
313370B16	FHLB 5Yr	06/18/2015	.850	.359	5,000,000.00	5,091,325.00	101.531250	5,076,562.50	-14,762.50	3.416	3.466
313370B16	FHLB 3Yr	03/14/2014	2.375	1.404	5,000,000.00	5,140,200.00	104.093750	5,204,687.50	64,487.50	2.131	2.203
313370B16	FHLB 2.5Yr	09/26/2013	1.000	1.000	5,000,000.00	5,000,000.00	101.031250	5,051,562.50	51,562.50	1.713	1.740
313370B16	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	2.329	2.379
313370B16	FHLB 2.5Yr	05/15/2012	1.210	.422	5,000,000.00	5,044,075.00	100.406250	5,020,312.50	-23,762.50	.372	.373
313370B16	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	2.351	2.405
313370B16	FHLB 2.25Yr	08/15/2013	1.000	1.000	7,500,000.00	7,500,000.00	101.000000	7,575,000.00	75,000.00	1.599	1.625
313370B16	FHLB 3.25Yr	05/28/2014	1.375	1.419	9,986,700.00	9,986,700.00	101.968750	10,196,875.00	210,175.00	2.408	2.408
313370B16	FHLB 1Yr	07/30/2014	1.250	1.250	5,000,000.00	5,000,000.00	101.687500	5,084,375.00	84,375.00	2.519	2.581
313370B16	FHLB 1Yr	05/23/2012	.250	.230	35,000,000.00	35,000,000.00	100.062500	35,021,875.00	21,875.00	.394	.395
313370B16	FHLB 1Yr	05/29/2012	.230	.230	20,000,000.00	20,000,000.00	100.062500	20,012,500.00	12,500.00	.410	.411
313370B16	FHLB 2.25Yr	08/28/2013	.750	.671	5,000,000.00	5,008,850.00	100.937500	5,029,687.50	20,837.50	1.650	1.660
313370B16	FHLB 1Yr	05/23/2012	.250	.234	5,000,000.00	5,000,800.00	100.062500	5,003,125.00	2,675.00	.394	.395
313370B16	FHLB 1Yr	05/23/2012	.250	.203	13,810,000.00	13,810,000.00	100.062500	13,818,631.25	2,564.85	.394	.395
313370B16	FHLB 1Yr	05/18/2012	1.125	.213	7,000,000.00	7,058,783.69	100.375000	7,026,250.00	-32,533.69	.381	.380
313370B16	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.470	.471
313370B16	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.470	.471
313370B16	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.470	.471
313370B16	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.470	.471
313370B16	FHLB 3YrNcl.1Yr	06/20/2014	1.000	1.000	5,990,000.00	5,990,000.00	100.250000	6,004,975.00	14,975.00	2.433	2.471
313370B16	FHLB 2YrNcl.6Mo	06/28/2013	.650	.650	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.482	1.493
313370B16	FHLB 2YrNcl.3Mo	06/28/2013	.650	.650	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.482	1.493
313370B16	FHLB 2YrNcl.1Yr	06/28/2013	.600	.600	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.483	1.493
313370B16	FHLB 3Yr	07/07/2014	.910	.910	10,000,000.00	10,000,000.00	100.843750	10,084,375.00	84,375.00	2.518	2.518
313370B16	FHLB 1YrNcl.3Mo	07/27/2012	.375	.375	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	.570	.573
313370B16	FHLB 1YrNcl.3Mo	07/27/2012	.375	.375	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.570	.573
313370B16	FHLB 1YrNcl.3Mo	07/25/2012	.350	.360	5,000,000.00	4,999,500.00	100.000000	5,000,000.00	500.00	.565	.567
313370B16	FHLB 2Yr	05/30/2013	.500	.500	10,000,000.00	10,000,000.00	100.218750	10,021,875.00	21,875.00	1.407	1.414
313370B16	FHLB 1Yr	07/06/2012	.270	.270	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.513	.515

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
313374L81	FHLB 1Yr	07/06/2012	.270		5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.513	.515
313374JY7	FHLB 2.5YrNC6MoB	01/13/2014	.500	.571	5,016,206.25	5,016,206.25	100.000000	5,025,000.00	8,793.75	2.015	2.038
313330XPV3	FHLB 1Yr	05/18/2012	1.125	.223	5,038,900.00	5,038,900.00	100.375000	5,018,750.00	-20,150.00	.380	.381
313374QD5	FHLB 7Mo	02/15/2012	.130	.154	8,000,000.00	7,998,900.96	100.375000	8,000,000.00	1,099.04	.126	.126
313330XPV3	FHLB 1Yr	05/18/2012	1.125	.214	10,078,600.00	10,077,600.00	100.375000	10,037,500.00	-41,100.00	.380	.381
313374SV3	FHLB 1Yr	07/30/2012	.250	.255	5,000,000.00	4,999,750.00	100.000000	5,000,000.00	250.00	.579	.581
313374SU5	FHLB 1YrNC3MoB	08/10/2012	.350	.250	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.606	.611
313374SV3	FHLB 1Yr	07/30/2012	.250	.250	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.579	.581
313374SU5	FHLB 1YrNC3MoB	08/10/2012	.350	.250	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	.606	.611
313374SU5	FHLB 1YrNC3MoB	08/10/2012	.350	.350	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	.606	.611
313374Y180	FHLB 1Yr	07/25/2012	.250	.274	9,997,573.00	9,997,573.00	100.031250	10,003,125.00	3,125.00	.565	.567
313374Y61	FHLB 1.5YrNC3MoB	08/28/2013	.500	.567	9,986,100.00	9,986,100.00	100.187500	10,018,750.00	32,650.00	1.655	1.660
313374Z22	FHLB 3Yr	02/08/2013	.500	.500	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.096	1.110
313374ZF0	FHLB 5YrNC3MoB	07/27/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	4.407	4.575
31333XYMB7	FHLB 1.75Yr	08/22/2012	.875	.311	10,000,000.00	10,059,900.00	100.406250	10,040,625.00	-19,275.00	.639	.644
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	.579	.581
3133755W3	FHLB 2YrNC3MoB	08/23/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.628	1.647
3133755W3	FHLB 2YrNC3MoB	08/23/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.628	1.647
3133755W3	FHLB 2YrNC3MoB	08/23/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.628	1.647
3133755W3	FHLB 2YrNC3MoB	08/23/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.628	1.647
3133756E2	FHLB 1Yr	08/24/2012	.310	.259	16,700,000.00	16,708,491.95	100.062500	20,012,500.00	12,500.00	.645	.649
3133756H0	FHLB 1Yr	08/08/2012	.125	.241	9,990,000.00	8,989,650.00	99.937500	8,994,375.00	-1,945.55	.646	.649
3133756G1	FHLB 9Mo	05/11/2012	.200	.223	15,000,000.00	14,997,396.00	100.031250	15,004,687.50	7,291.50	.361	.362
3133756N6	FHLB 1Yr	08/16/2012	.200	.200	10,000,000.00	10,000,000.00	100.000000	9,996,875.00	-3,125.00	.624	.627
3133756T3	FHLB 1YrNC6MoE	09/07/2012	.280	.280	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.682	.688
3133756D1	FHLB 1YrNC3MoE	09/10/2012	.350	.350	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.690	.696
313375D38	FHLB 1YrNC6MoE	09/11/2012	.300	.300	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.693	.699
313375D38	FHLB 1YrNC6MoE	09/11/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.693	.699
313375D38	FHLB 1YrNC6MoE	09/11/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.693	.699
313375D38	FHLB 1YrNC6MoE	09/11/2012	.300	.300	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	.699	.699
313375CF6	FHLB 1YrNC6MoE	09/10/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.690	.696
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	.701	.707
313374UA6	FHLB 1.1Mo	07/16/2012	.260	.183	5,040,000.00	5,043,528.00	100.031250	5,041,575.00	-1,953.00	.541	.542
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	.372	.373
313375RN2	FHLB 1Yr	09/14/2012	.240	.240	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.701	.707
313375GV3	FHLB 5YrNC3MoB	09/21/2016	1.000	1.000	7,500,000.00	7,500,000.00	100.093750	7,507,031.25	7,031.25	4.589	4.729
313375EU7	FHLB 10Mo	06/07/2012	.160	.203	26,000,000.00	27,990,480.00	100.000000	28,000,000.00	9,520.00	.435	.436
313375JU2	FHLB 18MoNC6MoB	03/15/2013	.250	.250	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.202	1.205
313375KR7	FHLB 9Mo	06/07/2012	.150	.188	5,000,000.00	4,998,586.70	100.000000	5,000,000.00	1,413.30	.435	.436
313374VY3	FHLB 1.5Yr	01/29/2013	.375	.250	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	1.074	1.082
313375KR7	FHLB 9Mo	06/07/2012	.150	.193	10,000,000.00	9,996,800.00	100.000000	10,000,000.00	3,200.00	.435	.436
313375LY1	FHLB 1YrNC6MoE	09/28/2012	.300	.300	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	.740	.745
313375CZ1	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	4.594	4.734
313375MRS	FHLB 1YrNC3MoB	08/22/2012	.160	.203	10,000,000.00	9,995,800.00	99.937500	9,993,750.00	-2,050.00	.640	.644
313375MRS	FHLB 1YrNC3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.740	.745
313375MRS	FHLB 1YrNC3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.740	.745
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	1.238	1.241
313375PE1	FHLB 1YrNC3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.740	.745
313375M53	FHLB 1.5YrNC3MoB	03/27/2013	.375	.352	5,000,000.00	4,995,500.00	99.937500	4,993,750.00	-1,750.00	1.234	1.238
313375PA9	FHLB 5YrNC3MoB	09/29/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.611	4.751
313375RR4	FHLB 1Yr	09/19/2012	.125	.215	5,000,000.00	4,995,500.00	99.906250	4,995,312.50	-187.50	.716	.721
313375QY6	FHLB 1YrNC3MoB	09/28/2012	.310	.310	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.740	.745
313375UB1	FHLB 1YrNC3MoB	10/19/2012	.340	.340	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.798	.803
313374FC8	FHLB 1YrNC3MoB	07/17/2012	.350	.303	5,000,000.00	5,001,890.00	100.000000	5,000,000.00	-1,890.00	.543	.545
313374FH8	FHLB 1YrNC6MoB	07/16/2012	.330	.274	5,000,000.00	5,002,230.00	100.031250	5,001,562.50	-667.50	.542	.542
313374VY3	FHLB 1.2Yr	01/29/2013	.375	.315	20,000,000.00	20,015,866.20	100.093750	20,018,750.00	2,883.80	1.073	1.082
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	1.073	1.082
313375UW5	FHLB 5YrNC3MoB	10/20/2016	1.000	1.010	5,000,000.00	4,997,500.00	99.937500	4,993,750.00	-3,750.00	1.234	1.238
313375WN3	FHLB 1YrNC3MoB	10/26/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.817	.822
313375XR3	FHLB 1YrNC6MoB	10/25/2012	.330	.330	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.814	.819
313375XH5	FHLB 1Yr	10/24/2012	.230	.259	20,000,000.00	19,994,200.00	99.968750	19,993,750.00	-450.00	.812	.816
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	.815	.819
313374VY3	FHLB 1.2Yr	01/29/2013	.375	.315	10,000,000.00	10,007,870.00	100.093750	10,009,375.00	1,505.00	1.073	1.082

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
313375XU6	FHLB 1YrNcM3M0B	11/01/2012	.400	.400	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.831	.838
313375XR3	FHLB 1YrNcM3M0B	10/25/2012	.330	.335	10,000,000.00	9,999,500.00	100.000000	10,000,000.00	500.00	.814	.819
313375XS1	FHLB 1Yr	10/24/2012	.220	.220	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	.812	.816
313375XD4	FHLB 1YrNcM3M0B	10/25/2012	.300	.300	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	.815	.819
313375ZE4	FHLB 1YrNcM3M0B	12/07/2012	.400	.400	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	.930	.937
313375R33	FHLB 1YrNcM3M0E	10/03/2012	.350	.350	8,000,000.00	8,000,000.00	100.093750	8,007,500.00	7,500.00	.753	.759
3133763R4	FHLB 1YrNcM3M0B	11/16/2012	.330	.330	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.873	.879
3133764H5	FHLB 1YrNcM3M0E	11/16/2012	.350	.350	15,000,000.00	15,000,000.00	100.062500	15,009,375.00	9,375.00	.873	.879
3133764J1	FHLB 1YrNcM3M0E	11/16/2012	.350	.350	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.873	.879
3133764Z5	FHLB 1YrNcM3M0B	11/19/2012	.305	.305	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.881	.888
3133763S2	FHLB 1YrNcM3M0B	10/26/2012	.300	.300	8,000,000.00	8,000,000.00	100.000000	8,000,000.00	0.00	.822	.828
3133765E1	FHLB 13MnNcM3M0B	11/16/2012	.300	.300	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.873	.879
3133767L3	FHLB 1Yr	11/07/2012	.200	.203	5,000,000.00	4,999,830.00	99.968750	4,998,437.50	-1,392.50	.849	.855
313376A70	FHLB 1YrNcM3M0B	11/23/2012	.320	.320	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.892	.899
313376A54	FHLB 1YrNcM3M0B	11/26/2012	.350	.350	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	.900	.907
313376A47	FHLB 2Yr	11/29/2013	.450	.470	5,000,000.00	4,997,944.55	100.031250	5,001,562.50	3,617.95	.900	.915
313376AR6	FHLB 1YrNcM3M0B	11/23/2012	.320	.320	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.892	.899
313376B88	FHLB 1Yr	11/15/2012	.200	.213	20,000,000.00	19,997,400.00	99.937500	19,987,500.00	-9,900.00	.871	.877
313376C77	FHLB 1.25YrNcM3M0B	01/17/2013	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.041	1.049
313376CW3	FHLB 1.5Yr	05/21/2013	.340	.343	10,000,000.00	9,999,500.00	100.000000	10,000,000.00	500.00	1.384	1.389
313376E03	FHLB 1.5Yr	05/21/2013	.340	.343	10,000,000.00	9,999,500.00	100.000000	10,000,000.00	500.00	1.384	1.389
313376CW3	FHLB 1.5Yr	05/21/2013	.340	.340	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.915	.915
313376DW2	FHLB 1Yr	11/29/2012	.200	.203	5,000,000.00	4,999,850.00	99.937500	4,996,875.00	-2,975.00	.910	.915
313376CW3	FHLB 1.5Yr	05/21/2013	.340	.340	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.384	1.389
313376CW3	FHLB 1.5Yr	05/21/2013	.340	.340	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.384	1.389
313376CW3	FHLB 1.5Yr	05/21/2013	.340	.340	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.384	1.389
313376DL6	FHLB 13MnNcM3M0B	12/07/2012	.280	.280	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.931	.937
313376DE2	FHLB 1.5Yr	05/28/2013	.310	.310	15,000,000.00	15,000,000.00	99.937500	14,990,625.00	-9,375.00	1.404	1.408
313376G33	FHLB 13MnNcM3M0B	01/07/2013	.325	.325	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.013	1.022
313376D85	FHLB 18Mo	05/16/2013	.340	.325	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	1.013	1.022
313376G33	FHLB 13MnNcM3M0B	01/07/2013	.325	.325	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.013	1.022
313376GK5	FHLB 1.5Yr	06/03/2013	.320	.320	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	1.419	1.425
313376HD0	FHLB 1YrNcM3M0B	12/17/2012	.300	.300	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	.964	.964
313376C86	FHLB 1.5Yr	05/07/2013	.300	.340	10,000,000.00	9,994,300.00	99.968750	9,996,875.00	2,575.00	1.345	1.351
313376DE5	FHLB 1.5Yr	05/30/2013	.375	.375	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	1.408	1.414
313376D08	FHLB 1Yr	01/11/2013	.210	.249	25,000,000.00	24,989,425.00	99.937500	24,984,375.00	-5,050.00	1.025	1.033
313376D55	FHLB 1.5Yr	07/09/2013	.375	.375	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.516	1.523
313376Y2	FHLB 1.5Yr	06/19/2013	.400	.400	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.461	1.468
313376D55	FHLB 1.5Yr	07/09/2013	.375	.375	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.516	1.523
313376D08	FHLB 1Yr	01/11/2013	.210	.244	10,000,000.00	9,996,359.34	99.937500	9,993,750.00	-2,609.34	1.025	1.033
313376D08	FHLB 1YrNcM3M0B	12/15/2012	.400	.400	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	-6,250.00	.947	.953
313376K03	FHLB 18Mo	06/21/2013	.400	.400	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.466	1.474
313376D08	FHLB 1Yr	01/11/2013	.210	.239	10,000,000.00	9,996,900.00	99.937500	9,993,750.00	-3,150.00	1.025	1.033
313376D08	FHLB 1Yr	01/11/2013	.210	.214	5,000,000.00	4,999,800.00	99.937500	4,996,875.00	-2,925.00	1.025	1.033
313376K03	FHLB 18Mo	06/21/2013	.400	.380	10,000,000.00	10,002,988.60	100.031250	10,003,125.00	136.40	1.466	1.474
313376GT6	FHLB 1.5Yr	05/30/2013	.350	.344	15,000,000.00	15,001,381.80	100.000000	15,000,000.00	-1,381.80	1.409	1.414
313376LH6	FHLB 18MnNcM3M0B	06/28/2013	.400	.400	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.486	1.493
313376GT6	FHLB 1.5Yr	05/30/2013	.350	.344	15,000,000.00	15,001,350.00	100.000000	15,000,000.00	-1,350.00	1.409	1.414
313376D08	FHLB 1Yr	01/11/2013	.210	.229	10,000,000.00	9,996,000.00	99.937500	9,993,750.00	-4,250.00	1.025	1.033
313376D08	FHLB 1Yr	01/11/2013	.210	.210	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	-6,250.00	1.025	1.033
313376K03	FHLB 1.5Yr	06/21/2013	.400	.348	15,000,000.00	15,011,550.00	100.031250	15,004,687.50	-6,862.50	1.467	1.474
313376D08	FHLB 1Yr	01/11/2013	.210	.215	15,000,000.00	14,999,250.00	99.937500	14,990,625.00	-8,625.00	1.025	1.033
313376LH6	FHLB 1.5YrNcM3M0B	06/28/2013	.400	.400	9,000,000.00	9,000,000.00	100.000000	9,000,000.00	0.00	1.486	1.493
313376K03	FHLB 1.5Yr	06/21/2013	.400	.371	8,000,000.00	8,003,520.00	100.031250	8,002,500.00	-1,020.00	1.467	1.474
313376LR4	FHLB 1Yr	12/13/2012	.200	.208	10,000,000.00	9,999,200.00	99.937500	9,993,750.00	-5,450.00	.949	.953
313376G58	FHLB 1Yr	12/28/2012	.200	.203	10,000,000.00	9,999,700.00	99.937500	9,993,750.00	-5,950.00	.990	.995

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
313376G66	FHLB 13Mo	12/21/2012	.190	.198	10,000,000.00	9,999,168.10	99.937500	9,993,750.00	-5,418.10	.971	.975
313374NY3	FHLB 13Mo	01/29/2013	.375	.203	10,375,399.35	10,375,399.35	100.093750	10,364,707.81	-10,691.54	1.074	1.082
313376G76	FHLB 1.5Yr	05/30/2013	.350	.330	5,000,000.00	5,001,450.00	100.000000	5,000,000.00	-1,450.00	1.409	1.414
313375QX8	FHLB 9Mo	09/26/2012	.240	.153	18,012,582.00	18,012,582.00	100.000000	18,000,000.00	-12,582.00	.735	.740
313376BE4	FHLB 9Mo	09/10/2012	.140	.143	7,000,000.00	6,999,839.00	99.937500	6,995,625.00	-4,214.00	.691	.696
313376KL8	FHLB 1.5Yr	06/21/2013	.400	.361	10,005,900.00	10,005,900.00	100.062500	10,006,250.00	350.00	1.467	1.474
313376ML6	FHLB 1Yr	12/28/2012	.250	.250	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	.990	.995
313376MA0	FHLB 13Mo	01/08/2013	.250	.250	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	1.016	1.025
313375FJ1	FHLB 8Mo	08/24/2012	.220	.147	10,005,140.00	10,005,140.00	100.000000	10,000,000.00	-5,140.00	.646	.649
313375FJ1	FHLB 8Mo	08/24/2012	.220	.147	15,007,710.00	15,007,710.00	100.000000	15,000,000.00	-7,710.00	.646	.649
313376MK8	FHLB 1Yr	01/08/2013	.300	.300	25,000,000.00	25,000,000.00	99.968750	24,982,187.50	-17,812.50	1.016	1.025
313376MP7	FHLB 1Yr	01/03/2013	.210	.210	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	-6,250.00	1.003	1.011
313376D36	FHLB 1.5Yr	05/16/2013	.300	.290	10,001,400.00	10,001,400.00	99.937500	9,993,750.00	-7,650.00	1.371	1.375
313376ML6	FHLB 1Yr	12/28/2012	.250	.250	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	.990	.995
313376MP7	FHLB 1Yr	01/03/2013	.210	.204	5,000,330.00	5,000,330.00	99.937500	4,996,875.00	-3,455.00	1.003	1.011
313376ML6	FHLB 1Yr	12/28/2012	.250	.250	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	.990	.995
313376MP7	FHLB 1Yr	01/03/2013	.210	.204	5,000,330.00	5,000,330.00	99.937500	4,996,875.00	-3,455.00	1.003	1.011
FFCB DISC NOTES											
313312UR9	FFCB DISC NOTE	03/23/2012	.270	.271	25,000,000.00	24,934,000.00	100.000000	25,000,000.00	66,000.00	.227	.227
313312WG1	FFCB DISC NOTE	05/01/2012	.240	.241	7,000,000.00	6,983,013.33	100.000000	7,000,000.00	16,986.67	.333	.334
FFCB BONDS											
31331GNQ8	FFCB	04/24/2012	2.250	1.762	5,000,000.00	5,066,900.00	100.656250	5,032,812.50	-34,087.50	.312	.315
31331GYP8	FFCB 3Yr	06/18/2012	2.125	2.210	5,000,000.00	4,988,000.00	100.875000	5,043,750.00	55,750.00	.460	.466
31331GYP8	FFCB 3Yr	06/18/2012	2.125	2.210	3,000,000.00	2,992,800.00	100.875000	3,026,250.00	33,450.00	.460	.466
31331GYP8	FFCB 3Yr	06/18/2012	2.125	1.374	8,500,000.00	8,637,785.00	100.875000	8,574,375.00	-63,410.00	.462	.466
31331JQU0	FFCB 3Yr	06/03/2013	1.600	.752	10,000,000.00	10,211,890.00	101.781250	10,178,125.00	-33,765.00	1.405	1.425
31331JY56	FFCB 2Yr	11/02/2012	.400	.540	10,000,000.00	9,972,900.00	100.125000	10,012,500.00	39,600.00	.833	.841
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	1.946	1.981
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	1.946	1.981
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	.522	.526
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	.522	.526
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	1.947	1.981
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	1.704	1.732
31331KGN4	FFCB 3Yr	04/07/2014	1.400	1.400	10,000,000.00	10,000,000.00	102.000000	10,200,000.00	200,000.00	2.217	2.268
31331KHV5	FFCB 5Yr	04/20/2016	.355	.366	10,000,000.00	9,995,000.00	100.125000	10,012,500.00	17,500.00	4.275	4.307
31331KKT6	FFCB 1Yr	05/16/2012	.210	.224	25,000,000.00	24,996,600.00	100.031250	25,007,812.50	11,212.50	.375	.375
31331KEV8	FFCB 1Yr	06/22/2012	.290	.244	5,000,000.00	5,002,450.00	100.062500	5,003,125.00	675.00	.476	.477
31331KNH9	FFCB 1Yr	06/13/2012	.240	.240	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	.451	.452
31331KPC8	FFCB 2.2Yr	08/20/2012	.250	.250	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.635	.638
31331KQJ7	FFCB 1.5Yr	01/07/2013	.400	.400	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	1.012	1.022
31331KPD6	FFCB 2.5Yr	11/20/2013	.625	.700	5,000,000.00	4,991,100.00	100.406250	5,020,312.50	29,212.50	1.870	1.890
31331KML1	FFCB 1Yr	06/01/2012	.210	.213	5,000,000.00	4,999,850.00	100.031250	5,001,562.50	1,712.50	.418	.419
31331KMM9	FFCB 1.5Yr	12/03/2012	.350	.376	10,000,000.00	9,995,600.00	100.093750	10,009,375.00	12,775.00	.920	.926
31331KUW8	FFCB 1.5Yr	11/18/2013	.500	.522	5,000,000.00	5,000,650.00	100.093750	5,004,687.50	4,037.50	.920	.926
31331KWN6	FFCB 18Mo	02/25/2013	.350	.383	5,000,000.00	4,997,500.00	100.000000	5,000,000.00	2,500.00	1.868	1.885
31331KZ12	FFCB 2Yr	09/23/2013	.350	.400	10,000,000.00	9,990,100.00	99.937500	9,993,750.00	-3,650.00	1.719	1.732
31331KB82	FFCB 2Yr	10/03/2013	.350	.400	5,000,000.00	4,995,050.00	99.937500	4,996,875.00	1,825.00	1.747	1.759
31331KZK9	FFCB 1.25Yr	11/23/2012	.240	.254	5,000,000.00	4,999,200.00	99.968750	4,998,437.50	-762.50	.893	.899
31331K74	FFCB 3Yr	11/07/2014	.850	.850	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	2.807	2.855
31331K74	FFCB 3Yr	11/07/2014	.850	.850	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	2.807	2.855
TOTALS											
			.452	.397	2,210,670,000.00	2,212,584,528.10	100.109763	2,213,056,498.44	511,970.34	.924	.933
			.270	.271	25,000,000.00	24,934,000.00	100.000000	25,000,000.00	66,000.00	.227	.227
			.240	.241	7,000,000.00	6,983,013.33	100.000000	7,000,000.00	16,986.67	.333	.334
			.263	.264	32,000,000.00	31,917,013.33	100.000000	32,000,000.00	82,986.67	.250	.250
			2.250	1.762	5,000,000.00	5,066,900.00	100.656250	5,032,812.50	-34,087.50	.312	.315
			2.125	2.210	5,000,000.00	4,988,000.00	100.875000	5,043,750.00	55,750.00	.460	.466
			2.125	2.210	3,000,000.00	2,992,800.00	100.875000	3,026,250.00	33,450.00	.460	.466
			2.125	1.374	8,500,000.00	8,637,785.00	100.875000	8,574,375.00	-63,410.00	.462	.466
			1.600	.752	10,000,000.00	10,211,890.00	101.781250	10,178,125.00	-33,765.00	1.405	1.425
			.400	.540	10,000,000.00	9,972,900.00	100.125000	10,012,500.00	39,600.00	.833	.841
			1.300	1.300	5,000,000.00	5,000,000.00	101.718750	5,085,937.50	85,937.50	1.946	1.981
			1.300	1.300	5,000,000.00	5,000,000.00	101.718750	5,085,937.50	85,937.50	1.946	1.981
			.500	.500	10,000,000.00	10,000,000.00	100.156250	10,015,625.00	15,625.00	.522	.526
			.500	.500	9,205,000.00	9,205,000.00	100.156250	9,219,382.81	14,382.81	.522	.526
			1.300	1.184	5,000,000.00	5,015,550.00	101.718750	5,085,937.50	70,387.50	1.947	1.981
			.980	1.029	10,000,000.00	9,988,000.00	101.031250	10,103,125.00	115,125.00	1.704	1.732
			1.400	1.400	10,000,000.00	10,000,000.00	102.000000	10,200,000.00	200,000.00	2.217	2.268
			.355	.366	10,000,000.00	9,995,000.00	100.125000	10,012,500.00	17,500.00	4.275	4.307
			.210	.224	25,000,000.00	24,996,600.00	100.031250	25,007,812.50	11,212.50	.375	.375
			.290	.244	5,000,000.00	5,002,450.00	100.062500	5,003,125.00	675.00	.476	.477

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
FMAC DISC NOTES											
31315KW6	FMAC DISC NOTE	05/15/2012	.210	.210	25,000,000.00	24,946,770.83	100.000000	25,000,000.00	53,229.17	.372	.373
31315KX9	FMAC DISC NOTE	06/06/2012	.210	.210	20,000,000.00	19,957,416.67	100.000000	20,000,000.00	42,583.33	.432	.433
31315KY1	FMAC DISC NOTE	06/29/2012	.220	.220	20,000,000.00	19,955,511.11	100.000000	20,000,000.00	44,488.89	.494	.496
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	.527	.529
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	.503	.504
			.212	.212	123,000,000.00	122,751,081.95	99.985264	122,981,875.00	230,793.05	.465	.466
FARMER MAC											
31315PV0	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	1.348	1.359
31315PV0	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	1.348	1.359
31315PV0	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	1.348	1.359
31315P5H3	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	1.313	1.318
			.636	.613	37,500,000.00	37,502,375.00	100.225000	37,584,375.00	82,000.00	1.334	1.343
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	.368	.373
041042RK0	ARKANSAS ST	07/01/2012	1.250	1.240	1,440,273.60	1,440,273.60	100.019000	1,440,273.60	0.00	.497	.501
93974CWW6	WASHINGTON ST	02/01/2012	.630	.630	9,960,000.00	9,960,000.00	100.000000	9,960,000.00	0.00	.087	.088
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	.663	.671
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	.500	.496
677521L9	OHIO STATE GO	05/01/2013	.740	.740	5,140,000.00	5,140,000.00	100.000000	5,140,000.00	0.00	1.324	1.334
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	2.293	2.334
880541Q65	STATE OF TENNESSEE	08/01/2012	.500	.301	6,265,000.00	6,274,522.80	100.152000	6,274,522.80	0.00	.582	.586
646039TR8	NEW JERSEY ST TRAN	06/21/2012	2.000	.250	25,000,000.00	25,225,750.00	100.903000	25,225,750.00	0.00	.470	.474
			.922	.465	98,695,000.00	98,930,546.40	100.238661	98,930,546.40	0.00	.572	.575
COMM PAPER											
36959HC62	GE CAPITAL CORP	03/06/2012	.330	.331	35,000,000.00	34,941,929.17	99.927778	34,974,722.22	32,793.05	.180	.181
36959HD46	GE CAPITAL CORP	04/04/2012	.350	.351	30,000,000.00	29,946,625.00	99.864222	29,959,266.67	12,641.67	.259	.260
36959HEF0	GE CAPITAL CORP	05/15/2012	.380	.381	50,000,000.00	49,894,444.44	99.778750	49,889,375.00	-5,069.44	.371	.373
			.357	.358	115,000,000.00	114,782,998.61	99.846403	114,823,363.89	40,365.28	.284	.285
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	.159	.159
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	.178	.178
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	.292	.293
			.193	.193	150,000,000.00	150,000,000.00	100.000000	150,000,000.00	0.00	.210	.210
Grand Total			.598	.529	5,440,556,000.00	5,444,673,580.47	100.138768	5,448,105,732.50	3,432,152.02	1.282	1.303

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-	1.81%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	5.79%
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	85.40%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	2.11%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	2.76%
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 REPOS	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	0.99%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	0.11%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.92%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	0.10%

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



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THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646