

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

211A




FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
September 9, 2010

SUBJECT: Treasurer's Monthly Disclosure Report on Investments

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


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



Don Kent, Treasurer-Tax Collector

FINANCIAL DATA	Current F.Y. Total Cost:	\$	In Current Year Budget:	Yes
	Current F.Y. Net County Cost:	\$ 0	Budget Adjustment:	No
	Annual Net County Cost:	\$ 0	For Fiscal Year:	2010-2011


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: 
 County Executive Office Signature Christopher M. Hans

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Ashley, seconded by Supervisor Stone and duly carried, IT WAS ORDERED that the above matter is received and filed as recommended.

Ayes: Buster, Stone, Benoit and Ashley
 Nays: None
 Absent: Tavaglione
 Date: September 28, 2010
 xc: Treasurer

Kecia Harper-Ihem
 Clerk of the Board
 By: 
 Deputy

Prev. Agn. Ref.: ATTACHMENTS FILED WITH THE CLERK OF THE BOARD | District: ALL | Agenda Number:

2.10

Departmental Concurrence

Policy
 Policy
 Consent
 Consent

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



COUNTY OF RIVERSIDE TREASURER'S POOLED INVESTMENT FUND MONTHLY REPORT AUGUST 2010

Investment Objectives

SAFETY OF PRINCIPAL
LIQUIDITY
MAXIMUM RATE OF RETURN



Capital Markets

Don Kent
Treasurer-Tax Collector

Jon Christensen
Assistant Treasurer-Tax Collector

Giovane Pizano
Investment Manager

Economic Indicators of Importance

28-Jul	Durable Goods Orders (0.3% actual vs. 2.5% survey)
30-Jul	Gross Domestic Product (1.6% actual vs. 1.3% survey)
27-Jul	Consumer Confidence (53.5 actual vs. 51 survey)
03-Aug	Factory Orders (0.1% actual vs. 0.3% survey)
06-Aug	Unemployment Rate (9.6% actual vs. 9.6% survey) Payroll changes (-54000 actual vs. -90000 survey)
16-Jul	Consumer Price Index CPI (0.3% actual vs. 0.3% survey) Core CPI (0.1% actual vs. 0.1% survey)

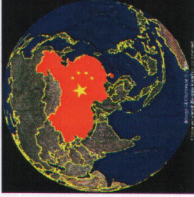
"China Rising"

We were somewhat stunned, but not surprised, with the news that China has now surpassed Japan as the second largest economy in the world. The transformation has taken the better part of three decades since Premier Deng Xiaoping started moving towards market based reforms. The true success for China is the hundreds of millions of citizens that have been lifted out of poverty. The struggle, as with many nations, is those that are left behind.

According to Jim O'Neill, Chief Economist at Goldman Sachs, China will surpass the U.S. in economic output by 2027 due to its economy growing 10%+ per year. China has already surpassed the U.S. as the largest auto market and bested Germany as the world's largest exporter. The most populated nation on earth is also the largest buyer of industrial metals, is second only to the U.S. in petroleum consumption, and, is the single largest foreign owner of U.S. Treasuries.

However, market observers anticipate that they too will suffer economic growing pains as their real estate market is showing signs of distress. The Beijing government is putting controls in place to stem multiple home purchases to cool down its overheated real estate market. These measures, as well as lower demand for Chinese manufactured goods from the global economic slowdown will slow the tide, but, long term growth trends will most likely remain intact.

As expected, the FOMC left fed fund rates unchanged at their August 10th meeting stating that, "the pace of recovery in output



and employment has slowed in recent months," and also declared, "to help support the economic recovery in a context of price stability, the Committee will keep constant the Federal Reserve's holdings of securities at the current level by reinvesting principal payments from agency debt and agency mortgage-backed securities in longer-term Treasury securities. (1) The Committee will continue to roll over the Federal Reserve's holdings of Treasury securities as they mature."

By this action, the Federal Reserve has basically announced another round of monetary stimulus to artificially suppress interest rates with the hopes of further stimulating the economy and the anemic housing recovery. Following this announcement, Treasury yields declined significantly taking us back down to lows not seen since deep in the throes of the historic financial crisis of 2008. The unfortunate fallout from our economy continuing to hug the flat line is that because of record low interest rates, our pool depositors will continue to see the contraction in interest income.

Don Kent
Treasurer-Tax Collector

Portfolio Statistics

	Month End Market Value(1)	Month End Book Value	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield(2)	WAM (Yrs.)	Modified Duration
The Treasurer's Pooled Investment Fund is composed of County, Schools, Special Districts and other Discretionary Depositors							
August	5,166,434,405.70	5,157,139,348.26	9,295,057.44	0.18%	0.87	1.09	1.06
July	5,094,737,682.79	5,085,073,808.65	9,663,874.14	0.19%	0.89	1.11	1.08
June	4,971,118,828.26	4,960,710,905.49	10,407,922.77	0.21%	0.92	1.02	0.99
May	5,809,312,985.89	5,800,852,609.80	8,460,376.09	0.15%	0.89	0.98	0.96
April	6,186,074,578.96	6,179,269,634.31	6,804,944.65	0.11%	0.92	0.96	0.91
March	5,499,942,292.84	5,493,676,571.36	6,265,721.48	0.11%	1.02	1.07	1.04

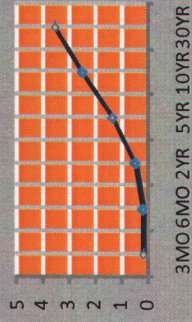
(1) Market values do not include accrued interest. (2) Monthly Average Book Yield

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

Market Snapshot

The Fed maintained the target rate at a range of 0 to 25 bps. The 2 year T-Note was yielding 0.47% (down 12bps) while the 10 year T-Note was yielding 2.47% (down 47bps). For August, the Pool had a decrease of 2 bps in the average monthly yield.

U.S. Government



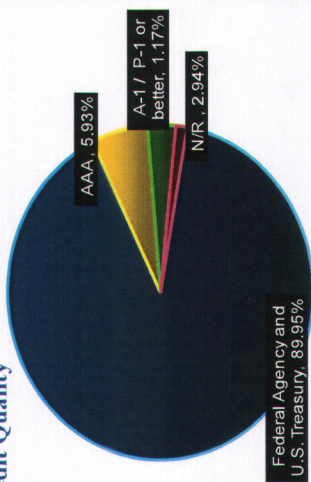
FED Fund Rate	0 - .25	0.00
Crude Oil (barrel)	71.92	(6.44)
Gold (Ounce)	1,247.45	79.20
DJIA	10,014.70	(452.50)
S&P 500	1,049.33	(52.20)
NASDAQ	2,114.03	(137.66)

Portfolio Characteristics

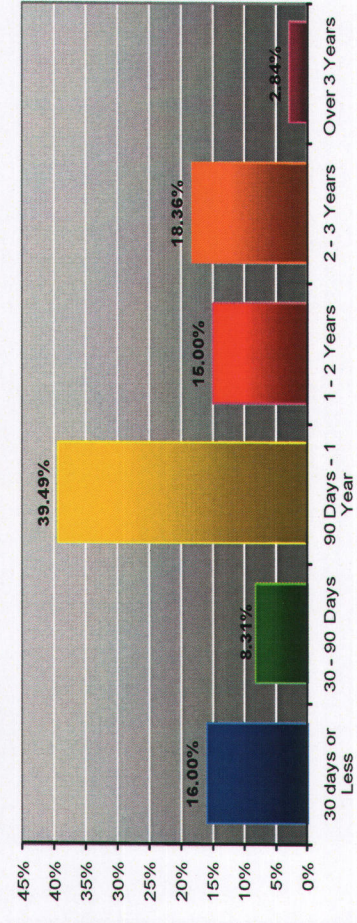
Sector breakdown

	Market Value	WAM	Book Yield
Federal Agency	4,051,249,162	1.33	0.96
MMF	499,162,162	0.08	0.26
Commercial Paper	149,853,472	0.08	0.38
Negotiable CDs	-	-	-
Medium Term Notes	-	-	-
Municipal Bonds	25,111,651	0.63	3.52
Certificate of Deposit	-	-	-
Bond - U.S. Treasury	440,422,959	0.33	0.38
Local Agency Obligation	635,000	10.30	1.33
TOTAL	5,166,434,406	1.09	0.84

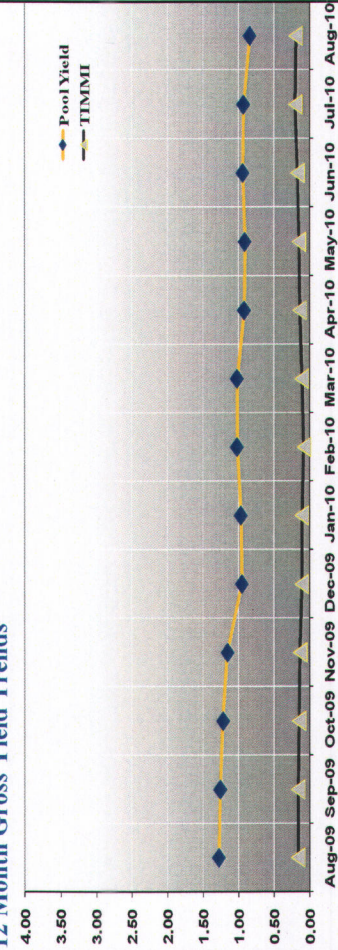
Credit Quality



Maturity Distribution



12 Month Gross Yield Trends¹



Cash Flows²

Month	Monthly Receipts	Monthly Disbmts	Difference	Required Mat. Invest	Balance	Actual Inv. Maturities	Avail. to Invest > 1 Yr.
09/2010	566.39	799.59	(233.20)	163.80	69.40	827.00	-
10/2010	746.70	874.78	(128.08)	128.08	-	425.00	-
11/2010	754.63	767.61	(12.98)	-	-	4.86	-
12/2010	1530.09	890.64	639.45	153.98	639.45	5184	-
01/2011	615.93	1409.36	(793.43)	386.97	-	669.45	-
02/2011	560.00	946.97	(386.97)	-	-	40.00	-
03/2011	952.96	850.00	102.96	-	102.96	6.75	-
04/2011	1389.61	820.00	569.61	-	672.57	96.17	-
05/2011	760.95	1200.00	(439.05)	237.66	233.52	693.99	-
06/2011	878.82	1350.00	(471.18)	-	-	293.85	-
07/2011	1008.38	995.64	12.54	-	12.54	102.14	-
08/2011	547.80	725.41	(177.61)	165.07	-	83.00	-
TOTALS	10,312.1	11,650.0	(1,337.9)	1,235.6	3,294.1	3,921.5	76.04%

¹ Treasurer's Institutional Money Market Index (TIMMI) is compiled and reported by the Riverside County Treasurer's Capital Markets division. It is a composite index derived from the average of three multi-billion dollar AAA rated Prime funds that invest in a diversified portfolio of U.S. dollar denominated money market instruments including U.S. Treasuries, government agencies, bankers' acceptances, commercial paper, certificates of deposits, repurchase agreements, etc.) portfolios that the Treasurer tracks. Further details available upon request. Current funds are ASTITGA, WF:IXX (12.09), and MPPEX.

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

Treasurer's Pooled Investment Fund
 Month End Portfolio Holdings Report

CUSIP	PAR	DESCRIPTION	COUPON	MATURITY	BOOK VALUE 1	PRICE	M. VALUE1	GAIN/LOSS	YLD MAT ¹	M DUR. ⁴	AVG. LIFE2
BOND - U.S. TREASURY BONDS											
912828JY3	15,000,000.00	U.S. TREASURY BONDS	0.88	12/31/2010	15,089,062.50	100.22	15,032,850.00	(56,212.50)	0.31	0.33	0.33
912828JY3	20,000,000.00	U.S. TREASURY BONDS	0.88	12/31/2010	20,078,906.25	100.22	20,043,800.00	(35,106.25)	0.48	0.33	0.33
912828JY7	10,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	10,058,593.75	100.28	10,027,700.00	(30,893.75)	0.37	0.42	0.42
912828JY7	10,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	10,001,953.13	100.28	10,027,700.00	25,746.87	0.86	0.41	0.42
912828JY7	10,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	9,981,250.00	100.28	10,027,700.00	46,450.00	1.00	0.41	0.42
912828JY7	10,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	9,980,468.75	100.28	10,027,700.00	47,231.25	1.01	0.41	0.42
912828JY7	20,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	19,989,062.50	100.28	20,055,400.00	66,337.50	0.91	0.41	0.42
912828JY7	10,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	10,037,500.00	100.28	10,027,700.00	(9,800.00)	0.42	0.42	0.42
912828JY7	10,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2011	25,117,187.50	100.42	25,105,500.00	(11,687.50)	0.53	0.66	0.66
912828JY7	25,000,000.00	U.S. TREASURY BONDS	0.88	4/30/2011	15,065,939.06	100.42	15,063,300.00	(1,739.06)	0.45	0.66	0.66
912828JY7	15,000,000.00	U.S. TREASURY BONDS	0.88	4/30/2011	15,053,908.25	100.42	15,063,300.00	9,393.75	0.64	0.66	0.66
912828JY7	15,000,000.00	U.S. TREASURY BONDS	1.13	6/30/2011	20,148,437.50	100.72	20,144,600.00	(3,837.50)	0.38	0.83	0.83
912828JY7	20,000,000.00	U.S. TREASURY BONDS	0.88	1/31/2012	14,990,625.00	100.68	15,102,600.00	111,975.00	0.91	1.40	1.42
					195,591,992.19		195,749,850.00	157,857.81	0.62	0.59	0.59
CASH - UBOC DEPOSIT ACCOUNT											
CASH	75,000,000.00	UBOC MANAGED RATE	0.11	9/30/2010	75,000,000.00	100.00	75,000,000.00	-	0.11	0.08	0.08
	75,000,000.00				75,000,000.00				0.11	0.08	0.08
CLTR - CALTRUST SHORT TERM FUND											
CLTR	54,000,000.00	CALTRUST SHORT TERM FUND	0.56	9/30/2010	54,000,000.00	100.30	54,162,162.18	162,162.18	0.56	0.08	0.08
	54,000,000.00				54,000,000.00		54,162,162.18	162,162.18	0.56	0.08	0.08
CPD - COMMERCIAL PAPER - DISCOUNT											
36959JY87	50,000,000.00	GENERAL ELECTRIC A1+P1	0.45	9/8/2010	49,942,500.00	99.89	49,942,500.00	-	0.45	0.02	0.02
36959JK69	50,000,000.00	GENERAL ELECTRIC A1+P1	0.37	10/6/2010	49,950,152.78	99.90	49,950,152.78	-	0.37	0.10	0.10
36959JKD4	50,000,000.00	GENERAL ELECTRIC A1+P1	0.31	10/13/2010	49,960,819.44	99.92	49,960,819.44	-	0.31	0.12	0.12
					149,853,472.22		149,853,472.22	-	0.38	0.08	0.08
FCDN - FARM DISCOUNT NOTES											
313313E20	25,000,000.00	FARM CRED DISCOUNT NOTES	0.43	9/1/2010	24,891,604.17	99.57	24,891,604.17	-	0.44	0.00	0.00
313312FB1	15,000,000.00	FARM CRED DISCOUNT NOTES	0.30	5/2/2011	14,966,000.00	99.87	14,980,500.00	14,500.00	0.31	0.67	0.67
313312FM7	14,000,000.00	FARM CRED DISCOUNT NOTES	0.35	5/12/2011	13,958,622.22	99.86	13,980,400.00	21,777.78	0.35	0.70	0.70
					53,816,226.39		53,852,504.17	36,277.78	0.38	0.37	0.37
FFCB - FED FARM CREDIT BANK											
31331GP06	5,000,000.00	FED FARM CREDIT BANK 1.5Yrnc	1.25	9/9/2010	5,000,000.00	100.00	5,000,000.00	-	1.25	0.02	0.02
31331GDG1	5,000,000.00	FED FARM CREDIT BANK 2Yrnc	2.65	10/14/2010	4,995,000.00	99.90	4,995,000.00	-	2.70	0.12	0.12
31331GJY6	5,000,000.00	FED FARM CREDIT BANK	1.80	1/12/2011	5,002,800.00	100.53	5,026,550.00	23,750.00	1.57	0.36	0.37
307692AA1	14,500,000.00	FED FARM CREDIT BANK	4.88	1/14/2011	15,219,490.00	101.72	14,749,255.00	(470,235.00)	1.30	0.37	0.37
31331YUD0	5,000,000.00	FED FARM CREDIT BANK 3Yrnc	2.88	2/14/2011	4,965,050.00	101.22	5,060,950.00	95,900.00	3.20	0.45	0.46
31331YWG1	6,750,000.00	FED FARM CREDIT BANK 3Yrnc	3.00	3/3/2011	6,779,362.50	101.38	6,842,812.50	63,450.00	2.80	0.49	0.50
31331YG46	5,000,000.00	FED FARM CREDIT BANK 3Yrnc	2.83	4/21/2011	4,965,100.00	101.47	5,073,450.00	108,350.00	2.92	0.62	0.64
31331GXR5	10,000,000.00	FED FARM CREDIT BANK 2Yrnc	1.15	6/8/2011	9,971,000.00	100.63	10,062,500.00	91,500.00	1.30	0.76	0.77
31331G6F1	5,000,000.00	FED FARM CREDIT BANK	0.57	6/9/2011	5,003,000.00	100.19	5,009,400.00	6,400.00	0.53	0.77	0.77
31331Y46	4,950,000.00	FED FARM CREDIT BANK 3Yrnc	3.90	6/20/2011	5,166,117.00	102.88	5,092,312.50	(73,804.50)	2.10	0.79	0.80
30769PAA0	4,602,000.00	FED FARM CREDIT BANK 2.5Yrnc	5.50	7/15/2011	4,967,444.82	104.39	4,804,073.82	(163,371.00)	2.25	0.85	0.87
313160AA1	8,000,000.00	FED FARM CREDIT BANK	3.88	8/19/2011	8,364,880.00	103.41	8,272,480.00	(92,400.00)	1.55	0.95	0.97
31331GN96	10,000,000.00	FED FARM CREDIT BANK 2Yrnc	1.30	9/1/2011	10,000,000.00	100.97	10,096,900.00	96,900.00	1.30	0.98	1.00
31331GU23	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yrnc	1.24	9/28/2011	5,000,000.00	100.06	5,003,150.00	3,150.00	1.24	1.06	1.08
31331GU23	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yrnc	1.24	9/28/2011	5,000,000.00	100.06	5,003,150.00	3,150.00	1.24	1.06	1.08
31331GU23	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yrnc	1.24	9/28/2011	5,000,000.00	100.06	5,003,150.00	3,150.00	1.24	1.06	1.08
31331GU23	10,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yrnc	1.24	9/28/2011	10,000,000.00	100.06	10,006,300.00	6,300.00	1.24	1.06	1.08
31331GU23	10,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yrnc	1.24	9/28/2011	9,990,000.00	100.06	10,006,300.00	16,300.00	1.29	1.06	1.08
31331GU23	10,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yrnc	1.24	9/28/2011	10,000,000.00	100.06	10,006,300.00	16,300.00	1.24	1.06	1.08
31331GU22	5,000,000.00	FED FARM CREDIT BANK 2Yrnc	1.13	10/3/2011	5,000,000.00	100.72	5,035,950.00	35,950.00	1.13	1.07	1.09
31331G4R7	10,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yrnc	1.00	11/30/2011	10,000,000.00	100.16	10,015,600.00	15,600.00	1.00	1.24	1.25
31331G4R7	10,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yrnc	1.00	11/30/2011	10,000,000.00	100.16	10,015,600.00	15,600.00	1.00	1.24	1.25
31331G4R7	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yrnc	1.00	12/7/2011	5,000,000.00	100.16	5,007,800.00	7,800.00	1.00	1.25	1.27
31331G4R7	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yrnc	1.00	12/7/2011	5,000,000.00	100.16	5,007,800.00	7,800.00	1.00	1.25	1.27
31331JDM2	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1	1.04	2/9/2012	5,000,000.00	100.31	5,015,650.00	15,650.00	1.04	1.42	1.44
31331JFQ1	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yr	1.20	3/1/2012	5,000,000.00	100.41	5,020,300.00	20,300.00	1.20	1.47	1.50
31331JFQ1	5,000,000.00	FED FARM CREDIT BANK 2Yrnc1Yr	1.20	3/1/2012	5,000,000.00	100.41	5,020,300.00	20,300.00	1.20	1.47	1.50
31331GN08	5,000,000.00	FED FARM CREDIT BANK	2.25	4/24/2012	5,066,900.00	102.75	5,137,500.00	70,600.00	1.78	1.60	1.65
31331JMY6	15,000,000.00	FED FARM CREDIT BANK 2Yrnc1Mo	1.24	5/4/2012	15,000,000.00	100.53	15,079,650.00	79,650.00	1.24	1.65	1.68
31331GYP8	5,000,000.00	FED FARM CREDIT BANK 3Yrnc	2.13	6/18/2012	4,988,000.00	102.72	5,135,950.00	147,950.00	2.21	1.75	1.80
31331GYP8	3,000,000.00	FED FARM CREDIT BANK 3Yrnc	2.13	6/18/2012	2,992,800.00	102.72	3,081,570.00	88,770.00	2.21	1.75	1.80
31331GYP8	8,500,000.00	FED FARM CREDIT BANK 3Yrnc	2.13	6/18/2012	8,637,785.00	102.72	8,731,115.00	93,330.00	1.37	1.75	1.80
31331GZ36	5,000,000.00	FED FARM CREDIT BANK 2.75Yrnc1	1.55	7/19/2012	5,000,000.00	100.16	5,007,800.00	7,800.00	1.55	1.85	1.88

Treasurer's Pooled Investment Fund
 Month End Portfolio Holdings Report

CUSIP	PAR	DESCRIPTION	COUPON	MATURITY	BOOK VALUE 1	PRICE	M. VALUE1	GAIN/LOSS	YLD MAT1	M DUR.4	AVG. LIFE2
313370BK3	5,000,000.00	FED HOME LOAN BANK 1Yrnc3Mo	0.50	7/29/2011	5,000,000.00	100.03	5,001,550.00	1,550.00	0.50	0.91	0.91
313370BK3	5,000,000.00	FED HOME LOAN BANK 1Yrnc3Mo	0.50	7/29/2011	5,000,000.00	100.03	5,001,550.00	1,550.00	0.50	0.91	0.91
313370HX9	5,000,000.00	FED HOME LOAN BANK1Yrnc1Mo	0.40	8/16/2011	5,000,000.00	99.97	4,998,450.00	(1,550.00)	0.40	0.96	0.96
313370J33	10,000,000.00	FED HOME LOAN BANK1Yrnc1Mo	0.45	8/23/2011	10,000,000.00	99.97	9,996,900.00	(3,100.00)	0.45	0.97	0.98
313370J33	10,000,000.00	FED HOME LOAN BANK1Yrnc1Mo	0.45	8/23/2011	10,000,000.00	99.97	9,996,900.00	(3,100.00)	0.45	0.97	0.98
31331JFT5	5,000,000.00	FED HOME LOAN BANK 1.5Yrnc	0.68	9/1/2011	4,991,000.00	100.34	5,017,200.00	26,200.00	0.81	0.99	1.00
3133XYMC6	10,000,000.00	FED HOME LOAN BANK 1.5Yrnc6Mo	0.85	12/15/2011	10,000,000.00	100.13	10,012,500.00	12,500.00	0.85	1.28	1.29
3133XYW95	10,000,000.00	FED HOME LOAN BANK 1.5Yrnc	0.75	12/21/2011	10,040,757.70	100.41	10,040,600.00	(157.70)	0.45	1.30	1.31
3133703Y2	10,000,000.00	FED HOME LOAN BANK	0.63	1/9/2012	10,000,000.00	100.22	10,021,900.00	21,900.00	0.63	1.35	1.36
3133XYZC2	25,000,000.00	FED HOME LOAN BANK	0.67	1/13/2012	25,007,500.00	100.09	25,023,500.00	16,000.00	0.65	1.36	1.37
3133XYZC2	15,000,000.00	FED HOME LOAN BANK	0.67	1/13/2012	15,000,000.00	100.09	15,014,100.00	14,100.00	0.67	1.36	1.37
3133XYZC2	10,000,000.00	FED HOME LOAN BANK	0.67	1/13/2012	9,986,700.00	100.09	10,009,400.00	10,700.00	0.68	1.36	1.37
3133XYZC2	5,000,000.00	FED HOME LOAN BANK	0.67	1/13/2012	5,000,000.00	100.09	5,004,700.00	4,700.00	0.67	1.36	1.37
313370G8	10,000,000.00	FED HOME LOAN BANK	0.63	1/13/2012	10,027,900.80	100.09	10,009,400.00	(18,500.80)	0.42	1.36	1.37
3133XYUJ9	35,000,000.00	FED HOME LOAN BANK	0.80	1/17/2012	35,000,000.00	100.41	35,142,100.00	142,100.00	0.80	1.37	1.38
313370BJ6	10,000,000.00	FED HOME LOAN BANK	0.65	1/30/2012	10,011,930.00	100.25	10,025,000.00	13,070.00	0.57	1.41	1.42
313370BJ6	10,000,000.00	FED HOME LOAN BANK	0.65	1/30/2012	10,014,900.00	100.25	10,025,000.00	10,100.00	0.55	1.41	1.42
313370BJ6	5,000,000.00	FED HOME LOAN BANK	0.65	1/30/2012	5,010,650.00	100.25	5,012,500.00	1,850.00	0.51	1.41	1.42
3133XWV47	10,000,000.00	FED HOME LOAN BANK	1.13	3/9/2012	10,040,000.00	100.91	10,090,600.00	50,600.00	0.89	1.50	1.52
313370ZU2	5,000,000.00	FED HOME LOAN BANK	0.75	4/2/2012	5,000,000.00	100.34	5,017,200.00	17,200.00	0.75	1.57	1.59
3133XWYU2	5,000,000.00	FED HOME LOAN BANK 2.5Yrnc	1.38	6/8/2012	5,017,100.00	101.38	5,068,750.00	51,650.00	1.22	1.74	1.77
3133XTU1	5,000,000.00	FED HOME LOAN BANK 2.25Yrnc	1.26	7/12/2012	5,000,000.00	101.16	5,057,800.00	57,800.00	1.26	1.83	1.87
313370BJ2	5,000,000.00	FED HOME LOAN BANK2Yrnc3Mo	1.00	7/27/2012	5,000,000.00	100.06	5,003,150.00	3,150.00	1.00	1.88	1.91
3133XUD91	10,000,000.00	FED HOME LOAN BANK 3Yrnc2Yr1x	2.05	8/10/2012	9,985,500.00	101.31	10,131,300.00	145,800.00	2.10	1.89	1.95
3133XVTV3	5,000,000.00	FED HOME LOAN BANK2.75Yrnc9Mo	1.50	9/10/2012	5,000,000.00	100.03	5,001,550.00	1,550.00	1.50	1.97	2.03
3133XVTV3	6,000,000.00	FED HOME LOAN BANK2.75Yrnc9Mo	1.50	9/10/2012	6,000,000.00	100.03	6,001,860.00	1,860.00	1.50	1.97	2.03
3133XVTV3	10,000,000.00	FED HOME LOAN BANK2.75Yrnc9Mo	1.50	9/10/2012	10,000,000.00	100.03	10,003,100.00	3,100.00	1.50	1.97	2.03
3133XVTV3	10,000,000.00	FED HOME LOAN BANK 2.5Yrnc6Mo	1.50	9/15/2012	10,000,000.00	100.03	10,003,100.00	3,100.00	1.50	1.97	2.03
31398AK43	5,000,000.00	FED HOME LOAN BANK 2.5Yrnc6Mo	1.63	11/5/2012	5,000,000.00	100.78	5,039,050.00	39,050.00	1.40	2.79	2.87
31398AK43	7,000,000.00	FED HOME LOAN BANK 2.5Yrnc6Mo	1.50	10/15/2012	7,000,000.00	100.13	7,008,750.00	8,750.00	1.50	2.07	2.13
31398A062	10,000,000.00	FED HOME LOAN BANK 2.5Yrnc6Mo	1.88	11/5/2012	9,998,500.00	100.19	10,018,800.00	20,300.00	1.63	2.12	2.18
313370NF1	5,000,000.00	FED HOME LOAN BANK 2.25Yrnc1Mo	0.80	11/20/2012	5,000,000.00	99.88	4,993,750.00	(6,250.00)	0.80	2.19	2.22
3133XVNT4	5,000,000.00	FED HOME LOAN BANK 3Yrnc	1.75	12/14/2012	5,020,050.00	101.88	5,093,750.00	73,700.00	1.62	2.23	2.29
3133XVGD7	15,000,000.00	FED HOME LOAN BANK3.25Yrnc1Yr1x	2.05	1/28/2013	15,000,000.00	100.22	15,032,850.00	32,850.00	2.05	2.33	2.41
3128X9ZK9	5,000,000.00	FED HOME LOAN BANK 3Yrnc1Yr1x	1.80	2/25/2013	5,000,000.00	100.55	5,027,700.00	27,700.00	1.80	2.42	2.49
3133XVZAD	7,875,000.00	FED HOME LOAN BANK 3Yrnc9Mo	1.75	2/26/2013	7,861,612.50	100.28	7,897,128.75	35,516.25	1.81	2.42	2.49
3133XRR64	15,000,000.00	FED HOME LOAN BANK 3Yrnc6Mo	1.88	4/5/2013	14,988,000.00	100.13	15,018,750.00	30,750.00	1.90	2.50	2.60
3133XYHD0	15,000,000.00	FED HOME LOAN BANK	1.63	6/14/2013	15,185,100.00	102.09	15,314,100.00	129,000.00	1.20	2.71	2.79
313370ZW7	5,000,000.00	FED HOME LOAN BANK 3Yrnc1.5Yr	1.40	7/12/2013	5,000,000.00	100.78	5,039,050.00	39,050.00	1.40	2.79	2.87
313370TB4	5,000,000.00	FED HOME LOAN BANK3Mc	0.85	7/29/2013	5,001,442.61	99.88	4,993,750.00	(7,692.61)	0.84	2.87	2.91
313370TA6	5,000,000.00	FED HOME LOAN BANK 3Mc	0.88	8/28/2013	5,003,500.00	99.91	4,995,300.00	(8,200.00)	0.85	2.95	2.99
3133XVCN9	10,000,000.00	FED HOME LOAN BANK 4Yrnc1Yr	1.50	10/29/2013	10,000,000.00	100.16	10,015,600.00	15,600.00	1.50	3.06	3.16
3133XXYQ4	10,000,000.00	FED HOME LOAN BANK 5Yrnc1.5Yr	1.75	4/28/2015	10,000,000.00	101.06	10,106,300.00	106,300.00	1.75	4.43	4.66
3133XYAS1	11,000,000.00	FED HOME LOAN BANK 5Yrnc6Mo	2.25	5/5/2015	11,000,000.00	100.28	11,030,910.00	30,910.00	2.25	4.39	4.68
3133XYVH5	10,000,000.00	FED HOME LOAN BANK 5Yrnc1.5Yr	1.50	7/6/2015	10,000,000.00	100.97	10,096,900.00	96,900.00	1.50	4.65	4.85
1,087,850,693.91											
1,089,647,139.30											
1,796,445.39											
1.11											
1.15											
FHLC - FHLB - MORTG. CERT.											
3128X8N01	5,000,000.00	FHLC - MORTG. CERT. 1.2Yr	1.43	9/3/2010	5,043,700.00	100.87	5,043,700.00	-	0.70	0.01	0.01
3128X8N01	5,000,000.00	FHLC - MORTG. CERT.	1.43	9/3/2010	5,042,500.00	100.85	5,042,500.00	-	0.71	0.01	0.01
3137EABW8	10,000,000.00	FHLC - MORTG. CERT.	1.50	1/7/2011	10,120,000.00	100.45	10,045,400.00	(74,600.00)	0.38	0.35	0.35
3137EABW8	30,000,000.00	FHLC - MORTG. CERT.	1.50	1/7/2011	30,348,000.00	100.45	30,136,200.00	(211,800.00)	0.41	0.35	0.35
3128X6V26	5,000,000.00	FHLC - MORTG. CERT. 3Yrnc6Mo1x	3.25	2/11/2011	4,972,500.00	101.29	5,064,450.00	91,950.00	3.45	0.44	0.45
3128X6V85	5,000,000.00	FHLC - MORTG. CERT. 3Yrnc6Mo1x	3.30	2/15/2011	4,999,950.00	101.34	5,067,050.00	67,100.00	3.30	0.45	0.46
3137EABZ1	5,000,000.00	FHLC - MORTG. CERT.	1.63	4/26/2011	5,025,400.00	100.88	5,043,750.00	18,350.00	1.35	0.64	0.65
3128X8P22	4,930,000.00	FHLC - MORTG. CERT.	1.13	6/1/2011	4,971,855.70	100.60	4,959,678.60	(12,177.10)	0.55	0.75	0.75
3128X8P22	5,000,000.00	FHLC - MORTG. CERT.	1.13	6/1/2011	5,032,500.00	100.60	5,030,100.00	(2,400.00)	0.70	0.74	0.75
3133XRCV8	5,000,000.00	FHLC - MORTG. CERT. 2Yr	3.38	6/24/2011	5,229,900.00	102.34	5,117,200.00	(112,700.00)	1.14	0.80	0.81
3128X9PU8	5,000,000.00	FHLC - MORTG. CERT. 2Yrnc1Yr1x	1.00	12/15/2011	5,000,000.00	100.13	5,006,650.00	6,650.00	1.00	1.28	1.29
3128X9PU8	5,000,000.00	FHLC - MORTG. CERT. 2Yrnc1Yr1x	1.00	12/15/2011	5,000,000.00	100.13	5,006,650.00	6,650.00	1.00	1.28	1.29
3128X9TM2	5,000,000.00	FHLC - MORTG. CERT. 2Yrnc1Yr1x	1.38	1/25/2012	5,000,000.00	100.34	5,017,050.00	17,050.00	1.38	1.38	1.40
3128X9TS9	5,000,000.00	FHLC - MORTG. CERT. 2Yrnc1Yr1x	1.30	1/25/2012	5,000,000.00	100.32	5,016,150.00	16,150.00	1.30	1.38	1.40
3128X9TS9	5,000,000.00	FHLC - MORTG. CERT. 2Yrnc1Yr1x	1.30	1/25/2012	5,000,000.00	100.32	5,016,150.00	16,150.00	1.30	1.38	1.40
3128X9C32	5,000,000.00	FHLC - MORTG. CERT. 2Yrnc6Mo1x	1.13	3/2/2012	5,000,000.00	100.00	5,000,100.00	100.00	1.13	1.48	1.50
3128X9HM5	7,500,000.00	FHLC - MORTG. CERT.	1.50	3/30/2012	7,500,000.00	100.10	7,507,200.00	7,200.00	1.50	1.55	1.58
3128X8XS6	10,000,000.00	FHLC - MORTG. CERT. 3Yrnc2Yr1x	2.00	4/27/2012	9,985,000.00	100.94	10,093,500.00	108,500.00	2.05	1.61	1.66

CUSIP	PAR	DESCRIPTION	COUPON	MATURITY	BOOK VALUE 1	PRICE	M. VALUE1	GAIN/LOSS	YLD MAT ¹	M DUR. ⁴	AVG. LIFEZ
3128X9ZM5	5,000,000.00	FHLB - MORTG. CERT. 2.5YrNc6Mo	1.25	6/1/2012	5,000,000.00	100.00	5,000,000.00		1.25	1.72	1.75
3134G1EY6	10,000,000.00	FHLB - MORTG. CERT. 2YrNc3Mo	1.40	6/15/2012	10,000,000.00	100.03	10,002,700.00	2,700.00	1.40	1.76	1.79
3134G1EY6	15,000,000.00	FHLB - MORTG. CERT. 2YrNc3Mo	1.40	6/15/2012	15,000,000.00	100.03	15,004,050.00	4,050.00	1.40	1.76	1.79
3134G1EY6	15,000,000.00	FHLB - MORTG. CERT. 2YrNc3Mo	1.40	6/15/2012	15,000,000.00	100.03	15,004,050.00	4,050.00	1.40	1.76	1.79
3134G1EY6	15,000,000.00	FHLB - MORTG. CERT. 2YrNc3Mo	1.40	6/15/2012	15,000,000.00	100.03	15,004,050.00	4,050.00	1.40	1.76	1.79
3134G1EY6	15,000,000.00	FHLB - MORTG. CERT. 2YrNc3Mo	1.40	6/15/2012	15,000,000.00	100.03	15,004,050.00	4,050.00	1.40	1.76	1.79
3128X9M72	5,000,000.00	FHLB - MORTG. CERT. 2.25YrNc6Mo	1.25	6/15/2012	5,000,000.00	100.03	5,001,350.00	1,350.00	1.25	1.76	1.79
3128X9X21	5,900,000.00	FHLB - MORTG. CERT. 2.25YrNc	1.35	6/29/2012	5,900,000.00	100.07	5,904,130.00	4,130.00	1.35	1.80	1.83
3134G1KZ6	10,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.00	7/20/2012	10,000,000.00	100.17	10,017,200.00	17,200.00	1.00	1.86	1.89
3134G1KZ6	15,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.00	7/20/2012	15,000,000.00	100.17	15,025,800.00	25,800.00	1.00	1.86	1.89
3134G1KZ6	10,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.00	7/20/2012	10,000,000.00	100.17	10,017,200.00	17,200.00	1.00	1.86	1.89
3134G1KZ6	15,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.00	7/20/2012	15,000,000.00	100.17	15,025,800.00	25,800.00	1.00	1.86	1.89
3134G1L79	10,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.00	7/26/2012	10,000,000.00	100.15	10,014,800.00	14,800.00	1.00	1.88	1.90
3134G1L79	10,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.00	7/26/2012	10,000,000.00	100.15	10,014,800.00	14,800.00	1.00	1.88	1.90
3134G1GQ1	10,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.00	8/28/2012	10,061,850.00	100.66	10,065,800.00	3,950.00	0.70	1.97	1.99
3134G1GQ1	10,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.00	8/28/2012	10,054,100.00	100.66	10,065,800.00	11,700.00	0.73	1.97	1.99
3134G1GQ1	5,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.00	8/28/2012	5,030,400.00	100.66	5,032,900.00	2,500.00	0.70	1.97	1.99
3134G1GQ1	5,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.00	8/28/2012	5,029,450.00	100.66	5,032,900.00	3,450.00	0.71	1.97	1.99
3128X9PE4	5,000,000.00	FHLB - MORTG. CERT. 2.75YrNc9Mo1x	1.50	9/17/2012	5,000,000.00	100.04	5,001,950.00	1,950.00	1.50	1.99	2.05
3128X9PE4	10,000,000.00	FHLB - MORTG. CERT. 2.75YrNc9Mo	1.50	9/17/2012	10,000,000.00	100.04	10,003,900.00	3,900.00	1.50	1.99	2.05
3128X9PE4	5,000,000.00	FHLB - MORTG. CERT. 2.75YrNc9Mo	1.50	9/17/2012	5,000,000.00	100.04	5,001,950.00	1,950.00	1.50	1.99	2.05
3128X9DY3	15,000,000.00	FHLB - MORTG. CERT. 3YrNc1Yr1x	2.05	9/17/2012	15,000,000.00	100.07	15,010,500.00	10,500.00	2.05	1.97	2.05
3128X9DY3	15,000,000.00	FHLB - MORTG. CERT. 3YrNc1Yr1x	2.05	9/17/2012	15,000,000.00	100.07	15,010,500.00	10,500.00	2.05	1.97	2.05
3128X9GK0	5,000,000.00	FHLB - MORTG. CERT. 3YrNc1Yr1x	2.00	9/28/2012	4,997,500.00	100.09	5,004,450.00	6,950.00	2.02	2.01	2.08
3128X9Z22	10,000,000.00	FHLB - MORTG. CERT. 2.5YrNc6M	1.60	10/15/2012	9,975,000.00	100.13	10,013,300.00	38,300.00	1.70	2.07	2.13
3128X9Z22	10,000,000.00	FHLB - MORTG. CERT. 2.5YrNc6M	1.60	10/15/2012	9,998,000.00	100.13	10,013,300.00	15,300.00	1.61	2.07	2.13
3134G1N4C	5,000,000.00	FHLB - MORTG. CERT. 2.25YrNc	1.05	11/2/2012	5,000,000.00	100.07	5,003,450.00	3,450.00	1.05	2.13	2.18
3128X9K13	10,000,000.00	FHLB - MORTG. CERT. 3YrNc1Yr	2.00	11/5/2012	10,000,000.00	100.24	10,024,300.00	24,300.00	2.00	2.11	2.18
3128X9PN4	5,000,000.00	FHLB - MORTG. CERT. 3YrNc1M1x	1.70	12/7/2012	5,000,000.00	100.31	5,015,700.00	15,700.00	1.70	2.23	2.30
3134G1LD4	15,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.10	12/27/2012	15,031,200.00	100.78	15,116,850.00	85,650.00	1.02	2.28	2.33
3137EACG2	10,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	1.38	1/9/2013	9,990,300.00	101.41	10,140,600.00	150,300.00	1.41	2.31	2.36
3128X9T00	5,000,000.00	FHLB - MORTG. CERT. 3YrNc1Yr1x	2.13	1/14/2013	5,000,000.00	100.55	5,027,400.00	27,400.00	2.13	2.29	2.38
3128X9T00	10,000,000.00	FHLB - MORTG. CERT. 3YrNc1Yr1x	2.13	1/14/2013	10,000,000.00	100.55	10,054,800.00	54,800.00	2.13	2.29	2.38
3128X9ZK9	5,000,000.00	FHLB - MORTG. CERT. 3YrNc1Yr	1.80	2/25/2013	5,000,000.00	100.55	5,027,700.00	27,700.00	1.80	2.42	2.49
3128X9ZK9	30,000,000.00	FHLB - MORTG. CERT. 3YrNc1Yr	1.80	2/25/2013	30,000,000.00	100.55	30,166,200.00	166,200.00	1.80	2.42	2.49
3128X9H37	5,000,000.00	FHLB - MORTG. CERT. 3YrNc6Mo1x	1.88	3/15/2013	5,000,000.00	100.05	5,002,300.00	2,300.00	1.88	2.45	2.54
3128X9H37	13,500,000.00	FHLB - MORTG. CERT. 3YrNc6Mo	1.88	3/15/2013	13,500,000.00	100.05	13,506,210.00	6,210.00	1.88	2.45	2.54
3128X9H37	5,000,000.00	FHLB - MORTG. CERT. 3YrNc6Mo	1.88	3/15/2013	5,000,000.00	100.05	5,002,300.00	2,300.00	1.88	2.45	2.54
3128X97A2	10,000,000.00	FHLB - MORTG. CERT. 3YrNc6Mo	2.00	5/3/2013	10,000,000.00	100.24	10,024,200.00	24,200.00	2.00	2.57	2.67
3128X9WX4	5,000,000.00	FHLB - MORTG. CERT. 3.25YrNc1Yr	2.00	5/8/2013	5,000,000.00	100.81	5,030,700.00	30,700.00	2.00	2.59	2.69
3134G1K17	5,000,000.00	FHLB - MORTG. CERT. 3YrNc1Yr	2.00	7/12/2013	24,997,500.00	100.47	25,117,250.00	119,750.00	2.00	2.74	2.85
3134G1ML5	15,000,000.00	FHLB - MORTG. CERT. 3YrNc6Mo	1.50	7/26/2013	15,000,000.00	100.57	15,044,100.00	44,100.00	1.50	2.79	2.87
3134G1ML5	5,000,000.00	FHLB - MORTG. CERT. 3YrNc6Mo	1.40	7/26/2013	5,000,000.00	100.29	5,014,700.00	14,700.00	1.40	2.83	2.90
3134G1NM2	5,000,000.00	FHLB - MORTG. CERT. 3YrNc6Mo	1.30	7/26/2013	5,000,000.00	100.23	5,011,400.00	11,400.00	1.30	2.84	2.90
3134G1RK2	5,000,000.00	FHLB - MORTG. CERT. 3YrNc6Mo	1.15	8/23/2013	5,000,000.00	99.95	4,997,350.00	(2,650.00)	1.15	2.92	2.98
3137EACL1	5,000,000.00	FHLB - MORTG. CERT. 2YrNc6Mo	0.88	10/28/2013	4,990,300.00	99.66	4,983,050.00	(7,250.00)	0.94	3.10	3.16
3134G1PP3	5,000,000.00	FHLB - MORTG. CERT. 3.25YrNc1Y	1.40	11/18/2013	5,000,000.00	100.50	5,024,750.00	24,750.00	1.40	3.12	3.22
3128X9F39	5,000,000.00	FHLB - MORTG. CERT. 5YrNc6Mo	2.75	3/10/2015	5,000,000.00	100.06	5,003,050.00	3,050.00	2.75	4.17	4.53
3128X96F2	10,000,000.00	FHLB - MORTG. CERT. 5YrNc1Yr	2.00	4/29/2015	10,000,000.00	101.10	10,109,700.00	109,700.00	2.00	4.40	4.66
3133F4XP1	5,000,000.00	FHLB - MORTG. CERT. 5YrNc1Yr	1.00	8/15/2015	4,985,250.00	99.36	4,988,200.00	(17,050.00)	1.15	4.82	4.96
					622,812,155.70		623,956,168.60	1,144,012.90	1.41	1.95	2.00
FNMA - FED NAT MORTG ASSOC.											
31398AWQ1	5,000,000.00	FED NAT MORTG ASSOC.	1.38	4/28/2011	5,005,450.00	100.72	5,035,950.00	30,500.00	1.32	0.65	0.66
31398AXX5	10,000,000.00	FED NAT MORTG ASSOC.	1.22	11/3/2011	10,065,500.00	100.94	10,093,800.00	28,300.00	0.75	1.16	1.18
31398AZN5	5,000,000.00	FED NAT MORTG ASSOC.	1.00	11/23/2011	4,987,900.00	100.75	5,037,500.00	49,600.00	1.12	1.21	1.23
31398AV41	10,000,000.00	FED NAT MORTG ASSOC. 1.5YrNc6M	0.68	12/30/2011	10,000,000.00	100.09	10,009,400.00	9,400.00	0.68	1.32	1.33
3136FJG7	5,050,000.00	FED NAT MORTG ASSOC. 2.25YrNc1Y	1.30	1/27/2012	5,045,265.63	100.13	5,056,312.50	11,046.87	1.34	1.41	1.41
3136F94P5	10,000,000.00	FED NAT MORTG ASSOC. 3Nc3Mo1x	2.00	1/30/2012	10,107,000.00	102.00	10,200,000.00	93,000.00	1.59	1.39	1.42
3136FMD50	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo	1.13	3/22/2012	5,000,000.00	100.03	5,001,550.00	1,550.00	1.13	1.53	1.56
31398AK84	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo	1.25	4/5/2012	5,000,000.00	100.06	5,003,150.00	3,150.00	1.25	1.57	1.60
31398AK84	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc1M	1.25	4/5/2012	4,991,150.00	100.06	5,003,150.00	12,000.00	1.34	1.57	1.60
3136FMMF1	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo	1.15	4/23/2012	5,000,000.00	100.22	5,010,950.00	10,950.00	1.15	1.62	1.65
3136FMDR2	5,000,000.00	FED NAT MORTG ASSOC. 2YrNc6Mo	1.13	4/23/2012	5,000,000.00	100.19	5,009,400.00	9,400.00	1.13	1.62	1.65

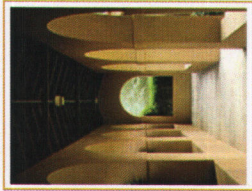
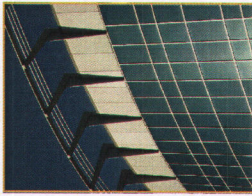
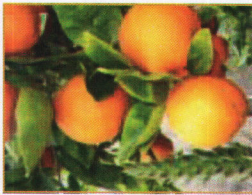
Treasurer's Pooled Investment Fund
 Month End Portfolio Holdings Report

CUSIP	PAR	DESCRIPTION	COUPON	MATURITY	BOOK VALUE 1	PRICE	M. VALUE 1	GAIN/LOSS	YLD MAT ¹	M. DUR. ⁴	AVG. LIFE ²
31398AN65	10,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6Mo	1.35	4/26/2012	10,000,000.00	100.16	10,015,600.00	15,600.00	1.35	1.62	1.65
31398AS52	20,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc3Mo	1.50	6/1/2012	20,000,000.00	100.00	20,000,000.00	-	1.50	1.71	1.75
31398AS52	15,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc3Mo	1.50	6/1/2012	15,000,000.00	100.00	15,000,000.00	-	1.50	1.71	1.75
31398AS52	20,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc3Mo	1.50	6/1/2012	20,000,000.00	100.00	20,000,000.00	-	1.50	1.71	1.75
31398AS52	15,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc3Mo	1.50	6/1/2012	15,000,000.00	100.00	15,000,000.00	-	1.50	1.71	1.75
3136FMCA0	5,000,000.00	FED NAT MORTG ASSOC. 2.25YrNc6	1.35	6/15/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.35	1.76	1.79
3136FMCA0	5,000,000.00	FED NAT MORTG ASSOC. 2.25YrNc6	1.35	6/15/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.35	1.76	1.79
3136FMCA0	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	9/10/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.50	1.97	2.03
3136FMCA0	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	9/10/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.50	1.97	2.03
3136FMCA0	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	9/10/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.50	1.97	2.03
3136FMCA0	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	9/10/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.50	1.97	2.03
3136FMCA0	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.50	9/10/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.50	1.97	2.03
31398AH39	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	9/17/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.55	1.99	2.05
31398AH39	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	9/17/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.55	1.99	2.05
31398AH39	10,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	9/17/2012	10,000,000.00	100.03	10,003,100.00	3,100.00	1.55	1.99	2.05
31398AH39	10,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	9/17/2012	10,000,000.00	100.03	10,003,100.00	3,100.00	1.55	1.99	2.05
31398AH39	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	9/17/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.55	1.99	2.05
31398AH39	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	9/17/2012	5,000,000.00	100.03	5,001,950.00	1,950.00	1.55	1.99	2.05
31398AH88	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	0.63	9/24/2012	4,992,300.00	99.88	4,993,750.00	1,450.00	0.70	2.04	2.07
31398AH88	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	0.63	9/24/2012	4,992,300.00	99.88	4,993,750.00	1,450.00	0.70	2.04	2.07
31398AK43	10,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc1Y	1.50	9/25/2012	10,000,000.00	100.53	10,053,100.00	53,100.00	1.50	2.01	2.07
31398AK43	10,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc1Y	1.50	9/25/2012	10,000,000.00	100.53	10,053,100.00	53,100.00	1.50	2.01	2.07
3136FMGH1	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	10/5/2012	4,995,000.00	100.09	5,004,700.00	9,700.00	1.59	2.04	2.10
3136FMGH1	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.55	10/5/2012	5,000,000.00	100.09	5,004,700.00	4,700.00	1.55	2.04	2.10
3136FMWR0	8,630,000.00	FED NAT MORTG ASSOC. 2.5YrNc1Y	1.50	10/5/2012	8,630,000.00	100.53	8,675,825.30	45,825.30	1.50	2.04	2.10
31398AN81	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.75	10/26/2012	5,000,000.00	100.16	5,007,800.00	7,800.00	1.75	2.09	2.16
31398AN81	10,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.75	10/26/2012	10,000,000.00	100.16	10,015,600.00	15,600.00	1.75	2.09	2.16
3136FMX82	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.75	10/26/2012	5,000,000.00	100.16	5,009,400.00	9,400.00	1.75	2.09	2.16
3136FMX82	5,000,000.00	FED NAT MORTG ASSOC. 2.5YrNc6M	1.75	10/26/2012	5,000,000.00	100.16	5,009,400.00	9,400.00	1.75	2.09	2.16
3136FJAC3	5,000,000.00	FED NAT MORTG ASSOC. 2.75YrNc6M	1.57	11/9/2012	5,000,000.00	100.22	5,010,950.00	10,950.00	1.57	2.13	2.19
3136FJAC3	5,000,000.00	FED NAT MORTG ASSOC. 2.75YrNc6M	1.57	11/9/2012	5,000,000.00	100.22	5,010,950.00	10,950.00	1.57	2.13	2.19
3136FAF4	10,000,000.00	FED NAT MORTG ASSOC.	0.80	11/23/2012	10,000,000.00	99.97	9,996,900.00	(3,100.00)	0.80	2.20	2.23
3136FAF4	5,000,000.00	FED NAT MORTG ASSOC.	0.80	11/23/2012	5,000,000.00	99.97	4,998,450.00	(1,550.00)	0.80	2.20	2.23
3136FAF4	5,000,000.00	FED NAT MORTG ASSOC.	0.80	11/23/2012	5,000,000.00	99.97	4,998,450.00	(1,550.00)	0.80	2.20	2.23
31398AB76	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc1Yr	1.75	12/28/2012	4,987,500.00	100.38	5,018,750.00	31,250.00	1.84	2.26	2.33
31398AB76	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc1Yr	1.75	12/28/2012	4,987,500.00	100.38	5,018,750.00	31,250.00	1.84	2.26	2.33
31398AC26	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc1.5Yr	1.75	12/28/2012	5,000,000.00	100.81	5,040,650.00	40,650.00	1.75	2.26	2.33
31398AD33	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc1Yr1x	2.13	1/25/2013	10,000,000.00	100.50	10,050,000.00	50,000.00	2.13	2.32	2.41
31398AD33	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	1.80	2/8/2013	9,997,500.00	101.09	10,109,400.00	111,900.00	1.81	2.37	2.44
3136F82A2	5,000,000.00	FED NAT MORTG ASSOC. 5YrNc6Mo1	4.00	2/12/2013	4,995,450.00	107.75	5,387,500.00	392,050.00	4.02	2.30	2.45
3136F83U7	5,000,000.00	FED NAT MORTG ASSOC. 5YrNc6Mo1x	4.05	2/22/2013	5,000,000.00	107.94	5,396,900.00	396,900.00	4.05	2.33	2.48
3136F9CB7	5,000,000.00	FED NAT MORTG ASSOC. 5YrNc6Mo1	4.00	3/11/2013	5,000,000.00	107.94	5,396,900.00	396,900.00	4.00	2.34	2.53
3136F9CB7	10,000,000.00	FED NAT MORTG ASSOC. 5YrNc6Mo1x	4.00	3/11/2013	10,000,000.00	107.94	10,793,800.00	793,800.00	4.00	2.34	2.53
3136FMHC1	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	1.80	3/28/2013	10,000,000.00	100.09	10,009,400.00	9,400.00	1.80	2.49	2.58
3136FMHC1	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	1.80	3/28/2013	10,000,000.00	100.09	10,009,400.00	9,400.00	1.80	2.49	2.58
3136FMJL9	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc2Yr	1.90	4/5/2013	5,000,000.00	100.78	5,039,950.00	39,950.00	1.90	2.50	2.60
3136FMJL9	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	1.88	4/8/2013	4,988,000.00	100.13	5,006,250.00	18,250.00	1.96	2.51	2.61
31398AN99	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	2.13	4/26/2013	5,000,000.00	100.22	5,010,950.00	10,950.00	2.13	2.55	2.65
31398AN99	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	2.13	4/26/2013	10,000,000.00	100.22	10,021,900.00	21,900.00	2.13	2.55	2.65
31398AN99	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	2.13	4/26/2013	5,000,000.00	100.22	5,010,950.00	10,950.00	2.13	2.55	2.65
31398AN99	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo	2.13	4/26/2013	10,000,000.00	100.22	10,021,900.00	21,900.00	2.13	2.55	2.65
31398AQ96	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	2.00	5/10/2013	10,000,000.00	100.25	10,025,000.00	25,000.00	2.00	2.59	2.69
31398AQ96	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	2.00	5/10/2013	10,000,000.00	100.25	10,025,000.00	25,000.00	2.00	2.59	2.69
31398AQ96	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	2.00	5/10/2013	5,000,000.00	100.25	5,012,500.00	12,500.00	2.00	2.59	2.69
31398AQ96	15,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	2.00	5/10/2013	15,000,000.00	100.25	15,037,500.00	37,500.00	2.00	2.59	2.69
31398AQ96	10,000,000.00	FED NAT MORTG ASSOC.	2.00	5/10/2013	10,000,000.00	100.25	10,025,000.00	25,000.00	2.00	2.59	2.69
31398AQ96	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc6Mo1x	2.00	5/10/2013	4,999,500.00	100.25	5,012,500.00	13,000.00	2.00	2.59	2.69
3136FMBD5	14,950,000.00	FED NAT MORTG ASSOC. 3.25YrNc3	2.00	6/10/2013	14,945,515.00	100.03	14,954,534.50	9,019.50	2.01	2.67	2.78
31398AS45	15,000,000.00	FED NAT MORTG ASSOC. 3YrNc1Yr	2.00	6/24/2013	15,000,000.00	100.94	15,140,700.00	140,700.00	2.00	2.71	2.82
31398AS45	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc1Yr	2.00	6/24/2013	5,000,000.00	100.94	5,046,900.00	46,900.00	2.00	2.71	2.82
3136FJZ77	10,000,000.00	FED NAT MORTG ASSOC. 3.5YrNc1Y	2.00	6/28/2013	10,000,000.00	100.44	10,043,800.00	43,800.00	2.00	2.72	2.83
3136FJZ77	10,000,000.00	FED NAT MORTG ASSOC. 3.5YrNc1Y	2.00	6/28/2013	10,000,000.00	100.44	10,043,800.00	43,800.00	2.00	2.72	2.83
3136FMHT4	5,000,000.00	FED NAT MORTG ASSOC. 3.25YrNc6	2.00	7/15/2013	5,000,000.00	100.19	5,009,400.00	9,400.00	2.00	2.77	2.87
31398AV90	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc2Yr	1.30	7/16/2013	4,997,500.00	100.56	5,028,150.00	30,650.00	1.32	2.81	2.88
31398AV90	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc1Yr	1.38	7/19/2013	9,999,000.00	100.50	10,050,000.00	51,000.00	1.38	2.81	2.88
31398AW32	10,000,000.00	FED NAT MORTG ASSOC. 3YrNc1Yr	1.38	7/19/2013	9,999,000.00	100.50	10,050,000.00	51,000.00	1.38	2.81	2.88
31398AW32	5,000,000.00	FED NAT MORTG ASSOC. 3YrNc1Yr	1.38	7/19/2013	5,000,000.00	100.50	5,025,000.00	25,000.00	1.38	2.81	2.88
31398AY22	5,000,000.00	FED NAT									

Treasurer's Pooled Investment Fund
 Month End Portfolio Holdings Report

CUSIP	PAR	DESCRIPTION	COUPON	MATURITY	BOOK VALUE 1	PRICE	M. VALUE1	GAIN/LOSS	YLD MAT ¹	M DUR. ⁴	AVG. LIFE ²
MUNI - MUNICIPAL BONDS											
207748R97	4,855,000.00	CT HFA TXB-MTG-C-5 Aaa/AAA	3.91	11/15/2010	4,819,364.30	99.27	4,819,364.30	-	4.18	0.20	0.21
649902NK5	6,840,000.00	NY DORM TXB B ECON AAA	3.46	12/15/2010	6,840,000.00	100.80	6,894,925.20	54,925.20	3.46	0.28	0.29
68607YD7	1,170,000.00	OREGON ST LOTTERY Aa3/AAA	4.16	4/1/2011	1,170,000.00	102.04	1,193,821.20	23,821.20	4.16	0.56	0.58
20775BNC6	1,000,000.00	CT HFA Aaa/AAA	1.60	5/15/2011	1,000,000.00	100.32	1,003,210.00	3,210.00	1.60	0.70	0.70
93974CBY5	5,000,000.00	WASHINGTON ST Aa1/AA+/AA	4.00	7/1/2011	5,023,300.00	102.99	5,149,500.00	126,200.00	3.83	0.81	0.83
93974CBY5	3,645,000.00	WASHINGTON ST Aa1/AA+/AA	4.00	7/1/2011	3,661,985.70	102.99	3,753,985.50	91,999.80	3.83	0.81	0.83
20775BND4	850,000.00	CT HFA Aaa/AAA	2.18	5/15/2012	850,000.00	100.01	850,076.50	76.50	2.18	1.66	1.71
041042RK0	1,440,000.00	ARKANSAS ST AA/Aa1	1.25	7/1/2012	1,440,273.60	100.47	1,446,768.00	6,494.40	1.24	1.80	1.84
	24,800,000.00				24,804,923.60		25,111,650.70	306,727.10	3.52	0.62	0.63
TBIL - U.S. TREASURY BILLS											
912795U90	45,000,000.00	U.S. TREASURY BILLS	0.19	9/23/2010	44,927,800.00	99.84	44,927,800.00	-	0.19	0.06	0.06
912795U90	50,000,000.00	U.S. TREASURY BILLS	0.18	9/23/2010	49,925,750.00	99.85	49,925,750.00	-	0.18	0.06	0.06
912795UH2	50,000,000.00	U.S. TREASURY BILLS	0.22	10/21/2010	49,902,951.39	99.81	49,902,951.39	-	0.22	0.14	0.14
912795UH2	50,000,000.00	U.S. TREASURY BILLS	0.17	10/21/2010	49,959,750.00	99.92	49,959,750.00	-	0.17	0.14	0.14
912795W49	50,000,000.00	U.S. TREASURY BILLS	0.18	10/28/2010	49,956,857.64	99.91	49,956,857.64	-	0.18	0.16	0.16
	245,000,000.00				244,673,109.03		244,673,109.03	-	0.19	0.11	0.11
TOTALS	5,155,487,000.00				5,157,139,348.26		5,166,434,405.70	9,295,057.44	0.84	1.06	1.09

1. The market value and yield of short-term money market securities are based on purchase price.
2. Average life is the number of years until principal is returned at maturity, weighted by market value.
3. Local Agency Obligations have variable rate coupons, spread to Pool.
4. Modified Duration. The percentage price change of a security for a given change in yield. The higher the modified duration of a security, the higher the risk.
5. Pricing based on August 31, 2010



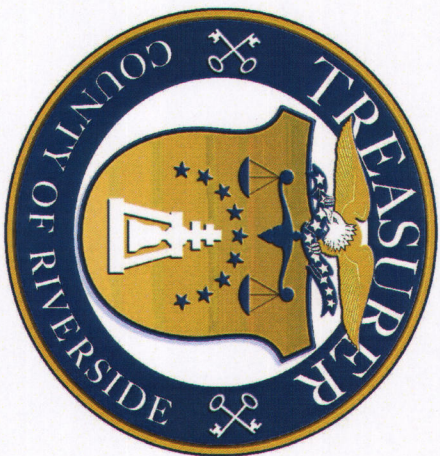
The Treasurer's Pooled Investment Fund was in **FULL COMPLIANCE** with the Treasurer's Statement of Investment Policy. The County's Investment Policy is more restrictive than the California Government Code. This policy is reviewed annually by the County's Investment Oversight Committee and approved by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

Investment Category	Government Code			County Investment Policy			Actual Riverside Portfolio %
	Maximum Maturity	Authorized % Limit	Quality S&P/ Moody's	Maximum Maturity	Authorized % Limit	Quality S&P/ Moody's	
AGENCY BONDS	5 YEARS	NO LIMIT	A/A2/A	3 YEARS	15%/ \$150MM	A/A2/A	0.49%
U.S. TREASURY	5 YEARS	NO LIMIT	N/A	5 YEARS	100%	N/A	8.53%
LOCAL AGENCY OBLIGATIONS	5 YEARS	NO LIMIT		3 YEARS	2.50%	INVESTMENT GRADE	0.01%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	NO LIMIT	AAA	78.42%
BILLS OF EXCHANGE	270 DAYS	40% (1)		180 DAYS	30%	A1/P1/F1	-
COMMERCIAL PAPER	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	2.90%
CERTIFICATE & TIME DEPOSITS	5 YEARS	30%		1 YEAR	25% MAX	A1/P1/F1	
REPURCHASE AGREEMENTS	1 YEAR	NO LIMIT		45 DAYS	40%/25% TERM MAX	A1/P1/F1	-
REVERSE REPOS	92 DAYS	20%		60 DAYS	10% MAX	N/A	-
MED. TERM NOTES	5 YEARS	30%	A	2 YEARS	20% MAX	AA/Aa2/AA	-
CalITRUST SHORT TERM FUND	N/A	N/A	N/A	DAILY LIQUIDITY	1%	BOARD APPROVED	1.05%
MUTUAL FUNDS	90 DAYS (2)	20%	AAA/Aaa (3)	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGENCIES	7.16%
SECURED BANK DEPOSITS	5 YEARS	NO LIMIT		1 YEAR	2%		-
MORTGAGE PASS- THROUGH SECURITIES	5 YEARS	20%	AA-SECURITY A-ISSUER	N/A	N/A		-
LOCAL AGENCY INVESTMENT FUNDS	N/A	NO LIMIT		3 YEARS	0% MAX		-
CASH/DEPOSIT ACCOUNT	N/A	N/A	N/A	N/A	N/A	N/A	1.45%

¹ No more than 30% of this category may be invested with any one commercial bank

² Mutual Funds maturity may be interpreted as weighted average maturity not exceeding 90 days

³ Or must have an Investment advisor with not less than 5 years experience and with assets under management of \$500,000,000.



County Administrative Center

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