

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



923A

**FROM:** Don Kent, Treasurer-Tax Collector

**SUBMITTAL DATE:**  
November 8, 2011

**SUBJECT:** Treasurer's Monthly Disclosure Report on Investments

**RECOMMENDED MOTION:** That the Board of Supervisors receives and files the Treasurer's "Monthly Disclosure Report on Investments" dated October 2011.

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

  
\_\_\_\_\_  
Don Kent, Treasurer-Tax Collector

<b>FINANCIAL DATA</b>	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

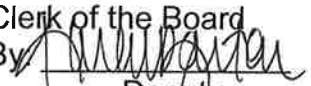
<b>SOURCE OF FUNDS:</b>	Positions To Be Deleted Per A-30	<input type="checkbox"/>
	Requires 4/5 Vote	<input type="checkbox"/>

**C.E.O. RECOMMENDATION:** APPROVE  
BY:   
Karen L. Johnson  
**County Executive Office Signature**

**MINUTES OF THE BOARD OF SUPERVISORS**

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

Ayes: Buster, Tavaglione, Stone, Benoit and Ashley  
Nays: None  
Absent: None  
Date: November 22, 2011  
xc: Treasurer

Kecia Harper-Ihem  
Clerk of the Board  
By:   
Deputy

**2.13**

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

Departmental Concurrence



# County of Riverside *Treasurer's Pooled Investment Fund*

All Data as of October 31, 2011

## "Is The Eurozone Sliding Into a Greece Pit?"

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

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

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

debt and now has investors hoping to see pennies on the dollar.

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

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

**Don Kent**  
Treasurer-Tax Collector

### Capital Markets

**Don Kent**  
Treasurer-Tax Collector

**Jon Christensen**  
Asst. Treasurer-Tax Collector

**Giovane Pizano**  
Investment Manager

**Angela Tressler**  
Asst. Investment Manager

### Investment Objectives

Safety of Principal

Liquidity

Maximum Rate of Return



### Portfolio Statistics

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	Yrs to Maturity	Modified Duration
October	4,861,404,499.89	4,858,096,899.73	3,307,600.15	0.07	0.53	1.29	1.27
September	5,092,773,961.22	5,088,259,549.60	4,514,411.62	0.09	0.55	1.29	1.27
August	5,100,678,315.32	5,093,145,011.06	7,533,304.26	0.15	0.56	1.20	1.18
July	5,000,187,206.27	4,994,922,511.60	5,264,694.67	0.11	0.59	1.25	1.22
June	4,942,332,241.04	4,937,025,988.18	5,306,252.86	0.11	0.63	1.31	1.28
May	5,606,714,432.23	5,599,489,279.54	7,225,152.69	0.13	0.64	1.25	1.22

\*Market values do not include accrued interest.

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

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

Aaa/MRI BY MOODY'S INVESTOR'S SERVICE AND AA+/V1 BY FITCH RATINGS

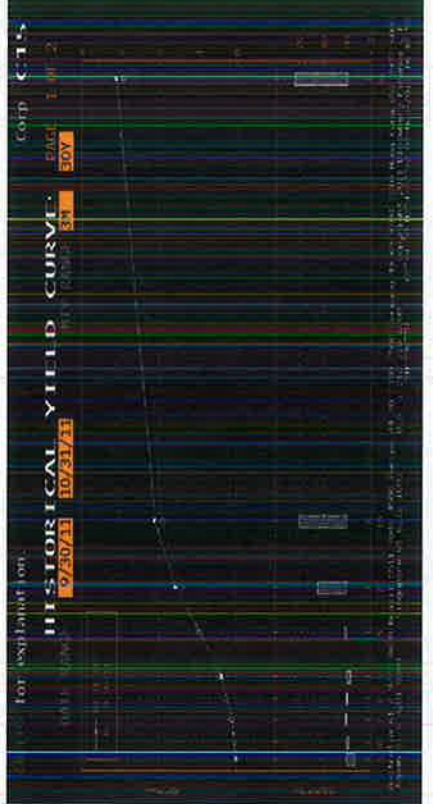
# MARKET Data

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



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

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

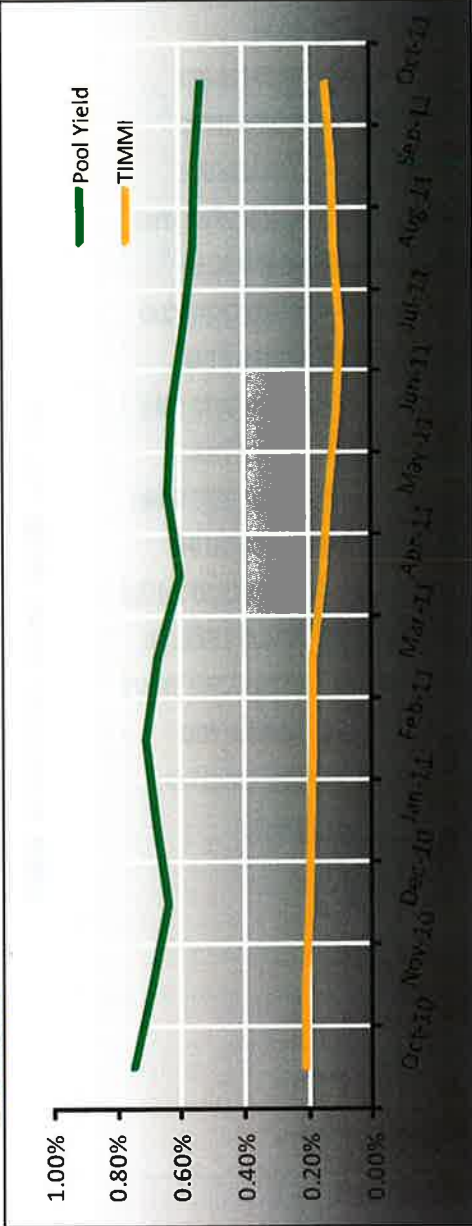


Stock Indices*	Value	M/M Change
Dow Jones Indus. Avg (DJIA)	11,955.00	1,041.60
S&P 500 Index	1,253.30	121.88
NASDAQ Composite Index	2,684.41	269.01

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

\*Source: Bloomberg

# TIMMI Benchmark



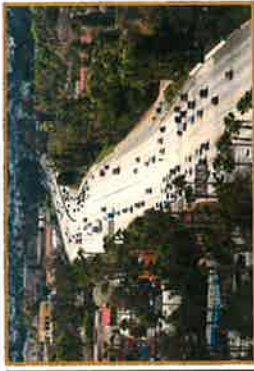
AAA Rated Prime Institutional Money-Market Funds			
Fund	Symbol	7 Day Yield	
Fidelity Prime Institutional MMF	FIPXX	0.16%	
Federated Prime Obligations Fund	POIXX	0.17%	
Wells Fargo Advantage Heritage	WFJXX	0.13%	
Morgan Stanley Institutional Prime Liquidity Fund	MPFXX	0.08%	
BlackRock Prime Cash Fund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

▲ The Treasurer's Institutional Money Market Index (TIMMI) is compiled and reported by the Riverside County Treasurer's Capital Markets division. It is a composite index derived from five AAA rated prime institutional money market funds. Similar to the Treasurer's Office, prime money market funds invest in a diversified portfolio of U.S. dollar denominated money market instruments including U.S. Treasuries, government agencies, commercial paper, certificates of deposits, repurchase agreements, etc. TIMMI is currently comprised of the five multi billion dollar funds listed above.

## CASH Flow

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

\* All values reported in millions (\$).



▲ 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.

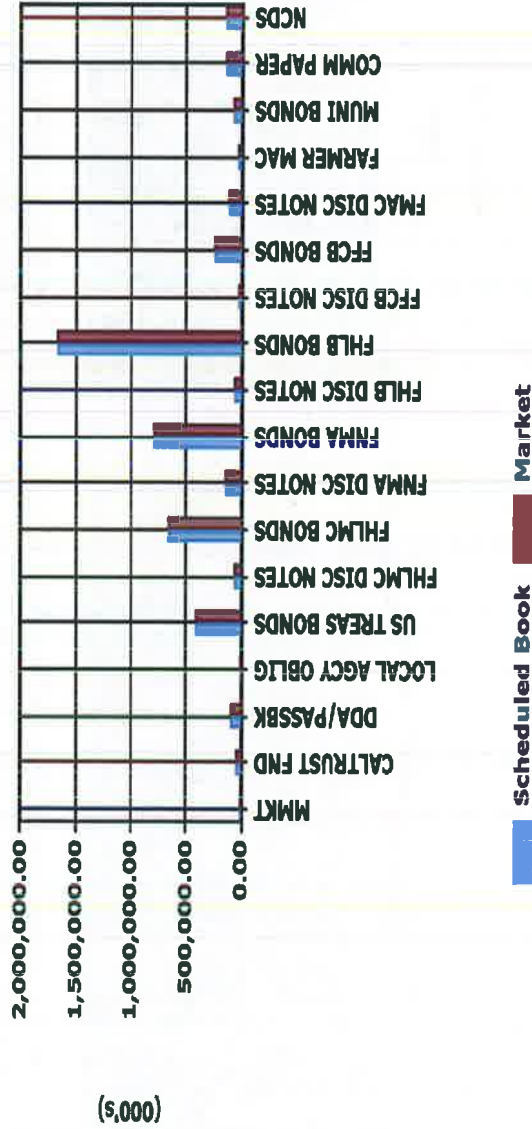
# ASSET Allocation

## SCHEDULED PAR %



- MMKT - 0%
- CALTRUST FND - 1%
- DDA/PASSBK - 2%
- LOCAL AGCY OBLIG - 0%
- US TREAS BONDS - 9%
- FHLMC DISC NOTES - 1%
- FHLMC DISC NOTES - 1.4%
- FNMA DISC NOTES - 3%
- FNMA BONDS - 17%
- FHLB DISC NOTES - 1%
- FHLC BONDS - 35%
- FFCB DISC NOTES - 1%
- FFCB BONDS - 5%
- FMAC DISC NOTES - 3%
- FARMER MAC - 1%
- MUNI BONDS - 2%
- COMM PAPER - 3%
- NCDS - 3%

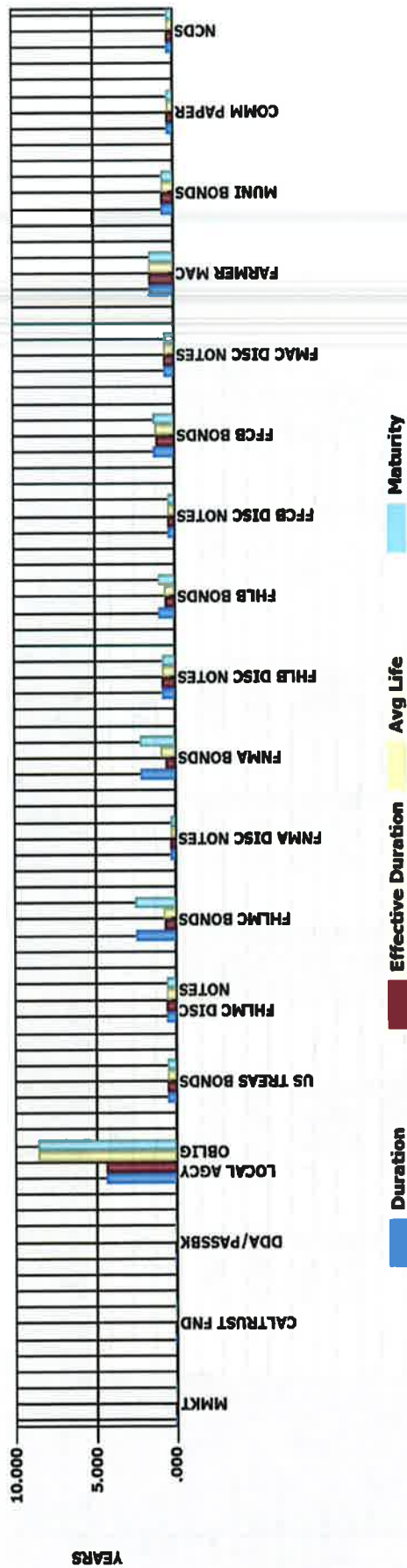
Assets ('000's)	Scheduled Par	Scheduled	Market	Mkt/ Sch	Yield	WAL (Yr)	Mat (Yr)
MMKT	15,000.00	15,000.00	15,000.00	100.00%	0.01%	.003	.003
CALTRUST FND	54,000.00	54,000.00	54,000.00	100.00%	0.49%	.003	.003
DDA/PASSBK	100,000.00	100,000.00	100,000.00	100.00%	0.09%	.003	.003
LOCAL AGCY OBLIG	585.00	585.00	585.00	100.00%	1.05%	8.630	8.630
US TREAS BONDS	416,330.50	416,330.50	416,330.50	99.90%	0.34%	.561	.561
FHLMC DISC NOTES	70,000.00	69,971.40	69,971.88	100.14%	0.19%	.597	.597
FHLC BONDS	668,741.00	668,984.35	669,600.95	100.09%	0.82%	.777	2.525
FNMA DISC NOTES	155,000.00	154,603.71	154,879.69	100.18%	0.22%	.317	.317
FNMA BONDS	802,050.00	803,158.76	804,435.63	100.16%	0.86%	.902	2.222
FHLB DISC NOTES	70,000.00	69,873.18	69,933.40	100.09%	0.18%	.809	.809
FHLC BONDS	1,676,598.33	1,678,522.17	1,678,977.05	100.03%	0.46%	.660	1.036
FFCB DISC NOTES	32,000.00	31,917.01	31,990.00	100.23%	0.26%	.418	.418
FFCB BONDS	255,705.00	256,032.18	256,694.54	100.26%	0.63%	1.199	1.312
FMAC DISC NOTES	123,000.00	122,751.08	122,930.94	100.15%	0.21%	.633	.633
FARMER MAC	37,500.00	37,502.38	37,560.94	100.16%	0.61%	1.510	1.510
MUNI BONDS	78,695.00	78,776.70	78,776.70	100.00%	0.52%	.749	.749
COMM PAPER	150,000.00	149,753.25	149,737.29	99.99%	0.31%	.383	.383
NCDS	150,000.00	150,000.00	150,000.00	100.00%	0.19%	.377	.377
<b>Totals ('000's):</b>	<b>4,853,874.33</b>	<b>4,858,096.90</b>	<b>4,861,404.50</b>	<b>100.07%</b>	<b>0.53%</b>	<b>.693</b>	<b>1.287</b>



Scheduled Book Market

# MATURITY Analysis

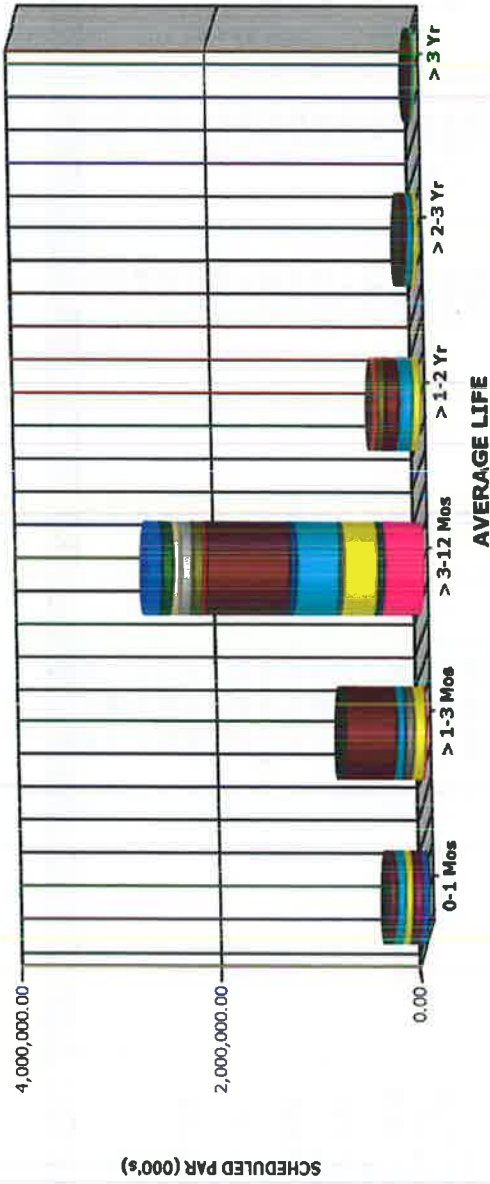
Assets (000's)	Scheduled Par	Duration (Yr)	Effective Duration	WAL (Yr)	Mat (Yr)
MMKT	15,000.00	.003	.003	.003	.003
CALTRUST FND	54,000.00	.003	.003	.003	.003
DDA/PASSBK	100,000.00	.003	.003	.003	.003
LOCAL AGCY OBLIG	585.00	4.420	4.420	8.630	8.630
US TREAS BONDS	415,000.00	.559	.559	.561	.561
FHLMC DISC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



# AVERAGE LIFE Distribution

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

\* average life calculated to first call date.

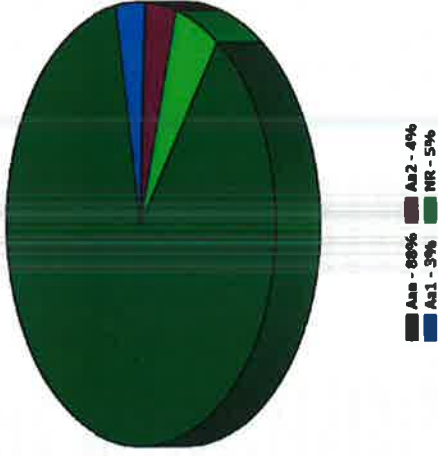


- NCDS - : 3%
- COMM PAPER - : 3%
- MUNI BONDS - : 2%
- FARMER MAC - : 1%
- FMAC DISC NOTES - : 3%
- FFCB BONDS - : 5%
- FFCB DISC NOTES - : 1%
- FHLB BONDS - : 35%
- FHLB DISC NOTES - : 1%
- FNMA BONDS - : 17%
- FNMA DISC NOTES - : 3%
- FHLMC BONDS - : 14%
- FHLMC DISC NOTES - : 1%
- US TREAS BONDS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

**CREDIT**  
*Quality*

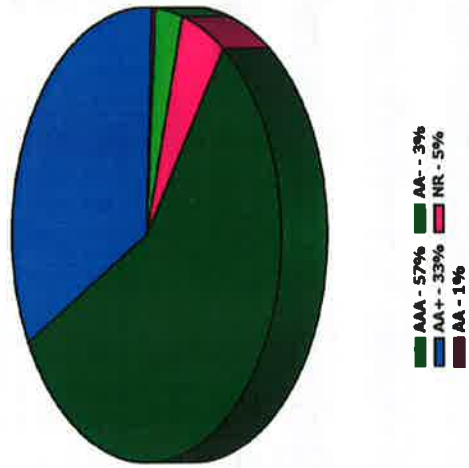
Moody's (000's)	Par	Book	Market	MKT/Book	Yield
Aaa	4,246,209.33	4,250,853.02	4,253,938.16	100.07%	0.57%
Aa1	168,540.00	168,540.27	168,540.27	100.00%	0.26%
Aa2	178,040.00	177,865.15	177,849.19	99.99%	0.36%
NR	261,085.00	260,838.46	261,076.88	100.09%	0.22%
<b>Totals (000's):</b>	<b>4,853,874.33</b>	<b>4,858,096.90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

BOOK %



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

BOOK %



\* 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 affect Treasury and Agency purchases executed after August 5.



Treasurer's Pooled Investment Fund

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3137EACL1	FHLMC	10/28/2013	.875	.937	5,000,000.00	4,990,300.00	100.875000	5,043,750.00	53,450.00	1.969	1.995
3134G1SG0	FHLMC 3.5YrNc6Mo	03/03/2014	1.250	1.250	5,000,000.00	5,000,000.00	101.250000	5,062,500.00	62,500.00	2.294	2.340
3134G1WT7	FHLMC	11/26/2012	.515	.470	5,000,000.00	5,004,700.00	100.250000	5,012,500.00	7,800.00	1.063	1.074
3134G1XG4	FHLMC 2YrNc6Mo	10/29/2012	.500	.500	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	.991	.997
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.605	10,000,000.00	9,999,999.00	100.000000	10,000,000.00	1,000.00	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.615	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	3,000.00	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.615	10,000,000.00	9,997,000.00	100.000000	10,000,000.00	3,000.00	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.995	1.008
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.995	1.008
3137EACK3	FHLMC 2.2Yr	07/27/2012	1.125	.514	10,000,000.00	10,102,700.00	100.625000	10,062,500.00	(40,200.00)	.734	.740
3134G1ZC1	FHLMC 2.5YrNc6Mo	05/23/2013	.625	.645	5,000,000.00	4,997,500.00	100.031250	5,001,562.50	4,062.50	1.547	1.562
3134G1D35	FHLMC 3YrNc1Mo	12/20/2013	1.050	1.050	15,000,000.00	15,000,000.00	100.093750	15,014,062.50	14,062.50	2.099	2.140
3134G1E34	FHLMC 2.75YrNc1Mo	09/23/2013	1.000	1.000	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	1.870	1.899
3137EACR8	FHLMC 3Yr	02/25/2014	1.375	1.375	5,000,000.00	5,000,000.00	101.968750	5,098,437.50	98,437.50	2.267	2.323
3137EACR8	FHLMC 3Yr	02/25/2014	1.375	1.465	10,000,000.00	9,973,100.00	101.968750	10,196,875.00	223,775.00	2.266	2.323
3134G1V66	FHLMC 2Yr	10/30/2012	.625	.650	5,000,000.00	4,998,000.00	100.343750	5,017,187.50	19,187.50	.995	1.000
3134G1ZC1	FHLMC 2.5YrNc6Mo	05/23/2013	.625	.737	5,000,000.00	4,988,500.00	100.031250	5,001,562.50	13,062.50	1.546	1.562
3134G2CL4	FHLMC 3Yr	04/29/2014	1.350	1.160	5,000,000.00	5,027,800.00	101.843750	5,092,187.50	64,387.50	2.447	2.496
3137EACP2	FHLMC 2Yr	11/30/2012	.375	.385	14,121,000.00	14,118,881.85	100.156250	14,143,064.06	24,182.21	1.078	1.085
3134G2HQ8	FHLMC 5YrNc6Mo	05/25/2016	2.000	2.011	5,000,000.00	4,997,500.00	100.125000	5,006,250.00	8,750.00	4.306	4.570
3134G2HES	FHLMC 3YrNc6Mo	05/23/2014	1.250	1.250	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.499	2.562
3134G2HQ8	FHLMC 5YrNc6Mo	05/25/2016	2.000	2.005	5,000,000.00	4,998,750.00	100.125000	5,006,250.00	7,500.00	4.306	4.570
3137EACL1	FHLMC 3Yr	10/28/2013	.875	.790	11,022,330.00	11,022,330.00	100.875000	11,096,250.00	73,920.00	1.971	1.995
3134G2JF0	FHLMC 2YrNc6Mo	12/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.069	2.110
3134G2FT4	FHLMC 2.25Yr	08/13/2013	.875	.611	5,000,000.00	5,028,775.00	100.718750	5,035,937.50	7,162.50	1.765	1.786
3134G2KY7	FHLMC 2.25YrNc6Mo	09/23/2013	.750	.750	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.878	1.899
3134G2KY7	FHLMC 2.25YrNc6Mo	09/23/2013	.750	.750	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.876	1.899
3134G2KY7	FHLMC 2YrNc6Mo	09/23/2013	.750	.761	7,000,000.00	6,998,250.00	100.062500	7,004,375.00	6,125.00	1.887	1.899
3134G2PH9	FHLMC 2.5YrNc6Mo	07/11/2014	1.050	1.050	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	2.642	2.696
3134G2PG1	FHLMC 2.5YrNc6Mo	07/25/2014	.800	.881	5,000,000.00	4,990,000.00	100.093750	5,004,687.50	14,687.50	2.171	2.205
3134G2QF2	FHLMC 2YrNc6Mo	07/18/2013	.650	.650	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.699	1.715
3134G2QS4	FHLMC 3YrNc3Mo	07/25/2014	1.200	1.200	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	2.673	2.734
3134G2PT3	FHLMC 3YrNc3Mo	07/21/2014	.750	.809	6,250,000.00	6,239,062.50	100.031250	6,251,953.13	12,890.63	2.683	2.723
3134G2UP5	FHLMC 5YrNc1Yr	08/22/2016	1.750	1.750	10,000,000.00	10,000,000.00	100.906250	10,090,625.00	90,625.00	4.578	4.814
3134G2UB6	FHLMC 5YrNc3Mo	08/15/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	4.655	4.795
3134G2WB4	FHLMC 5YrNc3Mo	08/25/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.650	4.822
3134G2WJ7	FHLMC 5YrNc6Mo	08/24/2016	1.500	1.506	5,000,000.00	4,998,500.00	100.250000	5,012,500.00	14,000.00	4.615	4.819
3134G2V58	FHLMC 3.5YrNc6Mo	02/23/2015	.875	.875	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	3.251	3.318
3134G2WB4	FHLMC 5YrNc3Mo	08/25/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.650	4.822
3134G2WU2	FHLMC 2YrNc6Mo	08/22/2013	.600	.600	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	(3,125.00)	1.794	1.811
3134G2YB2	FHLMC 2YrNc3Mo	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	(9,375.00)	1.799	1.814
3134G2YD8	FHLMC 5YrNc6Mo	08/24/2016	1.125	1.125	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	4.664	4.819
3134G2YB2	FHLMC 2YrNc3Mo	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	(9,375.00)	1.799	1.814
3134G2YK2	FHLMC 2YrNc1Yr	09/06/2013	.450	.450	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	1.836	1.852
3134G2ZF2	FHLMC 5YrNc6Mo	09/01/2016	1.000	1.000	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(12,500.00)	4.699	4.841
3134G2ZJ4	FHLMC 5YrNc3Mo	09/06/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	4.713	4.855
3134G2YM8	FHLMC 5YrNc6Mo	09/02/2014	.750	.750	5,000,000.00	5,000,000.00	99.625000	4,981,250.00	(18,750.00)	2.798	2.841
3134G2ZN5	FHLMC 3YrNc3Mo	09/06/2016	1.125	1.125	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	4.697	4.855
3137EACK3	FHLMC 11Mo	07/27/2012	1.125	.203	10,000,000.00	10,086,400.00	100.625000	10,062,500.00	(23,900.00)	.735	.740
3134G2YJ5	FHLMC 3Yr	09/19/2014	.500	.500	10,000,000.00	10,000,000.00	99.406250	9,940,625.00	(59,375.00)	2.858	2.888

Treasurer's Pooled Investment Fund

Month End Portfolio Holdings		Maturity		Yield		Par		Book		Market		Unrealized		Modified		Years To	
CUSIP	Description	Date	Coupon	To Mat	Value	Value	Value	Value	Price	Value	Gain/Loss	Duration	Duration	Maturity	Maturity	Maturity	Maturity
313452A36	FHLMC 2Yrnc6MoB	09/09/2013	.550	.550	5,000,000.00	99.875000	5,000,000.00	5,000,000.00	99.875000	4,995,750.00	(6,250.00)	1.842	1.842	1.860			
313452C83	FHLMC 5Yrnc6MoB	09/02/2016	1.000	1.000	10,000,000.00	100.093750	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	4.702	4.702	4.844			
313452B92	FHLMC 2Yrnc3MoB	03/13/2013	.500	.500	10,000,000.00	100.031250	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.360	1.360	1.367			
313452D41	FHLMC 5Yrnc3MoB	09/19/2016	1.250	1.250	10,000,000.00	100.093750	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	4.716	4.716	4.890			
313452D74	FHLMC 2Yrnc3MoB	09/20/2013	.600	.600	10,000,000.00	99.875000	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	(12,500.00)	1.872	1.872	1.890			
313452H39	FHLMC 3Yrnc6MoB	09/29/2014	.800	.800	5,000,000.00	99.562500	5,000,000.00	5,000,000.00	99.562500	4,978,125.00	(21,875.00)	2.870	2.870	2.915			
313452D66	FHLMC 2.5Yrnc6MoB	03/14/2014	.625	.625	5,000,000.00	99.750000	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(12,500.00)	2.347	2.347	2.370			
313452D66	FHLMC 2.5Yrnc6MoB	03/14/2014	.625	.625	3,350,000.00	99.750000	3,350,000.00	3,350,000.00	99.750000	3,341,625.00	(8,375.00)	2.347	2.347	2.370			
313452G48	FHLMC 5Yrnc6MoB	09/28/2016	1.350	1.350	5,000,000.00	99.906250	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	(2,187.50)	4.728	4.728	4.915			
313452ZB1	FHLMC 2Yrnc6MoB	09/06/2013	.500	.500	5,000,000.00	99.875000	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	(1,250.00)	1.835	1.835	1.852			
313452L34	FHLMC 2Yrnc6MoB	09/30/2013	.550	.550	10,000,000.00	99.906250	10,000,000.00	10,000,000.00	99.906250	9,990,625.00	(9,375.00)	1.903	1.903	1.918			
313452N81	FHLMC 5Yrnc6MoB	09/29/2016	1.250	1.250	10,000,000.00	99.687500	10,000,000.00	10,000,000.00	99.687500	9,966,750.00	(31,250.00)	4.744	4.744	4.918			
313452L34	FHLMC 2Yrnc6MoB	09/30/2013	.550	.550	5,000,000.00	99.906250	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	(4,687.50)	1.903	1.903	1.918			
313452K84	FHLMC 3Yrnc6MoB	09/30/2014	.750	.750	10,000,000.00	99.437500	10,000,000.00	10,000,000.00	99.437500	9,943,750.00	(56,250.00)	2.878	2.878	2.918			
313452L34	FHLMC 2Yrnc6MoB	09/30/2013	.550	.550	20,000,000.00	99.906250	20,000,000.00	20,000,000.00	99.906250	19,981,250.00	(14,750.00)	1.903	1.903	1.918			
313452L34	FHLMC 2Yrnc6MoB	09/30/2013	.550	.550	10,000,000.00	99.906250	10,000,000.00	10,000,000.00	99.906250	9,990,625.00	(9,375.00)	1.903	1.903	1.918			
313452N81	FHLMC 5Yrnc6MoB	09/29/2016	1.250	1.250	7,020,000.00	99.687500	7,020,000.00	7,020,000.00	99.687500	6,996,062.50	(21,937.50)	4.744	4.744	4.918			
313452YJ5	FHLMC 3Yr	09/19/2014	.500	.599	10,000,000.00	99.406250	9,970,700.00	10,000,000.00	99.406250	9,940,625.00	(30,075.00)	2.856	2.856	2.888			
313452T28	FHLMC 3Yrnc6MoB	10/17/2014	.750	.750	5,000,000.00	99.718750	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	(14,062.50)	2.922	2.922	2.964			
313452O62	FHLMC 2Yrnc6MoB	10/03/2013	.500	.520	5,000,000.00	99.875000	4,998,000.00	5,000,000.00	99.875000	4,993,750.00	(4,250.00)	1.910	1.910	1.926			
313452U91	FHLMC 5Yrnc6MoB	10/13/2016	1.000	1.010	5,000,000.00	99.843750	4,997,500.00	5,000,000.00	99.843750	4,993,187.50	(5,312.50)	4.815	4.815	4.956			
313452T69	FHLMC 5Yrnc6MoB	10/13/2016	1.125	1.156	5,000,000.00	100.125000	4,992,500.00	5,000,000.00	100.125000	5,006,250.00	13,750.00	4.956	4.956	4.956			
313452L42	FHLMC 2Yr	10/15/2013	.375	.483	15,000,000.00	99.875000	14,967,300.00	15,000,000.00	99.875000	14,981,250.00	13,950.00	1.945	1.945	1.959			
313452V41	FHLMC 2Yrnc3MoB	10/25/2013	.600	.600	10,000,000.00	100.093750	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	1.968	1.968	1.986			
313452V41	FHLMC 2Yrnc3MoB	10/25/2013	.600	.600	5,000,000.00	100.093750	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	1.968	1.968	1.986			
313452W40	FHLMC 3Yrnc6MoB	10/24/2014	.800	.800	10,000,000.00	99.843750	10,000,000.00	10,000,000.00	99.843750	9,984,375.00	(15,625.00)	2.939	2.939	2.984			
313452W40	FHLMC 3Yrnc6MoB	10/24/2014	.800	.800	5,000,000.00	99.843750	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	2.939	2.939	2.984			
313452W40	FHLMC 3Yrnc6MoB	10/24/2014	.800	.800	5,000,000.00	99.843750	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	2.939	2.939	2.984			
313452W40	FHLMC 3Yrnc6MoB	10/24/2014	.800	.800	5,000,000.00	99.843750	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	(7,812.50)	2.939	2.939	2.984			
3137EACV3	FHLMC 3Yr	11/25/2014	.750	.755	10,000,000.00	99.968750	9,998,467.22	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	3.016	3.016	3.071			
3137EACV3	FHLMC 3Yr	11/25/2014	.750	.761	4,998,300.00	99.968750	4,998,300.00	4,998,300.00	99.968750	4,998,437.50	137.50	3.016	3.016	3.071			
313452W99	FHLMC 5Yrnc6MoB	10/13/2016	1.250	1.250	5,000,000.00	100.218750	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	4.956	4.956	4.956			
313452W73	FHLMC 2Yrnc1Yr	10/18/2013	.500	.516	5,000,000.00	99.906250	4,998,437.50	5,000,000.00	99.906250	4,995,312.50	(3,125.00)	1.951	1.951	1.967			
313452Y89	FHLMC 3.5Yrnc1Yr	04/24/2015	1.000	1.007	5,000,000.00	99.625000	4,998,750.00	5,000,000.00	99.625000	4,981,250.00	(17,500.00)	3.412	3.412	3.482			
313452Y55	FHLMC 2Yrnc6MoB	10/25/2013	.550	.550	5,000,000.00	99.906250	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	(4,687.50)	1.970	1.970	1.986			
			.853	.824	668,741,000.00	100.128593	668,984,354.07	669,600,954.69	100.128593	669,600,954.69	616,600.62	2.469	2.469	2.523			
<b>FNMA DISC NOTES</b>																	
313588TA3	FNMA DISC NOTE	02/13/2012	.210	.210	50,000,000.00	100.000000	49,910,458.33	50,000,000.00	100.000000	50,000,000.00	89,541.67	.287	.287	.288			
313588RX5	FNMA DISC NOTE	01/17/2012	.190	.190	100,000,000.00	100.000000	99,852,750.00	100,000,000.00	100.000000	100,000,000.00	147,250.00	.214	.214	.214			
313586QR3	FNMA DISC NOTE	07/05/2014	1.052	1.051	5,000,000.00	97.593750	4,840,500.00	5,000,000.00	97.593750	4,879,687.50	39,187.50	2.650	2.650	2.679			
			.224	.224	155,000,000.00	99.922379	154,603,708.33	154,879,687.50	99.922379	154,879,687.50	275,979.17	.314	.314	.316			
<b>FNMA BONDS</b>																	
3136F94P5	FNMA 3Yr	01/30/2012	2.000	1.573	10,000,000.00	100.437500	10,107,000.00	10,000,000.00	100.437500	10,043,750.00	(63,250.00)	.247	.247	.249			
31398AZN5	FNMA	11/23/2011	1.000	1.117	5,000,000.00	100.062500	4,987,900.00	5,000,000.00	100.062500	5,003,125.00	15,225.00	.063	.063	.063			
31398AXX5	FNMA	11/03/2011	1.215	.750	10,000,000.00	100.000000	10,065,500.00	10,000,000.00	100.000000	10,000,000.00	(65,500.00)	.008	.008	.008			
31398AV90	FNMA 3Yrnc2Yr	07/16/2013	1.300	1.317	5,000,000.00	100.625000	4,997,500.00	5,000,000.00	100.625000	5,031,250.00	33,750.00	1.678	1.678	1.710			
3136FM7D0	FNMA 5Yrnc1.5Yr	08/17/2015	1.030	1.000	5,000,000.00	100.187500	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	3.797	3.797	3.797			
31398A3N0	FNMA	09/24/2012	.625	.700	5,000,000.00	100.375000	4,992,300.00	5,000,000.00	100.375000	5,018,750.00	26,450.00	.901	.901	.901			
31398A3A8	FNMA	09/03/2013	1.050	1.058	5,000,000.00	101.000000	4,998,750.00	5,000,000.00	101.000000	5,050,000.00	51,250.00	1.844	1.844	1.844			
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	100.937500	5,000,000.00	5,000,000.00	100.937500	5,046,875.00	46,875.00	1.830	1.830	1.860			
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	100.937500	5,000,000.00	5,000,000.00	100.937500	5,046,875.00	46,875.00	1.830	1.830	1.860			
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	100.937500	5,000,000.00	5,000,000.00	100.937500	5,046,875.00	46,875.00	1.830	1.830	1.860			
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.084	5,000,000.00												

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
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.377500	5,046,875.00	46,875.00	1.830	1.860
31398A3N0	FNMA	09/24/2012	.625	.704	5,000,000.00	4,992,000.00	100.375000	5,018,750.00	26,750.00	.893	.901
31398A3L4	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.132	5,000,000.00	4,999,000.00	101.218750	5,060,937.50	61,937.50	1.851	1.882
31398A3L4	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	10,000,000.00	10,000,000.00	101.218750	10,121,875.00	121,875.00	1.851	1.882
31398A3L4	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.218750	5,060,937.50	60,937.50	1.851	1.882
31398A3L4	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.218750	5,060,937.50	60,937.50	1.851	1.882
31398A3L4	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	5,000,000.00	4,997,500.00	100.562500	5,028,125.00	30,625.00	1.862	1.890
3136FPFX1	FNMA 3.25Yrnc6Mo	12/17/2013	1.000	1.017	5,000,000.00	4,997,500.00	101.250000	5,062,500.00	65,000.00	2.088	2.132
31398A3R1	FNMA 3.5Yrnc6Mo	03/21/2014	1.350	1.350	5,000,000.00	5,000,000.00	101.500000	5,075,000.00	75,000.00	2.340	2.389
31398AH54	FNMA	04/04/2012	1.000	.410	10,000,000.00	10,088,900.00	100.375000	10,037,500.00	(51,400.00)	.426	.427
31398A4H2	FNMA 3Yrnc6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.406250	5,070,312.50	70,312.50	1.909	1.940
31398A4H2	FNMA 3Yrnc6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.406250	5,070,312.50	70,312.50	1.909	1.940
31398A4H2	FNMA 3Yrnc6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.406250	5,070,312.50	70,312.50	1.909	1.940
31398A5H1	FNMA 3Yrnc1Mo	11/04/2013	.875	.885	3,050,000.00	3,049,085.00	100.000000	3,050,000.00	915.00	1.978	2.014
31398AP71	FNMA 2.2Yr	06/22/2012	1.250	.348	10,000,000.00	10,145,800.00	100.625000	10,062,500.00	(83,300.00)	.637	.644
31398AT77	FNMA 2.2Yr	07/30/2012	1.125	.403	10,000,000.00	10,124,000.00	100.656250	10,065,625.00	(58,375.00)	.748	.748
31398A5B4	FNMA 2Yr	11/01/2012	.550	.550	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	-	.996	1.005
31398A5V0	FNMA 2Yr	11/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	1.014	1.027
31398A5V0	FNMA 2Yr	11/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	1.014	1.027
31398AT77	FNMA 2.2Yr	07/30/2012	1.125	.458	10,000,000.00	10,114,300.00	100.656250	10,065,625.00	(48,675.00)	.743	.748
31398A5S7	FNMA 2Yrnc1Yr	11/15/2013	.900	.900	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.008	2.044
31398A5S7	FNMA 2Yrnc1Yr	11/15/2013	.900	.900	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.008	2.044
31398A5S7	FNMA 2Yrnc1Yr	11/15/2013	.900	.900	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.008	2.044
31398A5V0	FNMA 2Yrnc1Yr	11/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	1.014	1.027
3136FPV08	FNMA 5Yrnc6Mo	11/19/2015	1.250	1.250	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	3.915	4.055
31398A5Z1	FNMA 3Yrnc6Mo	11/19/2013	.800	.800	10,000,000.00	10,000,000.00	100.531250	10,053,125.00	53,125.00	2.022	2.055
31398A5Z1	FNMA 3Yrnc6Mo	11/19/2013	.800	.800	10,000,000.00	10,000,000.00	100.531250	10,053,125.00	53,125.00	2.022	2.055
31398A6G2	FNMA 3Yrnc1Yr	11/22/2013	.750	.750	5,000,000.00	5,026,562.50	100.062500	5,026,562.50	26,562.50	2.032	2.063
3136FPX00	FNMA 4Yr	11/26/2014	1.050	1.050	10,000,000.00	10,000,000.00	100.625000	10,062,500.00	62,500.00	2.999	3.074
31398A6K3	FNMA 3Yrnc1Mo	11/29/2013	.800	.800	5,000,000.00	5,000,000.00	100.656250	5,003,125.00	3,125.00	2.050	2.082
3136FPZD2	FNMA 4Yrnc2Mo	12/03/2014	1.125	1.125	10,000,000.00	10,000,000.00	100.656250	10,065,625.00	65,625.00	3.014	3.093
31398A744	FNMA 3Yrnc1Yr	12/30/2013	1.300	1.300	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	2.117	2.167
3136FPW60	FNMA 3Yrnc1Yr	12/30/2013	1.500	1.500	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	2.117	2.167
3136FPV95	FNMA 3.5Yrnc1Yr	07/03/2014	1.700	1.700	10,000,000.00	10,000,000.00	100.218750	10,021,875.00	21,875.00	2.588	2.674
3136FPV95	FNMA 3.5Yrnc1Yr	07/03/2014	1.700	1.700	15,000,000.00	15,000,000.00	100.218750	15,032,812.50	32,812.50	2.588	2.674
3136FPV46	FNMA 3Yrnc1Yr	01/13/2014	1.420	1.420	20,000,000.00	20,000,000.00	100.218750	20,043,750.00	43,750.00	2.150	2.205
3136FP6X0	FNMA 5Yr	02/04/2016	.303	.324	9,990,000.00	9,990,000.00	99.593750	9,959,375.00	(30,625.00)	4.222	4.266
3135G0A05	FNMA 3Yrnc1Yr	01/27/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	2.203	2.244
3136FPUC9	FNMA 2Yr	10/30/2012	.500	.550	15,000,000.00	14,988,000.00	100.125000	15,018,750.00	30,750.00	.996	1.000
3136FPUC9	FNMA 2Yr	10/30/2012	.500	.557	10,000,000.00	9,991,000.00	100.125000	10,012,500.00	21,500.00	.996	1.000
31398A3K6	FNMA 4Yr	03/14/2014	1.250	1.278	5,000,000.00	4,996,000.00	101.718750	5,085,937.50	89,937.50	2.324	2.370
3136FRGK3	FNMA 3.25Yrnc1Yr	07/25/2014	1.700	1.700	5,000,000.00	5,000,000.00	100.625000	5,031,250.00	31,250.00	2.648	2.734
31398A5W8	FNMA 3Yr	12/18/2013	.750	1.194	4,941,950.00	5,028,125.00	100.562500	5,028,125.00	86,175.00	2.134	2.134
3136FPUC9	FNMA 2Yrnc	10/30/2012	.500	.473	5,000,000.00	5,002,000.00	100.125000	5,006,250.00	6,250.00	.996	1.000
31398AVZ2	FNMA 5Yr	03/13/2014	2.750	1.128	10,000,000.00	10,454,500.00	105.343750	10,534,375.00	79,875.00	2.288	2.367
3136FRKM4	FNMA 4.25Yrnc1Yr	08/24/2015	2.000	2.000	5,000,000.00	5,000,000.00	100.906250	5,045,312.50	45,312.50	3.642	3.816
31398A5Z1	FNMA 3Yr	11/19/2013	.800	.870	5,000,000.00	4,991,250.00	100.531250	5,026,562.50	35,312.50	2.021	2.055
31398A6F4	FNMA 1.75 Yr	12/28/2013	.375	.349	5,000,000.00	5,002,000.00	100.187500	5,009,375.00	7,375.00	1.154	1.162
3135G0B02	FNMA 3Yrnc1Yr	06/27/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.343750	5,017,187.50	17,187.50	2.605	2.658
3135G0BR3	FNMA 2.25Yr	08/09/2013	.500	.580	10,000,000.00	9,983,000.00	100.218750	10,021,875.00	38,875.00	1.760	1.775
3136FRYK3	FNMA 3Yrnc9MoB	06/30/2014	.800	.800	10,000,000.00	10,000,000.00	100.156250	10,015,625.00	15,625.00	2.626	2.666
3135G0BR3	FNMA 2Yr	08/09/2013	.500	.600	10,000,000.00	9,979,200.00	100.218750	10,021,875.00	42,675.00	1.759	1.775
3136FRZ04	FNMA 3Yrnc1Yr	07/18/2014	1.200	1.200	5,000,000.00	5,000,000.00	100.437500	5,021,875.00	21,875.00	2.654	2.715

Treasurer's Pooled Investment Fund

October 2011

Month End Portfolio Holdings	CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
	31398AT77	FNMA 1Yr	07/30/2012	1.125	.264	5,000,000.00	5,045,700.00	100.656250	5,032,812.50	5,032,812.50	(12,887.50)	.743	.748
	3136FR084	FNMA 3Yrnc1YrE	07/25/2014	1.020		5,000,000.00	5,000,000.00	100.281250	5,014,062.50	5,014,062.50	14,062.50	2.682	2.734
	3136FRWKS	FNMA 5Yrnc6MoB	07/11/2016	1.750	1.750	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	5,012,500.00	12,500.00	4.465	4.699
	3135G0BX0	FNMA 3Yrnc6MoB	08/01/2014	1.100	1.081	5,000,000.00	5,002,735.00	100.125000	5,006,250.00	5,006,250.00	3,515.00	2.695	2.753
	3136FRK44	FNMA 3.5Yrnc1YrB	02/23/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	5,015,625.00	15,625.00	3.243	3.318
	31398ASW8	FNMA 3Yr	12/18/2013	.750	.480	10,000,000.00	10,063,305.58	100.562500	10,056,250.00	10,056,250.00	(7,055.58)	2.107	2.134
	3136FRM26	FNMA 3Yrnc6MoE	08/22/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	5,006,250.00	6,250.00	2.757	2.811
	3135G0CD3	FNMA 3Yrnc6MoE	09/02/2014	1.000	1.000	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	10,009,375.00	9,375.00	2.785	2.841
	3135G0CC4	FNMA 2Yrnc1YrE	09/06/2013	.450	.450	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	9,993,750.00	(6,250.00)	1.836	1.852
	3135G0CD2	FNMA 2Yrnc6MoB	09/06/2013	.550	.550	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	9,987,500.00	(12,500.00)	1.834	1.852
	3135G0CU5	FNMA 3Yrnc2YrE	09/12/2014	.625	.625	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	4,987,500.00	(12,500.00)	2.832	2.868
	3135G0CU5	FNMA 3Yrnc2YrE	09/12/2014	.625	.625	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	4,987,500.00	(12,500.00)	2.832	2.868
	3135G0CN1	FNMA 3Yrnc1YrE	09/12/2014	.650	.650	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	4,987,500.00	(12,500.00)	2.800	2.827
	3136FRW66	FNMA 5Yrnc1YrB	09/21/2016	1.000	1.000	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	4,996,875.00	(3,125.00)	4.755	4.896
	3135G0CW1	FNMA 2Yrnc6MoE	09/06/2013	.500	.500	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	4,996,875.00	(3,125.00)	1.835	1.852
	3135G0CW1	FNMA 2Yrnc6MoE	09/06/2013	.500	.500	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	4,996,875.00	(3,125.00)	1.835	1.852
	3135G0CZ4	FNMA 3Yrnc6MoB	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	4,985,937.50	(14,062.50)	2.820	2.868
	3135G0CZ4	FNMA 3Yrnc6MoB	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	4,985,937.50	(14,062.50)	2.820	2.868
	3135G0DA8	FNMA 3Yrnc1YrE	09/12/2014	.750	.750	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	5,010,937.50	10,937.50	2.825	2.868
	3135G0DB6	FNMA 2Yrnc6MoB	09/12/2013	.600	.600	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	9,987,500.00	(12,500.00)	1.849	1.868
	3136FRS46	FNMA 5Yrnc1YrB	09/14/2016	1.125	1.140	4,996,250.00	4,996,250.00	100.062500	5,003,125.00	5,003,125.00	6,875.00	4.718	4.877
	31398AT77	FNMA 11Mo	07/30/2012	1.125	.183	5,043,785.00	5,043,785.00	100.656250	5,032,812.50	5,032,812.50	(10,972.50)	.744	.748
	3136FRV66	FNMA 5Yrnc1YrB	09/21/2016	1.000	1.021	4,995,000.00	4,995,000.00	99.937500	4,996,875.00	4,996,875.00	1,875.00	4.754	4.896
	3136FRV59	FNMA 5Yrnc1YrB	09/14/2016	1.050	1.071	3,996,000.00	3,996,000.00	100.031250	4,001,250.00	4,001,250.00	5,250.00	4.728	4.877
	3136FRS46	FNMA 5Yrnc1YrB	09/14/2016	1.125	1.146	4,995,000.00	4,995,000.00	100.062500	5,003,125.00	5,003,125.00	8,125.00	4.718	4.877
	3136FR2A0	FNMA 5Yrnc1YrB	09/21/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	5,014,062.50	14,062.50	4.755	4.896
	3135G0DB6	FNMA 2Yrnc6MoB	09/12/2013	.600	.600	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	9,987,500.00	(12,500.00)	1.849	1.868
	3135G0CN1	FNMA 3Yrnc1YrE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	4,987,500.00	(12,500.00)	2.800	2.827
	3135G0DK6	FNMA 2Yrnc6MoB	09/27/2013	.600	.600	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	9,996,875.00	(3,125.00)	1.891	1.910
	3135G0DK6	FNMA 2Yrnc6MoB	09/27/2013	.600	.600	5,000,000.00	5,000,000.00	99.968750	4,996,875.00	4,996,875.00	(3,125.00)	1.891	1.910
	3135G0DK6	FNMA 2Yrnc6MoB	09/27/2013	.600	.600	5,000,000.00	5,000,000.00	99.968750	4,996,875.00	4,996,875.00	(3,125.00)	1.891	1.910
	3135G0CZ4	FNMA 3Yrnc6MoB	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	4,985,937.50	(14,062.50)	2.820	2.868
	3135G0CZ4	FNMA 3Yrnc6MoB	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	4,985,937.50	(14,062.50)	2.820	2.868
	3135G0CZ4	FNMA 3Yrnc6MoB	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99.718750	4,985,937.50	4,985,937.50	(14,062.50)	2.820	2.868
	3136FR4E0	FNMA 5Yrnc6MoB	09/28/2016	1.250	1.260	4,997,500.00	4,997,500.00	99.687500	4,984,375.00	4,984,375.00	(13,125.00)	4.741	4.915
	3135G0DN0	FNMA 2Yrnc6MoE	09/26/2013	.500	.520	4,998,000.00	4,998,000.00	99.781250	4,989,062.50	4,989,062.50	(8,937.50)	1.890	1.907
	3135G0DQ3	FNMA 2Yrnc6MoE	09/27/2013	.550	.550	10,000,000.00	10,000,000.00	99.843750	9,984,375.00	9,984,375.00	(15,625.00)	1.892	1.910
	3135G0DQ3	FNMA 2Yrnc6MoE	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	4,992,187.50	(7,812.50)	1.892	1.910
	3135G0DQ3	FNMA 2Yrnc6MoE	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	4,992,187.50	(7,812.50)	1.892	1.910
	3135G0DN0	FNMA 2Yrnc6MoE	09/26/2013	.500	.525	4,997,500.00	4,997,500.00	99.781250	4,989,062.50	4,989,062.50	(8,437.50)	1.890	1.907
	3135G0DT7	FNMA 3Yrnc6MoB	10/17/2014	.700	.700	5,000,000.00	5,000,000.00	99.468750	4,973,437.50	4,973,437.50	(26,562.50)	2.925	2.964
	3135G0DT7	FNMA 3Yrnc6MoB	10/17/2014	.700	.700	5,000,000.00	5,000,000.00	99.468750	4,973,437.50	4,973,437.50	(26,562.50)	2.925	2.964
	31398AA4T6	FNMA 2Yr	10/30/2012	.500	.228	20,059,800.00	20,059,800.00	100.312500	20,062,500.00	20,062,500.00	2,700.00	.998	1.000
	3135G0CN1	FNMA 3Yrnc1YrE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	4,987,500.00	(12,500.00)	2.800	2.827
	3135G0DR1	FNMA 2Yrnc6MoB	10/03/2013	.500	.500	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	4,992,187.50	(7,812.50)	1.910	1.926
	3135G0DR1	FNMA 2Yrnc6MoB	10/03/2013	.500	.500	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	4,992,187.50	(7,812.50)	1.910	1.926
	3135G0DV2	FNMA 2Yrnc6MoB	10/18/2013	.550	.550	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	10,006,250.00	6,250.00	1.950	1.967
	3136FR4E0	FNMA 5Yrnc6MoB	09/28/2016	1.250	1.250	10,000,000.00	10,000,000.00	99.687500	9,968,750.00	9,968,750.00	(31,250.00)	4.741	4.915
	3136FR4E0	FNMA 5Yrnc6MoB	09/28/2016	1.250	1.255	4,998,750.00	4,998,750.00	99.687500	4,984,375.00	4,984,375.00	(14,375.00)	4.741	4.915
	3136FR4E0	FNMA 5Yrnc6MoB	09/28/2016	1.250	1.250	5,000,000.00	5,000,000.00	99.687500	4,984,375.00	4,984,375.00	(15,625.00)	4.741	4.915
	3136FTCX5	FNMA 5Yrnc1YrB	10/26/2016	1.250	1.250	10,000,000.00	10,000,000.00	99.312500	9,931,250.00	9,931,250.00	(68,750.00)	4.819	4.992
	3136FTDJ5	FNMA 5Yrnc1YrB	10/26/2016	1.000	1.006	4,998,500.00	4,998,500.00	99.906250	4,995,312.50	4,995,312.50	(3,187.50)	4.851	4.992
				.940	.863	802,050,000.00	803,158,760.58	100.297441	804,435,625.00	804,435,625.00	1,276,864.42	2.176	2.220

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
313384ZM2	FHLB DISC NOTE	07/18/2012	.160	.160	10,000,000.00	9,985,155.56	99.927778	9,992,777.78	7,622.22	.713	.715
313384C80	FHLB DISC NOTE	08/21/2012	.200	.200	30,000,000.00	29,939,500.00	99.906250	29,971,875.00	32,375.00	.806	.808
313384D71	FHLB DISC NOTE	08/28/2012	.170	.170	20,000,000.00	19,965,716.66	99.906250	19,981,250.00	15,533.34	.825	.827
313384F61	FHLB DISC NOTE	09/12/2012	.170	.170	10,000,000.00	9,982,811.11	99.875000	9,987,500.00	4,688.89	.866	.868
			<b>.181</b>	<b>.182</b>	<b>70,000,000.00</b>	<b>69,873,183.33</b>	<b>99.904861</b>	<b>69,933,402.78</b>	<b>60,219.45</b>	<b>.807</b>	<b>.809</b>
<b>FHLB BONDS</b>											
3133XVNT4	FHLB 3Yr	12/14/2012	1.750	1.612	5,000,000.00	5,020,050.00	101.531250	5,076,562.50	56,512.50	1.098	1.123
3133XWKU2	FHLB 2.5Yr	06/08/2012	1.375	1.212	5,000,000.00	5,017,100.00	100.656250	5,032,812.50	15,712.50	.596	.605
3133XXTU1	FHLB 2.25Yr	07/12/2012	1.260	1.260	5,000,000.00	5,000,000.00	100.687500	5,034,375.00	34,375.00	.690	.699
3133XYHD0	FHLB	06/14/2013	1.625	1.198	15,000,000.00	15,185,100.00	102.000000	15,300,000.00	114,900.00	1.586	1.622
313370ZE7	FHLB	04/02/2012	.750	.750	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	14,062.50	.420	.422
3133XWV47	FHLB	03/09/2012	1.125	.886	10,000,000.00	10,040,000.00	100.375000	10,037,500.00	(2,500.00)	.354	.356
3133XYVH5	FHLB 5YrNcl.5Yr	07/06/2015	1.500	1.500	10,000,000.00	10,000,000.00	100.187500	10,018,750.00	18,750.00	3.551	3.682
3133XYUK9	FHLB	01/17/2012	.800	.800	35,000,000.00	35,000,000.00	100.125000	35,043,750.00	43,750.00	.213	.214
3133703Y2	FHLB	01/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	.191	.192
3133XYZC2	FHLB	01/13/2012	.670	.650	25,000,000.00	25,007,500.00	100.093750	25,023,437.50	15,937.50	.202	.203
3133XYZC2	FHLB	01/13/2012	.670	.650	15,000,000.00	15,000,000.00	100.093750	15,014,062.50	14,062.50	.202	.203
3133XYZC2	FHLB	01/13/2012	.670	.679	10,000,000.00	9,998,700.00	100.093750	10,009,375.00	10,675.00	.202	.203
3133XYZC2	FHLB	01/13/2012	.670	.670	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	.202	.203
3133702W7	FHLB 3YrNn1.5Mo	07/12/2013	1.400	1.400	5,000,000.00	5,000,000.00	100.125000	5,009,375.00	9,375.00	1.665	1.699
313370B16	FHLB	01/30/2012	.650	.570	10,000,000.00	10,011,930.00	100.125000	10,012,500.00	570.00	.248	.249
313370B16	FHLB	01/30/2012	.650	.550	10,000,000.00	10,014,900.00	100.125000	10,012,500.00	(2,400.00)	.249	.249
313370B16	FHLB	01/30/2012	.650	.506	5,000,000.00	5,010,650.00	100.125000	5,006,250.00	(4,400.00)	.249	.249
3133XYW35	FHLB 1.5Yr	12/21/2011	.750	.446	10,000,000.00	10,040,757.70	100.093750	10,009,375.00	(31,382.70)	1.139	1.140
313370TA6	FHLB 3Yr	08/28/2013	.875	.851	5,000,000.00	5,003,500.00	100.812500	5,040,625.00	37,125.00	1.813	1.827
313370TB4	FHLB 3Yr	07/29/2013	.850	.840	5,000,000.00	5,001,442.61	100.781250	5,039,062.50	37,619.89	1.725	1.745
3133706G8	FHLB	01/13/2012	.625	.420	10,000,000.00	10,027,900.80	100.093750	10,009,375.00	(18,525.80)	.202	.203
3133XYZC2	FHLB	01/13/2012	.670	.425	10,000,000.00	10,032,800.00	100.093750	10,009,375.00	(23,425.00)	.202	.203
3133706G8	FHLB 2Yr	06/08/2012	1.375	.642	10,000,000.00	10,126,900.00	100.656250	10,065,625.00	(61,275.00)	.597	.605
3133706G8	FHLB	01/13/2012	.625	.455	20,000,000.00	20,045,000.00	100.093750	20,018,750.00	(26,250.00)	.202	.203
313370B72	FHLB 1.5Yr	01/25/2012	.600	.385	10,000,000.00	10,028,700.00	100.125000	10,012,500.00	(16,200.00)	.235	.236
3133XYZC2	FHLB	01/13/2012	.670	.375	15,000,000.00	15,048,794.70	100.093750	15,014,062.50	(34,732.20)	.202	.203
3133706G8	FHLB	03/27/2012	.500	.500	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	.404	.405
313370ZT8	FHLB 1.5Yr	05/18/2012	1.125	.459	10,000,000.00	10,108,600.00	100.500000	10,050,000.00	(58,600.00)	.543	.548
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	.453	10,000,000.00	10,109,600.00	100.500000	10,050,000.00	(59,600.00)	.543	.548
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	.445	11,000,000.00	11,055,770.00	100.281250	11,030,937.50	(24,832.50)	.413	.414
3133XXV58	FHLB 1.75Yr	03/30/2012	.750	.411	11,000,000.00	11,055,770.00	100.656250	11,030,937.50	(24,832.50)	.598	.605
3133XWKU2	FHLB 2Yr	06/08/2012	1.375	.370	5,000,000.00	5,081,600.00	100.656250	5,032,812.50	(48,787.50)	.544	.548
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	.342	10,000,000.00	10,119,200.00	100.500000	10,050,000.00	(69,200.00)	1.640	1.655
313371PM2	FHLB 2.6Yr	06/26/2013	.500	.590	10,000,000.00	9,976,500.00	100.156250	10,015,625.00	39,125.00	.543	.548
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	.445	20,000,000.00	20,206,000.00	100.500000	20,100,000.00	(106,000.00)	2.124	2.159
313371UC8	FHLB 3.2Yr	12/27/2013	.875	.934	10,000,000.00	9,982,000.00	100.843750	10,084,375.00	102,375.00	.543	.548
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	.485	10,000,000.00	10,095,500.00	100.500000	10,050,000.00	(45,500.00)	3.242	3.266
31337KE3	FHLB 4Yr	02/04/2015	.213	.213	15,000,000.00	15,000,000.00	99.656250	14,948,437.50	(51,562.50)	2.296	2.370
3133XYVC6	FHLB 5Yr	06/18/2015	.850	.360	5,000,000.00	5,091,325.00	100.906250	5,045,312.50	(46,012.50)	3.576	3.633
3133XWKV0	FHLB 3Yr	03/14/2014	2.375	1.404	5,000,000.00	5,140,200.00	104.281250	5,214,062.50	73,862.50	2.498	2.573
3133736H0	FHLB 2.5Yr	09/26/2013	1.000	1.000	5,000,000.00	5,000,000.00	101.062500	5,053,125.00	53,125.00	1.879	1.907
313373AS1	FHLB 3Yr	04/29/2014	1.350	1.350	10,000,000.00	10,000,000.00	101.875000	10,187,500.00	187,500.00	2.445	2.496
3133XWBW8	FHLB 2.5Yr	05/15/2012	1.210	.422	5,000,000.00	5,044,075.00	100.531250	5,026,562.50	(17,512.50)	.535	.540
313373CZ3	FHLB 3Yr	05/27/2014	1.500	1.500	5,000,000.00	5,000,000.00	102.281250	5,114,062.50	114,062.50	2.498	2.573
313373F98	FHLB 2.25Yr	08/15/2013	1.000	1.000	7,500,000.00	7,500,000.00	101.031250	7,577,343.75	77,343.75	1.765	1.792
313373JR4	FHLB 3Yr	05/28/2014	1.375	1.419	10,000,000.00	9,986,700.00	101.968750	10,196,875.00	210,175.00	2.506	2.575
313373RC8	FHLB 3.25Yr	07/30/2014	1.250	1.250	5,000,000.00	5,000,000.00	101.625000	5,081,250.00	81,250.00	2.684	2.748
313373S86	FHLB 2YrNcl3MoB	05/09/2013	.750	.750	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	1.505	1.523



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	Duration	Modified Duration	Years To Maturity
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	1.794	1.794	1.814
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	1.794	1.794	1.814
3133756E2	FHLB 1Yr	08/24/2012	.310	.310	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	-	.812	.812	.816
3133756E2	FHLB 1Yr	08/24/2012	.310	.259	16,708,491.95	16,708,491.95	100.000000	16,700,000.00	(8,491.95)	.812	.812	.816
313375AH0	FHLB 1Yr	08/08/2012	.125	.241	8,989,650.00	8,989,650.00	99.875000	8,988,750.00	(900.00)	.768	.768	.773
313375BG1	FHLB 9Mo	05/11/2012	.200	.223	14,997,396.00	14,997,396.00	100.000000	15,000,000.00	2,604.00	.527	.527	.529
313375BN6	FHLB 1Yr	08/16/2012	.200	.200	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	(6,250.00)	.790	.790	.795
313375BT3	FHLB 1Yrnc6MoE	09/07/2012	.280	.280	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	.848	.848	.855
313375D61	FHLB 1Yrnc3MoE	09/10/2012	.350	.350	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.856	.856	.863
313375D38	FHLB 1Yrnc6MoE	09/11/2012	.300	.300	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	.859	.859	.866
313375D38	FHLB 1Yrnc6MoE	09/11/2012	.300	.300	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	-	.859	.859	.866
313375D38	FHLB 1Yrnc6MoE	09/11/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.856	.856	.863
313375CR6	FHLB 1Yrnc6MoE	09/10/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.862	.862	.868
313375DH7	FHLB 1Yrnc6MoE	09/12/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.707	.707	.710
313374JA6	FHLB 11Mo	07/16/2012	.260	.183	5,040,528.00	5,043,528.00	100.000000	5,040,000.00	(3,528.00)	.538	.538	.540
313375G62	FHLB 9Mo	05/15/2012	.130	.172	24,992,250.00	24,992,250.00	99.937500	24,984,375.00	(7,875.00)	.885	.885	.885
313375GE1	FHLB 1Yrnc3MoB	09/18/2012	.350	.350	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	.878	.878	.885
313375GE1	FHLB 1Yrnc3MoB	09/18/2012	.350	.350	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.878	.878	.885
313375GE1	FHLB 1Yrnc3MoB	09/18/2012	.350	.350	30,000,000.00	30,000,000.00	100.031250	30,009,375.00	9,375.00	.868	.868	.874
313375FN2	FHLB 1Yr	09/14/2012	.240	.240	30,000,000.00	30,000,000.00	99.937500	29,981,250.00	(18,750.00)	.868	.868	.874
313375GV3	FHLB 5Yrnc3MoB	09/21/2016	1.000	1.000	7,500,000.00	7,500,000.00	99.625000	7,471,875.00	(28,125.00)	4.755	4.755	4.896
313375EU7	FHLB 10Mo	06/07/2012	.160	.203	27,990,480.00	27,990,480.00	99.937500	27,982,500.00	(7,980.00)	.599	.599	.603
313375JU2	FHLB 18MoInc6MoB	03/15/2013	.250	.250	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	-	1.369	1.369	1.373
313375KR7	FHLB 9Mo	06/07/2012	.150	.188	4,998,586.70	4,998,586.70	99.937500	4,996,875.00	(1,711.70)	.599	.599	.603
313374VY3	FHLB 1.5Yr	01/29/2013	.375	.250	5,008,800.00	5,008,800.00	100.031250	5,001,562.50	(7,237.50)	1.240	1.240	1.249
313375KR7	FHLB 9Mo	06/07/2012	.150	.193	9,996,800.00	9,996,800.00	99.937500	9,993,750.00	(3,050.00)	.599	.599	.603
313375LY1	FHLB 1Yrnc6MoE	09/28/2012	.300	.300	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	-	.906	.906	.912
313375C70	FHLB 5Yrnc3MoB	09/23/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.760	4.760	4.901
313375MR5	FHLB 1Yr	08/22/2012	.160	.203	9,995,800.00	9,995,800.00	99.875000	9,987,500.00	(8,300.00)	.807	.807	.811
313375MR5	FHLB 1Yrnc3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.906	.906	.912
313375MR5	FHLB 1Yrnc3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.906	.906	.912
313375LH8	FHLB 1.5Yrnc6MoB	03/28/2013	.250	.250	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	1.405	1.405	1.408
313375PE1	FHLB 1Yrnc3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	(6,250.00)	.906	.906	.912
313375W53	FHLB 1.5Yrnc3MoB	03/27/2013	.375	.392	9,997,500.00	9,997,500.00	99.843750	9,984,375.00	(13,125.00)	1.400	1.400	1.405
313375PA9	FHLB 5Yrnc3MoB	09/29/2016	1.000	1.000	5,000,000.00	5,000,000.00	99.750000	4,987,500.00	(12,500.00)	4.777	4.777	4.918
313375RP4	FHLB 1Yr	09/19/2012	.125	.215	4,995,500.00	4,995,500.00	99.843750	4,992,187.50	(3,312.50)	.888	.888	.888
313375QV6	FHLB 1Yrnc3MoB	09/28/2012	.310	.310	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	.906	.906	.912
313375SS81	FHLB 1Yrnc1MoB	10/15/2012	.400	.400	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	-	.953	.953	.959
313375UB1	FHLB 1Yrnc3MoB	10/19/2012	.340	.340	25,000,000.00	25,000,000.00	100.031250	25,007,812.50	7,812.50	.964	.964	.970
313374FQ8	FHLB 1Yrnc3MoB	07/17/2012	.350	.303	5,001,890.00	5,001,890.00	99.937500	4,996,875.00	(5,015.00)	.709	.709	.712
313374FH8	FHLB 1Yrnc6MoB	07/16/2012	.330	.274	5,002,230.00	5,002,230.00	100.031250	5,001,562.50	(667.50)	.707	.707	.710
313374VY3	FHLB 6Mo	01/29/2013	.375	.315	20,015,866.20	20,015,866.20	100.031250	20,006,250.00	(9,616.20)	1.240	1.240	1.249
313374VY3	FHLB 1.2Yr	01/29/2013	.375	.310	7,756,634.00	7,756,634.00	100.031250	7,752,421.88	(4,212.13)	1.240	1.240	1.249
313375UW5	FHLB 5Yrnc3MoB	10/20/2016	1.000	1.010	4,997,600.00	4,997,600.00	99.968750	4,998,437.50	937.50	4.835	4.835	4.975
313375VW3	FHLB 1Yrnc3MoB	10/26/2012	.300	.300	10,000,000.00	10,000,000.00	99.906250	9,990,625.00	(9,375.00)	.984	.984	.989
313375XR3	FHLB 1Yrnc6MoB	10/25/2012	.330	.330	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	(6,250.00)	.981	.981	.986
313375XH5	FHLB 1Yr	10/24/2012	.230	.259	19,994,200.00	19,994,200.00	99.906250	19,981,250.00	(12,950.00)	.979	.979	.984
313375XD4	FHLB 1Yrnc6MoB	10/25/2012	.300	.300	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	(3,125.00)	.981	.981	.986
313374VY3	FHLB 1.3Yr	01/29/2013	.375	.315	10,007,870.00	10,007,870.00	100.031250	10,003,125.00	(4,745.00)	1.240	1.240	1.249
313375XR3	FHLB 1Yrnc6MoB	10/25/2012	.330	.335	9,999,500.00	9,999,500.00	99.937500	9,993,750.00	(5,750.00)	.981	.981	.986
313375X51	FHLB 1Yr	10/24/2012	.220	.220	15,000,000.00	15,000,000.00	99.906250	14,985,937.50	(14,062.50)	.979	.979	.984
313375XD4	FHLB 1Yrnc6MoB	10/25/2012	.300	.300	20,000,000.00	20,000,000.00	99.968750	19,993,750.00	(6,250.00)	.981	.981	.986
313375R33	FHLB 1Yrnc3MoE	10/03/2012	.350	.350	8,000,000.00	8,000,000.00	100.031250	8,002,500.00	2,500.00	.920	.920	.926
3133763R4	FHLB 1Yrnc1MoB	11/16/2012	.330	.330	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	-	1.037	1.037	1.047

Treasurer's Pooled Investment Fund											October 2011	
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	
313376425	FHLB 1YrNc3MoB	11/19/2012	.305	.305	50,000,000.00	50,000,000.00	99.968750	49,984,375.00	(15,625.00)	1.046	1.055	
313376352	FHLB 1YrNc3MoB	10/26/2012	.300	.300	8,000,000.00	8,000,000.00	99.968750	7,997,500.00	(2,500.00)	.984	.989	
3133765E1	FHLB 13MoNc3MoB	11/16/2012	.300	.300	30,000,000.00	30,000,000.00	99.968750	29,990,625.00	(9,375.00)	1.038	1.047	
			.532	.459	1,676,598,333.33	1,678,522,171.39	100.141878	1,678,977,050.01	454,878.61	1.023	1.037	
<b>FFCB DISC NOTES</b>												
313312UR9	FFCB DISC NOTE	03/23/2012	.270	.271	25,000,000.00	24,934,000.00	99.968750	24,992,187.50	58,187.50	.393	.395	
313312WG1	FFCB DISC NOTE	05/01/2012	.240	.241	7,000,000.00	6,983,013.33	99.968750	6,997,812.50	14,799.17	.500	.501	
			.263	.264	32,000,000.00	31,917,013.33	99.968750	31,990,000.00	72,986.67	.416	.418	
<b>FFCB BONDS</b>												
31331GWO8	FFCB	04/24/2012	2.250	1.762	5,000,000.00	5,066,900.00	100.968750	5,048,437.50	(18,462.50)	.478	.482	
31331GYP8	FFCB 3Yr	06/18/2012	2.125	2.210	5,000,000.00	4,988,000.00	101.156250	5,057,812.50	69,812.50	.618	.633	
31331GYP8	FFCB 3Yr	06/18/2012	2.125	2.210	3,000,000.00	2,992,800.00	101.156250	3,034,687.50	41,887.50	.618	.633	
31331GYP8	FFCB 3Yr	06/18/2012	2.125	1.374	8,500,000.00	8,637,785.00	101.156250	8,598,281.25	(39,503.75)	.621	.633	
31331J2B8	FFCB 2.25YrNc3Mo	02/15/2013	.530	.550	10,000,000.00	9,995,500.00	100.000000	10,000,000.00	4,500.00	1.281	1.296	
31331J2U0	FFCB 3Yr	06/03/2013	1.600	.752	10,000,000.00	10,211,890.00	101.906250	10,190,625.00	(21,265.00)	1.560	1.592	
31331JY56	FFCB 2Yr	11/02/2012	.400	.540	10,000,000.00	9,972,900.00	100.062500	10,006,250.00	33,350.00	.997	1.008	
31331J6A6	FFCB 3Yr	12/23/2013	1.300	1.300	5,000,000.00	5,000,000.00	101.718750	5,085,937.50	85,937.50	2.099	2.148	
31331J6A6	FFCB 3Yr	12/23/2013	1.300	1.300	5,000,000.00	5,000,000.00	101.718750	5,085,937.50	85,937.50	2.099	2.148	
31331J7A5	FFCB 1.5Yr	07/10/2012	.500	.500	10,000,000.00	10,000,000.00	100.156250	10,015,625.00	15,625.00	.689	.693	
31331J7A5	FFCB 1.5Yr	07/10/2012	.500	.500	9,205,000.00	9,205,000.00	100.156250	9,219,382.81	14,382.81	.689	.693	
31331J6A6	FFCB 3Yr	12/23/2013	1.300	1.184	5,000,000.00	5,015,550.00	101.718750	5,085,937.50	70,387.50	2.148	2.148	
31331KET3	FFCB 2.5Yr	09/23/2013	.980	1.029	9,988,000.00	9,988,000.00	101.031250	10,103,125.00	115,125.00	1.870	1.899	
31331KGH4	FFCB 3Yr	04/07/2014	1.400	1.400	10,000,000.00	10,000,000.00	101.968750	10,196,875.00	196,875.00	2.382	2.436	
31331KHV5	FFCB 5Yr	04/20/2016	.315	.326	10,000,000.00	9,995,000.00	100.062500	10,006,250.00	11,250.00	4.439	4.474	
31331KKZ2	FFCB 1.5YrNc3MoA	11/16/2012	.420	.470	20,000,000.00	20,000,000.00	99.968750	19,993,750.00	(6,250.00)	.615	.619	
31331KKT6	FFCB 1Yr	05/16/2012	.210	.224	25,000,000.00	24,996,600.00	100.000000	25,000,000.00	3,400.00	.541	.542	
31331KEV8	FFCB 1Yr	06/22/2012	.290	.244	5,000,000.00	4,996,250.00	99.750000	4,987,500.00	(8,750.00)	.640	.644	
31331KNH9	FFCB 1Yr	06/13/2012	.240	.240	5,000,000.00	5,002,450.00	100.000000	5,000,000.00	(2,450.00)	.640	.644	
31331KNT3	FFCB 3YrNc6MoA	06/13/2014	1.080	1.080	20,000,000.00	20,000,000.00	99.968750	19,993,750.00	(6,250.00)	.801	.805	
31331KPC8	FFCB 2.5Yr	08/20/2012	.250	.250	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.563	2.619	
31331KQJ7	FFCB 1.5Yr	01/07/2013	.400	.400	20,000,000.00	20,000,000.00	99.968750	19,993,750.00	(6,250.00)	.801	.805	
31331KPD6	FFCB 2.5Yr	11/20/2013	.625	.700	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.189	1.189	
31331KML1	FFCB 1Yr	06/01/2012	.210	.213	5,000,000.00	4,991,100.00	100.343750	5,017,187.50	26,087.50	2.030	2.058	
31331KMM9	FFCB 1.5Yr	12/03/2012	.350	.376	10,000,000.00	9,996,600.00	100.000000	10,000,000.00	3,400.00	1.084	1.093	
31331KMM9	FFCB 1.5Yr	12/03/2012	.350	.340	5,000,000.00	5,000,650.00	100.000000	5,000,000.00	(650.00)	1.084	1.093	
31331KLUW8	FFCB 2.25YrNc3MoA	11/18/2013	.500	.522	5,000,000.00	4,997,500.00	99.906250	4,995,312.50	(2,187.50)	2.029	2.052	
31331KWV6	FFCB 18MoNc3MoA	02/25/2013	.350	.383	5,000,000.00	4,997,500.00	99.906250	4,995,312.50	(2,187.50)	1.312	1.323	
31331KZJ2	FFCB 2Yr	09/23/2013	.350	.400	10,000,000.00	9,990,100.00	99.843750	9,984,375.00	(5,725.00)	1.885	1.899	
31331KB82	FFCB 2Yr	10/03/2013	.350	.400	5,000,000.00	4,995,050.00	99.843750	4,992,187.50	(2,862.50)	1.913	1.926	
31331KZK9	FFCB 1.25Yr	11/23/2012	.240	.254	5,000,000.00	4,999,200.00	99.906250	4,995,312.50	(3,887.50)	1.057	1.066	
			.680	.632	255,705,000.00	256,032,175.00	100.386985	256,694,539.06	662,364.06	1.297	1.313	
<b>FMAC DISC NOTES</b>												
31315KWV6	FMAC DISC NOTE	05/15/2012	.210	.210	25,000,000.00	24,946,770.83	99.968750	24,992,187.50	45,416.67	.538	.540	
31315KUJ9	FMAC DISC NOTE	06/06/2012	.210	.210	20,000,000.00	19,957,416.67	99.937500	19,987,500.00	30,083.33	.598	.600	
31315KYT1	FMAC DISC NOTE	06/29/2012	.220	.220	20,000,000.00	19,955,511.11	99.937500	19,987,500.00	31,988.89	.661	.663	
31315KZF0	FMAC DISC NOTE	07/11/2012	.210	.210	8,000,000.00	7,982,966.67	99.937500	7,995,000.00	12,033.33	.694	.696	
31315KYW4	FMAC DISC NOTE	07/02/2012	.210	.210	50,000,000.00	49,908,416.67	99.937500	49,963,750.00	60,333.33	.669	.671	
			.212	.212	123,000,000.00	122,751,081.95	99.943852	122,930,937.50	179,855.55	.631	.633	
<b>FARMER MAC</b>												
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.760	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	1.508	1.526	
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.760	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	1.508	1.526	
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.750	12,500,000.00	12,502,375.00	100.250000	12,531,250.00	28,875.00	1.508	1.526	
31315PSH3	FARMER MAC GTD	04/25/2013	.400	.400	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	1.479	1.485	

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

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

The higher the modified duration of a security, the higher the risk.

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



Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual Riverside Portfolio %
	Maximum Maturity	Authorized % Limit	Quality S&P/ Moody's	Maximum Maturity	Authorized % Limit	Quality S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	3 YEARS	15%	AA-/Aa3/AA-	1.62%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	8.55%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.5%	INVESTMENT GRADE	0.01%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	80.15%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	3.09%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	3.09%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.00%
REVERSE 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	1.12%
MONEY MARKET MUTUAL FUNDS (MMF)	90 DAYS <sup>(1)</sup>	20%	AAA/Aaa <sup>(2)</sup>	DAILY LIQUIDITY	20%	AAA by 2 of 3 RATINGS AGC.	0.31%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	2.06%

<sup>1</sup> Mutual Funds maturity may be interpreted as weighted average maturity not exceeding 90 days.

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



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**THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646**