

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



404
A

FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
December 13, 2011

SUBJECT: Treasurer's Monthly Disclosure Report on Investments

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

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

Don Kent, Treasurer-Tax Collector

Departmental Concurrence

FINANCIAL DATA

Current F.Y. Total Cost:	\$	In Current Year Budget:	Yes
Current F.Y. Net County Cost:	\$ 0	Budget Adjustment:	No
Annual Net County Cost:	\$ 0	For Fiscal Year:	2011-2012

SOURCE OF FUNDS:

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

C.E.O. RECOMMENDATION:

APPROVE

BY:
Karen L. Johnson

County Executive Office Signature

- Policy
- Policy
- Consent
- Consent

MINUTES OF THE BOARD OF SUPERVISORS

On motion of Supervisor Stone, seconded by Supervisor Benoit 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: January 10, 2012
xc: Treasurer

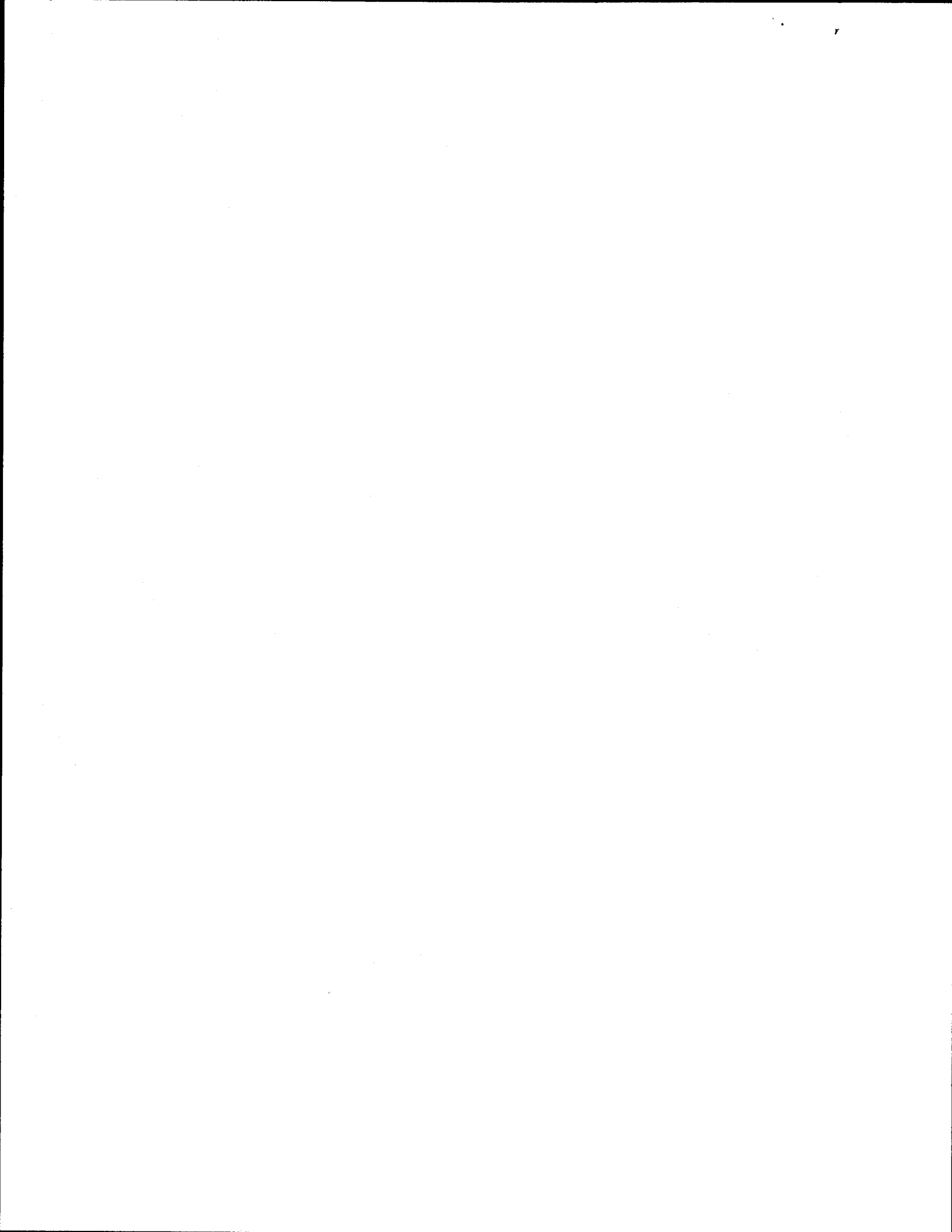
Kecia Harper-Ihem
Clerk of the Board
By:
Deputy

Dept Recomm.:
Per Exec. Ofc.:

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

ATTACHMENTS FILED
WITH THE CLERK OF THE BOARD

2.7





County of Riverside Treasurer's Pooled Investment Fund

All Data as of November 30, 2011

"Mixed Messages"

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

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

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

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

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

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

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

Don Kent
Treasurer-Tax Collector

Capital Markets

Don Kent

Treasurer-Tax Collector

Jon Christensen

Asst. Treasurer-Tax Collector

Giovane Pizano

Investment Manager

Angela Tressler

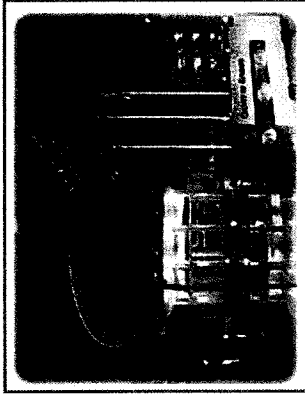
Asst. Investment Manager

Investment Objectives

Safety of Principal

Liquidity

Maximum Rate of Return



Portfolio Statistics

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

*Market values do not include accrued interest.

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

MARKET Data

Current Fed Funds Target	Rate: 0.00 - 0.25%*
	Probability for FOMC Date 12/13/11
Fed Move	12/13/11
Decrease to	0.00%
Increase to	0.25%
Increase to	0.50%



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

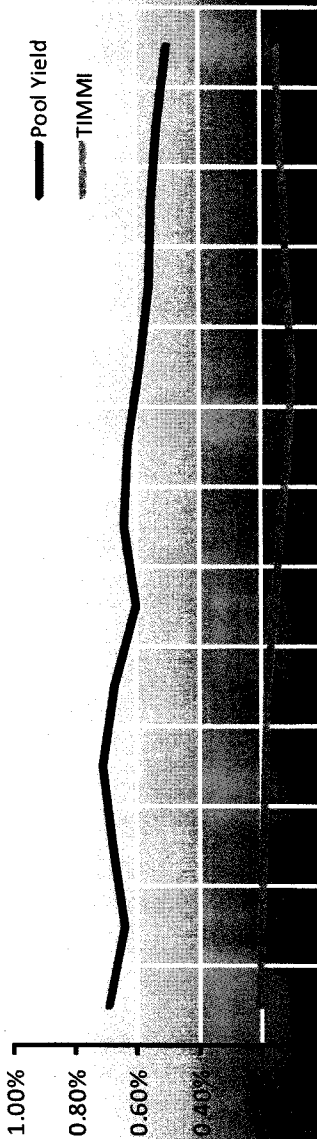
Released on:	Indicator	Definition	Consensus	Actual
12/2/2011	Nonfarm Payrolls - M/M change	Nonfarm payroll employment counts the number of paid employees working part-time or full-time in the nation's business and government establishments.	131,000	120,000
12/2/2011	Unemployment Rate	The unemployment rate measures the number of unemployed as a percentage of the labor force.	9.0%	8.6%
11/23/2011	Durable Goods Orders - M/M change	Durable goods orders reflect the new orders placed with domestic manufacturers for immediate and future delivery of factory hard goods. Durable goods orders are a leading indicator of industrial production and capital spending.	-1.0%	-0.7%
11/22/2011	Real Gross Domestic Product - Q/Q change	Gross Domestic Product (GDP) is the broadest measure of aggregate economic activity and encompasses every sector of the economy. GDP is the country's most comprehensive economic scorecard.	2.4%	2.0%
11/29/2011	Consumer Confidence	The Conference Board compiles a survey of consumer attitudes on present economic conditions and expectations of future conditions. Consumer spending drives two-thirds of the economy and if the consumer is not confident, the consumer will not be willing to pull out the big bucks. Consumer spending in turn, affects economic growth.	45.0	56.0
12/5/2011	Factory Orders - M/M change	Factory orders represent the dollar level of new orders for both durable and nondurable goods. All in all, this report tells investors what to expect from the manufacturing sector, a major component of the economy and therefore a major influence on their investments.	-0.3%	-0.4%
11/16/2011	Consumer Price Index - M/M change	The Consumer Price Index is a measure of the average price level of a fixed basket of goods and services purchased by consumers. Monthly changes in the CPI represent the rate of inflation. As the rate of inflation changes and as expectations on inflation change, the markets adjust interest rates.	0.0%	-0.1%

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

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

*Source: Bloomberg

TIMMI Benchmark



AAA Rated Prime Institutional Money-Market Funds

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

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

CASH Flow

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

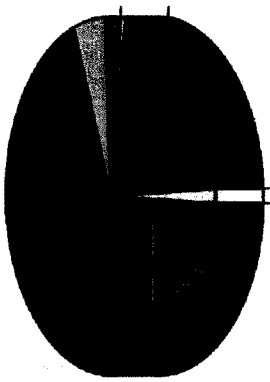
* All values reported in millions (\$).



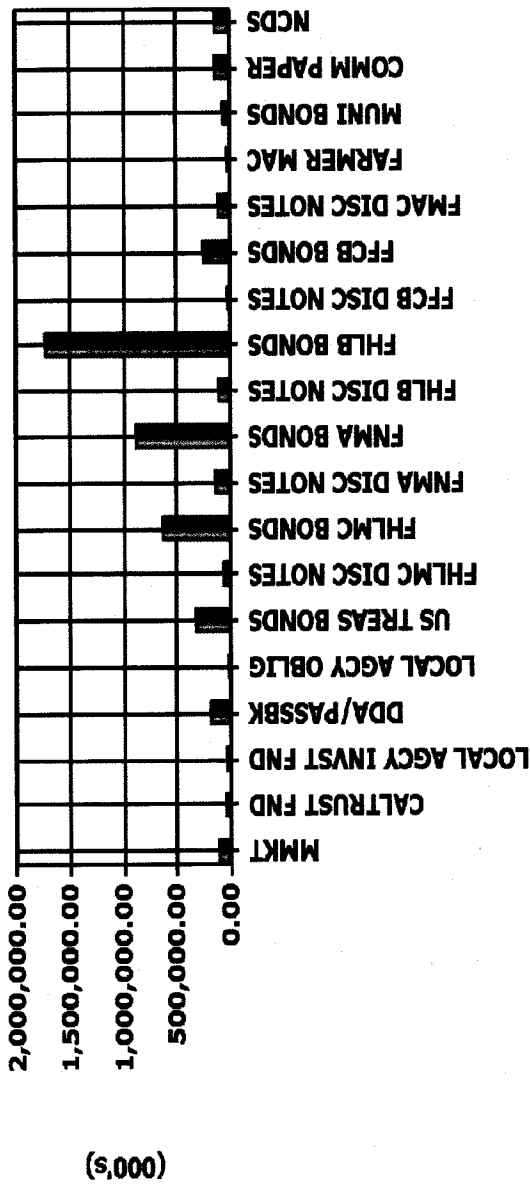
▲ The Pooled Investment Fund cash flow requirements are based upon a 12 month historical cash flow model. Based upon projected cash receipts and maturing investments, there are sufficient funds to meet future cash flow disbursements over the next 12 months.

ASSET Allocation

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



- MMKT - 2%
- CALTRUST FND - 1%
- LOCAL AGCY INVST FND - 1%
- DDA/PASSBK - 4%
- LOCAL AGCY OBLIG - 0%
- US TREAS BONDS - 6%
- FHLMC DISC NOTES - 1%
- FHLMC BONDS - 12%
- FNMA DISC NOTES - 3%
- FNMA BONDS - 17%
- FHFB DISC NOTES - 2%
- FHFB BONDS - 33%
- FFCB DISC NOTES - 1%
- FFCB BONDS - 5%
- FMAC DISC NOTES - 2%
- FARMER MAC - 1%
- MUNI BONDS - 7%
- COMM PAPER - 3%
- NCDS - 3%



MATURITY Analysis

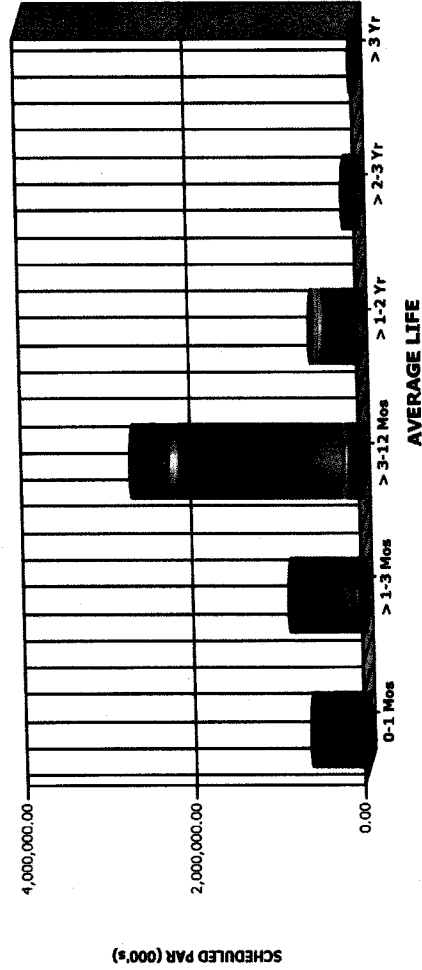
Assets (000's)	Scheduled Par	Duration (Yr)	Effective	WAL (Yr)	Mat (Yr)
MMKT	125,000.00	.003	.003	.003	.003
CALTRUST FND	54,000.00	.003	.003	.003	.003
LOCAL AGCY INVST FND	50,000.00	.003	.003	.003	.003
DDA/PASSBK	200,000.00	.003	.003	.003	.003
LOCAL AGCY OBLIG	585.00	4.339	4.339	8.548	8.548
US TREAS BONDS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



AVERAGE LIFE Distribution

	0-1 Mos	> 1-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-3 Yr	> 3 Yr	Totals (000's)
MARKT	125,000.00	0.00	0.00	0.00	0.00	0.00	125,000.00
CALTRUST FND	54,000.00	0.00	0.00	0.00	0.00	0.00	54,000.00
LOCAL AGCY INVST FND	50,000.00	0.00	0.00	0.00	0.00	0.00	50,000.00
DDA/PASSBK	200,000.00	0.00	0.00	0.00	0.00	0.00	200,000.00
LOCAL AGCY OBLIG	0.00	0.00	0.00	0.00	585.00	0.00	585.00
US TREAS BONDS	120,000.00	120,000.00	210,000.00	0.00	0.00	0.00	330,000.00
FHLMC DISC NOTES	0.00	0.00	70,000.00	0.00	0.00	0.00	70,000.00
FHLMC BONDS	65,000.00	65,000.00	357,370.00	85,121.00	66,250.00	5,000.00	643,741.00
FNMA DISC NOTES	0.00	150,000.00	0.00	0.00	0.00	0.00	150,000.00
FNMA BONDS	10,000.00	75,000.00	598,685.00	145,000.00	40,000.00	25,000.00	893,685.00
FHLB DISC NOTES	0.00	0.00	120,000.00	0.00	0.00	0.00	120,000.00
FHLB BONDS	132,500.00	434,000.00	831,565.00	255,250.00	55,000.00	35,000.00	1,743,315.00
FFCB DISC NOTES	0.00	0.00	32,000.00	0.00	0.00	0.00	32,000.00
FFCB BONDS	0.00	0.00	140,705.00	80,000.00	25,000.00	10,000.00	255,705.00
FARMER DISC NOTES	0.00	0.00	123,000.00	0.00	0.00	0.00	123,000.00
FARMER MAC	0.00	0.00	0.00	37,500.00	0.00	0.00	37,500.00
MUNI BONDS	0.00	14,960.00	56,595.00	5,140.00	2,000.00	0.00	78,695.00
COMM PAPER	35,000.00	0.00	115,000.00	0.00	0.00	0.00	150,000.00
NCDS	0.00	50,000.00	100,000.00	0.00	0.00	0.00	150,000.00
Totals (000's)	871,500.00	909,960.00	2,784,970.00	608,011.00	186,250.00	75,585.00	5,207,226.00
%	17%	17%	53%	12%	4%	1%	
Cumulative %	17%	34%	87%	99%	100%	100%	

* average life calculated to first call date.



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

CREDIT
Quality

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

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

SBIP (000's)*	Par	Book	Market	MKT/Book	Yield
AAA	2,490,951.00	2,495,442.02	2,499,086.79	100.15%	0.57%
AA+	2,125,710.00	2,125,225.24	2,124,804.91	99.98%	0.50%
AA	24,480.00	24,480.27	24,480.27	100.00%	0.68%
AA-	155,000.00	155,071.90	155,071.90	100.00%	0.20%
NR	411,085.00	410,838.46	411,130.94	100.07%	0.22%
Totals (000's):	5,207,226.00	5,211,057.89	5,214,574.81	100.07%	0.50%

AAA - 48%
 AA+ - 41%
 AA - 0%
 AA- - 3%
 NR - 8%

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

MMIKT												
GIDX	FEDERATED GOV	12/01/2011	.010	50,000,000.00	100.00000000	50,000,000.00	100.00000000	50,000,000.00	0.00	.003	.003	.003
MVRXX	MORGAN STANLEY GOV	12/01/2011	.030	75,000,000.00	100.00000000	75,000,000.00	100.00000000	75,000,000.00	0.00	.003	.003	.003
			.022	1,25,000,000.00	100.00000000	1,25,000,000.00	100.00000000	1,25,000,000.00	0.00	.003	.003	.003
CAL TRUST FND												
CLTR	CAL TRUST SH1 TERM FUND	12/01/2011	.556	54,000,000.00	100.00000000	54,000,000.00	100.00000000	54,000,000.00	0.00	.003	.003	.003
			.556	54,000,000.00	100.00000000	54,000,000.00	100.00000000	54,000,000.00	0.00	.003	.003	.003
LOCAL AGCY INVST FND												
LAIF	LAIF	12/01/2011	.380	50,000,000.00	100.00000000	50,000,000.00	100.00000000	50,000,000.00	0.00	.003	.003	.003
			.380	50,000,000.00	100.00000000	50,000,000.00	100.00000000	50,000,000.00	0.00	.003	.003	.003
DDA/PASSBK												
CASH	UBOC MANAGED RATE	12/01/2011	.102	200,000,000.00	100.00000000	200,000,000.00	100.00000000	200,000,000.00	0.00	.003	.003	.003
			.102	200,000,000.00	100.00000000	200,000,000.00	100.00000000	200,000,000.00	0.00	.003	.003	.003
LOCAL AGCY OBLIG												
LAO	US DIST COURTHOUS	06/15/2020	1.033	585,000.00	100.00000000	585,000.00	100.00000000	585,000.00	0.00	4.317	4.317	8.548
			1.033	585,000.00	100.00000000	585,000.00	100.00000000	585,000.00	0.00	4.317	4.317	8.548
US TREAS BONDS												
912828M00	U.S. TREASURY BOND	02/29/2012	.410	10,069,140.63	100.21000000	10,069,140.63	100.21000000	10,021,000.00	-48,140.63	.249	.249	.249
912828N55	U.S. TREASURY BOND	06/30/2012	.487	10,022,265.63	100.31000000	10,022,265.63	100.31000000	10,031,000.00	8,734.37	.580	.580	.580
912828N09	U.S. TREASURY BOND	07/31/2012	.512	10,019,140.63	100.35000000	10,019,140.63	100.35000000	10,035,000.00	15,859.37	.663	.663	.668
912828N09	U.S. TREASURY BOND	07/31/2012	.455	15,043,359.38	100.35000000	15,043,359.38	100.35000000	15,052,500.00	9,140.62	.664	.664	.668
912828M00	U.S. TREASURY BOND	02/29/2012	.259	15,086,718.75	100.21000000	15,086,718.75	100.21000000	15,031,500.00	-55,218.75	.249	.249	.249
912828N55	U.S. TREASURY BOND	06/30/2012	.385	15,045,703.13	100.31000000	15,045,703.13	100.31000000	15,046,500.00	796.87	.581	.581	.584
912828M00	U.S. TREASURY BOND	02/29/2012	.257	15,086,718.75	100.21000000	15,086,718.75	100.21000000	15,031,500.00	-55,218.75	.249	.249	.249
912828N09	U.S. TREASURY BOND	07/31/2012	.400	15,045,703.13	100.35000000	15,045,703.13	100.35000000	15,052,500.00	6,796.87	.664	.664	.668
912828M00	U.S. TREASURY BOND	02/29/2012	.255	20,115,625.00	100.21000000	20,115,625.00	100.21000000	20,042,000.00	-73,625.00	.249	.249	.249
912828M01	U.S. TREASURY BOND	03/31/2012	.282	15,109,570.31	100.32000000	15,109,570.31	100.32000000	15,048,000.00	-61,570.31	.334	.334	.334
912828M11	U.S. TREASURY BOND	12/31/2011	1.000	15,084,960.94	100.08000000	15,084,960.94	100.08000000	15,012,000.00	-72,960.94	.085	.085	.085
912828M00	U.S. TREASURY BOND	06/30/2012	.625	15,039,843.75	100.31000000	15,039,843.75	100.31000000	15,046,500.00	6,656.25	.581	.581	.584
912828N55	U.S. TREASURY BOND	02/29/2012	.875	20,108,593.75	100.21000000	20,108,593.75	100.21000000	20,042,000.00	-66,593.75	.249	.249	.249
912828M00	U.S. TREASURY BOND	02/29/2012	.287	25,131,835.94	100.21000000	25,131,835.94	100.21000000	25,052,500.00	-79,335.94	.249	.249	.249
912828N55	U.S. TREASURY BOND	06/30/2012	.625	25,089,843.75	100.31000000	25,089,843.75	100.31000000	25,077,500.00	-12,343.75	.581	.581	.584
912828N09	U.S. TREASURY BOND	06/30/2012	.294	20,076,562.50	100.31000000	20,076,562.50	100.31000000	20,062,000.00	-14,562.50	.584	.584	.584
912828PH7	U.S. TREASURY BOND	07/31/2012	.304	15,059,765.63	100.35000000	15,059,765.63	100.35000000	15,052,500.00	-7,265.63	.664	.664	.668
912828N09	U.S. TREASURY BOND	08/31/2012	.342	15,006,445.31	100.20000000	15,006,445.31	100.20000000	15,030,000.00	23,554.69	.748	.748	.753
912828N09	U.S. TREASURY BOND	09/30/2012	.327	10,006,640.63	100.20000000	10,006,640.63	100.20000000	10,020,000.00	13,359.37	.831	.831	.836
912828N55	U.S. TREASURY BOND	06/30/2012	.222	15,059,179.69	100.31000000	15,059,179.69	100.31000000	15,046,500.00	-12,679.69	.584	.584	.584
912828N55	U.S. TREASURY BOND	06/30/2012	.194	15,062,606.70	100.31000000	15,062,606.70	100.31000000	15,046,500.00	-16,106.70	.581	.581	.584
			.320	230,000,000.00	100.16000000	230,000,000.00	100.16000000	230,000,000.00	-490,723.93	.471	.471	.473
FHLMC DISC NOTES												
313396WZ2	FHLMC DISC NOTE	05/18/2012	.200	49,900,000.00	99.96875000	49,900,000.00	99.96875000	49,984,375.00	84,375.00	.466	.466	.466
313396ZQ9	FHLMC DISC NOTE	07/20/2012	.160	9,985,066.67	99.96875000	9,985,066.67	99.96875000	9,996,875.00	11,808.33	.638	.638	.638
313396ZM6	FHLMC DISC NOTE	07/18/2012	.150	9,986,333.33	99.96875000	9,986,333.33	99.96875000	9,996,875.00	10,541.67	.633	.633	.633
			.187	70,000,000.00	99.96875000	70,000,000.00	99.96875000	70,000,000.00	106,725.00	.513	.513	.514
FHLMC BONDS												
3137EACG2	FHLMC	01/09/2013	1.375	10,000,000.00	101.21875000	9,990,300.00	101.21875000	10,121,875.00	131,575.00	1.090	1.090	1.112
3134G1GQ1	FHLMC	08/28/2012	1.000	5,029,450.00	100.59375000	5,029,450.00	100.59375000	5,029,687.50	237.50	.745	.745	.745
3134G1GQ1	FHLMC	08/28/2012	1.000	10,061,850.00	100.59375000	10,061,850.00	100.59375000	10,059,375.00	-2,475.00	.745	.745	.745
3134G1GQ1	FHLMC	08/28/2012	1.000	10,054,100.00	100.59375000	10,054,100.00	100.59375000	10,059,375.00	5,275.00	.745	.745	.745
3134G1GQ1	FHLMC	08/28/2012	1.000	5,030,400.00	100.59375000	5,030,400.00	100.59375000	5,029,687.50	-712.50	.745	.745	.745
3137EACL1	FHLMC	10/28/2013	.875	4,990,300.00	100.78125000	4,990,300.00	100.78125000	5,039,062.50	48,762.50	1.889	1.889	1.912
3134G1SG0	FHLMC 3.5YrNc6Mo	03/03/2014	1.250	5,000,000.00	101.25000000	5,000,000.00	101.25000000	5,062,500.00	62,500.00	2.214	2.214	2.258
3134G1WT7	FHLMC	11/26/2012	.470	5,004,700.00	100.28125000	5,004,700.00	100.28125000	5,014,062.50	9,362.50	.985	.985	.992
3134G1XG4	FHLMC 2YrNc6Mo	10/29/2012	.500	5,000,000.00	100.06250000	5,000,000.00	100.06250000	5,003,125.00	3,125.00	.910	.910	.915

3137EACK3	FHLMC 2.2Yr	07/27/2012	1.125	.514	10,000,000.00	10,102,700.00	100.593750	10,059,375.00	-43,325.00	.654	.658
3134G1D35	FHLMC 3YrNclMo	12/20/2013	1.050	1.050	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	2.019	2.058
3134G1E34	FHLMC 2.75YrNclMo	09/23/2013	1.000	1.000	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.790	1.816
3137EACR8	FHLMC 3Yr	02/25/2014	1.375	1.375	5,000,000.00	5,000,000.00	101.625000	5,081,250.00	81,250.00	2.187	2.241
3137EACR8	FHLMC 3Yr	02/25/2014	1.375	1.465	10,000,000.00	9,973,100.00	101.625000	10,162,500.00	189,400.00	2.186	2.241
3134G1VG6	FHLMC 2Yr	10/30/2012	.625	.650	5,000,000.00	4,998,000.00	100.375000	5,018,750.00	20,750.00	.912	.918
3134G2CL4	FHLMC 3Yr	04/29/2014	1.350	1.160	5,000,000.00	5,027,800.00	101.875000	5,093,750.00	65,950.00	2.367	2.414
3137EACP2	FHLMC 2Yr	11/30/2012	.375	.385	14,121,000.00	14,118,881.85	100.187500	14,147,476.88	28,595.03	.997	1.003
3137EACL1	FHLMC 3Yr	10/28/2013	.875	.790	11,000,000.00	11,022,330.00	100.781250	11,085,937.50	63,607.50	1.891	1.912
3134G2FT4	FHLMC 2.25Yr	08/13/2013	.875	.611	5,000,000.00	5,028,775.00	100.625000	5,031,250.00	2,475.00	1.685	1.704
3134G2KY7	FHLMC 2.25YrNclMoB	09/23/2013	.750	.750	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.797	1.816
3134G2KY7	FHLMC 2.25YrNclMoB	09/23/2013	.750	.750	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.796	1.816
3134G2KY7	FHLMC 2.2YrNclMoB	09/23/2013	.750	.761	7,000,000.00	6,998,250.00	100.031250	7,002,187.50	3,937.50	1.807	1.816
3134G2PH9	FHLMC 2.2YrNclMoB	07/11/2014	1.050	1.050	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	2.562	2.614
3134G2PG1	FHLMC 2.5YrNclMoE	01/13/2014	.800	.881	5,000,000.00	4,990,000.00	100.031250	5,003,125.00	13,125.00	2.090	2.123
3134G2QF2	FHLMC 2YrNclMoE	07/18/2013	.650	.650	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.618	1.633
3134G2QS4	FHLMC 3YrNclMoE	07/25/2014	1.200	1.200	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.593	2.652
3134G2PT3	FHLMC 3YrNclMoB	07/21/2014	.750	.809	6,250,000.00	6,239,062.50	100.031250	6,251,953.13	12,890.63	2.603	2.641
3134G2UPS	FHLMC 5YrNclYrB	08/22/2016	1.750	1.750	10,000,000.00	10,000,000.00	100.875000	10,087,500.00	87,500.00	4.498	4.732
3134G2V8	FHLMC 5YrNclMoB	08/25/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	4.570	4.740
3134G2V8	FHLMC 5YrNclMoB	08/24/2016	1.500	1.506	5,000,000.00	4,998,500.00	100.187500	5,009,375.00	10,875.00	4.535	4.737
3134G2V8	FHLMC 3.5YrNclMoB	02/23/2015	.875	.875	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	3.171	3.236
3134G2WB4	FHLMC 5YrNclMoB	08/25/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	4.570	4.740
3134G2WB4	FHLMC 5YrNclMoB	08/22/2016	.600	.600	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-10,937.50	1.719	1.732
3134G2WB2	FHLMC 2YrNclMoB	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.584	4.737
3134G2YB2	FHLMC 2YrNclMoB	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-10,937.50	1.719	1.732
3134G2YB2	FHLMC 2YrNclMoB	08/24/2016	1.125	1.125	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.584	4.737
3134G2YD8	FHLMC 5YrNclMoB	08/24/2016	1.125	1.125	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	4.584	4.737
3134G2YD8	FHLMC 5YrNclMoB	08/23/2013	.500	.500	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-10,937.50	1.719	1.732
3134G2YB2	FHLMC 2YrNclMoB	09/06/2013	.450	.450	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	-9,375.00	1.756	1.770
3134G2YK2	FHLMC 2YrNclYrE	09/06/2013	.450	.450	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	-9,375.00	1.756	1.770
3134G2ZF2	FHLMC 5YrNclMoB	09/01/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	4.619	4.759
3134G2ZJ4	FHLMC 5YrNclMoB	09/06/2016	1.000	1.000	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	-9,375.00	4.633	4.773
3134G2YM8	FHLMC 3YrNclMoB	09/02/2014	.750	.750	5,000,000.00	5,000,000.00	100.593750	10,059,375.00	10,059,375.00	4.617	4.773
3134G2ZN5	FHLMC 5YrNclMoB	09/06/2016	1.125	1.125	10,000,000.00	10,086,400.00	100.593750	10,059,375.00	-27,025.00	.655	.658
3137EACK3	FHLMC 11Mo	07/27/2012	1.125	.203	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	4.617	4.773
3134G2Y15	FHLMC 3Yr	09/19/2014	.500	.500	10,000,000.00	10,000,000.00	99.812500	9,993,750.00	-6,250.00	2.777	2.805
3134G2A36	FHLMC 2YrNclMoB	09/09/2013	.550	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.762	1.778
3134G2C83	FHLMC 5YrNclMoB	09/02/2016	1.000	1.000	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	4.622	4.762
3134G2B92	FHLMC 2YrNclMoB	03/13/2013	.500	.500	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.279	1.285
3134G2D41	FHLMC 5YrNclMoB	09/19/2016	1.250	1.250	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	4.636	4.808
3134G2D74	FHLMC 2YrNclMoB	09/20/2013	.600	.600	10,000,000.00	10,000,000.00	99.843750	9,984,375.00	-15,625.00	1.791	1.808
3134G2H39	FHLMC 3YrNclMoB	09/29/2014	.800	.800	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-10,937.50	2.790	2.833
3134G2D66	FHLMC 2.5YrNclMoB	03/14/2014	.625	.625	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	-9,375.00	2.266	2.288
3134G2D66	FHLMC 2.5YrNclMoB	03/14/2014	.625	.625	5,000,000.00	5,000,000.00	99.812500	4,990,625.00	-9,375.00	2.266	2.288
3134G2G48	FHLMC 5YrNclMoB	09/28/2016	1.350	1.360	5,000,000.00	4,997,500.00	100.125000	5,006,250.00	8,750.00	4.648	4.833
3134G2ZB1	FHLMC 2YrNclMoB	09/06/2013	.500	.550	5,000,000.00	5,000,000.00	99.843750	4,992,187.50	-7,812.50	1.754	1.770
3134G2L34	FHLMC 2YrNclMoB	09/30/2013	.550	.550	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	-12,500.00	1.820	1.836
3134G2N81	FHLMC 5YrNclMoB	09/29/2016	1.250	1.250	10,000,000.00	10,000,000.00	99.937500	9,993,750.00	-6,250.00	4.836	4.836
3134G2L34	FHLMC 2YrNclMoB	09/30/2014	.750	.750	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	1.820	1.836
3134G2K84	FHLMC 3YrNclMoB	09/30/2014	.750	.750	10,000,000.00	10,000,000.00	99.625000	9,962,500.00	-37,500.00	2.795	2.836
3134G2L34	FHLMC 2YrNclMoB	09/30/2013	.550	.560	20,000,000.00	19,996,000.00	99.875000	19,975,000.00	-21,000.00	1.820	1.836
3134G2L34	FHLMC 2YrNclMoB	09/30/2013	.550	.550	10,000,000.00	10,000,000.00	99.875000	9,987,500.00	-12,500.00	1.820	1.836
3134G2N81	FHLMC 5YrNclMoB	09/29/2016	1.250	1.250	7,020,000.00	7,020,000.00	99.937500	7,015,612.50	-4,387.50	4.664	4.836

3134G2YJ5	FHLMC 3Yr	09/19/2014	.500	.599	10,000,000.00	9,970,700.00	99.593750	9,959,375.00	-11,325.00	2.776	2.805
3134G2T28	FHLMC 3Yrnc6MOb	10/17/2014	.750	.750	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	-4,687.50	2.842	2.882
3134G2Q62	FHLMC 2Yrnc6MOb	10/03/2013	.500	.520	5,000,000.00	4,998,000.00	99.843750	4,992,187.50	-5,812.50	1.829	1.844
3134G2U91	FHLMC 5Yrnc6MOb	10/13/2016	1.000	1.010	5,000,000.00	4,997,500.00	100.062500	5,003,125.00	5,625.00	4.735	4.874
3134G2T69	FHLMC 5Yrnc6MOb	10/13/2016	1.125	1.156	5,000,000.00	4,992,500.00	100.187500	5,009,375.00	16,875.00	4.718	4.874
3134G2U42	FHLMC 2Yr	10/15/2013	.375	.483	15,000,000.00	14,967,300.00	99.875000	14,981,250.00	13,950.00	1.865	1.877
3134G2V41	FHLMC 2Yrnc3MOb	10/25/2013	.600	.600	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.888	1.904
3134G2V41	FHLMC 2Yrnc3MOb	10/25/2013	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.888	1.904
3134G2W40	FHLMC 3Yrnc6MOb	10/24/2014	.800	.800	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	2.901	2.982
3134G2W40	FHLMC 3Yrnc6MOb	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.859	2.901
3134G2W40	FHLMC 3Yrnc6MOb	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.859	2.901
3134G2W40	FHLMC 3Yrnc6MOb	10/24/2014	.800	.800	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.859	2.901
3137EACV3	FHLMC 3Yr	11/25/2014	.750	.755	10,000,000.00	9,997,500.00	100.062500	10,006,250.00	7,782.78	2.947	2.989
3137EACV3	FHLMC 3Yr	11/25/2014	.750	.761	5,000,000.00	4,998,300.00	100.062500	5,003,125.00	4,825.00	2.947	2.989
3134G2W99	FHLMC 5Yrnc6MOb	10/13/2016	1.250	1.250	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.703	4.874
3134G2W73	FHLMC 2Yrnc1YrE	10/18/2013	.500	.516	5,000,000.00	4,998,437.50	99.875000	4,993,750.00	-4,687.50	1.871	1.885
3134G2Y89	FHLMC 3.5Yrnc1YrB	04/24/2015	1.000	1.007	5,000,000.00	4,998,750.00	99.875000	4,993,750.00	-5,000.00	3.331	3.400
3134G2Y55	FHLMC 2Yrnc6MOb	10/25/2013	.550	.550	5,000,000.00	5,000,000.00	99.875000	4,993,750.00	-6,250.00	1.889	1.904
3134G2Z44	FHLMC 2Yrnc6MOb	11/04/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.911	1.932
3134G2Z44	FHLMC 2Yrnc6MOb	11/04/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.911	1.932
3134G2Z44	FHLMC 2Yrnc6MOb	11/04/2013	.700	.700	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.911	1.932
3134G2Z39	FHLMC 2Yrnc6MOb	11/15/2013	.600	.600	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.944	1.962
3134G2Z39	FHLMC 2Yrnc6MOb	11/15/2013	.600	.630	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.923	1.942
3134G2Z39	FHLMC 2Yrnc6MOb	11/15/2013	.600	.630	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.923	1.942
3134G2Z39	FHLMC 2Yrnc6MOb	11/15/2013	.600	.630	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.923	1.942
3134G2Z39	FHLMC 2Yrnc6MOb	11/15/2013	.600	.630	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.923	1.942
3134G2Z39	FHLMC 2Yrnc6MOb	11/15/2013	.600	.630	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.923	1.942
3137EACZ0	FHLMC 2Yr	11/27/2013	.375	.580	10,000,000.00	9,958,700.00	99.593750	9,959,375.00	675.00	1.985	1.995
3134G3B02	FHLMC 5Yrnc1YrB	11/28/2016	1.375	1.375	5,000,000.00	4,985,937.50	99.718750	4,985,937.50	-14,062.50	4.811	5.000

FNMA DISC NOTES			832	805	643,741,000.00	643,979,554.07	100.131396	644,985,948.76	606,594.69	2.426	2.476
313588TA3	FNMA DISC NOTE	02/13/2012	.210	.210	50,000,000.00	49,910,458.33	100.000000	50,000,000.00	89,541.67	.205	.205
313588RX5	FNMA DISC NOTE	01/17/2012	.190	.190	100,000,000.00	99,852,750.00	100.000000	100,000,000.00	147,250.00	.131	.132
			197	197	150,000,000.00	149,763,208.33	100.000000	150,000,000.00	236,791.67	.156	.156

FNMA BONDS			832	805	643,741,000.00	643,979,554.07	100.131396	644,985,948.76	606,594.69	2.426	2.476
3136F94P5	FNMA 3Yr	01/30/2012	2.000	1.573	10,000,000.00	10,107,000.00	100.312500	10,031,250.00	-75,750.00	.166	.167
31398AV90	FNMA 3Yrnc2Yr	07/16/2013	1.300	1.317	5,000,000.00	4,997,500.00	100.562500	5,028,125.00	30,625.00	1.598	1.627
3136FM7D0	FNMA 5Yrnc1.5Yr	08/17/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	3.627	3.715
31398A3N0	FNMA	09/24/2012	.625	.700	5,000,000.00	4,992,300.00	100.375000	5,018,750.00	26,450.00	.812	.819
31398A3A8	FNMA	09/03/2013	1.050	1.058	5,000,000.00	4,998,750.00	100.968750	5,048,437.50	49,687.50	1.734	1.762
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.750	1.778
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.750	1.778
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.750	1.778
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.750	1.778
3136FPEL7	FNMA 3Yrnc6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	1.750	1.778
31398A3N0	FNMA	09/24/2012	.625	.704	5,000,000.00	4,992,000.00	100.375000	5,018,750.00	26,750.00	.812	.819
31398A3L4	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.132	5,000,000.00	4,999,000.00	101.156250	5,057,812.50	58,812.50	1.770	1.800
31398A3L4	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	10,000,000.00	10,000,000.00	101.156250	10,115,625.00	115,625.00	1.771	1.800
31398A3L4	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.156250	5,057,812.50	57,812.50	1.771	1.800
31398A3L4	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.156250	5,057,812.50	57,812.50	1.771	1.800
31398A3L4	FNMA 3Yrnc6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.156250	5,057,812.50	57,812.50	1.771	1.800
3136FPGA9	FNMA 3Yrnc2Mo	09/20/2013	1.000	1.017	5,000,000.00	4,997,500.00	100.500000	5,025,000.00	27,500.00	1.782	1.808
3136PEX1	FNMA 3.25Yrnc6Mo	12/17/2013	1.125	1.141	5,000,000.00	4,997,500.00	101.187500	5,059,375.00	61,875.00	2.008	2.049
31398A3R1	FNMA 3.5Yrnc6Mo	03/21/2014	1.350	1.350	5,000,000.00	5,000,000.00	101.500000	5,075,000.00	75,000.00	2.307	2.307
31398AH54	FNMA	04/04/2012	1.000	.410	10,000,000.00	10,088,900.00	100.312500	10,031,250.00	-57,650.00	.344	.345
31398AH42	FNMA 3Yrnc6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.343750	5,067,187.50	67,187.50	1.829	1.858

Treasurer's Pooled Investment Fund

31398A4H2	FNMA 3Yrnc6Mo	10/08/2013	1.125	1.125	5,000,000.00	101.343750	5,067,187.50	67,187.50	1.829	1.858
31398A4H2	FNMA 3Yrnc6Mo	10/08/2013	1.125	1.125	5,000,000.00	101.343750	5,067,187.50	67,187.50	1.829	1.858
31398AP71	FNMA 2.2Yr	06/22/2012	1.250	.348	10,000,000.00	100.593750	10,059,375.00	-86,425.00	.557	.562
31398AT77	FNMA 2.2Yr	07/30/2012	1.125	.403	10,000,000.00	100.625000	10,062,500.00	-61,500.00	.663	.666
31398AT77	FNMA 2.2Yr	07/30/2012	1.125	.458	10,000,000.00	100.625000	10,062,500.00	-51,800.00	.662	.666
31398A5Z1	FNMA 3Yrnc6Mo	11/19/2013	.800	.800	10,000,000.00	100.500000	10,050,000.00	50,000.00	1.950	1.973
31398A5Z1	FNMA 3Yrnc6Mo	11/19/2013	.800	.800	5,000,000.00	100.500000	5,025,000.00	25,000.00	1.950	1.973
3136FPX0	FNMA 4Yr	11/26/2014	1.050	1.050	10,000,000.00	100.625000	10,062,500.00	62,500.00	2.935	2.992
3136FPZD2	FNMA 4Yrnc2Mo	12/03/2014	1.125	1.125	10,000,000.00	100.625000	10,062,500.00	62,500.00	2.934	3.011
31398A7A4	FNMA 3Yrnc1Yr	12/30/2013	1.300	1.300	5,000,000.00	100.093750	5,004,687.50	4,687.50	2.037	2.085
3136FPW60	FNMA 3Yrnc1Yr	12/30/2013	1.500	1.500	5,000,000.00	100.093750	5,004,687.50	4,687.50	2.037	2.085
3136FPV95	FNMA 3.5Yrnc1Yr	07/03/2014	1.700	1.700	10,000,000.00	100.125000	10,012,500.00	12,500.00	2.508	2.592
3136FPV95	FNMA 3.5Yrnc1Yr	07/03/2014	1.700	1.700	15,000,000.00	100.125000	15,018,750.00	18,750.00	2.508	2.592
3136FPV46	FNMA 3Yrnc1Yr	01/13/2014	1.420	1.420	20,000,000.00	100.125000	20,025,000.00	25,000.00	2.070	2.123
3136FP6X0	FNMA 5Yr	02/04/2016	.463	.487	10,000,000.00	99.781250	9,978,125.00	-11,875.00	4.143	4.184
3135GOAM5	FNMA 3Yrnc1Yr	01/27/2014	1.000	1.000	5,000,000.00	100.093750	5,004,687.50	4,687.50	2.123	2.162
3136PUC9	FNMA 2Yr	10/30/2012	.500	.550	15,000,000.00	100.156250	15,023,437.50	35,437.50	.913	.918
3136PUC9	FNMA 2Yr	10/30/2012	.500	.557	10,000,000.00	100.156250	10,015,625.00	24,625.00	.913	.918
31398A3K6	FNMA 4Yr	03/14/2014	1.250	1.278	4,996,000.00	101.687500	5,084,375.00	88,375.00	2.244	2.288
3136FRGK3	FNMA 3.25Yrnc1YrE	07/25/2014	1.700	1.700	5,000,000.00	100.500000	5,025,000.00	25,000.00	2.568	2.652
31398A5W8	FNMA 3Yr	12/18/2013	.750	1.194	4,941,950.00	100.375000	5,018,750.00	76,800.00	2.019	2.052
3136PUC9	FNMA 2Yrnc	10/30/2012	.500	.473	5,000,000.00	100.156250	5,007,812.50	5,812.50	.913	.918
31398AVZ2	FNMA 5Yr	03/13/2014	2.750	1.128	10,000,000.00	104.937500	10,493,750.00	39,250.00	2.208	2.285
3136FRKN4	FNMA 4.25Yrnc1YrE	08/24/2015	2.000	2.000	5,000,000.00	100.750000	5,037,500.00	37,500.00	3.562	3.734
31398A6F4	FNMA 3Yr	11/19/2013	.800	.870	4,991,250.00	100.500000	5,025,000.00	33,750.00	1.949	1.973
31398A6F4	FNMA 1.75 Yr	12/28/2012	.375	.349	5,002,000.00	100.218750	5,010,937.50	8,937.50	1.073	1.079
3135GOBN2	FNMA 3Yrnc1YrE	06/27/2014	1.000	1.000	5,000,000.00	100.218750	5,014,062.50	14,062.50	2.525	2.575
3135GOBR3	FNMA 2.25Yr	08/09/2013	.500	.580	9,983,000.00	100.218750	10,021,875.00	38,875.00	1.679	1.693
3136FRYK3	FNMA 3Yrnc9MoB	06/30/2014	.800	.800	10,000,000.00	100.125000	10,012,500.00	12,500.00	2.543	2.584
3135GOBR3	FNMA 2Yr	08/09/2013	.500	.600	9,979,200.00	100.218750	10,021,875.00	42,675.00	1.679	1.693
3136FRZX4	FNMA 3Yrnc1YrE	07/18/2014	1.200	1.200	5,000,000.00	100.375000	5,018,750.00	18,750.00	2.574	2.633
31398AT77	FNMA 1Yr	07/30/2012	1.125	.264	5,000,000.00	100.250000	5,031,250.00	-14,450.00	.663	.666
3136FRC84	FNMA 3Yrnc1YrE	07/25/2014	1.020	1.020	5,000,000.00	100.250000	5,012,500.00	12,500.00	2.602	2.652
3136FRWKS	FNMA 5Yrnc6MoB	07/11/2016	1.750	1.750	5,000,000.00	100.156250	5,007,812.50	7,812.50	4.385	4.616
3135GOBX0	FNMA 3Yrnc6MoE	08/01/2014	1.100	1.081	5,002,735.00	100.093750	5,004,687.50	1,952.50	2.615	2.671
3136FRK44	FNMA 3.5Yrnc1YrB	02/23/2015	1.000	1.000	5,000,000.00	100.281250	5,014,062.50	14,062.50	3.163	3.236
31398A5W8	FNMA 3Yr	12/18/2013	.750	.480	10,063,305.58	100.375000	10,037,500.00	-25,805.58	2.027	2.052
3136FRM26	FNMA 3Yrnc6MoE	08/22/2014	1.000	1.000	5,000,000.00	100.093750	5,004,687.50	4,687.50	2.677	2.729
3135GOC03	FNMA 3Yrnc6MoE	09/02/2014	1.000	1.000	10,000,000.00	100.093750	10,009,375.00	4,687.50	2.705	2.759
3135GOCQ4	FNMA 2Yrnc1YrE	09/06/2013	.450	.450	10,000,000.00	99.968750	9,996,875.00	-3,125.00	1.756	1.770
3135GOCU5	FNMA 3Yrnc2YrE	09/12/2014	.625	.625	5,000,000.00	99.875000	9,987,500.00	-12,500.00	1.754	1.770
3135GOCU5	FNMA 3Yrnc2YrE	09/12/2014	.625	.625	5,000,000.00	99.812500	4,990,625.00	-9,375.00	2.751	2.786
3135GOCN1	FNMA 5Yrnc1YrB	08/28/2014	.650	.650	5,000,000.00	99.812500	4,990,625.00	-9,375.00	2.751	2.786
3136FRW66	FNMA 5Yrnc1YrB	09/21/2016	1.000	1.000	5,000,000.00	100.031250	4,990,625.00	-25,805.58	2.027	2.052
3135GOCW1	FNMA 2Yrnc6MoE	09/06/2013	.500	.500	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1.755	1.770
3135GOCW1	FNMA 2Yrnc6MoE	09/06/2013	.500	.500	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1.755	1.770
3135GOCZ4	FNMA 3Yrnc6MoB	09/12/2014	.850	.850	5,000,000.00	99.781250	4,989,062.50	-10,937.50	2.740	2.786
3135GOCZ4	FNMA 3Yrnc6MoB	09/12/2014	.850	.850	5,000,000.00	99.781250	4,989,062.50	-10,937.50	2.740	2.786
3135GOD48	FNMA 3Yrnc1YrE	09/12/2014	.750	.750	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.745	2.786
3135GOD86	FNMA 2Yrnc6MoB	09/12/2013	.600	.600	10,000,000.00	100.000000	10,000,000.00	0.00	1.769	1.786
3136FRS46	FNMA 5Yrnc1YrB	09/14/2016	1.125	1.140	4,996,250.00	100.125000	5,006,250.00	10,000.00	4.638	4.795
31398AT77	FNMA 11Mo	07/30/2012	1.125	.183	5,043,785.00	100.625000	5,031,250.00	-12,535.00	.663	.666
3136FRW66	FNMA 5Yrnc1YrB	09/21/2016	1.000	1.021	4,995,000.00	100.031250	5,001,562.50	6,562.50	4.674	4.814

3136FRV59	FNMA 5Yrnc1YrB	09/14/2016	1.050	1.071	4,000,000.00	3,996,000.00	100,093750	4,000,750.00	7,750.00	4,648	4,795
3136FRS46	FNMA 5Yrnc1YrB	09/14/2016	1.125	1.146	5,000,000.00	4,995,000.00	100,125000	5,006,250.00	11,250.00	4,638	4,795
3136FRZ40	FNMA 5Yrnc1YrB	09/21/2016	1.000	1.000	5,000,000.00	5,000,000.00	100,281250	5,014,062.50	14,062.50	4,674	4,814
3135G0DB6	FNMA 2Yrnc6MoB	09/12/2013	.600	.600	10,000,000.00	10,000,000.00	100,000000	10,000,000.00	0.00	1,769	1,786
3135G0C01	FNMA 3Yrnc1YrE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99,812500	4,990,625.00	-9,375.00	2,717	2,745
3135G0DK6	FNMA 2Yrnc6MoB	09/27/2013	.600	.600	10,000,000.00	10,000,000.00	99,968750	9,996,875.00	-3,125.00	1,811	1,827
3135G0DK6	FNMA 2Yrnc6MoB	09/27/2013	.600	.600	5,000,000.00	5,000,000.00	99,968750	4,998,437.50	-1,562.50	1,811	1,827
3135G0DK6	FNMA 2Yrnc6MoB	09/27/2013	.600	.600	5,000,000.00	5,000,000.00	99,968750	4,998,437.50	-1,562.50	1,811	1,827
3135G0CZ4	FNMA 3Yrnc6MoB	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99,781250	4,989,062.50	-10,937.50	2,740	2,786
3135G0CZ4	FNMA 3Yrnc6MoB	09/12/2014	.850	.850	10,000,000.00	10,000,000.00	99,781250	9,978,125.00	-21,875.00	2,740	2,786
3135G0CZ4	FNMA 3Yrnc6MoB	09/12/2014	.850	.850	5,000,000.00	5,000,000.00	99,781250	4,989,062.50	-10,937.50	2,740	2,786
3136FR4E0	FNMA 5Yrnc6MoB	09/28/2016	1.250	1.260	5,000,000.00	4,997,500.00	99,718750	4,985,937.50	-11,562.50	4,661	4,833
3135G0D00	FNMA 2Yrnc6MoE	09/26/2013	.500	.520	5,000,000.00	4,998,000.00	99,781250	4,989,062.50	-8,937.50	1,810	1,825
3135G0DQ3	FNMA 2Yrnc6MoE	09/27/2013	.550	.550	10,000,000.00	10,000,000.00	99,843750	9,984,375.00	-15,625.00	1,812	1,827
3135G0DQ3	FNMA 2Yrnc6MoE	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99,843750	4,992,187.50	-7,812.50	1,812	1,827
3135G0DQ3	FNMA 2Yrnc6MoE	09/27/2013	.550	.550	5,000,000.00	5,000,000.00	99,843750	4,992,187.50	-7,812.50	1,812	1,827
3135G0D00	FNMA 2Yrnc6MoE	09/26/2013	.500	.525	5,000,000.00	4,997,500.00	99,781250	4,989,062.50	-8,437.50	1,810	1,825
3135G0D17	FNMA 3Yrnc6MoB	10/17/2014	.700	.700	5,000,000.00	5,000,000.00	99,531250	4,976,562.50	-23,437.50	2,845	2,882
3135G0D17	FNMA 3Yrnc6MoB	10/17/2014	.700	.700	5,000,000.00	5,000,000.00	99,531250	4,976,562.50	-23,437.50	2,845	2,882
31398A4T6	FNMA 2Yr	10/30/2012	.500	.228	20,059,800.00	20,059,800.00	100,250000	20,050,000.00	-9,800.00	.914	.918
3135G0C01	FNMA 3Yrnc1YrE	08/28/2014	.650	.650	5,000,000.00	5,000,000.00	99,812500	4,990,625.00	-9,375.00	2,717	2,745
3135G0DR1	FNMA 2Yrnc6MoB	10/03/2013	.500	.500	5,000,000.00	5,000,000.00	99,843750	4,992,187.50	-7,812.50	1,830	1,844
3135G0DR1	FNMA 2Yrnc6MoB	10/03/2013	.500	.500	5,000,000.00	5,000,000.00	99,843750	4,992,187.50	-7,812.50	1,830	1,844
3135G0D02	FNMA 5Yrnc6MoB	10/18/2013	.550	.550	10,000,000.00	10,000,000.00	100,062500	10,006,250.00	6,250.00	1,870	1,885
3136FR4E0	FNMA 5Yrnc6MoB	09/28/2016	1.250	1.255	10,000,000.00	9,971,875.00	99,718750	9,971,875.00	-28,125.00	4,661	4,833
3136FR4E0	FNMA 5Yrnc6MoB	09/28/2016	1.250	1.250	5,000,000.00	4,998,750.00	99,718750	4,985,937.50	-12,812.50	4,661	4,833
3136FTCX5	FNMA 5Yrnc1YrB	10/26/2016	1.250	1.250	10,000,000.00	10,000,000.00	99,343750	9,934,375.00	-65,625.00	4,738	4,910
3136FTD15	FNMA 5Yrnc1YrB	10/26/2016	1.000	1.006	5,000,000.00	4,998,500.00	99,875000	4,993,750.00	-4,750.00	4,771	4,910
3136FTF11	FNMA 5Yrnc1YrB	10/26/2016	1.000	1.000	12,685,000.00	12,685,000.00	100,343750	12,728,604.69	43,604.69	4,742	4,948
3135G0E01	FNMA 3Yrnc1YrB	11/09/2016	1.500	1.500	10,000,000.00	10,000,000.00	100,250000	10,025,000.00	25,000.00	2,885	2,940
3135G0EQ2	FNMA 3Yrnc3MoB	11/07/2014	1.000	1.000	10,000,000.00	10,000,000.00	100,187500	10,018,750.00	18,750.00	2,885	2,940
3135G0ET6	FNMA 3Yrnc1YrE	11/07/2014	.900	.900	10,000,000.00	10,000,000.00	100,125000	10,012,500.00	12,500.00	2,890	2,940
3135G0FA6	FNMA 2Yrnc6MoB	11/14/2013	.640	.640	5,000,000.00	5,000,000.00	100,031250	5,001,562.50	1,562.50	1,940	1,959
3135G0FF5	FNMA 3Yrnc1YrB	11/14/2014	1.000	1.000	10,000,000.00	10,000,000.00	100,156250	10,015,625.00	15,625.00	2,904	2,959
3135G0FA6	FNMA 2Yrnc6MoB	11/14/2013	.640	.640	10,000,000.00	10,000,000.00	100,031250	10,003,125.00	3,125.00	1,940	1,959
3135G0FA6	FNMA 1Yrnc6MoB	11/14/2013	.640	.640	5,000,000.00	5,000,000.00	100,031250	5,001,562.50	1,562.50	1,940	1,959
3135G0FS7	FNMA 2Yrnc1YrB	11/21/2013	.600	.600	5,000,000.00	5,000,000.00	99,875000	4,993,750.00	-6,250.00	1,960	1,978
3135G0FW8	FNMA 2Yrnc6MoB	11/25/2013	.625	.625	5,000,000.00	5,000,000.00	99,968750	4,998,437.50	-1,562.50	1,971	1,989
3135G0FW8	FNMA 2Yrnc6MoB	11/25/2013	.625	.625	5,000,000.00	5,000,000.00	99,968750	4,998,437.50	-1,562.50	1,971	1,989
3135G0FW8	FNMA 2Yrnc6MoB	11/25/2013	.625	.625	5,000,000.00	5,000,000.00	99,968750	4,998,437.50	-1,562.50	1,971	1,989
3135G0FY4	FNMA 3Yr	12/19/2014	.750	.728	10,000,000.00	10,006,700.00	99,875000	9,987,500.00	-19,200.00	3,003	3,055
3136FTQ11	FNMA 5Yrnc1YrB	11/21/2016	1.625	1.625	5,000,000.00	5,000,000.00	99,593750	4,979,687.50	-20,312.50	4,759	4,981
3135G0G45	FNMA 2Yrnc6MoE	11/29/2013	.650	.650	10,000,000.00	10,000,000.00	99,843750	9,984,375.00	-15,625.00	1,981	2,000
3135G0G45	FNMA 2Yrnc6MoE	11/29/2013	.650	.650	5,000,000.00	5,000,000.00	99,843750	4,992,187.50	-7,812.50	1,981	2,000
3135G0G45	FNMA 2Yrnc6MoE	11/29/2013	.650	.650	15,000,000.00	15,000,000.00	99,843750	14,976,562.50	-23,437.50	1,981	2,000
3135G0G45	FNMA 2Yrnc6MoE	11/29/2013	.650	.650	10,000,000.00	10,000,000.00	99,843750	9,984,375.00	-15,625.00	1,981	2,000
3135G0G45	FNMA 2Yrnc6MoE	11/29/2013	.650	.650	5,000,000.00	5,000,000.00	99,843750	4,992,187.50	-7,812.50	1,981	2,000
3135G0G45	FNMA 2Yrnc6MoE	11/29/2013	.650	.650	5,000,000.00	5,000,000.00	99,843750	4,992,187.50	-7,812.50	1,981	2,000
3136FTMT3	FNMA 5Yrnc1YrB	11/21/2016	1.125	1.125	5,000,000.00	5,000,000.00	99,531250	4,976,562.50	-23,437.50	4,824	4,981
3136FTMP1	FNMA 5Yrnc1YrB	11/23/2016	1.125	1.125	12,000,000.00	12,000,000.00	99,562500	11,947,500.00	-52,500.00	4,829	4,986

Treasurer's Pooled Investment Fund

Code	Description	Maturity	Yield	Balance	Value	Yield	Balance	Value	Yield	Balance	Value
FHLB DISC NOTES											
313384ZN2	FHLB DISC NOTE	07/18/2012	.160	10,000,000.00	9,985,155.56	99.968056	11,650.00	631	11,650.00	631	631
313384C80	FHLB DISC NOTE	08/21/2012	.200	30,000,000.00	29,939,500.00	99.941333	42,900.00	724	42,900.00	724	724
313384D71	FHLB DISC NOTE	08/28/2012	.170	20,000,000.00	19,965,716.66	99.937500	19,987,500.00	743	21,783.34	743	743
313384F61	FHLB DISC NOTE	09/12/2012	.170	10,000,000.00	9,982,811.11	99.906250	7,813.89	784	7,813.89	784	786
313384M71	FHLB DISC NOTE	10/31/2012	.170	50,000,000.00	49,914,291.67	99.906250	38,833.33	921	38,833.33	921	921
FHLB BONDS											
3133XVNT4	FHLB 3Yr	12/14/2012	1.612	5,000,000.00	5,020,050.00	101.468750	5,073,437.50	1,041	53,387.50	1,041	1,041
3133XWKU2	FHLB 2.5Yr	06/08/2012	1.212	5,000,000.00	5,017,100.00	100.625000	5,031,250.00	516	14,150.00	516	523
3133XXTU1	FHLB 2.25Yr	07/12/2012	1.260	5,000,000.00	5,000,000.00	100.625000	5,031,250.00	616	31,250.00	616	616
3133XYHD0	FHLB	06/14/2013	1.625	15,000,000.00	15,185,100.00	101.937500	15,290,625.00	1,506	105,525.00	1,506	1,540
313370ZE7	FHLB	04/02/2012	.750	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	338	10,937.50	338	340
3133XVW47	FHLB	03/09/2012	1.125	10,000,000.00	10,040,000.00	100.281250	10,028,125.00	273	-11,875.00	273	274
3133XYVH5	FHLB 5YrInc1.5Yr	07/06/2015	1.500	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	3,471	12,500.00	3,471	3,600
3133XYUK9	FHLB	01/17/2012	.800	35,000,000.00	35,000,000.00	100.093750	35,032,812.50	131	32,812.50	131	132
3133703Y2	FHLB	01/09/2012	.625	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	109	6,250.00	109	110
3133XYZC2	FHLB	01/13/2012	.670	25,000,000.00	25,007,500.00	100.062500	25,015,625.00	121	8,125.00	121	121
3133XYZC2	FHLB	01/13/2012	.670	15,000,000.00	15,000,000.00	100.062500	15,009,375.00	121	9,375.00	121	121
3133XYZC2	FHLB	01/13/2012	.670	10,000,000.00	9,998,700.00	100.062500	10,006,250.00	121	7,550.00	121	121
3133702M7	FHLB 3YrInc1.5M0	07/12/2013	1.400	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	121	3,125.00	121	121
313370B06	FHLB	01/30/2012	.650	10,000,000.00	10,011,930.00	100.093750	10,009,375.00	167	2,555.00	167	167
313370B06	FHLB	01/30/2012	.650	5,000,000.00	5,010,650.00	100.093750	5,006,250.00	167	5,525.00	167	167
313370B06	FHLB	01/30/2012	.650	5,000,000.00	5,010,650.00	100.093750	5,006,250.00	167	5,525.00	167	167
3133XYW35	FHLB 1.5Yr	12/21/2011	.750	10,000,000.00	10,040,757.70	100.031250	10,031,250.00	1,745	37,125.00	1,745	1,745
313370TA6	FHLB 3Yr	08/28/2013	.875	5,000,000.00	5,003,500.00	100.812500	5,037,500.00	1,644	36,057.39	1,644	1,663
313370TB4	FHLB 3Yr	07/29/2013	.850	5,000,000.00	5,001,442.61	100.750000	5,037,500.00	1,644	36,057.39	1,644	1,663
313370G68	FHLB	01/13/2012	.625	10,000,000.00	10,027,900.80	100.062500	10,006,250.00	121	-21,650.80	121	121
3133XWKU2	FHLB 2Yr	01/13/2012	.670	10,000,000.00	10,032,800.00	100.062500	10,006,250.00	121	-26,550.00	121	121
313370G68	FHLB	06/08/2012	1.375	20,000,000.00	20,045,000.00	100.625000	20,012,500.00	517	-64,400.00	517	523
313370B72	FHLB 1.5Yr	01/13/2012	.625	10,000,000.00	10,028,700.00	100.062500	10,062,500.00	121	-32,500.00	121	121
3133XXYC2	FHLB	01/25/2012	.600	10,000,000.00	10,038,500.00	100.062500	10,006,250.00	153	-22,450.00	153	153
313370G68	FHLB	01/13/2012	.670	15,000,000.00	15,048,794.70	100.062500	15,009,375.00	121	-39,419.70	121	121
313370ZT8	FHLB 1.5Yr	03/27/2012	.500	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	322	6,250.00	322	323
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	10,000,000.00	10,109,600.00	100.437500	10,043,750.00	464	-64,850.00	464	466
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	10,000,000.00	10,109,600.00	100.437500	10,043,750.00	464	-64,850.00	464	466
3133XXV58	FHLB 1.75Yr	03/30/2012	.750	11,000,000.00	11,055,770.00	100.218750	11,024,062.50	331	-31,707.50	331	332
3133XWKU2	FHLB 2Yr	06/08/2012	1.375	5,000,000.00	5,081,600.00	100.625000	5,031,250.00	518	-50,350.00	518	523
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	10,000,000.00	10,119,200.00	100.437500	10,043,750.00	466	-75,450.00	466	466
313371PW2	FHLB 2.6Yr	06/26/2013	.500	20,000,000.00	9,976,500.00	100.187500	42,250.00	1,573	42,250.00	1,573	1,573
313371UC8	FHLB 3.2Yr	05/18/2012	.934	10,000,000.00	20,206,000.00	100.437500	20,087,500.00	466	-118,500.00	466	466
3133XXPV3	FHLB 2.2Yr	05/18/2012	1.125	10,000,000.00	9,982,000.00	100.875000	10,087,500.00	2,044	105,500.00	2,044	2,077
313372KE3	FHLB 4Yr	02/04/2015	.373	15,000,000.00	10,095,500.00	100.437500	10,043,750.00	464	-51,750.00	464	466
3133XYVC6	FHLB 5Yr	06/18/2015	.850	5,000,000.00	5,091,325.00	101.125000	5,056,250.00	3,495	35,075.00	3,495	3,184
3133XWKV0	FHLB 3Yr	03/14/2014	2.375	5,000,000.00	5,140,200.00	104.218750	5,210,937.50	3,162	-18,750.00	3,162	3,184
3133736H0	FHLB 2.5Yr	09/26/2014	1.000	10,000,000.00	10,000,000.00	101.062500	5,053,125.00	2,288	53,125.00	2,288	2,288
313373AS1	FHLB 3Yr	04/29/2014	1.350	10,000,000.00	10,000,000.00	101.906250	10,190,625.00	1,825	190,625.00	1,825	2,414
3133XWBW8	FHLB 2.5Yr	05/15/2012	1.210	5,000,000.00	5,044,075.00	100.468750	5,023,437.50	458	-20,637.50	458	458
313373CZ3	FHLB 3Yr	05/27/2014	1.500	5,000,000.00	7,500,000.00	102.312500	5,115,625.00	2,490	115,625.00	2,490	2,490
313373F98	FHLB 2.25Yr	08/15/2013	1.000	10,000,000.00	7,500,000.00	101.031250	7,577,343.75	1,685	77,343.75	1,685	1,710
313373JR4	FHLB 3Yr	05/28/2014	1.375	10,000,000.00	9,986,700.00	102.000000	10,200,000.00	2,443	213,300.00	2,443	2,493

313373RC8	FHLB 3.25Yr	07/30/2014	1.250	1.250	5,000,000.00	101.687500	5,084,375.00	84,375.00	2,604	2,666
313373Y22	FHLB 1Yr	05/23/2012	.250	.250	35,000,000.00	100.031250	35,010,937.50	10,937.50	.479	.479
313373Y22	FHLB 1Yr	05/23/2012	.250	.230	10,000,000.00	100.031250	10,001,985.40	1,139.60	.479	.479
3133742B5	FHLB 1Yr	05/29/2012	.230	.230	20,000,000.00	100.031250	20,006,250.00	6,250.00	.495	.496
313373S37	FHLB 2.25Yr	08/28/2013	.750	.671	5,000,000.00	100.593750	5,029,687.50	20,837.50	1,733	1,745
313373Y22	FHLB 1Yr	05/23/2012	.250	.234	5,000,000.00	100.031250	5,001,562.50	762.50	.479	.479
313373Y22	FHLB 1Yr	05/23/2012	.250	.203	13,810,000.00	100.031250	13,814,315.63	-1,760.78	.479	.479
3133XXPV3	FHLB 1Yr	05/18/2012	1.125	.213	7,000,000.00	100.437500	7,030,625.00	-28,158.69	.465	.466
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	100.031250	10,003,125.00	3,125.00	.554	.556
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	100.031250	10,003,125.00	3,125.00	.554	.556
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	100.031250	10,003,125.00	3,125.00	.554	.556
313374EY2	FHLB 1Yr	06/20/2012	.250	.250	10,000,000.00	100.031250	10,003,125.00	3,125.00	.554	.556
3133747C8	FHLB 3YrNc1YE	06/20/2014	1.000	1.000	5,990,000.00	100.281250	6,006,846.88	16,846.88	2,506	2,556
313374A83	FHLB 2YrNc6MoA	06/28/2013	.650	.650	5,000,000.00	100.031250	5,001,562.50	1,562.50	1,563	1,578
313374AG5	FHLB 2YrNc3MoA	06/28/2013	.650	.650	5,000,000.00	100.000000	5,000,000.00	0.00	1,563	1,578
313374EVB	FHLB 2YrNc1YrB	06/28/2013	.600	.600	5,000,000.00	100.031250	5,001,562.50	1,562.50	1,564	1,578
313374EU9	FHLB 3Yr	07/07/2014	.910	.910	10,000,000.00	100.812500	10,081,250.00	81,250.00	2,557	2,603
313374L57	FHLB 1YrNc3MoB	07/27/2012	.375	.375	5,000,000.00	99.968750	4,998,437.50	-1,562.50	.656	.658
313374L57	FHLB 1YrNc3MoB	07/27/2012	.375	.375	10,000,000.00	99.968750	9,996,875.00	-3,125.00	.656	.658
313374KV1	FHLB 1YrNc3MoB	07/25/2012	.350	.360	4,999,500.00	100.000000	5,000,000.00	500.00	.651	.652
313374N63	FHLB 2Yr	05/30/2013	.500	.500	10,000,000.00	100.218750	10,021,875.00	21,875.00	1,493	1,499
313374L81	FHLB 1Yr	07/06/2012	.270	.270	10,000,000.00	100.031250	10,003,125.00	3,125.00	.599	.600
313374JY7	FHLB 2.5YrNc6MoB	01/13/2014	.500	.571	5,000,000.00	100.000000	5,025,000.00	25,000.00	2,101	2,123
313374QD5	FHLB 7Mo	02/15/2012	1.125	.223	5,025,000.00	100.000000	5,016,206.25	-8,793.75	.465	.466
3133XXPV3	FHLB 1Yr	05/18/2012	.130	.154	8,000,000.00	100.000000	8,000,000.00	0.00	.211	.211
3133XXPV3	FHLB 1Yr	05/18/2012	1.125	.214	5,038,900.00	100.437500	5,021,875.00	-3,025.00	.465	.466
313374SV3	FHLB 1Yr	07/30/2012	.250	.255	10,000,000.00	100.437500	10,043,750.00	34,750.00	.666	.666
313374SV3	FHLB 1Yr	08/10/2012	.350	.350	15,000,000.00	100.031250	15,004,687.50	4,687.50	.692	.696
313374SV3	FHLB 1Yr	07/30/2012	.250	.250	10,000,000.00	100.000000	10,000,000.00	0.00	.665	.666
313374SV3	FHLB 1Yr	07/30/2012	.250	.264	4,999,274.10	100.000000	5,000,000.00	725.90	.665	.666
313374SV3	FHLB 1YrNc3MoB	08/10/2012	.350	.350	5,000,000.00	100.031250	5,001,562.50	1,562.50	.692	.696
313374SV3	FHLB 1YrNc3MoB	08/10/2012	.350	.350	10,000,000.00	100.031250	10,003,125.00	3,125.00	.692	.696
313374YB0	FHLB 1Yr	07/25/2012	.250	.274	9,997,573.00	100.000000	10,000,000.00	2,427.00	.651	.652
313374Y61	FHLB 2Yr	08/28/2013	.500	.567	9,986,100.00	100.156250	10,015,625.00	29,525.00	1,738	1,745
313374ZJ2	FHLB 1.5YrNc3MoB	02/08/2013	.500	.500	5,000,000.00	100.031250	5,001,562.50	1,562.50	1,182	1,195
313374ZF0	FHLB 5YrNc3MoB	07/27/2016	1.250	1.250	5,000,000.00	100.156250	5,007,812.50	7,812.50	4,493	4,660
3133XXYWB7	FHLB 1.75Yr	08/22/2012	.875	.311	10,000,000.00	100.437500	10,043,750.00	-16,150.00	.724	.729
3133755F0	FHLB 1Yr	07/30/2012	.250	.304	20,000,000.00	100.000000	20,000,000.00	0.00	.665	.666
3133755W3	FHLB 2YrNc3MoB	08/23/2013	.700	.700	5,000,000.00	100.062500	5,003,125.00	3,125.00	1,714	1,732
3133755W3	FHLB 2YrNc3MoB	08/23/2013	.700	.700	5,000,000.00	100.062500	5,003,125.00	3,125.00	1,714	1,732
3133755W3	FHLB 2YrNc3MoB	08/23/2013	.700	.700	5,000,000.00	100.062500	5,003,125.00	3,125.00	1,714	1,732
3133756E2	FHLB 1Yr	08/24/2012	.310	.310	20,000,000.00	100.062500	20,012,500.00	12,500.00	.731	.734
3133756E2	FHLB 1Yr	08/24/2012	.310	.259	16,700,000.00	100.062500	16,710,437.50	1,437.50	.732	.734
313375AH0	FHLB 1Yr	09/08/2012	.125	.241	9,000,000.00	99.906250	8,991,562.50	-8,437.50	.688	.690
313375BG1	FHLB 9Mo	05/11/2012	.200	.223	15,000,000.00	100.031250	15,004,687.50	4,687.50	.446	.447
313375BN6	FHLB 1Yr	08/16/2012	.200	.200	10,000,000.00	99.968750	9,996,875.00	-3,125.00	.710	.712
313375BT3	FHLB 1YrNc6MoE	09/07/2012	.280	.280	10,000,000.00	100.031250	10,003,125.00	3,125.00	.768	.773
313375D61	FHLB 1YrNc3MoE	09/10/2012	.350	.350	5,000,000.00	100.031250	5,001,562.50	1,562.50	.779	.784
313375D38	FHLB 1YrNc6MoE	09/11/2012	.300	.300	10,000,000.00	100.031250	10,003,125.00	3,125.00	.779	.784
313375D38	FHLB 1YrNc6MoE	09/11/2012	.300	.300	10,000,000.00	100.031250	10,003,125.00	3,125.00	.779	.784
313375D38	FHLB 1YrNc6MoE	09/11/2012	.300	.300	15,000,000.00	100.031250	15,004,687.50	4,687.50	.779	.784
313375CR6	FHLB 1YrNc6MoE	09/10/2012	.300	.300	10,000,000.00	100.031250	10,003,125.00	3,125.00	.776	.781

Treasurer's Pooled Investment Fund

313375DH7	FHLB 1Yrnc6MoE	09/12/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.781	.786
313374UA6	FHLB 11Mo	07/16/2012	.260	.183	5,040,000.00	5,043,528.00	100.031250	5,041,575.00	-1,953.00	.627	.627
313375C62	FHLB 9Mo	05/15/2012	.130	.172	25,000,000.00	24,992,250.00	100.000000	25,000,000.00	7,750.00	.457	.458
313375FN2	FHLB 1Yr	09/14/2012	.240	.240	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.787	.792
313375GV3	FHLB 5Yrnc3MoB	09/21/2016	1.000	1.000	7,500,000.00	7,500,000.00	100.031250	7,502,343.75	2,343.75	4.674	4.814
313375EU7	FHLB 10Mo	06/07/2012	.160	.203	28,000,000.00	27,990,480.00	99.968750	27,991,250.00	770.00	.519	.521
313375JU2	FHLB 18MoNc6MoB	03/15/2013	.250	.250	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.288	1.290
313375KR7	FHLB 9Mo	06/07/2012	.150	.188	5,000,000.00	4,998,586.70	99.968750	4,998,437.50	-149.20	.519	.521
313374VY3	FHLB 1.5Yr	01/29/2013	.375	.250	5,000,000.00	5,008,800.00	100.093750	5,004,687.50	-4,112.50	1.160	1.167
313375KR7	FHLB 9Mo	06/07/2012	.150	.193	10,000,000.00	9,996,800.00	99.968750	9,996,875.00	75.00	.519	.521
313375LY1	FHLB 1Yrnc6MoE	09/28/2012	.300	.300	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	.826	.830
313375JZ1	FHLB 5Yrnc3MoB	09/23/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	4.680	4.819
313375C70	FHLB 1Yr	08/22/2012	.160	.203	10,000,000.00	9,995,800.00	99.937500	9,993,750.00	-2,050.00	.726	.729
313375MR5	FHLB 1Yrnc3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.826	.830
313375MR5	FHLB 1Yrnc3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.826	.830
313375LH8	FHLB 1.5Yrnc6MoB	03/28/2013	.250	.250	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.324	1.326
313375PE1	FHLB 1Yrnc3MoB	09/28/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.826	.830
313375M53	FHLB 1.5Yrnc3MoB	03/27/2013	.375	.392	10,000,000.00	9,997,500.00	99.906250	9,990,625.00	-6,875.00	1.320	1.323
313375PA9	FHLB 5Yrnc3MoB	09/29/2016	1.000	1.000	5,000,000.00	4,995,500.00	99.906250	5,003,125.00	3,125.00	4.697	4.836
313375RP4	FHLB 1Yr	09/19/2012	.125	.215	5,000,000.00	4,995,500.00	99.906250	4,995,312.50	-187.50	.802	.805
313375QV6	FHLB 1Yrnc3MoB	09/28/2012	.310	.310	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.826	.830
313375UB1	FHLB 1Yrnc3MoB	10/19/2012	.340	.340	25,000,000.00	25,000,000.00	100.031250	25,007,812.50	7,812.50	.884	.888
313374FQ8	FHLB 1Yrnc3MoB	07/17/2012	.350	.303	5,000,000.00	5,001,890.00	99.968750	4,998,437.50	-3,452.50	.629	.630
313374FH8	FHLB 1Yrnc6MoB	07/16/2012	.330	.274	5,000,000.00	5,002,230.00	100.000000	5,000,000.00	-2,230.00	.626	.627
313374VY3	FHLB 6Mo	01/29/2013	.375	.315	20,000,000.00	20,015,866.20	100.093750	20,018,750.00	2,883.80	1.159	1.167
313374VY3	FHLB 1.2Yr	01/29/2013	.375	.310	7,750,000.00	7,756,634.00	100.093750	7,757,265.63	631.63	1.159	1.167
313375UW5	FHLB 5Yrnc3MoB	10/20/2016	1.000	1.010	5,000,000.00	4,997,500.00	99.406250	4,970,312.50	-27,187.50	4.754	4.893
313375WN3	FHLB 1Yrnc3MoB	10/26/2012	.300	.300	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.903	.907
313375XR3	FHLB 1Yrnc6MoB	10/25/2012	.330	.330	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.900	.904
313375XH5	FHLB 1Yr	10/24/2012	.230	.259	20,000,000.00	19,994,200.00	99.968750	19,993,750.00	-450.00	.898	.901
313375XD4	FHLB 1Yrnc6MoB	10/25/2012	.300	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.901	.904
313374VY3	FHLB 1.3Yr	01/29/2013	.375	.315	10,000,000.00	10,007,870.00	100.093750	10,009,375.00	1,505.00	1.159	1.167
313375XU6	FHLB 1Yrnc1MoB	11/01/2012	.400	.400	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.917	.923
313375XR3	FHLB 1Yrnc6MoB	10/25/2012	.330	.335	10,000,000.00	9,999,500.00	100.000000	10,000,000.00	500.00	.900	.904
313375X51	FHLB 1Yr	10/24/2012	.220	.220	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	.898	.901
313375XD4	FHLB 1Yrnc6MoB	10/25/2012	.300	.300	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	.901	.904
3133762E4	FHLB 1Yrnc2MoB	12/07/2012	.400	.400	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.014	1.022
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	.844	.844
3133763R4	FHLB 1Yrnc1MoB	11/16/2012	.330	.330	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.959	.964
3133764H5	FHLB 1Yrnc6MoE	11/16/2012	.350	.350	15,000,000.00	15,000,000.00	100.062500	15,009,375.00	9,375.00	.964	.964
313376431	FHLB 1Yrnc3MoE	11/16/2012	.350	.350	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.964	.964
3133764Z5	FHLB 1Yrnc3MoB	11/19/2012	.305	.305	50,000,000.00	50,000,000.00	100.031250	50,015,625.00	15,625.00	.967	.973
3133763S2	FHLB 1Yrnc3MoB	10/26/2012	.300	.300	8,000,000.00	8,000,000.00	100.031250	8,002,500.00	2,500.00	.903	.907
3133765E1	FHLB 13MoNc3MoB	11/16/2012	.300	.300	30,000,000.00	30,000,000.00	100.031250	30,009,375.00	9,375.00	.964	.964
3133766X8	FHLB 1Yrnc1MoB	11/23/2012	.400	.400	20,000,000.00	20,000,100.00	100.000000	20,000,000.00	-100.00	.978	.984
3133767C3	FHLB 1Yr	11/07/2012	.200	.203	5,000,000.00	4,999,830.00	99.937500	4,996,875.00	-2,955.00	.935	.940
313376A70	FHLB 1Yrnc6MoB	11/23/2012	.320	.320	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	.984	.984
313376A54	FHLB 1Yrnc3MoB	11/26/2012	.350	.350	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	.986	.992
313376A47	FHLB 2Yr	11/29/2013	.450	.470	5,000,000.00	4,997,944.55	100.000000	5,000,000.00	2,055.45	1.986	2.000
313376A68	FHLB 1Yrnc6MoB	11/23/2012	.320	.320	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	.978	.984
313376C67	FHLB 1Yr	11/15/2012	.200	.213	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.127	1.134
313376C67	FHLB 1.25Yrnc6MoB	01/17/2013	.300	.300	10,000,000.00	10,000,000.00	99.937500	10,000,000.00	0.00	1.470	1.474
313376CW3	FHLB 1.5Yr	05/21/2013	.340	.343	10,000,000.00	9,999,500.00	99.968750	9,996,875.00	-2,625.00	1.470	1.474
313376CW3	FHLB 1.5Yr	05/21/2013	.340	.343	10,000,000.00	9,999,500.00	99.968750	9,996,875.00	-2,625.00	1.470	1.474

313376ED3	FHLB 1Ync6MoB	12/07/2012	.300	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1,016	1,022
313376CW3	FHLB 1.5Yr	05/21/2013	.340	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	1,470	1,474
313376DW2	FHLB 1Yr	11/29/2012	.203	5,000,000.00	4,999,850.00	99.937500	4,996,875.00	-2,975.00	1,000	1,000
313376CW3	FHLB 1.5Yr	05/21/2013	.340	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	1,470	1,474
313376CW3	FHLB 1.5Yr	05/21/2013	.340	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	1,470	1,474
313376CW3	FHLB 1.5Yr	05/21/2013	.340	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	1,470	1,474
313376DL6	FHLB 13Mo3MoB	12/07/2012	.280	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1,016	1,022
313376DL6	FHLB 13Mo3MoB	12/07/2012	.280	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1,016	1,022
313376DE2	FHLB 1.5Yr	05/28/2013	.310	15,000,000.00	15,000,000.00	99.937500	14,990,625.00	-9,375.00	1,490	1,493
313376D85	FHLB 18Mo	05/16/2013	.340	15,000,000.00	15,000,000.00	99.968750	14,995,312.50	-4,687.50	1,456	1,460
313376C86	FHLB 1.5Yr	05/07/2013	.300	10,000,000.00	9,994,300.00	99.937500	9,993,750.00	-550.00	1,431	1,436
			.499	1,743,318,000.00	1,745,316,712.61	100.149666	1,745,924,500.14	707,790.52	.944	.953

FFCB DISC NOTES

313312UR9	FFCB DISC NOTE	03/23/2012	.270	25,000,000.00	24,994,000.00	100.000000	25,000,000.00	66,000.00	.311	.312
313312WG1	FFCB DISC NOTE	05/01/2012	.240	7,000,000.00	6,983,013.33	99.968750	6,997,812.50	14,799.17	.418	.419
			.266	32,000,000.00	31,977,013.33	99.993164	31,997,812.50	80,798.17	.334	.335

FFCB BONDS

31331GNQ8	FFCB	04/24/2012	2.250	5,000,000.00	5,066,900.00	100.843750	5,042,187.50	-24,712.50	.396	.400
31331GYP8	FFCB 3Yr	06/18/2012	2.125	5,000,000.00	4,988,000.00	101.031250	5,051,562.50	63,562.50	.539	.551
31331GYP8	FFCB 3Yr	06/18/2012	2.125	3,000,000.00	2,992,800.00	101.031250	3,030,937.50	38,137.50	.539	.551
31331GYP8	FFCB 3Yr	06/18/2012	2.125	8,500,000.00	8,637,785.00	101.031250	8,587,656.25	-50,128.75	.541	.551
31331J2B8	FFCB 2.25Ync3Mo	02/15/2013	.530	10,000,000.00	9,995,500.00	100.000000	10,000,000.00	4,500.00	1.201	1.214
31331JQU0	FFCB 3Yr	06/03/2013	1.600	10,000,000.00	10,211,890.00	101.875000	10,187,500.00	-24,390.00	1.479	1.510
31331JY56	FFCB 2Yr	11/02/2012	.400	10,000,000.00	9,972,900.00	100.125000	10,012,500.00	39,600.00	.919	.926
31331J6A6	FFCB 3Yr	12/23/2013	1.300	5,000,000.00	5,000,000.00	101.750000	5,087,500.00	87,500.00	2.019	2.066
31331J6A6	FFCB 3Yr	12/23/2013	1.300	5,000,000.00	5,000,000.00	101.750000	5,087,500.00	87,500.00	2.019	2.066
31331J7A5	FFCB 1.5Yr	07/10/2012	.500	10,000,000.00	9,205,000.00	100.156250	10,015,625.00	15,625.00	.608	.611
31331J6A6	FFCB 1.5Yr	07/10/2012	.500	5,000,000.00	5,015,590.00	101.750000	5,087,500.00	71,950.00	2.020	2.066
31331KET3	FFCB 3Yr	12/23/2013	1.300	10,000,000.00	9,988,000.00	101.062500	10,106,250.00	118,250.00	1.790	1.816
31331KGN4	FFCB 2.5Yr	09/23/2013	.980	10,000,000.00	10,000,000.00	102.031250	10,203,125.00	203,125.00	2.302	2.353
31331KHV5	FFCB 3Yr	04/07/2014	1.400	10,000,000.00	9,995,000.00	100.062500	10,006,250.00	6,250.00	4.360	4.392
31331KHV5	FFCB 5Yr	04/20/2016	.325	10,000,000.00	24,996,600.00	100.031250	25,007,812.50	11,250.00	.459	.460
31331KKT6	FFCB 1Yr	05/16/2012	.210	5,000,000.00	5,002,450.00	100.031250	5,001,562.50	-887.50	.560	.562
31331KEV8	FFCB 1Yr	06/22/2012	.290	20,000,000.00	20,000,000.00	100.031250	20,006,250.00	6,250.00	.535	.537
31331KNH9	FFCB 1Yr	06/13/2012	.240	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.721	.723
31331KPC8	FFCB 2.2Yr	08/20/2012	.250	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	1.098	1.107
31331KPQ7	FFCB 1.5Yr	01/07/2013	.400	5,000,000.00	4,991,100.00	100.375000	5,018,750.00	27,650.00	1.956	1.975
31331KPD6	FFCB 2.5Yr	11/20/2013	.625	5,000,000.00	4,999,850.00	100.000000	5,000,000.00	150.00	.504	.504
31331KML1	FFCB 1Yr	06/01/2012	.210	10,000,000.00	9,996,600.00	100.093750	10,009,375.00	12,775.00	1.004	1.011
31331KMM9	FFCB 1.5Yr	12/03/2012	.350	5,000,000.00	5,000,650.00	100.093750	5,004,687.50	4,037.50	1.004	1.011
31331KMM9	FFCB 1.5Yr	12/03/2012	.350	5,000,000.00	4,997,500.00	99.968750	4,998,437.50	937.50	1.954	1.970
31331KUW8	FFCB 2.25Ync3MoA	11/18/2013	.350	5,000,000.00	4,997,500.00	99.968750	4,998,437.50	937.50	1.231	1.241
31331KWN6	FFCB 18MoNc3MoA	02/25/2013	.350	10,000,000.00	9,990,100.00	99.906250	9,990,625.00	525.00	1.805	1.816
31331KZJ2	FFCB 2Yr	09/23/2013	.350	5,000,000.00	4,995,050.00	99.906250	4,995,312.50	262.50	1.833	1.844
31331KB82	FFCB 2Yr	10/03/2013	.350	5,000,000.00	4,999,200.00	99.968750	4,998,437.50	-762.50	.979	.984
31331KZK9	FFCB 1.25Yr	11/23/2012	.240	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	2.892	2.940
31331KK74	FFCB 3YrNc1YrA	11/07/2014	.850	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	2.892	2.940
31331KK74	FFCB 3YrNc1YrA	11/07/2014	.850	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	2.892	2.940
			.684	255,705,000.00	256,035,925.00	100.420470	256,766,164.06	744,239.06	1.263	1.278

FMAC DISC NOTES

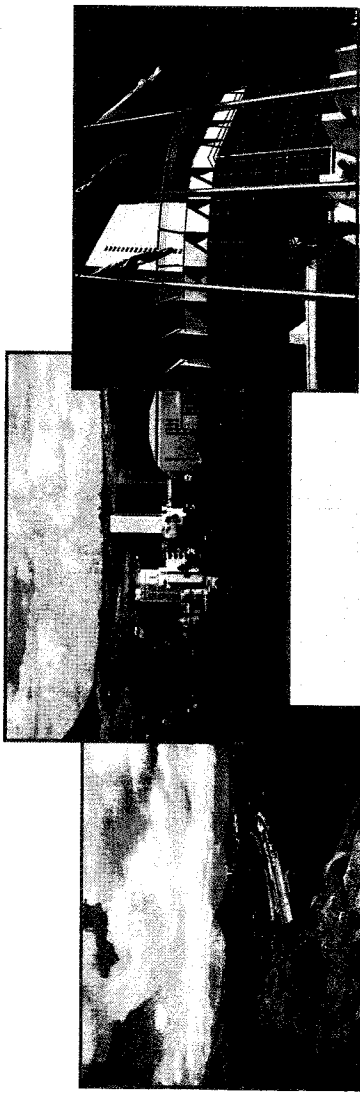
31315KWW6	FMAC DISC NOTE	05/15/2012	.210	25,000,000.00	24,946,770.83	99.968750	24,992,187.50	45,416.67	.458	.458
31315KXU9	FMAC DISC NOTE	06/06/2012	.210	20,000,000.00	19,957,416.67	99.968750	19,993,750.00	36,333.33	.516	.518

Treasurer's Pooled Investment Fund

31315KYT1	FMAC DISC NOTE	06/29/2012	.220	20,000,000.00	19,955,511.11	99,968750	19,993,750.00	38,238.89	.581
31315KZF0	FMAC DISC NOTE	07/11/2012	.210	8,000,000.00	7,982,966.67	99,968750	7,997,500.00	14,533.33	.614
31315KYW4	FMAC DISC NOTE	07/02/2012	.210	50,000,000.00	49,908,416.67	99,968750	49,984,375.00	75,958.33	.589
			.212	123,000,000.00	122,751,981.95	99,968750	122,961,625.00	210,480.55	.551
FARMER MAC									
31315PVU0	FARMER MAC GTD	05/10/2013	.760	5,000,000.00	5,000,000.00	100,312500	5,015,625.00	15,625.00	1.444
31315PVU0	FARMER MAC GTD	05/10/2013	.760	5,000,000.00	5,000,000.00	100,312500	5,015,625.00	15,625.00	1.444
31315PVU0	FARMER MAC GTD	05/10/2013	.760	12,500,000.00	12,502,375.00	100,312500	12,539,062.50	36,687.50	1.444
31315PSH3	FARMER MAC GTD	04/25/2013	.400	15,000,000.00	15,000,000.00	100,093750	15,014,062.50	14,062.50	1.403
			.616	37,500,000.00	37,503,375.00	100,225000	37,584,375.00	82,000.00	1.419
MUNI BONDS									
2075BND4	CT HFA	05/15/2012	2.180	850,000.00	850,000.00	100,000000	850,000.00	0.00	.458
041042RK0	ARKANSAS ST	07/01/2012	1.240	1,440,000.00	1,440,273.60	100,019000	1,440,273.60	0.00	.586
93974CWW6	WASHINGTON ST	02/01/2012	.630	9,960,000.00	9,960,000.00	100,000000	9,960,000.00	0.00	.173
649791EB2	STATE OF NEW YORK	09/01/2012	.650	23,040,000.00	23,040,000.00	100,000000	23,040,000.00	0.00	.756
801320AV4	COUNTY OF SANTA BARBARA	06/29/2012	.270	25,000,000.00	25,000,000.00	100,000000	25,000,000.00	0.00	.581
677521LG9	OHIO STATE GO	05/01/2013	.740	5,140,000.00	5,140,000.00	100,000000	5,140,000.00	0.00	1.419
677521LH7	OHIO STATE GO	05/01/2014	1.190	2,000,000.00	2,000,000.00	100,000000	2,000,000.00	0.00	2.419
544657HH5	LOS ANGELES COUNTY TRAN SERIES A	02/29/2012	2.500	5,000,000.00	5,071,900.00	101,438000	5,071,900.00	0.00	.249
880541Q65	STATE OF TENNESSEE	08/01/2012	.500	6,265,000.00	6,274,522.80	100,152000	6,274,522.80	0.00	.668
			.679	78,895,000.00	78,776,896.40	100,103800	78,776,896.40	0.00	.666
COMM PAPER									
36959ZT3	GE CAPITAL CORP	12/27/2011	.170	35,000,000.00	34,970,250.00	99,981944	34,993,680.56	23,430.56	.074
36959HC62	GE CAPITAL CORP	03/06/2012	.330	35,000,000.00	34,941,929.17	99,869333	34,954,266.67	12,337.50	.266
36959HD46	GE CAPITAL CORP	04/04/2012	.350	30,000,000.00	29,946,625.00	99,805556	29,941,666.67	-4,958.33	.345
36959HEF0	GE CAPITAL CORP	05/15/2012	.380	50,000,000.00	49,894,444.44	99,741778	49,870,888.89	-23,555.55	.458
			.313	150,000,000.00	149,753,248.61	99,840335	149,760,502.79	7,254.18	.299
NCDS									
78009NAQ9	ROYAL BANK OF CANADA	02/27/2012	.180	50,000,000.00	50,000,000.00	100,000000	50,000,000.00	0.00	.243
78009NAV8	ROYAL BANK OF CANADA	03/05/2012	.180	50,000,000.00	50,000,000.00	100,000000	50,000,000.00	0.00	.263
78009NBD7	ROYAL BANK OF CANADA	04/16/2012	.220	50,000,000.00	50,000,000.00	100,000000	50,000,000.00	0.00	.378
			.193	150,000,000.00	150,000,000.00	100,000000	150,000,000.00	0.00	.294
			.573	5,207,226,000.00	5,211,057,889.81	100,141127	5,214,574,812.90	3,516,922.88	1.210
	Total Fund								

FULL

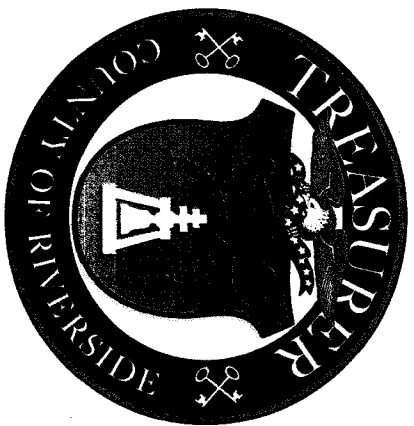
Compliance: The Treasurer's Pooled Investment Fund was in FULL COMPLIANCE with the Treasurer's Statement of Investment Policy. The County's Investment Policy is more restrictive than the California Government Code. This policy is reviewed annually by the County's Investment Oversight Committee and approved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



Investment Category	COUNTY OF SAN DIEGO		COUNTY OF SAN DIEGO		COUNTY OF SAN DIEGO	
	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-
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.5%	INVESTMENT GRADE
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.0%	NA
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 OF 3 RATINGS AGC.
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA
						0.96%
						3.84%

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





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THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646