

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



ITEM
2.25
(ID # 3202)

MEETING DATE:
Tuesday, January 17, 2017


FROM : TREASURER-TAX COLLECTOR:

SUBJECT: TREASURER-TAX COLLECTOR: Receive and File the Treasurer's Monthly Disclosure Report on Investments dated November 2016.

RECOMMENDED MOTION: That the Board of Supervisors:

1. Receives and files the Treasurer's "Monthly Disclosure Report on Investments" dated November 2016.

ACTION: Consent


Don Kent, Treasurer-Tax Collector 12/23/2016


FINANCIAL DATA	Current Fiscal Year:	Next Fiscal Year:	Total Cost:	Ongoing Cost
COST	\$ 0	\$ 0	\$ 0	\$ 0
NET COUNTY COST	\$ 0	\$ 0	\$ 0	\$ 0
SOURCE OF FUNDS: N/A			Budget Adjustment: No	
			For Fiscal Year: 2016/2017	

C.E.O. RECOMMENDATION: APPROVE

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Jeffries, Tavaglione, Washington and Ashley
Nays: None
Absent: None
Date: January 17, 2017
xc: Treasurer

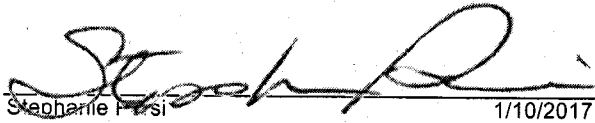
Kecja Harper-Ihem
Clerk of the Board
By: 
Deputy
2.25

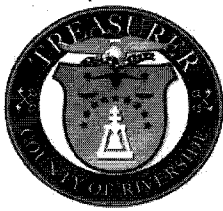
**SUBMITTAL TO THE BOARD OF SUPERVISORS COUNTY OF RIVERSIDE,
STATE OF CALIFORNIA**

BACKGROUND:

Summary

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".

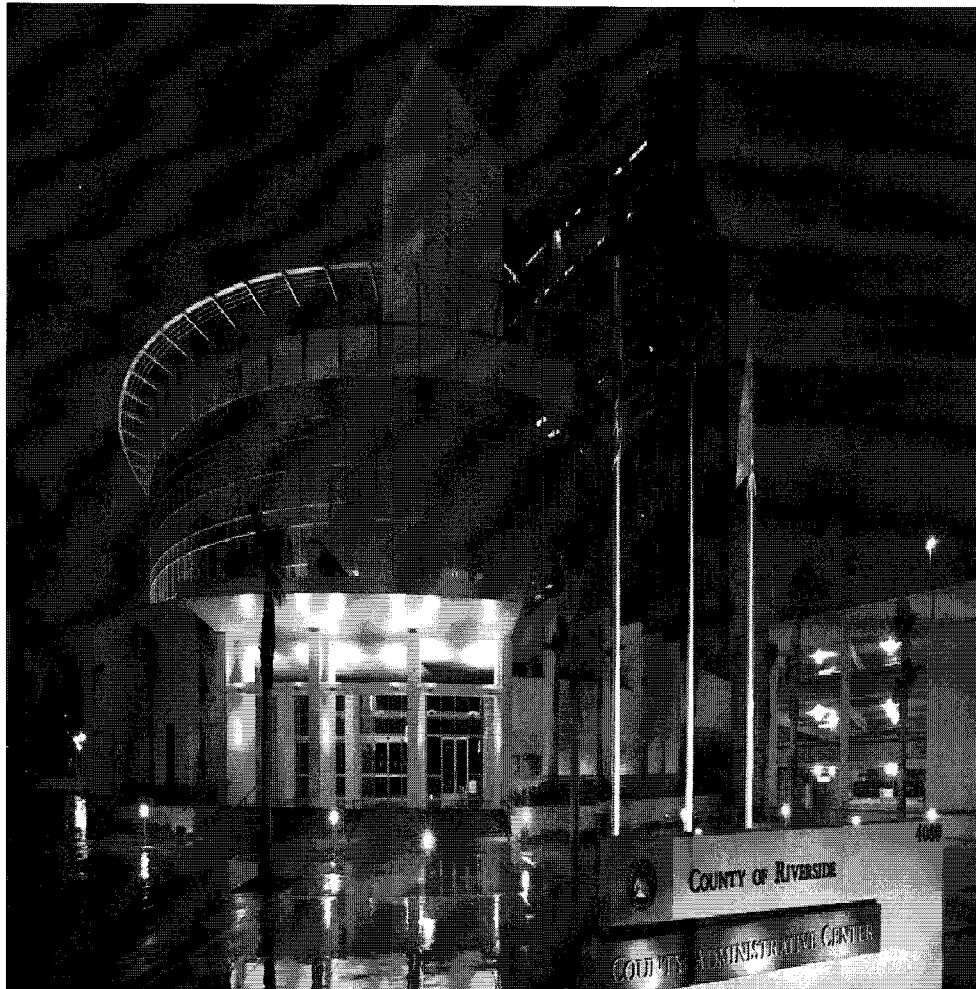

Stephanie Pesi 1/10/2017



County of Riverside

Treasurer's Pooled Investment

November 2016



Capital Markets Team

Don Kent

Treasurer-Tax Collector

Jon Christensen

Asst. Treasurer-Tax Collector

Giovane Pizano

Investment Manager

Isela Licea

Asst. Investment Manager

Investment Objectives

The primary objective of the treasurer shall be to safeguard the principal of the funds under the treasurer's control, meet the liquidity needs of the depositor, and achieve a return on the funds under his or her control.

COUNTY OF RIVERSIDE TREASURER'S POOLED INVESTMENT FUND IS CURRENTLY RATED: Aaa-bf BY MOODY'S INVESTOR'S SERVICE AND AAA/V1 BY FITCH RATINGS

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	Yrs to Maturity	Modified Duration
November	6,033,009,890.44	6,046,622,157.21	(13,612,266.77)	(0.23)	0.77	1.29	1.26
October	5,928,768,948.80	5,927,146,578.70	1,622,370.10	0.03	0.73	1.23	1.21
September	5,916,650,304.83	5,911,244,395.48	5,405,909.35	0.09	0.73	1.23	1.20
August	6,110,619,759.63	6,102,082,969.94	8,536,789.69	0.14	0.72	1.23	1.20
July	6,514,396,169.33	6,504,638,893.37	9,757,275.96	0.15	0.69	1.15	1.12
June	6,945,949,047.77	6,940,509,804.70	5,439,243.07	0.08	0.67	1.08	1.05

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

Current Market Data

Economic Indicators

Release Date	Indicator	Consensus	Actual
11/04/2016	Non-Farm Payrolls M/M change: Counts the number of paid employees working part-time or full-time in the nation's business and government establishments.	173,000	161,000
11/04/2016	Employment Situation: Measures the number of unemployed as a percentage of the labor force.	4.9%	4.9%
11/23/2016	Durable Goods Orders - M/M change: Reflects the new orders placed with domestic manufacturers for immediate and future delivery of factory hard goods.	1.7%	4.8%
11/29/2016	Real Gross Domestic Product - Q/Q change: The broadest measure of aggregate economic activity and encompasses every sector of the economy. GDP is the country's most comprehensive economic scorecard.	3.0%	3.2%
11/29/2016	Consumer Confidence: Measures consumer attitudes on present economic conditions and expectations of future conditions.	101.5	107.1
11/03/2016	Factory Orders M/M change: Represents the dollar level of new orders for both durable and nondurable goods.	0.2%	0.3%
11/17/2016	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.	0.4%	0.4%
11/17/2016	CPI Ex Food and Energy - M/M change: CPI Ex Food and Energy excludes food and energy.	0.2%	0.1%

Stock Indices

	Value	Change
Dow Jones (DJIA)	\$ 19,123.58	\$ 981.16
S&P 500 Index	\$ 2,198.81	\$ 72.66
NASDAQ (NDX)	\$ 4,810.81	\$ 9.54

Commodities

	Value	Change
Nymex Crude	\$ 49.44	\$ 2.58
Gold (USD/OZ)	\$ 1,173.25	\$ (104.05)

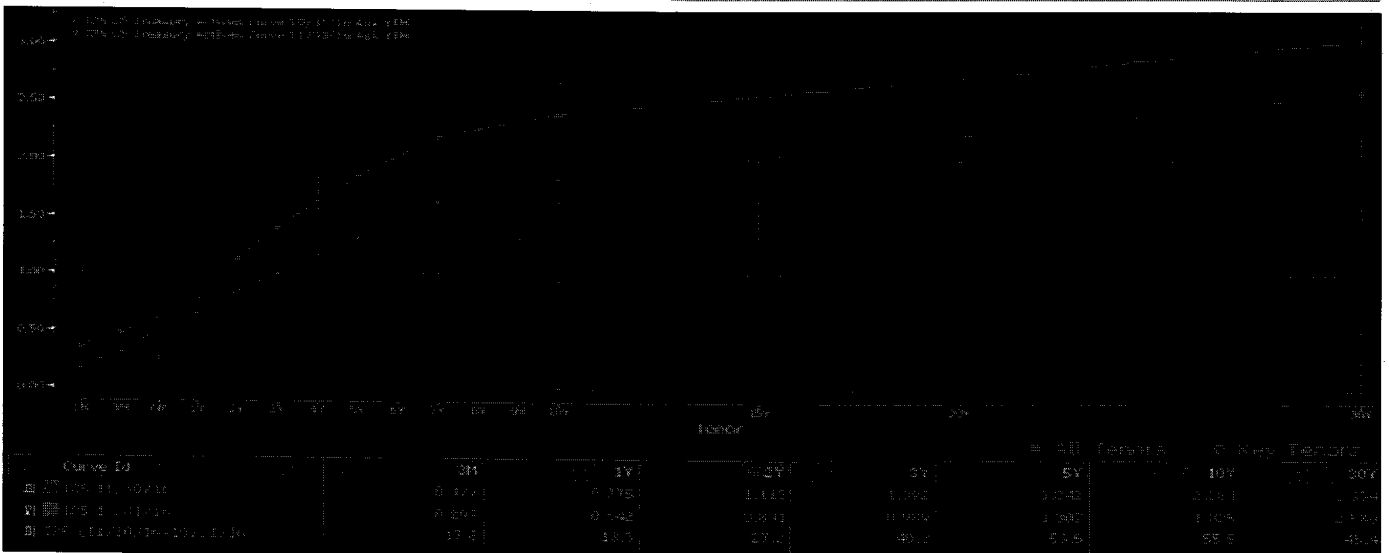
Fed Funds Target Rate

Current Fed Funds Rate: 0.25% - 0.50%		
Probability for FOMC Dates:		
Fed Move	12/14/2016	02/01/2017
Stay at 0.50%-0.75%	94.0%	90.1%
Increase to 1.00%	6.0%	9.7%
Increase to 1.25%	0.0%	0.2%
Increase to 1.50%	0.0%	0.0%

FOMC Meeting Schedule

Release	Rate	Risk Assessment
21-Sep	.25 - 0.5 %	Balanced
02-Nov	.25 - 0.5 %	Balanced

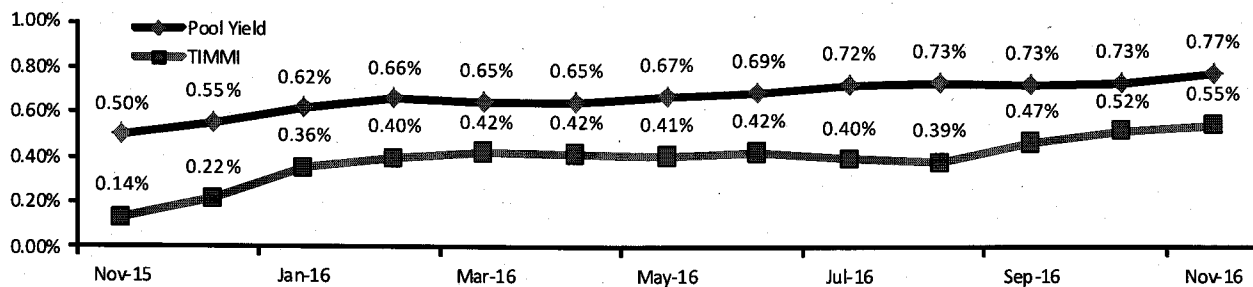
US Treasury Curve (M/M)



TIMMI

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 four 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 four multi billion dollar funds listed below.

AAA Rated Prime Institutional Money-Market Funds		
Fund	Symbol	7 Day Yield
Fidelity Prime Institutional MMF	FIPXX	0.69%
Federated Prime Obligations Fund	POIXX	0.24%
Wells Fargo Advantage Heritage	WFJXX	0.55%
JP Morgan	CJPXX	0.70%



Cash Flows

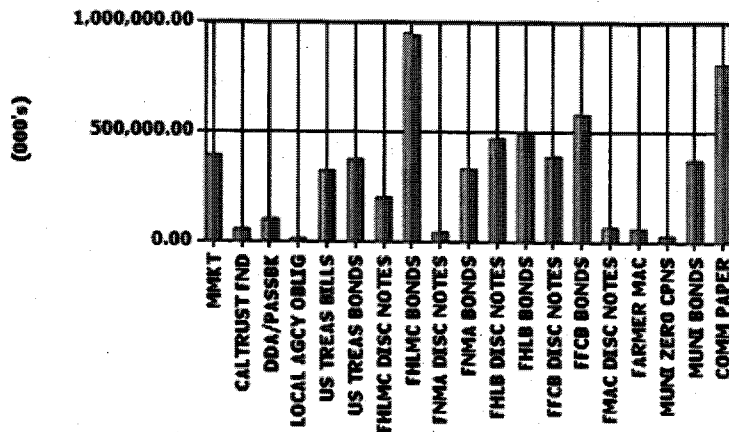
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Maturated Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
12/2016					295.26		
12/2016	2,110.00	1,030.00	1,080.00		1,375.26	764.37	
01/2017	1,020.00	1,650.00	(630.00)		745.26	726.00	
02/2017	810.00	1,200.00	(390.00)		355.26	691.85	
03/2017	1,200.00	1,080.00	120.00		475.26	180.00	
04/2017	1,800.00	950.00	850.00		1,325.26	98.14	
05/2017	850.00	1,500.00	(650.00)		675.26	742.45	
06/2017	1,400.00	1,850.00	(450.00)		225.26	247.02	
07/2017	1,256.11	1,450.00	(193.89)		31.37	81.11	
08/2017	1,017.89	1,200.00	(182.11)	150.74	-	40.05	
09/2017	1,004.10	1,110.00	(105.90)	105.90	-	44.10	
10/2017	1,127.50	1,200.00	(72.50)	72.50	-	77.50	
11/2017	1,165.00	1,050.00	115.00		115.00	204.48	
TOTALS	14,760.60	15,270.00	(509.40)	329.14	5,618.45	3,897.07	5,717.48
				5.44%		64.45%	94.56%

* 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.

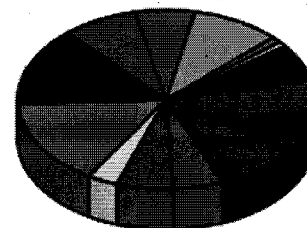
Asset Allocation

Assets (000's)	Scheduled Par	Scheduled Book	Scheduled Market	Mkt/ Sch Book	Yield	WAL (Yr)	Mat (Yr)
MMKT	395,000.00	395,000.00	395,000.00	100.00%	0.42%	.003	.003
CALTRUST FND	54,000.00	54,000.00	54,000.00	100.00%	0.87%	.003	.003
DDA/PASSBK	100,000.00	100,000.00	100,000.00	100.00%	0.38%	.003	.003
LOCAL AGCY OBLIG	300.00	300.00	300.00	100.00%	1.23%	3.542	3.542
US TREAS BILLS	325,000.00	324,070.21	324,270.75	100.06%	0.47%	.397	.397
US TREAS BONDS	375,000.00	375,291.21	375,221.25	99.98%	0.85%	.919	.919
FHLMC DISC NOTES	200,000.00	199,477.07	199,582.50	100.05%	0.47%	.391	.391
FHLMC BONDS	952,150.00	952,069.90	942,216.50	98.97%	1.19%	1.294	3.186
FNMA DISC NOTES	40,000.00	39,822.81	39,932.35	100.28%	0.54%	.329	.329
FNMA BONDS	335,000.00	334,968.55	330,854.48	98.77%	1.17%	1.116	3.230
FHLB DISC NOTES	472,000.00	470,124.32	471,184.61	100.23%	0.56%	.338	.338
FHLB BONDS	499,689.72	499,574.63	497,905.51	99.67%	0.84%	1.370	1.804
FFCB DISC NOTES	390,000.00	388,259.66	389,351.00	100.28%	0.55%	.323	.323
FFCB BONDS	582,910.00	583,005.73	581,474.33	99.74%	0.77%	1.758	2.078
FMAC DISC NOTES	65,000.00	64,739.58	64,972.00	100.36%	0.57%	.124	.124
FARMER MAC	58,850.00	58,850.00	58,886.30	100.06%	0.80%	1.280	1.280
MUNI ZERO CPNS	26,850.00	26,809.93	26,810.95	100.00%	0.68%	.214	.214
MUNI BONDS	369,160.00	372,046.99	372,046.99	100.00%	0.97%	1.421	1.421
COMM PAPER	810,000.00	808,211.56	809,000.37	100.10%	0.63%	.192	.192
Totals (000's):	6,050,909.72	6,046,622.16	6,033,009.89	99.77%	0.77%	.816	1.297



Scheduled Book
 Market

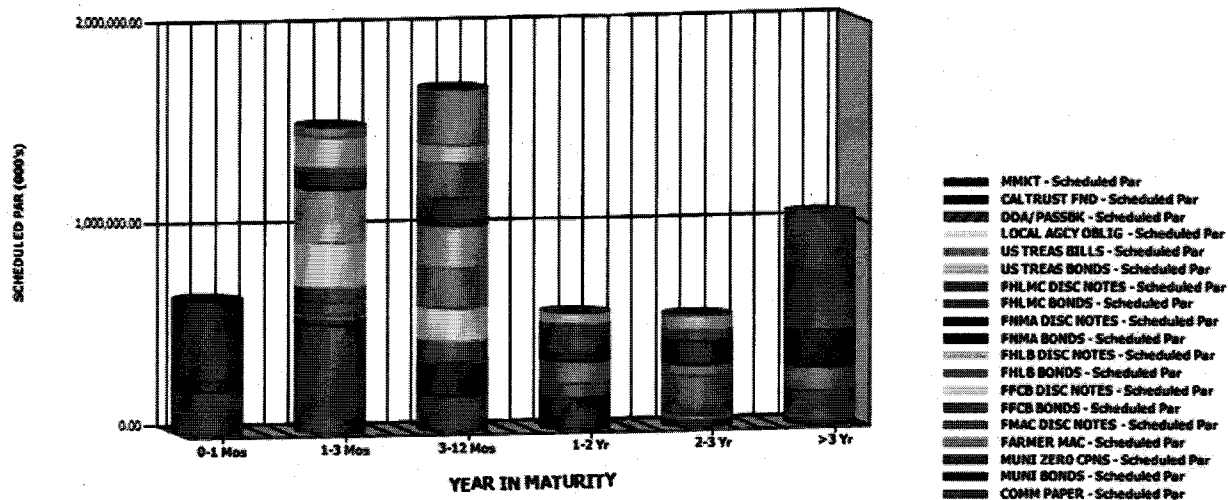
SCHEDULED PAR %



- MMKT - 7%
- CALTRUST FND - 1%
- DDA/PASSBK - 2%
- LOCAL AGCY OBLIG - 0%
- US TREAS BILLS - 5%
- US TREAS BONDS - 6%
- FHLMC DISC NOTES - 3%
- FHLMC BONDS - 16%
- FNMA DISC NOTES - 1%
- FNMA BONDS - 6%
- FHLB DISC NOTES - 8%
- FHLB BONDS - 8%
- FFCB DISC NOTES - 6%
- FFCB BONDS - 10%
- FMAC DISC NOTES - 1%
- FARMER MAC - 1%
- MUNI ZERO CPNS - 0%
- MUNI BONDS - 6%
- COMM PAPER - 13%

Maturity 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	395,000.00	-	-	-	-	-	395,000.00
CALTRUST FND	54,000.00	-	-	-	-	-	54,000.00
DDA/PASSBK	100,000.00	-	-	-	-	-	100,000.00
LOCAL AGCY OBLIG	-	-	-	-	-	300.00	300.00
US TREAS BILLS	-	50,000.00	275,000.00	-	-	-	325,000.00
US TREAS BONDS	-	155,000.00	90,000.00	55,000.00	75,000.00	-	375,000.00
FHLMC DISC NOTES	-	25,000.00	175,000.00	-	-	-	200,000.00
FHLMC BONDS	-	65,000.00	110,000.00	145,445.00	53,000.00	578,705.00	952,150.00
FNMA DISC NOTES	-	15,000.00	25,000.00	-	-	-	40,000.00
FNMA BONDS	-	-	-	40,000.00	115,000.00	180,000.00	335,000.00
FHLB DISC NOTES	-	262,000.00	210,000.00	-	-	-	472,000.00
FHLB BONDS	15,370.00	-	200,000.00	109,319.72	55,000.00	120,000.00	499,689.72
FFCB DISC NOTES	-	225,000.00	165,000.00	-	-	-	390,000.00
FFCB BONDS	-	69,000.00	100,900.00	70,000.00	195,310.00	147,700.00	582,910.00
FMAC DISC NOTES	-	65,000.00	-	-	-	-	65,000.00
FARMER MAC	-	25,000.00	8,850.00	-	25,000.00	-	58,850.00
MUNI ZERO CPNS	-	26,850.00	-	-	-	-	26,850.00
MUNI BONDS	-	-	160,085.00	157,370.00	34,915.00	16,790.00	369,160.00
COMM PAPER	100,000.00	535,000.00	175,000.00	-	-	-	810,000.00
Totals (000's)	664,370.00	751,850.00	1,650,835.00	572,139.72	553,225.00	1,065,495.00	6,050,909.72
%	10.98%	25.08%	28.01%	9.54%	9.14%	17.25%	
Cumulative %	10.98%	36.06%	64.07%	73.61%	82.75%	100.00%	

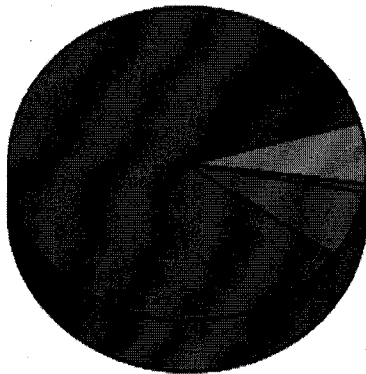


Credit Quality

Moody (000's)	Par	Book	Market	MKT/Book	Yield
Aaa	4,471,994.72	4,468,097.63	4,453,426.82	99.67%	0.81%
Aa1	288,580.00	289,250.74	289,335.32	100.03%	0.63%
Aa2	432,170.00	431,173.54	431,622.65	100.10%	0.65%
Aa3	384,015.00	384,254.42	384,486.93	100.06%	0.91%
A1	50,000.00	49,956.25	49,979.86	100.05%	0.50%
NR	424,150.00	423,889.58	424,158.30	100.06%	0.54%
Totals (000's):	6,050,909.72	6,046,622.16	6,033,009.89	99.77%	0.77%

MOODY'S

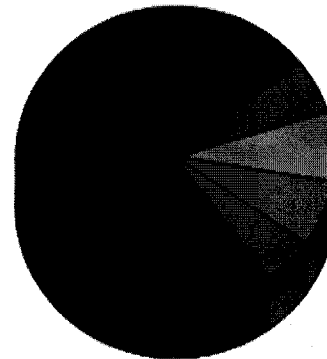
BOOK %



Aaa - 74%
 Aa2 - 7%
 A1 - 1%
 Aa1 - 5%
 Aa3 - 6%
 NR - 7%

S & P

BOOK %



AAA - 5%
 AA - 8%
 AA+ - 74%
 NR - 7%
 AA - 6%

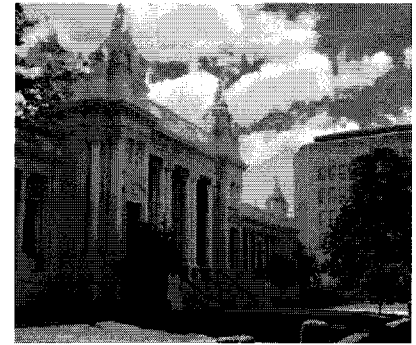
S&P (000's)	Par	Book	Market	MKT/Book	Yield
AAA	315,655.00	317,564.34	317,564.34	100.00%	0.55%
AA+	4,494,919.72	4,489,725.55	4,475,178.97	99.68%	0.81%
AA	357,170.00	356,845.26	357,269.24	100.12%	0.76%
AA-	459,015.00	458,597.42	458,839.04	100.05%	0.81%
NR	424,150.00	423,889.58	424,158.30	100.06%	0.54%
Totals (000's):	6,050,909.72	6,046,622.16	6,033,009.89	99.77%	0.77%

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Maturity	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
419792JH0	HAWAII STATE	04/01/2020	1.660	1.660	5,055,000.00	5,055,000.00	100.000000	5,055,000.00	0.00	3.226	3.337
419792JE7	HAWAII STATE	04/01/2017	1.000	.851	4,890,000.00	4,896,992.70	100.143000	4,896,992.70	0.00	.333	.334
419792JF4	HAWAII STATE	04/01/2018	1.250	1.160	4,925,000.00	4,933,569.50	100.174000	4,933,569.50	0.00	1.320	1.334
76222RUK6	RHODE ISLAND STATE	05/01/2018	1.250	1.010	2,595,000.00	2,607,144.60	100.468000	2,607,144.60	0.00	1.403	1.416
76222RUJ9	RHODE ISLAND STATE	05/01/2017	.750	.720	2,580,000.00	2,580,748.20	100.029000	2,580,748.20	0.00	.415	.416
76222RUM2	RHODE ISLAND STATE	05/01/2020	1.625	1.520	2,660,000.00	2,670,719.80	100.403000	2,670,719.80	0.00	3.312	3.419
76222RUL4	RHODE ISLAND STATE	05/01/2019	1.375	1.220	2,625,000.00	2,636,838.75	100.451000	2,636,838.75	0.00	2.372	2.416
13063CP79	CALIFORNIA STATE	04/01/2018	.900	1.127	41,290,000.00	41,120,711.00	99.590000	41,120,711.00	0.00	1.323	1.334
13063CP61	CALIFORNIA STATE	04/01/2017	1.500	.767	8,245,000.00	8,295,129.60	100.608000	8,295,129.60	0.00	.333	.334
3733845H5	GEORGIA STATE	07/01/2017	3.000	.701	6,110,000.00	6,247,413.90	102.249000	6,247,413.90	0.00	.577	.584
3733845L6	GEORGIA STATE	07/01/2020	3.000	1.370	6,825,000.00	7,254,770.25	106.297000	7,254,770.25	0.00	3.371	3.586
3733845J1	GEORGIA STATE	07/01/2018	3.000	.930	6,345,000.00	6,602,480.10	104.058000	6,602,480.10	0.00	1.537	1.584
3733845K8	GEORGIA STATE	07/01/2019	3.000	1.110	6,580,000.00	6,943,874.00	105.530000	6,943,874.00	0.00	2.468	2.584
041042Z54	ARKANSAS STATE	06/01/2018	2.250	.840	12,810,000.00	13,139,473.20	102.572000	13,139,473.20	0.00	1.469	1.501
041042ZT2	ARKANSAS STATE	06/01/2019	2.000	1.024	13,470,000.00	13,837,192.20	102.726000	13,837,192.20	0.00	2.426	2.501
041042ZR6	ARKANSAS STATE	06/01/2017	2.000	.572	2,015,000.00	2,039,139.70	101.198000	2,039,139.70	0.00	.498	.501
419792ND4	HAWAII STATE	10/01/2018	1.000	.911	4,870,000.00	4,878,473.80	100.174000	4,878,473.80	0.00	1.813	1.836
419792NE2	HAWAII STATE	10/01/2019	1.151	1.101	2,250,000.00	2,253,262.50	100.145000	2,253,262.50	0.00	2.779	2.836
419792NF9	HAWAII STATE	10/01/2020	1.370	1.319	2,250,000.00	2,254,320.00	100.192000	2,254,320.00	0.00	3.719	3.838
13063CFC9	CALIFORNIA STATE	11/01/2017	1.750	.820	9,480,000.00	9,569,301.60	100.942000	9,569,301.60	0.00	.911	.921
13063C4U1	CALIFORNIA STATE	11/01/2017	.850	.800	75,000,000.00	75,036,750.00	100.049000	75,036,750.00	0.00	.914	.921
13063C4V9	CALIFORNIA STATE	11/01/2018	1.050	.950	50,000,000.00	50,098,500.00	100.197000	50,098,500.00	0.00	1.895	1.921
4197915F1	HAWAII STATE	08/01/2017	1.231	.771	22,165,000.00	22,241,025.95	100.343000	22,241,025.95	0.00	.664	.668
COMM PAPER			1.355	.973	369,160,000.00	372,046,985.80	100.782042	372,046,985.80	0.00	1.398	1.425
64105CP65	NESTLE	02/06/2017	.650	.652	50,000,000.00	49,832,986.11	99.888333	49,944,166.67	111,180.56	.185	.186
64105GN91	NESTLE	01/09/2017	.620	.622	50,000,000.00	49,864,805.56	99.945833	49,972,916.67	108,111.11	.109	.110
89233GPD2	TOYOTA	02/13/2017	.950	.955	30,000,000.00	29,857,300.00	99.876667	29,963,000.00	105,500.00	.203	.205
64105GSC9	NESTLE	05/12/2017	.750	.754	50,000,000.00	49,736,458.33	99.635500	49,826,750.00	90,291.67	.443	.447
64105GSB1	NESTLE	05/11/2017	.790	.794	30,000,000.00	29,843,316.67	99.655639	29,896,691.67	53,375.00	.440	.444
89233GN93	TOYOTA MOTOR CORP	01/09/2017	.810	.812	45,000,000.00	44,900,775.00	99.945833	44,975,625.00	74,850.00	.109	.110
64105GSA3	NESTLE	05/10/2017	.740	.743	45,000,000.00	44,805,750.00	99.657778	44,846,000.00	40,250.00	.438	.441
93114EMK0	WAL-MART STORES INC	12/19/2016	.430	.430	50,000,000.00	49,967,750.00	99.975000	49,987,500.00	19,750.00	.052	.052
36960LMW2	GENERAL ELECTRIC	12/30/2016	.520	.520	50,000,000.00	49,953,777.78	99.959722	49,979,861.11	26,083.33	.082	.082
36960LMW2	GENERAL ELECTRIC	12/30/2016	.500	.500	50,000,000.00	49,956,250.00	99.959722	49,979,861.11	23,611.11	.082	.082
03785DNA0	APPLE	01/10/2017	.500	.500	10,000,000.00	9,990,555.56	99.944444	9,994,444.44	3,888.88	.112	.112
03785DNL6	APPLE	01/20/2017	.510	.511	50,000,000.00	49,944,750.00	99.930556	49,965,277.78	20,527.78	.139	.140
03785DNJ1	APPLE	01/18/2017	.510	.511	50,000,000.00	49,946,166.67	99.933333	49,966,666.67	20,500.00	.133	.134
03785DPP5	APPLE	02/23/2017	.620	.621	50,000,000.00	49,907,000.00	99.860000	49,930,000.00	23,000.00	.231	.233
03785DND4	APPLE	01/13/2017	.500	.500	50,000,000.00	49,953,472.22	99.940278	49,970,138.89	16,666.67	.120	.121
89233GQP4	TOYOTA MOTOR CORP	03/23/2017	.870	.873	50,000,000.00	49,855,000.00	99.776000	49,888,000.00	33,000.00	.307	.310
36960LML6	GENERAL ELECTRIC	12/20/2016	.420	.420	50,000,000.00	49,987,750.00	99.973611	49,986,805.56	-944.44	.055	.055
89233GPT7	TOYOTA MOTOR CORP	02/27/2017	.740	.741	50,000,000.00	49,907,500.00	99.853333	49,926,666.67	19,166.67	.242	.244
Total Fund			.787	.772	6,050,909,720.08	6,046,622,157.21	99.704180	6,033,009,890.44	-13,612,266.77	1.261	1.291
Grand Total			.797	.772	6,050,909,720.08	6,046,622,157.21	99.704180	6,033,009,890.44	-13,612,266.77	1.261	1.291

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 %
	Maximum Maturity	Authorized % Limit	Security	Maximum Maturity	Authorized % Limit	S&P/Money's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	6.60%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	11.57%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.5%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	59.39%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	13.37%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	0.00%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.00%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA	0.00%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.0%	NA	0.89%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	3.22%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	4.96%

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

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



THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646



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