



T R E A S U R E R - T A X C O L L E C T O R

DONALD R. WHITE
TREASURER - TAX COLLECTOR

January 24, 2015

Board of Supervisors
County of Alameda
1221 Oak Street, 5th Floor
Oakland, CA 94612

Dear Board Members:

RE: Investment Report – December 2014

In accordance with the Treasurer's investment policy, submitted herewith is a report of the cash pool investments for the month of December 2014. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of December 31, 2014 ⁽¹⁾. This report reflects the market value and cost of purchase. All investments in the Treasurer's investment portfolio conform to the statutory requirements of Government Code Section 53601 et. seq., authorities delegated by the County Board of Supervisors and the Treasurer's investment policy.

As Of December 31, 2014

| | |
|---|------------------|
| Treasurer's Cash and Pool Investments – Book Value ⁽²⁾ | \$ 3,746,396,465 |
| Treasurer's Cash and Pool Investments – Market Value | 3,744,909,052 |
| Average Daily Balance during the month | 3,616,072,538 |
| Total interest received during the month | 1,715,266 |
| Average Maturity of the portfolio | 417 days |
| Annualized cash basis rate of return for the month | 0.559% |

Total Securities Purchased During the Month

- In 12-month maturity \$ 334,834,355
- In over 12-month maturity 186,944,134

Total purchased 521,778,489

Total Activity during the Month

| | |
|---|-------------|
| Securities matured | 69,925,095 |
| Securities called by issuers | 105,719,116 |
| Net collateralized money market bank accounts purchased | 105,000,000 |
| Net money market mutual funds purchased | 65,000,000 |

ALAMEDA COUNTY

Attachment I

COMPOSITION OF TREASURER'S CASH POOL December 31, 2014

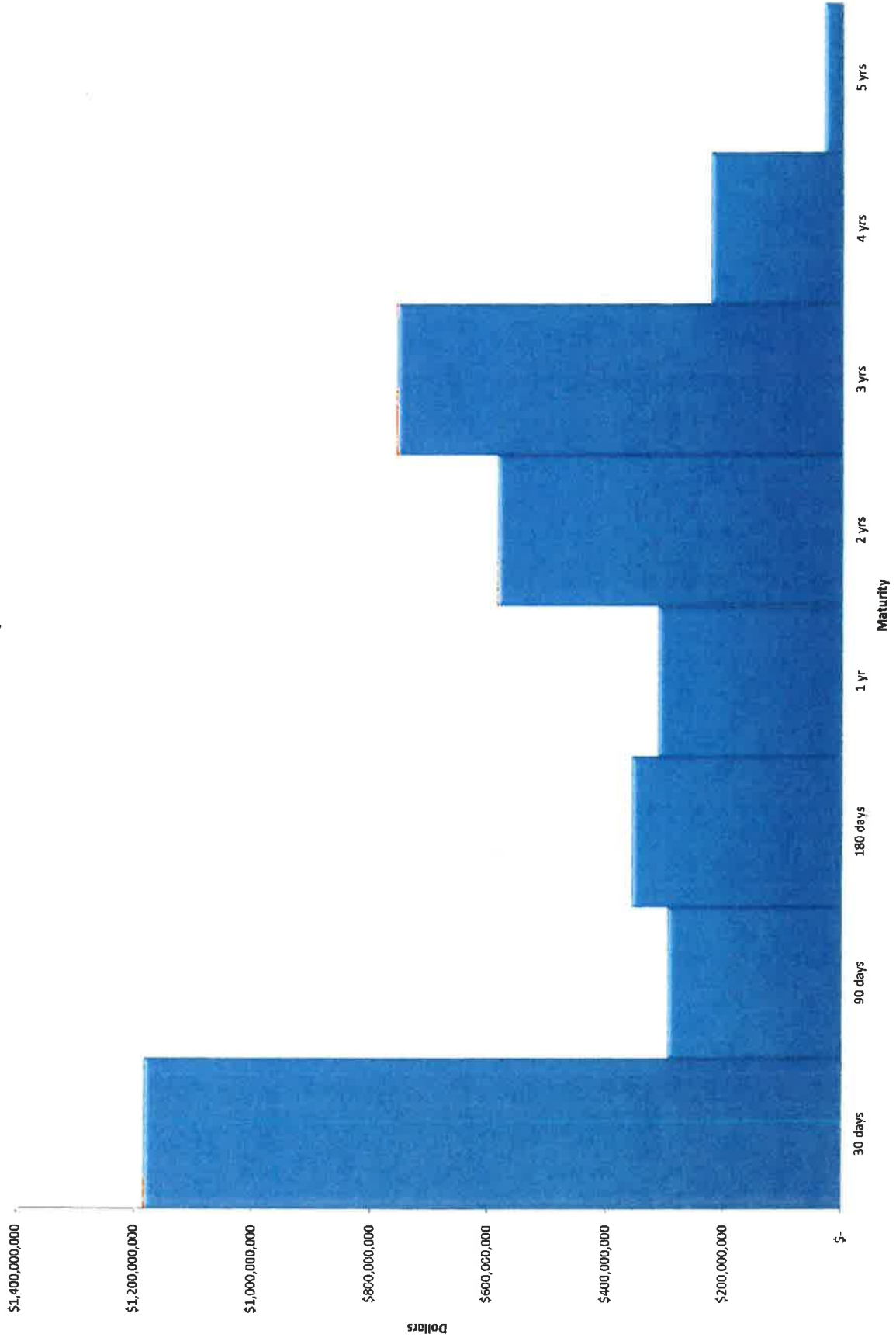
The following summarizes the profile of the investment portfolio by category as of December 31, 2014

| Securities | Book Value | Market Value ** | Percentage Held | Percentage Allowed by Section 53601 - Investment Policy |
|--------------------------------------|-------------------------|-------------------------|-----------------|---|
| Certificate of Deposit | \$ 63,000,000.00 | \$ 63,075,188.19 | 1.68% | no limit |
| Commercial Paper | 99,901,083.33 | 99,959,194.45 | 2.67% | 25% |
| Federal Agency Notes & Bonds | 1,828,715,330.80 | 1,826,309,737.46 | 48.77% | no limit |
| Federal Agency Discount Notes | 259,944,372.09 | 259,985,701.42 | 6.94% | no limit |
| LAIF | 50,000,000.00 | 50,032,041.94 | 1.34% | N.A. |
| Medium Term Notes | 154,976,525.23 | 155,566,329.54 | 4.15% | 30% |
| Negotiable CD | 200,000,000.00 | 200,051,791.66 | 5.34% | 30% |
| Money Market Funds | 487,000,000.00 | 487,025,530.46 | 13.01% | 20% |
| Treasury Securities - Discount | 99,874,797.33 | 99,890,191.65 | 2.67% | no limit |
| Joint Powers Authority | 115,000,000.00 | 115,010,058.02 | 3.07% | N.A. |
| Collateralized Money Market Bank A/C | 322,000,000.00 | 322,021,332.89 | 8.60% | no limit |
| Municipal Bonds | 8,515,200.00 | 8,512,798.25 | 0.23% | no limit |
| Total Investments | 3,688,927,308.78 | 3,687,439,895.93 | 98.47% | |
| Cash in Bank and on Hand | 57,469,156.51 | 57,469,156.51 | 1.53% | |
| Total Treasurer's Pool | 3,746,396,465.29 | 3,744,909,052.44 | 100.00% | |

**Source: Custodial report from Union Bank of California reflecting the market value of each security plus any accrued interest. The Bank subscribes to market valuation services in accordance with industry practice.

Summary of Treasurer's Investments by Maturity December 31, 2014

Attachment 3



**Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
December 31, 2014**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|------------------------------|-------------------|---------------|
| 3133ECAL8 | 33063 | FFCB | 10,000,000.00 | 0.730 | 06/19/2017 | 01/10/2013 | 0.743 | 0.753 | Received | 9,990,000.00 | 9,990,000.00 |
| 3133ECCY8 | 33069 | FFCB | 5,000,000.00 | 0.650 | 01/17/2017 | 01/23/2013 | 0.641 | 0.650 | Received | 5,000,000.00 | 5,000,000.00 |
| 3133ECFN9 | 33086 | FFCB | 5,000,000.00 | 0.820 | 02/21/2017 | 02/21/2013 | 0.809 | 0.820 | | 5,000,000.00 | 5,000,000.00 |
| 3133ECGF5 | 33090 | FFCB | 10,000,000.00 | 0.800 | 02/27/2017 | 02/27/2013 | 0.789 | 0.800 | | 10,000,000.00 | 10,000,000.00 |
| 3133ECHB3 | 33094 | FFCB | 10,000,000.00 | 0.450 | 03/07/2016 | 03/07/2013 | 0.477 | 0.484 | | 9,990,000.00 | 9,990,000.00 |
| 3133ECHB3 | 33095 | FFCB | 5,000,000.00 | 0.450 | 03/07/2016 | 03/07/2013 | 0.469 | 0.475 | | 4,996,250.00 | 4,996,250.00 |
| 3133ECFN9 | 33098 | FFCB | 10,000,000.00 | 0.820 | 02/21/2017 | 03/11/2013 | 0.809 | 0.820 | Received | 10,000,000.00 | 10,000,000.00 |
| 3133ECJQ8 | 33103 | FFCB | 10,000,000.00 | 0.750 | 03/20/2017 | 03/20/2013 | 0.740 | 0.750 | | 10,000,000.00 | 10,000,000.00 |
| 3133ECHV9 | 33106 | FFCB | 5,000,000.00 | 0.350 | 07/30/2015 | 03/21/2013 | 0.345 | 0.350 | | 5,000,000.00 | 5,000,000.00 |
| 3133ECKS2 | 33110 | FFCB | 5,000,000.00 | 0.450 | 03/28/2016 | 03/28/2013 | 0.460 | 0.467 | Received | 4,997,500.00 | 4,997,500.00 |
| 3133ECKG8 | 33111 | FFCB | 10,000,000.00 | 0.900 | 10/02/2017 | 04/02/2013 | 0.888 | 0.900 | | 10,000,000.00 | 10,000,000.00 |
| 3133ECLA0 | 33116 | FFCB | 10,000,000.00 | 0.410 | 04/12/2016 | 04/12/2013 | 0.404 | 0.410 | | 10,000,000.00 | 10,000,000.00 |
| 3133ECTR5 | 33171 | FFCB | 5,000,000.00 | 0.500 | 07/02/2015 | 07/02/2013 | 0.493 | 0.500 | | 5,000,000.00 | 5,000,000.00 |
| 3133ED2V3 | 33191 | FFCB | 10,000,000.00 | 0.400 | 09/24/2015 | 10/25/2013 | 0.360 | 0.365 | Received | 10,006,600.00 | 10,006,600.00 |
| 3133EDJ6 | 33194 | FFCB | 15,000,000.00 | 0.350 | 11/04/2015 | 11/12/2013 | 0.345 | 0.350 | Received | 15,000,000.00 | 15,000,000.00 |
| 3133ED7L0 | 33195 | FFCB | 5,000,000.00 | 0.330 | 11/13/2015 | 11/13/2013 | 0.325 | 0.330 | | 5,000,000.00 | 5,000,000.00 |
| 3133ED7L0 | 33196 | FFCB | 10,000,000.00 | 0.330 | 11/13/2015 | 11/13/2013 | 0.325 | 0.330 | | 10,000,000.00 | 10,000,000.00 |
| 3133ECME1 | 33202 | FFCB | 6,000,000.00 | 0.441 | 04/25/2016 | 11/19/2013 | 0.477 | 0.484 | Received | 5,994,000.00 | 5,994,000.00 |
| 3133EDAL6 | 33206 | FFCB | 10,000,000.00 | 0.280 | 08/25/2015 | 11/25/2013 | 0.322 | 0.327 | | 10,000,000.00 | 10,000,000.00 |
| 3133EDAL6 | 33207 | FFCB | 10,000,000.00 | 0.280 | 08/25/2015 | 11/25/2013 | 0.322 | 0.327 | | 10,000,000.00 | 10,000,000.00 |
| 3133EDAL6 | 33208 | FFCB | 10,000,000.00 | 0.280 | 08/25/2015 | 11/25/2013 | 0.322 | 0.327 | | 10,000,000.00 | 10,000,000.00 |
| 3133EDGA4 | 33238 | FFCB | 25,000,000.00 | 1.070 | 09/05/2017 | 03/05/2014 | 1.055 | 1.070 | | 25,000,000.00 | 25,000,000.00 |
| 3133EDGA4 | 33239 | FFCB | 10,000,000.00 | 1.070 | 09/05/2017 | 03/05/2014 | 1.063 | 1.077 | | 9,997,500.00 | 9,997,500.00 |
| 3133EDJK2 | 33244 | FFCB | 10,000,000.00 | 0.340 | 03/10/2016 | 03/10/2014 | 0.335 | 0.340 | | 10,000,000.00 | 10,000,000.00 |
| 3133EDJ7 | 33259 | FFCB | 10,000,000.00 | 0.670 | 10/17/2016 | 04/17/2014 | 0.671 | 0.680 | | 9,997,500.00 | 9,997,500.00 |
| 3133EA2L1 | 33272 | FFCB | 15,000,000.00 | 0.720 | 12/27/2016 | 05/29/2014 | 0.641 | 0.649 | 45,600.00 | 15,000,000.00 | 15,045,600.00 |
| 3133EDNC2 | 33275 | FFCB | 10,000,000.00 | 0.700 | 01/13/2017 | 06/13/2014 | 0.870 | 0.882 | | 9,990,100.00 | 9,990,100.00 |
| 3133EDNF5 | 33279 | FFCB | 10,000,000.00 | 0.550 | 09/16/2016 | 06/23/2014 | 0.637 | 0.645 | 1,069.44 | 9,995,000.00 | 9,996,069.44 |
| 3133EDNX6 | 33280 | FFCB | 10,000,000.00 | 0.320 | 12/23/2015 | 06/23/2014 | 0.345 | 0.350 | | 9,995,500.00 | 9,995,500.00 |
| 3133EDNY4 | 33281 | FFCB | 10,000,000.00 | 0.440 | 03/23/2016 | 06/23/2014 | 0.523 | 0.530 | | 9,997,500.00 | 9,997,500.00 |
| 3133EDY30 | 33302 | FFCB | 5,000,000.00 | 1.120 | 10/16/2017 | 10/16/2014 | 1.105 | 1.120 | | 5,000,000.00 | 5,000,000.00 |
| 3133EDY30 | 33303 | FFCB | 5,000,000.00 | 1.120 | 10/16/2017 | 10/16/2014 | 1.105 | 1.120 | | 5,000,000.00 | 5,000,000.00 |
| 3133EEF30 | 33320 | FFCB | 10,000,000.00 | 0.730 | 03/09/2017 | 12/09/2014 | 0.753 | 0.764 | | 9,992,500.00 | 9,992,500.00 |
| 3133EEFP0 | 33324 | FFCB | 5,000,000.00 | 1.200 | 12/18/2017 | 12/18/2014 | 1.200 | 1.217 | | 4,997,500.00 | 4,997,500.00 |
| 3133EEFW5 | 33329 | FFCB | 10,000,000.00 | 0.260 | 12/22/2015 | 12/22/2014 | 0.280 | 0.284 | | 9,997,600.00 | 9,997,600.00 |

Federal Agency Issues - Coupon

Portfolio ALCO
CC
PM (PRF_PMS) 7.3.0

**Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
December 31, 2014**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|------------------------------|-------------------|---------------|
| 313383G62 | 33158 | FHLB | 10,000,000.00 | 0.750 | 12/19/2016 | 06/19/2013 | 0.740 | 0.750 | | 10,000,000.00 | 10,000,000.00 |
| 313383J44 | 33163 | FHLB | 5,000,000.00 | 0.750 | 06/26/2018 | 06/26/2013 | 1.324 | 1.342 | | 5,000,000.00 | 5,000,000.00 |
| 313383HQ7 | 33164 | FHLB | 5,000,000.00 | 1.200 | 06/27/2018 | 06/27/2013 | 1.188 | 1.204 | | 4,999,000.00 | 4,999,000.00 |
| 313383NL5 | 33169 | FHLB | 23,800,000.00 | 1.180 | 07/10/2018 | 06/28/2013 | 1.662 | 1.685 | Received | 23,199,401.05 | 23,199,401.05 |
| 3130A14E5 | 33236 | FHLB | 15,000,000.00 | 0.810 | 02/28/2017 | 02/28/2014 | 0.799 | 0.810 | | 15,000,000.00 | 15,000,000.00 |
| 3130A0ZL7 | 33242 | FHLB | 25,000,000.00 | 0.875 | 03/27/2017 | 03/11/2014 | 0.800 | 0.811 | | 25,000,000.00 | 25,000,000.00 |
| 3130A15W4 | 33250 | FHLB | 15,000,000.00 | 0.875 | 03/27/2014 | 03/27/2014 | 0.863 | 0.875 | | 15,000,000.00 | 15,000,000.00 |
| 3130A1LN6 | 33253 | FHLB | 40,000,000.00 | 0.125 | 04/02/2015 | 04/07/2014 | 0.145 | 0.147 | Received | 39,991,320.00 | 39,991,320.00 |
| 3130A1KF4 | 33254 | FHLB | 17,150,000.00 | 0.125 | 04/02/2015 | 04/07/2014 | 0.148 | 0.150 | Received | 17,145,712.50 | 17,145,712.50 |
| 3130A1PG7 | 33256 | FHLB | 20,000,000.00 | 0.125 | 04/14/2015 | 04/14/2014 | 0.123 | 0.125 | | 20,000,000.00 | 20,000,000.00 |
| 3130A1NE4 | 33257 | FHLB | 10,000,000.00 | 0.100 | 01/14/2015 | 04/14/2014 | 0.181 | 0.183 | | 9,998,340.00 | 9,998,340.00 |
| 3130A1PH5 | 33260 | FHLB | 25,000,000.00 | 0.130 | 04/17/2015 | 04/17/2014 | 0.135 | 0.137 | | 24,998,294.75 | 24,998,294.75 |
| 3130A1SK5 | 33261 | FHLB | 20,000,000.00 | 0.100 | 01/23/2015 | 04/25/2014 | 0.151 | 0.153 | 111.11 | 19,999,720.00 | 19,999,831.11 |
| 3130A25B8 | 33277 | FHLB | 8,000,000.00 | 1.000 | 08/19/2019 | 06/19/2014 | 2.022 | 2.050 | | 8,000,000.00 | 8,000,000.00 |
| 3130A2BZ8 | 33282 | FHLB | 15,000,000.00 | 0.875 | 03/24/2017 | 06/24/2014 | 0.985 | 0.978 | | 14,994,750.00 | 14,994,750.00 |
| 3130A27K6 | 33286 | FHLB | 10,000,000.00 | 1.250 | 06/28/2019 | 06/28/2014 | 2.024 | 2.052 | | 9,985,000.00 | 9,985,000.00 |
| 3130A2K81 | 33288 | FHLB | 10,000,000.00 | 1.350 | 01/16/2018 | 07/16/2014 | 1.332 | 1.350 | | 10,000,000.00 | 10,000,000.00 |
| 3130A2T97 | 33287 | FHLB | 10,000,000.00 | 0.500 | 09/26/2016 | 09/04/2014 | 0.752 | 0.763 | Received | 9,973,400.00 | 9,973,400.00 |
| 3130A2ZU3 | 33300 | FHLB | 10,000,000.00 | 1.000 | 03/29/2017 | 09/29/2014 | 0.986 | 1.000 | | 10,000,000.00 | 10,000,000.00 |
| 3130A2XX9 | 33301 | FHLB | 4,285,714.29 | 1.000 | 09/30/2019 | 09/30/2014 | 2.352 | 2.385 | | 4,282,071.43 | 4,282,071.43 |
| 3130A2WKB | 33307 | FHLB | 33,000,000.00 | 0.125 | 08/28/2015 | 11/06/2014 | 0.149 | 0.152 | 7,791.67 | 32,992,810.28 | 33,000,701.95 |
| 313382EU3 | 33308 | FHLB | 8,000,000.00 | 0.580 | 09/21/2016 | 11/07/2014 | 0.574 | 0.582 | 5,928.89 | 7,999,760.00 | 8,005,688.89 |
| 3130A3J70 | 33310 | FHLB | 10,000,000.00 | 0.625 | 11/23/2016 | 11/17/2014 | 0.631 | 0.640 | | 9,996,000.00 | 9,996,000.00 |
| 3130A3FY5 | 33316 | FHLB | 10,000,000.00 | 0.700 | 11/25/2016 | 11/29/2014 | 0.690 | 0.700 | | 10,000,000.00 | 10,000,000.00 |
| 3130A3LZ5 | 33318 | FHLB | 25,000,000.00 | 0.125 | 12/01/2015 | 12/01/2014 | 0.210 | 0.213 | | 24,976,000.00 | 24,976,000.00 |
| 3130A3NV2 | 33323 | FHLB | 15,000,000.00 | 0.230 | 01/09/2016 | 12/16/2014 | 0.499 | 0.506 | 575.00 | 14,986,179.25 | 14,986,754.25 |
| 3130A3KC7 | 33321 | FHLB | 10,000,000.00 | 0.700 | 12/12/2016 | 12/12/2014 | 0.690 | 0.700 | | 10,000,000.00 | 10,000,000.00 |
| 3130A3KC7 | 33322 | FHLB | 10,000,000.00 | 0.700 | 12/12/2016 | 12/12/2014 | 0.690 | 0.700 | | 10,000,000.00 | 10,000,000.00 |
| 3130A3L93 | 33326 | FHLB | 10,000,000.00 | 1.250 | 12/19/2019 | 12/19/2014 | 2.212 | 2.243 | | 9,985,000.00 | 9,985,000.00 |
| 3130A3M68 | 33331 | FHLB | 15,000,000.00 | 1.220 | 12/26/2017 | 12/28/2014 | 1.203 | 1.220 | | 15,000,000.00 | 15,000,000.00 |
| 3130A3RT1 | 33332 | FHLB | 10,000,000.00 | 1.000 | 06/29/2017 | 12/29/2014 | 1.011 | 1.025 | | 9,993,600.00 | 9,993,600.00 |
| 3130A3RT3 | 33333 | FHLB | 15,000,000.00 | 1.000 | 06/29/2017 | 12/29/2014 | 0.986 | 1.000 | | 15,000,000.00 | 15,000,000.00 |
| 3130A3PR8 | 33334 | FHLB | 10,000,000.00 | 1.050 | 08/28/2017 | 12/29/2014 | 1.141 | 1.157 | | 10,000,000.00 | 10,000,000.00 |
| 3130A3MF8 | 33335 | FHLB | 15,000,000.00 | 0.700 | 12/30/2016 | 12/30/2014 | 0.670 | 0.678 | | 14,997,750.00 | 14,997,750.00 |
| 3130A3PZ1 | 33336 | FHLB | 10,000,000.00 | 1.000 | 08/30/2017 | 12/30/2014 | 0.996 | 1.000 | | 10,000,000.00 | 10,000,000.00 |

Federal Agency Issues - Coupon

**Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
December 31, 2014**

| CUSIP | Investment # - Coupon | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Accrued Interest At Purchase | Current Principal | Book Value |
|--|-----------------------|--------|-------------------------|-------------|---------------|---------------|--------------|--------------|------------------------------|-------------------------|-------------------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | |
| 3134G5SB2 | 33328 | FHLMC | 15,000,000.00 | 0.750 | 12/19/2016 | 12/19/2014 | 0.000 | 0.000 | | 15,000,000.00 | 15,000,000.00 |
| 3134G5TD7 | 33330 | FHLMC | 10,000,000.00 | 1.375 | 12/26/2017 | 12/26/2014 | 1.356 | 1.375 | | 10,000,000.00 | 10,000,000.00 |
| 3136G1BW8 | 33100 | FNMA | 10,000,000.00 | 0.550 | 07/29/2016 | 03/13/2013 | 0.542 | 0.550 | Received | 10,000,000.00 | 10,000,000.00 |
| 3136G1A66 | 33127 | FNMA | 5,000,000.00 | 0.700 | 12/26/2017 | 05/02/2013 | 1.065 | 1.080 | Received | 5,000,000.00 | 5,000,000.00 |
| 3135G0RK1 | 33129 | FNMA | 5,000,000.00 | 0.900 | 11/07/2017 | 05/13/2013 | 0.888 | 0.900 | Received | 5,000,000.00 | 5,000,000.00 |
| 3135G0WJ3 | 33130 | FNMA | 10,000,000.00 | 0.750 | 05/15/2017 | 05/15/2013 | 0.740 | 0.750 | Received | 10,000,000.00 | 10,000,000.00 |
| 3135G0WJ8 | 33136 | FNMA | 10,000,000.00 | 0.875 | 05/21/2018 | 05/22/2013 | 0.980 | 0.994 | Received | 9,942,100.00 | 9,942,100.00 |
| 3135G0WJ8 | 33137 | FNMA | 10,000,000.00 | 0.875 | 05/21/2018 | 05/22/2013 | 1.016 | 1.030 | Received | 9,924,690.89 | 9,924,690.89 |
| 3135G0XC2 | 33138 | FNMA | 10,000,000.00 | 0.500 | 08/22/2016 | 05/23/2013 | 0.493 | 0.500 | Received | 10,000,000.00 | 10,000,000.00 |
| 3135G0WJ8 | 33144 | FNMA | 5,000,000.00 | 0.875 | 05/21/2018 | 06/05/2013 | 1.123 | 1.139 | Received | 4,919,100.00 | 4,919,100.00 |
| 3136G1NQ8 | 33161 | FNMA | 4,000,000.00 | 1.000 | 06/19/2017 | 06/19/2013 | 0.986 | 1.000 | Received | 4,000,000.00 | 4,000,000.00 |
| 3136G1JS9 | 33190 | FNMA | 5,000,000.00 | 0.800 | 04/11/2017 | 09/26/2013 | 1.160 | 1.176 | Received | 4,935,000.00 | 4,935,000.00 |
| 3135G0MZ3 | 33233 | FNMA | 20,000,000.00 | 0.875 | 08/28/2017 | 02/25/2014 | 0.952 | 0.965 | Received | 19,938,000.00 | 19,938,000.00 |
| 3136G1Z44 | 33237 | FNMA | 20,000,000.00 | 0.750 | 03/03/2017 | 03/03/2014 | 0.740 | 0.750 | Received | 20,000,000.00 | 20,000,000.00 |
| 3135G0NC3 | 33309 | FNMA | 10,000,000.00 | 1.000 | 08/14/2017 | 11/12/2014 | 1.026 | 1.040 | 24,444.44 | 9,969,000.00 | 10,013,444.44 |
| 3135G0SUG | 33317 | FNMA | 10,000,000.00 | 0.600 | 09/26/2016 | 11/28/2014 | 0.592 | 0.600 | 10,333.33 | 10,000,000.00 | 10,010,333.33 |
| Federal Agency Issues - Coupon Totals | | | 1,829,976,454.66 | | | | 0.783 | 0.794 | 114,565.28 | 1,828,600,775.52 | 1,828,715,330.80 |
| Federal Agency Issues - Discount | | | | | | | | | | | |
| 313384JV2 | 37910 | FHLEDN | 10,000,000.00 | 0.115 | 07/31/2015 | 10/30/2014 | 0.117 | 0.118 | | 9,991,247.20 | 9,991,247.20 |
| 313384BJ7 | 37912 | FHLEDN | 50,000,000.00 | 0.050 | 02/02/2015 | 11/26/2014 | 0.050 | 0.051 | | 49,995,277.78 | 49,995,277.78 |
| 313384CP2 | 37913 | FHLEDN | 50,000,000.00 | 0.070 | 03/03/2015 | 12/08/2014 | 0.070 | 0.071 | | 49,991,736.00 | 49,991,736.00 |
| 313384BC2 | 37914 | FHLEDN | 50,000,000.00 | 0.070 | 01/27/2015 | 12/18/2014 | 0.070 | 0.071 | | 49,996,111.11 | 49,996,111.11 |
| 313384BC2 | 37915 | FHLEDN | 50,000,000.00 | 0.070 | 01/27/2015 | 12/18/2014 | 0.070 | 0.071 | | 49,996,111.11 | 49,996,111.11 |
| 313396GC1 | 37911 | FREDIE | 50,000,000.00 | 0.100 | 05/27/2015 | 11/20/2014 | 0.101 | 0.102 | | 49,973,888.89 | 49,973,888.89 |
| Federal Agency Issues - Discount Totals | | | 260,000,000.00 | | | | 0.074 | 0.075 | 0.00 | 259,944,372.09 | 259,944,372.09 |
| Local Agency Investment Funds | | | | | | | | | | | |
| SYS40003 | 40003 | LAIF | 50,000,000.00 | 0.363 | | 07/01/2010 | 0.358 | 0.363 | | 50,000,000.00 | 50,000,000.00 |
| Local Agency Investment Funds Totals | | | 50,000,000.00 | | | | 0.358 | 0.363 | 0.00 | 50,000,000.00 | 50,000,000.00 |
| Medium Term Notes | | | | | | | | | | | |
| 88579YAD3 | 45580E | 3M | 10,000,000.00 | 1.375 | 08/29/2016 | 03/22/2012 | 1.473 | 1.493 | | 10,014,577.80 | 10,014,577.80 |
| 03783AJ9 | 45768 | AAPL | 6,000,000.00 | 1.000 | 05/03/2018 | 03/11/2014 | 1.491 | 1.512 | Received | 5,877,000.00 | 5,877,000.00 |
| 03783AJ9 | 45841 | AAPL | 5,000,000.00 | 1.000 | 05/03/2018 | 11/14/2014 | 1.487 | 1.508 | 1,527.78 | 4,914,500.00 | 4,914,027.78 |

Portfolio ALCO
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PM (PRF_PMS) 7.3.0

**Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
December 31, 2014**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Accrued Interest At Purchase | Current Principal | Book Value |
|---|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|------------------------------|-----------------------|-----------------------|
| Money Market Mutual Funds | | | | | | | | | | | |
| SYS70048 | 70048 | AMBECN | 0.00 | 0.050 | | 07/01/2010 | 0.049 | 0.050 | 0.00 | 0.00 | 0.00 |
| SYS70037 | 70037 | BLACKR | 0.00 | 0.010 | | 07/01/2010 | 0.010 | 0.010 | 0.00 | 0.00 | 0.00 |
| SYS70072 | 70072 | FEDG10 | 60,000,000.00 | 0.010 | | 12/10/2014 | 0.010 | 0.010 | 60,000,000.00 | 60,000,000.00 | 60,000,000.00 |
| SYS70071 | 70071 | FEDGOV | 0.00 | 0.010 | | 12/09/2014 | 0.010 | 0.010 | 0.00 | 0.00 | 0.00 |
| SYS70070 | 70070 | FEDPRI | 75,000,000.00 | 0.080 | | 09/23/2014 | 0.079 | 0.080 | 75,000,000.00 | 75,000,000.00 | 75,000,000.00 |
| SYS70056 | 70056 | FID1 | 1,000,000.00 | 0.010 | | 07/01/2010 | 0.010 | 0.010 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| SYS70056A | 70056A | FID2 | 1,000,000.00 | 0.010 | | 07/01/2010 | 0.010 | 0.010 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| SYS70066 | 70066 | FID3 | 70,000,000.00 | 0.100 | | 06/23/2014 | 0.099 | 0.100 | 70,000,000.00 | 70,000,000.00 | 70,000,000.00 |
| SYS70043 | 70043 | INVCO1 | 0.00 | 0.020 | | 07/01/2010 | 0.020 | 0.020 | 0.00 | 0.00 | 0.00 |
| SYS70053A | 70053 | INVCO2 | 0.00 | 0.200 | | 07/01/2010 | 0.197 | 0.200 | 0.00 | 0.00 | 0.00 |
| SYS70041 | 70041 | JPM | 0.00 | 0.120 | | 07/01/2010 | 0.118 | 0.120 | 0.00 | 0.00 | 0.00 |
| SYS70040 | 70040 | MLSTNE | 0.00 | 0.010 | | 07/01/2010 | 0.010 | 0.010 | 0.00 | 0.00 | 0.00 |
| SYS70052 | 70052 | MS1 | 75,000,000.00 | 0.110 | | 07/01/2010 | 0.108 | 0.110 | 75,000,000.00 | 75,000,000.00 | 75,000,000.00 |
| SYS70052A | 70052A | MS2 | 55,000,000.00 | 0.050 | | 07/01/2010 | 0.049 | 0.050 | 55,000,000.00 | 55,000,000.00 | 55,000,000.00 |
| SYS70060 | 70060 | WA193 | 75,000,000.00 | 0.070 | | 08/15/2013 | 0.069 | 0.070 | 75,000,000.00 | 75,000,000.00 | 75,000,000.00 |
| SYS70061 | 70061 | WAGOV | 75,000,000.00 | 0.040 | | 08/15/2013 | 0.039 | 0.040 | 75,000,000.00 | 75,000,000.00 | 75,000,000.00 |
| SYS70046 | 70046 | WLMCAP | 0.00 | 0.020 | | 07/01/2010 | 0.020 | 0.020 | 0.00 | 0.00 | 0.00 |
| Money Market Mutual Funds Totals | | | 487,000,000.00 | | | | 0.067 | 0.067 | 0.00 | 487,000,000.00 | 487,000,000.00 |

| | | | | | | | | | | | |
|--|-------|--------|-----------------------|-------|------------|------------|--------------|--------------|---------------|----------------------|----------------------|
| Treasury Securities - Discount | | | | | | | | | | | |
| 912796FKG | 85232 | TBILLS | 50,000,000.00 | 0.077 | 06/04/2015 | 12/08/2014 | 0.078 | 0.079 | 49,980,964.00 | 49,980,964.00 | 49,980,964.00 |
| 912796FN4 | 85233 | TBILLS | 50,000,000.00 | 0.210 | 12/10/2015 | 12/11/2014 | 0.213 | 0.216 | 49,893,833.33 | 49,893,833.33 | 49,893,833.33 |
| Treasury Securities - Discount Totals | | | 100,000,000.00 | | | | 0.146 | 0.148 | 0.00 | 99,874,797.33 | 99,874,797.33 |

| | | | | | | | | | | | |
|--------------------------------------|--------|--------|-----------------------|-------|--|------------|--------------|--------------|---------------|-----------------------|-----------------------|
| Joint Powers Authority | | | | | | | | | | | |
| SYS150002 | 150002 | CAMP | 75,000,000.00 | 0.240 | | 03/02/2011 | 0.237 | 0.240 | 75,000,000.00 | 75,000,000.00 | 75,000,000.00 |
| SYS105000 | 150000 | HERMMF | 25,000,000.00 | 0.100 | | 07/01/2010 | 0.099 | 0.100 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 |
| SYS150001 | 150001 | STFUND | 15,000,000.00 | 0.100 | | 07/01/2010 | 0.099 | 0.100 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 |
| Joint Powers Authority Totals | | | 115,000,000.00 | | | | 0.189 | 0.191 | 0.00 | 115,000,000.00 | 115,000,000.00 |

| | | | | | | | | | | | |
|---|--------|--------|-----------------------|-------|--|------------|-------|-------|---------------|-----------------------|-----------------------|
| Collateralized MMKT Bank Accounts | | | | | | | | | | | |
| SYS100102 | 100002 | CALBK | 45,000,000.00 | 0.200 | | 07/01/2011 | 0.197 | 0.200 | 45,000,000.00 | 45,000,000.00 | 45,000,000.00 |
| SYS100003 | 100003 | EWEST | 65,000,000.00 | 0.300 | | 07/01/2011 | 0.296 | 0.300 | 65,000,000.00 | 65,000,000.00 | 65,000,000.00 |
| SYS10007 | 100007 | FREMOM | 25,000,000.00 | 0.050 | | 07/02/2013 | 0.049 | 0.050 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 |
| SYS100005 | 100005 | TORREY | 6,000,000.00 | 0.200 | | 06/20/2013 | 0.197 | 0.200 | 6,000,000.00 | 6,000,000.00 | 6,000,000.00 |
| Collateralized MMKT Bank Accounts Totals | | | 141,000,000.00 | | | | | | 0.00 | 141,000,000.00 | 141,000,000.00 |

Portfolio ALCO
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