Agenda _____ November 25, 2014

TREASURER - TAX COLLECTOR

DONALD R. WHITE
TREASURER - TAX COLLECTOR

October 24, 2014

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

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BUSINESS & ADVISORY SERVICES

Dear Board Members:

RE: Investment Report – September 2014

In accordance with the Treasurer's investment policy, submitted herewith is a report of the cash pool investments for the month of September 2014. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of September 30, 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 September 30, 2014

Treasurer's Cash and Pool Investments – Book Value (2)	$ 2,977,806,475
Treasurer's Cash and Pool Investments – Market Value	2,976,785,652
Average Daily Balance during the month	2,926,764,591
Total interest received during the month	1,371,325
Average Maturity of the portfolio	550 days
Annualized cash basis rate of return for the month	0.570%

Total Securities Purchased During the Month

• In 12-month maturity	$ 105,177,583	
• In over 12-month maturity	53,985.171	
Total purchased		159,162,754

Total Activity during the Month

Securities matured	114,959,556
Securities called by issuers	44,800,000
Net collateralized money market bank accounts redeemed	32,000,000
Net money market mutual funds redeemed	36,000,000

Liquidity Summary Of The Portfolio As Of September 30, 2014 (3)

Maturity	Amount	Percentage Held
1 to 90 days*	$ 936,422,351	31.45%
91 to 180 days	98,200,522	3.30%
181 to 365 days	292,129,792	9.81%
2 years	513,477,507	17.24%
3 years	697,746,512	23.43%
4 years	361,853,292	12.15%
5 years	77,976,500	2.62%
Total	**2,977,806,476**	**100.00%**

*Of the total cash and investment holdings listed above $936,422,351 or 31.45% consisted of cash and investments maturing within 90 days of this report.

Significant Market Activity in September 2014

The US economy expanded at an annual rate of 4.2% in the second quarter of 2014 as consumer confidence index rose to a 14-month high at 86. During their two-day Federal Open Market Committee meeting in September, the members continued its support an extremely low rate environment. The stock market experienced some volatility towards the end of the month and the Dow Jones Industrial Index closed at 17,042. The yields on US Treasury bonds rose with 5 year maturity at 1.77% and 10 year at 2.50%

Conclusion

Based on investment activity during the month of September 2014, the Treasurer expects to meet all operating cash needs for the pool participants within the next six months from the portfolio's most liquid assets and current revenues. For your review, a copy of the Investment Status Report for the month of September 2014 is on file with the Office of the Clerk of the Board of Supervisors.

Very truly yours,

Donald R. White
Treasurer-Tax Collector

Attachment 1
Attachment 2
Attachment 3

cc: Patrick O'Connell, Auditor-Controller
Susan Muranishi, County Administrator
School District Participants
Special District Participants
Treasury Oversight Committee

ALAMEDA COUNTY

Attachment I

COMPOSITION OF TREASURER'S CASH POOL
September 30, 2014

The following summarizes the profile of the investment portfolio by category as of September 30, 2014

Securities	Book Value	Market Value **	Percentage Held	Percentage Allowed by Section 53601 - Investment Policy
Certificate of Deposit	$ 63,000,000.00	63,055,415.98	2.12%	no limit
Commercial Paper	149,804,847.22	149,956,416.66	5.04%	25%
Federal Agency Notes & Bonds	1,891,965,158.86	1,889,783,963.72	63.48%	no limit
LAIF	50,000,000.00	50,030,468.42	1.68%	N.A.
Money Market Mutual Funds	147,000,000.00	147,007,126.31	4.94%	20%
Negotiable CD	200,000,000.00	200,141,083.34	6.72%	30%
Medium Term Notes	149,753,466.35	150,483,647.35	5.06%	30%
Collateralized Money Market Bank A/C	181,000,000.00	181,013,021.05	6.08%	no limit
Municipal Securities	38,315,200.00	38,339,375.94	1.29%	no limit
Joint Powers Authority	65,000,000.00	65,007,330.19	2.18%	Total $200 million
Total Investments	**2,935,838,672.43**	**2,934,817,848.96**	**98.59%**	
Cash in Bank and on Hand	41,967,802.91	41,967,802.91	1.41%	
Total Treasurer's Pool	**2,977,806,475.34**	**2,976,785,651.87**	**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.

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
September 30, 2014

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Accrued Interest At Purchase	Current Principal	Book Value
Certificates of Deposit - Bank											
SYS10529	10529	BAYCOM	5,000,000.00	0.500	01/16/2015	07/16/2014	0.500	0.507		5,000,000.00	5,000,000.00
SYS10531	10531	COMBK	5,000,000.00	0.400	09/11/2015	09/12/2014	0.400	0.406		5,000,000.00	5,000,000.00
SYS10532	10532	ICBC	250,000.00	0.250	12/29/2014	09/30/2014	0.250	0.253		250,000.00	250,000.00
SYS10523	10523	SUMMIT	500,000.00	0.450	03/03/2015	03/03/2014	0.450	0.456		500,000.00	500,000.00
SYS10524	10524	TORREY	40,000,000.00	0.200	10/02/2014	04/04/2014	0.200	0.203		40,000,000.00	40,000,000.00
SYS10527	10527	TRIVAL	5,250,000.00	0.250	01/20/2015	07/12/2014	0.250	0.253		5,250,000.00	5,250,000.00
SYS10530	10530	TRIVAL	2,000,000.00	0.250	01/20/2015	08/26/2014	0.250	0.253		2,000,000.00	2,000,000.00
SYS10525	10525	UB-LOC	5,000,000.00	0.200	04/16/2015	04/16/2014	0.200	0.203		5,000,000.00	5,000,000.00
	Certificates of Deposit - Bank Totals		**63,000,000.00**				**0.248**	**0.251**	**0.00**	**63,000,000.00**	**63,000,000.00**
Commercial Paper - Discount											
89116FMX5	27275	TD	50,000,000.00	0.200	12/31/2014	04/07/2014	0.203	0.206		49,925,555.56	49,925,555.56
89116FSL5	27278	TD	50,000,000.00	0.220	05/20/2015	09/25/2014	0.223	0.226		49,927,583.33	49,927,583.33
90526NKA2	27276	UBOC	50,000,000.00	0.190	10/10/2014	04/10/2014	0.193	0.196		49,951,708.33	49,951,708.33
	Commercial Paper - Discount Totals		**150,000,000.00**				**0.206**	**0.209**	**0.00**	**149,804,847.22**	**149,804,847.22**
Federal Agency Issues - Coupon											
3133EAZK7	32930	FFCB	5,000,000.00	0.970	07/24/2017	07/25/2012	0.957	0.970	Received	5,000,000.00	5,000,000.00
3133EAZK7	32933	FFCB	5,000,000.00	0.970	07/24/2017	07/26/2012	0.962	0.975	Received	4,998,750.00	4,998,750.00
3133EAA81	32938	FFCB	5,000,000.00	0.780	01/30/2017	07/30/2012	0.769	0.780		5,000,000.00	5,000,000.00
3133EAA81	32939	FFCB	5,000,000.00	0.780	01/30/2017	07/30/2012	0.769	0.780		5,000,000.00	5,000,000.00
3133EAK98	32955	FFCB	7,500,000.00	0.850	02/15/2017	08/24/2012	0.838	0.850	Received	7,500,000.00	7,500,000.00
3133EAZ68	32968	FFCB	5,000,000.00	0.400	09/25/2015	09/25/2012	0.395	0.400		5,000,000.00	5,000,000.00
3133EA2P2	32969	FFCB	5,000,000.00	0.590	06/27/2016	09/27/2012	0.624	0.633		5,000,000.00	5,000,000.00
3133EA2L1	32970	FFCB	5,000,000.00	0.720	12/27/2016	09/27/2012	0.755	0.766		5,000,000.00	5,000,000.00
3133EA3K2	32979	FFCB	5,000,000.00	0.620	10/11/2016	10/11/2012	0.637	0.645		4,995,000.00	4,995,000.00
3133EA4Q8	32991	FFCB	5,000,000.00	0.500	04/18/2016	10/18/2012	0.493	0.500		5,000,000.00	5,000,000.00
3133EA4Q8	32992	FFCB	5,000,000.00	0.500	04/18/2016	10/18/2012	0.493	0.500		5,000,000.00	5,000,000.00
3133EA4Q8	32993	FFCB	5,000,000.00	0.500	04/18/2016	10/18/2012	0.493	0.500		5,000,000.00	5,000,000.00
3133EC3B8	33022	FFCB	10,000,000.00	0.520	05/19/2016	11/19/2012	0.513	0.520		10,000,000.00	10,000,000.00
3133EC3B8	33025	FFCB	10,000,000.00	0.520	05/19/2016	11/23/2012	0.543	0.550	Received	9,989,500.00	9,989,500.00
3133EC3F9	33026	FFCB	10,000,000.00	0.550	08/26/2016	11/26/2012	0.562	0.570		9,992,500.00	9,992,500.00
3133EC3F9	33027	FFCB	10,000,000.00	0.550	08/26/2016	11/26/2012	0.542	0.550		10,000,000.00	10,000,000.00
3133EC3F9	33028	FFCB	10,000,000.00	0.550	08/26/2016	11/26/2012	0.562	0.570		9,992,500.00	9,992,500.00
3133EC3B8	33029	FFCB	7,475,000.00	0.520	05/19/2016	11/28/2012	0.513	0.520	Received	7,475,000.00	7,475,000.00

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
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CUSIP	Investment #	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											
3133EC5B6	33030	FFCB	10,000,000.00	0.640	11/29/2016	11/30/2012	0.644	0.653	Received	9,995,000.00	9,995,000.00
3133EA4F2	33032	FFCB	10,000,000.00	0.640	01/11/2017	12/06/2012	0.631	0.640	Received	10,000,000.00	10,000,000.00
3133ECAJ3	33044	FFCB	10,000,000.00	0.400	12/18/2015	12/18/2012	0.428	0.434		9,995,000.00	9,995,000.00
3133ECAJ3	33045	FFCB	10,000,000.00	0.400	12/18/2015	12/18/2012	0.427	0.433		9,990,000.00	9,990,000.00
3133ECAK0	33049	FFCB	25,000,000.00	0.670	03/20/2017	12/20/2012	0.690	0.700		24,968,750.00	24,968,750.00
3133ECAS3	33054	FFCB	15,000,000.00	0.450	03/21/2016	12/27/2012	0.459	0.466	Received	14,992,500.00	14,992,500.00
3133EC6V1	33062	FFCB	10,000,000.00	0.390	12/17/2015	01/10/2013	0.407	0.412	Received	9,993,500.00	9,993,500.00
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
3133EA6W3	33066	FFCB	10,000,000.00	0.270	11/05/2014	01/18/2013	0.266	0.270	Received	10,000,000.00	10,000,000.00
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	Received	5,000,000.00	5,000,000.00
3133ECK52	33110	FFCB	5,000,000.00	0.450	03/28/2016	03/28/2013	0.460	0.467		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
3133ECL77	33117	FFCB	10,000,000.00	0.200	10/15/2014	04/15/2013	0.197	0.200		10,000,000.00	10,000,000.00
3133ECRY2	33154	FFCB	5,000,000.00	0.950	03/13/2017	06/13/2013	0.937	0.950		5,000,000.00	5,000,000.00
3133ECRY2	33155	FFCB	10,000,000.00	0.950	03/13/2017	06/13/2013	0.937	0.950		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
3133ED6G2	33193	FFCB	10,000,000.00	0.160	11/04/2014	11/04/2013	0.158	0.160		10,000,000.00	10,000,000.00
3133ED6J6	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

Alameda County Treasury
Portfolio Management
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CUSIP	Investment #	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											
3133EDGK2	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
3133EDJU7	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
3133804V6	32944	FHLB	10,000,000.00	1.000	08/09/2017	08/09/2012	0.988	1.002		9,999,000.00	9,999,000.00
3133804V6	32945	FHLB	5,000,000.00	1.000	08/09/2017	08/09/2012	0.987	1.001		4,999,750.00	4,999,750.00
313376ZQ1	32962	FHLB	5,000,000.00	0.375	03/13/2015	09/13/2012	0.313	0.317		5,009,300.00	5,009,300.00
313380MF1	32965	FHLB	5,000,000.00	1.000	09/18/2017	09/18/2012	1.012	1.026		4,993,750.00	4,993,750.00
313376ZQ1	32971	FHLB	6,250,000.00	0.375	03/13/2015	09/28/2012	0.356	0.361	Received	6,254,750.00	6,254,750.00
313380L96	33001	FHLB	5,000,000.00	0.500	11/20/2015	10/26/2012	0.512	0.519	Received	5,003,750.00	5,003,750.00
3133813G8	33004	FHLB	12,775,000.00	0.640	11/01/2016	11/05/2012	0.631	0.640	Received	12,775,000.00	12,775,000.00
3133813R4	33009	FHLB	10,000,000.00	1.000	11/09/2017	11/09/2012	0.986	1.000		10,000,000.00	10,000,000.00
3133813R4	33010	FHLB	5,000,000.00	1.000	11/09/2017	11/09/2012	0.986	1.000		5,000,000.00	5,000,000.00
3133813R4	33011	FHLB	5,000,000.00	1.000	11/09/2017	11/09/2012	0.986	1.000		5,000,000.00	5,000,000.00
3133812R5	33012	FHLB	10,000,000.00	0.650	11/13/2017	11/13/2012	0.779	0.790		10,000,000.00	10,000,000.00
313381AN5	33024	FHLB	5,000,000.00	0.800	05/23/2017	11/23/2012	0.800	0.811		4,997,500.00	4,997,500.00
3133813R4	33046	FHLB	10,000,000.00	1.000	11/09/2017	12/18/2012	0.986	1.000	Received	10,000,000.00	10,000,000.00
3133813R4	33047	FHLB	15,000,000.00	1.000	11/09/2017	12/18/2012	0.991	1.005	Received	14,996,250.00	14,996,250.00
3133813R4	33056	FHLB	10,000,000.00	1.000	11/09/2017	12/27/2012	0.986	1.000	Received	10,000,000.00	10,000,000.00
313381KQ7	33058	FHLB	10,000,000.00	0.500	06/28/2016	12/28/2012	0.493	0.500		10,000,000.00	10,000,000.00
3133813R4	33064	FHLB	10,000,000.00	1.000	11/09/2017	01/15/2013	0.988	1.002	Received	9,999,000.00	9,999,000.00
3133813R4	33065	FHLB	10,000,000.00	1.000	11/09/2017	01/15/2013	0.988	1.002	Received	9,999,000.00	9,999,000.00
313381YP4	33070	FHLB	5,000,000.00	0.250	02/20/2015	01/25/2013	0.365	0.370		4,995,550.00	4,995,550.00
313381YP4	33071	FHLB	10,000,000.00	0.250	02/20/2015	01/25/2013	0.365	0.370		9,991,100.00	9,991,100.00
313381QX6	33072	FHLB	10,000,000.00	0.550	07/25/2016	01/25/2013	0.542	0.550		10,000,000.00	10,000,000.00
313381WL5	33075	FHLB	5,000,000.00	0.670	01/30/2017	01/30/2013	0.661	0.670		5,000,000.00	5,000,000.00
3133813R4	33078	FHLB	10,000,000.00	1.000	11/09/2017	02/01/2013	0.986	1.000	Received	10,000,000.00	10,000,000.00
313382A78	33092	FHLB	5,000,000.00	0.625	08/15/2016	02/28/2013	0.616	0.625	Received	5,000,000.00	5,000,000.00
313382DC4	33096	FHLB	4,444,444.44	0.470	03/07/2016	03/07/2013	0.464	0.470		4,444,444.44	4,444,444.44
313382GR8	33104	FHLB	10,000,000.00	0.750	03/20/2017	03/20/2013	0.749	0.759		9,996,500.00	9,996,500.00
313382W90	33131	FHLB	5,000,000.00	0.700	05/16/2018	05/16/2013	1.039	1.053		5,000,000.00	5,000,000.00
3133836L0	33140	FHLB	10,000,000.00	1.200	05/24/2018	05/28/2013	1.186	1.203		10,000,000.00	10,000,000.00

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
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CUSIP	Investment #	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											
3133836L0	33141	FHLB	10,000,000.00	1.200	05/24/2018	05/28/2013	1.186	1.203		10,000,000.00	10,000,000.00
3133836L0	33142	FHLB	10,000,000.00	1.200	05/24/2018	05/28/2013	1.187	1.204		9,999,500.00	9,999,500.00
313383CD1	33145	FHLB	10,000,000.00	1.300	06/05/2018	06/05/2013	1.282	1.300		10,000,000.00	10,000,000.00
313383CD1	33146	FHLB	10,000,000.00	1.300	06/05/2018	06/05/2013	1.282	1.300		10,000,000.00	10,000,000.00
313383CD1	33147	FHLB	10,000,000.00	1.300	06/05/2018	06/05/2013	1.282	1.300		10,000,000.00	10,000,000.00
313383CD1	33148	FHLB	10,000,000.00	1.300	06/05/2018	06/05/2013	1.282	1.300		10,000,000.00	10,000,000.00
313383J69	33149	FHLB	10,000,000.00	1.600	06/12/2018	06/12/2013	1.578	1.600		10,000,000.00	10,000,000.00
313383J69	33150	FHLB	10,000,000.00	1.600	06/12/2018	06/12/2013	1.578	1.600		10,000,000.00	10,000,000.00
313383GR6	33151	FHLB	10,000,000.00	1.400	06/12/2018	06/12/2013	1.381	1.400		10,000,000.00	10,000,000.00
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
313381NL5	33169	FHLB	23,800,000.00	1.160	07/10/2018	06/28/2013	1.662	1.685	Received	23,199,401.05	23,199,401.05
3130A0C81	33199	FHLB	10,000,000.00	0.125	11/18/2014	11/18/2013	0.161	0.163		9,996,200.00	9,996,200.00
3130A0BB5	33200	FHLB	10,000,000.00	0.125	11/04/2014	11/18/2013	0.145	0.147	Received	9,997,880.00	9,997,880.00
3130A0C81	33201	FHLB	15,000,000.00	0.125	11/18/2014	11/18/2013	0.170	0.172		14,992,916.10	14,992,916.10
3130A0CC2	33203	FHLB	10,000,000.00	0.125	11/20/2014	11/20/2013	0.160	0.162		9,996,300.00	9,996,300.00
3130A0DA5	33210	FHLB	10,000,000.00	0.125	11/26/2014	11/26/2013	0.150	0.152		9,997,300.00	9,997,300.00
3130A0DA5	33211	FHLB	10,000,000.00	0.125	11/26/2014	11/26/2013	0.158	0.160		9,996,500.00	9,996,500.00
3130A0FT2	33217	FHLB	20,000,000.00	0.170	12/11/2014	12/11/2013	0.170	0.172		19,999,540.00	19,999,540.00
3130A12L1	33234	FHLB	20,000,000.00	0.875	02/28/2017	02/28/2014	0.863	0.875		20,000,000.00	20,000,000.00
3130A14E5	33235	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	0.810	03/10/2017	03/11/2014	0.800	0.811		25,000,000.00	25,000,000.00
3130A12K3	33243	FHLB	25,000,000.00	0.600	09/08/2017	03/10/2014	0.592	0.600		25,000,000.00	25,000,000.00
3130A15W4	33250	FHLB	15,000,000.00	0.875	03/27/2017	03/27/2014	0.863	0.875		15,000,000.00	15,000,000.00
3130A1GB8	33251	FHLB	10,000,000.00	0.500	04/03/2017	04/03/2014	0.592	0.600		10,000,000.00	10,000,000.00
3130A1LN6	33253	FHLB	40,000,000.00	0.125	04/02/2015	04/07/2014	0.145	0.147	416.67	39,991,320.00	39,991,736.67
3130A1KF4	33254	FHLB	17,150,000.00	0.125	04/02/2015	04/07/2014	0.148	0.150	297.74	17,145,712.50	17,146,010.24
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
3130A1MZ8	33262	FHLB	15,000,000.00	0.700	04/30/2018	04/30/2014	0.690	0.700		15,000,000.00	15,000,000.00
3130A25B8	33277	FHLB	8,000,000.00	1.000	06/19/2019	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	0.965	0.978		14,994,750.00	14,994,750.00

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Federal Agency Issues - Coupon											
3130A27K6	33286	FHLB	10,000,000.00	1.250	06/26/2019	06/26/2014	2.024	2.052		9,985,000.00	9,985,000.00
3130A2GL4	33287	FHLB	15,000,000.00	0.865	01/09/2017	07/09/2014	0.853	0.865		15,000,000.00	15,000,000.00
3130A2KB1	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
3130A2MX1	33291	FHLB	10,000,000.00	0.550	07/29/2016	07/29/2014	0.542	0.550		10,000,000.00	10,000,000.00
3130A2T97	33297	FHLB	10,000,000.00	0.500	09/28/2016	09/04/2014	0.752	0.763	Received	9,973,400.00	9,973,400.00
3130A2P34	33298	FHLB	10,000,000.00	1.125	08/07/2017	09/08/2014	1.110	1.125	9,687.50	10,000,000.00	10,009,687.50
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	10,000,000.00	1.000	09/30/2019	09/30/2014	2.352	2.385		9,991,500.00	9,991,500.00
3134G46D5	33153	FHLMC	5,000,000.00	1.200	06/12/2018	06/12/2013	1.189	1.205		4,998,750.00	4,998,750.00
3134G3M31	33156	FHLMC	5,000,000.00	1.000	09/27/2017	06/14/2013	1.152	1.168	Received	4,965,000.00	4,965,000.00
3134G4KC1	33197	FHLMC	10,000,000.00	0.400	11/13/2015	11/13/2013	0.395	0.400		10,000,000.00	10,000,000.00
3134G4KC1	33198	FHLMC	10,000,000.00	0.400	11/13/2015	11/13/2013	0.395	0.400		10,000,000.00	10,000,000.00
3134G3L24	33209	FHLMC	10,000,000.00	0.500	09/25/2015	11/26/2013	0.311	0.315	Received	10,033,700.00	10,033,700.00
3134G36F2	33214	FHLMC	10,000,000.00	0.420	09/18/2015	11/27/2013	0.306	0.310	Received	10,019,800.00	10,019,800.00
3134G4PA0	33218	FHLMC	25,000,000.00	1.150	12/18/2018	12/18/2013	1.918	1.944		25,000,000.00	25,000,000.00
3134G4NL8	33219	FHLMC	25,000,000.00	0.750	12/18/2018	12/18/2013	1.930	1.957		25,000,000.00	25,000,000.00
3134G4PX0	33221	FHLMC	11,000,000.00	0.500	06/27/2016	12/27/2013	0.493	0.500		11,000,000.00	11,000,000.00
3134G4PX0	33223	FHLMC	10,000,000.00	0.500	06/27/2016	12/27/2013	0.493	0.500		10,000,000.00	10,000,000.00
3134G4RN0	33225	FHLMC	25,000,000.00	0.500	07/07/2017	01/07/2014	1.260	1.278		25,000,000.00	25,000,000.00
3137EADP1	33236	FHLMC	10,000,000.00	0.875	03/07/2018	02/28/2014	1.165	1.181	Received	9,880,000.00	9,880,000.00
3134G4X29	33240	FHLMC	20,000,000.00	1.040	09/05/2017	03/05/2014	1.026	1.040		20,000,000.00	20,000,000.00
3134G4VW5	33241	FHLMC	10,000,000.00	0.875	03/10/2017	03/10/2014	0.866	0.878		9,999,000.00	9,999,000.00
3134G4YZ5	33252	FHLMC	10,000,000.00	0.700	10/07/2016	04/07/2014	0.690	0.700		10,000,000.00	10,000,000.00
3134G53Q6	33265	FHLMC	10,000,000.00	0.800	11/21/2016	05/21/2014	0.789	0.800		10,000,000.00	10,000,000.00
3134G53Q6	33266	FHLMC	10,000,000.00	0.800	11/21/2016	05/21/2014	0.789	0.800		10,000,000.00	10,000,000.00
3134G53Q6	33267	FHLMC	10,000,000.00	0.800	11/21/2016	05/21/2014	0.789	0.800		10,000,000.00	10,000,000.00
3134G53Q6	33268	FHLMC	10,000,000.00	0.800	11/21/2016	05/21/2014	0.789	0.800		10,000,000.00	10,000,000.00
3134G53K9	33270	FHLMC	8,000,000.00	1.350	11/22/2017	05/22/2014	1.332	1.350		8,000,000.00	8,000,000.00
3134G53K9	33271	FHLMC	10,000,000.00	1.350	11/22/2017	05/22/2014	1.332	1.350		10,000,000.00	10,000,000.00
3134G5A96	33276	FHLMC	10,000,000.00	0.625	09/19/2016	06/19/2014	0.694	0.704		10,000,000.00	10,000,000.00
3134G56B6	33278	FHLMC	10,000,000.00	0.580	08/26/2016	06/20/2014	0.689	0.699	Received	9,992,500.00	9,992,500.00
3134G5A96	33283	FHLMC	10,000,000.00	0.625	09/19/2016	06/25/2014	0.705	0.715	1,041.67	9,998,000.00	9,999,041.67
3134G5A96	33284	FHLMC	10,000,000.00	0.625	09/19/2016	06/25/2014	0.705	0.715	1,041.67	9,998,000.00	9,999,041.67
3134G5AP0	33285	FHLMC	10,000,000.00	1.200	12/26/2017	06/26/2014	1.184	1.200		10,000,000.00	10,000,000.00
3134G5CM5	33289	FHLMC	12,700,000.00	1.000	04/28/2017	07/28/2014	1.087	1.102		12,700,000.00	12,700,000.00

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Federal Agency Issues - Coupon											
3134G5CM5	33290	FHLMC	10,000,000.00	1.000	04/28/2017	07/28/2014	1.087	1.102		10,000,000.00	10,000,000.00
3134G5CB9	33292	FHLMC	10,000,000.00	0.875	01/30/2017	07/30/2014	0.863	0.875		10,000,000.00	10,000,000.00
3134G5CB9	33293	FHLMC	10,000,000.00	0.875	01/30/2017	07/30/2014	0.863	0.875		10,000,000.00	10,000,000.00
3134G5DM4	33294	FHLMC	10,000,000.00	1.100	08/14/2017	08/14/2014	1.085	1.100		10,000,000.00	10,000,000.00
3134G4UC0	33295	FHLMC	10,000,000.00	0.650	07/29/2016	09/03/2014	0.641	0.650	6,138.89	10,000,000.00	10,006,138.89
3134G5DK8	33299	FHLMC	4,000,000.00	1.000	07/28/2017	09/08/2014	0.986	1.000	4,444.44	4,000,000.00	4,004,444.44
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
3135GORK1	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
3135GOWU3	33130	FNMA	10,000,000.00	0.750	05/15/2017	05/15/2013	0.740	0.750		10,000,000.00	10,000,000.00
3135G0XH1	33132	FNMA	10,000,000.00	0.500	05/20/2016	05/20/2013	0.493	0.500		10,000,000.00	10,000,000.00
3135G0XH1	33133	FNMA	10,000,000.00	0.500	05/20/2016	05/20/2013	0.493	0.500		10,000,000.00	10,000,000.00
3135G0XH1	33134	FNMA	10,000,000.00	0.500	05/20/2016	05/20/2013	0.493	0.500		10,000,000.00	10,000,000.00
3135G0XH1	33135	FNMA	10,000,000.00	0.500	05/20/2016	05/20/2013	0.495	0.502		9,999,500.00	9,999,500.00
3135GOWJ8	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
3135GOWJ8	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
3135GOWJ8	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		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
3135G0WP4	33192	FNMA	10,000,000.00	0.500	04/29/2016	10/30/2013	0.493	0.500	Received	10,000,000.00	10,000,000.00
3136G1XR5	33204	FNMA	10,000,000.00	1.750	11/21/2017	11/21/2013	1.422	1.441		10,119,500.00	10,119,500.00
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		20,000,000.00	20,000,000.00
	Federal Agency Issues - Coupon Totals		**1,893,094,444.44**				**0.760**	**0.771**	**69,849.13**	**1,891,895,309.73**	**1,891,965,158.86**
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	09/29/2016	03/22/2012	1.473	1.493		10,014,577.80	10,014,577.80
037833AJ9	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
084670AV0	45594E	BERKSH	10,000,000.00	3.200	02/11/2015	06/12/2012	3.169	3.213		10,104,048.61	10,104,048.61
22160KAD7	45686	COST	10,000,000.00	0.770	12/07/2015	06/28/2013	0.881	0.893	Received	9,971,000.00	9,971,000.00

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Medium Term Notes											
25468PCZ7	45788	DIS	5,000,000.00	0.875	05/30/2017	06/02/2014	0.923	0.936		4,991,000.00	4,991,000.00
36962G4G6	45564F	GE	5,000,000.00	3.750	11/14/2014	11/15/2011	3.381	3.428		5,045,946.60	5,045,946.60
36962G6M1	45717B	GE	3,000,000.00	1.000	12/11/2015	10/07/2013	0.871	0.883	Received	3,007,524.00	3,007,524.00
36962G6R0	45745B	GE	5,000,000.00	1.000	01/08/2016	12/17/2013	1.008	1.022		5,019,875.00	5,019,875.00
36962G7J7	45777	GE	5,000,000.00	1.250	05/15/2017	05/15/2014	1.238	1.255		4,999,250.00	4,999,250.00
459200GZ8	45571E	IBM	10,000,000.00	0.875	10/31/2014	11/08/2011	0.853	0.865		10,004,701.50	10,004,701.50
459200HL8	45737	IBM	4,000,000.00	0.450	05/06/2016	11/27/2013	0.572	0.580	Received	3,987,400.00	3,987,400.00
459200HL8	45738	IBM	2,000,000.00	0.450	05/06/2016	11/27/2013	0.572	0.580	Received	1,993,700.00	1,993,700.00
478160AY0	45595D	JNJ	7,500,000.00	2.150	05/15/2016	06/13/2012	1.465	1.485		7,699,575.00	7,699,575.00
478160BF0	45741	JNJ	2,000,000.00	0.700	11/28/2016	12/05/2013	0.731	0.741		1,997,580.00	1,997,580.00
191216BD1	45735	KO	10,000,000.00	0.750	11/01/2016	11/18/2013	0.691	0.700	Received	10,014,500.00	10,014,500.00
58933YAD7	45742A	MERCK	5,000,000.00	0.700	05/18/2016	12/06/2013	0.601	0.609		5,012,600.00	5,012,600.00
64952WBE2	45615D	NYL	5,000,000.00	1.300	01/12/2015	09/04/2012	1.221	1.238		5,016,500.00	5,016,500.00
64952WBH5	45620E	NYL	5,000,000.00	0.750	07/24/2015	09/26/2012	0.741	0.751		5,006,066.68	5,006,066.68
713448BX5	45584F	PEP	5,000,000.00	0.750	03/05/2015	04/27/2012	0.771	0.782		5,000,933.33	5,000,933.33
713448BM9	45588D	PEP	5,000,000.00	3.100	01/15/2015	05/08/2012	2.931	2.972		5,064,968.75	5,064,968.75
717081DD2	45751A	PFIZER	10,000,000.00	0.090	01/15/2017	01/13/2014	0.228	0.232		9,958,600.00	9,958,600.00
742718DV8	45581E	PG	5,000,000.00	1.450	08/15/2016	03/28/2012	1.382	1.402		5,018,866.65	5,018,866.65
742718DV8	45590E	PG	1,400,000.00	1.450	08/15/2016	05/22/2012	1.305	1.323		1,412,761.80	1,412,761.80
742718DV8	45688C	PG	3,750,000.00	1.450	08/15/2016	07/03/2013	1.362	1.381		3,778,645.85	3,778,645.85
931142DC4	45577E	WMT	7,500,000.00	2.800	04/15/2016	01/10/2012	2.154	2.184		7,734,750.50	7,734,750.50
931142CX9	45586D	WMT	2,000,000.00	1.500	10/25/2015	05/02/2012	1.182	1.198		2,021,094.28	2,021,094.28
	Medium Term Notes Totals		**149,150,000.00**				**1.324**	**1.342**	**0.00**	**149,753,466.35**	**149,753,466.35**
Negotiable CD's - Bank - S & L											
06366BRE2	65709	BMO	50,000,000.00	0.170	10/20/2014	04/23/2014	0.170	0.172		50,000,000.00	50,000,000.00
PP6L5CEQ3	65708	BNS	50,000,000.00	0.200	11/12/2014	04/11/2014	0.200	0.203		50,000,000.00	50,000,000.00
62478TBP3	65711	MUFG	50,000,000.00	0.230	05/06/2015	09/26/2014	0.230	0.233		50,000,000.00	50,000,000.00
905269MM5	65710	UBOC	50,000,000.00	0.210	11/19/2014	04/30/2014	0.210	0.213		50,000,000.00	50,000,000.00
	Negotiable CD's - Bank - S & L Totals		**200,000,000.00**				**0.203**	**0.205**	**0.00**	**200,000,000.00**	**200,000,000.00**
Money Market Mutual Funds											
SYS70048	70048	AMBECN	0.00	0.050		07/01/2010	0.049	0.050		0.00	0.00
SYS70037	70037	BLACKR	0.00	0.010		07/01/2010	0.010	0.010		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

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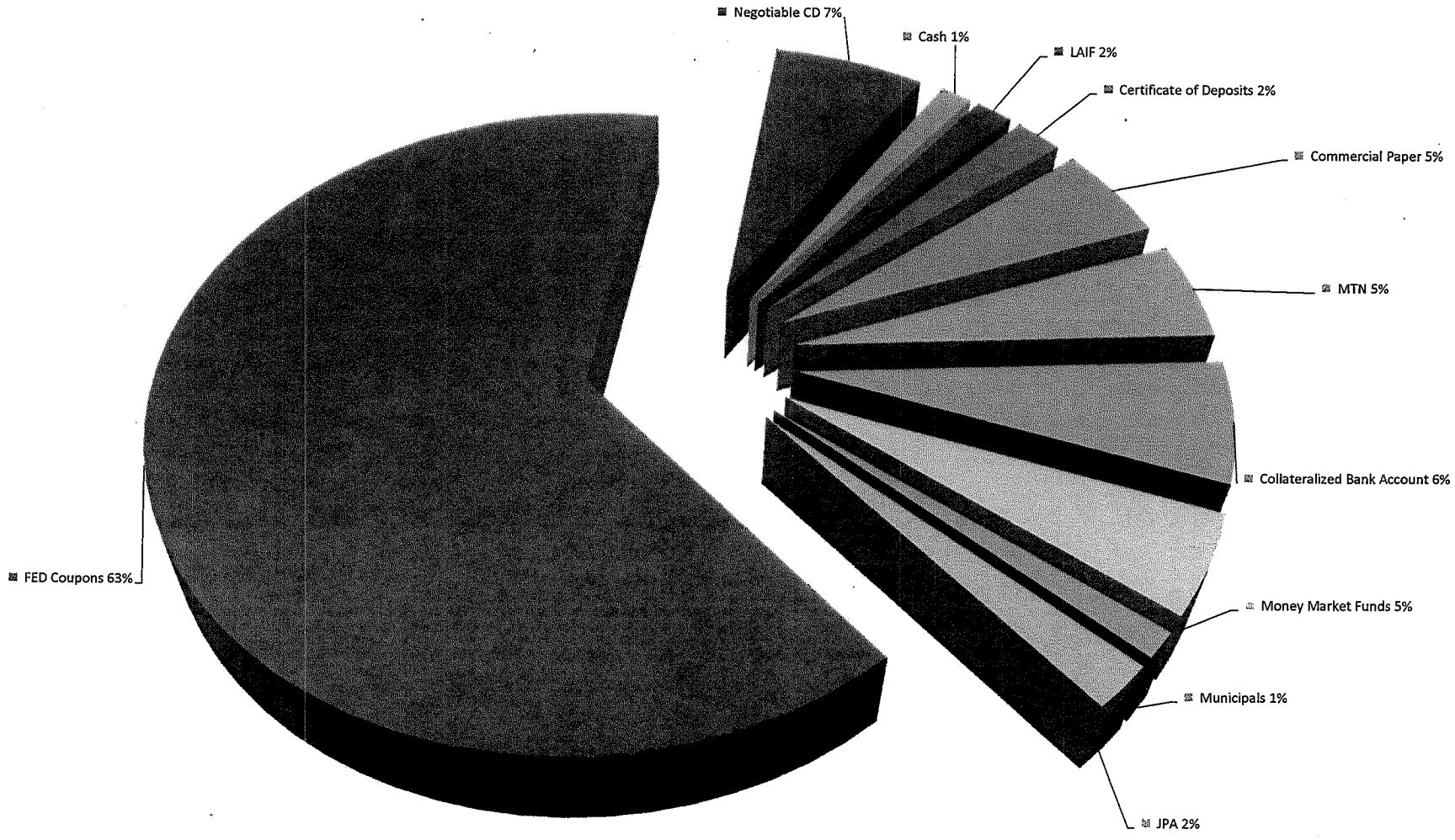
CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Accrued Interest At Purchase	Current Principal	Book Value
Money Market Mutual Funds											
SYS70056	70056	FID1	0.00	0.010		07/01/2010	0.010	0.010		0.00	0.00
SYS70056A	70056A	FID2	1,000,000.00	0.010		07/01/2010	0.010	0.010		1,000,000.00	1,000,000.00
SYS70066	70066	FID3	1,000,000.00	0.100		06/23/2014	0.099	0.100		1,000,000.00	1,000,000.00
SYS70043	70043	INVCO1	0.00	0.020		07/01/2010	0.020	0.020		0.00	0.00
SYS70053A	70053	INVCO2	0.00	0.200		07/01/2010	0.197	0.200		0.00	0.00
SYS70041	70041	JPM	0.00	0.120		07/01/2010	0.118	0.120		0.00	0.00
SYS70040	70040	MLSTNE	0.00	0.010		07/01/2010	0.010	0.010		0.00	0.00
SYS70052	70052	MS1	9,000,000.00	0.110		07/01/2010	0.108	0.110		9,000,000.00	9,000,000.00
SYS70052A	70052A	MS2	0.00	0.050		07/01/2010	0.049	0.050		0.00	0.00
SYS70060	70060	WA193	60,000,000.00	0.070		08/15/2013	0.069	0.070		60,000,000.00	60,000,000.00
SYS70061	70061	WAGOV	1,000,000.00	0.040		08/15/2013	0.039	0.040		1,000,000.00	1,000,000.00
SYS70046	70046	WLMCAP	0.00	0.020		07/01/2010	0.020	0.020		0.00	0.00
	Money Market Mutual Funds Totals		**147,000,000.00**				**0.076**	**0.077**	**0.00**	**147,000,000.00**	**147,000,000.00**
Joint Powers Authority											
SYS150002	150002	CAMP	25,000,000.00	0.240		03/02/2011	0.237	0.240		25,000,000.00	25,000,000.00
SYS105000	150000	HERMMF	25,000,000.00	0.100		07/01/2010	0.099	0.100		25,000,000.00	25,000,000.00
SYS150001	150001	STFUND	15,000,000.00	0.100		07/01/2010	0.099	0.100		15,000,000.00	15,000,000.00
	Joint Powers Authority Totals		**65,000,000.00**				**0.152**	**0.154**	**0.00**	**65,000,000.00**	**65,000,000.00**
Collateralized MMKT Bank Accounts											
SYS100102	100002	CALBK	55,000,000.00	0.200		07/01/2011	0.197	0.200		55,000,000.00	55,000,000.00
SYS100003	100003	EWEST	65,000,000.00	0.300		07/01/2011	0.296	0.300		65,000,000.00	65,000,000.00
SYS10007	100007	FREMON	25,000,000.00	0.050		07/02/2013	0.049	0.050		25,000,000.00	25,000,000.00
SYS100005	100005	TORREY	16,000,000.00	0.200		06/20/2013	0.197	0.200		16,000,000.00	16,000,000.00
SYS100004	100004	TRIVAL	0.00	0.010		12/27/2012	0.010	0.010		0.00	0.00
SYS100000	100011	UBOC	2,000,000.00	0.085		07/01/2011	0.084	0.085		2,000,000.00	2,000,000.00
SYS100000	100022	UBOC	18,000,000.00	0.085		07/01/2011	0.084	0.085		18,000,000.00	18,000,000.00
	Collateralized MMKT Bank Accounts Totals		**181,000,000.00**				**0.200**	**0.202**	**0.00**	**181,000,000.00**	**181,000,000.00**
Municipal Bonds											
13063BN65	200007	CALRAN	4,000,000.00	0.850	02/01/2015	03/27/2013	0.634	0.643		4,015,200.00	4,015,200.00
91412GUT0	200008	CALRAN	3,000,000.00	0.634	05/15/2016	04/10/2014	0.625	0.634		3,000,000.00	3,000,000.00
000OAKLAND	200009	TRANS	20,000,000.00	0.200	10/01/2014	04/30/2014	0.197	0.200		20,000,000.00	20,000,000.00
000NHAVEN	200010	TRANS	11,300,000.00	0.200	10/01/2014	04/30/2014	0.197	0.200		11,300,000.00	11,300,000.00

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Accrued Interest At Purchase	Current Principal	Book Value
		Municipal Bonds Totals	38,300,000.00				0.277	0.280	0.00	38,315,200.00	38,315,200.00
		Investment Totals	2,936,544,444.44				0.616	0.625	69,849.13	2,935,768,823.30	2,935,838,672.43

Summary of Treasurer's Investment Pool By Major Categories
September 30, 2014

Attachment 2



Summary of Treasurer's Invesments by Maturity
September 30, 2014

Attachment 3

