Agenda _____February 28, 2012

TREASURER - TAX COLLECTOR

DONALD R. WHITE
TREASURER - TAX COLLECTOR

February 15, 2012

RECEIVED
FEB 22 2012
BUSINESS & ADVISORY SERVICES

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

Dear Board Members:

RE: Investment Report –January 2012

In accordance with the Treasurer's investment policy, submitted herewith is a report of the cash pool investments for the month of January 2012. Enclosed with this report is a copy of the Investment Status Report as of January 31, 2012 which presents the detail of all outstanding pool investments listed by securities category. The report reflects par values 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.

On January 31, 2012 the Treasurer's cash and pool investments total was $3,593,236,537. The average daily balance during the month was $3,507,317,982. Total interest received was $1,103,342, an annualized cash basis rate of 0.37%.

Total securities purchased in January was $238,003,936 in the following maturity range:

3-month maturity	$ 39,974,694
Over 6-month maturity	$ 198,029,242
Total securities matured in January	$ 70,009,722
Total securities called by issuers in January	$ 159,892,211
Net money market funds addition in January	$ 10,000,000
Net collateralized money market bank account reduction in January	($ 7,000,000)

For your review, details of daily investment transactions during the month of January 2012 are on file with this report in the Office of the Clerk of the Board of Supervisors.

As of January 31, 2012, liquidity summary of the portfolio was as follows:

# of Days	Amount	% Held
1 - 90	$ 1,069,789,991	29.77%
91 – 180	221,134,981	6.15%
180-365	445,069,942	12.39%
365- over	1,857,241,623	51.69%
Total	$3,593,236,537	100.00%

On January 31, 2012 the average maturity of the portfolio was 19 months (570 days). The portfolio is allowed by policy to maintain an average maturity of 24 months. However, in order to maintain high liquidity, the Treasurer keeps this average near the 12 to 18-month range. The Treasurer expects to meet all operating cash needs within the next six months from the portfolio's most liquid assets and current revenues.

Very truly yours,

Donald R. White
Treasurer-Tax Collector

Attachment I
Attachment I A
Attachment I B

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

ALAMEDA COUNTY
TREASURER'S OFFICE
COMPOSITION OF TREASURER'S CASH POOL
January 31, 2012

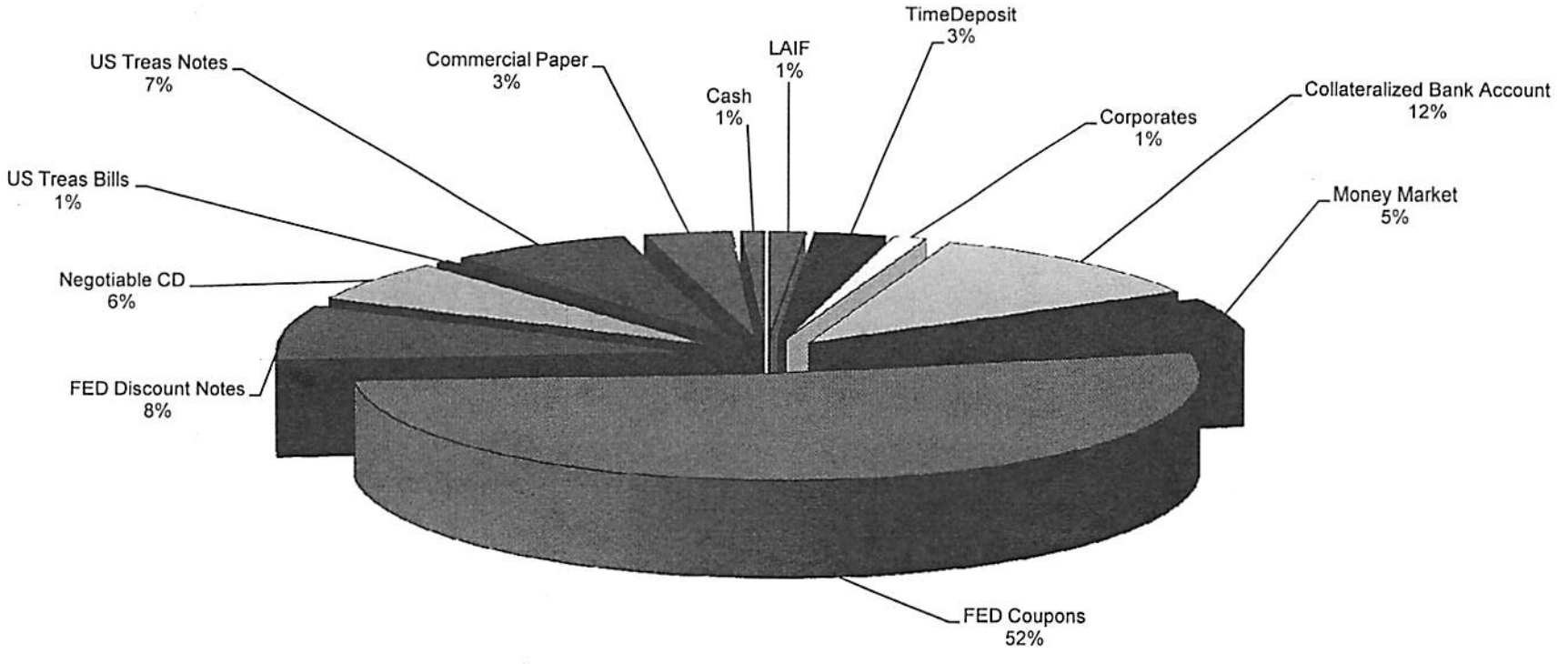
The following summarizes the profile of the investment portfolio by category as of January 31, 2012
(See Attachement 1A for graphic illustration of Treasurer's investment by category):

	Book Value Cost	% Held	% Allowed by Sec 53601 - Investment Policy
LAIF	$50,000,000	1.39%	N.A.
Collateralized Time Deposits	97,848,000	2.72%	no limit
Money Market Funds	176,000,000	4.90%	20%
Collateralized Money Market Bank A/C	410,000,000	11.41%	N.A.
Commercial paper	119,886,728	3.34%	25%
Federal Agency Notes & Bonds	1,866,563,628	51.95%	no limit
Federal Agency Discount Notes	300,573,218	8.36%	no limit
Negotiable CD	225,000,000	6.26%	30%
Medium term Notes	44,582,237	1.24%	30%
Treasury Securities - Coupon	250,650,054	6.98%	no limit
Treasury Securities - Discount	19,979,408	0.56%	no limit
Total Investments	$3,561,083,273	99.11%	
Cash in Bank and on Hand	32,153,264	0.89%	
Total Treasurer's Pool	$3,593,236,537	100.00%	

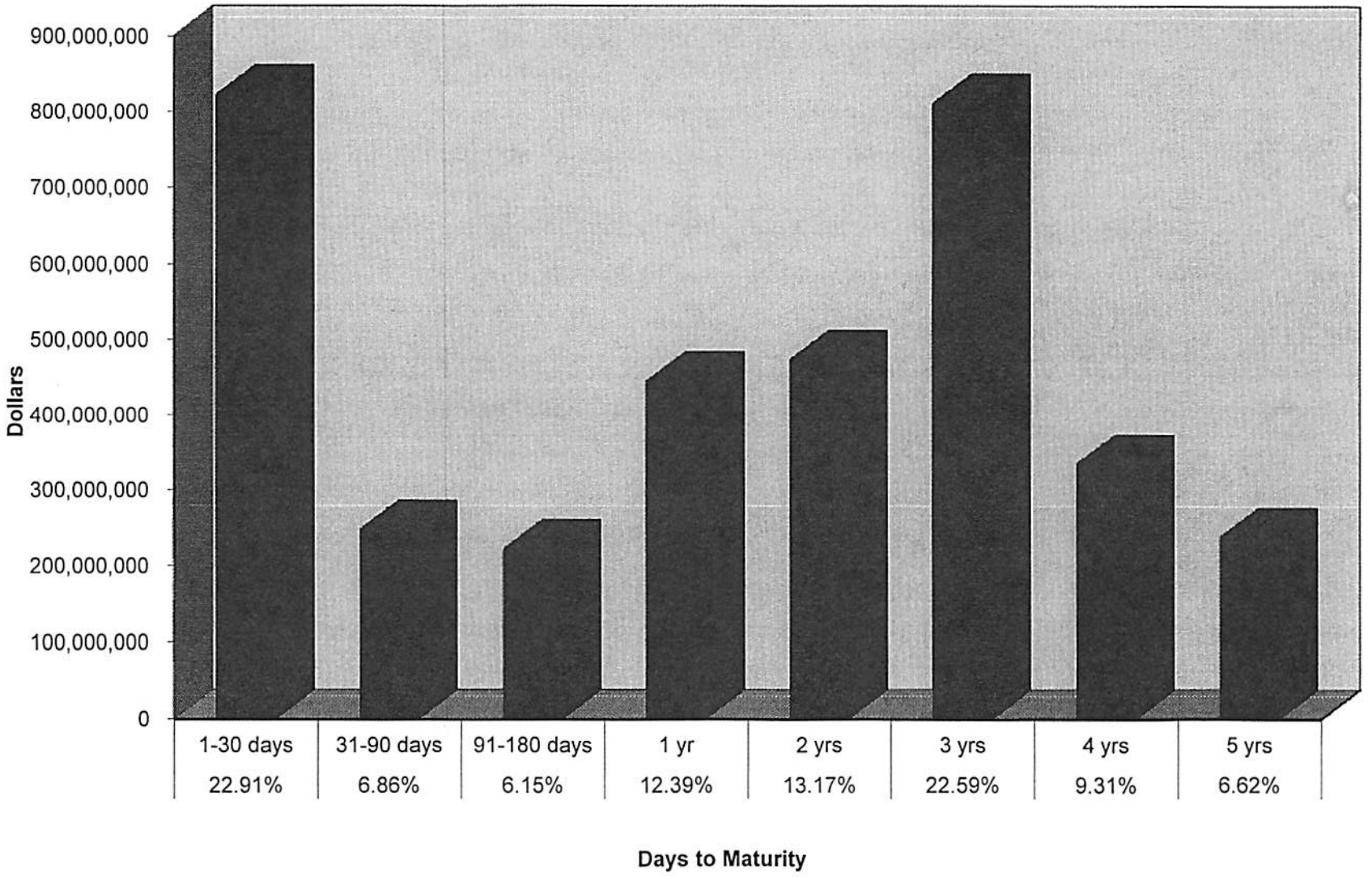
Footnotes:

Of the total cash and investment holdings listed above $1,069,789,991 or 29.77%
consisted of cash and investments maturing within three months of this report.
(see Attachment IB for full graphicc illustration of Treasurer's Investment by Maturity).

Summary of Treasurer's Investment Pool
By Major Category
January 31, 2012



Summary of Treasurer's Investments By Maturity
Januaryr 31, 2012



Alameda County
Portfolio Management
Portfolio Summary
January 31, 2012

Investments	Par Value	Book Value (Cost)	% of Portfolio	Days to Maturity	YTM 360 Equiv	YTM 365 Equiv
Certificate of Deposit - Bank	97,848,000.00	97,848,000.00	2.75%	36	0.29%	0.30%
Commercial Pper - Discount	120,000,000.00	119,886,727.77	3.37%	72	0.29%	0.29%
Federal Agency Issues-Coupon	1,866,560,000.00	1,866,563,628.38	52.42%	978	0.81%	0.83%
Federal Agencies Issues-Disct	301,000,000.00	300,573,218.07	8.44%	183	0.16%	0.16%
Local Agency Investment Fund	50,000,000.00	50,000,000.00	1.40%	1	0.47%	0.48%
Medium Term Notes	43,500,000.00	44,582,237.18	1.25%	996	1.26%	1.28%
Negotiable Certificate of Deposit	225,000,000.00	225,000,000.00	6.32%	44	0.36%	0.36%
Collateralized Money Market Bank A/C	410,000,000.00	410,000,000.00	11.51%	1	0.22%	0.23%
Mutual Funds (Money Market Funds)	176,000,000.00	176,000,000.00	4.94%	1	0.12%	0.13%
Treasury Securities - Coupon	250,000,000.00	250,650,053.87	7.04%	313	0.31%	0.32%
Treasury Securities - Discount	20,000,000.00	19,979,408.33	0.56%	288	0.11%	0.11%
Total Investments and Averages	$3,559,908,000.00	$3,561,083,273.60	100.00%	570	0.54%	0.55%

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
January 31, 2012

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Certificates of Deposit - Bank												
SYS10484	10484	BAYCOM	98,000.00	0.950	07/06/2012	10/10/2011	0.950	0.963	01/06 - Quarterly		98,000.00	98,000.00
SYS10486	10486	COMBK	500,000.00	0.100	06/11/2012	12/14/2011	0.100	0.101	03/14 - Quarterly		500,000.00	500,000.00
SYS10487	10487	COMBK	500,000.00	0.100	06/11/2012	12/14/2011	0.100	0.101	03/14 - Quarterly		500,000.00	500,000.00
SYS10488	10488	EWEST	50,000,000.00	0.300	02/01/2012	12/16/2011	0.300	0.304	02/01 - Final Pmt.		50,000,000.00	50,000,000.00
SYS10471	10471	SUMMIT	500,000.00	0.300	03/02/2012	03/02/2011	0.300	0.304	06/02 - Quarterly		500,000.00	500,000.00
SYS10472	10472	TORREY	1,000,000.00	0.500	03/06/2012	03/07/2011	0.500	0.507	06/06 - Quarterly		1,000,000.00	1,000,000.00
SYS10485	10485	TORREY	40,000,000.00	0.250	04/13/2012	11/28/2011	0.250	0.253	02/28 - Quarterly		40,000,000.00	40,000,000.00
SYS10483	10483	TRIVAL	250,000.00	0.450	03/26/2012	09/26/2011	0.444	0.450	12/26 - Quarterly		250,000.00	250,000.00
SYS10477	10477	UB-LOC	5,000,000.00	0.550	04/18/2012	04/19/2011	0.550	0.558	07/18 - Quarterly		5,000,000.00	5,000,000.00
	Certificates of Deposit - Bank Totals		**97,848,000.00**				**0.293**	**0.297**		**0.00**	**97,848,000.00**	**97,848,000.00**
Commercial Paper - Discount												
36959RDG7	27240	GE	50,000,000.00	0.280	04/16/2012	12/09/2011	0.284	0.288	04/16 - At Maturity		49,949,833.33	49,949,833.33
36960LCW3	27243	GE	20,000,000.00	0.110	03/30/2012	01/13/2012	0.112	0.113	03/30 - At Maturity		19,995,294.44	19,995,294.44
90526MDG9	27241	UNION	30,000,000.00	0.360	04/16/2012	12/12/2011	0.365	0.371	04/16 - At Maturity		29,982,200.00	29,982,200.00
90526MDG9	27242	UNION	20,000,000.00	0.360	04/16/2012	01/04/2012	0.365	0.370	04/16 - At Maturity		19,979,400.00	19,979,400.00
	Commercial Paper - Discount Totals		**120,000,000.00**				**0.289**	**0.293**		**0.00**	**119,886,727.77**	**119,886,727.77**
Federal Agency Issues - Coupon												
13063BLK6	32718	CALRAN	9,000,000.00	2.000	06/26/2012	09/22/2011	0.398	0.401	03/22 - 06/26		9,109,260.00	9,109,260.00
13063BLK6	32719	CALRAN	10,000,000.00	2.000	06/26/2012	09/22/2011	0.398	0.401	03/22 - 06/26		10,121,400.00	10,121,400.00
31331KBR0	32547	FFCB	10,000,000.00	1.480	02/14/2014	02/14/2011	1.460	1.480	08/14 - 02/14		10,000,000.00	10,000,000.00
31331KLB4	32604	FFCB	5,000,000.00	1.200	05/16/2014	05/16/2011	1.184	1.200	11/16 - 05/16		5,000,000.00	5,000,000.00
31331KLB4	32605	FFCB	4,975,000.00	1.200	05/16/2014	05/16/2011	1.184	1.200	11/16 - 05/16		4,975,000.00	4,975,000.00
31331KLB4	32606	FFCB	5,000,000.00	1.200	05/16/2014	05/16/2011	1.184	1.200	11/16 - 05/16		5,000,000.00	5,000,000.00
31331KMF4	32626	FFCB	10,000,000.00	1.180	06/06/2014	06/06/2011	1.164	1.180	12/06 - 06/06		10,000,000.00	10,000,000.00
31331KMU1	32635	FFCB	10,000,000.00	1.050	06/13/2014	06/13/2011	1.046	1.061	12/13 - 06/13		9,998,875.00	9,998,875.00
31331KMU1	32636	FFCB	5,000,000.00	1.050	06/13/2014	06/13/2011	1.036	1.050	12/13 - 06/13		5,000,000.00	5,000,000.00
31331KMU1	32637	FFCB	5,000,000.00	1.050	06/13/2014	06/13/2011	1.036	1.050	12/13 - 06/13		5,000,000.00	5,000,000.00
31331KMU1	32638	FFCB	5,000,000.00	1.050	06/13/2014	06/13/2011	1.036	1.050	12/13 - 06/13		5,000,000.00	5,000,000.00
31331KMU1	32639	FFCB	15,000,000.00	1.050	06/13/2014	06/13/2011	1.036	1.050	12/13 - 06/13		15,000,000.00	15,000,000.00
31331KRV4	32678	FFCB	10,000,000.00	1.050	07/18/2014	07/18/2011	1.036	1.050	01/18 - 07/18		10,000,000.00	10,000,000.00
31331KUW8	32689	FFCB	10,000,000.00	0.500	11/18/2013	08/18/2011	0.493	0.500	11/18 - 05/18		10,000,000.00	10,000,000.00
31331KUW8	32690	FFCB	10,000,000.00	0.500	11/18/2013	08/18/2011	0.515	0.522	11/18 - 05/18		9,995,000.00	9,995,000.00
31331KUV0	32692	FFCB	8,000,000.00	0.430	08/22/2013	08/22/2011	0.424	0.430	02/22 - 08/22		8,000,000.00	8,000,000.00

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
January 31, 2012

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Issues - Coupon												
31331KVQ0	32693	FFCB	10,000,000.00	0.690	05/23/2014	08/23/2011	0.749	0.760	11/23 - 02/23		10,000,000.00	10,000,000.00
31331KWN6	32697	FFCB	10,000,000.00	0.350	02/25/2013	08/25/2011	0.358	0.363	02/25 - 08/25		9,998,000.00	9,998,000.00
31331KXD7	32703	FFCB	10,000,000.00	0.490	09/06/2013	09/06/2011	0.483	0.490	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXD7	32704	FFCB	10,000,000.00	0.490	09/06/2013	09/06/2011	0.483	0.490	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXL9	32705	FFCB	10,000,000.00	0.610	03/06/2014	09/06/2011	0.602	0.610	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXS4	32706	FFCB	10,000,000.00	0.470	09/06/2013	09/06/2011	0.464	0.470	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXS4	32707	FFCB	10,000,000.00	0.470	09/06/2013	09/06/2011	0.464	0.470	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXS4	32708	FFCB	10,000,000.00	0.470	09/06/2013	09/06/2011	0.464	0.470	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXH8	32709	FFCB	30,000,000.00	0.200	09/04/2012	09/06/2011	0.199	0.201	03/01 - 09/01	833.33	29,999,100.00	29,999,933.33
31331KXL9	32710	FFCB	15,790,000.00	0.610	03/06/2014	09/07/2011	0.602	0.610	03/06 - 09/06	267.55	15,790,000.00	15,790,267.55
31331KXS4	32711	FFCB	10,000,000.00	0.470	09/06/2013	09/07/2011	0.476	0.483	03/06 - 09/06	130.56	9,997,500.00	9,997,630.56
31331KXX3	32712	FFCB	10,000,000.00	0.350	03/06/2013	09/08/2011	0.345	0.350	03/08 - 09/08		10,000,000.00	10,000,000.00
31331KXX3	32713	FFCB	5,000,000.00	0.350	03/06/2013	09/08/2011	0.345	0.350	03/08 - 09/08		5,000,000.00	5,000,000.00
31331KYF1	32715	FFCB	10,000,000.00	0.510	12/16/2013	09/16/2011	0.566	0.574	12/16 - 03/16		10,000,000.00	10,000,000.00
31331KYF1	32716	FFCB	10,500,000.00	0.510	12/16/2013	09/16/2011	0.566	0.574	12/16 - 03/16		10,500,000.00	10,500,000.00
31331KZF0	32720	FFCB	10,000,000.00	0.470	12/23/2013	09/23/2011	0.522	0.529	12/23 - 03/23		10,000,000.00	10,000,000.00
31331KD49	32723	FFCB	25,000,000.00	1.480	10/03/2016	10/03/2011	1.460	1.480	04/03 - 10/03		25,000,000.00	25,000,000.00
31331KD64	32726	FFCB	10,000,000.00	0.640	07/11/2014	10/11/2011	0.695	0.705	01/11 - 04/11		10,000,000.00	10,000,000.00
31331KD64	32727	FFCB	10,000,000.00	0.640	07/11/2014	10/11/2011	0.695	0.705	01/11 - 04/11		10,000,000.00	10,000,000.00
31331KF39	32728	FFCB	10,000,000.00	1.370	10/11/2016	10/11/2011	1.361	1.380	04/11 - 10/11		9,995,000.00	9,995,000.00
31331KF54	32729	FFCB	10,000,000.00	0.470	10/11/2013	10/11/2011	0.464	0.470	04/11 - 10/11		10,000,000.00	10,000,000.00
31331KF54	32730	FFCB	10,000,000.00	0.470	10/11/2013	10/11/2011	0.464	0.470	04/11 - 10/11		10,000,000.00	10,000,000.00
31331KF54	32731	FFCB	10,000,000.00	0.470	10/11/2013	10/11/2011	0.464	0.470	04/11 - 10/11		10,000,000.00	10,000,000.00
31331KD64	32733	FFCB	5,150,000.00	0.640	07/11/2014	10/12/2011	0.789	0.800	04/11 - 10/11	Received	5,137,929.69	5,137,929.69
31331KF47	32734	FFCB	10,000,000.00	0.730	10/17/2014	10/17/2011	0.720	0.730	04/17 - 10/17		10,000,000.00	10,000,000.00
31331KF47	32735	FFCB	10,000,000.00	0.730	10/17/2014	10/17/2011	0.720	0.730	04/17 - 10/17		10,000,000.00	10,000,000.00
31331KD64	32740	FFCB	5,355,000.00	0.640	07/11/2014	10/19/2011	0.696	0.705	01/11 - 04/11	Received	5,355,000.00	5,355,000.00
31331KH78	32743	FFCB	10,000,000.00	0.520	10/24/2013	10/24/2011	0.538	0.545	04/24 - 10/24		9,995,000.00	9,995,000.00
31331KH78	32744	FFCB	10,000,000.00	0.520	10/24/2013	10/24/2011	0.538	0.545	04/24 - 10/24		9,995,000.00	9,995,000.00
31331KK41	32745	FFCB	15,000,000.00	0.500	10/25/2013	10/25/2011	0.493	0.500	04/25 - 10/25		15,000,000.00	15,000,000.00
31331KK41	32746	FFCB	10,000,000.00	0.500	10/25/2013	10/25/2011	0.493	0.500	04/25 - 10/25		10,000,000.00	10,000,000.00
31331KK41	32747	FFCB	5,000,000.00	0.500	10/25/2013	10/25/2011	0.493	0.500	04/25 - 10/25		5,000,000.00	5,000,000.00
31331KL24	32748	FFCB	10,000,000.00	1.540	10/26/2016	10/26/2011	1.519	1.540	04/26 - 10/26		10,000,000.00	10,000,000.00
31331KB33	32749	FFCB	20,000,000.00	0.200	12/26/2012	10/26/2011	0.301	0.305	12/26 - 03/26	Received	19,990,600.00	19,990,600.00
31331KL40	32752	FFCB	20,000,000.00	0.620	05/01/2014	11/01/2011	0.612	0.620	05/01 - 11/01		20,000,000.00	20,000,000.00

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
January 31, 2012

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Issues - Coupon												
31331KL40	32753	FFCB	25,000,000.00	0.620	05/01/2014	11/01/2011	0.612	0.620	05/01 - 11/01		25,000,000.00	25,000,000.00
31331KN22	32754	FFCB	10,000,000.00	1.170	11/02/2015	11/02/2011	1.154	1.170	05/02 - 11/02		10,000,000.00	10,000,000.00
31331KK74	32755	FFCB	20,000,000.00	0.850	11/07/2014	11/07/2011	0.838	0.850	05/07 - 11/07		20,000,000.00	20,000,000.00
31331KK74	32756	FFCB	5,000,000.00	0.850	11/07/2014	11/07/2011	0.838	0.850	05/07 - 11/07		5,000,000.00	5,000,000.00
31331KP87	32757	FFCB	50,000,000.00	0.790	11/07/2014	11/07/2011	0.779	0.790	05/07 - 11/07		50,000,000.00	50,000,000.00
31331KM80	32758	FFCB	25,000,000.00	0.550	02/03/2014	11/08/2011	0.611	0.620	05/03 - 11/03	1,909.72	25,000,000.00	25,001,909.72
31331KR26	32759	FFCB	10,000,000.00	1.140	11/09/2015	11/09/2011	1.124	1.140	05/09 - 11/09		10,000,000.00	10,000,000.00
31331KQ80	32760	FFCB	10,000,000.00	1.000	08/10/2015	11/10/2011	1.058	1.073	05/10 - 11/10		10,000,000.00	10,000,000.00
31331KQ80	32763	FFCB	10,000,000.00	1.000	08/10/2015	11/15/2011	1.088	1.103	05/10 - 11/10	1,388.89	9,990,000.00	9,991,388.89
31331KU24	32765	FFCB	10,000,000.00	0.875	02/17/2015	11/17/2011	0.936	0.949	05/17 - 11/17		10,000,000.00	10,000,000.00
31331KL40	32767	FFCB	10,000,000.00	0.620	05/01/2014	11/23/2011	0.673	0.682	05/01 - 11/01	3,788.89	9,985,000.00	9,988,788.89
31331KT91	32768	FFCB	10,000,000.00	0.730	11/21/2014	11/28/2011	0.804	0.815	05/21 - 11/21	1,419.44	9,975,000.00	9,976,419.44
31331KY53	32769	FFCB	10,000,000.00	0.600	11/29/2013	11/29/2011	0.592	0.600	05/29 - 11/29		10,000,000.00	10,000,000.00
31331KY53	32770	FFCB	14,000,000.00	0.600	11/29/2013	11/29/2011	0.592	0.600	05/29 - 11/29		14,000,000.00	14,000,000.00
31331KU24	32771	FFCB	20,000,000.00	0.875	02/17/2015	11/29/2011	1.022	1.036	05/17 - 11/17	5,833.33	19,950,000.00	19,955,833.33
31331KT91	32772	FFCB	10,000,000.00	0.730	11/21/2014	11/29/2011	0.793	0.804	05/21 - 11/21	1,622.22	9,978,125.00	9,979,747.22
31331KU24	32773	FFCB	20,000,000.00	0.875	02/17/2015	12/02/2011	0.984	0.977	05/17 - 11/17	7,291.67	19,984,200.00	19,991,491.67
31331KL40	32774	FFCB	10,000,000.00	0.620	05/01/2014	12/02/2011	0.632	0.641	05/01 - 11/01	5,338.89	9,995,000.00	10,000,338.89
31331KY95	32775	FFCB	10,000,000.00	0.550	12/05/2013	12/05/2011	0.542	0.550	06/05 - 12/05		10,000,000.00	10,000,000.00
31331KY95	32776	FFCB	10,000,000.00	0.550	12/05/2013	12/05/2011	0.542	0.550	06/05 - 12/05		10,000,000.00	10,000,000.00
31331KY95	32777	FFCB	5,000,000.00	0.550	12/05/2013	12/05/2011	0.542	0.550	06/05 - 12/05		5,000,000.00	5,000,000.00
31331KZ29	32778	FFCB	10,000,000.00	1.330	12/07/2015	12/07/2011	1.312	1.330	06/07 - 12/07		10,000,000.00	10,000,000.00
31331KU24	32780	FFCB	15,000,000.00	0.875	02/17/2015	12/08/2011	0.946	0.959	05/17 - 11/17	7,656.25	14,996,250.00	15,003,906.25
31331K2C3	32781	FFCB	10,000,000.00	0.890	12/12/2014	12/12/2011	0.878	0.890	06/12 - 12/12		10,000,000.00	10,000,000.00
31331K2K5	32782	FFCB	10,000,000.00	0.690	06/12/2014	12/12/2011	0.691	0.700	06/12 - 12/12		9,997,500.00	9,997,500.00
31331K3E8	32783	FFCB	10,000,000.00	0.740	12/15/2014	12/15/2011	0.730	0.740	06/15 - 12/15		10,000,000.00	10,000,000.00
31331K3E8	32784	FFCB	10,000,000.00	0.740	12/15/2014	12/15/2011	0.730	0.740	06/15 - 12/15		10,000,000.00	10,000,000.00
31331K3E8	32785	FFCB	10,000,000.00	0.740	12/15/2014	12/15/2011	0.730	0.740	06/15 - 12/15		10,000,000.00	10,000,000.00
31331K3C2	32786	FFCB	30,000,000.00	0.750	12/19/2014	12/19/2011	0.740	0.750	06/19 - 12/19		30,000,000.00	30,000,000.00
31331K3C2	32787	FFCB	10,000,000.00	0.750	12/19/2014	12/19/2011	0.740	0.750	06/19 - 12/19		10,000,000.00	10,000,000.00
31331K3D0	32788	FFCB	10,000,000.00	0.470	12/19/2013	12/19/2011	0.371	0.376	03/19 - Quarterly		10,000,000.00	10,000,000.00
31331K3X6	32790	FFCB	30,000,000.00	0.280	06/20/2013	12/20/2011	0.296	0.300	06/20 - 12/20		29,991,000.00	29,991,000.00
31331K3W8	32791	FFCB	5,000,000.00	1.140	12/21/2015	12/21/2011	1.124	1.140	06/21 - 12/21		5,000,000.00	5,000,000.00
31331K3W8	32792	FFCB	25,000,000.00	1.140	12/21/2015	12/21/2011	1.124	1.140	06/21 - 12/21		25,000,000.00	25,000,000.00
31331K3V0	32793	FFCB	10,000,000.00	0.770	12/22/2014	12/22/2011	0.759	0.770	06/22 - 12/22		10,000,000.00	10,000,000.00

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
January 31, 2012

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Issues - Coupon												
31331K3V0	32794	FFCB	10,000,000.00	0.770	12/22/2014	12/22/2011	0.759	0.770	06/22 - 12/22		10,000,000.00	10,000,000.00
31331K3Y4	32795	FFCB	10,000,000.00	0.930	06/22/2015	12/22/2011	0.917	0.930	06/22 - 12/22		10,000,000.00	10,000,000.00
31331K3W8	32796	FFCB	6,000,000.00	1.140	12/21/2015	12/22/2011	1.124	1.140	06/21 - 12/21	190.00	6,000,000.00	6,000,190.00
31331K4D9	32797	FFCB	12,000,000.00	0.470	12/27/2013	12/27/2011	0.464	0.470	06/27 - 12/27		12,000,000.00	12,000,000.00
31331K4U1	32800	FFCB	10,000,000.00	1.090	12/28/2015	12/28/2011	1.088	1.103	06/28 - 12/28		9,995,000.00	9,995,000.00
31331K4U1	32801	FFCB	7,500,000.00	1.090	12/28/2015	12/28/2011	1.075	1.090	06/28 - 12/28		7,500,000.00	7,500,000.00
31331K4U1	32802	FFCB	5,000,000.00	1.090	12/28/2015	12/28/2011	1.075	1.090	06/28 - 12/28		5,000,000.00	5,000,000.00
31331KP87	32803	FFCB	10,000,000.00	0.790	11/07/2014	12/28/2011	0.779	0.790	05/07 - 11/07	11,191.67	10,000,000.00	10,011,191.67
31331K5F3	32806	FFCB	10,000,000.00	0.810	03/30/2015	12/30/2011	0.867	0.879	06/30 - 12/30		10,000,000.00	10,000,000.00
31331K5G1	32807	FFCB	10,000,000.00	1.120	01/04/2016	01/04/2012	1.105	1.120	07/04 - 01/04		10,000,000.00	10,000,000.00
31331K5J5	32808	FFCB	5,000,000.00	0.770	01/09/2015	01/09/2012	0.768	0.778	07/09 - 01/09		4,998,750.00	4,998,750.00
31331K5J5	32809	FFCB	15,000,000.00	0.770	01/09/2015	01/09/2012	0.768	0.778	07/09 - 01/09		14,996,250.00	14,996,250.00
31331K6R6	32810	FFCB	5,000,000.00	0.820	07/17/2015	01/17/2012	0.809	0.820	07/17 - 01/17		5,000,000.00	5,000,000.00
31331K6Z8	32812	FFCB	10,000,000.00	1.310	01/18/2017	01/18/2012	1.292	1.310	07/18 - 01/18		10,000,000.00	10,000,000.00
31331K6Z8	32813	FFCB	5,000,000.00	1.310	01/18/2017	01/18/2012	1.292	1.310	07/18 - 01/18		5,000,000.00	5,000,000.00
31331K7H7	32814	FFCB	10,000,000.00	0.950	01/19/2016	01/19/2012	0.943	0.956	07/19 - 01/19		9,997,500.00	9,997,500.00
31331K6R6	32815	FFCB	10,000,000.00	0.820	07/17/2015	01/20/2012	0.809	0.820	07/17 - 01/17	683.33	10,000,000.00	10,000,683.33
3133EAAQ1	32817	FFCB	20,000,000.00	0.430	04/25/2014	01/25/2012	0.487	0.494	07/25 - 01/25		19,998,000.00	19,998,000.00
3133EAAM0	32819	FFCB	20,000,000.00	0.640	04/27/2015	01/27/2012	0.637	0.646	07/27 - 01/27		19,996,000.00	19,996,000.00
3133EAAM0	32820	FFCB	20,000,000.00	0.640	04/27/2015	01/27/2012	0.640	0.649	07/27 - 01/27		19,994,000.00	19,994,000.00
313373ZD7	32633	FHLB	5,000,000.00	1.150	06/13/2014	06/13/2011	1.134	1.150	12/13 - 06/13		5,000,000.00	5,000,000.00
313376MT9	32804	FHLB	10,000,000.00	0.710	12/29/2014	12/29/2011	0.700	0.710	06/29 - 12/29		10,000,000.00	10,000,000.00
313376MT9	32805	FHLB	10,000,000.00	0.710	12/29/2014	12/29/2011	0.709	0.718	06/29 - 12/29		9,997,500.00	9,997,500.00
313373F49	32574	FHLBBU	7,300,000.00	1.200	11/29/2013	04/12/2011	1.403	1.422	05/31 - 10/12		7,296,350.00	7,296,350.00
3133733U4	32568	FHLBDN	20,000,000.00	1.000	09/30/2013	03/30/2011	0.986	1.000	09/30 - 03/30		20,000,000.00	20,000,000.00
3133743Y4	32648	FHLBDN	10,000,000.00	0.750	12/16/2014	06/16/2011	1.434	1.454	12/16 - 12/16		10,000,000.00	10,000,000.00
3133743Y4	32649	FHLBDN	5,000,000.00	0.750	12/16/2014	06/16/2011	1.434	1.454	12/16 - 06/16		5,000,000.00	5,000,000.00
313374E63	32664	FHLBDN	10,000,000.00	1.050	06/20/2014	07/01/2011	1.069	1.084	12/20 - 06/20	Received	9,990,000.00	9,990,000.00
313374E63	32669	FHLBDN	10,000,000.00	1.050	06/20/2014	07/08/2011	1.044	1.059	12/20 - 06/20	Received	9,997,500.00	9,997,500.00
313374E63	32675	FHLBDN	5,000,000.00	1.050	06/20/2014	07/14/2011	1.036	1.050	12/20 - 06/20	Received	5,000,000.00	5,000,000.00
313374R36	32680	FHLBDN	10,000,000.00	1.000	04/25/2014	07/25/2011	1.087	1.102	10/25 - 01/25		10,000,000.00	10,000,000.00
313374SM3	32685	FHLBDN	10,050,000.00	1.200	01/27/2015	07/27/2011	1.184	1.200	01/27 - 07/27		10,050,000.00	10,050,000.00
3133755V5	32688	FHLBDN	10,000,000.00	1.000	08/08/2014	08/08/2011	0.986	1.000	02/08 - 08/08		10,000,000.00	10,000,000.00
313375CH8	32691	FHLBDN	5,000,000.00	0.650	08/22/2014	08/22/2011	0.641	0.650	02/22 - 08/22		5,000,000.00	5,000,000.00
313375FD4	32698	FHLBDN	25,000,000.00	1.000	08/25/2016	08/25/2011	1.609	1.631	02/25 - 08/25		25,000,000.00	25,000,000.00

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
January 31, 2012

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Issues - Coupon												
313375FD4	32699	FHLBDN	10,000,000.00	1.000	08/25/2016	08/25/2011	1.609	1.631	02/25 - 08/25		10,000,000.00	10,000,000.00
313375DS3	32701	FHLBDN	25,000,000.00	1.050	08/26/2016	08/29/2011	1.543	1.564	02/29 - 08/29		25,000,000.00	25,000,000.00
313375CU9	32702	FHLBDN	10,000,000.00	1.000	03/02/2015	09/02/2011	0.986	1.000	03/02 - 09/02		10,000,000.00	10,000,000.00
3133765S0	32751	FHLBDN	33,675,000.00	0.550	10/25/2013	10/28/2011	0.542	0.550	04/25 - 10/25	1,543.44	33,675,000.00	33,676,543.44
313376E50	32766	FHLBDN	10,000,000.00	0.750	11/18/2014	11/18/2011	0.773	0.784	05/18 - 11/18		9,990,000.00	9,990,000.00
313376J55	32779	FHLBDN	10,000,000.00	0.375	07/09/2013	12/08/2011	0.501	0.508	06/08 - 12/08		10,000,000.00	10,000,000.00
313376VL6	32816	FHLBDN	20,000,000.00	0.625	07/25/2016	01/25/2012	1.090	1.105	07/25 - 01/25		20,000,000.00	20,000,000.00
313375L70	32714	FHLBSU	5,000,000.00	1.000	09/15/2016	09/15/2011	0.986	1.000	03/15 - 09/15		5,000,000.00	5,000,000.00
313375GV3	32717	FHLBSU	5,000,000.00	1.000	09/21/2016	09/21/2011	0.986	1.000	03/21 - 09/21		5,000,000.00	5,000,000.00
313375T49	32721	FHLBSU	40,000,000.00	1.000	09/27/2016	09/27/2011	1.517	1.538	03/27 - 09/27		40,000,000.00	40,000,000.00
313375NC7	32724	FHLBSU	10,000,000.00	0.300	03/19/2013	10/04/2011	0.330	0.334	03/19 - 09/19	1,250.00	9,995,000.00	9,996,250.00
313375UL9	32725	FHLBSU	7,265,000.00	0.500	10/04/2013	10/05/2011	0.496	0.503	04/04 - 10/04	100.90	7,264,636.75	7,264,737.65
313375WG8	32732	FHLBSU	35,000,000.00	0.200	10/05/2012	10/12/2011	0.204	0.207	04/05 - 10/05	1,361.11	34,997,600.75	34,998,961.86
313375YX9	32738	FHLBSU	25,000,000.00	0.625	10/19/2015	10/19/2011	1.361	1.380	04/19 - 10/19		25,000,000.00	25,000,000.00
313376SY2	32811	FHLBSU	25,000,000.00	0.625	07/18/2016	01/18/2012	1.090	1.105	07/18 - 01/18		25,000,000.00	25,000,000.00
313376R80	32818	FHLBSU	10,000,000.00	0.750	01/27/2017	01/27/2012	1.540	1.561	07/27 - 01/27		10,000,000.00	10,000,000.00
3134G26L1	32761	FHLMC	50,000,000.00	0.710	11/14/2014	11/14/2011	0.700	0.710	05/14 - 11/14		50,000,000.00	50,000,000.00
3134G26N7	32762	FHLMC	50,000,000.00	0.640	08/14/2014	11/14/2011	0.631	0.640	05/14 - 11/14		50,000,000.00	50,000,000.00
3134G26S8	32764	FHLMC	50,000,000.00	0.580	05/16/2014	11/16/2011	0.572	0.580	05/16 - 11/16		50,000,000.00	50,000,000.00
3134G3FP0	32789	FHLMC	10,000,000.00	0.780	12/19/2014	12/19/2011	0.769	0.780	06/19 - 12/19		10,000,000.00	10,000,000.00
3136FTVK2	32798	FNMA	20,000,000.00	0.750	12/28/2015	12/28/2011	1.240	1.257	06/28 - 12/28		19,990,000.00	19,990,000.00
3136FTXD6	32799	FNMA	10,000,000.00	1.100	12/28/2015	12/28/2011	1.085	1.100	06/28 - 12/28		10,000,000.00	10,000,000.00
3136FTZS1	32821	FNMA	5,000,000.00	0.750	01/30/2017	01/30/2012	1.466	1.486	07/30 - 01/30		5,000,000.00	5,000,000.00
	Federal Agency Issues - Coupon Totals		**1,866,560,000.00**				**0.813**	**0.825**		**53,801.19**	**1,866,509,827.19**	**1,866,563,628.38**
Federal Agency Issues - Discount												
313312C32	37852	FFCBDN	25,000,000.00	0.160	08/16/2012	09/07/2011	0.163	0.165	08/16 - At Maturity		24,981,777.78	24,981,777.78
313312A67	37853	FFCBDN	20,000,000.00	0.155	08/03/2012	09/07/2011	0.158	0.160	08/03 - At Maturity		19,971,497.22	19,971,497.22
313384ZF9	37836	FHLBDN	20,000,000.00	0.190	07/11/2012	07/13/2011	0.193	0.196	07/11 - At Maturity		19,981,577.78	19,981,577.78
313384C24	37842	FHLBDN	20,000,000.00	0.170	08/15/2012	08/16/2011	0.173	0.175	08/15 - At Maturity		19,985,527.78	19,985,527.78
313384C24	37843	FHLBDN	25,000,000.00	0.180	08/15/2012	08/18/2011	0.183	0.186	08/15 - At Maturity		24,954,625.00	24,954,625.00
313384C24	37844	FHLBDN	15,000,000.00	0.190	08/15/2012	08/19/2011	0.193	0.196	08/15 - At Maturity		14,971,341.67	14,971,341.67
313384YL7	37845	FHLBDN	15,000,000.00	0.170	08/22/2012	08/22/2011	0.173	0.176	08/22 - At Maturity		14,978,395.83	14,978,395.83
313384ZW2	37847	FHLBDN	20,000,000.00	0.140	07/26/2012	08/25/2011	0.143	0.145	07/26 - At Maturity		19,973,866.67	19,973,866.67
313384YS2	37848	FHLBDN	25,000,000.00	0.120	06/28/2012	09/01/2011	0.122	0.124	06/28 - At Maturity		24,974,916.67	24,974,916.67

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
January 31, 2012

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Issues - Discount												
313384XG9	37849	FHLBDN	10,000,000.00	0.100	05/25/2012	09/02/2011	0.102	0.103	05/25 - At Maturity		9,992,611.11	9,992,611.11
313384YD5	37850	FHLBDN	10,000,000.00	0.100	06/15/2012	09/02/2011	0.102	0.103	06/15 - At Maturity		9,992,027.78	9,992,027.78
313384A33	37851	FHLBDN	5,000,000.00		07/31/2012	09/02/2011	0.102	0.103	07/31 - At Maturity		4,995,375.00	4,995,375.00
313384ZA0	37854	FHLBDN	16,000,000.00	0.150	07/06/2012	09/07/2011	0.152	0.155	07/06 - At Maturity		15,979,800.00	15,979,800.00
313384ZF9	37855	FHLBDN	20,000,000.00	0.130	07/11/2012	09/22/2011	0.132	0.134	07/11 - At Maturity		19,978,838.89	19,978,838.89
313384ZF9	37856	FHLBDN	20,000,000.00	0.130	07/11/2012	09/23/2011	0.132	0.134	07/11 - At Maturity		19,978,911.11	19,978,911.11
313384K40	37857	FHLBDN	15,000,000.00	0.170	10/12/2012	10/14/2011	0.173	0.175	10/12 - At Maturity		14,974,216.67	14,974,216.67
313384Q69	37860	FHLBDN	20,000,000.00	0.160	11/23/2012	11/28/2011	0.163	0.165	11/23 - At Maturity		19,967,911.11	19,967,911.11
	Federal Agency Issues - Discount Totals		**301,000,000.00**				**0.155**	**0.157**		**0.00**	**300,573,218.07**	**300,573,218.07**
Local Agency Investment Funds												
SYS40003	40003	LAIF	50,000,000.00	0.480		05/01/2010	0.473	0.480	07/15 - Quarterly		50,000,000.00	50,000,000.00
	Local Agency Investment Funds Totals		**50,000,000.00**				**0.473**	**0.480**		**0.00**	**50,000,000.00**	**50,000,000.00**
Medium Term Notes												
002824AX8	45565A	ABBOT	1,000,000.00	2.700	05/27/2015	11/29/2011	1.440	1.460	11/29 - 05/27		1,042,259.14	1,042,259.14
36962G4G6	45564A	GE	5,000,000.00	3.750	11/14/2014	11/15/2011	1.829	1.854	05/14 - 11/14		5,275,679.60	5,275,679.60
36962G4X9*	45566A	GE	2,000,000.00	2.100	01/07/2014	07/12/2011	1.487	1.507	01/07 - 01/07		2,029,395.31	2,029,395.31
36962G4Q4	45567A	GE	3,000,000.00	1.875	09/16/2013	09/16/2011	1.190	1.206	03/16 - 09/16		3,039,537.00	3,039,537.00
428236BK8	45572	HEWLET	10,000,000.00	1.550	05/30/2014	11/08/2011	1.293	1.311	11/30 - 05/30	Received	10,060,000.00	10,060,000.00
459200GZ8	45571	IBM	10,000,000.00	0.875	10/31/2014	11/08/2011	0.769	0.780	04/30 - 10/31	1,701.39	10,028,000.00	10,029,701.39
59217GAE9	45569A	METLIF	5,000,000.00	2.000	01/10/2014	08/26/2011	1.608	1.630	01/10 - 07/10		5,055,606.41	5,055,606.41
931142DC4	45577	WALMA	7,500,000.00	2.800	04/15/2016	01/10/2012	1.176	1.193	04/18 - 10/18	49,583.33	8,000,475.00	8,050,058.33
	Medium Term Notes Totals		**43,500,000.00**				**1.258**	**1.276**		**51,284.72**	**44,530,952.46**	**44,582,237.18**
Negotiable CD's - Bank - S & L												
05572WGU4	65664	BNPSF	55,000,000.00	0.450	02/01/2012	08/04/2011	0.450	0.456	02/01 - At Maturity		55,000,000.00	55,000,000.00
06417ENL3	65671	NOVA	40,000,000.00	0.440	05/07/2012	11/08/2011	0.440	0.446	05/07 - At Maturity		40,000,000.00	40,000,000.00
06417ESN4	65674	NOVA	30,000,000.00	0.280	04/16/2012	12/09/2011	0.280	0.284	04/16 - At Maturity		30,000,000.00	30,000,000.00
90527MXF1	65673	UNION	50,000,000.00	0.380	04/16/2012	12/09/2011	0.380	0.385	04/16 - At Maturity		50,000,000.00	50,000,000.00
90527MXS0	65675	UNION	50,000,000.00	0.220	02/01/2012	12/15/2011	0.220	0.223	02/01 - At Maturity		50,000,000.00	50,000,000.00
	Negotiable CD's - Bank - S & L Totals		**225,000,000.00**				**0.359**	**0.364**		**0.00**	**225,000,000.00**	**225,000,000.00**

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
January 31, 2012

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Mutual Funds and Open Repo												
SYS70051	70051	1UBOC	135,000,000.00	0.040			0.039	0.040	11/30 - Monthly		135,000,000.00	135,000,000.00
SYS70055	70055	2UBOC	145,000,000.00	0.040		11/24/2008	0.039	0.040	11/30 - Monthly		145,000,000.00	145,000,000.00
SYS70049	70049	3CALBK	60,000,000.00	0.220			0.217	0.220	07/31 - Monthly		60,000,000.00	60,000,000.00
SYS70057	70057	4EWEST	70,000,000.00	0.350		11/19/2009	0.345	0.350	11/30 - Monthly		70,000,000.00	70,000,000.00
SYS70048	70048	AMBEA2	6,000,000.00	0.010			0.010	0.010	06/30 - Monthly		6,000,000.00	6,000,000.00
SYS70037	70037	BLACKR	5,000,000.00	0.010			0.010	0.010	10/31 - Monthly		5,000,000.00	5,000,000.00
SYS70058	70058	CAMP	50,000,000.00	0.170		03/02/2011	0.168	0.170	03/31 - Monthly		50,000,000.00	50,000,000.00
SYS70056	70056	FICP	10,000,000.00	0.010		03/27/2009	0.010	0.010	03/27 - Monthly		10,000,000.00	10,000,000.00
SYS70053	70053	FSAGOV	1,000,000.00	0.020		12/11/2007	0.020	0.020	12/31 - Monthly		1,000,000.00	1,000,000.00
SYS70042	70042	FSALAP	0.00	0.100			0.099	0.100	10/24 - Monthly		0.00	0.00
SYS70043	70043	FSAPRI	33,000,000.00	0.020			0.020	0.020	10/24 - Monthly		33,000,000.00	33,000,000.00
SYS70041	70041	JPMORG	28,000,000.00	0.020			0.020	0.020	06/30 - Monthly		28,000,000.00	28,000,000.00
SYS70040	70040	MILE	3,000,000.00	0.010			0.010	0.010	02/23 - Monthly		3,000,000.00	3,000,000.00
SYS70052	70052	MORGAN	10,000,000.00	0.010			0.010	0.010	07/01 - Monthly		10,000,000.00	10,000,000.00
SYS70046	70046	WMSCAP	30,000,000.00	0.010			0.010	0.010	04/30 - Monthly		30,000,000.00	30,000,000.00
	Mutual Funds and Open Repo Totals		**586,000,000.00**				**0.100**	**0.101**		**0.00**	**586,000,000.00**	**586,000,000.00**
Treasury Securities - Coupon												
912828PD6	80228A	TNTS	120,000,000.00	0.375	10/31/2012	10/31/2011	0.335	0.340	04/30 - 10/31		120,042,482.14	120,042,482.14
912828PV6	80235A	TNTS	30,000,000.00	0.500	11/30/2012	11/30/2011	0.311	0.315	05/31 - 11/30		30,055,396.90	30,055,396.90
912828PW4	80239A	TNTS	50,000,000.00	0.625	12/31/2012	09/16/2011	0.355	0.360	12/31 - 06/30		50,236,262.22	50,236,262.22
912828QK9	80240	TNTS	50,000,000.00	0.625	02/28/2013	09/29/2011	0.211	0.214	02/29 - 08/31	24,896.98	50,291,015.63	50,315,912.61
	Treasury Securities - Coupon Totals		**250,000,000.00**				**0.311**	**0.316**		**24,896.98**	**250,625,156.89**	**250,650,053.87**
Treasury Securities - Discount												
9127955L1	85214	TBILLS	20,000,000.00	0.105	11/15/2012	11/28/2011	0.107	0.108	11/15 - At Maturity		19,979,408.33	19,979,408.33
	Treasury Securities - Discount Totals		**20,000,000.00**				**0.107**	**0.108**		**0.00**	**19,979,408.33**	**19,979,408.33**
	Investment Totals		**3,559,908,000.00**				**0.541**	**0.549**		**129,982.89**	**3,560,953,290.71**	**3,561,083,273.60**