

SHASTA COUNTY POOLED INVESTMENT

09/30/13

September 30, 2013

PURCHASE DATE	SECURITY TYPE	PAR AMOUNT	COST AMOUNT	% OF TOTAL	PRINCIPAL	ACCRUED INTEREST	MATURITY	CUSIP	S&P / MOODY'S RATING	INT/DISC RATE	YIELD	BROKER	DAYS TO MAT	DAYS* COST	MARKET VALUE	UNREALIZED GAIN/LOSS	AVERAGE MATURITY	UBOC VS. TREAS
	Local Agency Investment Fund (max 50,000)	32,000,000.00	32,000,000.00	9.82%			10/01/13		not rated	0.24	0.26	LAIF	1	32,000,000.00	32,022,219.58	N/A		0.00
	Repo Agreement (10% max 20% limit)	0.00	0.00	0.00%			10/01/13		N/A	0.03	0.03	UBS	1	0.00		0.00		0.00
	LIR Treasury Fund - Mutual Fund (5.00%max)	0.00	0.00	0.00%			10/01/13			0.03	0.03	UBS	1	0.00		0.00		0.00
****	Total Inactive Public Deposits (7.5% limit)	0.00	0.00	0.00%											0.00			
****	Total Treasury Bill (50% limit)	0.00	0.00	0.00%											0.00		0.00	
04/10/13	Union Bank NCD	5,000,000.00	5,000,000.00				10/07/13	90527M7M2	A-1 / P-1	0.21	0.21	Union Banc	7	35,000,000.00	5,000,100.00	100.00		0.01
04/30/13	Union Bank NCD	5,000,000.00	5,000,000.00				10/25/13	905269AM8	A-1 / P-1	0.20	0.20	Union Banc	25	125,000,000.00	5,000,450.00	450.00		0.02
08/12/13	Toronto Dominion Bank of NY NCD	5,000,000.00	5,000,000.00				02/07/14	89112TFT6	A-1+ / P-1	0.18	0.18	UBS	179	895,000,000.00	5,000,350.00	350.00		0.17
****	Total Negotiable Cert of Deposit (20% limit)	15,000,000.00	15,000,000.00	4.60%							0.20				15,000,900.00	900.00		
11/15/12	GE Medium Term Note	5,000,000.00	5,026,933.33		5,000,000.00	26,933.33	01/07/14	36962G4X9	AA+ / A1	2.10	0.44	UBS	99	497,666,399.67	5,023,500.00	(3,433.33)		0.03
04/15/13	UBS Medium Term Note	5,000,000.00	5,146,099.09		5,083,974.09	62,125.00	02/04/14	90333WAB4	A+ / A1	6.30	0.28	UBS	127	653,554,584.43	5,101,000.00	(45,099.09)		0.04
07/08/13	Boeing Company Med Term Note	5,000,000.00	5,110,222.22		5,110,222.22	0.00	03/15/14	097023AV7	A / A2	5.00	0.41	UBS	166	848,296,888.52	5,101,550.00	(8,672.22)		0.05
12/19/12	GE Medium Term Note	5,000,000.00	5,256,700.00		5,000,000.00	256,700.00	05/13/14	36962G4C5	AA+ / A1	5.90	0.52	UBS	225	1,182,757,500.00	5,172,050.00	(84,650.00)		0.07
12/18/12	JP Morgan Medium Term Note	5,000,000.00	5,172,479.17		5,000,000.00	172,479.17	06/01/14	46625HHN3	A / A2	4.65	0.80	UBS	244	1,262,084,917.48	5,136,950.00	(35,529.17)		0.08
12/14/12	Wells Fargo Inc. Med Term Note	5,000,000.00	5,237,370.83		5,000,000.00	237,370.83	10/01/14	94974BET3	A+ / A2	3.75	0.47	Morgan Stanley	366	1,916,877,723.78	5,162,300.00	(75,070.83)		0.12
11/26/12	Bank of Mellon Med Term Note	5,000,000.00	5,081,922.22		5,000,000.00	81,922.22	11/24/14	06406HBZ1	A+ / Aa3	1.70	0.45	UBS	420	2,134,407,332.40	5,068,550.00	(13,372.22)		0.13
04/22/13	Wells Fargo Inc. Med Term Note	5,000,000.00	5,052,679.17		5,052,679.17	0.00	02/13/15	94974BFA3	A+ / A2	1.25	0.45	Morgan Stanley	501	2,531,392,264.17	5,041,650.00	(11,029.17)		0.15
05/14/13	3M Medium Term Note	5,000,000.00	5,115,318.75		5,115,318.75	0.00	09/29/16	88579YAD3	AA- / Aa2	1.38	0.53	UBS	1095	5,601,274,031.25	5,088,650.00	(26,668.75)		0.34
****	Total Medium Term Notes (20% limit/ 3% ea)	45,000,000.00	46,199,724.78	14.17%							0.48				45,896,200.00	(303,524.78)		
04/17/13	Abbey National Comm Paper	5,000,000.00	4,991,152.78				10/16/13	0027A0XG1	A-1 / P-1	0.35	0.35	Union Banc	16	79,858,444.48	4,999,650.00	8,497.22		0.00
03/28/13	Union Bank NA Comm Paper	5,000,000.00	4,989,987.50				12/20/13	90526MZL4	A-1 / P-1	0.27	0.27	Union Banc	81	404,188,987.50	4,997,800.00	7,812.50		0.02
04/16/13	Abbey National Comm Paper	5,000,000.00	4,978,704.17				01/10/14	0027A1AA7	A-1 / P-1	0.57	0.57	UBS	102	507,827,825.34	4,996,750.00	18,045.83		0.03
05/03/13	GE Comm Paper	5,000,000.00	4,992,125.00				01/28/14	36959JAU7	A-1+ / P-1	0.21	0.21	UBS	120	599,055,000.00	4,996,200.00	4,075.00		0.03
05/08/13	Abbey National Comm Paper	5,000,000.00	4,979,155.56				01/31/14	0027A1AX7	A-1 / P-1	0.56	0.56	UBS	123	612,436,133.88	4,995,450.00	16,294.44		0.03
05/10/13	GE Comm Paper	5,000,000.00	4,992,154.17				02/03/14	36959JB36	A-1+ / P-1	0.21	0.21	UBS	126	629,011,425.42	4,995,300.00	3,145.83		0.03
05/14/13	HSBC Comm Paper	5,000,000.00	4,989,165.28				02/07/14	40427SB73	A-1 / P-1	0.29	0.30	UBS	130	648,591,486.40	4,995,150.00	5,984.72		0.03
07/09/13	UBS Finance Comm Paper	5,000,000.00	4,988,833.33				04/03/14	90262DD36	A-1 / P-1	0.30	0.30	UBS	185	922,934,166.05	4,991,050.00	2,216.67		0.05
07/12/13	Union Bank NA Comm Paper	5,000,000.00	4,990,250.00				04/08/14	90526ND85	A-1 / P-1	0.26	0.26	Union Banc	190	948,147,500.00	4,990,800.00	550.00		0.05
08/15/13	UBS Finance Comm Paper	5,000,000.00	4,989,687.50				05/12/14	90262DEC5	A-1 / P-1	0.28	0.28	UBS	224	1,117,690,000.00	4,988,550.00	(1,137.50)		0.07
08/28/13	Abbey National Comm Paper	3,000,000.00	2,988,163.33				05/23/14	0027A1EP0	A-1 / P-1	0.53	0.53	UBS	235	702,218,382.55	2,992,800.00	4,636.67		0.04
****	Total Comm Paper (20% limit)	53,000,000.00	52,869,378.62	16.22%							0.35				52,939,500.00	70,121.38		
11/30/12	Federal Farm Credit Bond(Callable)	5,000,000.00	4,997,500.00				08/26/16	3133EC3F9	AA+ / Aaa	0.55	0.56	UBS	1061	5,302,347,500.00	4,978,750.00	(18,750.00)		0.29
12/12/12	Federal Farm Credit Bond(Callable)	5,000,000.00	5,000,000.00				12/12/16	3133EC6S8	AA+ / Aaa	0.60	0.60	Union Banc	1169	5,845,000,000.00	4,962,400.00	(37,600.00)		0.32
09/11/12	Federal Farm Credit Bond(Callable)	5,000,000.00	4,998,750.00				02/15/17	3133EAK98	AA+ / Aaa	0.85	0.85	UBS	1234	6,168,457,500.00	4,966,500.00	(32,250.00)		0.34
03/20/13	Federal Farm Credit Bond(Callable)	5,000,000.00	5,000,000.00				03/20/17	3133ECJQ8	AA+ / Aaa	0.75	0.75	UBS	1267	6,335,000,000.00	4,962,650.00	(37,350.00)		0.35
12/05/12	Federal Farm Credit Bond(Callable)	5,000,000.00	4,993,750.00				06/05/17	3133EC5L4	AA+ / Aaa	0.77	0.80	Morgan Stanley	1344	6,711,600,000.00	4,922,550.00	(71,200.00)		0.37
12/19/12	Federal Farm Credit Bond(Callable)	5,000,000.00	5,000,000.00				06/19/17	3133ECAL8	AA+ / Aaa	0.73	0.73	Morgan Stanley	1358	6,790,000,000.00	4,914,450.00	(85,550.00)		0.38
07/17/13	Federal Farm Credit Bond(Callable)	5,000,000.00	5,000,000.00				07/17/17	3133ECUG7	AA+ / Aaa	1.48	1.48	Union Banc	1386	6,930,000,000.00	5,037,400.00	37,400.00		0.39
11/21/12	Federal Farm Credit Bond(Callable)	5,000,000.00	4,993,500.00				08/21/17	3133EC3G7	AA+ / Aaa	0.80	0.83	UBS	1421	7,095,763,500.00	4,906,000.00	(87,500.00)		0.39
04/02/13	Federal Farm Credit Bond(Callable)	5,000,000.00	5,000,000.00				10/02/17	3133ECKG8	AA+ / Aaa	0.90	0.90	Morgan Stanley	1463	7,315,000,000.00	4,915,100.00	(84,900.00)		0.41
12/12/12	Federal Farm Credit Bond(Callable)	5,000,000.00	4,997,500.00				12/13/17	3133EC7B4	AA+ / Aaa	0.84	0.85	UBS	1535	7,671,162,500.00	4,896,750.00	(100,750.00)		0.43
****	Total Federal Farm Credits (20% limit)	50,000,000.00	49,981,000.00	15.33%							0.84				49,462,550.00	(518,450.00)		
04/01/13	Federal Home Loan Bank Bond(Callable)	5,000,000.00	5,000,000.00				03/27/17	313382HT3	AA+ / Aaa	0.75	0.75	UBS	1274	6,370,000,000.00	4,969,600.00	(30,400.00)		0.51
12/05/12	Federal Home Loan Bank Bond(Callable)	5,000,000.00	5,000,000.00				06/05/17	313381DD4	AA+ / Aaa	0.75	0.75	UBS	1344	6,720,000,000.00	4,922,100.00	(77,900.00)		0.53
10/24/12	Federal Home Loan Bank Bond(Callable)	5,000,000.00	4,997,500.00				07/24/17	313380WR4	AA+ / Aaa	0.85	0.86	Morgan Stanley	1393	6,961,517,500.00	4,917,650.00	(79,850.00)		0.55
08/15/12	Federal Home Loan Bank Bond(Callable)	5,000,000.00	4,992,500.00				08/09/17	313380V46	AA+ / Aaa	1.00	1.00	UBS	1409	7,034,432,500.00	4,955,150.00	(37,350.00)		0.56
10/16/12	Federal Home Loan Bank Bond(Callable)	5,000,000.00	5,000,000.00				10/16/17	313380TD9	AA+ / Aaa	1.00	1.00	UBS	1477	7,385,000,000.00	4,902,950.00	(97,050.00)		0.59
12/28/12	Federal Home Loan Bank Bond(Callable)	5,000,000.00	5,000,000.00				12/28/17	313381K95	AA+ / Aaa	0.84	0.84	Morgan Stanley	1550	7,750,000,000.00	4,890,450.00	(109,550.00)		0.62
12/28/12	Federal Home Loan Bank Bond(Callable)	5,000,000.00	5,000,000.00				12/28/17	313381LC7	AA+ / Aaa	0.95	0.95	UBS	1550	7,750,000,000.00	4,904,050.00	(95,950.00)		0.62
****	Total Federal Home Loans (20% limit)	35,000,000.00	34,990,000.00	10.73%							0.88				34,461,950.00	(528,050.00)		
11/19/10	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00				11/19/13	31398A5Z1	AAAe / Aaa	0.80	0.80	Union Banc	50	250,000,000.00	5,004,000.00	4,000.00		0.01
12/27/12	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00				06/27/16	3135G0SR5	AA+ / Aaa	0.56	0.56	Morgan Stanley	1001	5,005,000,000.00	4,975,150.00	(24,850.00)		0.25
09/26/13	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00				09/26/16	3136G1VY2	AA+ / Aaa	1.05	1.05	UBS	1092	5,460,000,000.00	5,016,050.00	16,050.00		0.28
05/22/13	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00				11/22/16	3135G0XF5	AA+ / Aaa	0.60	0.60	Morgan Stanley	1149	5,745,000,000.00	4,956,000.00	(44,000.00)		0.29
12/28/12	Federal National Mtge Note-Callable																	

11/08/12	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00			11/08/17	3135G0QW6	AA+ / Aaa	1.00	1.00	UBS	1500	7,500,000,000.00	4,922,050.00	(77,950.00)	0.38
12/03/12	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00			11/27/17	3136G07M7	AA+ / Aaa	0.90	0.90	UBS	1519	7,595,000,000.00	4,905,000.00	(95,000.00)	0.38
04/30/13	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00			04/30/18	3135G0WN9	AA+ / Aaa	1.00	1.00	Morgan Stanley	1673	8,365,000,000.00	4,871,200.00	(128,800.00)	0.42
05/15/13	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00			05/15/18	3136G1LE7	AA+ / Aaa	1.01	1.01	UBS	1688	8,440,000,000.00	4,870,350.00	(129,650.00)	0.43
05/25/13	Federal National Mtge Note-Callable	5,000,000.00	5,000,000.00			05/25/18	3135G0XK4	AA+ / Aaa	1.05	1.05	Union Banc	1698	8,490,000,000.00	4,865,300.00	(134,700.00)	0.43
*****	Total Federal National Mtge. (20% limit)	55,000,000.00	55,000,000.00	16.87%										54,213,550.00	(786,450.00)	
07/24/13	Federal Home Loan Mtge. Cp(Callable)	5,000,000.00	5,000,000.00			07/24/15	3134G4CU0	AA+ / Aaa	0.50	0.50	Morgan Stanley	662	3,310,000,000.00	5,001,100.00	1,100.00	0.23
03/27/13	Federal Home Loan Mtge. Cp(Callable)	5,000,000.00	5,000,000.00			09/18/15	3134G36F2	AA+ / Aaa	0.42	0.42	UBS	718	3,590,000,000.00	4,998,050.00	(1,950.00)	0.25
07/02/13	Federal Home Loan Mtge. Cp	5,000,000.00	4,983,552.78		4,980,150.00	05/13/16	3137EADQ9	AA+ / Aaa	0.50	0.64	UBS	956	4,764,276,457.68	4,987,050.00	3,497.22	0.33
03/06/12	Federal Home Loan Mtge. Cp(Callable)	5,000,000.00	5,000,000.00		3,402.78	09/06/16	3134G3QL7	AA+ / Aaa	1.00	1.00	Union Banc	1072	5,360,000,000.00	5,014,900.00	14,900.00	0.37
03/14/13	Federal Home Loan Mtge. Cp(Callable)	5,000,000.00	5,000,000.00			09/14/16	3134G36J4	AA+ / Aaa	0.65	0.65	Morgan Stanley	1080	5,400,000,000.00	4,976,300.00	(23,700.00)	0.38
07/25/13	Federal Home Loan Mtge. Cp(Callable)	5,000,000.00	5,000,000.00			10/25/16	3134G4DR6	AA+ / Aaa	1.00	1.00	Morgan Stanley	1121	5,605,000,000.00	5,019,250.00	19,250.00	0.44
08/31/12	Federal Home Loan Mtge. Cp(Callable)	5,000,000.00	5,000,000.00			08/28/17	3134G3E55	AA+ / Aaa	1.00	1.01	Capital Securities	1428	7,140,000,000.00	4,952,550.00	(47,450.00)	0.50
09/28/12	Federal Home Loan Mtge. Cp(Callable)	5,000,000.00	5,000,000.00			09/28/17	3134G3M23	AA+ / Aaa	1.02	1.02	Morgan Stanley	1459	7,295,000,000.00	4,934,150.00	(65,850.00)	0.51
*****	Total Fed HM LN Mtge. Corp Disc Note (20%)	40,000,000.00	39,983,552.78	12.26%										39,883,350.00	(100,202.78)	
05/26/87	Gov't National Mortgage Association GNMA	1,443.98	0.00			05/15/17	36217KK64	AAA	8.00	8.10	Wedbush	1323	0.00	1,449.60	1,449.60	0.00
05/26/87	Gov't National Mortgage Association GNMA	4,412.93	0.00			05/15/17	362178EN1	AAA	8.00	8.10	Wedbush	1323	0.00	4,468.08	4,468.08	0.00
04/19/88	Gov't National Mortgage Association GNMA	487.99	0.00			08/15/17	36218MAA1	AAA	9.50	9.60	Underwood Neuhaus	1415	0.00	488.93	488.93	0.00
*****	Total Gov't. National Mtge. Assn. (60% limit)	6,344.90	0.00	0.00%						8.60				6,406.61	6,406.61	
TOTAL		325,006,344.90	326,023,656.18	100.00%										323,886,626.19		(571,922.44)

Cost of Investments	326,023,656.18	294,595,578.62	UBOC
Cash in Treasury	18,317.10	32,000,000.00	LAIF
Return Checks	0.00	0.00	REPO
Shasta Lake LAIF	251,988.75	0.00	LIR
Active Deposits	39,682,066.83	0.00	GNMA
Adjustments	0.00	<u>326,595,578.62</u>	
Balance in Treasury	<u>365,976,028.86</u>		(571,922.44)

TOTAL DAYS* COST	254,531,828,451.00
TOTAL COST AMOUNT	326,023,656.18
WEIGHTED AVERAGE MATURITY	DAYS 780.72
WEIGHTED AVERAGE MATURITY	YEARS 2.17

I certify that this report accurately reflects the County Treasurers investments, and is in conformance with the adopted County Investment Policy Statement
Furthermore, I certify to the best of my knowledge, sufficient investment liquidity, and anticipated revenues are available to meet the County's budgeted expenditure requirements for the next six months: