



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

HENRY C. LEVY
TREASURER - TAX COLLECTOR

February 27, 2020

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

Dear Board Members:

RE: Investment Report – January 2020

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of January 2020. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of January 31, 2020. 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 January 31, 2020

Treasurer’s Investment Pool – Book Value	\$	6,581,550,666
Treasurer’s Investment Pool – Market Value		6,622,443,121
Total Cash in Bank		61,647,834
Total interest received during the month		16,823,168
Average Maturity of the portfolio		681 days
Annualized cash basis rate of return for the month		2.94%

Liquidity Summary of the Portfolio as Of January 31, 2020

Maturity	Amount	Percentage Held
1 to 90 days	\$ 1,451,658,304	22.06%
91 to 365 days	1,494,546,837	22.71%
2 years	909,919,423	13.83%
3 years	878,746,149	13.35%
4 years	756,311,091	11.49%
5 years	1,090,368,862	16.57%
Total	6,581,550,666	100.00%

Conclusion

Based on investment activity during the month of January 2020, 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 and transaction details for the month of January 2020 is attached and on file with the Office of the Clerk of the Board of Supervisors.

Vision 2026 Goal

The Investment Report meets the 10x goal of **Accessible Infrastructure** in support of our shared vision of **Prosperous and Vibrant Economy**.

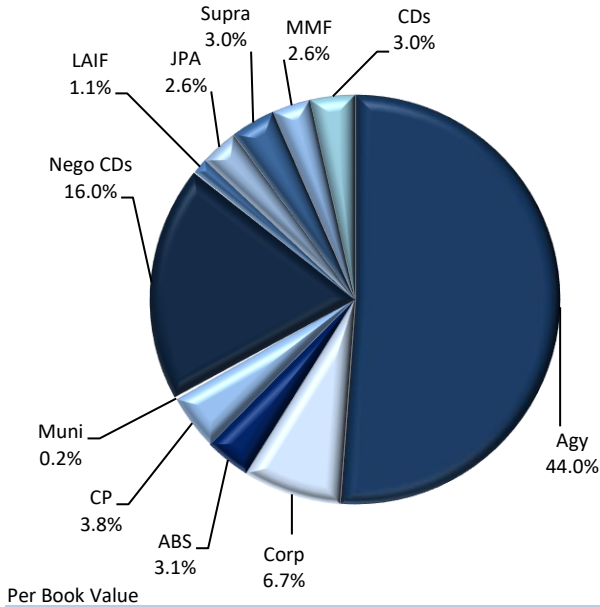
Very truly yours,

A handwritten signature in black ink, appearing to read 'H C Levy', with a long horizontal flourish extending to the right.

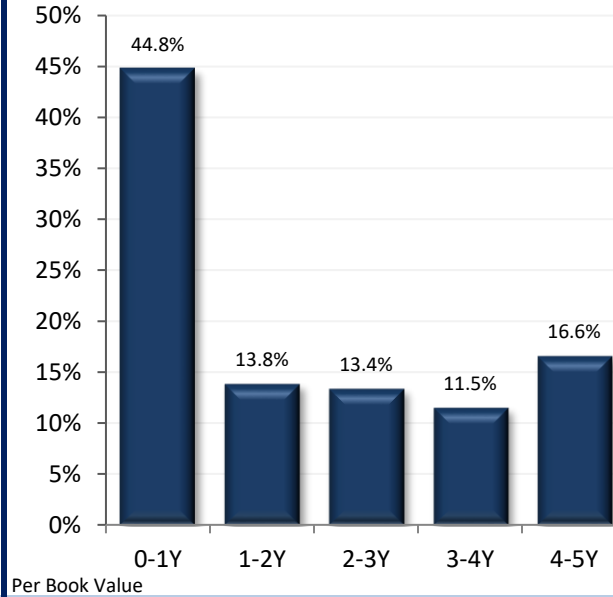
Henry C. Levy
Treasurer – Tax Collector

cc: Susan Muranishi, County Administrator
Melissa Wilk, Auditor-Controller
School District and Special District Participants
Members of the Treasury Oversight Committee

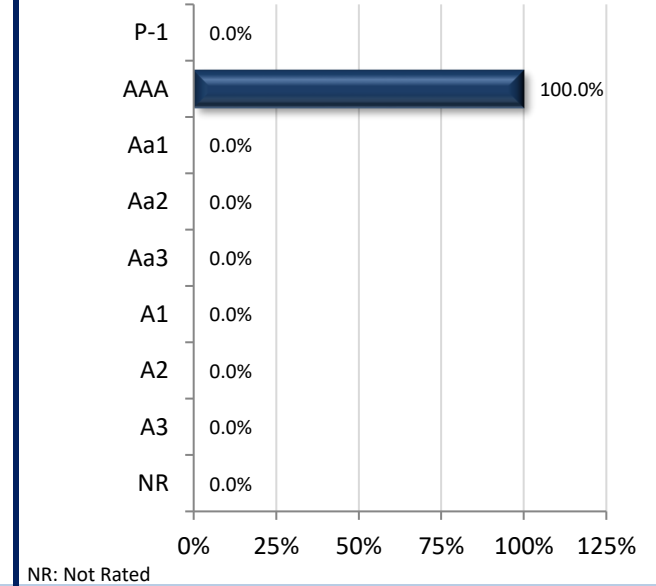
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (MOODY'S)



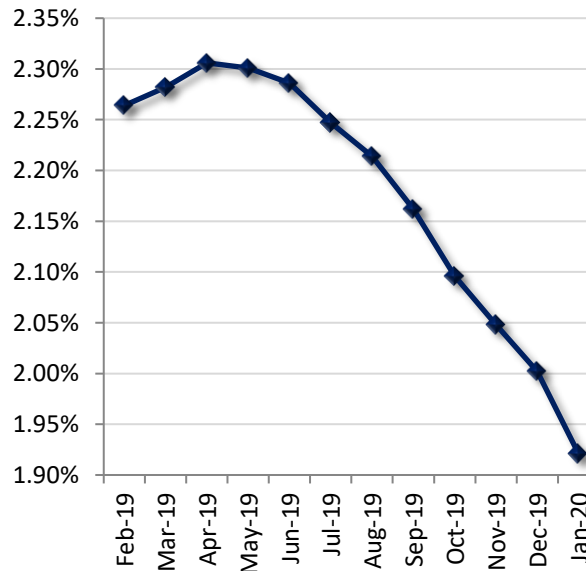
ACCOUNT SUMMARY

	1/31/20	12/31/19
Market Value	\$6,622,443,121	\$6,878,531,300
Book Value*	\$6,581,550,666	\$6,851,147,624
Unrealized G/L	\$40,892,456	\$27,383,676
Par Value	\$6,588,130,229	\$6,863,133,015
Net Asset Value	\$100.621	\$100.400
Book Yield	1.92%	2.00%
Years to Maturity	1.86	1.76
Effective Duration	1.42	1.37

*Book Value is not Amortized

**Note: 50mm maturity on 8/31 was credited the following business day and will show on our September 2019 reports.

PORTFOLIO BOOK YIELD HISTORY



TOP ISSUERS

Issuer	% Portfolio
U.S. Treasury	13.6%
Federal Home Loan Mtg Corp	11.2%
Federal Home Loan Bank	9.9%
Federal National Mtg Assn	8.4%
Federal Farm Credit Bank	7.7%
FARMER MAC	6.4%
TOYOTA MOTOR CREDIT CORP	3.3%
NATXNY	3.0%
Toronto Dominion Bank	3.0%
Federated Fund 117	2.5%
MUFG UNION BANK	2.3%
Nordea Bank Fin NY	2.3%
SWEDISH BANK NY	2.3%
International Bank Recon & D	2.1%
California Asset Mgmt. Program	2.0%

Per Book Value

Item / Sector	Parameters	In Compliance
Weighted Average Maturity	Maximum WAM of 3.0 years	Yes 1.86 yrs
U.S. Treasury and Federal Agency Obligations	No sector limit; no issuer limit; max maturity 5 years	Yes 57.6%
Debt Issued by State of CA and Local Agencies within the State	No sector limit; no issuer limit; max maturity 5 years	Yes 0.2%
LAIF	Maximum amount permitted by LAIF (currently \$75 million limit)	Yes \$72 Mil
Joint Powers Authority (CAMP)	Max Limit: Twice the limit of LAIF deposits (currently \$150 million limit)	Yes \$130 Mil
Joint Powers Authority (CalTrust)	Max Limit: Twice the limit of LAIF deposits (currently \$150 million limit)	Yes \$40 Mil
Money Market Mutual Funds	20% limit; 5% per fund limit; SEC registered with stable NAV; Rated AAAM or equivalent by at least two of the three rating agencies or meet advisor requirements	Yes 2.6%
Commercial Paper (Includes Asset Backed)	25% sector limit; Max maturity of 270 days; Rated A-1, P-1, or F-1; Total assets over \$500mm; Asset Backed CP Must have program-wide credit enhancements	Yes 3.8%
Negotiable CDs	30% limit; Minimum rating of A by rating agency if issued by domestic bank; Minimum rating of AA if a U.S. branch of a foreign bank; Max maturity of 1 year	Yes 16.0%
Collateralized/FDIC - Insured Time Deposits	Time deposits with banks and savings and loans associations located with the State, collateralized according to Government code	Yes 3.0%
Collateralized Money Market Bank Accounts	Deposit funds in interest-bearing active collateralized money market bank accounts	Yes 0.3%
Medium-Term Notes	30% limit; Max maturity 5 years; Minimum rating of A by rating a rating agency if maturing less than 3 years; minimum rating of AA if maturity is greater than 3 years	Yes 6.7%
Asset-Backed Securities	20% limit; Max maturity of 5 years; Minimum rating of AA or better by rating agency	Yes 3.1%
Repurchase Agreement	20% limit; Max maturity of 180 days; Must have 102% collateral; Collateral of agency and treasuries with final maturity not to exceed 5 years	Yes 0.0%
Supranationals	30% limit; Only IBRD, IFC, IADB; Max Maturity 5 years; Minimum rating of AA by a rating agency.; max maturity of 5 years	Yes 3.0%
Floaters, Structured Notes, Derivatives	15% limit for treasuries, agencies, and munis	Yes 0.0%

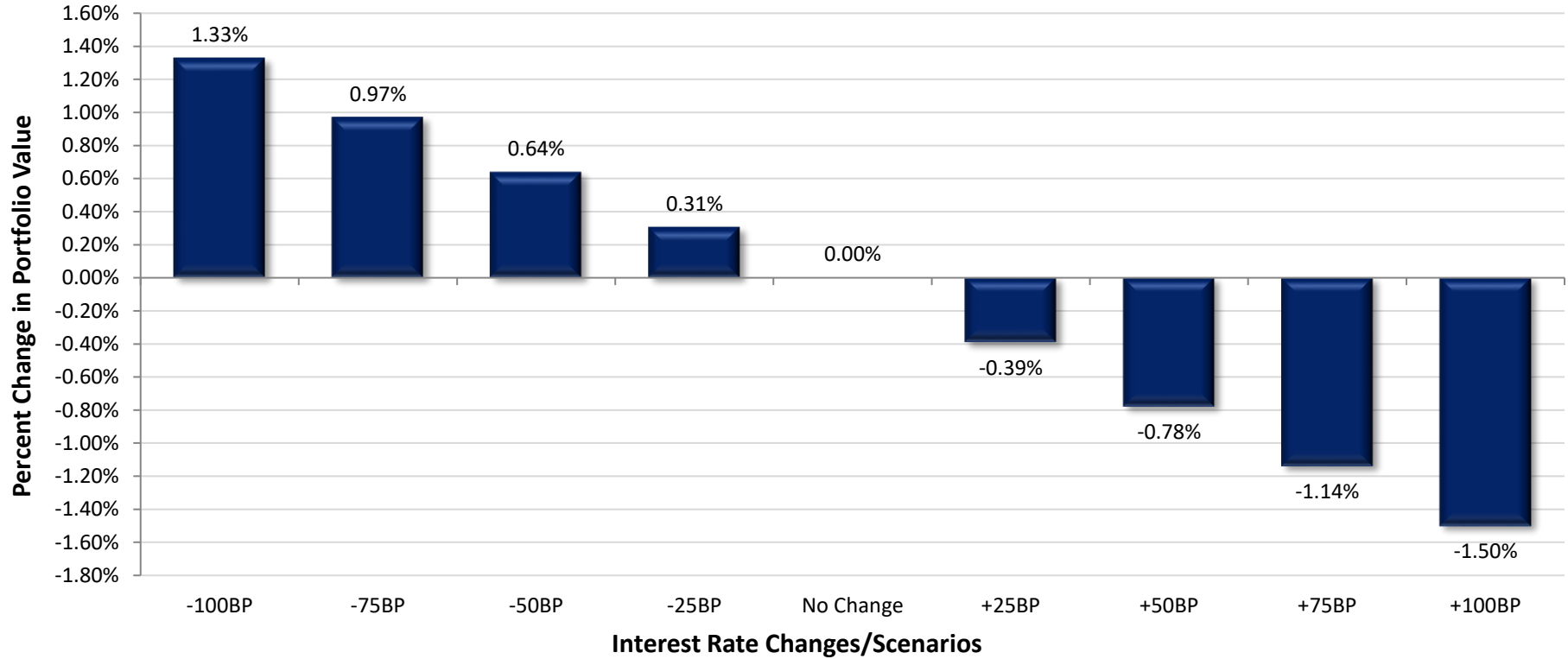
**Historical Book Values
1/31/2020**



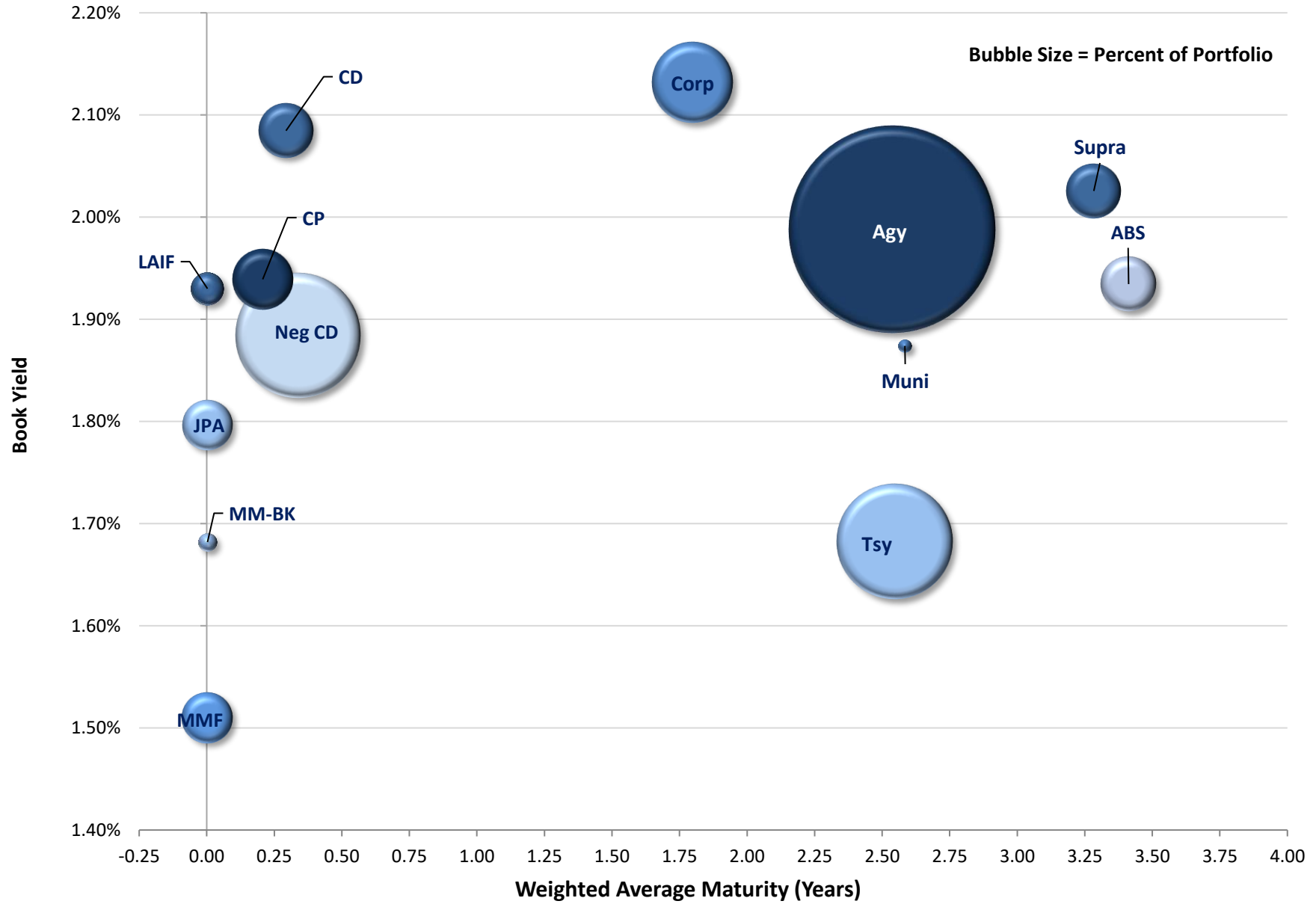
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2016	\$3.325	\$3.023	\$3.078	\$2.936	\$3.117	\$3.530	\$3.747	\$3.852	\$3.862	\$4.195	\$4.199	\$4.060
Fiscal Year 2017	\$4.120	\$3.786	\$3.698	\$3.962	\$4.328	\$4.781	\$4.807	\$4.726	\$4.767	\$5.174	\$5.263	\$5.253
Fiscal Year 2018	\$5.107	\$4.600	\$4.490	\$4.625	\$5.096	\$5.818	\$6.011	\$5.881	\$5.868	\$6.002	\$5.984	\$5.901
Fiscal Year 2019	\$5.648	\$5.146	\$5.108	\$5.047	\$5.540	\$6.217	\$6.047	\$5.912	\$6.093	\$6.626	\$6.507	\$6.311
Fiscal Year 2020	\$6.029	\$5.655	\$5.782	\$5.797	\$6.103	\$6.658	\$6.682					

Figures in Billions, Average Daily Balance

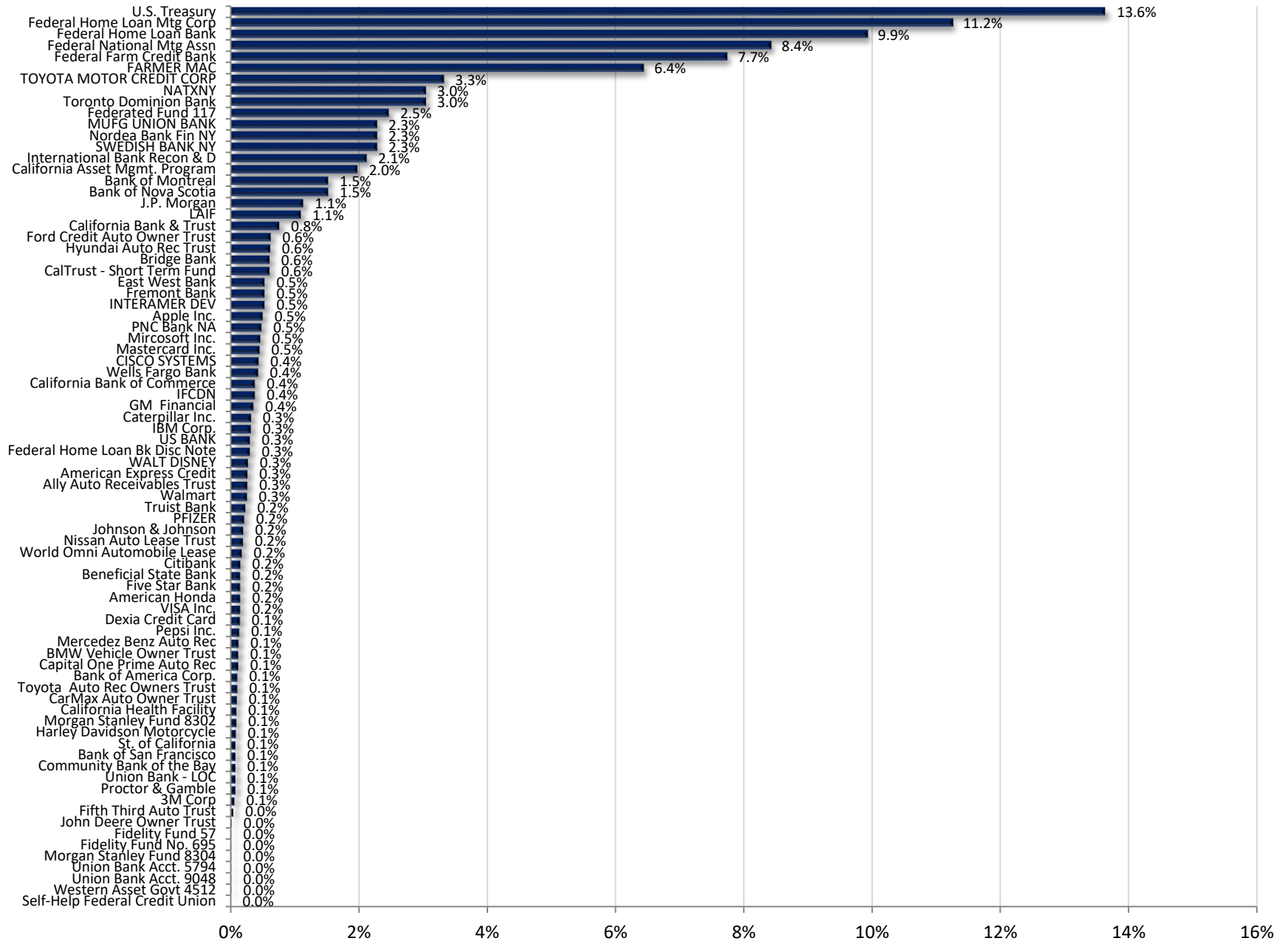
Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value



Int. Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$6,710,521,615	\$88,078,494	1.33%
-75 Basis Points	\$6,686,740,422	\$64,297,300	0.97%
-50 Basis Points	\$6,664,720,798	\$42,277,677	0.64%
-25 Basis Points	\$6,642,701,175	\$20,258,054	0.31%
No Change	\$6,622,443,121	\$0	0.00%
+25 Basis Points	\$6,596,615,593	-\$25,827,528	-0.39%
+50 Basis Points	\$6,570,788,065	-\$51,655,056	-0.78%
+75 Basis Points	\$6,546,947,270	-\$75,495,852	-1.14%
+100 Basis Points	\$6,523,106,475	-\$99,336,647	-1.50%



*Note: Excludes Cash Balance



**Alameda County Investment Pool
Portfolio Management
Portfolio Summary
January 31, 2020**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	YTM 365 Equiv.
Non-Negotiable CDs	200,170,000.00	200,170,000.00	200,170,000.00	3.04	107	2.085
Local Agency Investment Funds	72,000,000.00	72,000,000.00	72,000,000.00	1.09	1	1.930
Joint Powers Authority	170,000,000.00	170,000,000.00	170,000,000.00	2.58	1	1.796
Money Market Mutual Funds	172,000,000.00	172,000,000.00	172,000,000.00	2.61	1	1.510
Money Market Bank Accounts	22,000,000.00	22,000,000.00	22,000,000.00	0.33	1	1.682
Negotiable CDs	1,050,000,000.00	1,050,351,500.00	1,050,000,000.00	15.95	124	1.884
Corporate Notes	437,522,000.00	442,036,571.81	438,961,525.78	6.67	657	2.132
Washington Supranational Obligation	200,000,000.00	202,329,300.00	199,345,053.15	3.03	1,198	2.026
Commercial Paper Disc. -Amortizing	250,000,000.00	249,153,500.00	247,812,763.89	3.77	76	1.939
Agency Bullets (Aaa/AA+)	1,645,710,000.00	1,666,270,219.40	1,644,187,105.20	24.98	904	2.027
Federal Agency Disc. -Amortizing	20,000,000.00	19,918,000.00	19,914,794.44	0.30	96	1.616
Treasury Notes and Bonds	900,000,000.00	904,473,500.00	897,551,823.96	13.64	930	1.682
Agency Callables (Aaa/AA+)	1,233,665,000.00	1,235,278,085.25	1,232,466,025.00	18.73	969	1.943
Asset Backed Securities	204,063,228.88	205,300,284.98	204,041,524.39	3.10	1,245	1.934
Municipal Bonds	11,000,000.00	11,162,160.00	11,100,050.00	0.17	943	1.874
	6,588,130,228.88	6,622,443,121.44	6,581,550,665.81	100.00%	681	1.921

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	16,458,594.65	83,165,866.81
Average Daily Balance	6,682,003,319.10	6,102,293,364.62
Effective Rate of Return	2.90%	2.31%

Henry C. Levy, Treasurer - Tax Collector

Reporting period 01/01/2020-01/31/2020

Run Date: 02/26/2020 - 11:28

Portfolio POOL
RC
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
January 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Non-Negotiable CDs											
SYS11903	11903	Five Star Bank		11/08/2019	10,000,000.00	10,000,000.00	10,000,000.00	2.190	2.220	95	05/06/2020
SYS11805	11805	Bank of San Francisco		08/06/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	3	02/04/2020
SYS11869	11869	Bridge Bank		10/02/2019	40,000,000.00	40,000,000.00	40,000,000.00	1.950	1.977	61	04/02/2020
SYS11870	11870	Beneficial State Bank		10/03/2019	10,000,000.00	10,000,000.00	10,000,000.00	1.670	1.693	62	04/03/2020
SYS11968	11968	California Bank & Trust		12/31/2019	30,000,000.00	30,000,000.00	30,000,000.00	2.000	2.028	27	02/28/2020
SYS11848	11848	Community Bank of the Bay		09/09/2019	5,000,000.00	5,000,000.00	5,000,000.00	1.850	1.876	35	03/07/2020
SYS11758	11758	California Bank of Commerce		05/21/2019	10,000,000.00	10,000,000.00	10,000,000.00	2.250	2.281	119	05/30/2020
SYS11761	11761	California Bank of Commerce		05/30/2019	15,000,000.00	15,000,000.00	15,000,000.00	2.250	2.281	118	05/29/2020
SYS11904	11904	East West Bank		11/12/2019	35,000,000.00	35,000,000.00	35,000,000.00	1.850	1.876	285	11/12/2020
SYS11749	11749	Fremont Bank		04/30/2019	35,000,000.00	35,000,000.00	35,000,000.00	2.410	2.443	89	04/30/2020
SYS11669	11669	Self-Help Federal Credit Union		03/13/2019	170,000.00	170,000.00	170,000.00	2.100	2.129	41	03/13/2020
SYS11729	11729	Union Bank - LOC		04/17/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	75	04/16/2020
Subtotal and Average			200,170,000.00		200,170,000.00	200,170,000.00	200,170,000.00	2.085	107		
Local Agency Investment Funds											
SYS10285	10285	LAIF		07/01/2018	72,000,000.00	72,000,000.00	72,000,000.00	1.930	1.930	1	
Subtotal and Average			66,580,645.16		72,000,000.00	72,000,000.00	72,000,000.00	1.930	1		
Joint Powers Authority											
SYS10470	10470	California Asset Mgmt. Program		07/01/2018	130,000,000.00	130,000,000.00	130,000,000.00	1.780	1.780	1	
SYS10472	10472	CalTrust - Short Term Fund		07/01/2018	40,000,000.00	40,000,000.00	40,000,000.00	1.850	1.850	1	
Subtotal and Average			170,000,000.00		170,000,000.00	170,000,000.00	170,000,000.00	1.796	1		
Money Market Mutual Funds											
608919718	11093	Federated Fund 117		07/01/2018	162,000,000.00	162,000,000.00	162,000,000.00	1.510	1.510	1	
316175504	10274	Fidelity Fund No. 695		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.500	1.500	1	
316175108	11090	Fidelity Fund 57		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.490	1.490	1	
61747C707	10280	Morgan Stanley Fund 8302		07/01/2018	6,000,000.00	6,000,000.00	6,000,000.00	1.520	1.520	1	
61747C582	11089	Morgan Stanley Fund 8304		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.510	1.510	1	
52470G791	10318	Western Asset Govt 4512		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.460	1.460	1	
Subtotal and Average			301,258,064.52		172,000,000.00	172,000,000.00	172,000,000.00	1.510	1		
Money Market Bank Accounts											
SYS10286	10286	California Bank & Trust		07/01/2018	20,000,000.00	20,000,000.00	20,000,000.00	1.750	1.750	1	
SYS10290	10290	Union Bank Acct. 5794		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.000	1.000	1	

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
January 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Money Market Bank Accounts											
SYS10291	10291	Union Bank Acct. 9048		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.000	1.000	1	
Subtotal and Average			22,000,000.00		22,000,000.00	22,000,000.00	22,000,000.00		1.682	1	
Negotiable CDs											
06367BAL3	11928	Bank of Montreal		11/26/2019	50,000,000.00	50,007,500.00	50,000,000.00	1.850	1.876	24	02/25/2020
06367BCJ6	11937	Bank of Montreal		12/10/2019	50,000,000.00	50,014,500.00	50,000,000.00	1.850	1.876	52	03/24/2020
06417MDP7	11874	Bank of Nova Scotia		10/18/2019	50,000,000.00	50,021,000.00	50,000,000.00	1.900	1.926	116	05/27/2020
06417MFF7	11927	Bank of Nova Scotia		11/26/2019	50,000,000.00	50,018,500.00	50,000,000.00	1.850	1.876	158	07/08/2020
62478T4T3	11802	MUFG UNION BANK		07/31/2019	50,000,000.00	50,003,500.00	50,000,000.00	2.158	2.188	4	02/05/2020
62478T5T2	11864	MUFG UNION BANK		09/27/2019	50,000,000.00	50,010,000.00	50,000,000.00	2.000	2.028	18	02/19/2020
62478U2Z8	11989	MUFG UNION BANK		01/29/2020	50,000,000.00	49,999,500.00	50,000,000.00	1.680	1.703	181	07/31/2020
63873N7G0	11884	NATXNY		10/29/2019	50,000,000.00	50,033,000.00	50,000,000.00	1.880	1.906	181	07/31/2020
63873QAQ7	11907	NATXNY		11/14/2019	50,000,000.00	50,043,500.00	50,000,000.00	1.900	1.926	174	07/24/2020
63873QAS3	11910	NATXNY		11/15/2019	50,000,000.00	50,044,000.00	50,000,000.00	1.900	1.926	165	07/15/2020
63873QDN1	11979	NATXNY		01/22/2020	50,000,000.00	50,006,000.00	50,000,000.00	1.750	1.774	200	08/19/2020
65558TLE3	11809	Nordea Bank Fin NY		08/13/2019	50,000,000.00	50,011,000.00	50,000,000.00	1.990	2.018	18	02/19/2020
65558TTU9	11991	Nordea Bank Fin NY		01/30/2020	50,000,000.00	49,994,500.00	50,000,000.00	1.670	1.693	186	08/05/2020
65558TTW5	11994	Nordea Bank Fin NY		01/30/2020	50,000,000.00	49,990,000.00	50,000,000.00	1.670	1.693	228	09/16/2020
87019VXW2	11818	SWEDISH BANK NY		08/19/2019	50,000,000.00	50,029,500.00	50,000,000.00	2.030	2.058	47	03/19/2020
87019VB22	11996	SWEDISH BANK NY		01/31/2020	50,000,000.00	50,000,000.00	50,000,000.00	1.710	1.734	209	08/28/2020
87019VB30	12003	SWEDISH BANK NY		01/31/2020	50,000,000.00	50,000,000.00	50,000,000.00	1.690	1.713	181	07/31/2020
89114N5Z4	11866	Toronto Dominion Bank		09/30/2019	50,000,000.00	50,029,000.00	50,000,000.00	2.040	2.068	52	03/24/2020
89114N3H6	11873	Toronto Dominion Bank		10/18/2019	50,000,000.00	50,043,000.00	50,000,000.00	1.910	1.937	118	05/29/2020
89114NAM7	11908	Toronto Dominion Bank		11/14/2019	50,000,000.00	50,035,500.00	50,000,000.00	1.880	1.906	102	05/13/2020
89114NFU4	11980	Toronto Dominion Bank		01/22/2020	50,000,000.00	50,018,000.00	50,000,000.00	1.720	1.744	186	08/05/2020
Subtotal and Average			924,193,548.39		1,050,000,000.00	1,050,351,500.00	1,050,000,000.00		1.884	124	
Corporate Notes											
037833BD1	10648	Apple Inc.		05/13/2015	5,000,000.00	5,004,950.00	4,992,250.00	2.000	2.033	95	05/06/2020
037833CC2	11060	Apple Inc.		08/04/2016	5,000,000.00	4,998,250.00	4,993,050.00	1.550	1.579	550	08/04/2021
037833CK4	11207	Apple Inc.		02/09/2017	10,000,000.00	9,999,900.00	9,995,100.00	1.900	1.917	6	02/07/2020
037833DM9	11851	Apple Inc.		09/11/2019	3,000,000.00	3,020,220.00	2,993,160.00	1.800	1.848	1,684	09/11/2024
037833DL1	11852	Apple Inc.		09/11/2019	1,000,000.00	1,004,450.00	999,830.00	1.700	1.706	953	09/11/2022
037833DM9	11943	Apple Inc.		12/12/2019	9,000,000.00	9,060,660.00	8,959,320.00	1.800	2.001	1,684	09/11/2024
0258M0EE5	11225	American Express Credit		03/03/2017	2,500,000.00	2,500,000.00	2,497,400.00	2.200	2.236	31	03/03/2020

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
January 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Corporate Notes											
0258MODT3	11686	American Express Credit		03/29/2019	15,000,000.00	15,018,750.00	14,961,450.00	2.375	2.600	115	05/26/2020
06051GGS2	11882	Bank of America Corp.		10/29/2019	7,000,000.00	7,024,990.00	7,023,384.67	2.328	2.246	608	10/01/2021
14913Q3A5	11839	Caterpillar Inc.		09/06/2019	6,000,000.00	6,034,440.00	5,991,660.00	1.900	1.948	948	09/06/2022
14913Q3C1	11971	Caterpillar Inc.		01/13/2020	15,000,000.00	15,124,650.00	14,993,100.00	1.950	1.967	1,021	11/18/2022
17275RBD3	11575	CISCO SYSTEMS		10/11/2018	10,000,000.00	10,057,000.00	9,779,300.00	2.200	3.180	393	02/28/2021
17275RAX0	11710	CISCO SYSTEMS		04/11/2019	10,000,000.00	10,028,100.00	9,987,100.00	2.450	2.560	135	06/15/2020
17275RBJ0	11782	CISCO SYSTEMS		06/27/2019	9,000,000.00	9,035,820.00	8,967,870.00	1.850	2.014	597	09/20/2021
17325FAY4	11883	Citibank		10/29/2019	10,000,000.00	10,134,300.00	10,118,600.00	2.844	2.369	839	05/20/2022
25468PDU7	11292	WALT DISNEY		06/06/2017	5,000,000.00	5,001,200.00	4,994,200.00	1.800	1.840	125	06/05/2020
25468PDU7	11293	WALT DISNEY		06/06/2017	13,000,000.00	13,003,120.00	12,984,920.00	1.800	1.840	125	06/05/2020
02665WDF5	11914	American Honda		11/21/2019	10,000,000.00	10,055,900.00	9,996,600.00	1.950	1.966	839	05/20/2022
459200JX0	11890	IBM Corp.		10/31/2019	6,674,000.00	6,813,953.78	6,813,953.78	2.850	1.997	832	05/13/2022
459200JX0	11891	IBM Corp.		10/31/2019	10,000,000.00	10,340,316.67	10,340,316.67	2.850	2.000	832	05/13/2022
459200JX0	11931	IBM Corp.		11/27/2019	3,650,000.00	3,730,293.92	3,730,293.92	2.850	1.976	832	05/13/2022
478160BS2	10927	Johnson & Johnson		03/01/2016	2,000,000.00	2,003,760.00	2,000,000.00	1.650	1.650	394	03/01/2021
478160CD4	11226	Johnson & Johnson		03/03/2017	11,000,000.00	11,168,190.00	10,970,080.00	2.250	2.308	761	03/03/2022
46625HNX4	11687	J.P. Morgan		03/29/2019	25,000,000.00	25,132,250.00	24,975,000.00	2.550	2.614	271	10/29/2020
57636QAF1	11737	Mastercard Inc.		04/25/2019	10,000,000.00	10,086,200.00	9,856,500.00	2.000	2.580	659	11/21/2021
57636QAF1	11781	Mastercard Inc.		06/27/2019	20,000,000.00	20,172,400.00	19,982,600.00	2.000	2.037	659	11/21/2021
88579YBA8	11567	3M Corp		09/14/2018	4,000,000.00	4,082,400.00	3,991,800.00	3.000	3.072	591	09/14/2021
594918BG8	10819	Mircosoft Inc.		11/03/2015	2,000,000.00	2,005,060.00	1,998,400.00	2.000	2.017	276	11/03/2020
594918BP8	11063	Mircosoft Inc.		08/08/2016	2,000,000.00	2,000,900.00	1,997,900.00	1.550	1.572	554	08/08/2021
594918BP8	11065	Mircosoft Inc.		08/08/2016	7,000,000.00	7,003,150.00	6,992,650.00	1.550	1.572	554	08/08/2021
594918BQ6	11783	Mircosoft Inc.		06/27/2019	4,157,000.00	4,221,724.49	4,160,450.31	2.000	1.979	1,284	08/08/2023
594918AQ7	11836	Mircosoft Inc.		08/30/2019	15,150,000.00	15,425,427.00	15,376,644.00	2.125	1.644	1,018	11/15/2022
713448DX3	11333	Pepsi Inc.		10/10/2017	9,000,000.00	9,043,830.00	8,998,200.00	2.000	2.006	439	04/15/2021
717081DZ3	11871	PFIZER		10/16/2019	14,025,000.00	14,205,221.25	14,131,590.00	2.200	1.840	683	12/15/2021
742718EQ8	11126	Proctor & Gamble		11/03/2016	5,000,000.00	5,019,500.00	4,989,750.00	1.700	1.743	641	11/03/2021
69353REW4	11826	PNC Bank NA		08/26/2019	3,150,000.00	3,169,813.50	3,153,811.50	2.150	2.075	453	04/29/2021
69353RFE3	11854	PNC Bank NA		09/16/2019	13,216,000.00	13,473,051.20	13,314,327.04	2.450	2.180	908	07/28/2022
69349LAG3	11909	PNC Bank NA		11/15/2019	15,000,000.00	15,378,750.00	15,265,950.00	2.700	2.116	1,004	11/01/2022
89236TEC5	11916	TOYOTA MOTOR CREDIT CORP		11/22/2019	5,000,000.00	5,072,750.00	5,062,047.22	2.150	1.855	950	09/08/2022
89236TEC5	11917	TOYOTA MOTOR CREDIT CORP		11/22/2019	15,000,000.00	15,218,250.00	15,188,541.67	2.150	1.849	950	09/08/2022
07330NAJ4	11944	Truist Bank		12/13/2019	15,000,000.00	15,192,450.00	15,237,885.00	2.850	2.053	425	04/01/2021
90331HPF4	11935	US BANK		12/09/2019	20,000,000.00	20,206,400.00	19,983,200.00	1.950	1.978	1,073	01/09/2023
92826CAB8	11709	VISA Inc.		04/11/2019	10,000,000.00	10,042,800.00	9,948,500.00	2.200	2.515	317	12/14/2020

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Corporate Notes											
95000U2B8	11896	Wells Fargo Bank		11/07/2019	15,000,000.00	15,296,550.00	15,173,250.00	2.625	2.183	902	07/22/2022
94988J5N3	11913	Wells Fargo Bank		11/21/2019	13,000,000.00	13,110,890.00	13,108,550.00	2.600	1.862	349	01/15/2021
931142DU4	11342	Walmart		10/20/2017	5,000,000.00	5,103,950.00	4,999,600.00	2.350	2.351	1,048	12/15/2022
931142EA7	11344	Walmart		10/20/2017	5,000,000.00	5,014,700.00	4,992,750.00	1.900	1.947	318	12/15/2020
931142EJ8	11535	Walmart		06/27/2018	3,000,000.00	3,065,580.00	2,999,850.00	3.125	3.127	508	06/23/2021
931142EK5	11536	Walmart		06/27/2018	2,000,000.00	2,119,860.00	1,999,460.00	3.400	3.406	1,241	06/26/2023
931142EG4	11537	Walmart		06/27/2018	2,000,000.00	2,009,500.00	1,999,380.00	2.850	2.866	143	06/23/2020
Subtotal and Average			433,326,569.97		437,522,000.00	442,036,571.81	438,961,525.78		2.132	657	
Washington Supranational Obligation											
45818WCS3	11932	INTERAMER DEV		12/03/2019	10,000,000.00	10,123,200.00	9,999,500.00	1.700	1.719	1,749	11/15/2024
45818WCS3	11950	INTERAMER DEV		12/16/2019	25,000,000.00	25,308,000.00	24,927,597.22	1.700	1.793	1,749	11/15/2024
45905UQ49	11356	International Bank Recon & D		10/26/2017	25,000,000.00	25,033,000.00	25,000,000.00	1.800	1.800	181	07/31/2020
45905UQ80	11464	International Bank Recon & D		03/27/2018	10,000,000.00	10,023,600.00	9,839,000.00	1.950	2.292	282	11/09/2020
45905UQ80	11538	International Bank Recon & D		06/28/2018	10,000,000.00	10,023,600.00	9,826,900.00	1.950	2.710	282	11/09/2020
459058GH0	11544	International Bank Recon & D		07/25/2018	10,000,000.00	10,191,100.00	9,976,600.00	2.750	2.832	538	07/23/2021
45905UQ80	11555	International Bank Recon & D		08/30/2018	10,000,000.00	10,023,600.00	9,813,622.60	1.950	2.832	282	11/09/2020
459058HLO	11893	International Bank Recon & D		11/06/2019	10,000,000.00	10,021,600.00	10,000,000.00	2.250	2.250	1,740	11/06/2024
459058HP1	11912	International Bank Recon & D		11/20/2019	20,000,000.00	20,595,800.00	19,995,972.22	2.050	2.063	1,747	11/13/2024
459058HP1	11930	International Bank Recon & D		11/27/2019	20,000,000.00	20,595,800.00	20,003,944.44	2.050	2.063	1,747	11/13/2024
45905U5U4	11981	International Bank Recon & D		01/27/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.750	1.750	1,091	01/27/2023
45905U5U4	11982	International Bank Recon & D		01/27/2020	15,000,000.00	15,000,000.00	15,000,000.00	1.750	1.750	1,091	01/27/2023
45950VNP7	11974	IFCDN		01/17/2020	25,000,000.00	25,390,000.00	24,961,916.67	1.680	1.719	1,805	01/10/2025
Subtotal and Average			165,493,741.32		200,000,000.00	202,329,300.00	199,345,053.15		2.026	1,198	
Commercial Paper Disc. -Amortizing											
46640PGX5	11993	J.P. Morgan		01/30/2020	50,000,000.00	49,580,000.00	49,573,000.00		1.737	181	07/31/2020
89233GC53	11813	TOYOTA MOTOR CREDIT CORP		08/14/2019	50,000,000.00	49,931,000.00	49,444,666.67	1.960	2.051	33	03/05/2020
89233GCQ7	11865	TOYOTA MOTOR CREDIT CORP		09/30/2019	50,000,000.00	49,887,000.00	49,516,000.00	1.980	2.027	52	03/24/2020
89233GD11	11887	TOYOTA MOTOR CREDIT CORP		10/30/2019	50,000,000.00	49,868,500.00	49,591,472.22	1.910	1.952	60	04/01/2020
89233GCQ7	11926	TOYOTA MOTOR CREDIT CORP		11/26/2019	50,000,000.00	49,887,000.00	49,687,625.00	1.890	1.928	52	03/24/2020
Subtotal and Average			201,438,021.95		250,000,000.00	249,153,500.00	247,812,763.89		1.939	76	

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Agency Bullets (Aaa/AA+)											
3132X0Q53	11469	FARMER MAC		03/29/2018	10,000,000.00	10,126,300.00	9,995,100.00	2.600	2.617	422	03/29/2021
3132X0U25	11486	FARMER MAC		04/19/2018	30,000,000.00	31,175,100.00	29,982,000.00	2.800	2.813	1,173	04/19/2023
3132X0U25	11487	FARMER MAC		04/19/2018	40,000,000.00	41,566,800.00	39,976,000.00	2.800	2.813	1,173	04/19/2023
3132X0U25	11488	FARMER MAC		04/19/2018	30,000,000.00	31,175,100.00	29,982,000.00	2.800	2.813	1,173	04/19/2023
31422BEV8	11731	FARMER MAC		04/22/2019	50,000,000.00	50,804,500.00	50,000,000.00	2.485	2.485	611	10/04/2021
31422BEX4	11736	FARMER MAC		04/24/2019	50,000,000.00	51,181,500.00	50,000,000.00	2.475	2.475	976	10/04/2022
31422BFL9	11755	FARMER MAC		05/10/2019	25,000,000.00	25,851,000.00	25,000,000.00	2.400	2.400	1,490	03/01/2024
31422BFK1	11756	FARMER MAC		05/10/2019	25,000,000.00	25,883,750.00	25,000,000.00	2.400	2.400	1,551	05/01/2024
31422BJB7	11793	FARMER MAC		07/22/2019	25,000,000.00	25,410,750.00	25,000,000.00	1.970	1.970	1,431	01/02/2024
31422BPC8	11911	FARMER MAC		11/20/2019	20,000,000.00	20,126,800.00	20,000,000.00	1.720	1.720	1,388	11/20/2023
31422BQK9	11955	FARMER MAC		12/20/2019	25,000,000.00	25,173,000.00	24,988,750.00	1.690	1.700	1,693	09/20/2024
31422BQW3	11956	FARMER MAC		12/20/2019	40,000,000.00	40,274,400.00	40,000,000.00	1.740	1.740	1,339	10/02/2023
3133EHHB2	11265	Federal Farm Credit Bank		04/27/2017	5,000,000.00	4,998,700.00	4,986,500.00	1.450	1.542	86	04/27/2020
3133EHW58	11374	Federal Farm Credit Bank		11/27/2017	10,000,000.00	10,029,900.00	9,997,100.00	1.900	1.910	300	11/27/2020
3133EJHL6	11459	Federal Farm Credit Bank		03/27/2018	10,000,000.00	9,992,800.00	9,992,800.00	2.375	2.412	55	03/27/2020
3133EJHL6	11460	Federal Farm Credit Bank		03/27/2018	10,000,000.00	9,984,000.00	9,984,000.00	2.375	2.457	55	03/27/2020
3133EJKY4	11475	Federal Farm Credit Bank		04/13/2018	10,000,000.00	10,016,100.00	9,995,500.00	2.375	2.398	72	04/13/2020
3133EJKY4	11476	Federal Farm Credit Bank		04/13/2018	10,000,000.00	10,016,100.00	9,994,180.00	2.375	2.405	72	04/13/2020
3133EJLZ0	11493	Federal Farm Credit Bank		04/23/2018	10,000,000.00	10,154,400.00	9,985,900.00	2.625	2.674	447	04/23/2021
3133EKQU3	11778	Federal Farm Credit Bank		06/21/2019	30,000,000.00	30,612,600.00	29,984,700.00	1.950	1.961	1,594	06/13/2024
3133EKTV8	11784	Federal Farm Credit Bank		07/02/2019	12,000,000.00	12,221,760.00	11,998,320.00	1.900	1.903	1,612	07/01/2024
3133EKUA2	11785	Federal Farm Credit Bank		07/02/2019	15,000,000.00	15,182,550.00	14,989,800.00	1.850	1.870	1,096	02/01/2023
3133EKYJ9	11807	Federal Farm Credit Bank		08/08/2019	15,000,000.00	15,147,900.00	15,113,612.50	1.850	1.595	916	08/05/2022
3133EKZK5	11812	Federal Farm Credit Bank		08/14/2019	20,000,000.00	20,101,000.00	19,992,000.00	1.600	1.610	1,290	08/14/2023
3133EKA63	11814	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,056,600.00	9,982,800.00	1.600	1.636	1,658	08/16/2024
3133EKM45	11845	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,012,300.00	9,990,350.00	1.500	1.537	948	09/06/2022
3133EKP67	11855	Federal Farm Credit Bank		09/17/2019	10,000,000.00	10,041,700.00	9,981,600.00	1.625	1.719	594	09/17/2021
3133ELDK7	11945	Federal Farm Credit Bank		12/16/2019	35,000,000.00	35,150,150.00	34,998,145.70	1.630	1.632	865	06/15/2022
3133ELDK7	11946	Federal Farm Credit Bank		12/16/2019	10,000,000.00	10,042,900.00	9,999,470.20	1.630	1.632	865	06/15/2022
3133ELDK7	11947	Federal Farm Credit Bank		12/16/2019	30,000,000.00	30,128,700.00	29,998,410.60	1.630	1.632	865	06/15/2022
3133ELKN3	12001	Federal Farm Credit Bank		01/31/2020	25,000,000.00	25,073,750.00	25,068,229.17	1.550	1.417	727	01/28/2022
3133ELHR8	12002	Federal Farm Credit Bank		01/31/2020	25,000,000.00	25,090,750.00	25,095,861.11	1.600	1.425	720	01/21/2022
3130A7CV5	10911	Federal Home Loan Bank		02/18/2016	5,000,000.00	4,992,350.00	4,979,800.00	1.375	1.459	383	02/18/2021
3130A7CV5	10912	Federal Home Loan Bank		02/18/2016	15,000,000.00	14,977,050.00	14,939,400.00	1.375	1.459	383	02/18/2021
3130AABG2	11148	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,043,550.00	4,980,100.00	1.875	1.959	667	11/29/2021
3130AABG2	11149	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,043,550.00	4,980,100.00	1.875	1.959	667	11/29/2021

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Agency Bullets (Aaa/AA+)											
3130AABG2	11150	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,043,550.00	4,980,100.00	1.875	1.959	667	11/29/2021
3130AB3F1	11246	Federal Home Loan Bank		04/13/2017	15,000,000.00	15,001,800.00	15,000,000.00	1.600	1.600	72	04/13/2020
3130ACE26	11312	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,986,200.00	9,967,900.00	1.375	1.483	240	09/28/2020
3130ACE26	11313	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,986,200.00	9,967,900.00	1.375	1.483	240	09/28/2020
3130ACE26	11314	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,986,200.00	9,967,900.00	1.375	1.483	240	09/28/2020
3130ADN32	11437	Federal Home Loan Bank		02/09/2018	10,000,000.00	10,000,800.00	9,981,700.00	2.125	2.219	10	02/11/2020
3130ADN32	11438	Federal Home Loan Bank		02/09/2018	10,000,000.00	10,000,800.00	9,981,700.00	2.125	2.219	10	02/11/2020
3130ADN32	11439	Federal Home Loan Bank		02/09/2018	10,000,000.00	10,000,800.00	9,981,700.00	2.125	2.219	10	02/11/2020
3130ADN32	11440	Federal Home Loan Bank		02/09/2018	8,000,000.00	8,000,640.00	7,985,360.00	2.125	2.219	10	02/11/2020
3130ADUJ9	11455	Federal Home Loan Bank		03/16/2018	15,000,000.00	15,018,900.00	14,997,300.00	2.375	2.384	58	03/30/2020
3130ADUJ9	11456	Federal Home Loan Bank		03/16/2018	15,000,000.00	15,018,900.00	14,997,300.00	2.375	2.384	58	03/30/2020
3130AECJ7	11512	Federal Home Loan Bank		05/21/2018	15,000,000.00	15,050,550.00	14,994,600.00	2.625	2.643	117	05/28/2020
3130AEWA4	11564	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,104,100.00	14,967,750.00	2.625	2.733	243	10/01/2020
3130AEWA4	11565	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,104,100.00	14,967,750.00	2.625	2.733	243	10/01/2020
3130AF5B9	11576	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,268,800.00	9,993,500.00	3.000	3.023	619	10/12/2021
3130AF5B9	11577	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,268,800.00	9,993,500.00	3.000	3.023	619	10/12/2021
3130AGLD5	11786	Federal Home Loan Bank		07/03/2019	15,000,000.00	15,108,600.00	15,014,070.00	1.875	1.827	522	07/07/2021
3130AGWK7	11815	Federal Home Loan Bank		08/16/2019	12,000,000.00	12,069,120.00	11,971,800.00	1.500	2.136	1,657	08/15/2024
3130AGWK7	11816	Federal Home Loan Bank		08/16/2019	20,000,000.00	20,115,200.00	19,953,000.00	1.500	1.549	1,657	08/15/2024
3130AGWK7	11817	Federal Home Loan Bank		08/16/2019	20,000,000.00	20,115,200.00	19,953,000.00	1.500	1.549	1,657	08/15/2024
313380GJ0	11888	Federal Home Loan Bank		10/30/2019	25,000,000.00	25,353,500.00	25,287,083.33	2.000	1.688	951	09/09/2022
313380GJ0	11889	Federal Home Loan Bank		10/30/2019	14,710,000.00	14,917,999.40	14,879,949.53	2.000	1.686	951	09/09/2022
3130AHJY0	11900	Federal Home Loan Bank		11/08/2019	20,000,000.00	20,092,200.00	19,965,800.00	1.625	1.711	657	11/19/2021
3130AHJY0	11901	Federal Home Loan Bank		11/08/2019	30,000,000.00	30,138,300.00	29,948,700.00	1.625	1.711	657	11/19/2021
3130AHSR5	11958	Federal Home Loan Bank		12/20/2019	15,000,000.00	15,065,250.00	14,983,800.00	1.625	1.680	688	12/20/2021
3130AHSR5	11959	Federal Home Loan Bank		12/20/2019	15,000,000.00	15,065,250.00	14,983,800.00	1.625	1.680	688	12/20/2021
3130AHSR5	11960	Federal Home Loan Bank		12/20/2019	9,000,000.00	9,039,150.00	8,990,280.00	1.625	1.680	688	12/20/2021
3137EAEC9	11066	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	9,956,900.00	9,949,200.00	1.125	1.230	558	08/12/2021
3137EAEF2	11252	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,998,600.00	9,965,800.00	1.375	1.492	79	04/20/2020
3137EAEF2	11253	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,998,600.00	9,965,800.00	1.375	1.492	79	04/20/2020
3137EAEF2	11254	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,998,600.00	9,965,800.00	1.375	1.492	79	04/20/2020
3137EA EK1	11367	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,028,600.00	9,990,400.00	1.875	1.908	290	11/17/2020
3137EA EK1	11368	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,028,600.00	9,990,400.00	1.875	1.908	290	11/17/2020
3137EA EL9	11446	Federal Home Loan Mtg Corp		02/16/2018	10,000,000.00	10,092,300.00	9,973,600.00	2.375	2.467	381	02/16/2021
3137EA EM7	11489	Federal Home Loan Mtg Corp		04/19/2018	15,000,000.00	15,031,050.00	14,996,700.00	2.500	2.511	82	04/23/2020
3137EA EM7	11490	Federal Home Loan Mtg Corp		04/19/2018	15,000,000.00	15,031,050.00	14,996,700.00	2.500	2.511	82	04/23/2020

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Agency Bullets (Aaa/AA+)											
3137EAEN5	11520	Federal Home Loan Mtg Corp		06/11/2018	15,000,000.00	15,696,600.00	14,918,400.00	2.750	2.867	1,234	06/19/2023
3135G0S38	11184	Federal National Mtg Assn		01/09/2017	15,000,000.00	15,177,150.00	14,973,150.00	2.000	2.038	704	01/05/2022
3135G0T29	11218	Federal National Mtg Assn		02/28/2017	10,000,000.00	9,999,100.00	9,993,600.00	1.500	1.522	27	02/28/2020
3135G0T29	11219	Federal National Mtg Assn		02/28/2017	10,000,000.00	9,999,100.00	9,993,600.00	1.500	1.147	27	02/28/2020
3135G0T60	11309	Federal National Mtg Assn		08/01/2017	10,000,000.00	9,993,400.00	9,969,700.00	1.500	1.604	180	07/30/2020
3135G0T60	11310	Federal National Mtg Assn		08/01/2017	10,000,000.00	9,993,400.00	9,969,700.00	1.500	1.604	180	07/30/2020
3135G0T78	11331	Federal National Mtg Assn		10/06/2017	15,000,000.00	15,258,000.00	14,990,100.00	2.000	2.014	977	10/05/2022
3135G0T78	11332	Federal National Mtg Assn		10/06/2017	10,000,000.00	10,172,000.00	9,993,400.00	2.000	2.014	977	10/05/2022
3135G0U27	11479	Federal National Mtg Assn		04/13/2018	10,000,000.00	10,129,200.00	9,985,100.00	2.500	2.552	437	04/13/2021
3135G0U43	11568	Federal National Mtg Assn		09/14/2018	20,000,000.00	21,058,800.00	19,918,000.00	2.875	2.964	1,319	09/12/2023
3135G0U84	11588	Federal National Mtg Assn		11/01/2018	10,000,000.00	10,098,600.00	9,994,200.00	2.875	2.905	272	10/30/2020
3135G0U92	11644	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,237,700.00	9,992,800.00	2.625	2.650	710	01/11/2022
3135G0U92	11645	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,237,700.00	9,992,800.00	2.625	2.650	710	01/11/2022
3135G0V34	11657	Federal National Mtg Assn		02/08/2019	20,000,000.00	20,860,000.00	19,925,600.00	2.500	2.580	1,465	02/05/2024
3135G0V34	11658	Federal National Mtg Assn		02/08/2019	20,000,000.00	20,860,000.00	19,925,600.00	2.500	2.580	1,465	02/05/2024
3135G0V59	11718	Federal National Mtg Assn		04/12/2019	15,000,000.00	15,289,050.00	14,950,800.00	2.250	2.364	801	04/12/2022
3135G0V59	11719	Federal National Mtg Assn		04/12/2019	30,000,000.00	30,578,100.00	29,870,400.00	2.250	2.400	801	04/12/2022
3135G0V75	11788	Federal National Mtg Assn		07/08/2019	20,000,000.00	20,319,800.00	19,924,200.00	1.750	1.830	1,613	07/02/2024
3135G0W33	11840	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,012,600.00	19,930,400.00	1.375	1.494	948	09/06/2022
3135G0W33	11841	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,012,600.00	19,930,400.00	1.375	1.494	948	09/06/2022
3135G0W33	11842	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,012,600.00	19,930,400.00	1.375	1.494	948	09/06/2022
3135G0W66	11872	Federal National Mtg Assn		10/18/2019	20,000,000.00	20,198,600.00	19,965,800.00	1.625	1.661	1,718	10/15/2024
3135G0W66	11875	Federal National Mtg Assn		10/18/2019	25,000,000.00	25,248,250.00	24,957,250.00	1.625	1.661	1,718	10/15/2024
3135G0W66	11876	Federal National Mtg Assn		10/18/2019	25,000,000.00	25,248,250.00	24,957,250.00	1.625	1.661	1,718	10/15/2024
3135G0W66	11918	Federal National Mtg Assn		11/22/2019	25,000,000.00	25,248,250.00	24,977,883.06	1.625	1.677	1,718	10/15/2024
3135G0X24	11969	Federal National Mtg Assn		01/10/2020	20,000,000.00	20,193,000.00	19,936,200.00	1.625	1.692	1,802	01/07/2025
3135G0X24	11970	Federal National Mtg Assn		01/10/2020	20,000,000.00	20,193,000.00	19,936,200.00	1.625	1.692	1,802	01/07/2025
Subtotal and Average			1,597,280,052.24		1,645,710,000.00	1,666,270,219.40	1,644,187,105.20		2.027	904	
Federal Agency Disc. -Amortizing											
313384WN5	11995	Federal Home Loan Bk Disc Note		01/30/2020	20,000,000.00	19,918,000.00	19,914,794.44		1.616	96	05/07/2020
Subtotal and Average			1,284,825.45		20,000,000.00	19,918,000.00	19,914,794.44		1.616	96	
Treasury Notes and Bonds											
912828VV9	11702	U.S. Treasury		04/09/2019	50,000,000.00	50,148,500.00	49,818,359.40	2.125	2.391	212	08/31/2020

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Treasury Notes and Bonds											
912828F21	11712	U.S. Treasury		04/11/2019	50,000,000.00	50,603,500.00	49,771,484.38	2.125	2.316	607	09/30/2021
912828D1	11744	U.S. Treasury		04/29/2019	50,000,000.00	50,115,500.00	48,093,750.00	1.375	2.304	1,307	08/31/2023
912828S92	11791	U.S. Treasury		07/16/2019	50,000,000.00	49,908,000.00	48,804,687.50	1.250	1.867	1,276	07/31/2023
912828S8	11808	U.S. Treasury		08/13/2019	50,000,000.00	50,388,500.00	50,044,921.90	1.625	1.595	942	08/31/2022
912828D1	11832	U.S. Treasury		08/28/2019	50,000,000.00	50,115,500.00	50,304,942.26	1.375	1.392	1,307	08/31/2023
912828S92	11843	U.S. Treasury		09/06/2019	50,000,000.00	49,908,000.00	49,636,718.75	1.250	1.442	1,276	07/31/2023
912828YC8	11844	U.S. Treasury		09/06/2019	50,000,000.00	50,074,000.00	49,986,972.02	1.500	1.526	577	08/31/2021
912828VB3	11862	U.S. Treasury		09/26/2019	50,000,000.00	50,705,000.00	50,253,906.25	1.750	1.605	1,199	05/15/2023
912828YH7	11879	U.S. Treasury		10/25/2019	50,000,000.00	50,388,500.00	49,705,526.39	1.500	1.593	1,703	09/30/2024
912828XM7	11880	U.S. Treasury		10/25/2019	50,000,000.00	50,008,000.00	49,994,140.65	1.625	1.639	181	07/31/2020
912828Y87	11919	U.S. Treasury		11/22/2019	50,000,000.00	50,922,000.00	50,298,828.15	1.750	1.617	1,642	07/31/2024
912828Y87	11936	U.S. Treasury		12/10/2019	50,000,000.00	50,922,000.00	50,134,765.65	1.750	1.689	1,642	07/31/2024
912828S27	11951	U.S. Treasury		12/16/2019	50,000,000.00	49,789,000.00	49,587,890.63	1.125	1.669	515	06/30/2021
912828A2	11997	U.S. Treasury		01/31/2020	50,000,000.00	50,135,000.00	50,190,290.18	1.625	1.451	515	06/30/2021
912828G53	11998	U.S. Treasury		01/31/2020	50,000,000.00	50,469,000.00	50,596,311.48	1.875	1.389	668	11/30/2021
912828YJ3	11999	U.S. Treasury		01/31/2020	50,000,000.00	50,092,000.00	50,322,361.68	1.500	1.414	607	09/30/2021
912828F6	12000	U.S. Treasury		01/31/2020	50,000,000.00	49,781,500.00	50,005,966.69	1.125	1.421	577	08/31/2021
Subtotal and Average			976,136,327.54		900,000,000.00	904,473,500.00	897,551,823.96		1.682	930	
Treasury Discounts -Amortizing											
Subtotal and Average			95,644,725.81								
Agency Callables (Aaa/AA+)											
31422BCV0	11664	FARMER MAC		02/26/2019	10,000,000.00	10,004,500.00	10,000,000.00	2.480	2.480	384	02/19/2021
31422BEK2	11699	FARMER MAC		04/09/2019	12,000,000.00	12,021,240.00	11,988,000.00	2.760	2.782	1,529	04/09/2024
31422BEK2	11700	FARMER MAC		04/09/2019	6,000,000.00	6,010,620.00	5,985,000.00	2.760	2.814	1,529	04/09/2024
31422BRL6	11965	FARMER MAC		12/27/2019	25,000,000.00	25,159,750.00	25,000,000.00	1.900	1.900	1,791	12/27/2024
3133EFZ26	10954	Federal Farm Credit Bank		04/07/2016	15,000,000.00	14,998,650.00	15,000,000.00	1.400	1.400	66	04/07/2020
3133EF2L0	10956	Federal Farm Credit Bank		04/13/2016	10,000,000.00	9,996,100.00	10,000,000.00	1.400	1.400	72	04/13/2020
3133EF2L0	10957	Federal Farm Credit Bank		04/15/2016	15,000,000.00	14,994,150.00	15,000,000.00	1.400	1.400	72	04/13/2020
3133EF2L0	10961	Federal Farm Credit Bank		04/19/2016	15,000,000.00	14,994,150.00	15,000,000.00	1.400	1.400	72	04/13/2020
3133EF5Y9	10977	Federal Farm Credit Bank		05/04/2016	9,700,000.00	9,698,254.00	9,700,000.00	1.470	1.470	93	05/04/2020
3133EGDW2	11008	Federal Farm Credit Bank		06/08/2016	10,000,000.00	10,000,000.00	10,000,000.00	1.520	1.520	128	06/08/2020
3133EGDW2	11009	Federal Farm Credit Bank		06/08/2016	10,000,000.00	10,000,000.00	10,000,000.00	1.520	1.520	128	06/08/2020
3133EGFY6	11014	Federal Farm Credit Bank		06/16/2016	15,000,000.00	14,999,700.00	15,000,000.00	1.400	1.400	44	03/16/2020

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Agency Callables (Aaa/AA+)											
3133EGHP3	11022	Federal Farm Credit Bank		06/29/2016	10,000,000.00	9,998,100.00	10,000,000.00	1.420	1.420	149	06/29/2020
3133EGHQ1	11027	Federal Farm Credit Bank		06/29/2016	20,000,000.00	20,000,000.00	20,000,000.00	1.470	1.470	149	06/29/2020
3133EGQR9	11067	Federal Farm Credit Bank		08/18/2016	12,000,000.00	11,999,040.00	12,000,000.00	1.250	1.250	9	02/10/2020
3133EGQQ1	11407	Federal Farm Credit Bank		12/22/2017	10,000,000.00	9,993,600.00	9,825,370.00	1.300	2.050	104	05/15/2020
3133EHXZ1	11665	Federal Farm Credit Bank		02/26/2019	10,000,000.00	10,000,300.00	9,803,000.00	2.000	2.585	954	09/12/2022
3133EKF27	11827	Federal Farm Credit Bank		08/26/2019	20,000,000.00	20,015,400.00	20,000,000.00	1.850	1.850	937	08/26/2022
3133ELGX6	11975	Federal Farm Credit Bank		01/17/2020	15,000,000.00	15,010,950.00	14,998,133.33	1.580	1.595	712	01/13/2022
3130A8ZA4	11068	Federal Home Loan Bank		08/22/2016	22,200,000.00	22,179,354.00	22,200,000.00	1.230	1.230	111	05/22/2020
3130ACF33	11316	Federal Home Loan Bank		09/13/2017	10,000,000.00	10,003,600.00	10,000,000.00	1.875	1.875	590	09/13/2021
3130ACN83	11358	Federal Home Loan Bank		10/30/2017	15,000,000.00	15,006,300.00	15,000,000.00	1.700	1.700	104	05/15/2020
3130ACN83	11396	Federal Home Loan Bank		12/13/2017	10,000,000.00	10,004,200.00	9,952,000.00	1.700	1.903	104	05/15/2020
3130ACN83	11406	Federal Home Loan Bank		12/21/2017	15,000,000.00	15,006,300.00	14,896,500.00	1.700	1.995	104	05/15/2020
3130ACN83	11408	Federal Home Loan Bank		12/26/2017	20,000,000.00	20,008,400.00	19,875,000.00	1.700	1.969	104	05/15/2020
3130AG2Z7	11677	Federal Home Loan Bank		03/25/2019	12,000,000.00	12,017,640.00	12,000,000.00	2.650	2.650	783	03/25/2022
3130AG5Z4	11720	Federal Home Loan Bank		04/15/2019	10,000,000.00	10,015,900.00	10,000,000.00	2.625	2.625	1,535	04/15/2024
3130AGYJ8	11831	Federal Home Loan Bank		08/28/2019	20,000,000.00	20,006,200.00	20,000,000.00	2.000	2.000	937	08/26/2022
3130AH5N9	11863	Federal Home Loan Bank		09/26/2019	10,000,000.00	10,008,100.00	10,001,666.67	2.000	2.001	508	06/23/2021
3130AHD67	11877	Federal Home Loan Bank		10/22/2019	14,765,000.00	14,804,127.25	14,769,921.67	2.000	2.000	1,719	10/16/2024
3130AHP31	11938	Federal Home Loan Bank		12/11/2019	15,000,000.00	15,036,750.00	15,000,000.00	2.000	2.000	1,775	12/11/2024
3130AHP31	11939	Federal Home Loan Bank		12/11/2019	10,000,000.00	10,024,500.00	10,000,000.00	2.000	2.000	1,775	12/11/2024
3130AHP31	11940	Federal Home Loan Bank		12/11/2019	10,000,000.00	10,024,500.00	10,000,000.00	2.000	2.000	1,775	12/11/2024
3130AHP31	11948	Federal Home Loan Bank		12/16/2019	25,000,000.00	25,061,250.00	25,006,944.44	2.000	2.000	1,775	12/11/2024
3130AHWB5	11978	Federal Home Loan Bank		01/22/2020	25,000,000.00	25,025,250.00	24,992,638.89		1.799	1,816	01/21/2025
3134G9DF1	10975	Federal Home Loan Mtg Corp		05/04/2016	15,000,000.00	15,000,000.00	15,000,000.00	1.410	1.410	3	02/04/2020
3134G9F85	11030	Federal Home Loan Mtg Corp		06/30/2016	25,000,000.00	24,992,500.00	25,000,000.00	1.320	1.320	242	09/30/2020
3134GBHQ8	11260	Federal Home Loan Mtg Corp		04/27/2017	20,000,000.00	20,014,000.00	20,000,000.00	1.700	1.700	177	07/27/2020
3134GBLC4	11282	Federal Home Loan Mtg Corp		05/18/2017	5,000,000.00	5,000,200.00	4,997,500.00	1.800	1.815	291	11/18/2020
3134GBYF3	11308	Federal Home Loan Mtg Corp		07/27/2017	10,000,000.00	10,031,900.00	10,000,000.00	1.800	1.800	361	01/27/2021
3134GBH21	11327	Federal Home Loan Mtg Corp		09/29/2017	10,000,000.00	10,001,800.00	10,000,000.00	1.700	1.700	241	09/29/2020
3134GTAR4	11678	Federal Home Loan Mtg Corp		03/26/2019	15,000,000.00	15,016,800.00	15,000,000.00	2.550	2.550	783	03/25/2022
3134GTAS2	11679	Federal Home Loan Mtg Corp		03/26/2019	7,000,000.00	7,008,050.00	7,000,000.00	2.500	2.500	783	03/25/2022
3134GTDV2	11705	Federal Home Loan Mtg Corp		04/10/2019	25,000,000.00	25,042,000.00	25,000,000.00	2.700	2.700	1,347	10/10/2023
3134GTDC4	11707	Federal Home Loan Mtg Corp		04/10/2019	25,000,000.00	25,044,500.00	25,000,000.00	2.670	2.670	1,350	10/13/2023
3134GTDE0	11716	Federal Home Loan Mtg Corp		04/12/2019	25,000,000.00	25,045,000.00	25,000,000.00	2.570	2.570	979	10/07/2022
3134GTKG7	11750	Federal Home Loan Mtg Corp		05/03/2019	20,000,000.00	20,242,400.00	20,000,000.00	2.600	2.600	1,553	05/03/2024
3134GTRO8	11767	Federal Home Loan Mtg Corp		06/03/2019	25,000,000.00	25,077,500.00	25,000,000.00	2.550	2.550	1,584	06/03/2024

Portfolio POOL
RC
PM (PRF_PM2) 7.3.0

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Agency Callables (Aaa/AA+)											
3134GTRK1	11775	Federal Home Loan Mtg Corp		06/17/2019	15,000,000.00	15,051,900.00	15,000,000.00	2.550	2.550	1,598	06/17/2024
3134GTTK9	11779	Federal Home Loan Mtg Corp		06/26/2019	10,000,000.00	10,030,000.00	10,000,000.00	2.375	2.375	1,607	06/26/2024
3134GTM67	11799	Federal Home Loan Mtg Corp		07/30/2019	10,000,000.00	10,016,600.00	10,000,000.00	2.300	2.300	1,641	07/30/2024
3134GTM34	11803	Federal Home Loan Mtg Corp		07/31/2019	10,000,000.00	10,017,000.00	10,000,000.00	2.070	2.070	909	07/29/2022
3134GTU84	11804	Federal Home Loan Mtg Corp		08/05/2019	10,000,000.00	10,007,300.00	10,000,000.00	2.000	2.000	551	08/05/2021
3134GT2P7	11819	Federal Home Loan Mtg Corp		08/19/2019	15,000,000.00	15,001,950.00	15,000,000.00	1.980	1.980	930	08/19/2022
3134GT2H5	11828	Federal Home Loan Mtg Corp		08/27/2019	15,000,000.00	15,003,750.00	14,966,250.00	2.000	2.048	1,669	08/27/2024
3134GT3X9	11830	Federal Home Loan Mtg Corp		08/28/2019	15,000,000.00	15,033,150.00	15,000,000.00	2.010	2.010	1,670	08/28/2024
3134GT5A7	11838	Federal Home Loan Mtg Corp		09/05/2019	15,000,000.00	14,971,800.00	14,956,500.00	1.750	1.826	1,312	09/05/2023
3134GT6P3	11846	Federal Home Loan Mtg Corp		09/09/2019	10,000,000.00	10,000,800.00	10,000,000.00	1.880	1.880	586	09/09/2021
3134GT6H1	11853	Federal Home Loan Mtg Corp		09/11/2019	13,000,000.00	13,017,160.00	12,993,500.00	2.000	2.011	1,682	09/09/2024
3134GUJY7	11881	Federal Home Loan Mtg Corp		10/28/2019	15,000,000.00	15,004,950.00	14,934,000.00	1.750	1.843	1,731	10/28/2024
3134GUMS6	11885	Federal Home Loan Mtg Corp		10/29/2019	15,000,000.00	15,015,000.00	15,000,000.00	1.800	1.800	909	07/29/2022
3134GULJ7	11886	Federal Home Loan Mtg Corp		10/30/2019	10,000,000.00	10,011,700.00	10,000,000.00	2.000	2.000	1,641	07/30/2024
3134GUNE6	11902	Federal Home Loan Mtg Corp		11/12/2019	10,000,000.00	10,023,100.00	10,000,000.00	2.000	2.000	1,746	11/12/2024
3134GUTU4	11922	Federal Home Loan Mtg Corp		11/25/2019	15,000,000.00	15,003,600.00	14,996,250.00	2.000	2.005	1,759	11/25/2024
3134GUWP1	11929	Federal Home Loan Mtg Corp		11/27/2019	10,000,000.00	10,015,800.00	10,000,000.00	1.800	1.800	1,395	11/27/2023
3134GUVU7	11933	Federal Home Loan Mtg Corp		12/04/2019	15,000,000.00	15,018,900.00	15,000,000.00	2.000	2.000	1,768	12/04/2024
3134GUWN6	11934	Federal Home Loan Mtg Corp		12/09/2019	25,000,000.00	25,037,750.00	25,000,000.00	1.700	1.700	1,042	12/09/2022
3134GUVJ6	11941	Federal Home Loan Mtg Corp		12/11/2019	25,000,000.00	25,045,250.00	25,000,000.00	1.800	1.800	1,409	12/11/2023
3134GUB90	11953	Federal Home Loan Mtg Corp		12/18/2019	25,000,000.00	25,045,250.00	25,000,000.00	1.900	1.900	1,325	09/18/2023
3134GUC81	11954	Federal Home Loan Mtg Corp		12/19/2019	25,000,000.00	25,061,750.00	25,000,000.00	1.957	1.957	1,599	06/18/2024
3134GUB66	11961	Federal Home Loan Mtg Corp		12/23/2019	15,000,000.00	15,020,850.00	15,000,000.00	2.050	2.050	1,787	12/23/2024
3134GUJ84	11964	Federal Home Loan Mtg Corp		12/26/2019	15,000,000.00	15,020,400.00	15,000,000.00	1.900	1.900	1,333	09/26/2023
3134GUG53	11966	Federal Home Loan Mtg Corp		12/27/2019	25,000,000.00	25,054,750.00	25,000,000.00	1.846	1.846	1,238	06/23/2023
3134GUH29	11967	Federal Home Loan Mtg Corp		12/30/2019	15,000,000.00	15,043,500.00	15,000,000.00	1.850	1.850	1,426	12/28/2023
3135G0P72	11129	Federal National Mtg Assn		11/10/2016	10,000,000.00	9,998,000.00	10,000,000.00	1.375	1.375	58	03/30/2020
3136G4HH9	11151	Federal National Mtg Assn		11/30/2016	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.500	25	02/26/2020
3136G4PK3	11398	Federal National Mtg Assn		12/14/2017	15,000,000.00	15,014,850.00	14,898,600.00	1.750	2.000	240	09/28/2020
3136G05D9	11745	Federal National Mtg Assn		04/29/2019	25,000,000.00	25,013,250.00	24,734,250.00	1.660	2.358	293	11/20/2020
3136G4UA9	11983	Federal National Mtg Assn		01/27/2020	10,000,000.00	10,020,200.00	9,995,000.00	1.700	1.717	1,091	01/27/2023
3135G0X73	11990	Federal National Mtg Assn		01/30/2020	25,000,000.00	25,011,500.00	25,000,000.00	1.750	1.750	1,094	01/30/2023
3135G0X81	11992	Federal National Mtg Assn		01/30/2020	20,000,000.00	20,002,800.00	20,000,000.00	1.700	1.700	1,094	01/30/2023
Subtotal and Average			1,338,144,029.84		1,233,665,000.00	1,235,278,085.25	1,232,466,025.00		1.943	969	

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
January 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Asset Backed Securities											
02008QAB6	11770	Ally Auto Receivables Trust		06/11/2019	4,565,064.10	4,578,576.69	4,564,602.12	2.340	2.300	895	07/15/2022
02007RAC3	11856	Ally Auto Receivables Trust		09/17/2019	9,500,000.00	9,569,065.00	9,499,732.10	1.300	1.283	1,565	05/15/2024
02007TAC9	11942	Ally Auto Receivables Trust		12/11/2019	3,250,000.00	3,268,882.50	3,249,440.35	1.840	1.033	1,596	06/15/2024
05588CAC6	11858	BMW Vehicle Owner Trust		09/18/2019	4,500,000.00	4,529,520.00	4,499,395.20	1.920	1.934	1,454	01/25/2024
05588CAB8	11860	BMW Vehicle Owner Trust		09/18/2019	3,500,000.00	3,507,805.00	3,499,926.15	2.050	2.060	844	05/25/2022
14315XAB4	11976	CarMax Auto Owner Trust		01/22/2020	3,500,000.00	3,510,360.00	3,499,766.90	1.300	1.308	1,171	04/17/2023
14315XAC2	11977	CarMax Auto Owner Trust		01/22/2020	3,000,000.00	2,999,411.40	2,999,411.40	1.300	1.291	1,780	12/16/2024
14042WAC4	11760	Capital One Prime Auto Rec		05/30/2019	3,000,000.00	3,047,970.00	2,999,392.20	2.510	2.533	1,383	11/15/2023
14043TAF3	11859	Capital One Prime Auto Rec		09/18/2019	5,000,000.00	5,036,600.00	4,999,719.00	1.920	1.930	1,565	05/15/2024
254683CM5	11892	Dexia Credit Card		10/31/2019	9,650,000.00	9,750,263.50	9,647,927.18	1.890	1.907	1,718	10/15/2024
31680YAB3	11752	Fifth Third Auto Trust		05/08/2019	2,866,704.59	2,878,859.42	2,866,546.64	2.660	2.679	835	05/16/2022
34532DAD9	11777	Ford Credit Auto Owner Trust		06/21/2019	9,500,000.00	9,609,535.00	9,498,136.10	2.235	2.255	1,352	10/15/2023
34528DAE3	11800	Ford Credit Auto Owner Trust		07/30/2019	3,200,000.00	3,232,064.00	3,199,557.12	2.270	2.289	1,018	11/15/2022
34528DAD5	11801	Ford Credit Auto Owner Trust		07/30/2019	10,000,000.00	10,077,700.00	9,998,254.00	2.220	2.188	987	10/15/2022
34531KAD4	11915	Ford Credit Auto Owner Trust		11/22/2019	10,000,000.00	10,064,100.00	9,999,426.00	1.300	1.283	1,504	03/15/2024
34531MAB4	11986	Ford Credit Auto Owner Trust		01/28/2020	4,500,000.00	4,499,748.00	4,499,745.75	2.080	2.094	895	07/15/2022
34531MAD0	11987	Ford Credit Auto Owner Trust		01/28/2020	4,000,000.00	3,999,804.00	3,999,805.60	2.090	2.102	1,138	03/15/2023
36257FAD2	11726	GM Financial		04/17/2019	4,000,000.00	4,065,040.00	3,999,674.40	2.650	2.668	1,476	02/16/2024
36257FAB6	11727	GM Financial		04/17/2019	2,787,525.71	2,795,888.29	2,787,274.83	2.660	2.681	866	06/16/2022
36257AAD3	11751	GM Financial		05/08/2019	1,750,000.00	1,766,572.50	1,749,939.63	2.670	2.687	779	03/21/2022
36257PAD0	11797	GM Financial		07/24/2019	3,000,000.00	3,036,300.00	2,999,634.60	1.300	1.309	1,536	04/16/2024
38013TAD3	11810	GM Financial		08/14/2019	5,500,000.00	5,524,750.00	5,499,393.35	2.030	1.973	870	06/20/2022
38013TAE1	11811	GM Financial		08/14/2019	2,500,000.00	2,509,600.00	2,499,765.00	2.030	1.988	1,265	07/20/2023
36258NAC6	11972	GM Financial		01/15/2020	2,500,000.00	2,518,000.00	2,499,411.25	1.840	1.858	1,689	09/16/2024
36258NAB8	11973	GM Financial		01/15/2020	1,500,000.00	1,503,150.00	1,499,935.65	1.830	1.840	1,081	01/17/2023
44932NAB6	11703	Hyundai Auto Rec Trust		04/10/2019	1,659,317.10	1,665,307.23	1,659,314.61	2.670	2.685	683	12/15/2021
44932NAD2	11706	Hyundai Auto Rec Trust		04/10/2019	3,000,000.00	3,050,460.00	2,999,605.20	2.660	2.630	1,230	06/15/2023
43815NAC8	11829	Hyundai Auto Rec Trust		08/27/2019	4,750,000.00	4,765,437.50	4,749,960.58	1.780	1.787	1,291	08/15/2023
44891JAC2	11894	Hyundai Auto Rec Trust		11/06/2019	3,500,000.00	3,529,715.00	3,499,838.65	1.940	1.950	1,475	02/15/2024
44891JAB4	11895	Hyundai Auto Rec Trust		11/06/2019	2,250,000.00	2,255,805.00	2,249,860.73	1.930	1.942	895	07/15/2022
43813VAC2	11923	Hyundai Auto Rec Trust		11/26/2019	13,500,000.00	13,583,025.00	13,497,594.30	1.830	1.846	1,447	01/18/2024
43813VAB4	11924	Hyundai Auto Rec Trust		11/26/2019	12,000,000.00	12,029,760.00	11,999,258.40	1.860	1.872	868	06/18/2022
41284WAB6	11780	Harley Davidson Motorcycle		06/26/2019	2,759,617.38	2,764,501.90	2,759,582.88	2.370	2.383	834	05/15/2022
41284UAD6	11988	Harley Davidson Motorcycle		01/29/2020	2,775,000.00	2,774,395.05	2,774,394.77	1.870	1.887	1,718	10/15/2024
47787OAC3	11798	John Deere Owner Trust		07/24/2019	1,250,000.00	1,264,837.50	1,249,734.63	2.210	2.107	1,413	12/15/2023
58769TAD7	11861	Mercedes Benz Auto Rec		09/25/2019	8,250,000.00	8,313,772.50	8,248,863.98	1.940	1.954	1,504	03/15/2024

Portfolio POOL
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**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
January 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Asset Backed Securities											
65479NAB0	11984	Nissan Auto Lease Trust		01/27/2020	8,000,000.00	8,012,640.00	7,999,554.40	1.800	1.811	835	05/16/2022
65479NAD6	11985	Nissan Auto Lease Trust		01/27/2020	4,750,000.00	4,767,337.50	4,749,662.75	1.800	1.813	835	05/16/2022
89233MAD5	11905	Toyota Auto Rec Owners Trust		11/13/2019	7,000,000.00	7,052,990.00	6,999,494.60	1.920	1.931	1,445	01/16/2024
98162GAD4	11820	World Omni Automobile Lease		08/21/2019	4,800,000.00	4,818,528.00	4,799,216.16	2.030	2.049	1,018	11/15/2022
98162RAB4	11906	World Omni Automobile Lease		11/14/2019	6,750,000.00	6,772,207.50	6,749,775.23	1.960	1.970	1,110	02/15/2023
Subtotal and Average			177,952,716.91		204,063,228.88	205,300,284.98	204,041,524.39		1.934	1,245	
Municipal Bonds											
13063DRJ9	11878	St. of California		10/24/2019	5,000,000.00	5,127,200.00	5,100,050.00	2.400	1.870	1,338	10/01/2023
13032UUZ9	11920	California Health Facility		11/25/2019	2,000,000.00	2,015,560.00	2,000,000.00	1.893	1.880	851	06/01/2022
13032UUY2	11921	California Health Facility		11/25/2019	4,000,000.00	4,019,400.00	4,000,000.00	1.896	1.875	486	06/01/2021
Subtotal and Average			11,100,050.00		11,000,000.00	11,162,160.00	11,100,050.00		1.874	943	
Total and Average			6,682,003,319.10		6,588,130,228.88	6,622,443,121.44	6,581,550,665.81		1.921	681	

**Alameda County Investment Pool
Transaction Activity Report
January 1, 2020 - January 31, 2020
Sorted by Fund - Transaction Date
All Funds**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11692	100	912796RT8	UNITED STATES	Redemption	01/02/2020	Treasury Bill		50,000,000.00		50,000,000.00
11693	100	912796RT8	UNITED STATES	Redemption	01/02/2020	Treasury Bill		50,000,000.00		50,000,000.00
11788	100	3135G0V75	FNMA 1.75% MAT	Interest	01/02/2020	Federal National Mtg			169,166.66	169,166.66
11793	100	31422BJB7	FAMCA 1.97% MAT	Interest	01/02/2020	FARMER MAC			218,888.90	218,888.90
11784	100	3133EKT8	FEDERAL FARM CR	Interest	01/03/2020	Federal Farm Credit			114,000.00	114,000.00
11784	100	3133EKT8	FEDERAL FARM CR	Accr Int	01/03/2020	Federal Farm Credit		633.33	-633.33	0.00
11870	100	SYS11870	BSB 1.65% MAT	Interest	01/03/2020	Beneficial State Ban			14,380.56	14,380.56
11184	100	3135G0S38	FEDERAL NATL MTG	Interest	01/05/2020	Federal National Mtg			150,000.00	150,000.00
10472	100	SYS10472	CTRSTF 0.1%	Purchase	01/06/2020	CalTrust - Short Ter	68,041.50			-68,041.50
10472	100	SYS10472	CTRSTF 0.1%	Redemption	01/06/2020	CalTrust - Short Ter		68,041.50		68,041.50
11729	100	SYS11729	UB-LOC 2.0% MAT	Interest	01/06/2020	Union Bank - LOC			9,041.67	9,041.67
11758	100	SYS11758	CBC 2.25% MAT	Interest	01/06/2020	California Bank of C			19,227.36	19,227.36
11761	100	SYS11761	CBC 2.25% MAT	Interest	01/06/2020	California Bank of C			28,841.03	28,841.03
11805	100	SYS11805	BANKSF 2.0% MAT	Interest	01/06/2020	Bank of San Francisc			8,611.11	8,611.11
11903	100	SYS11903	5STAR 2.19% MAT	Interest	01/06/2020	Five Star Bank			17,350.59	17,350.59
11904	100	SYS11904	EWEST 2.5% MAT	Interest	01/06/2020	East West Bank			89,930.58	89,930.58
11951	100	912828S27	UNITED STATES	Accr Int	01/06/2020	U.S. Treasury		258,322.01	-258,322.01	0.00
11894	100	44891JAC2	HART 1.94% MAT	Interest	01/06/2020	Hyundai Auto Rec Tru			5,658.33	5,658.33
11894	100	44891JAC2	HART 1.94% MAT	Redemption	01/06/2020	Hyundai Auto Rec Tru		67,036.30		67,036.30
11104	100	3136G4BQ5	FEDERAL NATL MTG	Redemption	01/07/2020	Federal National Mtg		10,000,000.00		10,000,000.00
11104	100	3136G4BQ5	FEDERAL NATL MTG	Interest	01/07/2020	Federal National Mtg			62,500.00	62,500.00
11786	100	3130AGLD5	FHLB 1.875% MAT	Interest	01/07/2020	Federal Home Loan			140,625.00	140,625.00
11848	100	SYS11848	CBB 2.49% MAT	Interest	01/07/2020	Community Bank of th			7,965.28	7,965.28
11969	100	3135G0X24	FEDERAL NATL MTG	Purchase	01/10/2020	Federal National Mtg	19,936,200.00			-19,936,200.00
11970	100	3135G0X24	FEDERAL NATL MTG	Purchase	01/10/2020	Federal National Mtg	19,936,200.00			-19,936,200.00
10805	100	3130A6MH7	FEDERAL HOME	Redemption	01/10/2020	Federal Home Loan		5,000,000.00		5,000,000.00
11186	100	3133EG3J2	FEDERAL FARM CR	Redemption	01/10/2020	Federal Farm Credit		10,000,000.00		10,000,000.00
11325	100	3130A6JG3	FEDERAL HOME	Redemption	01/10/2020	Federal Home Loan		9,997,500.00		9,997,500.00
11325	100	3130A6JG3	FEDERAL HOME	Cap G/L	01/10/2020	Federal Home Loan		2,500.00		2,500.00
10805	100	3130A6MH7	FEDERAL HOME	Interest	01/10/2020	Federal Home Loan			17,200.00	17,200.00
11186	100	3133EG3J2	FEDERAL FARM CR	Interest	01/10/2020	Federal Farm Credit			77,500.00	77,500.00
11325	100	3130A6JG3	FEDERAL HOME	Interest	01/10/2020	Federal Home Loan			40,611.10	40,611.10
11644	100	3135G0U92	FEDERAL NATL MTG	Interest	01/11/2020	Federal National Mtg			131,250.00	131,250.00
11645	100	3135G0U92	FEDERAL NATL MTG	Interest	01/11/2020	Federal National Mtg			131,250.00	131,250.00

Portfolio POOL

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Report Ver. 7.3.6.1

**Alameda County Investment Pool
Transaction Activity Report
Sorted by Fund - Transaction Date**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11971	100	14913Q3C1	CATERPILLAR FINL	Purchase	01/13/2020	Caterpillar Inc.	14,993,100.00			-14,993,100.00
11422	100	3136G4QB2	FEDERAL NATL MTG	Redemption	01/13/2020	Federal National Mtg		14,884,500.00		14,884,500.00
11422	100	3136G4QB2	FEDERAL NATL MTG	Cap G/L	01/13/2020	Federal National Mtg		115,500.00		115,500.00
11422	100	3136G4QB2	FEDERAL NATL MTG	Interest	01/13/2020	Federal National Mtg			69,375.00	69,375.00
11669	100	SYS11669	SELFHP 2.1% MAT	Interest	01/13/2020	Self-Help Federal Cr			307.42	307.42
11972	100	36258NAC6	GMCAR 1.84% MAT	Purchase	01/15/2020	GM Financial	2,499,411.25			-2,499,411.25
11973	100	36258NAB8	GMCAR 1.83% MAT	Purchase	01/15/2020	GM Financial	1,499,935.65			-1,499,935.65
10285	100	SYS10285	LAIF 0.363%	Purchase	01/15/2020	LAIF	12,000,000.00			-12,000,000.00
11624	100	912828V31	UNITED STATES	Interest	01/15/2020	U.S. Treasury			343,750.00	343,750.00
11913	100	94988J5N3	WELLS FARGO	Interest	01/15/2020	Wells Fargo Bank			169,000.00	169,000.00
11913	100	94988J5N3	WELLS FARGO	Accr Int	01/15/2020	Wells Fargo Bank		118,300.00	-118,300.00	0.00
11703	100	44932NAB6	HART 2.67% MAT	Interest	01/15/2020	Hyundai Auto Rec Tru			4,075.05	4,075.05
11703	100	44932NAB6	HART 2.67% MAT	Redemption	01/15/2020	Hyundai Auto Rec Tru		172,167.56		172,167.56
11706	100	44932NAD2	HART 2.66% MAT	Interest	01/15/2020	Hyundai Auto Rec Tru			6,650.00	6,650.00
11706	100	44932NAD2	HART 2.66% MAT	Redemption	01/15/2020	Hyundai Auto Rec Tru		72,659.03		72,659.03
11770	100	02008QAB6	ALLYA 2.34% MAT	Interest	01/15/2020	Ally Auto Receivable			9,750.00	9,750.00
11770	100	02008QAB6	ALLYA 2.34% MAT	Redemption	01/15/2020	Ally Auto Receivable		434,935.90		434,935.90
11777	100	34532DAD9	FORDO 2.235% MAT	Interest	01/15/2020	Ford Credit Auto Own			17,654.16	17,654.16
11777	100	34532DAD9	FORDO 2.235% MAT	Redemption	01/15/2020	Ford Credit Auto Own		208,874.94		208,874.94
11780	100	41284WAB6	HDMOT 2.37% MAT	Interest	01/15/2020	Harley Davidson Moto			5,925.00	5,925.00
11780	100	41284WAB6	HDMOT 2.37% MAT	Redemption	01/15/2020	Harley Davidson Moto		240,382.62		240,382.62
11798	100	477870AC3	JDOT 2.21% MAT	Interest	01/15/2020	John Deere Owner			2,302.08	2,302.08
11798	100	477870AC3	JDOT 2.21% MAT	Redemption	01/15/2020	John Deere Owner		25,951.63		25,951.63
11800	100	34528DAE3	FORDL 2.27% MAT	Interest	01/15/2020	Ford Credit Auto Own			6,053.33	6,053.33
11800	100	34528DAE3	FORDL 2.27% MAT	Redemption	01/15/2020	Ford Credit Auto Own		91,637.76		91,637.76
11801	100	34528DAD5	FORDL 2.22% MAT	Interest	01/15/2020	Ford Credit Auto Own			18,500.00	18,500.00
11801	100	34528DAD5	FORDL 2.22% MAT	Redemption	01/15/2020	Ford Credit Auto Own		294,953.59		294,953.59
11856	100	02007RAC3	ALLYA 1.3% MAT	Interest	01/15/2020	Ally Auto Receivable			15,279.16	15,279.16
11856	100	02007RAC3	ALLYA 1.3% MAT	Redemption	01/15/2020	Ally Auto Receivable		180,480.73		180,480.73
11859	100	14043TAF3	COPAR 1.92% MAT	Interest	01/15/2020	Capital One Prime Au			8,000.00	8,000.00
11859	100	14043TAF3	COPAR 1.92% MAT	Redemption	01/15/2020	Capital One Prime Au		93,751.37		93,751.37
11861	100	58769TAD7	MBART 1.94% MAT	Interest	01/15/2020	Mercedes Benz Auto			13,337.50	13,337.50
11861	100	58769TAD7	MBART 1.94% MAT	Redemption	01/15/2020	Mercedes Benz Auto		157,668.33		157,668.33
11892	100	254683CM5	DEXCRD 1.89% MAT	Interest	01/15/2020	Dexia Credit Card			15,198.75	15,198.75
11892	100	254683CM5	DEXCRD 1.89% MAT	Redemption	01/15/2020	Dexia Credit Card		163,749.93		163,749.93
11906	100	98162RAB4	WOLS 1.96% MAT	Interest	01/15/2020	World Omni			11,025.00	11,025.00
11906	100	98162RAB4	WOLS 1.96% MAT	Redemption	01/15/2020	World Omni		174,511.86		174,511.86
11915	100	34531KAD4	FORDO 1.3% MAT	Interest	01/15/2020	Ford Credit Auto Own			15,583.33	15,583.33
11915	100	34531KAD4	FORDO 1.3% MAT	Redemption	01/15/2020	Ford Credit Auto Own		194,082.40		194,082.40
11942	100	02007TAC9	ALLYA 1.84% MAT	Interest	01/15/2020	Ally Auto Receivable			5,647.78	5,647.78

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11942	100	02007TAC9	ALLYA 1.84% MAT	Redemption	01/15/2020	Ally Auto Receivable		114,996.65		114,996.65
11721	100	3130AGBF1	FEDERAL HOME	Redemption	01/16/2020	Federal Home Loan		25,000,000.00		25,000,000.00
11721	100	3130AGBF1	FEDERAL HOME	Interest	01/16/2020	Federal Home Loan			325,000.00	325,000.00
11726	100	36257FAD2	GM 2.65% MAT	Interest	01/16/2020	GM Financial			8,833.34	8,833.34
11726	100	36257FAD2	GM 2.65% MAT	Redemption	01/16/2020	GM Financial		81,681.66		81,681.66
11727	100	36257FAB6	GM 2.66% MAT	Interest	01/16/2020	GM Financial			7,014.75	7,014.75
11727	100	36257FAB6	GM 2.66% MAT	Redemption	01/16/2020	GM Financial		377,016.60		377,016.60
11797	100	36257PAD0	GM 1.3% MAT	Interest	01/16/2020	GM Financial			5,450.01	5,450.01
11797	100	36257PAD0	GM 1.3% MAT	Redemption	01/16/2020	GM Financial		59,066.80		59,066.80
11820	100	98162GAD4	WOLS 2.03% MAT	Interest	01/16/2020	World Omni			8,120.00	8,120.00
11820	100	98162GAD4	WOLS 2.03% MAT	Redemption	01/16/2020	World Omni		137,123.36		137,123.36
11829	100	43815NAC8	HART 1.78% MAT	Interest	01/16/2020	Hyundai Auto Rec Tru			7,045.83	7,045.83
11829	100	43815NAC8	HART 1.78% MAT	Redemption	01/16/2020	Hyundai Auto Rec Tru		108,438.13		108,438.13
11895	100	44891JAB4	HART 1.93% MAT	Interest	01/16/2020	Hyundai Auto Rec Tru			3,618.75	3,618.75
11895	100	44891JAB4	HART 1.93% MAT	Redemption	01/16/2020	Hyundai Auto Rec Tru		71,567.93		71,567.93
11905	100	89233MAD5	TAOT 1.92% MAT	Interest	01/16/2020	Toyota Auto Rec			11,200.00	11,200.00
11905	100	89233MAD5	TAOT 1.92% MAT	Redemption	01/16/2020	Toyota Auto Rec		139,726.14		139,726.14
11975	100	3133ELGX6	FEDERAL FARM CR	Purchase	01/17/2020	Federal Farm Credit	14,998,133.33			-14,998,133.33
11974	100	45950VNP7	IFCDN 1.68% MAT	Purchase	01/17/2020	IFCDN	24,961,916.67			-24,961,916.67
11190	100	3137EAAE5	FEDERAL HOME LN	Redemption	01/17/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11191	100	3137EAAE5	FEDERAL HOME LN	Redemption	01/17/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11190	100	3137EAAE5	FEDERAL HOME LN	Interest	01/17/2020	Federal Home Loan			75,000.00	75,000.00
11191	100	3137EAAE5	FEDERAL HOME LN	Interest	01/17/2020	Federal Home Loan			75,000.00	75,000.00
11729	100	SYS11729	UB-LOC 2.% MAT	Interest	01/17/2020	Union Bank - LOC			8,611.11	8,611.11
11752	100	31680YAB3	FITAT 2.66% MAT	Interest	01/17/2020	Fifth Third Auto Tru			7,026.81	7,026.81
11752	100	31680YAB3	FITAT 2.66% MAT	Redemption	01/17/2020	Fifth Third Auto Tru		303,283.69		303,283.69
11760	100	14042WAC4	COPAR 2.51% MAT	Interest	01/17/2020	Capital One Prime Au			6,275.00	6,275.00
11760	100	14042WAC4	COPAR 2.51% MAT	Redemption	01/17/2020	Capital One Prime Au		64,745.20		64,745.20
11923	100	43813VAC2	HART 1.83% MAT	Interest	01/18/2020	Hyundai Auto Rec Tru			20,587.50	20,587.50
11923	100	43813VAC2	HART 1.83% MAT	Redemption	01/18/2020	Hyundai Auto Rec Tru		269,926.05		269,926.05
11924	100	43813VAB4	HART 1.86% MAT	Interest	01/18/2020	Hyundai Auto Rec Tru			18,600.00	18,600.00
11924	100	43813VAB4	HART 1.86% MAT	Redemption	01/18/2020	Hyundai Auto Rec Tru		394,934.28		394,934.28
11751	100	36257AAD3	GM 2.67% MAT	Interest	01/20/2020	GM Financial			3,893.75	3,893.75
11751	100	36257AAD3	GM 2.67% MAT	Redemption	01/20/2020	GM Financial		63,195.83		63,195.83
11810	100	38013TAD3	GM 2.03% MAT	Interest	01/20/2020	GM Financial			9,304.17	9,304.17
11810	100	38013TAD3	GM 2.03% MAT	Redemption	01/20/2020	GM Financial		183,310.09		183,310.09
11811	100	38013TAE1	GM 2.03% MAT	Interest	01/20/2020	GM Financial			4,229.18	4,229.18
11811	100	38013TAE1	GM 2.03% MAT	Redemption	01/20/2020	GM Financial		58,140.23		58,140.23
11976	100	14315XAB4	CARMX 1.3% MAT	Purchase	01/22/2020	CarMax Auto Owner	3,499,766.90			-3,499,766.90
11977	100	14315XAC2	CARMX 1.3% MAT	Purchase	01/22/2020	CarMax Auto Owner	2,999,411.40			-2,999,411.40

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11978	100	3130AHWB5	FHLB 2.2% MAT	Purchase	01/22/2020	Federal Home Loan	24,992,638.89			-24,992,638.89
11979	100	63873QDN1	NATXNY 1.75% MAT	Purchase	01/22/2020	NATXNY	50,000,000.00			-50,000,000.00
11980	100	89114NFU4	TDSEC 1.72% MAT	Purchase	01/22/2020	Toronto Dominion	50,000,000.00			-50,000,000.00
11765	100	65558THZ1	NDAFNY 2.47% MAT	Redemption	01/22/2020	Nordea Bank Fin NY		50,000,000.00		50,000,000.00
11765	100	65558THZ1	NDAFNY 2.47% MAT	Interest	01/22/2020	Nordea Bank Fin NY			809,611.10	809,611.10
11896	100	95000U2B8	WELLS 2.625% MAT	Interest	01/22/2020	Wells Fargo Bank			196,875.00	196,875.00
11896	100	95000U2B8	WELLS 2.625% MAT	Accr Int	01/22/2020	Wells Fargo Bank		114,843.75	-114,843.75	0.00
11544	100	459058GH0	IBRD 2.75% MAT	Interest	01/23/2020	International Bank R			137,500.00	137,500.00
11858	100	05588CAC6	BMWOT 1.92% MAT	Interest	01/25/2020	BMW Vehicle Owner			7,200.00	7,200.00
11858	100	05588CAC6	BMWOT 1.92% MAT	Redemption	01/25/2020	BMW Vehicle Owner		91,296.85		91,296.85
11860	100	05588CAB8	BMWOT 2.05% MAT	Interest	01/25/2020	BMW Vehicle Owner			5,979.17	5,979.17
11860	100	05588CAB8	BMWOT 2.05% MAT	Redemption	01/25/2020	BMW Vehicle Owner		120,088.36		120,088.36
11983	100	3136G4UA9	FEDERAL NATL MTG	Purchase	01/27/2020	Federal National Mtg	9,995,000.00			-9,995,000.00
11981	100	45905U5U4	IBRD 1.75% MAT	Purchase	01/27/2020	International Bank R	10,000,000.00			-10,000,000.00
11982	100	45905U5U4	IBRD 1.75% MAT	Purchase	01/27/2020	International Bank R	15,000,000.00			-15,000,000.00
11984	100	65479NAB0	NALT 1.8% MAT	Purchase	01/27/2020	Nissan Auto Lease Tr	7,999,554.40			-7,999,554.40
11985	100	65479NAD6	NALT 1.8% MAT	Purchase	01/27/2020	Nissan Auto Lease Tr	4,749,662.75			-4,749,662.75
11261	100	3134GBEE8	FEDERAL HOME LN	Redemption	01/27/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11268	100	3134GBHC9	FEDERAL HOME LN	Redemption	01/27/2020	Federal Home Loan		5,000,000.00		5,000,000.00
11962	100	912828YV6	UNITED STATES	Redemption	01/27/2020	U.S. Treasury	49,406,250.00			49,406,250.00
11962	100	912828YV6	UNITED STATES	Cap G/L	01/27/2020	U.S. Treasury		593,750.00		593,750.00
11963	100	912828YV6	UNITED STATES	Redemption	01/27/2020	U.S. Treasury	19,762,500.00			19,762,500.00
11963	100	912828YV6	UNITED STATES	Cap G/L	01/27/2020	U.S. Treasury		237,500.00		237,500.00
11261	100	3134GBEE8	FEDERAL HOME LN	Interest	01/27/2020	Federal Home Loan			131,250.00	131,250.00
11268	100	3134GBHC9	FEDERAL HOME LN	Interest	01/27/2020	Federal Home Loan			23,125.00	23,125.00
11308	100	3134GBYF3	FEDERAL HOME LN	Interest	01/27/2020	Federal Home Loan			90,000.00	90,000.00
11962	100	912828YV6	UNITED STATES	Interest	01/27/2020	U.S. Treasury			118,852.46	118,852.46
11962	100	912828YV6	UNITED STATES	Accr Int	01/27/2020	U.S. Treasury		49,180.33	-49,180.33	0.00
11963	100	912828YV6	UNITED STATES	Interest	01/27/2020	U.S. Treasury			47,540.98	47,540.98
11963	100	912828YV6	UNITED STATES	Accr Int	01/27/2020	U.S. Treasury		19,672.13	-19,672.13	0.00
11986	100	34531MAB4	FORDO 2.08% MAT	Purchase	01/28/2020	Ford Credit Auto Own	4,499,745.75			-4,499,745.75
11987	100	34531MAD0	FORDO 2.09% MAT	Purchase	01/28/2020	Ford Credit Auto Own	3,999,805.60			-3,999,805.60
11742	100	3134GTKY8	FEDERAL HOME LN	Redemption	01/28/2020	Federal Home Loan		50,000,000.00		50,000,000.00
11742	100	3134GTKY8	FEDERAL HOME LN	Interest	01/28/2020	Federal Home Loan			667,500.00	667,500.00
11854	100	69353RFE3	PNC BK N A	Interest	01/28/2020	PNC Bank NA			161,896.00	161,896.00
11854	100	69353RFE3	PNC BK N A	Accr Int	01/28/2020	PNC Bank NA		43,172.27	-43,172.27	0.00
11988	100	41284UAD6	HDMOT 1.87% MAT	Purchase	01/29/2020	Harley Davidson Moto	2,774,394.77			-2,774,394.77
11989	100	62478U2Z8	UNION 1.68% MAT	Purchase	01/29/2020	MUFG UNION BANK	50,000,000.00			-50,000,000.00
11164	100	3133EGU60	FEDERAL FARM CR	Redemption	01/29/2020	Federal Farm Credit		4,996,250.00		4,996,250.00
11164	100	3133EGU60	FEDERAL FARM CR	Cap G/L	01/29/2020	Federal Farm Credit		3,750.00		3,750.00

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11165	100	3133EGU60	FEDERAL FARM CR	Redemption	01/29/2020	Federal Farm Credit		15,000,000.00		15,000,000.00
11524	100	3130ADVF9	FEDERAL HOME	Redemption	01/29/2020	Federal Home Loan		9,900,000.00		9,900,000.00
11524	100	3130ADVF9	FEDERAL HOME	Cap G/L	01/29/2020	Federal Home Loan		100,000.00		100,000.00
11647	100	3130AFRA7	FEDERAL HOME	Redemption	01/29/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11651	100	3130AFTE7	FEDERAL HOME	Redemption	01/29/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11164	100	3133EGU60	FEDERAL FARM CR	Interest	01/29/2020	Federal Farm Credit			34,125.00	34,125.00
11165	100	3133EGU60	FEDERAL FARM CR	Interest	01/29/2020	Federal Farm Credit			102,375.00	102,375.00
11524	100	3130ADVF9	FEDERAL HOME	Interest	01/29/2020	Federal Home Loan			112,500.00	112,500.00
11647	100	3130AFRA7	FEDERAL HOME	Interest	01/29/2020	Federal Home Loan			132,500.00	132,500.00
11651	100	3130AFTE7	FEDERAL HOME	Interest	01/29/2020	Federal Home Loan			207,750.00	207,750.00
11803	100	3134GTM34	FEDERAL HOME LN	Interest	01/29/2020	Federal Home Loan			103,500.00	103,500.00
11803	100	3134GTM34	FEDERAL HOME LN	Accr Int	01/29/2020	Federal Home Loan		1,150.00	-1,150.00	0.00
11885	100	3134GUMS6	FEDERAL HOME LN	Interest	01/29/2020	Federal Home Loan			67,500.00	67,500.00
11995	100	313384WV5	BRV ZERO CPN MAT	Purchase	01/30/2020	Federal Home Loan	19,914,794.44			-19,914,794.44
11990	100	3135G0X73	FEDERAL NATL MTG	Purchase	01/30/2020	Federal National Mtg	25,000,000.00			-25,000,000.00
11992	100	3135G0X81	FEDERAL NATL MTG	Purchase	01/30/2020	Federal National Mtg	20,000,000.00			-20,000,000.00
11993	100	46640PGX5	JPMSCC ZERO CPN	Purchase	01/30/2020	J.P. Morgan	49,573,000.00			-49,573,000.00
11991	100	65558TTU9	NDAFNY 1.67% MAT	Purchase	01/30/2020	Nordea Bank Fin NY	50,000,000.00			-50,000,000.00
11994	100	65558TTW5	NDAFNY 1.67% MAT	Purchase	01/30/2020	Nordea Bank Fin NY	50,000,000.00			-50,000,000.00
11747	100	3134GTKX0	FEDERAL HOME LN	Redemption	01/30/2020	Federal Home Loan		50,000,000.00		50,000,000.00
11764	100	912796RY7	UNITED STATES	Redemption	01/30/2020	Treasury Bill		50,000,000.00		50,000,000.00
11833	100	912796RY7	UNITED STATES	Redemption	01/30/2020	Treasury Bill		50,000,000.00		50,000,000.00
11949	100	06367BDC0	BMO 1.98% MAT	Redemption	01/30/2020	Bank of Montreal		50,000,000.00		50,000,000.00
11309	100	3135G0T60	FEDERAL NATL MTG	Interest	01/30/2020	Federal National Mtg			75,000.00	75,000.00
11310	100	3135G0T60	FEDERAL NATL MTG	Interest	01/30/2020	Federal National Mtg			75,000.00	75,000.00
11747	100	3134GTKX0	FEDERAL HOME LN	Interest	01/30/2020	Federal Home Loan			347,500.00	347,500.00
11799	100	3134GTM67	FEDERAL HOME LN	Interest	01/30/2020	Federal Home Loan			115,000.00	115,000.00
11886	100	3134GULJ7	FEDERAL HOME LN	Interest	01/30/2020	Federal Home Loan			50,000.00	50,000.00
11949	100	06367BDC0	BMO 1.98% MAT	Interest	01/30/2020	Bank of Montreal			123,750.00	123,750.00
12001	100	3133ELKN3	FEDERAL FARM CR	Purchase	01/31/2020	Federal Farm Credit	25,068,229.17			-25,068,229.17
12002	100	3133ELHR8	FEDERAL FARM CR	Purchase	01/31/2020	Federal Farm Credit	25,095,861.11			-25,095,861.11
11996	100	87019VB22	SWEDBK 1.71% MAT	Purchase	01/31/2020	SWEDISH BANK NY	50,000,000.00			-50,000,000.00
12003	100	87019VB30	SWEDBK 1.69% MAT	Purchase	01/31/2020	SWEDISH BANK NY	50,000,000.00			-50,000,000.00
11997	100	9128287A2	UNITED STATES	Purchase	01/31/2020	U.S. Treasury	50,190,290.18			-50,190,290.18
11998	100	912828G53	UNITED STATES	Purchase	01/31/2020	U.S. Treasury	50,596,311.48			-50,596,311.48
11999	100	912828YJ3	UNITED STATES	Purchase	01/31/2020	U.S. Treasury	50,322,361.68			-50,322,361.68
12000	100	9128282F6	UNITED STATES	Purchase	01/31/2020	U.S. Treasury	50,005,966.69			-50,005,966.69
11713	100	912828H52	UNITED STATES	Redemption	01/31/2020	U.S. Treasury		50,000,000.00		50,000,000.00
11715	100	912828H52	UNITED STATES	Redemption	01/31/2020	U.S. Treasury		50,000,000.00		50,000,000.00
11734	100	912828H52	UNITED STATES	Redemption	01/31/2020	U.S. Treasury		100,000,000.00		100,000,000.00

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11766	100	65558TJA4	NDAFNY 2.47% MAT	Redemption	01/31/2020	Nordea Bank Fin NY		50,000,000.00		50,000,000.00
11835	100	87019VYD3	SWEDBK 2.03% MAT	Redemption	01/31/2020	SWEDISH BANK NY		50,000,000.00		50,000,000.00
11713	100	912828H52	UNITED STATES	Interest	01/31/2020	U.S. Treasury			312,500.00	312,500.00
11715	100	912828H52	UNITED STATES	Interest	01/31/2020	U.S. Treasury			312,500.00	312,500.00
11734	100	912828H52	UNITED STATES	Interest	01/31/2020	U.S. Treasury			625,000.00	625,000.00
11749	100	SYS11749	FREMNT 2.41% MAT	Interest	01/31/2020	Fremont Bank			72,459.24	72,459.24
11766	100	65558TJA4	NDAFNY 2.47% MAT	Interest	01/31/2020	Nordea Bank Fin NY			840,486.11	840,486.11
11791	100	912828S92	UNITED STATES	Accr Int	01/31/2020	U.S. Treasury		286,602.21	-286,602.21	0.00
11791	100	912828S92	UNITED STATES	Interest	01/31/2020	U.S. Treasury			312,500.00	312,500.00
11835	100	87019VYD3	SWEDBK 2.03% MAT	Interest	01/31/2020	SWEDISH BANK NY			437,013.89	437,013.89
11843	100	912828S92	UNITED STATES	Interest	01/31/2020	U.S. Treasury			312,500.00	312,500.00
11843	100	912828S92	UNITED STATES	Accr Int	01/31/2020	U.S. Treasury		62,839.67	-62,839.67	0.00
11869	100	SYS11869	BRIDGE 2.0% MAT	Interest	01/31/2020	Bridge Bank			66,308.32	66,308.32
11880	100	912828XM7	UNITED STATES	Interest	01/31/2020	U.S. Treasury			406,250.00	406,250.00
11880	100	912828XM7	UNITED STATES	Accr Int	01/31/2020	U.S. Treasury		189,877.72	-189,877.72	0.00
11919	100	912828Y87	UNITED STATES	Interest	01/31/2020	U.S. Treasury			437,500.00	437,500.00
11919	100	912828Y87	UNITED STATES	Accr Int	01/31/2020	U.S. Treasury		271,059.78	-271,059.78	0.00
11936	100	912828Y87	UNITED STATES	Interest	01/31/2020	U.S. Treasury			437,500.00	437,500.00
11936	100	912828Y87	UNITED STATES	Accr Int	01/31/2020	U.S. Treasury		313,858.70	-313,858.70	0.00
11968	100	SYS11968	CALBT 2.0% MAT	Interest	01/31/2020	California Bank & Tr			53,333.33	53,333.33
10470	100	SYS10470	CAMP 0.24%	Interest	01/31/2020	California Asset Mgm			196,679.40	196,679.40
11758	100	SYS11758	CBC 2.25% MAT	Interest	02/03/2020	California Bank of C			19,226.90	19,226.90
11761	100	SYS11761	CBC 2.25% MAT	Interest	02/03/2020	California Bank of C			28,840.36	28,840.36
11870	100	SYS11870	BSB 1.65% MAT	Interest	02/06/2020	Beneficial State Ban			56,700.00	56,700.00
Totals for General Fund							917,169,733.61	947,008,935.20	9,937,837.29	39,777,038.88
Grand Total							917,169,733.61	947,008,935.20	9,937,837.29	39,777,038.88