



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

August 26, 2019

Board of Supervisors  
County of Alameda  
1221 Oak Street, 5<sup>th</sup> Floor  
Oakland, CA 94612

Dear Board Members:

**RE: Investment Report – July 2019**

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of July 2019. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of July 31, 2019. 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 July 31, 2019

Treasurer’s Investment Pool – Book Value	\$ 5,580,620,109
Treasurer’s Investment Pool – Market Value	5,599,747,975
Total Cash in Bank	46,503,955
Total interest received during the month	15,299,052
Average Maturity of the portfolio	468 days
Annualized cash basis rate of return for the month	2.976%

Liquidity Summary of the Portfolio as Of July 31, 2019

Maturity	Amount	Percentage Held
1 to 90 days	\$ 1,650,808,627	29.58%
91 to 365 days	1,884,198,483	33.76%
2 years	572,002,641	10.25%
3 years	476,190,365	8.53%
4 years,	436,611,973	7.82%
5 years	560,808,019	10.06%
<b>Total</b>	<b>5,580,620,109</b>	<b>100.00%</b>

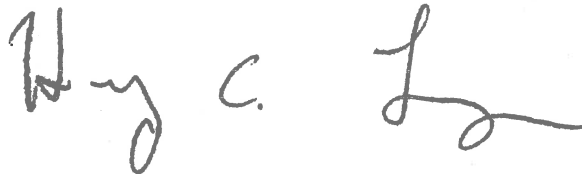
## Conclusion

Based on investment activity during the month of July 2019, 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 July 2019 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**.

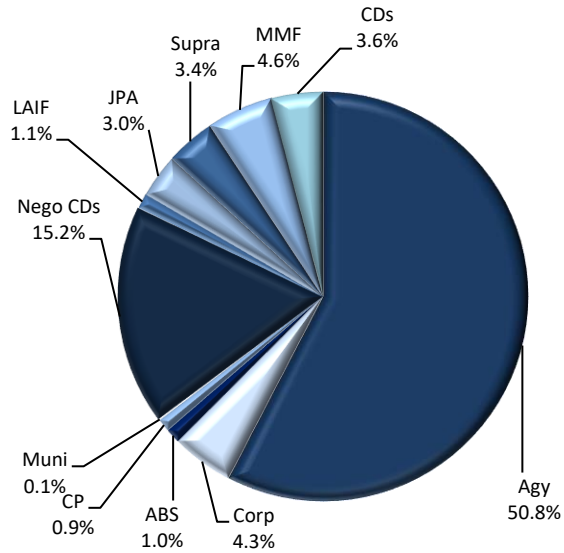
Very truly yours,

A handwritten signature in black ink, appearing to read "Henry C. Levy". The signature is written in a cursive style with a large, sweeping flourish at the end.

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



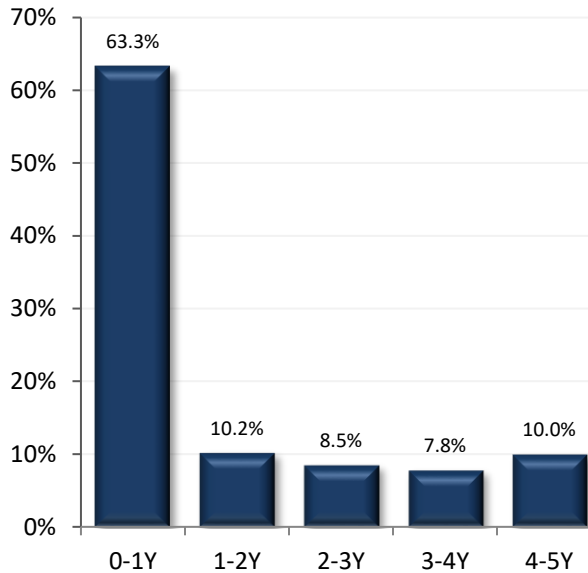
Per Book Value

ACCOUNT SUMMARY

	7/31/19	6/30/19
<b>Market Value</b>	\$5,599,747,975	\$6,229,863,016
<b>Book Value*</b>	\$5,580,620,109	\$6,206,127,741
<b>Unrealized G/L</b>	\$19,127,866	\$23,735,275
<b>Par Value</b>	\$5,596,677,000	\$6,223,227,000
<b>Net Asset Value</b>	\$100.343	\$100.382
<b>Book Yield</b>	2.25%	2.29%
<b>Years to Maturity</b>	1.28	1.15
<b>Effective Duration</b>	0.94	0.82

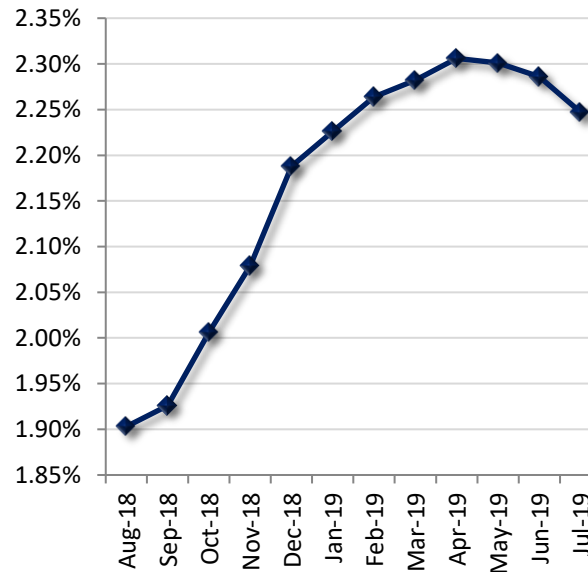
\*Book Value is not Amortized

MATURITY DISTRIBUTION



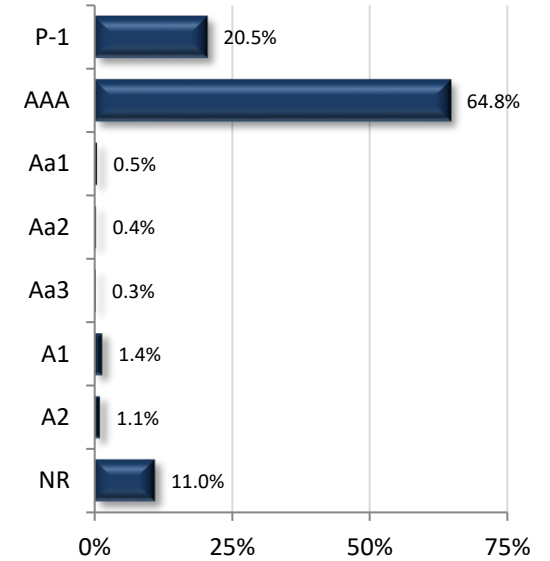
Per Book Value

PORTFOLIO BOOK YIELD HISTORY



NR: Not Rated

CREDIT QUALITY (MOODY'S)



TOP ISSUERS

Issuer	% Portfolio
Federal Home Loan Mtg Corp	13.5%
Federal Home Loan Bank	11.4%
Federal National Mtg Assn	9.8%
U.S. Treasury	8.9%
Federal Farm Credit Bank	8.8%
FARMER MAC	5.6%
Toronto Dominion Bank	4.5%
MUFG UNION BANK	3.6%
Federated Fund 117	3.5%
International Bank Recon & D	3.4%
Treasury Bill	2.6%
California Asset Mgmt. Program	2.3%
Bank of Montreal	1.8%
NATXNY	1.8%
Nordea Bank Fin NY	1.8%

Per Book Value

**Investment Policy Compliance**  
7/31/2019

County of Alameda

Item / Sector	Parameters	In Compliance
Weighted Average Maturity	Maximum WAM of 3.0 years	Yes 1.28 yrs
U.S. Treasury and Federal Agency Obligations	No sector limit; no issuer limit; max maturity 5 years	Yes 62.3%
Debt Issued by State of CA and Local Agencies within the State	No sector limit; no issuer limit; max maturity 5 years	Yes 0.1%
LAIF	Maximum amount permitted by LAIF (currently \$65 million limit)	Yes \$60 Mil
Joint Powers Authority (CAMP)	Max Limit: Twice the limit of LAIF deposits (currently \$130 million limit)	Yes \$130 Mil
Joint Powers Authority (CalTrust)	Max Limit: Twice the limit of LAIF deposits (currently \$130 million limit)	Yes \$40 Mil
Money Market Mutual Funds	20% limit; 5% per fund limit or \$75 Mil, whichever is lower (except for Nov, Dec, March, and April); SEC registered with stable NAV; No front-end loads; Rated AAAM or equivalent by at least two of the three rating agencies or advisor requirements	Yes 4.6%
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 0.9%
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 15.2%
Collateralized/FDIC - Insured Time Deposits	Time deposits with banks and savings and loans associations located with the State, collateralized according to Government code	Yes 3.6%
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 4.3%
Asset-Backed Securities	20% limit; Max maturity of 5 years; Minimum rating of AA or better by rating agency	Yes 1.0%
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 3.4%
Floaters, Structured Notes, Derivatives	15% limit for treasuries, agencies, and munis	Yes 0.0%

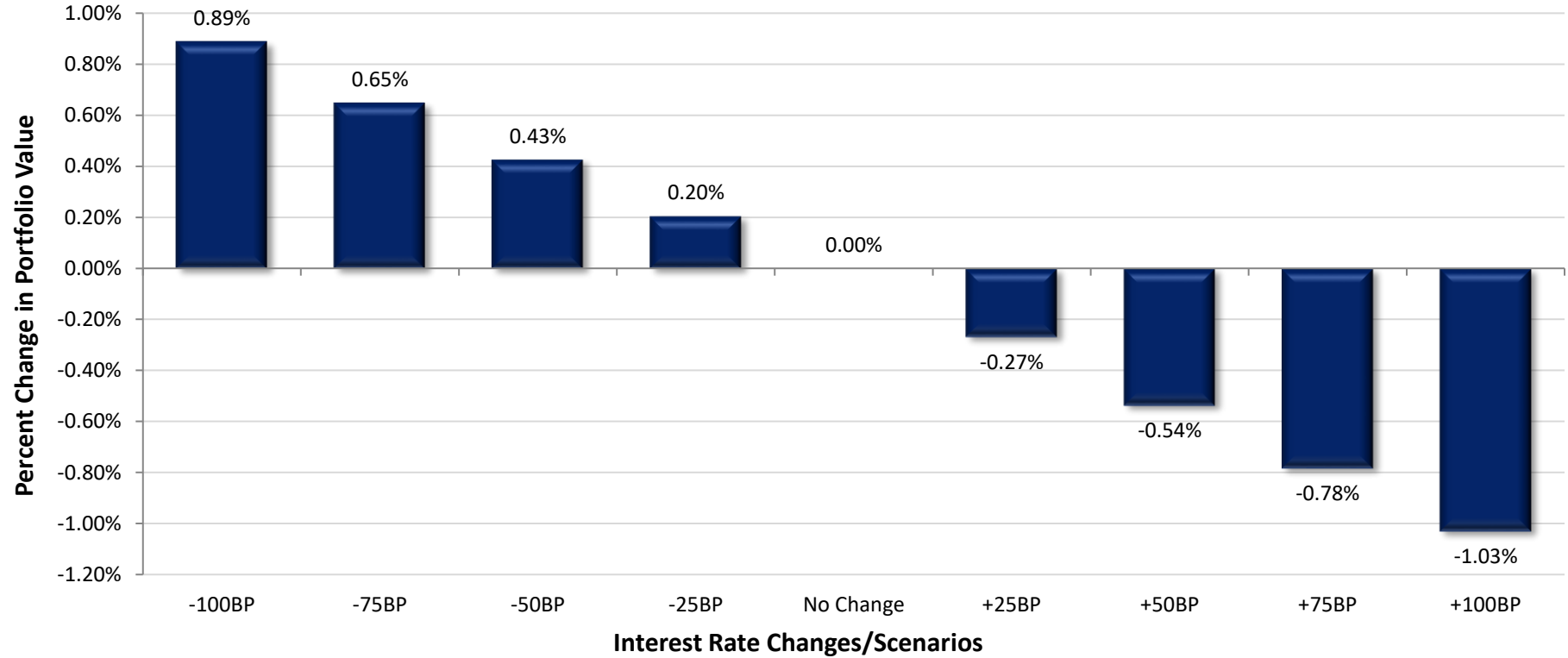
**Historical Book Values  
7/31/2019**



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

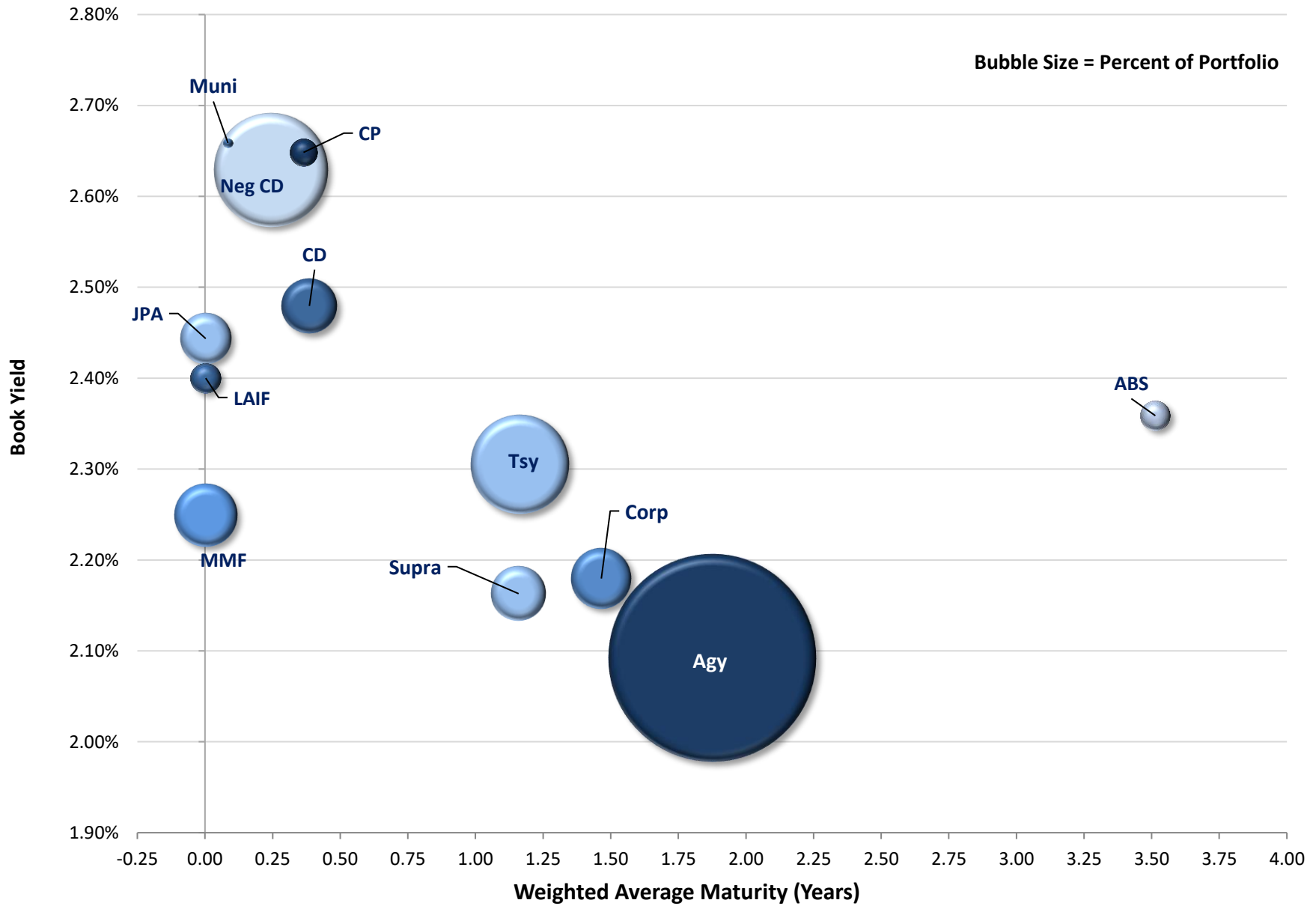
Figures in Billions, Average Daily Balance

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



Int. Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$5,649,585,732	\$49,837,757	0.89%
-75 Basis Points	\$5,636,129,538	\$36,381,563	0.65%
-50 Basis Points	\$5,623,670,099	\$23,922,123	0.43%
-25 Basis Points	\$5,611,210,659	\$11,462,684	0.20%
No Change	\$5,599,747,975	\$0	0.00%
+25 Basis Points	\$5,584,751,850	-\$14,996,125	-0.27%
+50 Basis Points	\$5,569,755,725	-\$29,992,250	-0.54%
+75 Basis Points	\$5,555,913,148	-\$43,834,827	-0.78%
+100 Basis Points	\$5,542,070,571	-\$57,677,404	-1.03%

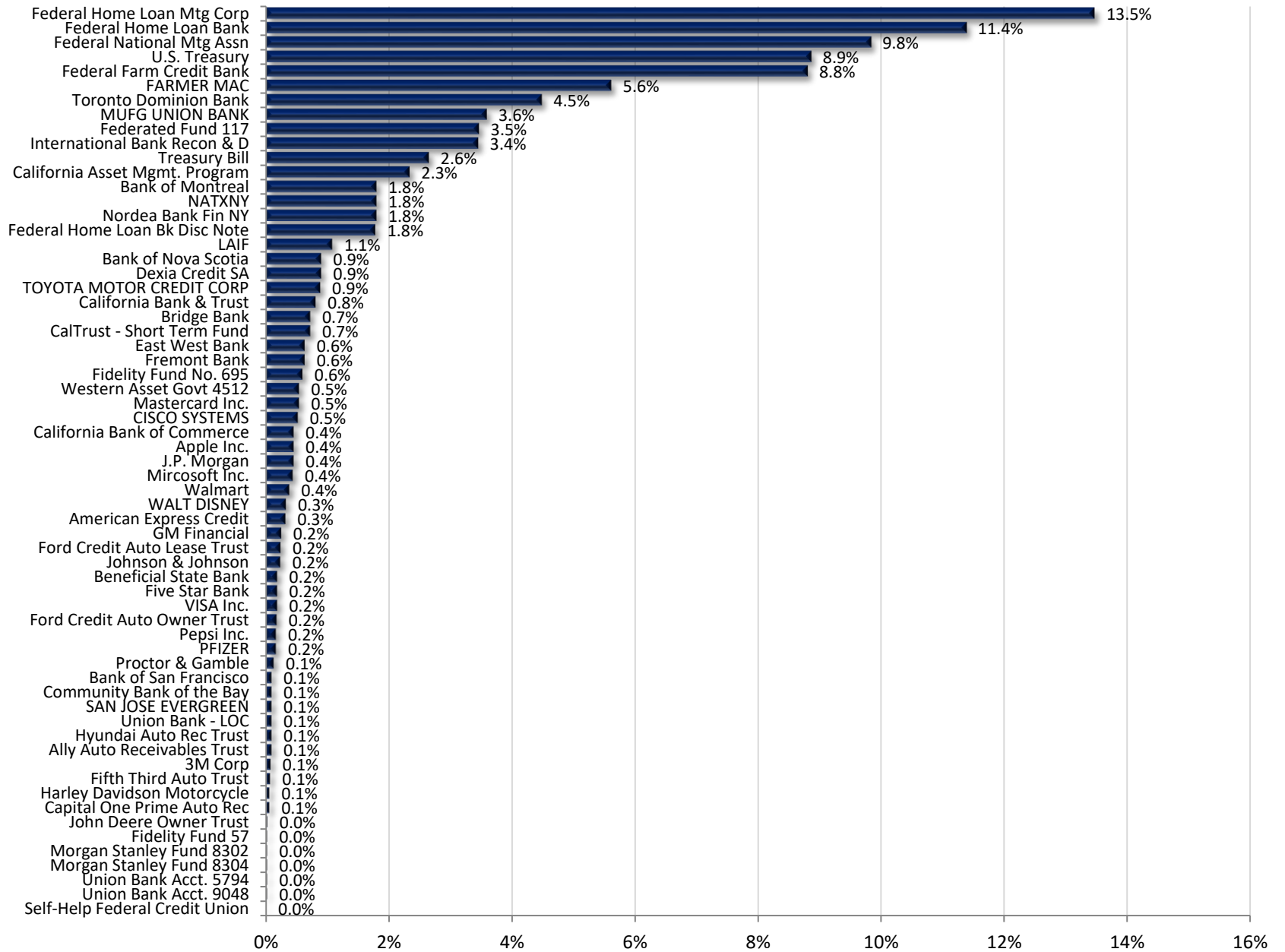
Book Yield per WAM per Percent of Portfolio  
7/31/2019



\*Note: Excludes Cash Balance

# Holdings Allocation by Issuer 7/31/2019

County of Alameda





**Alameda County Investment Pool  
Portfolio Management  
Portfolio Summary  
July 31, 2019**

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	3.59	141	2.479
Local Agency Investment Funds	60,000,000.00	60,000,000.00	60,000,000.00	1.08	1	2.400
Joint Powers Authority	170,000,000.00	170,000,000.00	170,000,000.00	3.05	1	2.444
Money Market Mutual Funds	259,000,000.00	259,000,000.00	259,000,000.00	4.64	1	2.249
Money Market Bank Accounts	17,000,000.00	17,000,000.00	17,000,000.00	0.30	1	1.662
Negotiable CDs	850,000,000.00	850,577,500.00	850,000,000.00	15.23	89	2.629
Corporate Notes	241,657,000.00	241,590,610.99	241,100,944.09	4.32	535	2.180
Washington Supranational Obligation	193,500,000.00	194,023,659.50	192,304,072.60	3.45	423	2.163
Commercial Paper Disc. -Amortizing	50,000,000.00	49,595,500.00	49,118,013.89	0.88	133	2.648
Agency Bullets (Aaa/AA+)	375,000,000.00	380,306,750.00	374,597,500.00	6.71	898	2.381
Federal Agency Disc. -Amortizing	100,000,000.00	99,726,000.00	99,017,861.11	1.77	47	2.484
Treasury Notes and Bonds	500,000,000.00	497,941,116.79	494,274,632.49	8.86	503	2.280
Treasury Discounts -Amortizing	150,000,000.00	148,398,000.00	147,489,111.12	2.64	163	2.387
Agency Callables (Aaa/AA+)	2,367,900,000.00	2,368,856,662.88	2,364,105,248.88	42.36	678	2.030
Asset Backed Securities	57,450,000.00	57,560,325.00	57,442,724.76	1.03	1,282	2.359
Municipal Bonds	5,000,000.00	5,001,850.00	5,000,000.00	0.09	31	2.659
	<b>5,596,677,000.00</b>	<b>5,599,747,975.16</b>	<b>5,580,620,108.94</b>	<b>100.00%</b>	<b>468</b>	<b>2.247</b>
<b>Investments</b>						
<b>Total Earnings</b>	<b>July 31 Month Ending</b>	<b>Fiscal Year To Date</b>				
Current Year	12,745,978.29	12,745,978.29				
<b>Average Daily Balance</b>	<b>6,028,513,136.29</b>	<b>6,028,513,136.29</b>				
<b>Effective Rate of Return</b>	<b>2.49%</b>	<b>2.49%</b>				

Henry C. Levy, Treasurer - Tax Collector

Reporting period 07/01/2019-07/31/2019

Run Date: 08/22/2019 - 15:05

Portfolio POOL  
RC  
PM (PRF\_PM1) 7.3.0  
Report Ver. 7.3.6.1

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Non-Negotiable CDs</b>											
SYS11754	11754	Five Star Bank		05/09/2019	10,000,000.00	10,000,000.00	10,000,000.00	2.420	2.454	99	11/08/2019
SYS11655	11655	Bank of San Francisco		02/07/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.500	2.535	5	08/06/2019
SYS11690	11690	Bridge Bank		04/02/2019	40,000,000.00	40,000,000.00	40,000,000.00	2.390	2.423	62	10/02/2019
SYS11691	11691	Beneficial State Bank		04/03/2019	10,000,000.00	10,000,000.00	10,000,000.00	2.440	2.474	63	10/03/2019
SYS11787	11787	California Bank & Trust		07/03/2019	30,000,000.00	30,000,000.00	30,000,000.00	2.380	2.413	61	10/01/2019
SYS11667	11667	Community Bank of the Bay		03/07/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.490	2.525	39	09/09/2019
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	303	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	302	05/29/2020
SYS11757	11757	East West Bank		05/14/2019	35,000,000.00	35,000,000.00	35,000,000.00	2.800	2.839	103	11/12/2019
SYS11749	11749	Fremont Bank		04/30/2019	35,000,000.00	35,000,000.00	35,000,000.00	2.410	2.443	273	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	225	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	259	04/16/2020
<b>Subtotal and Average</b>			<b>200,170,000.00</b>		<b>200,170,000.00</b>	<b>200,170,000.00</b>	<b>200,170,000.00</b>	<b>2.479</b>	<b>141</b>		
<b>Local Agency Investment Funds</b>											
SYS10285	10285	LAIF		07/01/2013	60,000,000.00	60,000,000.00	60,000,000.00	2.400	2.400	1	
<b>Subtotal and Average</b>			<b>60,000,000.00</b>		<b>60,000,000.00</b>	<b>60,000,000.00</b>	<b>60,000,000.00</b>	<b>2.400</b>	<b>1</b>		
<b>Joint Powers Authority</b>											
SYS10470	10470	California Asset Mgmt. Program		06/28/2012	130,000,000.00	130,000,000.00	130,000,000.00	2.420	2.420	1	
SYS10472	10472	CalTrust - Short Term Fund		07/01/2013	40,000,000.00	40,000,000.00	40,000,000.00	2.520	2.520	1	
<b>Subtotal and Average</b>			<b>170,000,000.00</b>		<b>170,000,000.00</b>	<b>170,000,000.00</b>	<b>170,000,000.00</b>	<b>2.444</b>	<b>1</b>		
<b>Money Market Mutual Funds</b>											
608919718	11093	Federated Fund 117		09/30/2016	193,000,000.00	193,000,000.00	193,000,000.00	2.250	2.250	1	
316175504	10274	Fidelity Fund No. 695		06/28/2012	33,000,000.00	33,000,000.00	33,000,000.00	2.270	2.270	1	
316175108	11090	Fidelity Fund 57		09/30/2016	1,000,000.00	1,000,000.00	1,000,000.00	2.230	2.230	1	
61747C707	10280	Morgan Stanley Fund 8302		06/28/2013	1,000,000.00	1,000,000.00	1,000,000.00	2.420	2.420	1	
61747C582	11089	Morgan Stanley Fund 8304		09/30/2016	1,000,000.00	1,000,000.00	1,000,000.00	2.170	2.170	1	
52470G791	10318	Western Asset Govt 4512		08/15/2013	30,000,000.00	30,000,000.00	30,000,000.00	2.220	2.220	1	
<b>Subtotal and Average</b>			<b>194,387,096.77</b>		<b>259,000,000.00</b>	<b>259,000,000.00</b>	<b>259,000,000.00</b>	<b>2.249</b>	<b>1</b>		
<b>Money Market Bank Accounts</b>											
SYS10286	10286	California Bank & Trust		06/28/2013	15,000,000.00	15,000,000.00	15,000,000.00	1.750	1.750	1	
SYS10290	10290	Union Bank Acct. 5794		06/28/2013	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  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Money Market Bank Accounts</b>											
SYS10291	10291	Union Bank Acct. 9048		06/28/2013	1,000,000.00	1,000,000.00	1,000,000.00	1.000	1.000	1	
<b>Subtotal and Average</b>			<b>17,000,000.00</b>		<b>17,000,000.00</b>	<b>17,000,000.00</b>	<b>17,000,000.00</b>		<b>1.662</b>	<b>1</b>	
<b>Negotiable CDs</b>											
06370RRD3	11619	Bank of Montreal		12/11/2018	50,000,000.00	50,018,500.00	50,000,000.00	2.900	2.940	20	08/21/2019
06370RRE1	11620	Bank of Montreal		12/11/2018	50,000,000.00	50,006,000.00	50,000,000.00	2.900	2.940	6	08/07/2019
06417G5D6	11661	Bank of Nova Scotia		02/20/2019	50,000,000.00	49,914,500.00	50,000,000.00	2.610	2.646	27	08/28/2019
25215FEQ3	11648	Dexia Credit SA		01/29/2019	50,000,000.00	50,018,000.00	50,000,000.00	2.680	2.717	48	09/18/2019
62478TY52	11682	MUFG UNION BANK		03/26/2019	50,000,000.00	50,024,500.00	50,000,000.00	2.600	2.636	50	09/20/2019
62478TZ69	11694	MUFG UNION BANK		04/05/2019	50,000,000.00	50,073,500.00	50,000,000.00	2.590	2.626	133	12/12/2019
62478TZ85	11714	MUFG UNION BANK		04/11/2019	50,000,000.00	50,082,000.00	50,000,000.00	2.570	2.606	144	12/23/2019
62478T4T3	11802	MUFG UNION BANK		07/31/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.158	2.188	188	02/05/2020
63873NP39	11674	NATXNY		03/19/2019	50,000,000.00	50,061,500.00	50,000,000.00	2.690	2.727	90	10/30/2019
63873NR52	11695	NATXNY		04/05/2019	50,000,000.00	50,066,500.00	50,000,000.00	2.600	2.636	116	11/25/2019
65558THZ1	11765	Nordea Bank Fin NY		05/31/2019	50,000,000.00	50,072,500.00	50,000,000.00	2.470	2.504	174	01/22/2020
65558TJA4	11766	Nordea Bank Fin NY		05/31/2019	50,000,000.00	50,077,000.00	50,000,000.00	2.470	2.504	183	01/31/2020
89114MYC5	11675	Toronto Dominion Bank		03/19/2019	50,000,000.00	50,056,500.00	50,000,000.00	2.630	2.667	104	11/13/2019
89114MZA8	11681	Toronto Dominion Bank		03/26/2019	50,000,000.00	50,029,500.00	50,000,000.00	2.580	2.616	62	10/02/2019
89114MZJ9	11684	Toronto Dominion Bank		03/28/2019	50,000,000.00	50,052,000.00	50,000,000.00	2.600	2.636	104	11/13/2019
89114MA80	11697	Toronto Dominion Bank		04/05/2019	50,000,000.00	50,016,000.00	50,000,000.00	2.580	2.616	34	09/04/2019
89114MM95	11763	Toronto Dominion Bank		05/31/2019	50,000,000.00	50,009,000.00	50,000,000.00	2.450	2.484	29	08/30/2019
<b>Subtotal and Average</b>			<b>1,080,645,161.29</b>		<b>850,000,000.00</b>	<b>850,577,500.00</b>	<b>850,000,000.00</b>		<b>2.629</b>	<b>89</b>	
<b>Corporate Notes</b>											
037833BD1	10648	Apple Inc.		05/13/2015	5,000,000.00	4,992,450.00	4,992,250.00	2.000	2.033	279	05/06/2020
037833CC2	11060	Apple Inc.		08/04/2016	5,000,000.00	4,940,350.00	4,993,050.00	1.550	1.579	734	08/04/2021
037833CB4	11061	Apple Inc.		08/04/2016	5,000,000.00	5,000,000.00	4,995,000.00	1.100	1.134	1	08/02/2019
037833CK4	11207	Apple Inc.		02/09/2017	10,000,000.00	9,974,500.00	9,995,100.00	1.900	1.917	190	02/07/2020
0258MOEE5	11225	American Express Credit		03/03/2017	2,500,000.00	2,497,425.00	2,497,400.00	2.200	2.236	215	03/03/2020
0258MODT3	11686	American Express Credit		03/29/2019	15,000,000.00	14,998,050.00	14,961,450.00	2.375	2.600	299	05/26/2020
17275RBD3	11575	CISCO SYSTEMS		10/11/2018	10,000,000.00	10,014,000.00	9,779,300.00	2.200	3.180	577	02/28/2021
17275RAX0	11710	CISCO SYSTEMS		04/11/2019	10,000,000.00	10,017,500.00	9,987,100.00	2.450	2.560	319	06/15/2020
17275RBJ0	11782	CISCO SYSTEMS		06/27/2019	9,000,000.00	8,987,532.50	9,012,732.50	1.850	2.014	781	09/20/2021
25468PDU7	11292	WALT DISNEY		06/06/2017	5,000,000.00	4,979,850.00	4,994,200.00	1.800	1.840	309	06/05/2020
25468PDU7	11293	WALT DISNEY		06/06/2017	13,000,000.00	12,947,610.00	12,984,920.00	1.800	1.840	309	06/05/2020

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Corporate Notes</b>											
478160BS2	10927	Johnson & Johnson		03/01/2016	2,000,000.00	1,987,360.00	2,000,000.00	1.650	1.650	578	03/01/2021
478160CD4	11226	Johnson & Johnson		03/03/2017	11,000,000.00	11,049,280.00	10,970,080.00	2.250	2.308	945	03/03/2022
46625HNX4	11687	J.P. Morgan		03/29/2019	25,000,000.00	25,046,000.00	24,975,000.00	2.550	2.614	455	10/29/2020
57636QAF1	11737	Mastercard Inc.		04/25/2019	10,000,000.00	9,957,200.00	9,856,500.00	2.000	2.580	843	11/21/2021
57636QAF1	11781	Mastercard Inc.		06/27/2019	20,000,000.00	19,954,400.00	20,022,600.00	2.000	2.037	843	11/21/2021
88579YBA8	11567	3M Corp		09/14/2018	4,000,000.00	4,062,760.00	3,991,800.00	3.000	3.072	775	09/14/2021
594918BG8	10819	Mircosoft Inc.		11/03/2015	2,000,000.00	1,998,860.00	1,998,400.00	2.000	2.017	460	11/03/2020
594918BN3	11062	Mircosoft Inc.		08/08/2016	4,000,000.00	3,999,040.00	3,995,880.00	1.100	1.135	7	08/08/2019
594918BP8	11063	Mircosoft Inc.		08/08/2016	2,000,000.00	1,979,940.00	1,997,900.00	1.550	1.572	738	08/08/2021
594918BN3	11064	Mircosoft Inc.		08/08/2016	5,000,000.00	4,998,800.00	4,994,850.00	1.100	1.135	7	08/08/2019
594918BP8	11065	Mircosoft Inc.		08/08/2016	7,000,000.00	6,929,790.00	6,992,650.00	1.550	1.572	738	08/08/2021
594918BQ6	11783	Mircosoft Inc.		06/27/2019	4,157,000.00	4,178,833.49	4,192,551.59	2.000	1.979	1,468	08/08/2023
713448DX3	11333	Pepsi Inc.		10/10/2017	9,000,000.00	8,977,680.00	8,998,200.00	2.000	2.006	623	04/15/2021
717081EB5	11142	PFIZER		11/21/2016	9,000,000.00	8,977,950.00	8,993,520.00	1.700	1.724	136	12/15/2019
742718EQ8	11126	Proctor & Gamble		11/03/2016	5,000,000.00	4,965,500.00	4,989,750.00	1.700	1.743	825	11/03/2021
742718EZ8	11354	Proctor & Gamble		10/25/2017	2,000,000.00	1,997,180.00	1,999,300.00	1.750	1.768	85	10/25/2019
92826CAB8	11709	VISA Inc.		04/11/2019	10,000,000.00	10,009,700.00	9,948,500.00	2.200	2.515	501	12/14/2020
931142DU4	11342	Walmart		10/20/2017	5,000,000.00	5,029,650.00	4,999,600.00	2.350	2.351	1,232	12/15/2022
931142DY6	11343	Walmart		10/20/2017	4,000,000.00	3,995,360.00	3,999,920.00	1.750	1.751	69	10/09/2019
931142EA7	11344	Walmart		10/20/2017	5,000,000.00	4,983,100.00	4,992,750.00	1.900	1.947	502	12/15/2020
931142EJ8	11535	Walmart		06/27/2018	3,000,000.00	3,060,300.00	2,999,850.00	3.125	3.127	692	06/23/2021
931142EK5	11536	Walmart		06/27/2018	2,000,000.00	2,090,900.00	1,999,460.00	3.400	3.406	1,425	06/26/2023
931142EG4	11537	Walmart		06/27/2018	2,000,000.00	2,011,760.00	1,999,380.00	2.850	2.866	327	06/23/2020
<b>Subtotal and Average</b>			<b>248,004,372.48</b>		<b>241,657,000.00</b>	<b>241,590,610.99</b>	<b>241,100,944.09</b>		<b>2.180</b>	<b>535</b>	
<b>Washington Supranational Obligation</b>											
45905UZJ6	11135	International Bank Recon & D		11/16/2016	10,000,000.00	9,967,500.00	9,974,100.00	1.300	1.390	85	10/25/2019
459058FS7	11159	International Bank Recon & D		12/12/2016	15,000,000.00	14,944,950.00	14,821,950.00	1.125	1.537	118	11/27/2019
45905UZJ6	11227	International Bank Recon & D		03/03/2017	10,000,000.00	9,967,500.00	9,920,000.00	1.300	1.610	85	10/25/2019
45905UQ56	11353	International Bank Recon & D		10/25/2017	25,000,000.00	25,000,000.00	25,000,000.00	1.650	1.650	0	08/01/2019
45905UQ49	11356	International Bank Recon & D		10/26/2017	25,000,000.00	24,950,000.00	25,000,000.00	1.800	1.800	365	07/31/2020
459058FQ1	11381	International Bank Recon & D		11/30/2017	15,000,000.00	14,963,700.00	14,816,700.00	1.200	1.881	60	09/30/2019
459058FQ1	11386	International Bank Recon & D		12/01/2017	15,000,000.00	14,963,700.00	14,815,200.00	1.200	1.885	60	09/30/2019
45905UQ80	11464	International Bank Recon & D		03/27/2018	10,000,000.00	9,974,900.00	9,839,000.00	1.950	2.292	466	11/09/2020
45905UQ80	11538	International Bank Recon & D		06/28/2018	10,000,000.00	9,974,900.00	9,826,900.00	1.950	2.710	466	11/09/2020

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Washington Supranational Obligation</b>											
459058GH0	11544	International Bank Recon & D		07/25/2018	10,000,000.00	10,184,800.00	9,976,600.00	2.750	2.832	722	07/23/2021
45905UQ80	11555	International Bank Recon & D		08/30/2018	10,000,000.00	9,974,900.00	9,813,622.60	1.950	2.832	466	11/09/2020
45905UY32	11621	International Bank Recon & D		12/11/2018	23,500,000.00	24,152,759.50	23,500,000.00	3.170	3.169	827	11/05/2021
45905U3L6	11772	International Bank Recon & D		06/13/2019	15,000,000.00	15,004,050.00	15,000,000.00	2.770	2.770	1,778	06/13/2024
<b>Subtotal and Average</b>			<b>192,304,072.60</b>		<b>193,500,000.00</b>	<b>194,023,659.50</b>	<b>192,304,072.60</b>		<b>2.163</b>	<b>423</b>	
<b>Commercial Paper Disc. -Amortizing</b>											
89233HZC1	11696	TOYOTA MOTOR CREDIT CORP		04/05/2019	50,000,000.00	49,595,500.00	49,118,013.89	2.530	2.648	133	12/12/2019
<b>Subtotal and Average</b>			<b>97,150,352.60</b>		<b>50,000,000.00</b>	<b>49,595,500.00</b>	<b>49,118,013.89</b>		<b>2.648</b>	<b>133</b>	
<b>Agency Bullets (Aaa/AA+)</b>											
3132X0Q53	11469	FARMER MAC		03/29/2018	10,000,000.00	10,097,900.00	9,995,100.00	2.600	2.617	606	03/29/2021
3132X0U25	11486	FARMER MAC		04/19/2018	30,000,000.00	30,942,300.00	29,982,000.00	2.800	2.813	1,357	04/19/2023
3132X0U25	11487	FARMER MAC		04/19/2018	40,000,000.00	41,256,400.00	39,976,000.00	2.800	2.813	1,357	04/19/2023
3132X0U25	11488	FARMER MAC		04/19/2018	30,000,000.00	30,942,300.00	29,982,000.00	2.800	2.813	1,357	04/19/2023
31422BEV8	11731	FARMER MAC		04/22/2019	50,000,000.00	50,535,000.00	50,000,000.00	2.485	2.485	795	10/04/2021
31422BEX4	11736	FARMER MAC		04/24/2019	50,000,000.00	50,791,500.00	50,000,000.00	2.475	2.475	1,160	10/04/2022
3133EHHB2	11265	Federal Farm Credit Bank		04/27/2017	5,000,000.00	4,978,050.00	4,986,500.00	1.450	1.542	270	04/27/2020
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	239	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	239	03/27/2020
3130A7CV5	10911	Federal Home Loan Bank		02/18/2016	5,000,000.00	4,953,250.00	4,979,800.00	1.375	1.459	567	02/18/2021
3130A7CV5	10912	Federal Home Loan Bank		02/18/2016	15,000,000.00	14,859,750.00	14,939,400.00	1.375	1.459	567	02/18/2021
3130ACM92	11334	Federal Home Loan Bank		10/13/2017	10,000,000.00	9,985,700.00	9,982,300.00	1.500	1.679	81	10/21/2019
3130ACM92	11335	Federal Home Loan Bank		10/13/2017	10,000,000.00	9,985,700.00	9,982,300.00	1.500	1.679	81	10/21/2019
3130ACM92	11336	Federal Home Loan Bank		10/13/2017	10,000,000.00	9,985,700.00	9,982,300.00	1.500	1.679	81	10/21/2019
3130ADUJ9	11455	Federal Home Loan Bank		03/16/2018	15,000,000.00	15,029,100.00	14,997,300.00	2.375	2.384	242	03/30/2020
3130ADUJ9	11456	Federal Home Loan Bank		03/16/2018	15,000,000.00	15,029,100.00	14,997,300.00	2.375	2.384	242	03/30/2020
3135G0T29	11218	Federal National Mtg Assn		02/28/2017	10,000,000.00	9,964,300.00	9,993,600.00	1.500	1.522	211	02/28/2020
3135G0T29	11219	Federal National Mtg Assn		02/28/2017	10,000,000.00	9,964,300.00	9,993,600.00	1.500	1.147	211	02/28/2020
3135G0V34	11657	Federal National Mtg Assn		02/08/2019	20,000,000.00	20,514,800.00	19,925,600.00	2.500	2.580	1,649	02/05/2024
3135G0V34	11658	Federal National Mtg Assn		02/08/2019	20,000,000.00	20,514,800.00	19,925,600.00	2.500	2.580	1,649	02/05/2024
<b>Subtotal and Average</b>			<b>374,597,500.00</b>		<b>375,000,000.00</b>	<b>380,306,750.00</b>	<b>374,597,500.00</b>		<b>2.381</b>	<b>898</b>	

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Disc. -Amortizing</b>											
313384NA3	11673	Federal Home Loan Bk Disc Note		03/19/2019	50,000,000.00	49,778,500.00	49,280,548.61	2.455	2.556	76	10/16/2019
313384KQ1	11762	Federal Home Loan Bk Disc Note		05/30/2019	50,000,000.00	49,947,500.00	49,737,312.50		2.413	18	08/19/2019
<b>Subtotal and Average</b>			<b>113,338,034.50</b>		<b>100,000,000.00</b>	<b>99,726,000.00</b>	<b>99,017,861.11</b>		<b>2.484</b>	<b>47</b>	
<b>Treasury Notes and Bonds</b>											
912828T6	11324	U.S. Treasury		09/21/2017	50,000,000.00	49,914,000.00	49,816,406.25	1.250	1.442	30	08/31/2019
912828V31	11624	U.S. Treasury		12/13/2018	50,000,000.00	49,808,500.00	49,271,484.39	1.375	2.741	167	01/15/2020
912828VV9	11702	U.S. Treasury		04/09/2019	50,000,000.00	50,232,489.13	49,933,848.51	2.125	2.391	396	08/31/2020
912828F21	11712	U.S. Treasury		04/11/2019	50,000,000.00	50,453,933.06	49,803,417.44	2.125	2.316	791	09/30/2021
912828H52	11713	U.S. Treasury		04/11/2019	50,000,000.00	49,754,000.00	49,531,250.00	1.250	2.430	183	01/31/2020
912828H52	11715	U.S. Treasury		04/11/2019	50,000,000.00	49,754,000.00	49,531,250.00	1.250	2.430	183	01/31/2020
912828H52	11734	U.S. Treasury		04/23/2019	100,000,000.00	99,508,000.00	99,089,843.80	1.250	2.444	183	01/31/2020
912828D1	11744	U.S. Treasury		04/29/2019	50,000,000.00	49,385,592.39	48,205,842.39	1.375	2.304	1,491	08/31/2023
912828S92	11791	U.S. Treasury		07/16/2019	50,000,000.00	49,130,602.21	49,091,289.71	1.250	1.867	1,460	07/31/2023
<b>Subtotal and Average</b>			<b>567,558,736.81</b>		<b>500,000,000.00</b>	<b>497,941,116.79</b>	<b>494,274,632.49</b>		<b>2.280</b>	<b>503</b>	
<b>Treasury Discounts -Amortizing</b>											
912796RT8	11692	Treasury Bill		04/05/2019	50,000,000.00	49,480,500.00	49,119,777.78	2.330	2.429	154	01/02/2020
912796RT8	11693	Treasury Bill		04/05/2019	50,000,000.00	49,480,500.00	49,121,666.67	2.325	2.423	154	01/02/2020
912796RY7	11764	Treasury Bill		05/31/2019	50,000,000.00	49,437,000.00	49,247,666.67	2.220	2.310	182	01/30/2020
<b>Subtotal and Average</b>			<b>174,504,510.31</b>		<b>150,000,000.00</b>	<b>148,398,000.00</b>	<b>147,489,111.12</b>		<b>2.387</b>	<b>163</b>	
<b>Agency Callables (Aaa/AA+)</b>											
31422BCV0	11664	FARMER MAC		02/26/2019	10,000,000.00	10,028,400.00	10,000,000.00	2.480	2.480	568	02/19/2021
31422BEK2	11699	FARMER MAC		04/09/2019	12,000,000.00	12,035,760.00	11,988,000.00	2.760	2.782	1,713	04/09/2024
31422BEK2	11700	FARMER MAC		04/09/2019	6,000,000.00	6,017,880.00	5,985,000.00	2.760	2.814	1,713	04/09/2024
31422BFL9	11755	FARMER MAC		05/10/2019	25,000,000.00	25,540,500.00	25,000,000.00	2.400	2.400	1,674	03/01/2024
31422BFK1	11756	FARMER MAC		05/10/2019	25,000,000.00	25,524,000.00	25,000,000.00	2.400	2.400	1,735	05/01/2024
31422BJB7	11793	FARMER MAC		07/22/2019	25,000,000.00	24,964,250.00	25,000,000.00	1.970	1.970	1,615	01/02/2024
3133EFZ26	10954	Federal Farm Credit Bank		04/07/2016	15,000,000.00	14,915,700.00	15,000,000.00	1.400	1.400	250	04/07/2020
3133EF2L0	10956	Federal Farm Credit Bank		04/13/2016	10,000,000.00	9,950,500.00	10,000,000.00	1.400	1.400	256	04/13/2020
3133EF2L0	10957	Federal Farm Credit Bank		04/15/2016	15,000,000.00	14,925,750.00	15,000,000.00	1.400	1.400	256	04/13/2020
3133EF2L0	10961	Federal Farm Credit Bank		04/19/2016	15,000,000.00	14,925,750.00	15,000,000.00	1.400	1.400	256	04/13/2020
3133EF5Y9	10977	Federal Farm Credit Bank		05/04/2016	9,700,000.00	9,658,290.00	9,700,000.00	1.470	1.470	277	05/04/2020
3133EGDW2	11008	Federal Farm Credit Bank		06/08/2016	10,000,000.00	9,956,700.00	10,000,000.00	1.520	1.520	312	06/08/2020

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
3133EGDW2	11009	Federal Farm Credit Bank		06/08/2016	10,000,000.00	9,956,700.00	10,000,000.00	1.520	1.520	312	06/08/2020
3133EGFY6	11014	Federal Farm Credit Bank		06/16/2016	15,000,000.00	14,939,700.00	15,000,000.00	1.400	1.400	228	03/16/2020
3133EGHP3	11022	Federal Farm Credit Bank		06/29/2016	10,000,000.00	9,922,300.00	10,000,000.00	1.420	1.420	333	06/29/2020
3133EGHQ1	11027	Federal Farm Credit Bank		06/29/2016	20,000,000.00	19,853,200.00	20,000,000.00	1.470	1.470	333	06/29/2020
3133EGQR9	11067	Federal Farm Credit Bank		08/18/2016	12,000,000.00	11,949,960.00	12,000,000.00	1.250	1.250	193	02/10/2020
3133EGVJ1	11085	Federal Farm Credit Bank		09/26/2016	10,000,000.00	9,985,100.00	10,000,000.00	1.160	1.160	56	09/26/2019
3133EGXK6	11098	Federal Farm Credit Bank		10/11/2016	10,000,000.00	9,978,500.00	10,000,000.00	1.120	1.120	71	10/11/2019
3133EGZE8	11108	Federal Farm Credit Bank		10/24/2016	15,000,000.00	14,962,200.00	15,000,000.00	1.210	1.210	84	10/24/2019
3133EGZE8	11109	Federal Farm Credit Bank		10/24/2016	10,000,000.00	9,974,800.00	10,000,000.00	1.210	1.210	84	10/24/2019
3133EGU52	11160	Federal Farm Credit Bank		12/13/2016	15,000,000.00	14,989,500.00	15,000,000.00	1.490	1.490	43	09/13/2019
3133EGU52	11161	Federal Farm Credit Bank		12/13/2016	7,000,000.00	6,995,100.00	7,000,000.00	1.490	1.490	43	09/13/2019
3133EGU60	11164	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,990,050.00	4,996,250.00	1.820	1.841	410	09/14/2020
3133EGU60	11165	Federal Farm Credit Bank		12/14/2016	15,000,000.00	14,970,150.00	15,000,000.00	1.820	1.820	410	09/14/2020
3133EGG66	11169	Federal Farm Credit Bank		12/15/2016	9,000,000.00	8,970,390.00	8,905,500.00	1.130	1.499	106	11/15/2019
3133EGW92	11171	Federal Farm Credit Bank		12/19/2016	20,000,000.00	19,948,400.00	20,000,000.00	1.500	1.500	140	12/19/2019
3133EG3J2	11186	Federal Farm Credit Bank		01/10/2017	10,000,000.00	9,973,300.00	10,000,000.00	1.550	1.550	162	01/10/2020
3133EG7D1	11209	Federal Farm Credit Bank		02/15/2017	10,000,000.00	9,982,600.00	10,000,000.00	1.550	1.550	106	11/15/2019
3133EGXK6	11211	Federal Farm Credit Bank		02/15/2017	5,000,000.00	4,989,250.00	4,959,500.00	1.120	1.432	71	10/11/2019
3133EHCA9	11231	Federal Farm Credit Bank		03/31/2017	5,000,000.00	4,991,100.00	5,000,000.00	1.760	1.760	225	03/13/2020
3133EHW58	11374	Federal Farm Credit Bank		11/27/2017	10,000,000.00	9,984,900.00	9,997,100.00	1.900	1.936	484	11/27/2020
3133EFKY2	11385	Federal Farm Credit Bank		12/01/2017	17,000,000.00	16,961,580.00	16,843,260.00	1.360	1.854	88	10/28/2019
3133EH2C6	11394	Federal Farm Credit Bank		12/08/2017	15,000,000.00	14,992,650.00	15,000,000.00	1.970	1.970	312	06/08/2020
3133EGQQ1	11407	Federal Farm Credit Bank		12/22/2017	10,000,000.00	9,935,300.00	9,825,370.00	1.300	2.050	288	05/15/2020
3133EJKY4	11475	Federal Farm Credit Bank		04/13/2018	10,000,000.00	10,015,400.00	9,995,500.00	2.375	2.398	256	04/13/2020
3133EJKY4	11476	Federal Farm Credit Bank		04/13/2018	10,000,000.00	10,015,400.00	9,994,180.00	2.375	2.405	256	04/13/2020
3133EJLZ0	11493	Federal Farm Credit Bank		04/23/2018	10,000,000.00	10,107,000.00	9,985,900.00	2.625	2.674	631	04/23/2021
3133EHXZ1	11665	Federal Farm Credit Bank		02/26/2019	10,000,000.00	10,000,100.00	9,803,000.00	2.000	2.585	1,138	09/12/2022
3133EKPQ3	11768	Federal Farm Credit Bank		06/05/2019	15,000,000.00	15,000,900.00	15,000,000.00	2.400	2.400	309	06/05/2020
3133EKQR0	11771	Federal Farm Credit Bank		06/13/2019	15,000,000.00	14,943,600.00	15,000,000.00	2.340	2.340	1,047	06/13/2022
3133EKQU3	11778	Federal Farm Credit Bank		06/21/2019	30,000,000.00	30,011,800.00	29,997,700.00	1.950	1.961	1,778	06/13/2024
3133EKTU8	11784	Federal Farm Credit Bank		07/02/2019	12,000,000.00	11,980,473.33	11,998,953.33	1.900	1.903	1,796	07/01/2024
3133EKUA2	11785	Federal Farm Credit Bank		07/02/2019	15,000,000.00	14,968,670.83	14,990,570.83	1.850	1.870	1,280	02/01/2023
3130A6MH7	10805	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,966,300.00	5,000,000.00	1.720	1.720	454	10/28/2020
3130A8ZA4	11068	Federal Home Loan Bank		08/22/2016	22,200,000.00	22,053,924.00	22,200,000.00	1.230	1.230	295	05/22/2020
3130A9PB1	11111	Federal Home Loan Bank		10/25/2016	10,000,000.00	9,979,000.00	9,999,000.00	1.200	1.203	85	10/25/2019
3130A9NJ6	11117	Federal Home Loan Bank		10/31/2016	10,000,000.00	9,982,200.00	9,988,500.00	1.200	1.240	71	10/11/2019

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
3130AA3R7	11141	Federal Home Loan Bank		11/17/2016	10,000,000.00	9,978,400.00	9,997,700.00	1.375	1.383	106	11/15/2019
3130AABG2	11148	Federal Home Loan Bank		11/30/2016	5,000,000.00	4,991,650.00	4,980,100.00	1.875	1.959	851	11/29/2021
3130AABG2	11149	Federal Home Loan Bank		11/30/2016	5,000,000.00	4,991,650.00	4,980,100.00	1.875	1.959	851	11/29/2021
3130AABG2	11150	Federal Home Loan Bank		11/30/2016	5,000,000.00	4,991,650.00	4,980,100.00	1.875	1.959	851	11/29/2021
3130AAMN5	11206	Federal Home Loan Bank		02/08/2017	6,000,000.00	5,965,680.00	5,997,000.00	2.000	2.011	817	10/26/2021
3130AB3F1	11246	Federal Home Loan Bank		04/13/2017	15,000,000.00	14,955,600.00	15,000,000.00	1.600	1.600	256	04/13/2020
3130ACE26	11312	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,924,100.00	9,967,900.00	1.375	1.483	424	09/28/2020
3130ACE26	11313	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,924,100.00	9,967,900.00	1.375	1.483	424	09/28/2020
3130ACE26	11314	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,924,100.00	9,967,900.00	1.375	1.483	424	09/28/2020
3130ACF33	11316	Federal Home Loan Bank		09/13/2017	10,000,000.00	9,938,700.00	10,000,000.00	1.875	1.875	774	09/13/2021
3130A6JG3	11325	Federal Home Loan Bank		09/21/2017	10,000,000.00	9,970,900.00	9,997,500.00	1.700	1.710	257	04/14/2020
3130ACKG8	11349	Federal Home Loan Bank		10/24/2017	15,000,000.00	15,004,500.00	15,000,000.00	2.200	2.200	1,180	10/24/2022
3130ACLO5	11357	Federal Home Loan Bank		10/30/2017	10,000,000.00	9,976,500.00	10,000,000.00	2.000	2.000	638	04/30/2021
3130ACN83	11358	Federal Home Loan Bank		10/30/2017	15,000,000.00	14,961,750.00	15,000,000.00	1.700	1.700	288	05/15/2020
3130A8HX4	11370	Federal Home Loan Bank		11/16/2017	5,000,000.00	4,992,400.00	4,972,500.00	2.000	2.211	699	06/30/2021
3130ACN83	11396	Federal Home Loan Bank		12/13/2017	10,000,000.00	9,974,500.00	9,952,000.00	1.700	1.903	288	05/15/2020
3130ACN83	11406	Federal Home Loan Bank		12/21/2017	15,000,000.00	14,961,750.00	14,896,500.00	1.700	1.995	288	05/15/2020
3130ACN83	11408	Federal Home Loan Bank		12/26/2017	20,000,000.00	19,949,000.00	19,875,000.00	1.700	1.969	288	05/15/2020
3130AD4J8	11410	Federal Home Loan Bank		12/27/2017	10,000,000.00	9,993,800.00	10,000,000.00	2.000	2.001	239	03/27/2020
3130ADC26	11433	Federal Home Loan Bank		01/29/2018	10,000,000.00	9,966,900.00	10,000,000.00	2.200	2.200	547	01/29/2021
3130ADN32	11437	Federal Home Loan Bank		02/09/2018	10,000,000.00	9,997,200.00	9,981,700.00	2.125	2.219	194	02/11/2020
3130ADN32	11438	Federal Home Loan Bank		02/09/2018	10,000,000.00	9,997,200.00	9,981,700.00	2.125	2.219	194	02/11/2020
3130ADN32	11439	Federal Home Loan Bank		02/09/2018	10,000,000.00	9,997,200.00	9,981,700.00	2.125	2.219	194	02/11/2020
3130ADN32	11440	Federal Home Loan Bank		02/09/2018	8,000,000.00	7,997,760.00	7,985,360.00	2.125	2.219	194	02/11/2020
3130AECJ7	11512	Federal Home Loan Bank		05/21/2018	15,000,000.00	15,072,000.00	14,994,600.00	2.625	2.643	301	05/28/2020
3130ADVF9	11524	Federal Home Loan Bank		06/19/2018	10,000,000.00	9,972,500.00	9,900,000.00	2.250	2.648	547	01/29/2021
3130ADG22	11549	Federal Home Loan Bank		08/23/2018	10,000,000.00	9,993,400.00	9,928,800.00	2.090	2.605	175	01/23/2020
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	427	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	427	10/01/2020
3130AF5B9	11576	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,231,000.00	9,993,500.00	3.000	3.023	803	10/12/2021
3130AF5B9	11577	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,231,000.00	9,993,500.00	3.000	3.023	803	10/12/2021
3130ACF66	11643	Federal Home Loan Bank		01/09/2019	10,000,000.00	9,963,000.00	9,792,000.00	2.150	2.742	1,152	09/26/2022
3130AFRA7	11647	Federal Home Loan Bank		01/29/2019	10,000,000.00	10,027,100.00	10,000,000.00	2.650	2.650	547	01/29/2021
3130AFTE7	11651	Federal Home Loan Bank		01/30/2019	15,000,000.00	15,045,000.00	15,000,000.00	2.770	2.770	1,093	07/29/2022
3130AG4E2	11672	Federal Home Loan Bank		03/19/2019	20,000,000.00	20,011,200.00	20,000,000.00	2.550	2.553	140	12/19/2019
3130AG3Z6	11676	Federal Home Loan Bank		03/20/2019	20,000,000.00	20,006,800.00	20,000,000.00	2.580	2.580	232	03/20/2020

Portfolio POOL  
RC  
PM (PRF\_PM2) 7.3.0



**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
3130AG2Z7	11677	Federal Home Loan Bank		03/25/2019	12,000,000.00	12,041,040.00	12,000,000.00	2.650	2.650	967	03/25/2022
3130AG5Z4	11720	Federal Home Loan Bank		04/15/2019	10,000,000.00	10,018,000.00	10,000,000.00	2.625	2.625	1,719	04/15/2024
3130AGBF1	11721	Federal Home Loan Bank		04/16/2019	25,000,000.00	25,044,500.00	25,000,000.00	2.600	2.601	715	07/16/2021
3130AG6T7	11725	Federal Home Loan Bank		04/17/2019	8,000,000.00	8,005,680.00	8,000,000.00	2.740	2.740	1,721	04/17/2024
3130ACH72	11746	Federal Home Loan Bank		04/29/2019	25,000,000.00	24,984,736.11	24,896,736.11	2.260	2.434	1,160	10/04/2022
3130AGCH6	11748	Federal Home Loan Bank		04/30/2019	10,000,000.00	10,008,400.00	10,000,000.00	2.540	2.541	547	01/29/2021
3130AGLD5	11786	Federal Home Loan Bank		07/03/2019	15,000,000.00	14,989,050.00	15,014,070.00	1.875	1.827	706	07/07/2021
3134G9DF1	10975	Federal Home Loan Mtg Corp		05/04/2016	15,000,000.00	14,941,950.00	15,000,000.00	1.410	1.410	187	02/04/2020
3134G9F85	11030	Federal Home Loan Mtg Corp		06/30/2016	25,000,000.00	24,783,250.00	25,000,000.00	1.320	1.320	426	09/30/2020
3137EAEC9	11066	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	9,839,300.00	9,949,200.00	1.125	1.230	742	08/12/2021
3134GAUL6	11106	Federal Home Loan Mtg Corp		10/25/2016	15,000,000.00	14,963,850.00	15,000,000.00	1.200	1.200	85	10/25/2019
3137EAEE5	11190	Federal Home Loan Mtg Corp		01/17/2017	10,000,000.00	9,971,400.00	9,989,200.00	1.500	1.537	169	01/17/2020
3137EAEE5	11191	Federal Home Loan Mtg Corp		01/17/2017	10,000,000.00	9,971,400.00	9,989,200.00	1.500	1.537	169	01/17/2020
3134GA7A6	11243	Federal Home Loan Mtg Corp		04/07/2017	15,000,000.00	14,989,800.00	14,995,500.00	1.500	1.513	39	09/09/2019
3137EAEF2	11252	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,947,900.00	9,965,800.00	1.375	1.492	263	04/20/2020
3137EAEF2	11253	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,947,900.00	9,965,800.00	1.375	1.492	263	04/20/2020
3137EAEF2	11254	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,947,900.00	9,965,800.00	1.375	1.492	263	04/20/2020
3134GBHY1	11256	Federal Home Loan Mtg Corp		04/25/2017	15,000,000.00	14,974,350.00	15,000,000.00	1.500	1.500	85	10/25/2019
3134GBHQ8	11260	Federal Home Loan Mtg Corp		04/27/2017	20,000,000.00	19,926,200.00	20,000,000.00	1.700	1.700	361	07/27/2020
3134GBEE8	11261	Federal Home Loan Mtg Corp		04/27/2017	15,000,000.00	14,966,550.00	15,000,000.00	1.750	1.750	361	07/27/2020
3134GBHC9	11268	Federal Home Loan Mtg Corp		04/28/2017	5,000,000.00	4,986,100.00	5,000,000.00	1.850	1.850	453	10/27/2020
3134GBLC4	11282	Federal Home Loan Mtg Corp		05/18/2017	5,000,000.00	4,976,150.00	4,997,500.00	1.800	1.815	475	11/18/2020
3134GA7A6	11285	Federal Home Loan Mtg Corp		05/31/2017	10,000,000.00	9,993,200.00	10,000,000.00	1.500	1.500	39	09/09/2019
3134GBXG2	11299	Federal Home Loan Mtg Corp		06/30/2017	10,000,000.00	9,971,200.00	10,000,000.00	1.550	1.550	148	12/27/2019
3137EAEH8	11305	Federal Home Loan Mtg Corp		07/19/2017	10,000,000.00	9,996,400.00	9,985,300.00	1.375	1.447	14	08/15/2019
3137EAEH8	11306	Federal Home Loan Mtg Corp		07/19/2017	10,000,000.00	9,996,400.00	9,985,300.00	1.375	1.447	14	08/15/2019
3134GBYF3	11308	Federal Home Loan Mtg Corp		07/27/2017	10,000,000.00	9,970,500.00	10,000,000.00	1.800	1.800	545	01/27/2021
3134GBH21	11327	Federal Home Loan Mtg Corp		09/29/2017	10,000,000.00	9,956,600.00	10,000,000.00	1.700	1.700	425	09/29/2020
3137EAEK1	11367	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	9,979,000.00	9,990,400.00	1.875	1.908	474	11/17/2020
3137EAEK1	11368	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	9,979,000.00	9,990,400.00	1.875	1.908	474	11/17/2020
3134GBTJ1	11369	Federal Home Loan Mtg Corp		11/16/2017	10,000,000.00	9,961,000.00	9,940,000.00	1.830	2.006	670	06/01/2021
3134G95P8	11426	Federal Home Loan Mtg Corp		01/17/2018	10,000,000.00	9,955,000.00	9,905,000.00	2.000	2.380	755	08/25/2021
3137EAEL9	11446	Federal Home Loan Mtg Corp		02/16/2018	10,000,000.00	10,056,400.00	9,973,600.00	2.375	2.467	565	02/16/2021
3137EAEM7	11489	Federal Home Loan Mtg Corp		04/19/2018	15,000,000.00	15,040,800.00	14,996,700.00	2.500	2.511	266	04/23/2020
3137EAEM7	11490	Federal Home Loan Mtg Corp		04/19/2018	15,000,000.00	15,040,800.00	14,996,700.00	2.500	2.511	266	04/23/2020
3137EAEN5	11520	Federal Home Loan Mtg Corp		06/11/2018	15,000,000.00	15,456,300.00	14,918,400.00	2.750	2.867	1,418	06/19/2023

Portfolio POOL  
RC  
PM (PRF\_PM2) 7.3.0

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
3134GTAR4	11678	Federal Home Loan Mtg Corp		03/26/2019	15,000,000.00	15,029,562.50	15,001,062.50	2.550	2.550	967	03/25/2022
3134GTAS2	11679	Federal Home Loan Mtg Corp		03/26/2019	7,000,000.00	7,015,396.11	7,000,486.11	2.500	2.500	967	03/25/2022
3134GTAE3	11683	Federal Home Loan Mtg Corp		03/27/2019	20,000,000.00	20,009,800.00	20,000,000.00	2.700	2.700	788	09/27/2021
3134GTGA5	11698	Federal Home Loan Mtg Corp		04/08/2019	15,000,000.00	15,010,050.00	15,000,000.00	2.700	2.700	981	04/08/2022
3134GTDV2	11705	Federal Home Loan Mtg Corp		04/10/2019	25,000,000.00	25,069,750.00	25,000,000.00	2.700	2.700	1,531	10/10/2023
3134GTDV4	11707	Federal Home Loan Mtg Corp		04/10/2019	25,000,000.00	25,074,000.00	25,000,000.00	2.670	2.670	1,534	10/13/2023
3134GTFS7	11708	Federal Home Loan Mtg Corp		04/11/2019	25,000,000.00	25,020,250.00	25,000,000.00	2.700	2.700	1,167	10/11/2022
3134GTDE0	11716	Federal Home Loan Mtg Corp		04/12/2019	25,000,000.00	25,065,000.00	25,000,000.00	2.570	2.570	1,163	10/07/2022
3134GTHU0	11732	Federal Home Loan Mtg Corp		04/23/2019	25,000,000.00	25,015,000.00	25,000,000.00	2.811	2.811	1,544	10/23/2023
3134GTHU0	11733	Federal Home Loan Mtg Corp		04/23/2019	25,000,000.00	25,015,000.00	25,000,000.00	2.811	2.811	1,544	10/23/2023
3134GTKY8	11742	Federal Home Loan Mtg Corp		04/29/2019	50,000,000.00	50,093,500.00	50,000,000.00	2.670	2.671	1,184	10/28/2022
3134GTKX0	11747	Federal Home Loan Mtg Corp		04/30/2019	50,000,000.00	50,096,000.00	50,000,000.00	2.780	2.780	1,551	10/30/2023
3134GTKG7	11750	Federal Home Loan Mtg Corp		05/03/2019	20,000,000.00	20,167,400.00	20,000,000.00	2.600	2.600	1,737	05/03/2024
3134GTRQ8	11767	Federal Home Loan Mtg Corp		06/03/2019	25,000,000.00	25,037,500.00	25,000,000.00	2.550	2.550	1,768	06/03/2024
3134GTRK1	11775	Federal Home Loan Mtg Corp		06/17/2019	15,000,000.00	15,016,350.00	15,000,000.00	2.550	2.550	1,782	06/17/2024
3134GTTX10	11776	Federal Home Loan Mtg Corp		06/20/2019	10,000,000.00	9,987,000.00	10,000,000.00	2.250	2.250	1,785	06/20/2024
3134GTTK9	11779	Federal Home Loan Mtg Corp		06/26/2019	10,000,000.00	10,010,200.00	10,000,000.00	2.375	2.375	1,791	06/26/2024
3134GTM67	11799	Federal Home Loan Mtg Corp		07/30/2019	10,000,000.00	9,978,800.00	10,000,000.00	2.300	2.300	1,825	07/30/2024
3134GTM34	11803	Federal Home Loan Mtg Corp		07/31/2019	10,000,000.00	9,970,650.00	10,001,150.00	2.070	2.070	1,093	07/29/2022
3136G2R74	10822	Federal National Mtg Assn		11/05/2015	15,000,000.00	14,971,950.00	15,000,000.00	1.400	1.400	96	11/05/2019
3135G0N33	11056	Federal National Mtg Assn		08/02/2016	15,000,000.00	14,999,400.00	14,974,800.00	0.875	0.932	1	08/02/2019
3135G0N33	11057	Federal National Mtg Assn		08/02/2016	10,000,000.00	9,999,600.00	9,983,200.00	0.875	0.932	1	08/02/2019
3136G34J1	11076	Federal National Mtg Assn		09/01/2016	5,000,000.00	4,977,200.00	4,983,750.00	1.000	1.100	145	12/24/2019
3135G0P49	11078	Federal National Mtg Assn		09/02/2016	10,000,000.00	9,991,000.00	9,984,400.00	1.000	1.053	27	08/28/2019
3135G0P49	11079	Federal National Mtg Assn		09/02/2016	10,000,000.00	9,991,000.00	9,984,400.00	1.000	1.053	27	08/28/2019
3136G34K8	11087	Federal National Mtg Assn		09/28/2016	10,000,000.00	9,989,300.00	10,000,000.00	1.125	1.125	39	09/09/2019
3136G3W76	11101	Federal National Mtg Assn		10/18/2016	13,000,000.00	12,992,590.00	12,992,850.00	1.150	1.170	22	08/23/2019
3136G4DA8	11102	Federal National Mtg Assn		10/19/2016	15,000,000.00	14,945,700.00	15,000,000.00	1.200	1.200	151	12/30/2019
3136G4BQ5	11104	Federal National Mtg Assn		10/19/2016	10,000,000.00	9,962,100.00	9,997,500.00	1.250	1.258	159	01/07/2020
3135G0Q30	11110	Federal National Mtg Assn		10/24/2016	10,000,000.00	9,984,100.00	10,000,000.00	1.180	1.180	57	09/27/2019
3136G4DR1	11114	Federal National Mtg Assn		10/26/2016	10,000,000.00	9,975,600.00	9,987,500.00	1.100	1.143	77	10/17/2019
3135G0Q71	11116	Federal National Mtg Assn		10/28/2016	10,000,000.00	9,979,200.00	10,000,000.00	1.250	1.250	88	10/28/2019
3135G0P72	11129	Federal National Mtg Assn		11/10/2016	10,000,000.00	9,945,600.00	10,000,000.00	1.375	1.375	242	03/30/2020
3136G4GU1	11146	Federal National Mtg Assn		11/29/2016	10,000,000.00	9,968,000.00	9,985,000.00	1.400	1.451	116	11/25/2019
3136G4HH9	11151	Federal National Mtg Assn		11/30/2016	10,000,000.00	9,966,300.00	10,000,000.00	1.500	1.500	209	02/26/2020
3136G3K38	11166	Federal National Mtg Assn		12/14/2016	15,000,000.00	14,999,850.00	14,940,000.00	1.260	1.415	1	08/02/2019

Portfolio POOL  
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PM (PRF\_PM2) 7.3.0

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
3136G4GU1	11172	Federal National Mtg Assn		12/19/2016	15,000,000.00	14,952,000.00	14,888,700.00	1.400	1.660	116	11/25/2019
3135G0S38	11184	Federal National Mtg Assn		01/09/2017	15,000,000.00	15,026,700.00	14,973,150.00	2.000	2.038	888	01/05/2022
3136G4GU1	11242	Federal National Mtg Assn		04/07/2017	9,000,000.00	8,971,200.00	8,968,500.00	1.400	1.536	116	11/25/2019
3136G3K46	11255	Federal National Mtg Assn		04/21/2017	15,000,000.00	14,999,850.00	14,970,000.00	1.260	1.349	1	08/02/2019
3135G0P23	11263	Federal National Mtg Assn		04/27/2017	15,000,000.00	14,992,800.00	14,943,000.00	1.250	1.417	22	08/23/2019
3135G0T60	11309	Federal National Mtg Assn		08/01/2017	10,000,000.00	9,946,000.00	9,969,700.00	1.500	1.604	364	07/30/2020
3135G0T60	11310	Federal National Mtg Assn		08/01/2017	10,000,000.00	9,946,000.00	9,969,700.00	1.500	1.604	364	07/30/2020
3135G0T78	11331	Federal National Mtg Assn		10/06/2017	15,000,000.00	15,046,350.00	14,990,100.00	2.000	2.014	1,161	10/05/2022
3135G0T78	11332	Federal National Mtg Assn		10/06/2017	10,000,000.00	10,030,900.00	9,993,400.00	2.000	2.014	1,161	10/05/2022
3136G4PK3	11398	Federal National Mtg Assn		12/14/2017	15,000,000.00	14,945,400.00	14,898,600.00	1.750	2.000	424	09/28/2020
3136G4QB2	11422	Federal National Mtg Assn		01/16/2018	15,000,000.00	14,939,400.00	14,884,500.00	1.850	2.140	439	10/13/2020
3136G4RB1	11463	Federal National Mtg Assn		03/27/2018	8,000,000.00	8,001,840.00	7,912,800.00	2.150	2.551	544	01/26/2021
3135G0U27	11479	Federal National Mtg Assn		04/13/2018	10,000,000.00	10,091,000.00	9,985,100.00	2.500	2.552	621	04/13/2021
3135G0U43	11568	Federal National Mtg Assn		09/14/2018	20,000,000.00	20,751,600.00	19,918,000.00	2.875	2.964	1,503	09/12/2023
3135G0U84	11588	Federal National Mtg Assn		11/01/2018	10,000,000.00	10,103,700.00	9,994,200.00	2.875	2.905	456	10/30/2020
3135G0U92	11644	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,158,200.00	9,992,800.00	2.625	2.650	894	01/11/2022
3135G0U92	11645	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,158,200.00	9,992,800.00	2.625	2.650	894	01/11/2022
3135G0V59	11718	Federal National Mtg Assn		04/12/2019	15,000,000.00	15,132,750.00	14,950,800.00	2.250	2.364	985	04/12/2022
3135G0V59	11719	Federal National Mtg Assn		04/12/2019	30,000,000.00	30,265,500.00	29,870,400.00	2.250	2.400	985	04/12/2022
3136G05D9	11745	Federal National Mtg Assn		04/29/2019	25,000,000.00	24,898,000.00	24,734,250.00	1.660	2.358	477	11/20/2020
3135G0V75	11788	Federal National Mtg Assn		07/08/2019	20,000,000.00	19,848,400.00	19,924,200.00	1.750	1.830	1,797	07/02/2024
<b>Subtotal and Average</b>			<b>2,491,909,671.41</b>		<b>2,367,900,000.00</b>	<b>2,368,856,662.88</b>	<b>2,364,105,248.88</b>		<b>2.030</b>	<b>678</b>	
<b>Asset Backed Securities</b>											
02008QAB6	11770	Ally Auto Receivables Trust		06/11/2019	5,000,000.00	5,000,100.00	4,999,494.00	2.340	2.298	1,049	06/15/2022
14042WAC4	11760	Capital One Prime Auto Rec		05/30/2019	3,000,000.00	3,025,350.00	2,999,392.20	2.510	2.533	1,567	11/15/2023
31680YAB3	11752	Fifth Third Auto Trust		05/08/2019	3,750,000.00	3,759,337.50	3,749,793.38	2.660	2.679	1,019	05/16/2022
34528DAE3	11800	Ford Credit Auto Lease Trust		07/30/2019	3,200,000.00	3,194,400.00	3,199,557.12	2.270	2.289	1,202	11/15/2022
34528DAD5	11801	Ford Credit Auto Lease Trust		07/30/2019	10,000,000.00	9,978,300.00	9,998,254.00	2.220	2.188	1,171	10/15/2022
34532DAD9	11777	Ford Credit Auto Owner Trust		06/21/2019	9,500,000.00	9,517,575.00	9,498,136.10	2.235	2.255	1,536	10/15/2023
36257FAD2	11726	GM Financial		04/17/2019	4,000,000.00	4,039,560.00	3,999,674.40	2.650	2.668	1,660	02/16/2024
36257FAB6	11727	GM Financial		04/17/2019	5,000,000.00	5,010,850.00	4,999,550.00	2.660	2.681	1,050	06/16/2022
36257AAD3	11751	GM Financial		05/08/2019	1,750,000.00	1,759,397.50	1,749,939.63	2.670	2.687	963	03/21/2022
36257PAD0	11797	GM Financial		07/24/2019	3,000,000.00	2,997,420.00	2,999,634.60	1.300	1.309	1,720	04/16/2024
44932NAB6	11703	Hyundai Auto Rec Trust		04/10/2019	2,000,000.00	2,006,340.00	1,999,997.00	2.670	2.685	867	12/15/2021

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Asset Backed Securities</b>											
44932NAD2	11706	Hyundai Auto Rec Trust		04/10/2019	3,000,000.00	3,024,030.00	2,999,605.20	2.660	2.630	1,414	06/15/2023
41284WAB6	11780	Harley Davidson Motorcycle		06/26/2019	3,000,000.00	2,998,140.00	2,999,962.50	2.370	2.383	1,018	05/15/2022
477870AC3	11798	John Deere Owner Trust		07/24/2019	1,250,000.00	1,249,525.00	1,249,734.63	2.210	2.107	1,597	12/15/2023
<b>Subtotal and Average</b>			<b>41,943,627.51</b>		<b>57,450,000.00</b>	<b>57,560,325.00</b>	<b>57,442,724.76</b>		<b>2.359</b>	<b>1,282</b>	
<b>Municipal Bonds</b>											
798189PB6	11516	SAN JOSE EVERGREEN		06/05/2018	5,000,000.00	5,001,850.00	5,000,000.00	2.657	2.659	31	09/01/2019
<b>Subtotal and Average</b>			<b>5,000,000.00</b>		<b>5,000,000.00</b>	<b>5,001,850.00</b>	<b>5,000,000.00</b>		<b>2.659</b>	<b>31</b>	
<b>Total and Average</b>			<b>6,028,513,136.29</b>		<b>5,596,677,000.00</b>	<b>5,599,747,975.16</b>	<b>5,580,620,108.94</b>		<b>2.247</b>	<b>468</b>	

**Alameda County Investment Pool  
Transaction Activity Report  
July 1, 2019 - July 31, 2019  
Sorted by Fund - Transaction Date  
All Funds**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11597	100	575718AC5	MASSIN 2.051% MAT	Redemption	07/01/2019	Mass Institute		10,000,000.00		10,000,000.00
11022	100	3133EGHP3	FEDERAL FARM CR	Interest	07/01/2019	Federal Farm Credit			71,000.00	71,000.00
11027	100	3133EGHQ1	FEDERAL FARM CR	Interest	07/01/2019	Federal Farm Credit			147,000.00	147,000.00
11102	100	3136G4DA8	FEDERAL NATL MTG	Interest	07/01/2019	Federal National Mtg			90,000.00	90,000.00
11370	100	3130A8HX4	FEDERAL HOME	Interest	07/01/2019	Federal Home Loan			40,625.00	40,625.00
11597	100	575718AC5	MASSIN 2.051% MAT	Interest	07/01/2019	Mass Institute			102,550.00	102,550.00
11784	100	3133EKTV8	FEDERAL FARM CR	Purchase	07/02/2019	Federal Farm Credit	11,998,953.33			-11,998,953.33
11785	100	3133EKUA2	FEDERAL FARM CR	Purchase	07/02/2019	Federal Farm Credit	14,990,570.83			-14,990,570.83
11521	100	3133EJGJ2	FEDERAL FARM CR	Redemption	07/02/2019	Federal Farm Credit		9,965,000.00		9,965,000.00
11521	100	3133EJGJ2	FEDERAL FARM CR	Cap G/L	07/02/2019	Federal Farm Credit		35,000.00		35,000.00
11521	100	3133EJGJ2	FEDERAL FARM CR	Interest	07/02/2019	Federal Farm Credit			73,413.89	73,413.89
11690	100	SYS11690	BRIDGE 2.39% MAT	Interest	07/02/2019	Bridge Bank			78,575.40	78,575.40
11787	100	SYS11787	CALBT 2.38% MAT	Purchase	07/03/2019	California Bank & Tr	30,000,000.00			-30,000,000.00
11786	100	3130AGLD5	FHLB 1.875% MAT	Purchase	07/03/2019	Federal Home Loan	15,034,382.50			-15,034,382.50
11730	100	SYS11730	CALBT 2.38% MAT	Redemption	07/03/2019	California Bank & Tr		30,000,000.00		30,000,000.00
11730	100	SYS11730	CALBT 2.38% MAT	Interest	07/03/2019	California Bank & Tr			29,750.00	29,750.00
11184	100	3135G0S38	FEDERAL NATL MTG	Interest	07/05/2019	Federal National Mtg			150,000.00	150,000.00
11104	100	3136G4BQ5	FEDERAL NATL MTG	Interest	07/07/2019	Federal National Mtg			62,500.00	62,500.00
11655	100	SYS11655	BANKSF 2.5% MAT	Interest	07/07/2019	Bank of San Francisc			10,416.67	10,416.67
11788	100	3135G0V75	FNMA 1.75% MAT	Purchase	07/08/2019	Federal National Mtg	19,924,200.00			-19,924,200.00
11786	100	3130AGLD5	FHLB 1.875% MAT	Interest	07/08/2019	Federal Home Loan			23,437.50	23,437.50
11786	100	3130AGLD5	FHLB 1.875% MAT	Accr Int	07/08/2019	Federal Home Loan		20,312.50	-20,312.50	0.00
11667	100	SYS11667	CBB 2.5% MAT	Interest	07/09/2019	Community Bank of th			10,375.00	10,375.00
11757	100	SYS11757	EWEST 2.8% MAT	Interest	07/09/2019	East West Bank			81,758.86	81,758.86
11641	100	313384HY8	FHLBDN ZERO CPN	Redemption	07/10/2019	Federal Home Loan		50,000,000.00		50,000,000.00
11704	100	3134GTBE2	FEDERAL HOME LN	Redemption	07/10/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11186	100	3133EG3J2	FEDERAL FARM CR	Interest	07/10/2019	Federal Farm Credit			77,500.00	77,500.00
11704	100	3134GTBE2	FEDERAL HOME LN	Interest	07/10/2019	Federal Home Loan			65,000.00	65,000.00
11754	100	SYS11754	5STAR 2.51% MAT	Interest	07/10/2019	Five Star Bank			19,910.91	19,910.91
11297	100	3130A8MM2	FEDERAL HOME	Redemption	07/11/2019	Federal Home Loan		9,000,000.00		9,000,000.00
11297	100	3130A8MM2	FEDERAL HOME	Interest	07/11/2019	Federal Home Loan			50,625.00	50,625.00
11644	100	3135G0U92	FEDERAL NATL MTG	Interest	07/11/2019	Federal National Mtg			131,250.00	131,250.00
11645	100	3135G0U92	FEDERAL NATL MTG	Interest	07/11/2019	Federal National Mtg			131,250.00	131,250.00
11044	100	25468PDL7	DISNEY WALT CO	Redemption	07/12/2019	WALT DISNEY		1,000,000.00		1,000,000.00

Portfolio POOL

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**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
11717	100	3133EKGV2	FEDERAL FARM CR	Redemption	07/12/2019	Federal Farm Credit		14,990,250.00		14,990,250.00
11717	100	3133EKGV2	FEDERAL FARM CR	Cap G/L	07/12/2019	Federal Farm Credit		9,750.00		9,750.00
11044	100	25468PDL7	DISNEY WALT CO	Interest	07/12/2019	WALT DISNEY			4,375.00	4,375.00
11717	100	3133EKGV2	FEDERAL FARM CR	Interest	07/12/2019	Federal Farm Credit			94,125.00	94,125.00
11669	100	SYS11669	SELFHP 2.1% MAT	Interest	07/13/2019	Self-Help Federal Cr			297.50	297.50
11239	100	3130AB3Q7	FEDERAL HOME	Redemption	07/15/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11239	100	3130AB3Q7	FEDERAL HOME	Interest	07/15/2019	Federal Home Loan			70,000.00	70,000.00
11703	100	44932NAB6	HART 2.67% MAT	Interest	07/15/2019	Hyundai Auto Rec Tru			4,450.00	4,450.00
11703	100	44932NAB6	HART 2.67% MAT	Redemption	07/15/2019	Hyundai Auto Rec Tru		65,510.83		65,510.83
11706	100	44932NAD2	HART 2.66% MAT	Interest	07/15/2019	Hyundai Auto Rec Tru			6,650.00	6,650.00
11706	100	44932NAD2	HART 2.66% MAT	Redemption	07/15/2019	Hyundai Auto Rec Tru		60,769.54		60,769.54
11770	100	02008QAB6	ALLYA 2.34% MAT	Interest	07/15/2019	Ally Auto Receivable			6,500.00	6,500.00
11770	100	02008QAB6	ALLYA 2.34% MAT	Redemption	07/15/2019	Ally Auto Receivable		135,004.29		135,004.29
11777	100	34532DAD9	FORDO 2.235% MAT	Interest	07/15/2019	Ford Credit Auto Own			14,123.34	14,123.34
11777	100	34532DAD9	FORDO 2.235% MAT	Redemption	07/15/2019	Ford Credit Auto Own		175,679.41		175,679.41
11780	100	41284WAB6	HDMOT 2.37% MAT	Interest	07/15/2019	Harley Davidson Moto			3,752.50	3,752.50
11780	100	41284WAB6	HDMOT 2.37% MAT	Redemption	07/15/2019	Harley Davidson Moto		83,356.09		83,356.09
11791	100	912828S92	UNITED STATES	Purchase	07/16/2019	U.S. Treasury	49,091,289.71			-49,091,289.71
11624	100	912828V31	UNITED STATES	Interest	07/16/2019	U.S. Treasury			343,750.00	343,750.00
11721	100	3130AGBF1	FEDERAL HOME	Interest	07/16/2019	Federal Home Loan			162,500.00	162,500.00
11726	100	36257FAD2	GM 2.65% MAT	Interest	07/16/2019	GM Financial			8,833.34	8,833.34
11726	100	36257FAD2	GM 2.65% MAT	Redemption	07/16/2019	GM Financial		69,147.86		69,147.86
11727	100	36257FAB6	GM 2.66% MAT	Interest	07/16/2019	GM Financial			11,083.33	11,083.33
11727	100	36257FAB6	GM 2.66% MAT	Redemption	07/16/2019	GM Financial		136,002.41		136,002.41
11190	100	3137EAE5	FEDERAL HOME LN	Interest	07/17/2019	Federal Home Loan			75,000.00	75,000.00
11191	100	3137EAE5	FEDERAL HOME LN	Interest	07/17/2019	Federal Home Loan			75,000.00	75,000.00
11729	100	SYS11729	UB-LOC 2.% MAT	Interest	07/17/2019	Union Bank - LOC			8,333.33	8,333.33
11752	100	31680YAB3	FITAT 2.66% MAT	Interest	07/17/2019	Fifth Third Auto Tru			8,312.50	8,312.50
11752	100	31680YAB3	FITAT 2.66% MAT	Redemption	07/17/2019	Fifth Third Auto Tru		104,371.09		104,371.09
11760	100	14042WAC4	COPAR 2.51% MAT	Interest	07/17/2019	Capital One Prime Au			6,275.00	6,275.00
11760	100	14042WAC4	COPAR 2.51% MAT	Redemption	07/17/2019	Capital One Prime Au		54,556.23		54,556.23
11478	100	89236TBP9	TOYOTA MOTOR	Redemption	07/18/2019	TOYOTA MOTOR		12,000,000.00		12,000,000.00
11625	100	912796QR3	UNITED STATES	Redemption	07/18/2019	Treasury Bill		50,000,000.00		50,000,000.00
11478	100	89236TBP9	TOYOTA MOTOR	Interest	07/18/2019	TOYOTA MOTOR			127,500.00	127,500.00
11051	100	3137EAE5	FEDERAL HOME LN	Redemption	07/19/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11051	100	3137EAE5	FEDERAL HOME LN	Interest	07/19/2019	Federal Home Loan			43,750.00	43,750.00
11751	100	36257AAD3	GM 2.67% MAT	Interest	07/20/2019	GM Financial			3,893.75	3,893.75
11751	100	36257AAD3	GM 2.67% MAT	Redemption	07/20/2019	GM Financial		50,456.27		50,456.27
11793	100	31422BJB7	FAMCA 1.97% MAT	Purchase	07/22/2019	FARMER MAC	25,000,000.00			-25,000,000.00
11544	100	459058GH0	IBRD 2.75% MAT	Interest	07/23/2019	International Bank R			137,500.00	137,500.00

**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
11549	100	3130ADG22	FEDERAL HOME	Interest	07/23/2019	Federal Home Loan			104,500.00	104,500.00
11797	100	36257PAD0	GM 1.3% MAT	Purchase	07/24/2019	GM Financial	2,999,634.60			-2,999,634.60
11798	100	477870AC3	JDOT 2.21% MAT	Purchase	07/24/2019	John Deere Owner	1,249,734.63			-1,249,734.63
11612	100	63873NZW4	NATXNY 2.94% MAT	Redemption	07/24/2019	NATXNY		50,000,000.00		50,000,000.00
11735	100	3134GTGY3	FEDERAL HOME LN	Redemption	07/24/2019	Federal Home Loan		14,992,500.00		14,992,500.00
11735	100	3134GTGY3	FEDERAL HOME LN	Cap G/L	07/24/2019	Federal Home Loan		7,500.00		7,500.00
11612	100	63873NZW4	NATXNY 2.94% MAT	Interest	07/24/2019	NATXNY			947,333.35	947,333.35
11735	100	3134GTGY3	FEDERAL HOME LN	Interest	07/24/2019	Federal Home Loan			103,125.00	103,125.00
11052	100	3134G9Q75	FEDERAL HOME LN	Redemption	07/26/2019	Federal Home Loan		18,000,000.00		18,000,000.00
11053	100	3134G9Q75	FEDERAL HOME LN	Redemption	07/26/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11075	100	3135G0M91	FEDERAL NATL MTG	Redemption	07/26/2019	Federal National Mtg		10,000,000.00		10,000,000.00
11133	100	3136G3D51	FEDERAL NATL MTG	Redemption	07/26/2019	Federal National Mtg		15,000,000.00		15,000,000.00
11136	100	3134G9Q75	FEDERAL HOME LN	Redemption	07/26/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11137	100	3134G9Q75	FEDERAL HOME LN	Redemption	07/26/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11173	100	3134G9Q75	FEDERAL HOME LN	Redemption	07/26/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11181	100	3130A8RQ8	FEDERAL HOME	Redemption	07/26/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11441	100	3130ADG30	FEDERAL HOME	Redemption	07/26/2019	Federal Home Loan		9,979,000.00		9,979,000.00
11441	100	3130ADG30	FEDERAL HOME	Cap G/L	07/26/2019	Federal Home Loan		21,000.00		21,000.00
11453	100	3130ADG30	FEDERAL HOME	Redemption	07/26/2019	Federal Home Loan		9,940,000.00		9,940,000.00
11453	100	3130ADG30	FEDERAL HOME	Cap G/L	07/26/2019	Federal Home Loan		60,000.00		60,000.00
11502	100	3136G4SD6	FEDERAL NATL MTG	Redemption	07/26/2019	Federal National Mtg		15,000,000.00		15,000,000.00
11052	100	3134G9Q75	FEDERAL HOME LN	Interest	07/26/2019	Federal Home Loan			112,500.00	112,500.00
11053	100	3134G9Q75	FEDERAL HOME LN	Interest	07/26/2019	Federal Home Loan			62,500.00	62,500.00
11075	100	3135G0M91	FEDERAL NATL MTG	Interest	07/26/2019	Federal National Mtg			56,250.00	56,250.00
11133	100	3136G3D51	FEDERAL NATL MTG	Interest	07/26/2019	Federal National Mtg			93,750.00	93,750.00
11136	100	3134G9Q75	FEDERAL HOME LN	Interest	07/26/2019	Federal Home Loan			62,500.00	62,500.00
11137	100	3134G9Q75	FEDERAL HOME LN	Interest	07/26/2019	Federal Home Loan			62,500.00	62,500.00
11173	100	3134G9Q75	FEDERAL HOME LN	Interest	07/26/2019	Federal Home Loan			62,500.00	62,500.00
11181	100	3130A8RQ8	FEDERAL HOME	Interest	07/26/2019	Federal Home Loan			60,000.00	60,000.00
11206	100	3130AAMN5	FEDERAL HOME	Interest	07/26/2019	Federal Home Loan			60,000.00	60,000.00
11298	100	3130ABB21	FEDERAL HOME	Interest	07/26/2019	Federal Home Loan			68,750.00	68,750.00
11441	100	3130ADG30	FEDERAL HOME	Interest	07/26/2019	Federal Home Loan			115,000.00	115,000.00
11453	100	3130ADG30	FEDERAL HOME	Interest	07/26/2019	Federal Home Loan			115,000.00	115,000.00
11463	100	3136G4RB1	FEDERAL NATL MTG	Interest	07/26/2019	Federal National Mtg			86,000.00	86,000.00
11502	100	3136G4SD6	FEDERAL NATL MTG	Interest	07/26/2019	Federal National Mtg			103,125.00	103,125.00
11261	100	3134GBEE8	FEDERAL HOME LN	Interest	07/27/2019	Federal Home Loan			131,250.00	131,250.00
11308	100	3134GBYF3	FEDERAL HOME LN	Interest	07/27/2019	Federal Home Loan			90,000.00	90,000.00
10811	100	3133EFMB6	FEDERAL FARM CR	Redemption	07/29/2019	Federal Farm Credit		9,000,000.00		9,000,000.00
11741	100	3134GTHL0	FEDERAL HOME LN	Redemption	07/29/2019	Federal Home Loan		20,000,000.00		20,000,000.00
10811	100	3133EFMD6	FEDERAL FARM CR	Interest	07/29/2019	Federal Farm Credit			60,300.00	60,300.00

**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
11433	100	3130ADC26	FEDERAL HOME	Interest	07/29/2019	Federal Home Loan			110,000.00	<b>110,000.00</b>
11524	100	3130ADVF9	FEDERAL HOME	Interest	07/29/2019	Federal Home Loan			112,500.00	<b>112,500.00</b>
11647	100	3130AFRA7	FEDERAL HOME	Interest	07/29/2019	Federal Home Loan			132,500.00	<b>132,500.00</b>
11651	100	3130AFTE7	FEDERAL HOME	Interest	07/29/2019	Federal Home Loan			206,595.84	<b>206,595.84</b>
11741	100	3134GTHL0	FEDERAL HOME LN	Interest	07/29/2019	Federal Home Loan			135,000.00	<b>135,000.00</b>
11742	100	3134GTKY8	FEDERAL HOME LN	Interest	07/29/2019	Federal Home Loan			330,041.65	<b>330,041.65</b>
11749	100	SYS11749	FREMNT 2.41% MAT	Interest	07/29/2019	Fremont Bank			70,291.67	<b>70,291.67</b>
11799	100	3134GTM67	FEDERAL HOME LN	Purchase	07/30/2019	Federal Home Loan	10,000,000.00			<b>-10,000,000.00</b>
11800	100	34528DAE3	FORDL 2.27% MAT	Purchase	07/30/2019	Ford Credit Auto Lea	3,199,557.12			<b>-3,199,557.12</b>
11801	100	34528DAD5	FORDL 2.22% MAT	Purchase	07/30/2019	Ford Credit Auto Lea	9,998,254.00			<b>-9,998,254.00</b>
11309	100	3135G0T60	FEDERAL NATL MTG	Interest	07/30/2019	Federal National Mtg			75,000.00	<b>75,000.00</b>
11310	100	3135G0T60	FEDERAL NATL MTG	Interest	07/30/2019	Federal National Mtg			75,000.00	<b>75,000.00</b>
11803	100	3134GTM34	FEDERAL HOME LN	Purchase	07/31/2019	Federal Home Loan	10,001,150.00			<b>-10,001,150.00</b>
11802	100	62478T4T3	MUFG 2.158% MAT	Purchase	07/31/2019	MUFG UNION BANK	50,000,000.00			<b>-50,000,000.00</b>
11611	100	25215FEJ9	DEXCLN 2.85% MAT	Redemption	07/31/2019	Dexia Credit SA		50,000,000.00		<b>50,000,000.00</b>
11613	100	06370RPW3	BMO 2.92% MAT	Redemption	07/31/2019	Bank of Montreal		50,000,000.00		<b>50,000,000.00</b>
11618	100	06417G3R7	BNS 2.89% MAT	Redemption	07/31/2019	Bank of Nova Scotia		50,000,000.00		<b>50,000,000.00</b>
11650	100	65558TDN2	NDAFNY 2.67% MAT	Redemption	07/31/2019	Nordea Bank Fin NY		50,000,000.00		<b>50,000,000.00</b>
11722	100	89233HUX0	TOYOTA DISC NOTE	Redemption	07/31/2019	TOYOTA MOTOR		50,000,000.00		<b>50,000,000.00</b>
11723	100	912828TH3	UNITED STATES	Redemption	07/31/2019	U.S. Treasury		50,000,000.00		<b>50,000,000.00</b>
11724	100	912828TH3	UNITED STATES	Redemption	07/31/2019	U.S. Treasury		50,000,000.00		<b>50,000,000.00</b>
11759	100	62478T3B3	MUFG 2.5% MAT	Redemption	07/31/2019	MUFG UNION BANK		50,000,000.00		<b>50,000,000.00</b>
11356	100	45905UQ49	IBRD 1.8% MAT	Interest	07/31/2019	International Bank R			225,000.00	<b>225,000.00</b>
11611	100	25215FEJ9	DEXCLN 2.85% MAT	Interest	07/31/2019	Dexia Credit SA			946,041.65	<b>946,041.65</b>
11613	100	06370RPW3	BMO 2.92% MAT	Interest	07/31/2019	Bank of Montreal			969,277.80	<b>969,277.80</b>
11618	100	06417G3R7	BNS 2.89% MAT	Interest	07/31/2019	Bank of Nova Scotia			931,222.20	<b>931,222.20</b>
11650	100	65558TDN2	NDAFNY 2.67% MAT	Interest	07/31/2019	Nordea Bank Fin NY			678,625.00	<b>678,625.00</b>
11713	100	912828H52	UNITED STATES	Interest	07/31/2019	U.S. Treasury			312,500.00	<b>312,500.00</b>
11713	100	912828H52	UNITED STATES	Accr Int	07/31/2019	U.S. Treasury		120,856.35	-120,856.35	<b>0.00</b>
11715	100	912828H52	UNITED STATES	Interest	07/31/2019	U.S. Treasury			312,500.00	<b>312,500.00</b>
11715	100	912828H52	UNITED STATES	Accr Int	07/31/2019	U.S. Treasury		120,856.35	-120,856.35	<b>0.00</b>
11723	100	912828TH3	UNITED STATES	Interest	07/31/2019	U.S. Treasury			218,750.00	<b>218,750.00</b>
11723	100	912828TH3	UNITED STATES	Accr Int	07/31/2019	U.S. Treasury		90,642.27	-90,642.27	<b>0.00</b>
11724	100	912828TH3	UNITED STATES	Interest	07/31/2019	U.S. Treasury			218,750.00	<b>218,750.00</b>
11724	100	912828TH3	UNITED STATES	Accr Int	07/31/2019	U.S. Treasury		90,642.27	-90,642.27	<b>0.00</b>
11734	100	912828H52	UNITED STATES	Interest	07/31/2019	U.S. Treasury			625,000.00	<b>625,000.00</b>
11734	100	912828H52	UNITED STATES	Interest	07/31/2019	U.S. Treasury			283,149.11	<b>283,149.11</b>
11734	100	912828H52	UNITED STATES	Accr Int	07/31/2019	U.S. Treasury		283,149.11		<b>283,149.11</b>
11759	100	62478T3B3	MUFG 2.5% MAT	Interest	07/31/2019	MUFG UNION BANK			236,111.10	<b>236,111.10</b>
11791	100	912828S92	UNITED STATES	Interest	07/31/2019	U.S. Treasury			312,500.00	<b>312,500.00</b>



**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
11791	100	912828S92	UNITED STATES	Accr Int	07/31/2019	U.S. Treasury		286,602.21	-286,602.21	<b>0.00</b>
10470	100	SYS10470	CAMP 0.24%	Interest	07/31/2019	California Asset Mgm			271,591.67	<b>271,591.67</b>
11758	100	SYS11758	CBC 2.25% MAT	Interest	08/01/2019	California Bank of C			19,227.83	<b>19,227.83</b>
11761	100	SYS11761	CBC 2.25% MAT	Interest	08/01/2019	California Bank of C			28,841.74	<b>28,841.74</b>
11691	100	SYS11691	BSB 2.5% MAT	Interest	08/09/2019	Beneficial State Ban			59,644.64	<b>59,644.64</b>
<b>Totals for General Fund</b>							<b>253,487,726.72</b>	<b>840,947,915.08</b>	<b>12,385,576.12</b>	<b>599,845,764.48</b>
<b>Grand Total</b>							<b>253,487,726.72</b>	<b>840,947,915.08</b>	<b>12,385,576.12</b>	<b>599,845,764.48</b>