



TREASURER - TAX COLLECTOR

HENRY C. LEVY
TREASURER - TAX COLLECTOR

June 26, 2020

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

Dear Board Members:

RE: Investment Report – May 2020

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

Treasurer’s Investment Pool – Book Value	\$ 7,213,005,441
Treasurer’s Investment Pool – Market Value	7,339,041,453
Total Cash in Bank	40,434,088
Total interest received during the month	9,083,053
Average Maturity of the portfolio	656 days
Annualized cash basis rate of return for the month	1.47%

Liquidity Summary of the Portfolio as Of May 31, 2020

Maturity	Amount	Percentage Held
1 to 90 days	\$ 1,797,830,432	24.92%
91 to 365 days	1,338,210,289	18.55%
2 years	954,789,756	13.24%
3 years	1,187,523,591	16.46%
4 years	820,246,785	11.37%
5 years	1,114,404,588	15.45%
Total	7,213,005,441	100.00%

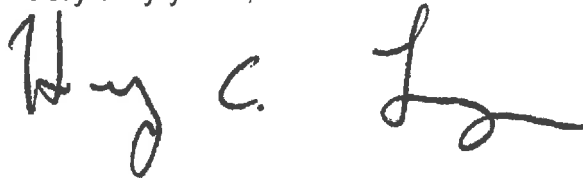
Conclusion

Based on investment activity during the month of May 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 May 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**.

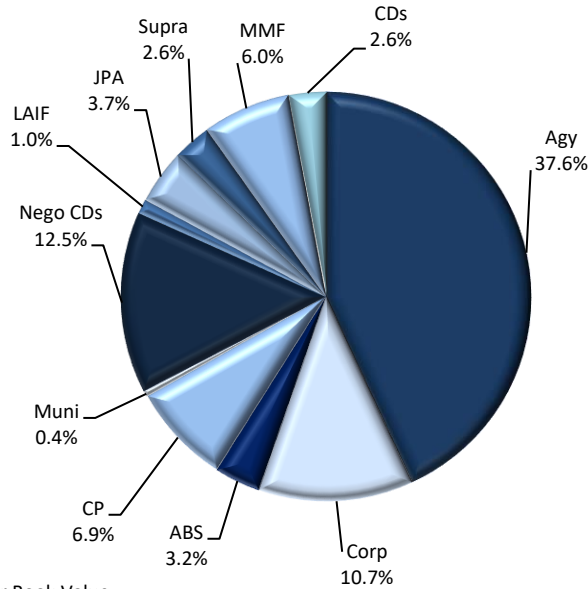
Very truly yours,

A handwritten signature in black ink, appearing to read "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

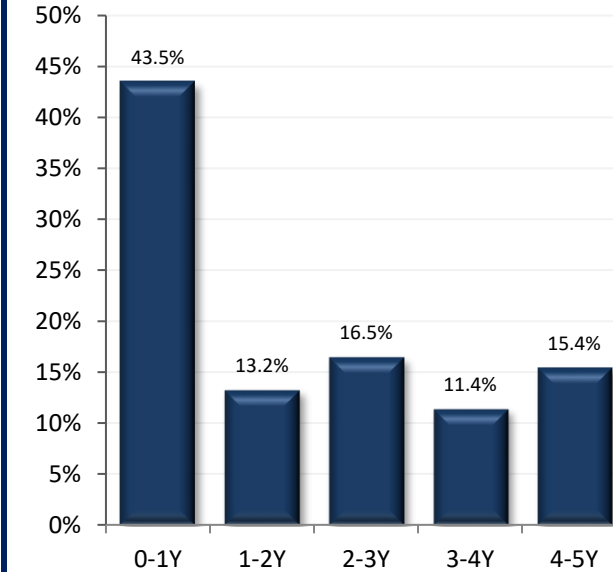
cc: Susan Muranishi, County Administrator
Melissa Wilk, Auditor-Controller
School District and Special District Participants
Members of the Treasury Oversight Committee

SECTOR ALLOCATION



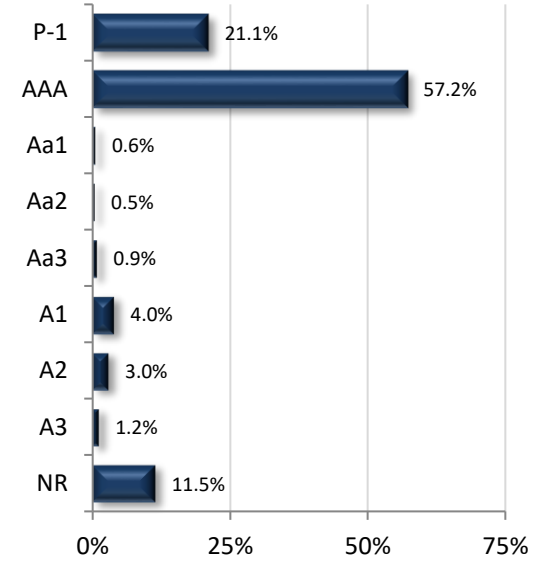
Per Book Value

MATURITY DISTRIBUTION



Per Book Value

CREDIT QUALITY (MOODY'S)



NR: Not Rated

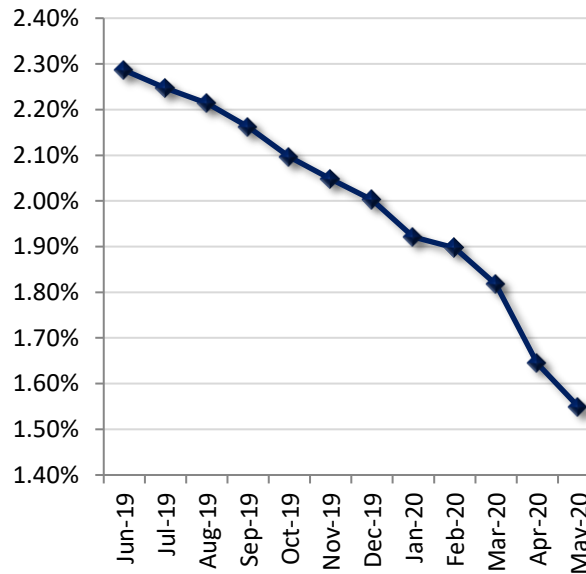
ACCOUNT SUMMARY

	5/31/20	4/30/20
Market Value	\$7,339,041,453	\$7,393,195,549
Book Value*	\$7,213,005,441	\$7,278,052,645
Unrealized G/L	\$126,036,012	\$115,142,904
Par Value	\$7,218,882,164	\$7,284,201,873
Net Asset Value	\$101.747	\$101.582
Book Yield	1.55%	1.64%
Years to Maturity	1.80	1.77
Effective Duration	1.35	1.32

*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	12.4%
Federal Home Loan Mtg Corp	11.1%
Federal National Mtg Assn	8.0%
FARMER MAC	6.1%
Federal Home Loan Bank	6.1%
Federal Farm Credit Bank	4.9%
J.P. Morgan	4.0%
TOYOTA MOTOR CREDIT CORP	3.9%
Federated Fund 117	3.2%
California Asset Mgmt. Program	3.2%
NATXNY	2.8%
State Street Institutional US	2.8%
SWEDISH BANK NY	2.8%
MUFG UNION BANK	2.1%
International Bank Recon & D	1.8%

Per Book Value

Item / Sector	Parameters	In Compliance
Weighted Average Maturity	Maximum WAM of 3.0 years	Yes 1.8 yrs
U.S. Treasury and Federal Agency Obligations	No sector limit; no issuer limit; max maturity 5 years	Yes 50.0%
Debt Issued by State of CA and Local Agencies within the State	20% limit; 5% issuer limit; Minimum rating of A by at least one NRSRO; max maturity 5 years	Yes 0.4%
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)	No \$230 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; 10% 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 6.0%
Commercial Paper (Includes Asset Backed)	25% sector limit; 10% combined issuer 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 6.9%
Negotiable CDs	30% limit; 10% combined issuer 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 12.5%
Collateralized/FDIC - Insured Time Deposits	Time deposits with banks and savings and loans associations located with the State, collateralized according to Government code	Yes 2.6%
Collateralized Money Market Bank Accounts	Deposit funds in interest-bearing active collateralized money market bank accounts	Yes 0.3%
Medium-Term Notes	30% limit; 10% combined issuer limit, Max maturity 5 years; Minimum rating of A or better by two NRSRO's	Yes 10.7%
Asset-Backed Securities	20% limit; 5% issuer limit; Max maturity of 5 years; Minimum rating of AA or better by rating agency	Yes 3.2%
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; 15% issuer limit; Only IBRD, IFC, IADB; Max Maturity 5 years; Minimum rating of AA by a rating agency; max maturity of 5 years	Yes 2.6%
Floaters, Structured Notes, Derivatives	15% limit for treasuries, agencies, and munis	Yes 0.0%

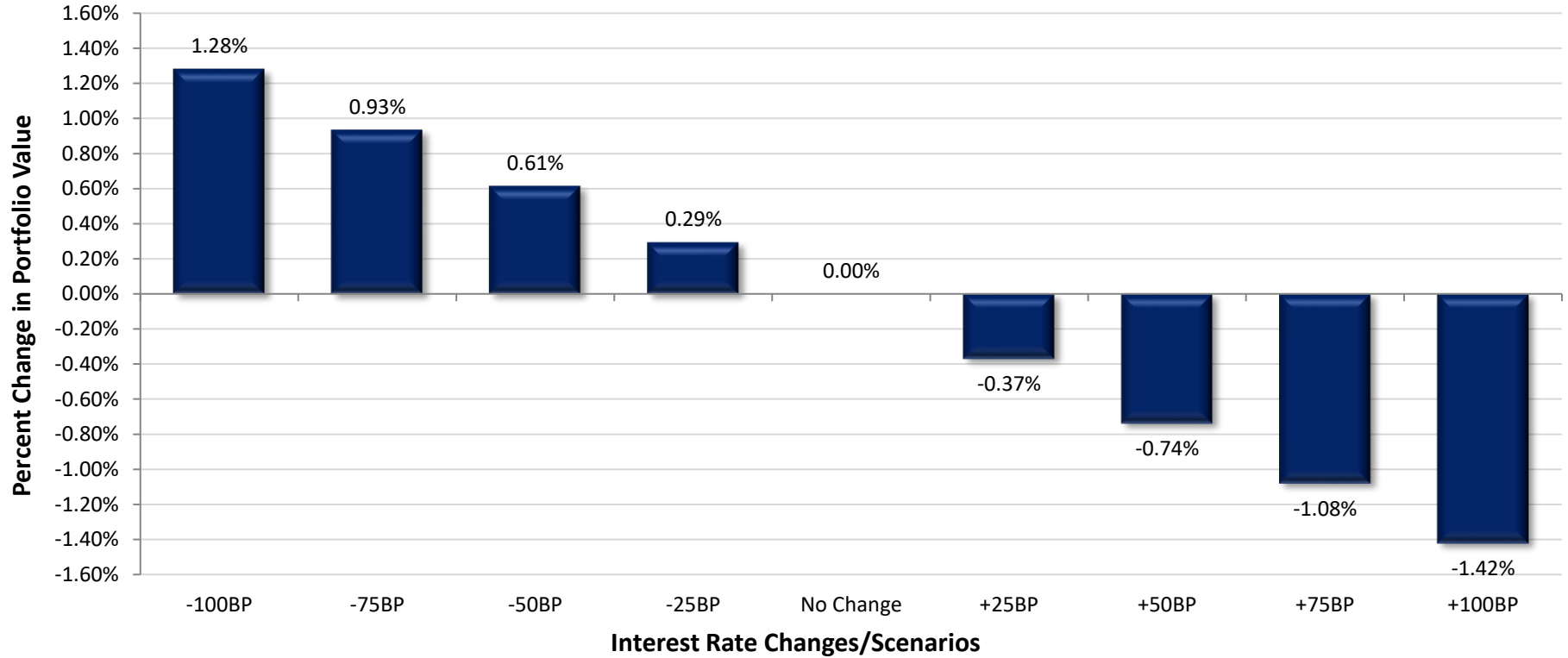
Historical Book Values
5/31/2020



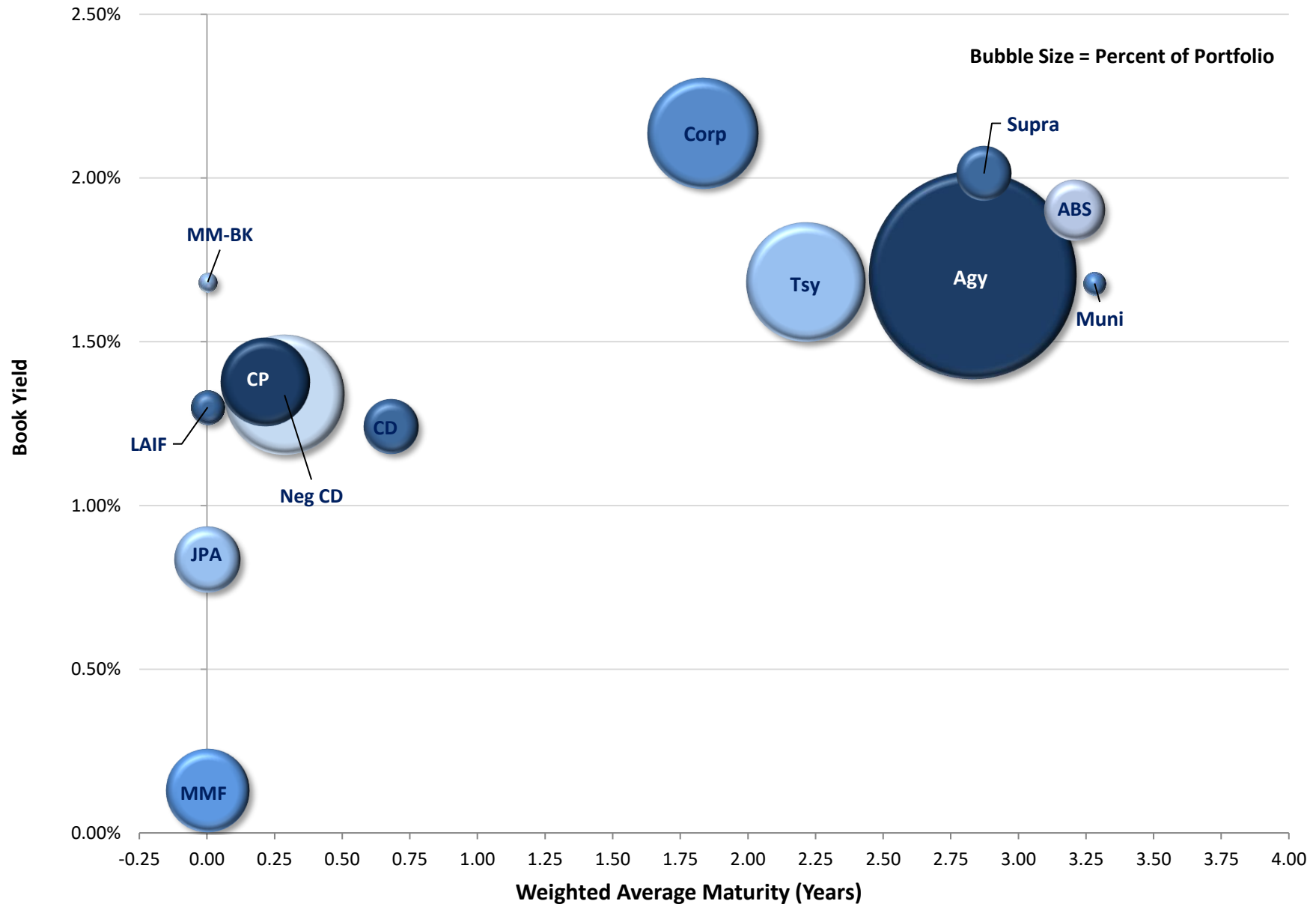
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2016	\$3.325	\$3.023	\$3.078	\$2.936	\$3.117	\$3.530	\$3.747	\$3.852	\$3.862	\$4.195	\$4.199	\$4.060
Fiscal Year 2017	\$4.120	\$3.786	\$3.698	\$3.962	\$4.328	\$4.781	\$4.807	\$4.726	\$4.767	\$5.174	\$5.263	\$5.253
Fiscal Year 2018	\$5.107	\$4.600	\$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	\$6.513	\$6.507	\$6.958	\$7.246	

Figures in Billions, Average Daily Balance

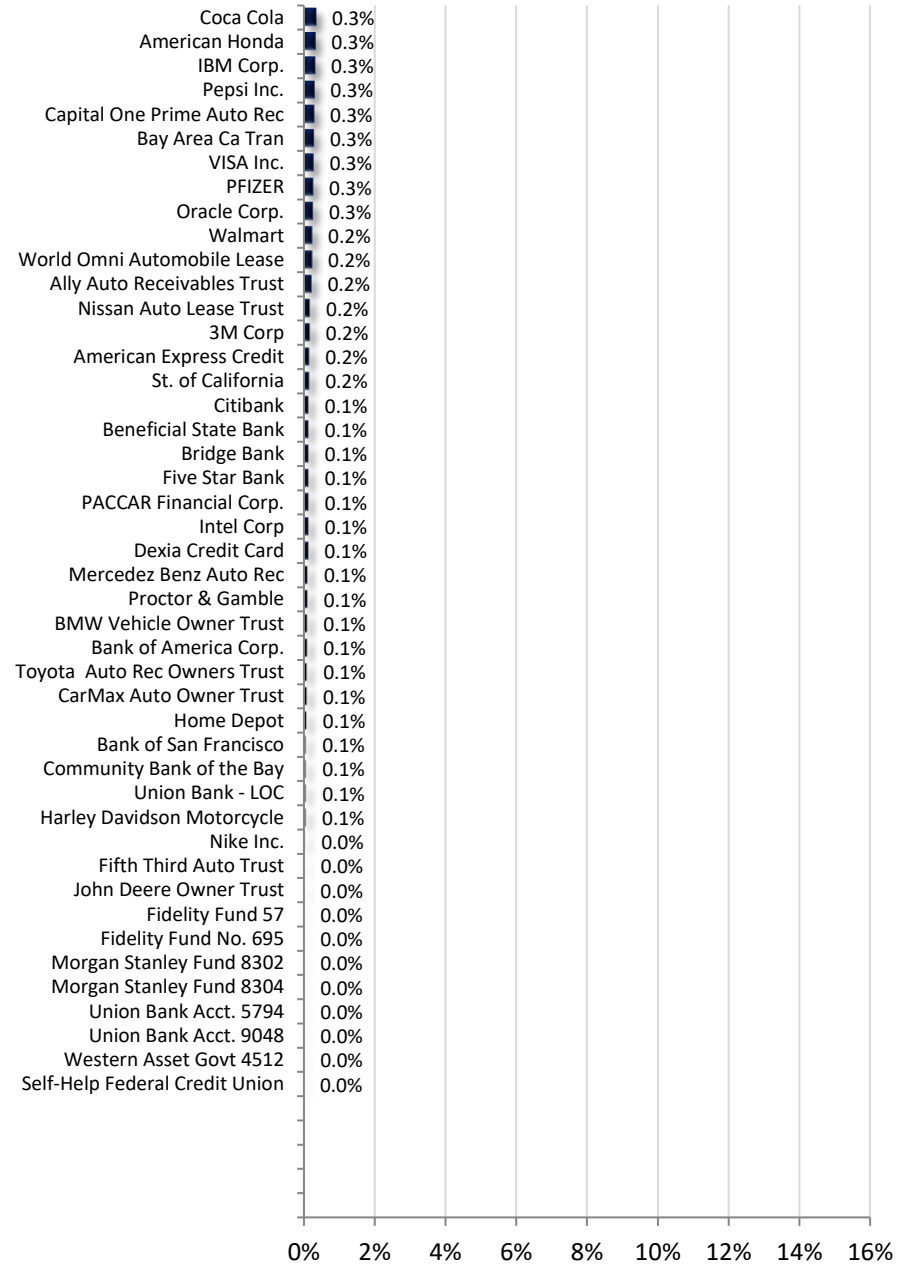
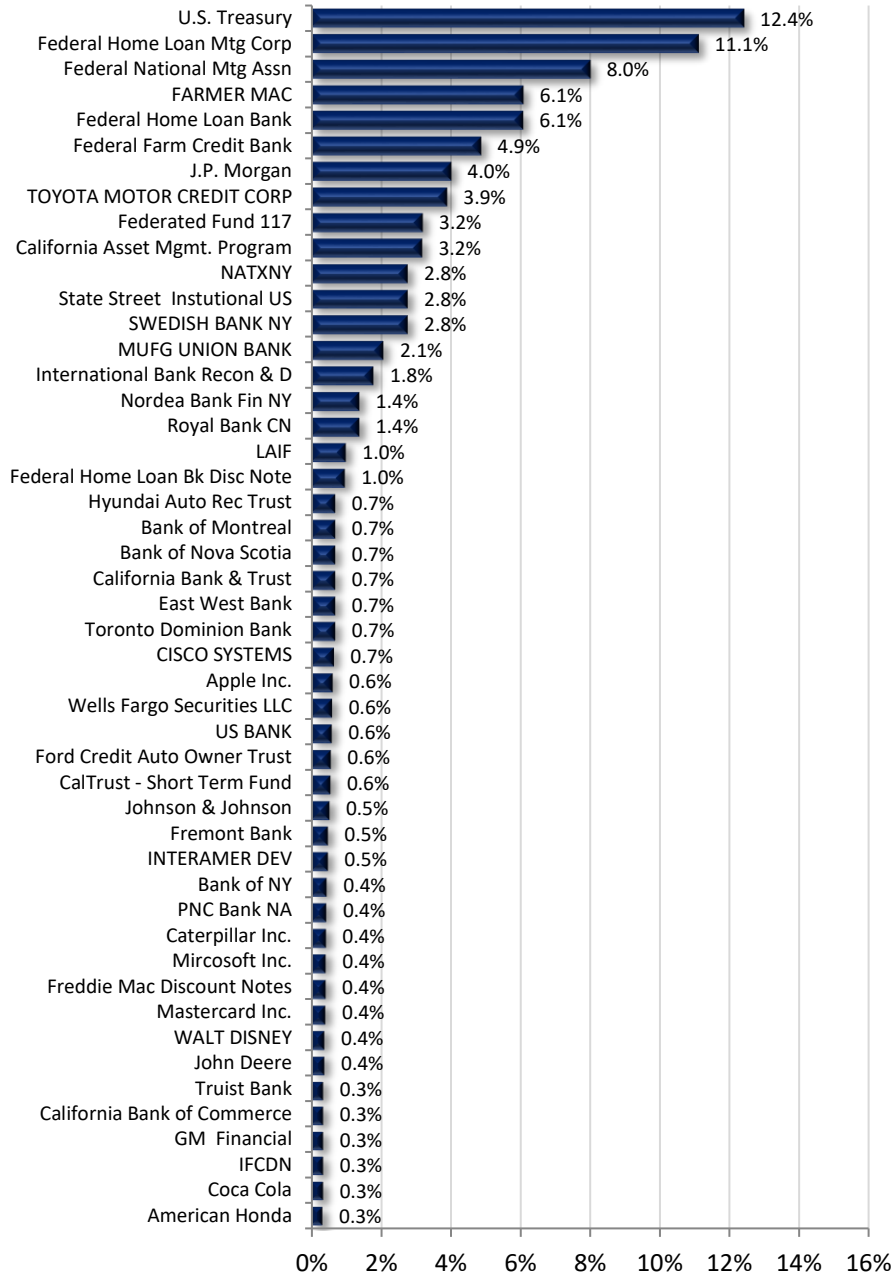
Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value



Int. Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$7,432,981,183	\$93,939,731	1.28%
-75 Basis Points	\$7,407,617,456	\$68,576,003	0.93%
-50 Basis Points	\$7,384,132,523	\$45,091,071	0.61%
-25 Basis Points	\$7,360,647,591	\$21,606,138	0.29%
No Change	\$7,339,041,453	\$0	0.00%
+25 Basis Points	\$7,311,945,712	-\$27,095,741	-0.37%
+50 Basis Points	\$7,284,849,970	-\$54,191,482	-0.74%
+75 Basis Points	\$7,259,838,517	-\$79,202,935	-1.08%
+100 Basis Points	\$7,234,827,064	-\$104,214,389	-1.42%



*Note: Excludes Cash Balance



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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	YTM 365 Equiv.
Non-Negotiable CDs	185,170,000.00	185,170,000.00	185,170,000.00	2.57	249	1.240
Local Agency Investment Funds	72,000,000.00	72,000,000.00	72,000,000.00	1.00	1	1.300
Joint Powers Authority	270,000,000.00	270,000,000.00	270,000,000.00	3.74	1	0.834
Money Market Mutual Funds	436,000,000.00	436,000,000.00	436,000,000.00	6.04	1	0.130
Money Market Bank Accounts	22,000,000.00	22,000,000.00	22,000,000.00	0.31	1	1.682
Negotiable CDs	900,000,000.00	902,101,500.00	900,000,000.00	12.48	105	1.337
Corporate Notes	769,553,000.00	788,923,212.66	772,137,391.00	10.70	670	2.136
Washington Supranational Obligation	190,000,000.00	194,323,350.00	189,276,039.27	2.62	1,049	2.014
Commercial Paper Disc. -Amortizing	500,000,000.00	499,707,500.00	497,232,194.45	6.89	79	1.377
Agency Bullets (Aaa/AA+)	1,636,710,000.00	1,696,615,727.10	1,634,970,485.20	22.67	958	1.842
Federal Agency Disc. -Amortizing	100,000,000.00	99,941,000.00	99,942,588.89	1.39	128	0.128
Treasury Notes and Bonds	900,000,000.00	926,282,500.00	896,661,601.84	12.43	809	1.683
Agency Callables (Aaa/AA+)	977,765,000.00	981,633,685.70	977,336,066.66	13.55	1,254	1.631
Asset Backed Securities	228,684,164.24	232,324,197.10	228,542,758.45	3.17	1,171	1.902
Municipal Bonds	31,000,000.00	32,018,780.00	31,736,315.00	0.44	1,198	1.678
	7,218,882,164.24	7,339,041,452.56	7,213,005,440.76	100.00%	656	1.549

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	9,420,669.25	123,615,785.85
Average Daily Balance	7,245,521,117.90	6,356,968,976.51
Effective Rate of Return	1.53%	2.11%

Henry C. Levy, Treasurer - Tax Collector

Reporting period 05/01/2020-05/31/2020

Run Date: 06/19/2020 - 12:40

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

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
May 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											
SYS12128	12128	Five Star Bank		05/06/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.648	0.507	154	11/02/2020
SYS12004	12004	Bank of San Francisco		02/04/2020	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	63	08/03/2020
SYS12085	12085	Bridge Bank		04/03/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.521	122	10/01/2020
SYS12086	12086	Beneficial State Bank		04/03/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.521	122	10/01/2020
SYS12117	12117	California Bank & Trust		04/28/2020	30,000,000.00	30,000,000.00	30,000,000.00	1.000	1.014	272	02/28/2021
SYS12027	12027	Community Bank of the Bay		03/09/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.200	1.217	98	09/07/2020
SYS12152	12152	California Bank of Commerce		05/29/2020	15,000,000.00	15,000,000.00	15,000,000.00	1.000	1.014	364	05/31/2021
SYS12154	12154	California Bank of Commerce		05/30/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.000	1.014	363	05/30/2021
SYS11904	11904	East West Bank		11/12/2019	35,000,000.00	35,000,000.00	35,000,000.00	1.850	1.876	164	11/12/2020
SYS12121	12121	East West Bank		04/29/2020	15,000,000.00	15,000,000.00	15,000,000.00	0.700	0.710	332	04/29/2021
SYS12126	12126	Fremont Bank		04/30/2020	35,000,000.00	35,000,000.00	35,000,000.00	1.000	1.014	333	04/30/2021
SYS12035	12035	Self-Help Federal Credit Union		03/13/2020	170,000.00	170,000.00	170,000.00	1.250	1.267	285	03/13/2021
SYS12098	12098	Union Bank - LOC		04/16/2020	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	319	04/16/2021
Subtotal and Average			185,170,000.00		185,170,000.00	185,170,000.00	185,170,000.00	1.240	249		
Local Agency Investment Funds											
SYS10285	10285	LAIF		07/01/2018	72,000,000.00	72,000,000.00	72,000,000.00	1.300	1.300	1	
Subtotal and Average			72,000,000.00		72,000,000.00	72,000,000.00	72,000,000.00	1.300	1		
Joint Powers Authority											
SYS10470	10470	California Asset Mgmt. Program		07/01/2018	230,000,000.00	230,000,000.00	230,000,000.00	0.670	0.670	1	
SYS10472	10472	CalTrust - Short Term Fund		07/01/2018	40,000,000.00	40,000,000.00	40,000,000.00	1.780	1.780	1	
Subtotal and Average			270,000,000.00		270,000,000.00	270,000,000.00	270,000,000.00	0.834	1		
Money Market Mutual Funds											
608919718	11093	Federated Fund 117		07/01/2018	231,000,000.00	231,000,000.00	231,000,000.00	0.130	0.130	1	
316175504	10274	Fidelity Fund No. 695		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.080	0.080	1	
316175108	11090	Fidelity Fund 57		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.170	0.170	1	
61747C707	10280	Morgan Stanley Fund 8302		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.060	0.060	1	
61747C582	11089	Morgan Stanley Fund 8304		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.060	0.060	1	
SYS12009	12009	State Street Institutional US		02/11/2020	200,000,000.00	200,000,000.00	200,000,000.00	0.130	0.130	1	
52470G791	10318	Western Asset Govt 4512		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.070	0.070	1	
Subtotal and Average			395,064,516.13		436,000,000.00	436,000,000.00	436,000,000.00	0.130	1		

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
May 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											
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	
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											
06367BJU4	12034	Bank of Montreal		03/13/2020	50,000,000.00	50,228,000.00	50,000,000.00	1.250	1.267	162	11/10/2020
06417MFF7	11927	Bank of Nova Scotia		11/26/2019	50,000,000.00	50,095,000.00	50,000,000.00	1.850	1.876	37	07/08/2020
62478U2Z8	11989	MUFG UNION BANK		01/29/2020	50,000,000.00	50,131,500.00	50,000,000.00	1.680	1.703	60	07/31/2020
62478U4M5	12107	MUFG UNION BANK		04/24/2020	50,000,000.00	50,054,500.00	50,000,000.00	0.560	0.568	175	11/23/2020
62478U4N3	12118	MUFG UNION BANK		04/29/2020	50,000,000.00	50,035,000.00	50,000,000.00	0.450	0.456	108	09/17/2020
63873N7G0	11884	NATXNY		10/29/2019	50,000,000.00	50,152,000.00	50,000,000.00	1.880	1.906	60	07/31/2020
63873QAQ7	11907	NATXNY		11/14/2019	50,000,000.00	50,137,500.00	50,000,000.00	1.900	1.926	53	07/24/2020
63873QAS3	11910	NATXNY		11/15/2019	50,000,000.00	50,115,500.00	50,000,000.00	1.900	1.926	44	07/15/2020
63873QDN1	11979	NATXNY		01/22/2020	50,000,000.00	50,174,000.00	50,000,000.00	1.750	1.774	79	08/19/2020
65558TTU9	11991	Nordea Bank Fin NY		01/30/2020	50,000,000.00	50,149,000.00	50,000,000.00	1.670	1.693	65	08/05/2020
65558TTW5	11994	Nordea Bank Fin NY		01/30/2020	50,000,000.00	50,225,500.00	50,000,000.00	1.670	1.693	107	09/16/2020
78012URV3	12110	Royal Bank CN		04/24/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.660	0.669	261	02/17/2021
78012UVW2	12125	Royal Bank CN		04/30/2020	50,000,000.00	50,062,000.00	50,000,000.00	0.470	0.477	247	02/03/2021
87019VB22	11996	SWEDISH BANK NY		01/31/2020	50,000,000.00	50,189,000.00	50,000,000.00	1.710	1.734	88	08/28/2020
87019VB30	12003	SWEDISH BANK NY		01/31/2020	50,000,000.00	50,135,500.00	50,000,000.00	1.690	1.713	60	07/31/2020
87019VE29	12120	SWEDISH BANK NY		04/28/2020	50,000,000.00	50,044,000.00	50,000,000.00	0.510	0.517	121	09/30/2020
87019VE45	12122	SWEDISH BANK NY		04/30/2020	50,000,000.00	50,027,000.00	50,000,000.00	0.420	0.426	93	09/02/2020
89114NFU4	11980	Toronto Dominion Bank		01/22/2020	50,000,000.00	50,146,500.00	50,000,000.00	1.720	1.744	65	08/05/2020
Subtotal and Average			1,006,451,612.90		900,000,000.00	902,101,500.00	900,000,000.00		1.337	105	
Corporate Notes											
037833CC2	11060	Apple Inc.		08/04/2016	5,000,000.00	5,063,800.00	4,993,050.00	1.550	1.579	429	08/04/2021
037833DM9	11851	Apple Inc.		09/11/2019	3,000,000.00	3,152,580.00	2,993,160.00	1.800	1.848	1,563	09/11/2024
037833DL1	11852	Apple Inc.		09/11/2019	1,000,000.00	1,031,030.00	999,830.00	1.700	1.706	832	09/11/2022
037833DM9	11943	Apple Inc.		12/12/2019	9,000,000.00	9,457,740.00	8,918,370.00	1.800	2.001	1,563	09/11/2024
037833BS8	12053	Apple Inc.		03/20/2020	6,861,000.00	6,946,625.28	6,884,241.64	2.250	2.063	267	02/23/2021
037833DJ6	12055	Apple Inc.		03/20/2020	9,875,000.00	9,931,781.25	9,817,922.50	2.000	2.906	165	11/13/2020
037833DT4	12133	Apple Inc.		05/11/2020	5,000,000.00	5,082,600.00	4,991,050.00	1.125	1.162	1,805	05/11/2025
0037833DV9	12134	Apple Inc.		05/11/2020	5,000,000.00	4,986,400.00	4,986,400.00	0.750	0.842	1,074	05/11/2023

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
May 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											
0258M0EB1	12031	American Express Credit		03/12/2020	11,137,000.00	11,301,159.38	11,240,239.99	2.250	1.432	338	05/05/2021
06051GGS2	11882	Bank of America Corp.		10/29/2019	7,000,000.00	7,020,580.00	7,010,710.00	2.328	2.246	487	10/01/2021
06406RAK3	12093	Bank of NY		04/08/2020	16,301,000.00	16,815,622.57	16,380,345.12	1.950	1.845	813	08/23/2022
06406HBY4	12127	Bank of NY		05/05/2020	15,493,000.00	16,125,114.40	16,072,309.09	3.550	1.120	479	09/23/2021
14913Q3A5	11839	Caterpillar Inc.		09/06/2019	6,000,000.00	6,160,920.00	5,991,660.00	1.900	1.948	827	09/06/2022
14913Q3C1	11971	Caterpillar Inc.		01/13/2020	15,000,000.00	15,479,550.00	14,993,100.00	1.950	1.967	900	11/18/2022
14913Q3C1	12032	Caterpillar Inc.		03/12/2020	5,000,000.00	5,159,850.00	5,071,600.00	1.950	1.404	900	11/18/2022
14913Q2N8	12040	Caterpillar Inc.		03/17/2020	4,515,000.00	4,657,041.90	4,601,123.63	3.150	1.890	463	09/07/2021
17275RBD3	11575	CISCO SYSTEMS		10/11/2018	10,000,000.00	10,132,100.00	9,779,300.00	2.200	3.180	272	02/28/2021
17275RAX0	11710	CISCO SYSTEMS		04/11/2019	10,000,000.00	10,008,400.00	9,987,100.00	2.450	2.560	14	06/15/2020
17275RBJ0	11782	CISCO SYSTEMS		06/27/2019	9,000,000.00	9,168,390.00	8,967,870.00	1.850	2.014	476	09/20/2021
17275RBJ0	12054	CISCO SYSTEMS		03/20/2020	2,455,000.00	2,500,933.05	2,436,170.15	1.850	2.374	476	09/20/2021
17275RBD3	12070	CISCO SYSTEMS		03/25/2020	16,501,000.00	16,718,978.21	16,281,536.70	2.200	3.855	272	02/28/2021
17325FAY4	11883	Citibank		10/29/2019	10,000,000.00	10,175,400.00	10,118,600.00	2.844	2.369	718	05/20/2022
24422ETB5	12059	John Deere		03/20/2020	9,707,000.00	9,762,912.32	9,684,698.17	2.450	3.070	102	09/11/2020
24422EVA4	12091	John Deere		04/07/2020	18,000,000.00	18,522,900.00	18,128,970.00	1.950	1.903	742	06/13/2022
25468PDU7	11292	WALT DISNEY		06/06/2017	5,000,000.00	5,000,500.00	4,994,200.00	1.800	1.840	4	06/05/2020
25468PDU7	11293	WALT DISNEY		06/06/2017	13,000,000.00	13,001,300.00	12,984,920.00	1.800	1.840	4	06/05/2020
254687FN1	12066	WALT DISNEY		03/23/2020	5,000,000.00	5,506,100.00	4,997,254.44	3.350	3.360	1,757	03/24/2025
254687FJ0	12075	WALT DISNEY		03/27/2020	5,000,000.00	5,104,450.00	4,960,158.33	1.650	2.038	822	09/01/2022
437076BL5	12056	Home Depot		03/20/2020	4,217,000.00	4,268,826.93	4,245,945.02	2.000	2.249	304	04/01/2021
437076BL5	12077	Home Depot		03/30/2020	1,546,000.00	1,565,000.34	1,545,072.40	2.000	2.061	304	04/01/2021
02665WDF5	11914	American Honda		11/21/2019	10,000,000.00	10,159,100.00	9,996,600.00	1.950	1.966	718	05/20/2022
02665WCA7	12028	American Honda		03/12/2020	5,000,000.00	5,155,500.00	5,153,500.00	2.600	1.427	898	11/16/2022
02665WDH1	12029	American Honda		03/12/2020	3,000,000.00	3,048,570.00	3,041,700.00	1.950	1.498	1,073	05/10/2023
02665WDH1	12030	American Honda		03/12/2020	5,500,000.00	5,589,045.00	5,577,825.00	1.950	1.490	1,073	05/10/2023
459200JX0	11890	IBM Corp.		10/31/2019	6,674,000.00	6,813,953.78	6,813,953.78	2.850	1.997	711	05/13/2022
459200JX0	11891	IBM Corp.		10/31/2019	10,000,000.00	10,208,900.00	10,208,900.00	2.850	2.000	711	05/13/2022
459200JX0	11931	IBM Corp.		11/27/2019	3,650,000.00	3,726,248.50	3,726,248.50	2.850	1.976	711	05/13/2022
44932HAK95	12050	IBM Corp.		03/20/2020	2,437,000.00	2,474,651.65	2,469,245.57	3.450	3.039	182	11/30/2020
458140BP4	12069	Intel Corp		03/25/2020	10,000,000.00	11,235,600.00	9,984,500.00	3.400	3.434	1,758	03/25/2025
478160BS2	10927	Johnson & Johnson		03/01/2016	2,000,000.00	2,018,460.00	2,000,000.00	1.650	1.650	273	03/01/2021
478160CD4	11226	Johnson & Johnson		03/03/2017	11,000,000.00	11,319,990.00	10,970,080.00	2.250	2.308	640	03/03/2022
478160CH5	12046	Johnson & Johnson		03/19/2020	25,000,000.00	25,189,000.00	25,000,000.00	1.950	1.948	162	11/10/2020
46625HMX4	11687	J.P. Morgan		03/29/2019	25,000,000.00	25,174,750.00	24,975,000.00	2.550	2.614	150	10/29/2020
46625HRT9	12094	J.P. Morgan		04/08/2020	8,641,000.00	8,794,550.57	8,746,132.17	2.400	2.041	371	06/07/2021

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Corporate Notes											
46623EKG3	12104	J.P. Morgan		04/21/2020	7,371,000.00	7,394,587.20	7,425,600.68	2.295	2.046	440	08/15/2021
191216BT6	12058	Coca Cola		03/20/2020	15,000,000.00	15,096,300.00	14,895,300.00	1.875	3.051	148	10/27/2020
191216CN8	12068	Coca Cola		03/25/2020	10,000,000.00	11,031,300.00	9,991,692.99	2.950	2.968	1,758	03/25/2025
57636QAF1	11737	Mastercard Inc.		04/25/2019	10,000,000.00	10,230,600.00	9,856,500.00	2.000	2.580	538	11/21/2021
57636QAF1	11781	Mastercard Inc.		06/27/2019	20,000,000.00	20,461,200.00	19,982,600.00	2.000	2.037	538	11/21/2021
88579YBA8	11567	3M Corp		09/14/2018	4,000,000.00	4,090,600.00	3,991,800.00	3.000	3.072	470	09/14/2021
88579YAF8	12036	3M Corp		03/16/2020	3,500,000.00	3,596,600.00	3,540,367.06	2.000	1.681	755	06/26/2022
88579YBL4	12078	3M Corp		03/30/2020	4,761,000.00	4,929,777.45	4,738,176.30	1.750	2.003	988	02/14/2023
594918BG8	10819	Mircosoft Inc.		11/03/2015	2,000,000.00	2,011,960.00	1,998,400.00	2.000	2.017	155	11/03/2020
594918BP8	11063	Mircosoft Inc.		08/08/2016	2,000,000.00	2,027,840.00	1,997,900.00	1.550	1.572	433	08/08/2021
594918BP8	11065	Mircosoft Inc.		08/08/2016	7,000,000.00	7,097,440.00	6,992,650.00	1.550	1.572	433	08/08/2021
594918BQ6	11783	Mircosoft Inc.		06/27/2019	4,157,000.00	4,360,651.43	4,160,450.31	2.000	1.979	1,163	08/08/2023
594918AQ7	11836	Mircosoft Inc.		08/30/2019	15,150,000.00	15,869,473.50	15,376,644.00	2.125	1.644	897	11/15/2022
654106AH6	12074	Nike Inc.		03/27/2020	3,000,000.00	3,217,560.00	2,995,920.00	2.400	2.429	1,760	03/27/2025
68389XBK0	12041	Oracle Corp.		03/17/2020	5,000,000.00	5,086,550.00	5,018,727.78	1.900	1.652	471	09/15/2021
68389XBK0	12048	Oracle Corp.		03/19/2020	10,463,000.00	10,644,114.53	10,401,907.71	1.900	2.316	471	09/15/2021
38389XBT1	12082	Oracle Corp.		04/01/2020	3,000,000.00	2,998,890.00	2,998,890.00	2.500	2.508	1,765	04/01/2025
69371RQ66	12006	PACCAR Financial Corp.		02/06/2020	10,000,000.00	10,296,500.00	9,991,900.00	1.800	1.817	1,711	02/06/2025
713448DX3	11333	Pepsi Inc.		10/10/2017	9,000,000.00	9,121,230.00	8,998,200.00	2.000	2.006	318	04/15/2021
713448EQ7	12045	Pepsi Inc.		03/19/2020	2,500,000.00	2,669,475.00	2,498,236.67	2.250	2.265	1,752	03/19/2025
713448EQ7	12047	Pepsi Inc.		03/19/2020	5,000,000.00	5,338,950.00	4,996,450.00	2.250	2.265	1,752	03/19/2025
713448EQ7	12051	Pepsi Inc.		03/20/2020	5,000,000.00	5,338,950.00	4,991,962.50	2.250	2.286	1,752	03/19/2025
717081DZ3	11871	PFIZER		10/16/2019	14,025,000.00	14,478,708.75	14,131,590.00	2.200	1.840	562	12/15/2021
717081EX7	12151	PFIZER		05/28/2020	5,000,000.00	4,997,850.00	4,968,800.00	0.800	0.928	1,822	05/28/2025
742718EQ8	11126	Proctor & Gamble		11/03/2016	5,000,000.00	5,101,600.00	4,989,750.00	1.700	1.743	520	11/03/2021
742718FF1	12071	Proctor & Gamble		03/25/2020	3,000,000.00	3,253,440.00	2,995,231.75	2.450	2.484	1,758	03/25/2025
69353REW4	11826	PNC Bank NA		08/26/2019	3,150,000.00	3,194,289.00	3,153,811.50	2.150	2.075	332	04/29/2021
69353RFE3	11854	PNC Bank NA		09/16/2019	13,216,000.00	13,632,304.00	13,314,327.04	2.450	2.180	787	07/28/2022
69349LAG3	11909	PNC Bank NA		11/15/2019	15,000,000.00	15,694,050.00	15,265,950.00	2.700	2.116	883	11/01/2022
89236TEC5	11916	TOYOTA MOTOR CREDIT CORP		11/22/2019	5,000,000.00	5,136,950.00	5,039,950.00	2.150	1.855	829	09/08/2022
89236TEC5	11917	TOYOTA MOTOR CREDIT CORP		11/22/2019	15,000,000.00	15,410,850.00	15,122,250.00	2.150	1.849	829	09/08/2022
89233P5T9	12072	TOYOTA MOTOR CREDIT CORP		03/26/2020	2,000,000.00	2,075,220.00	1,993,646.67	3.300	3.878	590	01/12/2022
89236TGX7	12081	TOYOTA MOTOR CREDIT CORP		04/01/2020	6,000,000.00	6,509,940.00	5,988,960.00	3.000	3.040	1,765	04/01/2025
89236TGW9	12083	TOYOTA MOTOR CREDIT CORP		04/01/2020	5,000,000.00	5,262,300.00	4,999,450.00	2.900	2.904	1,032	03/30/2023
07330NAJ4	11944	Truist Bank		12/13/2019	15,000,000.00	15,225,600.00	15,152,385.00	2.850	2.053	304	04/01/2021
89788JAB5	12026	Truist Bank		03/09/2020	10,000,000.00	10,075,900.00	9,993,000.00	1.250	1.274	1,011	03/09/2023

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Corporate Notes											
90331HPF4	11935	US BANK		12/09/2019	20,000,000.00	20,601,400.00	19,983,200.00	1.950	1.978	952	01/09/2023
90331HPJ6	12095	US BANK		04/09/2020	22,750,000.00	23,169,510.00	22,897,875.00	1.800	1.651	599	01/21/2022
92826CAB8	11709	VISA Inc.		04/11/2019	10,000,000.00	9,948,500.00	9,948,500.00	2.200	2.515	196	12/14/2020
92826CAB81	12052	VISA Inc.		03/20/2020	10,000,000.00	10,024,766.67	10,024,766.67	2.200	2.667	196	12/14/2020
95000U2B8	11896	Wells Fargo Securities LLC		11/07/2019	15,000,000.00	15,474,750.00	15,173,250.00	2.625	2.183	781	07/22/2022
94988J5N3	11913	Wells Fargo Securities LLC		11/21/2019	13,000,000.00	13,166,920.00	13,108,550.00	2.600	1.862	228	01/15/2021
95001D6U9	12124	Wells Fargo Securities LLC		04/30/2020	5,000,000.00	5,005,100.00	5,000,000.00	2.150	2.150	1,063	04/30/2023
95000U2B8	12135	Wells Fargo Securities LLC		05/11/2020	10,000,000.00	10,316,500.00	10,340,239.17	2.625	1.415	781	07/22/2022
931142DU4	11342	Walmart		10/20/2017	5,000,000.00	5,240,400.00	4,999,600.00	2.350	2.351	927	12/15/2022
931142EA7	11344	Walmart		10/20/2017	5,000,000.00	5,043,050.00	4,992,750.00	1.900	1.947	197	12/15/2020
931142EJ8	11535	Walmart		06/27/2018	3,000,000.00	3,084,900.00	2,999,850.00	3.125	3.127	387	06/23/2021
931142EK5	11536	Walmart		06/27/2018	2,000,000.00	2,167,560.00	1,999,460.00	3.400	3.406	1,120	06/26/2023
931142EG4	11537	Walmart		06/27/2018	2,000,000.00	2,003,400.00	1,999,380.00	2.850	2.866	22	06/23/2020
Subtotal and Average			765,158,750.95		769,553,000.00	788,923,212.66	772,137,391.00		2.136	670	
Washington Supranational Obligation											
45818WCS3	11932	INTERAMER DEV		12/03/2019	10,000,000.00	10,574,800.00	9,991,000.00	1.700	1.719	1,628	11/15/2024
45818WCS3	11950	INTERAMER DEV		12/16/2019	25,000,000.00	26,437,000.00	24,891,000.00	1.700	1.793	1,628	11/15/2024
45905UQ49	11356	International Bank Recon & D		10/26/2017	25,000,000.00	25,087,500.00	25,000,000.00	1.800	1.800	60	07/31/2020
45905UQ80	11464	International Bank Recon & D		03/27/2018	10,000,000.00	10,072,700.00	9,839,000.00	1.950	2.292	161	11/09/2020
45905UQ80	11538	International Bank Recon & D		06/28/2018	10,000,000.00	10,072,700.00	9,826,900.00	1.950	2.710	161	11/09/2020
459058GH0	11544	International Bank Recon & D		07/25/2018	10,000,000.00	10,274,600.00	9,976,600.00	2.750	2.832	417	07/23/2021
45905UQ80	11555	International Bank Recon & D		08/30/2018	10,000,000.00	10,072,700.00	9,813,622.60	1.950	2.832	161	11/09/2020
459058HP1	11912	International Bank Recon & D		11/20/2019	20,000,000.00	20,119,800.00	19,988,000.00	2.050	2.063	1,626	11/13/2024
459058HP1	11930	International Bank Recon & D		11/27/2019	20,000,000.00	20,119,800.00	19,988,000.00	2.050	2.063	1,626	11/13/2024
45905U5U4	11981	International Bank Recon & D		01/27/2020	10,000,000.00	10,079,500.00	10,000,000.00	1.750	1.750	970	01/27/2023
45905U5U4	11982	International Bank Recon & D		01/27/2020	15,000,000.00	15,119,250.00	15,000,000.00	1.750	1.750	970	01/27/2023
45950VNP7	11974	IFCDN		01/17/2020	25,000,000.00	26,293,000.00	24,961,916.67	1.680	1.719	1,684	01/10/2025
Subtotal and Average			190,918,567.04		190,000,000.00	194,323,350.00	189,276,039.27		2.014	1,049	
Commercial Paper Disc. -Amortizing											
46640PGX5	11993	J.P. Morgan		01/30/2020	50,000,000.00	49,981,500.00	49,573,000.00	1.680	1.737	60	07/31/2020
46640PGX5	12021	J.P. Morgan		02/21/2020	50,000,000.00	49,981,500.00	49,639,986.11	1.610	1.644	60	07/31/2020
46640PGX5	12097	J.P. Morgan		04/15/2020	50,000,000.00	49,981,500.00	49,866,250.00	0.900	0.915	60	07/31/2020
46640PKG7	12119	J.P. Morgan		04/29/2020	50,000,000.00	49,943,000.00	49,900,833.33	0.420	0.427	137	10/16/2020

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Commercial Paper Disc. -Amortizing											
46640PKG7	12141	J.P. Morgan		05/15/2020	50,000,000.00	49,943,000.00	49,946,527.78	0.250	0.254	137	10/16/2020
89233GGX8	12022	TOYOTA MOTOR CREDIT CORP		02/21/2020	50,000,000.00	49,981,500.00	49,637,750.00	1.620	1.654	60	07/31/2020
89233GGN0	12033	TOYOTA MOTOR CREDIT CORP		03/12/2020	50,000,000.00	49,984,500.00	49,778,166.67	1.210	1.232	51	07/22/2020
89233GG83	12037	TOYOTA MOTOR CREDIT CORP		03/16/2020	50,000,000.00	49,989,000.00	49,778,333.33	1.400	1.426	37	07/08/2020
89233GG18	12073	TOYOTA MOTOR CREDIT CORP		03/26/2020	50,000,000.00	49,996,000.00	49,657,805.56	2.540	2.593	30	07/01/2020
89233GLA2	12096	TOYOTA MOTOR CREDIT CORP		04/09/2020	50,000,000.00	49,926,000.00	49,453,541.67	1.830	1.904	162	11/10/2020
Subtotal and Average			474,675,698.03		500,000,000.00	499,707,500.00	497,232,194.45		1.377	79	
Agency Bullets (Aaa/AA+)											
3132X0Q53	11469	FARMER MAC		03/29/2018	10,000,000.00	10,198,300.00	9,995,100.00	2.600	2.617	301	03/29/2021
3132X0U25	11486	FARMER MAC		04/19/2018	30,000,000.00	32,131,200.00	29,982,000.00	2.800	2.813	1,052	04/19/2023
3132X0U25	11487	FARMER MAC		04/19/2018	40,000,000.00	42,841,600.00	39,976,000.00	2.800	2.813	1,052	04/19/2023
3132X0U25	11488	FARMER MAC		04/19/2018	30,000,000.00	32,131,200.00	29,982,000.00	2.800	2.813	1,052	04/19/2023
31422BEV8	11731	FARMER MAC		04/22/2019	50,000,000.00	51,448,000.00	50,000,000.00	2.485	2.485	490	10/04/2021
31422BEX4	11736	FARMER MAC		04/24/2019	50,000,000.00	52,572,500.00	50,000,000.00	2.475	2.475	855	10/04/2022
31422BFL9	11755	FARMER MAC		05/10/2019	25,000,000.00	26,834,250.00	25,000,000.00	2.400	2.400	1,369	03/01/2024
31422BFK1	11756	FARMER MAC		05/10/2019	25,000,000.00	26,895,500.00	25,000,000.00	2.400	2.400	1,430	05/01/2024
31422BJB7	11793	FARMER MAC		07/22/2019	25,000,000.00	26,389,750.00	25,000,000.00	1.970	1.970	1,310	01/02/2024
31422BPC8	11911	FARMER MAC		11/20/2019	20,000,000.00	20,915,200.00	20,000,000.00	1.720	1.720	1,267	11/20/2023
31422BQK9	11955	FARMER MAC		12/20/2019	25,000,000.00	26,275,250.00	24,988,750.00	1.690	1.700	1,572	09/20/2024
31422BQW3	11956	FARMER MAC		12/20/2019	40,000,000.00	41,808,400.00	40,000,000.00	1.740	1.740	1,218	10/02/2023
31422BYV6	12115	FARMER MAC		04/27/2020	35,000,000.00	35,215,600.00	34,979,000.00	0.550	0.569	1,151	07/27/2023
3133EHW58	11374	Federal Farm Credit Bank		11/27/2017	10,000,000.00	10,082,900.00	9,997,100.00	1.900	1.910	179	11/27/2020
3133EJLZ0	11493	Federal Farm Credit Bank		04/23/2018	10,000,000.00	10,198,600.00	9,985,900.00	2.625	2.674	326	04/23/2021
3133EKQU3	11778	Federal Farm Credit Bank		06/21/2019	30,000,000.00	31,812,600.00	29,984,700.00	1.950	1.961	1,473	06/13/2024
3133EKTU8	11784	Federal Farm Credit Bank		07/02/2019	12,000,000.00	12,705,840.00	11,998,320.00	1.900	1.903	1,491	07/01/2024
3133EKUA2	11785	Federal Farm Credit Bank		07/02/2019	15,000,000.00	15,631,200.00	14,989,800.00	1.850	1.870	975	02/01/2023
3133EKYJ9	11807	Federal Farm Credit Bank		08/08/2019	15,000,000.00	15,529,800.00	15,111,300.00	1.850	1.595	795	08/05/2022
3133EKZK5	11812	Federal Farm Credit Bank		08/14/2019	20,000,000.00	20,823,000.00	19,992,000.00	1.600	1.610	1,169	08/14/2023
3133EKA63	11814	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,472,700.00	9,982,800.00	1.600	1.636	1,537	08/16/2024
3133EKM45	11845	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,277,800.00	9,989,100.00	1.500	1.537	827	09/06/2022
3133EKP67	11855	Federal Farm Credit Bank		09/17/2019	10,000,000.00	10,181,300.00	9,981,600.00	1.625	1.719	473	09/17/2021
3133ELDK7	11945	Federal Farm Credit Bank		12/16/2019	35,000,000.00	35,983,850.00	34,998,145.70	1.630	1.632	744	06/15/2022
3133ELDK7	11946	Federal Farm Credit Bank		12/16/2019	10,000,000.00	10,281,100.00	9,999,470.20	1.630	1.632	744	06/15/2022
3133ELDK7	11947	Federal Farm Credit Bank		12/16/2019	30,000,000.00	30,843,300.00	29,998,410.60	1.630	1.632	744	06/15/2022

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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+)											
3133ELKN3	12001	Federal Farm Credit Bank		01/31/2020	25,000,000.00	25,557,500.00	25,068,229.17	1.550	1.417	606	01/28/2022
3133ELHR8	12002	Federal Farm Credit Bank		01/31/2020	25,000,000.00	25,556,750.00	25,095,861.11	1.600	1.425	599	01/21/2022
3133ELZM9	12140	Federal Farm Credit Bank		05/15/2020	25,000,000.00	24,950,500.00	24,953,572.22	0.500	0.538	1,808	05/14/2025
3130A7CV5	10911	Federal Home Loan Bank		02/18/2016	5,000,000.00	5,041,900.00	4,979,800.00	1.375	1.459	262	02/18/2021
3130A7CV5	10912	Federal Home Loan Bank		02/18/2016	15,000,000.00	15,125,700.00	14,939,400.00	1.375	1.459	262	02/18/2021
3130AABG2	11148	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,128,600.00	4,980,100.00	1.875	1.959	546	11/29/2021
3130AABG2	11149	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,128,600.00	4,980,100.00	1.875	1.959	546	11/29/2021
3130AABG2	11150	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,128,600.00	4,980,100.00	1.875	1.959	546	11/29/2021
3130ACE26	11312	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,038,600.00	9,967,900.00	1.375	1.483	119	09/28/2020
3130ACE26	11313	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,038,600.00	9,967,900.00	1.375	1.483	119	09/28/2020
3130ACE26	11314	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,038,600.00	9,967,900.00	1.375	1.483	119	09/28/2020
3130AEWA4	11564	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,122,250.00	14,967,750.00	2.625	2.733	122	10/01/2020
3130AEWA4	11565	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,122,250.00	14,967,750.00	2.625	2.733	122	10/01/2020
3130AF5B9	11576	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,384,400.00	9,993,500.00	3.000	3.023	498	10/12/2021
3130AF5B9	11577	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,384,400.00	9,993,500.00	3.000	3.023	498	10/12/2021
3130AGLD5	11786	Federal Home Loan Bank		07/03/2019	15,000,000.00	15,278,550.00	15,014,070.00	1.875	1.827	401	07/07/2021
3130AGWK7	11815	Federal Home Loan Bank		08/16/2019	12,000,000.00	12,562,320.00	11,971,800.00	1.500	2.136	1,536	08/15/2024
3130AGWK7	11816	Federal Home Loan Bank		08/16/2019	20,000,000.00	20,937,200.00	19,953,000.00	1.500	1.549	1,536	08/15/2024
3130AGWK7	11817	Federal Home Loan Bank		08/16/2019	20,000,000.00	20,937,200.00	19,953,000.00	1.500	1.549	1,536	08/15/2024
313380GJ0	11888	Federal Home Loan Bank		10/30/2019	25,000,000.00	25,975,250.00	25,216,250.00	2.000	1.688	830	09/09/2022
313380GJ0	11889	Federal Home Loan Bank		10/30/2019	14,710,000.00	15,283,837.10	14,838,271.20	2.000	1.686	830	09/09/2022
3130AHJY0	11900	Federal Home Loan Bank		11/08/2019	20,000,000.00	20,420,600.00	19,965,800.00	1.625	1.711	536	11/19/2021
3130AHJY0	11901	Federal Home Loan Bank		11/08/2019	30,000,000.00	30,630,900.00	29,948,700.00	1.625	1.711	536	11/19/2021
3130AHSR5	11958	Federal Home Loan Bank		12/20/2019	15,000,000.00	15,332,850.00	14,983,800.00	1.625	1.680	567	12/20/2021
3130AHSR5	11959	Federal Home Loan Bank		12/20/2019	15,000,000.00	15,332,850.00	14,983,800.00	1.625	1.680	567	12/20/2021
3130AHSR5	11960	Federal Home Loan Bank		12/20/2019	9,000,000.00	9,199,710.00	8,990,280.00	1.625	1.680	567	12/20/2021
3130AJ7E3	12020	Federal Home Loan Bank		02/21/2020	14,000,000.00	14,419,720.00	13,974,240.00	1.375	1.438	991	02/17/2023
3130AJ7E3	12023	Federal Home Loan Bank		02/21/2020	15,000,000.00	15,449,700.00	14,972,400.00	1.375	1.438	991	02/17/2023
3137EAEC9	11066	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	10,110,700.00	9,949,200.00	1.125	1.230	437	08/12/2021
3137EAEK1	11367	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,077,100.00	9,990,400.00	1.875	1.908	169	11/17/2020
3137EAEK1	11368	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,077,100.00	9,990,400.00	1.875	1.908	169	11/17/2020
3137EAEL9	11446	Federal Home Loan Mtg Corp		02/16/2018	10,000,000.00	10,154,500.00	9,973,600.00	2.375	2.467	260	02/16/2021
3137EAEN5	11520	Federal Home Loan Mtg Corp		06/11/2018	15,000,000.00	16,144,650.00	14,918,400.00	2.750	2.867	1,113	06/19/2023
3137EAEP0	12014	Federal Home Loan Mtg Corp		02/14/2020	15,000,000.00	15,684,450.00	14,988,450.00	1.500	1.516	1,717	02/12/2025
3137EAEP0	12015	Federal Home Loan Mtg Corp		02/14/2020	10,000,000.00	10,456,300.00	9,992,300.00	1.500	1.516	1,717	02/12/2025
3137EAER6	12129	Federal Home Loan Mtg Corp		05/07/2020	10,000,000.00	10,016,000.00	9,995,800.00	0.375	0.389	1,068	05/05/2023

Portfolio POOL
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**Alameda County Investment Pool
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Agency Bullets (Aaa/AA+)											
3137EAER6	12130	Federal Home Loan Mtg Corp		05/07/2020	20,000,000.00	20,032,000.00	19,991,600.00	0.375	0.389	1,068	05/05/2023
3137EAER6	12131	Federal Home Loan Mtg Corp		05/07/2020	20,000,000.00	20,032,000.00	19,991,600.00	0.375	0.389	1,068	05/05/2023
3135G0S38	11184	Federal National Mtg Assn		01/09/2017	15,000,000.00	15,428,250.00	14,973,150.00	2.000	2.038	583	01/05/2022
3135G0T60	11309	Federal National Mtg Assn		08/01/2017	10,000,000.00	10,022,000.00	9,969,700.00	1.500	1.604	59	07/30/2020
3135G0T60	11310	Federal National Mtg Assn		08/01/2017	10,000,000.00	10,022,000.00	9,969,700.00	1.500	1.604	59	07/30/2020
3135G0T78	11331	Federal National Mtg Assn		10/06/2017	15,000,000.00	15,624,150.00	14,990,100.00	2.000	2.014	856	10/05/2022
3135G0T78	11332	Federal National Mtg Assn		10/06/2017	10,000,000.00	10,416,100.00	9,993,400.00	2.000	2.014	856	10/05/2022
3135G0U27	11479	Federal National Mtg Assn		04/13/2018	10,000,000.00	10,199,500.00	9,985,100.00	2.500	2.552	316	04/13/2021
3135G0U43	11568	Federal National Mtg Assn		09/14/2018	20,000,000.00	21,702,800.00	19,918,000.00	2.875	2.964	1,198	09/12/2023
3135G0U84	11588	Federal National Mtg Assn		11/01/2018	10,000,000.00	10,112,200.00	9,994,200.00	2.875	2.905	151	10/30/2020
3135G0U92	11644	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,390,200.00	9,992,800.00	2.625	2.650	589	01/11/2022
3135G0U92	11645	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,390,200.00	9,992,800.00	2.625	2.650	589	01/11/2022
3135G0V34	11657	Federal National Mtg Assn		02/08/2019	20,000,000.00	21,612,400.00	19,925,600.00	2.500	2.580	1,344	02/05/2024
3135G0V34	11658	Federal National Mtg Assn		02/08/2019	20,000,000.00	21,612,400.00	19,925,600.00	2.500	2.580	1,344	02/05/2024
3135G0V59	11718	Federal National Mtg Assn		04/12/2019	15,000,000.00	15,574,200.00	14,950,800.00	2.250	2.364	680	04/12/2022
3135G0V59	11719	Federal National Mtg Assn		04/12/2019	30,000,000.00	31,148,400.00	29,870,400.00	2.250	2.400	680	04/12/2022
3135G0V75	11788	Federal National Mtg Assn		07/08/2019	20,000,000.00	21,112,400.00	19,924,200.00	1.750	1.830	1,492	07/02/2024
3135G0W33	11840	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,524,000.00	19,930,400.00	1.375	1.494	827	09/06/2022
3135G0W33	11841	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,524,000.00	19,930,400.00	1.375	1.494	827	09/06/2022
3135G0W33	11842	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,524,000.00	19,930,400.00	1.375	1.494	827	09/06/2022
3135G0W66	11872	Federal National Mtg Assn		10/18/2019	20,000,000.00	21,030,600.00	19,965,800.00	1.625	1.661	1,597	10/15/2024
3135G0W66	11875	Federal National Mtg Assn		10/18/2019	25,000,000.00	26,288,250.00	24,957,250.00	1.625	1.661	1,597	10/15/2024
3135G0W66	11876	Federal National Mtg Assn		10/18/2019	25,000,000.00	26,288,250.00	24,957,250.00	1.625	1.661	1,597	10/15/2024
3135G0W66	11918	Federal National Mtg Assn		11/22/2019	25,000,000.00	26,288,250.00	24,939,515.00	1.625	1.677	1,597	10/15/2024
3135G0X24	11969	Federal National Mtg Assn		01/10/2020	20,000,000.00	21,055,600.00	19,936,200.00	1.625	1.692	1,681	01/07/2025
3135G0X24	11970	Federal National Mtg Assn		01/10/2020	20,000,000.00	21,055,600.00	19,936,200.00	1.625	1.692	1,681	01/07/2025
3135G04Q3	12145	Federal National Mtg Assn		05/22/2020	20,000,000.00	19,958,600.00	19,939,800.00	0.250	0.351	1,085	05/22/2023
3135G04Q3	12146	Federal National Mtg Assn		05/22/2020	15,000,000.00	14,968,950.00	14,954,850.00	0.250	0.351	1,085	05/22/2023
3135G04Q3	12147	Federal National Mtg Assn		05/22/2020	15,000,000.00	14,968,950.00	14,954,850.00	0.250	0.351	1,085	05/22/2023
Subtotal and Average			1,593,318,571.94		1,636,710,000.00	1,696,615,727.10	1,634,970,485.20	1.842	958		
Federal Agency Disc. -Amortizing											
313384G29	12108	Federal Home Loan Bk Disc Note		04/24/2020	50,000,000.00	49,976,000.00	49,975,833.33	0.120	0.123	107	09/16/2020
313384M48	12109	Federal Home Loan Bk Disc Note		04/24/2020	20,000,000.00	19,986,000.00	19,985,455.56	0.140	0.144	149	10/28/2020
313396M42	12111	Freddie Mac Discount Notes		04/24/2020	30,000,000.00	29,979,000.00	29,981,300.00	0.120	0.123	149	10/28/2020

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Subtotal and Average			103,797,065.23		100,000,000.00	99,941,000.00	99,942,588.89		0.128	128	
Treasury Notes and Bonds											
912828VV9	11702	U.S. Treasury		04/09/2019	50,000,000.00	50,246,500.00	49,818,359.40	2.125	2.391	91	08/31/2020
912828F21	11712	U.S. Treasury		04/11/2019	50,000,000.00	51,289,000.00	49,771,484.39	2.125	2.316	486	09/30/2021
912828D1	11744	U.S. Treasury		04/29/2019	50,000,000.00	51,892,500.00	48,093,750.00	1.375	2.304	1,186	08/31/2023
912828S92	11791	U.S. Treasury		07/16/2019	50,000,000.00	51,654,500.00	48,804,687.50	1.250	1.867	1,155	07/31/2023
912828S8	11808	U.S. Treasury		08/13/2019	50,000,000.00	51,625,000.00	50,044,921.90	1.625	1.595	821	08/31/2022
912828D1	11832	U.S. Treasury		08/28/2019	50,000,000.00	51,892,500.00	49,966,796.88	1.375	1.392	1,186	08/31/2023
912828S92	11843	U.S. Treasury		09/06/2019	50,000,000.00	51,654,500.00	49,636,718.75	1.250	1.442	1,155	07/31/2023
912828YC8	11844	U.S. Treasury		09/06/2019	50,000,000.00	50,810,500.00	49,974,609.38	1.500	1.526	456	08/31/2021
912828VB3	11862	U.S. Treasury		09/26/2019	50,000,000.00	52,289,000.00	50,253,906.25	1.750	1.605	1,078	05/15/2023
912828YH7	11879	U.S. Treasury		10/25/2019	50,000,000.00	52,644,500.00	49,654,296.90	1.500	1.593	1,582	09/30/2024
912828XM7	11880	U.S. Treasury		10/25/2019	50,000,000.00	50,124,000.00	49,994,140.65	1.625	1.639	60	07/31/2020
912828Y87	11919	U.S. Treasury		11/22/2019	50,000,000.00	53,086,000.00	50,298,828.15	1.750	1.617	1,521	07/31/2024
912828Y87	11936	U.S. Treasury		12/10/2019	50,000,000.00	53,086,000.00	50,134,765.65	1.750	1.689	1,521	07/31/2024
912828S27	11951	U.S. Treasury		12/16/2019	50,000,000.00	50,494,000.00	49,587,890.63	1.125	1.669	394	06/30/2021
912828A2	11997	U.S. Treasury		01/31/2020	50,000,000.00	50,765,500.00	50,190,290.18	1.625	1.451	394	06/30/2021
912828G53	11998	U.S. Treasury		01/31/2020	50,000,000.00	51,275,500.00	50,596,311.48	1.875	1.389	547	11/30/2021
912828YJ3	11999	U.S. Treasury		01/31/2020	50,000,000.00	50,867,000.00	50,070,312.50	1.500	1.414	486	09/30/2021
912828F6	12000	U.S. Treasury		01/31/2020	50,000,000.00	50,586,000.00	49,769,531.25	1.125	1.421	456	08/31/2021
Subtotal and Average			896,661,601.84		900,000,000.00	926,282,500.00	896,661,601.84		1.683	809	
Agency Callables (Aaa/AA+)											
31422BRL6	11965	FARMER MAC		12/27/2019	25,000,000.00	25,540,250.00	25,000,000.00	1.900	1.900	1,670	12/27/2024
31422BWE6	12042	FARMER MAC		03/18/2020	10,000,000.00	10,000,500.00	10,000,000.00	0.720	0.720	290	03/18/2021
3133EKF27	11827	Federal Farm Credit Bank		08/26/2019	20,000,000.00	20,065,800.00	20,000,000.00	1.850	1.850	816	08/26/2022
3133ELGX6	11975	Federal Farm Credit Bank		01/17/2020	15,000,000.00	15,112,050.00	14,998,133.33	1.580	1.595	591	01/13/2022
3133ELMD3	12008	Federal Farm Credit Bank		02/10/2020	10,000,000.00	10,064,300.00	10,000,000.00	1.600	1.600	984	02/10/2023
3133ELWZ3	12102	Federal Farm Credit Bank		04/21/2020	15,000,000.00	15,000,900.00	15,000,000.00	0.840	0.840	1,054	04/21/2023
3130AHD67	11877	Federal Home Loan Bank		10/22/2019	14,765,000.00	14,844,435.70	14,765,000.00	2.000	2.000	1,598	10/16/2024
3130AHP31	11938	Federal Home Loan Bank		12/11/2019	15,000,000.00	15,056,550.00	15,000,000.00	2.000	2.000	1,654	12/11/2024
3130AHP31	11939	Federal Home Loan Bank		12/11/2019	10,000,000.00	10,037,700.00	10,000,000.00	2.000	2.000	1,654	12/11/2024
3130AHP31	11940	Federal Home Loan Bank		12/11/2019	10,000,000.00	10,037,700.00	10,000,000.00	2.000	2.000	1,654	12/11/2024
3130AHP31	11948	Federal Home Loan Bank		12/16/2019	25,000,000.00	25,094,250.00	25,006,944.44	2.000	2.000	1,654	12/11/2024
3130AHWB5	11978	Federal Home Loan Bank		01/22/2020	25,000,000.00	25,053,250.00	24,992,638.89	1.799	1.799	1,695	01/21/2025
3134GBHQ8	11260	Federal Home Loan Mtg Corp		04/27/2017	20,000,000.00	20,046,600.00	20,000,000.00	1.700	1.700	56	07/27/2020

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Agency Callables (Aaa/AA+)											
3134GBYF3	11308	Federal Home Loan Mtg Corp		07/27/2017	10,000,000.00	10,103,800.00	10,000,000.00	1.800	1.800	240	01/27/2021
3134GTKG7	11750	Federal Home Loan Mtg Corp		05/03/2019	20,000,000.00	20,373,800.00	20,000,000.00	2.600	2.600	1,432	05/03/2024
3134GTRO8	11767	Federal Home Loan Mtg Corp		06/03/2019	25,000,000.00	25,003,500.00	25,000,000.00	2.550	2.550	1,463	06/03/2024
3134GTRK1	11775	Federal Home Loan Mtg Corp		06/17/2019	15,000,000.00	15,014,250.00	15,000,000.00	2.550	2.550	1,477	06/17/2024
3134GTTK9	11779	Federal Home Loan Mtg Corp		06/26/2019	10,000,000.00	10,013,300.00	10,000,000.00	2.375	2.375	1,486	06/26/2024
3134GTM34	11803	Federal Home Loan Mtg Corp		07/31/2019	10,000,000.00	10,024,700.00	10,000,000.00	2.070	2.070	788	07/29/2022
3134GT3X9	11830	Federal Home Loan Mtg Corp		08/28/2019	15,000,000.00	15,063,750.00	15,000,000.00	2.010	2.010	1,549	08/28/2024
3134GT5A7	11838	Federal Home Loan Mtg Corp		09/05/2019	15,000,000.00	15,001,950.00	14,956,500.00	1.750	1.826	1,191	09/05/2023
3134GT6H1	11853	Federal Home Loan Mtg Corp		09/11/2019	13,000,000.00	13,005,200.00	12,993,500.00	2.000	2.011	1,561	09/09/2024
3134GUMS6	11885	Federal Home Loan Mtg Corp		10/29/2019	15,000,000.00	15,033,450.00	15,000,000.00	1.800	1.800	788	07/29/2022
3134GULJ7	11886	Federal Home Loan Mtg Corp		10/30/2019	10,000,000.00	10,021,500.00	10,000,000.00	2.000	2.000	1,520	07/30/2024
3134GUNE6	11902	Federal Home Loan Mtg Corp		11/12/2019	10,000,000.00	10,060,500.00	10,000,000.00	2.000	2.000	1,625	11/12/2024
3134GUWP1	11929	Federal Home Loan Mtg Corp		11/27/2019	10,000,000.00	10,065,700.00	10,000,000.00	1.800	1.800	1,274	11/27/2023
3134GUVF7	11933	Federal Home Loan Mtg Corp		12/04/2019	15,000,000.00	15,002,250.00	15,000,000.00	2.000	2.000	1,647	12/04/2024
3134GUWN6	11934	Federal Home Loan Mtg Corp		12/09/2019	25,000,000.00	25,172,750.00	25,000,000.00	1.700	1.700	921	12/09/2022
3134GUVJ6	11941	Federal Home Loan Mtg Corp		12/11/2019	25,000,000.00	25,180,500.00	25,000,000.00	1.800	1.800	1,288	12/11/2023
3134GUB90	11953	Federal Home Loan Mtg Corp		12/18/2019	25,000,000.00	25,108,500.00	25,000,000.00	1.900	1.900	1,204	09/18/2023
3134GUC81	11954	Federal Home Loan Mtg Corp		12/19/2019	25,000,000.00	25,108,750.00	25,000,000.00	1.957	1.957	1,478	06/18/2024
3134GUB66	11961	Federal Home Loan Mtg Corp		12/23/2019	15,000,000.00	15,013,650.00	15,000,000.00	2.050	2.050	1,666	12/23/2024
3134GUJ84	11964	Federal Home Loan Mtg Corp		12/26/2019	15,000,000.00	15,016,200.00	15,000,000.00	1.900	1.900	1,212	09/26/2023
3134GUG53	11966	Federal Home Loan Mtg Corp		12/27/2019	25,000,000.00	25,117,000.00	25,000,000.00	1.846	1.846	1,117	06/23/2023
3134GUH29	11967	Federal Home Loan Mtg Corp		12/30/2019	15,000,000.00	15,128,100.00	15,000,000.00	1.850	1.850	1,305	12/28/2023
31422BUH1	12007	Federal Home Loan Mtg Corp		02/10/2020	10,000,000.00	10,083,200.00	10,000,000.00	1.680	0.487	984	02/10/2023
31422BUS7	12016	Federal Home Loan Mtg Corp		02/18/2020	25,000,000.00	25,459,250.00	25,000,000.00	1.680	1.680	1,723	02/18/2025
3134GVJG4	12087	Federal Home Loan Mtg Corp		04/06/2020	15,000,000.00	15,000,600.00	15,000,000.00	1.150	1.150	1,039	04/06/2023
3134GVJG4	12088	Federal Home Loan Mtg Corp		04/06/2020	15,000,000.00	15,000,600.00	15,000,000.00	1.150	1.150	1,039	04/06/2023
3134GVJG4	12089	Federal Home Loan Mtg Corp		04/06/2020	15,000,000.00	15,000,600.00	15,000,000.00	1.150	1.150	1,039	04/06/2023
3134GVJN9	12092	Federal Home Loan Mtg Corp		04/08/2020	15,000,000.00	15,013,200.00	15,000,000.00	1.200	1.200	1,039	04/06/2023
3134GVKV9	12099	Federal Home Loan Mtg Corp		04/17/2020	15,000,000.00	15,002,100.00	15,000,000.00	1.375	1.375	1,781	04/17/2025
3134GVKF4	12100	Federal Home Loan Mtg Corp		04/17/2020	15,000,000.00	15,008,250.00	15,000,000.00	1.200	1.200	1,780	04/16/2025
3134GVKB3	12101	Federal Home Loan Mtg Corp		04/17/2020	25,000,000.00	25,014,000.00	25,000,000.00	1.000	1.000	1,780	04/16/2025
3134VKE7	12105	Federal Home Loan Mtg Corp		04/22/2020	25,000,000.00	25,000,000.00	25,000,000.00	1.050	1.050	1,421	04/22/2024
3134GVMP0	12113	Federal Home Loan Mtg Corp		04/27/2020	25,000,000.00	25,004,500.00	25,000,000.00	0.810	0.810	1,243	10/27/2023
3134GVLR7	12114	Federal Home Loan Mtg Corp		04/27/2020	10,000,000.00	10,001,200.00	10,000,000.00	0.800	0.800	1,243	10/27/2023
3134GVPB8	12116	Federal Home Loan Mtg Corp		04/27/2020	15,000,000.00	15,026,700.00	15,000,000.00	0.670	0.670	1,060	04/27/2023
3134GVPL6	12123	Federal Home Loan Mtg Corp		04/30/2020	15,000,000.00	15,005,850.00	14,995,500.00	0.650	0.659	1,246	10/30/2023

Portfolio POOL
RC
PM (PRF_PM2) 7.3.0

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
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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 Callables (Aaa/AA+)											
3134GVWQ7	12142	Federal Home Loan Mtg Corp		05/19/2020	10,000,000.00	9,997,300.00	10,000,000.00	0.550	0.550	1,082	05/19/2023
3134GVVT2	12143	Federal Home Loan Mtg Corp		05/19/2020	15,000,000.00	15,000,900.00	15,000,000.00	0.920	0.920	1,813	05/19/2025
3134GVWR5	12144	Federal Home Loan Mtg Corp		05/22/2020	25,000,000.00	25,003,500.00	25,000,000.00	0.625	0.625	1,816	05/22/2025
3136G4PK3	11398	Federal National Mtg Assn		12/14/2017	15,000,000.00	15,049,950.00	14,898,600.00	1.750	2.000	119	09/28/2020
3136G05D9	11745	Federal National Mtg Assn		04/29/2019	25,000,000.00	25,175,500.00	24,734,250.00	1.660	2.358	172	11/20/2020
3136G4UA9	11983	Federal National Mtg Assn		01/27/2020	10,000,000.00	10,088,900.00	9,995,000.00	1.700	1.717	970	01/27/2023
3135G0X73	11990	Federal National Mtg Assn		01/30/2020	25,000,000.00	25,039,000.00	25,000,000.00	1.750	1.750	973	01/30/2023
3135G0X81	11992	Federal National Mtg Assn		01/30/2020	20,000,000.00	20,052,000.00	20,000,000.00	1.700	1.700	973	01/30/2023
3135G03Q4	12106	Federal National Mtg Assn		04/23/2020	15,000,000.00	15,019,200.00	15,000,000.00	1.100	1.115	1,787	04/23/2025
Subtotal and Average			1,009,182,486.01		977,765,000.00	981,633,685.70	977,336,066.66		1.631	1,254	
Asset Backed Securities											
02008QAB6	11770	Ally Auto Receivables Trust		06/11/2019	2,954,134.49	2,970,973.06	2,953,835.53	2.340	2.300	774	07/15/2022
02007RAC3	11856	Ally Auto Receivables Trust		09/17/2019	9,500,000.00	9,691,995.00	9,499,732.10	1.300	1.283	1,444	05/15/2024
02007TAC9	11942	Ally Auto Receivables Trust		12/11/2019	3,250,000.00	3,309,897.50	3,249,440.35	1.840	1.033	1,475	06/15/2024
05588CAC6	11858	BMW Vehicle Owner Trust		09/18/2019	4,500,000.00	4,583,205.00	4,499,395.20	1.920	1.934	1,333	01/25/2024
05588CAB8	11860	BMW Vehicle Owner Trust		09/18/2019	2,796,334.84	2,812,050.24	2,796,275.84	2.050	2.060	723	05/25/2022
14315XAB4	11976	CarMax Auto Owner Trust		01/22/2020	3,500,000.00	3,535,105.00	3,499,766.90	1.300	1.308	1,050	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	1,659	12/16/2024
14042WAC4	11760	Capital One Prime Auto Rec		05/30/2019	3,000,000.00	3,080,820.00	2,999,392.20	2.510	2.533	1,262	11/15/2023
14043TAF3	11859	Capital One Prime Auto Rec		09/18/2019	5,000,000.00	5,105,850.00	4,999,719.00	1.920	1.930	1,444	05/15/2024
14043MAC5	12019	Capital One Prime Auto Rec		02/19/2020	6,000,000.00	6,081,960.00	5,998,724.40	1.600	1.615	1,628	11/15/2024
14043MAC5	12043	Capital One Prime Auto Rec		03/18/2020	7,000,000.00	7,095,620.00	6,883,902.08	1.600	2.360	1,628	11/15/2024
254683CM5	11892	Dexia Credit Card		10/31/2019	9,650,000.00	9,953,299.50	9,647,927.18	1.890	1.907	1,597	10/15/2024
31680YAB3	11752	Fifth Third Auto Trust		05/08/2019	1,772,008.66	1,781,807.87	1,771,911.02	2.660	2.679	714	05/16/2022
34532DAD9	11777	Ford Credit Auto Owner Trust		06/21/2019	9,500,000.00	9,722,965.00	9,498,136.10	2.235	2.255	1,231	10/15/2023
34528DAE3	11800	Ford Credit Auto Owner Trust		07/30/2019	3,200,000.00	3,246,304.00	3,199,557.12	2.270	2.289	897	11/15/2022
34528DAD5	11801	Ford Credit Auto Owner Trust		07/30/2019	10,000,000.00	10,131,900.00	9,998,254.00	2.220	2.188	866	10/15/2022
34531KAD4	11915	Ford Credit Auto Owner Trust		11/22/2019	10,000,000.00	10,193,300.00	9,999,426.00	1.300	1.283	1,383	03/15/2024
34531MAB4	11986	Ford Credit Auto Owner Trust		01/28/2020	4,500,000.00	4,532,490.00	4,499,745.75	2.080	2.094	774	07/15/2022
34531MAD0	11987	Ford Credit Auto Owner Trust		01/28/2020	4,000,000.00	4,046,120.00	3,999,805.60	2.090	2.102	1,017	03/15/2023
36257FAD2	11726	GM Financial		04/17/2019	4,000,000.00	4,103,120.00	3,999,674.40	2.650	2.668	1,355	02/16/2024
36257FAB6	11727	GM Financial		04/17/2019	1,480,908.59	1,487,083.98	1,480,775.31	2.660	2.681	745	06/16/2022
36257AAD3	11751	GM Financial		05/08/2019	1,750,000.00	1,770,842.50	1,749,939.63	2.670	2.687	658	03/21/2022
36257PAD0	11797	GM Financial		07/24/2019	3,000,000.00	3,070,140.00	2,999,634.60	1.300	1.309	1,415	04/16/2024

**Alameda County Investment Pool
Portfolio Management
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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
Asset Backed Securities											
38013TAD3	11810	GM Financial		08/14/2019	5,500,000.00	5,550,985.00	5,499,393.35	2.030	1.973	749	06/20/2022
38013TAE1	11811	GM Financial		08/14/2019	2,500,000.00	2,516,400.00	2,499,765.00	2.030	1.988	1,144	07/20/2023
36258NAC6	11972	GM Financial		01/15/2020	2,500,000.00	2,566,375.00	2,499,411.25	1.840	1.858	1,568	09/16/2024
36258NAB8	11973	GM Financial		01/15/2020	1,500,000.00	1,512,075.00	1,499,935.65	1.830	1.840	960	01/17/2023
36259KAD9	12018	GM Financial		02/19/2020	2,750,000.00	2,772,055.00	2,749,752.50	1.670	1.622	932	12/20/2022
44932NAB6	11703	Hyundai Auto Rec Trust		04/10/2019	1,015,992.94	1,021,093.22	1,015,991.42	2.670	2.685	562	12/15/2021
44932NAD2	11706	Hyundai Auto Rec Trust		04/10/2019	3,000,000.00	3,075,030.00	2,999,605.20	2.660	2.630	1,109	06/15/2023
43815NAC8	11829	Hyundai Auto Rec Trust		08/27/2019	4,750,000.00	4,827,947.50	4,749,960.58	1.780	1.787	1,170	08/15/2023
44891JAC2	11894	Hyundai Auto Rec Trust		11/06/2019	3,500,000.00	3,573,990.00	3,499,838.65	1.940	1.950	1,354	02/15/2024
44891JAB4	11895	Hyundai Auto Rec Trust		11/06/2019	2,249,241.01	2,264,715.79	2,249,101.79	1.930	1.942	774	07/15/2022
43813VAC2	11923	Hyundai Auto Rec Trust		11/26/2019	13,500,000.00	13,808,340.00	13,497,594.30	1.830	1.846	1,326	01/18/2024
43813VAB4	11924	Hyundai Auto Rec Trust		11/26/2019	12,000,000.00	12,109,560.00	11,999,258.40	1.860	1.872	747	06/18/2022
43813RAC1	12024	Hyundai Auto Rec Trust		02/26/2020	10,000,000.00	10,228,300.00	9,998,040.00	1.610	1.625	1,421	04/22/2024
41284WAB6	11780	Harley Davidson Motorcycle		06/26/2019	1,740,543.71	1,748,811.29	1,740,521.95	2.370	2.383	713	05/15/2022
41284UAD6	11988	Harley Davidson Motorcycle		01/29/2020	2,775,000.00	2,811,102.75	2,774,394.77	1.870	1.887	1,597	10/15/2024
477870AC3	11798	John Deere Owner Trust		07/24/2019	1,250,000.00	1,266,737.50	1,249,734.63	2.210	2.107	1,292	12/15/2023
58769TAD7	11861	Mercedes Benz Auto Rec		09/25/2019	8,250,000.00	8,408,895.00	8,248,863.98	1.940	1.954	1,383	03/15/2024
65479NAB0	11984	Nissan Auto Lease Trust		01/27/2020	8,000,000.00	8,055,040.00	7,999,554.40	1.800	1.811	714	05/16/2022
65479NAD6	11985	Nissan Auto Lease Trust		01/27/2020	4,750,000.00	4,814,220.00	4,749,662.75	1.800	1.813	714	05/16/2022
89233MAD5	11905	Toyota Auto Rec Owners Trust		11/13/2019	7,000,000.00	7,149,590.00	6,999,494.60	1.920	1.931	1,324	01/16/2024
98162GAD4	11820	World Omni Automobile Lease		08/21/2019	4,800,000.00	4,852,704.00	4,799,216.16	2.030	2.049	897	11/15/2022
98162RAB4	11906	World Omni Automobile Lease		11/14/2019	6,750,000.00	6,802,312.50	6,749,775.23	1.960	1.970	989	02/15/2023
98162HAC4	12010	World Omni Automobile Lease		02/12/2020	5,250,000.00	5,281,657.50	5,249,510.18	1.700	1.712	958	01/15/2023
Subtotal and Average			229,385,932.81		228,684,164.24	232,324,197.10	228,542,758.45		1.902	1,171	
Municipal Bonds											
072024WP3	12038	Bay Area Ca Tran		03/17/2020	10,000,000.00	10,379,100.00	10,371,665.00	2.254	1.570	1,400	04/01/2024
072024WP3	12039	Bay Area Ca Tran		03/17/2020	10,000,000.00	10,379,100.00	10,264,600.00	2.254	1.575	1,400	04/01/2024
13063DRJ9	11878	St. of California		10/24/2019	5,000,000.00	5,211,700.00	5,100,050.00	2.400	1.870	1,217	10/01/2023
13032UUY9	11920	St. of California		11/25/2019	2,000,000.00	2,022,000.00	2,000,000.00	1.893	1.880	730	06/01/2022
13032UUY2	11921	St. of California		11/25/2019	4,000,000.00	4,026,880.00	4,000,000.00	1.896	1.875	365	06/01/2021
Subtotal and Average			31,736,315.00		31,000,000.00	32,018,780.00	31,736,315.00		1.678	1,198	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity
Total and Average			7,245,521,117.90		7,218,882,164.24	7,339,041,452.56	7,213,005,440.76		1.549	656

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
10819	100	594918BG8	MICROSOFT CORP,	Interest	05/03/2020	Mircosoft Inc.			20,000.00	20,000.00
11126	100	742718EQ8	PROCTER AND	Interest	05/03/2020	Proctor & Gamble			42,500.00	42,500.00
11750	100	3134GTKG7	FEDERAL HOME LN	Interest	05/03/2020	Federal Home Loan			260,000.00	260,000.00
12085	100	SYS12085	BRIDGE 1.5% MAT	Interest	05/03/2020	Bridge Bank			12,916.67	12,916.67
12086	100	SYS12086	BSB 1.5% MAT	Interest	05/03/2020	Beneficial State Ban			12,916.67	12,916.67
11758	100	SYS11758	CBC 2.25% MAT	Interest	05/04/2020	California Bank of C			18,606.22	18,606.22
11761	100	SYS11761	CBC 2.25% MAT	Interest	05/04/2020	California Bank of C			27,909.33	27,909.33
11904	100	SYS11904	EWEST 2.5% MAT	Interest	05/04/2020	East West Bank			54,541.68	54,541.68
12127	100	06406HBY4	BK 3.55% MAT	Purchase	05/05/2020	Bank of NY	16,072,309.09			-16,072,309.09
11804	100	3134GTU84	FEDERAL HOME LN	Redemption	05/05/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11804	100	3134GTU84	FEDERAL HOME LN	Interest	05/05/2020	Federal Home Loan			50,000.00	50,000.00
12031	100	0258M0EB1	AMERICAN	Interest	05/05/2020	American Express			125,291.25	125,291.25
12031	100	0258M0EB1	AMERICAN	Accr Int	05/05/2020	American Express		88,399.94	-88,399.94	0.00
12128	100	SYS12128	5STAR 0.5% MAT	Purchase	05/06/2020	Five Star Bank	10,000,000.00			-10,000,000.00
10648	100	037833BD1	APPLE INC, SR NT	Redemption	05/06/2020	Apple Inc.		5,000,000.00		5,000,000.00
11893	100	459058HL0	IBRD 2.25% MAT	Redemption	05/06/2020	International Bank R		10,000,000.00		10,000,000.00
11903	100	SYS11903	5STAR 2.19% MAT	Redemption	05/06/2020	Five Star Bank		10,000,000.00		10,000,000.00
10648	100	037833BD1	APPLE INC, SR NT	Interest	05/06/2020	Apple Inc.			48,055.56	48,055.56
11893	100	459058HL0	IBRD 2.25% MAT	Interest	05/06/2020	International Bank R			112,500.00	112,500.00
11903	100	SYS11903	5STAR 2.19% MAT	Interest	05/06/2020	Five Star Bank			16,425.00	16,425.00
11894	100	44891JAC2	HART 1.94% MAT	Interest	05/06/2020	Hyundai Auto Rec Tru			5,658.33	5,658.33
11894	100	44891JAC2	HART 1.94% MAT	Redemption	05/06/2020	Hyundai Auto Rec Tru		75,178.69		75,178.69
12129	100	3137EAER6	SIEBER 0.375% MAT	Purchase	05/07/2020	Federal Home Loan	9,995,800.00			-9,995,800.00
12130	100	3137EAER6	SIEBER 0.375% MAT	Purchase	05/07/2020	Federal Home Loan	19,991,600.00			-19,991,600.00
12131	100	3137EAER6	SIEBER 0.375% MAT	Purchase	05/07/2020	Federal Home Loan	19,991,600.00			-19,991,600.00
11995	100	313384WN5	BRV ZERO CPN MAT	Redemption	05/07/2020	Federal Home Loan		20,000,000.00		20,000,000.00
11749	100	SYS11749	FREMNT 2.41% MAT	Interest	05/08/2020	Fremont Bank			211,099.81	211,099.81
12027	100	SYS12027	CBB 1.85% MAT	Interest	05/09/2020	Community Bank of th			5,000.00	5,000.00
11755	100	31422BFL9	FAMCA 2.4% MAT	Interest	05/10/2020	FARMER MAC			300,000.00	300,000.00
11756	100	31422BFK1	FAMCA 2.4% MAT	Interest	05/10/2020	FARMER MAC			300,000.00	300,000.00
12029	100	02665WDH1	AMERICAN HONDA	Interest	05/10/2020	American Honda			19,500.00	19,500.00
12029	100	02665WDH1	AMERICAN HONDA	Accr Int	05/10/2020	American Honda		10,075.00	-10,075.00	0.00
12030	100	02665WDH1	AMERICAN HONDA	Interest	05/10/2020	American Honda			35,750.00	35,750.00
12030	100	02665WDH1	AMERICAN HONDA	Accr Int	05/10/2020	American Honda		18,470.83	-18,470.83	0.00

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12046	100	478160CH5	JOHNSON &	Interest	05/10/2020	Johnson & Johnson			243,750.00	243,750.00
12046	100	478160CH5	JOHNSON &	Accr Int	05/10/2020	Johnson & Johnson		174,687.50	-174,687.50	0.00
12133	100	037833DT4	APPLE INC, SR GLBL	Purchase	05/11/2020	Apple Inc.	4,991,050.00			-4,991,050.00
12134	100	0037833DV9	AAPL 0.75% MAT	Purchase	05/11/2020	Apple Inc.	4,986,400.00			-4,986,400.00
12135	100	95000U2B8	WELLS 2.625% MAT	Purchase	05/11/2020	Wells Fargo Securiti	10,340,239.17			-10,340,239.17
11464	100	45905UQ80	IBRD 1.95% MAT	Interest	05/11/2020	International Bank R			97,500.00	97,500.00
11538	100	45905UQ80	IBRD 1.95% MAT	Interest	05/11/2020	International Bank R			97,500.00	97,500.00
11555	100	45905UQ80	IBRD 1.95% MAT	Interest	05/11/2020	International Bank R			97,500.00	97,500.00
12004	100	SYS12004	BANKSF 2.% MAT	Interest	05/11/2020	Bank of San Francisc			19,125.00	19,125.00
12076	100	17325FAE8	CITIBANK NA N Y,	Redemption	05/12/2020	Citibank		13,982,776.81		13,982,776.81
12076	100	17325FAE8	CITIBANK NA N Y,	Cap G/L	05/12/2020	Citibank		-76,939.01		-76,939.01
11902	100	3134GUNE6	FEDERAL HOME LN	Interest	05/12/2020	Federal Home Loan			100,000.00	100,000.00
12076	100	17325FAE8	CITIBANK NA N Y,	Interest	05/12/2020	Citibank			122,447.50	122,447.50
12076	100	17325FAE8	CITIBANK NA N Y,	Accr Int	05/12/2020	Citibank		88,162.20	-88,162.20	0.00
11908	100	89114NAM7	TD 1.88% MAT	Redemption	05/13/2020	Toronto Dominion		50,000,000.00		50,000,000.00
11890	100	459200JX0	INTERNATIONAL	Interest	05/13/2020	IBM Corp.			95,104.50	95,104.50
11891	100	459200JX0	INTERNATIONAL	Accr Int	05/13/2020	IBM Corp.		131,416.67	-131,416.67	0.00
11891	100	459200JX0	INTERNATIONAL	Interest	05/13/2020	IBM Corp.			142,500.00	142,500.00
11908	100	89114NAM7	TD 1.88% MAT	Interest	05/13/2020	Toronto Dominion			472,611.10	472,611.10
11912	100	459058HP1	IBRD 2.05% MAT	Interest	05/13/2020	International Bank R			205,000.00	205,000.00
11912	100	459058HP1	IBRD 2.05% MAT	Accr Int	05/13/2020	International Bank R		7,972.22	-7,972.22	0.00
11930	100	459058HP1	IBRD 2.05% MAT	Interest	05/13/2020	International Bank R			205,000.00	205,000.00
11930	100	459058HP1	IBRD 2.05% MAT	Accr Int	05/13/2020	International Bank R		15,944.44	-15,944.44	0.00
11931	100	459200JX0	INTERNATIONAL	Interest	05/13/2020	IBM Corp.			52,012.50	52,012.50
11931	100	459200JX0	INTERNATIONAL	Accr Int	05/13/2020	IBM Corp.		4,045.42	-4,045.42	0.00
12035	100	SYS12035	SELFHP 2.1% MAT	Interest	05/13/2020	Self-Help Federal Cr			177.08	177.08
12055	100	037833DJ6	APPLE INC, SR NT	Interest	05/13/2020	Apple Inc.			98,750.00	98,750.00
12055	100	037833DJ6	APPLE INC, SR NT	Accr Int	05/13/2020	Apple Inc.		69,673.61	-69,673.61	0.00
12012	100	3130AJ5Q8	FEDERAL HOME	Redemption	05/14/2020	Federal Home Loan		10,000,000.00		10,000,000.00
12013	100	3130AJ5Q8	FEDERAL HOME	Redemption	05/14/2020	Federal Home Loan		10,000,000.00		10,000,000.00
12012	100	3130AJ5Q8	FEDERAL HOME	Interest	05/14/2020	Federal Home Loan			43,750.00	43,750.00
12013	100	3130AJ5Q8	FEDERAL HOME	Interest	05/14/2020	Federal Home Loan			43,750.00	43,750.00
12140	100	3133ELZM9	FEDERAL FARM CR	Purchase	05/15/2020	Federal Farm Credit	24,953,572.22			-24,953,572.22
12141	100	46640PKG7	JPM DISC NOTE	Purchase	05/15/2020	J.P. Morgan	49,946,527.78			-49,946,527.78
11358	100	3130ACN83	FEDERAL HOME	Redemption	05/15/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11396	100	3130ACN83	FEDERAL HOME	Redemption	05/15/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11406	100	3130ACN83	FEDERAL HOME	Redemption	05/15/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11408	100	3130ACN83	FEDERAL HOME	Redemption	05/15/2020	Federal Home Loan		20,000,000.00		20,000,000.00
11358	100	3130ACN83	FEDERAL HOME	Interest	05/15/2020	Federal Home Loan			127,500.00	127,500.00
11396	100	3130ACN83	FEDERAL HOME	Interest	05/15/2020	Federal Home Loan			85,000.00	85,000.00

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11406	100	3130ACN83	FEDERAL HOME	Interest	05/15/2020	Federal Home Loan			127,500.00	127,500.00
11408	100	3130ACN83	FEDERAL HOME	Interest	05/15/2020	Federal Home Loan			170,000.00	170,000.00
11836	100	594918AQ7	MICROSOFT CORP,	Interest	05/15/2020	Mircosoft Inc.			160,968.75	160,968.75
11862	100	912828VB3	UNITED STATES	Interest	05/15/2020	U.S. Treasury			437,500.00	437,500.00
11932	100	45818WCS3	IADB 1.7% MAT	Interest	05/15/2020	INTERAMER DEV			85,000.00	85,000.00
11932	100	45818WCS3	IADB 1.7% MAT	Accr Int	05/15/2020	INTERAMER DEV	8,500.00		-8,500.00	0.00
11950	100	45818WCS3	IADB 1.7% MAT	Interest	05/15/2020	INTERAMER DEV			212,500.00	212,500.00
11950	100	45818WCS3	IADB 1.7% MAT	Accr Int	05/15/2020	INTERAMER DEV	36,597.22		-36,597.22	0.00
11703	100	44932NAB6	HART 2.67% MAT	Interest	05/15/2020	Hyundai Auto Rec Tru			2,585.09	2,585.09
11703	100	44932NAB6	HART 2.67% MAT	Redemption	05/15/2020	Hyundai Auto Rec Tru	152,838.70			152,838.70
11706	100	44932NAD2	HART 2.66% MAT	Interest	05/15/2020	Hyundai Auto Rec Tru			6,650.00	6,650.00
11706	100	44932NAD2	HART 2.66% MAT	Redemption	05/15/2020	Hyundai Auto Rec Tru	82,158.29			82,158.29
11770	100	02008QAB6	ALLYA 2.34% MAT	Interest	05/15/2020	Ally Auto Receivable			6,453.67	6,453.67
11770	100	02008QAB6	ALLYA 2.34% MAT	Redemption	05/15/2020	Ally Auto Receivable	372,426.40			372,426.40
11777	100	34532DAD9	FORDO 2.235% MAT	Interest	05/15/2020	Ford Credit Auto Own			17,654.16	17,654.16
11777	100	34532DAD9	FORDO 2.235% MAT	Redemption	05/15/2020	Ford Credit Auto Own	234,814.97			234,814.97
11780	100	41284WAB6	HDMOT 2.37% MAT	Interest	05/15/2020	Harley Davidson Moto			3,900.68	3,900.68
11780	100	41284WAB6	HDMOT 2.37% MAT	Redemption	05/15/2020	Harley Davidson Moto	244,884.27			244,884.27
11798	100	477870AC3	JDOT 2.21% MAT	Interest	05/15/2020	John Deere Owner			2,302.08	2,302.08
11798	100	477870AC3	JDOT 2.21% MAT	Redemption	05/15/2020	John Deere Owner	29,142.90			29,142.90
11800	100	34528DAE3	FORDL 2.27% MAT	Interest	05/15/2020	Ford Credit Auto Own			6,053.33	6,053.33
11800	100	34528DAE3	FORDL 2.27% MAT	Redemption	05/15/2020	Ford Credit Auto Own	105,525.78			105,525.78
11801	100	34528DAD5	FORDL 2.22% MAT	Interest	05/15/2020	Ford Credit Auto Own			18,500.00	18,500.00
11801	100	34528DAD5	FORDL 2.22% MAT	Redemption	05/15/2020	Ford Credit Auto Own	340,693.16			340,693.16
11856	100	02007RAC3	ALLYA 1.3% MAT	Interest	05/15/2020	Ally Auto Receivable			15,279.16	15,279.16
11856	100	02007RAC3	ALLYA 1.3% MAT	Redemption	05/15/2020	Ally Auto Receivable	201,383.34			201,383.34
11859	100	14043TAF3	COPAR 1.92% MAT	Interest	05/15/2020	Capital One Prime Au			8,000.00	8,000.00
11859	100	14043TAF3	COPAR 1.92% MAT	Redemption	05/15/2020	Capital One Prime Au	104,752.95			104,752.95
11861	100	58769TAD7	MBART 1.94% MAT	Interest	05/15/2020	Mercedez Benz Auto			13,337.50	13,337.50
11861	100	58769TAD7	MBART 1.94% MAT	Redemption	05/15/2020	Mercedez Benz Auto	179,918.99			179,918.99
11892	100	254683CM5	DEXCRD 1.89% MAT	Interest	05/15/2020	Dexia Credit Card			15,198.75	15,198.75
11892	100	254683CM5	DEXCRD 1.89% MAT	Redemption	05/15/2020	Dexia Credit Card	182,443.47			182,443.47
11906	100	98162RAB4	WOLS 1.96% MAT	Interest	05/15/2020	World Omni			11,025.00	11,025.00
11906	100	98162RAB4	WOLS 1.96% MAT	Redemption	05/15/2020	World Omni	199,816.44			199,816.44
11915	100	34531KAD4	FORDO 1.3% MAT	Interest	05/15/2020	Ford Credit Auto Own			15,583.33	15,583.33
11915	100	34531KAD4	FORDO 1.3% MAT	Redemption	05/15/2020	Ford Credit Auto Own	217,344.74			217,344.74
11942	100	02007TAC9	ALLYA 1.84% MAT	Interest	05/15/2020	Ally Auto Receivable			4,983.32	4,983.32
11942	100	02007TAC9	ALLYA 1.84% MAT	Redemption	05/15/2020	Ally Auto Receivable	65,783.71			65,783.71
11976	100	14315XAB4	CARMX 1.3% MAT	Interest	05/15/2020	CarMax Auto Owner			5,454.17	5,454.17
11976	100	14315XAB4	CARMX 1.3% MAT	Redemption	05/15/2020	CarMax Auto Owner	95,036.18			95,036.18

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11977	100	14315XAC2	CARMX 1.3% MAT	Interest	05/15/2020	CarMax Auto Owner			4,725.00	4,725.00
11977	100	14315XAC2	CARMX 1.3% MAT	Redemption	05/15/2020	CarMax Auto Owner		53,014.61		53,014.61
11984	100	65479NAB0	NALT 1.8% MAT	Interest	05/15/2020	Nissan Auto Lease Tr			12,000.00	12,000.00
11984	100	65479NAB0	NALT 1.8% MAT	Redemption	05/15/2020	Nissan Auto Lease Tr		307,095.82		307,095.82
11985	100	65479NAD6	NALT 1.8% MAT	Interest	05/15/2020	Nissan Auto Lease Tr			7,283.33	7,283.33
11985	100	65479NAD6	NALT 1.8% MAT	Redemption	05/15/2020	Nissan Auto Lease Tr		182,335.35		182,335.35
11986	100	34531MAB4	FORDO 2.08% MAT	Interest	05/15/2020	Ford Credit Auto Own			6,750.00	6,750.00
11986	100	34531MAB4	FORDO 2.08% MAT	Redemption	05/15/2020	Ford Credit Auto Own		165,834.12		165,834.12
11987	100	34531MAD0	FORDO 2.09% MAT	Interest	05/15/2020	Ford Credit Auto Own			6,166.67	6,166.67
11987	100	34531MAD0	FORDO 2.09% MAT	Redemption	05/15/2020	Ford Credit Auto Own		113,533.98		113,533.98
11988	100	41284UAD6	HDMOT 1.87% MAT	Interest	05/15/2020	Harley Davidson Moto			4,324.37	4,324.37
11988	100	41284UAD6	HDMOT 1.87% MAT	Redemption	05/15/2020	Harley Davidson Moto		51,109.71		51,109.71
12010	100	98162HAC4	WOLS 1.7% MAT	Interest	05/15/2020	World Omni			7,437.50	7,437.50
12010	100	98162HAC4	WOLS 1.7% MAT	Redemption	05/15/2020	World Omni		158,053.30		158,053.30
12019	100	14043MAC5	COPAR 1.6% MAT	Interest	05/15/2020	Capital One Prime Au			8,044.97	8,044.97
12019	100	14043MAC5	COPAR 1.6% MAT	Redemption	05/15/2020	Capital One Prime Au		211,459.09		211,459.09
12043	100	14043MAC5	COPAR 1.6% MAT	Interest	05/15/2020	Capital One Prime Au			13,458.76	13,458.76
12043	100	14043MAC5	COPAR 1.6% MAT	Redemption	05/15/2020	Capital One Prime Au		242,629.31		242,629.31
12028	100	02665WCA7	AMERICAN HONDA	Interest	05/16/2020	American Honda			65,000.00	65,000.00
12028	100	02665WCA7	AMERICAN HONDA	Accr Int	05/16/2020	American Honda		41,888.89	-41,888.89	0.00
12098	100	SYS12098	UB-LOC 2.0% MAT	Interest	05/16/2020	Union Bank - LOC			8,611.11	8,611.11
11726	100	36257FAD2	GM 2.65% MAT	Interest	05/16/2020	GM Financial			8,833.34	8,833.34
11726	100	36257FAD2	GM 2.65% MAT	Redemption	05/16/2020	GM Financial		91,293.40		91,293.40
11727	100	36257FAB6	GM 2.66% MAT	Interest	05/16/2020	GM Financial			3,981.45	3,981.45
11727	100	36257FAB6	GM 2.66% MAT	Redemption	05/16/2020	GM Financial		327,737.90		327,737.90
11797	100	36257PAD0	GM 1.3% MAT	Interest	05/16/2020	GM Financial			5,450.01	5,450.01
11797	100	36257PAD0	GM 1.3% MAT	Redemption	05/16/2020	GM Financial		65,858.85		65,858.85
11820	100	98162GAD4	WOLS 2.03% MAT	Interest	05/16/2020	World Omni			8,120.00	8,120.00
11820	100	98162GAD4	WOLS 2.03% MAT	Redemption	05/16/2020	World Omni		157,951.08		157,951.08
11829	100	43815NAC8	HART 1.78% MAT	Interest	05/16/2020	Hyundai Auto Rec Tru			7,045.83	7,045.83
11829	100	43815NAC8	HART 1.78% MAT	Redemption	05/16/2020	Hyundai Auto Rec Tru		122,358.92		122,358.92
11895	100	44891JAB4	HART 1.93% MAT	Interest	05/16/2020	Hyundai Auto Rec Tru			3,618.75	3,618.75
11895	100	44891JAB4	HART 1.93% MAT	Redemption	05/16/2020	Hyundai Auto Rec Tru		758.99		758.99
11905	100	89233MAD5	TAOT 1.92% MAT	Interest	05/16/2020	Toyota Auto Rec			11,200.00	11,200.00
11905	100	89233MAD5	TAOT 1.92% MAT	Redemption	05/16/2020	Toyota Auto Rec		157,023.59		157,023.59
11972	100	36258NAC6	GMCAR 1.84% MAT	Interest	05/16/2020	GM Financial			3,833.33	3,833.33
11972	100	36258NAC6	GMCAR 1.84% MAT	Redemption	05/16/2020	GM Financial		46,946.66		46,946.66
11973	100	36258NAB8	GMCAR 1.83% MAT	Interest	05/16/2020	GM Financial			2,287.50	2,287.50
11973	100	36258NAB8	GMCAR 1.83% MAT	Redemption	05/16/2020	GM Financial		43,990.42		43,990.42
11367	100	3137EAEK1	FHLMC 1.875% MAT	Interest	05/17/2020	Federal Home Loan			93,750.00	93,750.00

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11368	100	3137EAEK1	FHLMC 1.875% MAT	Interest	05/17/2020	Federal Home Loan			93,750.00	93,750.00
11752	100	31680YAB3	FITAT 2.66% MAT	Interest	05/17/2020	Fifth Third Auto Tru			4,475.59	4,475.59
11752	100	31680YAB3	FITAT 2.66% MAT	Redemption	05/17/2020	Fifth Third Auto Tru		259,102.35		259,102.35
11760	100	14042WAC4	COPAR 2.51% MAT	Interest	05/17/2020	Capital One Prime Au			6,275.00	6,275.00
11760	100	14042WAC4	COPAR 2.51% MAT	Redemption	05/17/2020	Capital One Prime Au		72,667.17		72,667.17
11971	100	14913Q3C1	CATERPILLAR FINL	Interest	05/18/2020	Caterpillar Inc.			101,562.50	101,562.50
12032	100	14913Q3C1	CATERPILLAR FINL	Interest	05/18/2020	Caterpillar Inc.			33,854.17	33,854.17
12032	100	14913Q3C1	CATERPILLAR FINL	Accr Int	05/18/2020	Caterpillar Inc.		15,979.17	-15,979.17	0.00
11923	100	43813VAC2	HART 1.83% MAT	Interest	05/18/2020	Hyundai Auto Rec Tru			20,587.50	20,587.50
11923	100	43813VAC2	HART 1.83% MAT	Redemption	05/18/2020	Hyundai Auto Rec Tru		303,281.69		303,281.69
11924	100	43813VAB4	HART 1.86% MAT	Interest	05/18/2020	Hyundai Auto Rec Tru			18,600.00	18,600.00
11924	100	43813VAB4	HART 1.86% MAT	Redemption	05/18/2020	Hyundai Auto Rec Tru		464,241.13		464,241.13
12142	100	3134GVWQ7	FEDERAL HOME LN	Purchase	05/19/2020	Federal Home Loan	10,000,000.00			-10,000,000.00
12143	100	3134GVVT2	FHLMC 0.92% MAT	Purchase	05/19/2020	Federal Home Loan	15,000,000.00			-15,000,000.00
11900	100	3130AHJY0	FEDERAL HOME	Interest	05/19/2020	Federal Home Loan			172,430.56	172,430.56
11901	100	3130AHJY0	FEDERAL HOME	Interest	05/19/2020	Federal Home Loan			258,645.84	258,645.84
11745	100	3136G05D9	FEDERAL NATL MTG	Interest	05/20/2020	Federal National Mtg			207,500.00	207,500.00
11911	100	31422BPC8	FAMCA 1.72% MAT	Interest	05/20/2020	FARMER MAC			172,000.00	172,000.00
11751	100	36257AAD3	GM 2.67% MAT	Interest	05/20/2020	GM Financial			3,737.02	3,737.02
11751	100	36257AAD3	GM 2.67% MAT	Redemption	05/20/2020	GM Financial		71,691.27		71,691.27
11810	100	38013TAD3	GM 2.03% MAT	Interest	05/20/2020	GM Financial			9,327.90	9,327.90
11810	100	38013TAD3	GM 2.03% MAT	Redemption	05/20/2020	GM Financial		215,081.21		215,081.21
11811	100	38013TAE1	GM 2.03% MAT	Interest	05/20/2020	GM Financial			4,235.35	4,235.35
11811	100	38013TAE1	GM 2.03% MAT	Redemption	05/20/2020	GM Financial		65,746.66		65,746.66
12018	100	36259KAD9	GM 1.67% MAT	Interest	05/20/2020	GM Financial			3,834.77	3,834.77
12018	100	36259KAD9	GM 1.67% MAT	Redemption	05/20/2020	GM Financial		85,426.88		85,426.88
11737	100	57636QAF1	MASTER 2.% MAT	Interest	05/21/2020	Mastercard Inc.			100,000.00	100,000.00
11781	100	57636QAF1	MASTER 2.% MAT	Interest	05/21/2020	Mastercard Inc.			200,000.00	200,000.00
11914	100	02665WDF5	HNDA 1.95% MAT	Interest	05/21/2020	American Honda			96,958.33	96,958.33
12024	100	43813RAC1	HART 1.61% MAT	Interest	05/21/2020	Hyundai Auto Rec Tru			13,416.67	13,416.67
12024	100	43813RAC1	HART 1.61% MAT	Redemption	05/21/2020	Hyundai Auto Rec Tru		202,458.67		202,458.67
12144	100	3134GVWR5	FEDERAL HOME LN	Purchase	05/22/2020	Federal Home Loan	25,000,000.00			-25,000,000.00
12145	100	3135G04Q3	FNMA 0.25% MAT	Purchase	05/22/2020	Federal National Mtg	19,939,800.00			-19,939,800.00
12146	100	3135G04Q3	FNMA 0.25% MAT	Purchase	05/22/2020	Federal National Mtg	14,954,850.00			-14,954,850.00
12147	100	3135G04Q3	FNMA 0.25% MAT	Purchase	05/22/2020	Federal National Mtg	14,954,850.00			-14,954,850.00
11068	100	3130A8ZA4	FEDERAL HOME	Redemption	05/22/2020	Federal Home Loan		22,200,000.00		22,200,000.00
11068	100	3130A8ZA4	FEDERAL HOME	Interest	05/22/2020	Federal Home Loan			136,530.00	136,530.00
11883	100	17325FAY4	CITIBK 2.844% MAT	Interest	05/22/2020	Citibank			142,200.00	142,200.00
12106	100	3135G03Q4	FNMA 1.1% MAT	Interest	05/23/2020	Federal National Mtg			14,208.33	14,208.33
11922	100	3134GUTU4	FEDERAL HOME LN	Redemption	05/25/2020	Federal Home Loan		14,996,250.00		14,996,250.00

Portfolio POOL

RC

**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
11922	100	3134GUTU4	FEDERAL HOME LN	Cap G/L	05/25/2020	Federal Home Loan		3,750.00		3,750.00
11922	100	3134GUTU4	FEDERAL HOME LN	Interest	05/25/2020	Federal Home Loan			150,000.00	150,000.00
11858	100	05588CAC6	BMWOT 1.92% MAT	Interest	05/25/2020	BMW Vehicle Owner			7,200.00	7,200.00
11858	100	05588CAC6	BMWOT 1.92% MAT	Redemption	05/25/2020	BMW Vehicle Owner		102,424.17		102,424.17
11860	100	05588CAB8	BMWOT 2.05% MAT	Interest	05/25/2020	BMW Vehicle Owner			5,214.20	5,214.20
11860	100	05588CAB8	BMWOT 2.05% MAT	Redemption	05/25/2020	BMW Vehicle Owner		261,858.38		261,858.38
11874	100	06417MDP7	BNS 1.9% MAT	Redemption	05/27/2020	Bank of Nova Scotia		50,000,000.00		50,000,000.00
11374	100	3133EHW58	FFCB 1.9% MAT	Interest	05/27/2020	Federal Farm Credit			95,000.00	95,000.00
11874	100	06417MDP7	BNS 1.9% MAT	Interest	05/27/2020	Bank of Nova Scotia			585,833.35	585,833.35
11929	100	3134GUWP1	FEDERAL HOME LN	Interest	05/27/2020	Federal Home Loan			90,000.00	90,000.00
12151	100	717081EX7	PFIZER INC, GLBL	Purchase	05/28/2020	PFIZER	4,968,800.00			-4,968,800.00
11512	100	3130AECJ7	FEDERAL HOME	Redemption	05/28/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11512	100	3130AECJ7	FEDERAL HOME	Interest	05/28/2020	Federal Home Loan			196,875.00	196,875.00
12152	100	SYS12152	CBC 1.% MAT	Purchase	05/29/2020	California Bank of C	15,000,000.00			-15,000,000.00
11873	100	89114N3H6	TD 1.91% MAT	Redemption	05/29/2020	Toronto Dominion		50,000,000.00		50,000,000.00
11148	100	3130AABG2	FEDERAL HOME	Interest	05/29/2020	Federal Home Loan			46,875.00	46,875.00
11149	100	3130AABG2	FEDERAL HOME	Interest	05/29/2020	Federal Home Loan			46,875.00	46,875.00
11150	100	3130AABG2	FEDERAL HOME	Interest	05/29/2020	Federal Home Loan			46,875.00	46,875.00
11758	100	SYS11758	CBC 2.25% MAT	Interest	05/29/2020	California Bank of C			18,750.00	18,750.00
11758	100	SYS11758	CBC 2.25% MAT	Interest	05/29/2020	California Bank of C			18,118.18	18,118.18
11761	100	SYS11761	CBC 2.25% MAT	Interest	05/29/2020	California Bank of C			26,250.00	26,250.00
11761	100	SYS11761	CBC 2.25% MAT	Interest	05/29/2020	California Bank of C			27,177.27	27,177.27
11873	100	89114N3H6	TD 1.91% MAT	Interest	05/29/2020	Toronto Dominion			594,222.20	594,222.20
12121	100	SYS12121	EWEST 0.7% MAT	Interest	05/29/2020	East West Bank			9,041.67	9,041.67
12154	100	SYS12154	CBC 1.% MAT	Purchase	05/30/2020	California Bank of C	10,000,000.00			-10,000,000.00
12117	100	SYS12117	CALBT 1.% MAT	Interest	05/31/2020	California Bank & Tr			25,833.33	25,833.33
12126	100	SYS12126	FREMNT 1.% MAT	Interest	05/31/2020	Fremont Bank			31,111.11	31,111.11
10470	100	SYS10470	CAMP 0.24%	Interest	05/31/2020	California Asset Mgm			130,890.71	130,890.71
11920	100	13032UUZ9	CASMED 1.893%	Interest	06/01/2020	St. of California			19,561.00	19,561.00
11921	100	13032UUY2	CASMED 1.896%	Interest	06/01/2020	St. of California			39,184.00	39,184.00
11998	100	912828G53	UNITED STATES	Interest	06/01/2020	U.S. Treasury			468,750.00	468,750.00
11998	100	912828G53	UNITED STATES	Accr Int	06/01/2020	U.S. Treasury		158,811.48	-158,811.48	0.00
12050	100	44932HAK95	IBM 3.45% MAT	Interest	06/01/2020	IBM Corp.			42,038.25	42,038.25
12050	100	44932HAK95	IBM 3.45% MAT	Accr Int	06/01/2020	IBM Corp.		25,690.04	-25,690.04	0.00
12098	100	SYS12098	UB-LOC 2.% MAT	Interest	06/01/2020	Union Bank - LOC			9,041.67	9,041.67
12038	100	072024WP3	BAYTRN 2.254%	Accr Int	06/04/2020	Bay Area Ca Tran		107,065.00	-107,065.00	0.00
Totals for General Fund							301,087,398.26	359,596,325.09	9,207,465.95	67,716,392.78
Grand Total							301,087,398.26	359,596,325.09	9,207,465.95	67,716,392.78