



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

October 28, 2019

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

Dear Board Members:

RE: Investment Report – September 2019

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of September 2019. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of September 30, 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 September 30, 2019

Treasurer’s Investment Pool – Book Value	\$ 5,800,807,584
Treasurer’s Investment Pool – Market Value	5,829,729,460
Total Cash in Bank	58,857,881
Total interest received during the month	10,374,808
Average Maturity of the portfolio	554 days
Annualized cash basis rate of return for the month	2.17%

Liquidity Summary of the Portfolio as Of September 30, 2019

Maturity	Amount	Percentage Held
1 to 90 days	\$ 2,288,561,163	22.21%
91 to 365 days	1,936,719,036	33.39%
2 years	676,985,258	11.67%
3 years	587,754,429	10.13%
4 years,	702,233,408	12.11%
5 years	608,554,290	10.49%
Total	5,800,807,584	100.00%

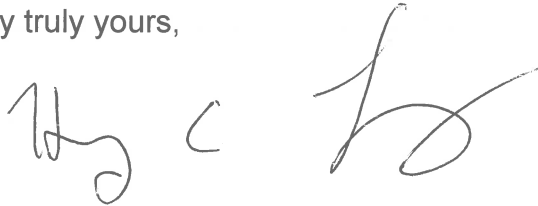
Conclusion

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

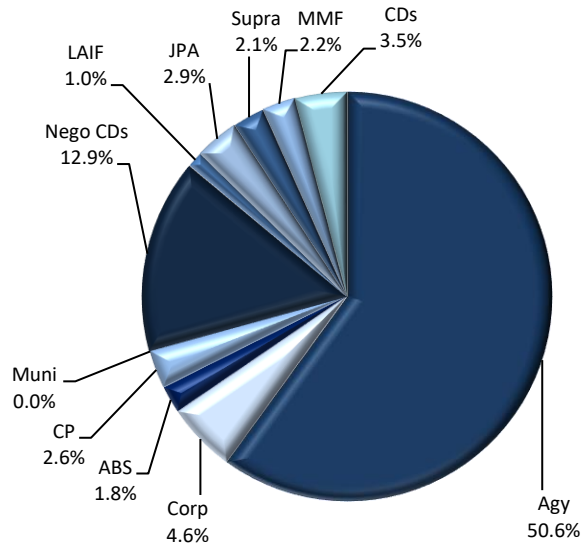
Very truly yours,

A handwritten signature in black ink, appearing to read 'H. C. Levy', written in a cursive style.

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

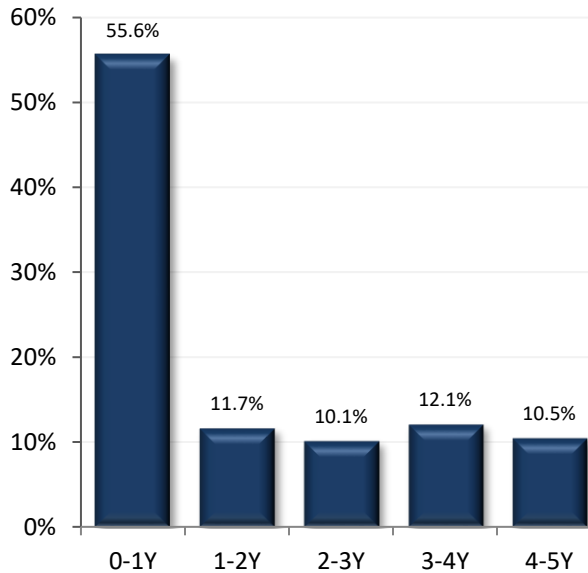
ACCOUNT SUMMARY

	9/30/19	8/31/19
Market Value	\$5,829,729,460	\$5,803,802,680
Book Value*	\$5,800,807,584	\$5,767,966,718
Unrealized G/L	\$28,921,876	\$35,835,962
Par Value	\$5,816,820,909	\$5,783,295,347
Net Asset Value	\$100.499	\$100.621
Book Yield	2.16%	2.21%
Years to Maturity	1.52	1.42
Effective Duration	1.09	0.99

*Book Value is not Amortized

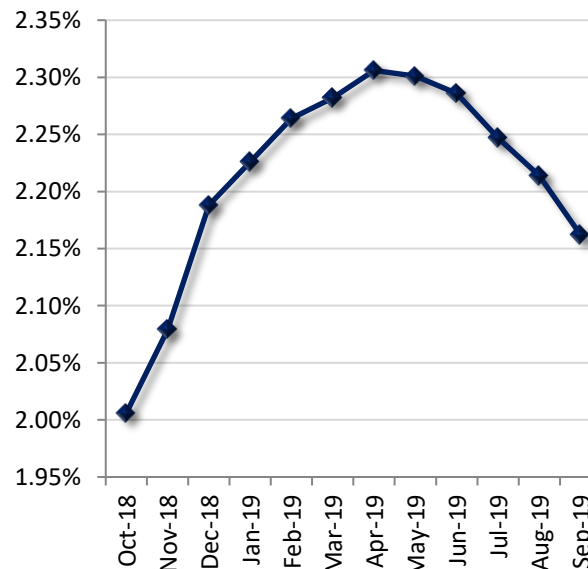
**Note: 50mm maturity on 8/31 was credited the following business day and will show on our September 2019 reports.

MATURITY DISTRIBUTION



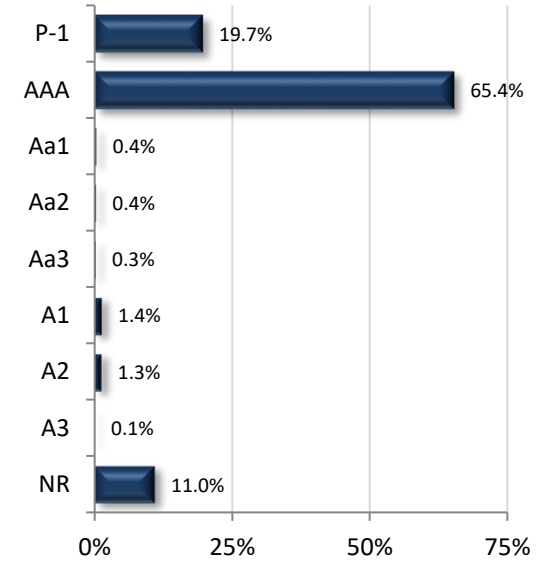
Per Book Value

PORTFOLIO BOOK YIELD HISTORY



NR: Not Rated

CREDIT QUALITY (MOODY'S)



TOP ISSUERS

Issuer	% Portfolio
Federal Home Loan Mtg Corp	13.6%
Federal Home Loan Bank	13.2%
U.S. Treasury	12.0%
Federal Farm Credit Bank	9.1%
Federal National Mtg Assn	8.4%
FARMER MAC	5.4%
MUFG UNION BANK	3.4%
Treasury Bill	3.4%
Nordea Bank Fin NY	2.6%
Toronto Dominion Bank	2.6%
TOYOTA MOTOR CREDIT CORP	2.6%
California Asset Mgmt. Program	2.2%
International Bank Recon & D	2.1%
Federated Fund 117	2.0%
NATXNY	1.7%

Per Book Value

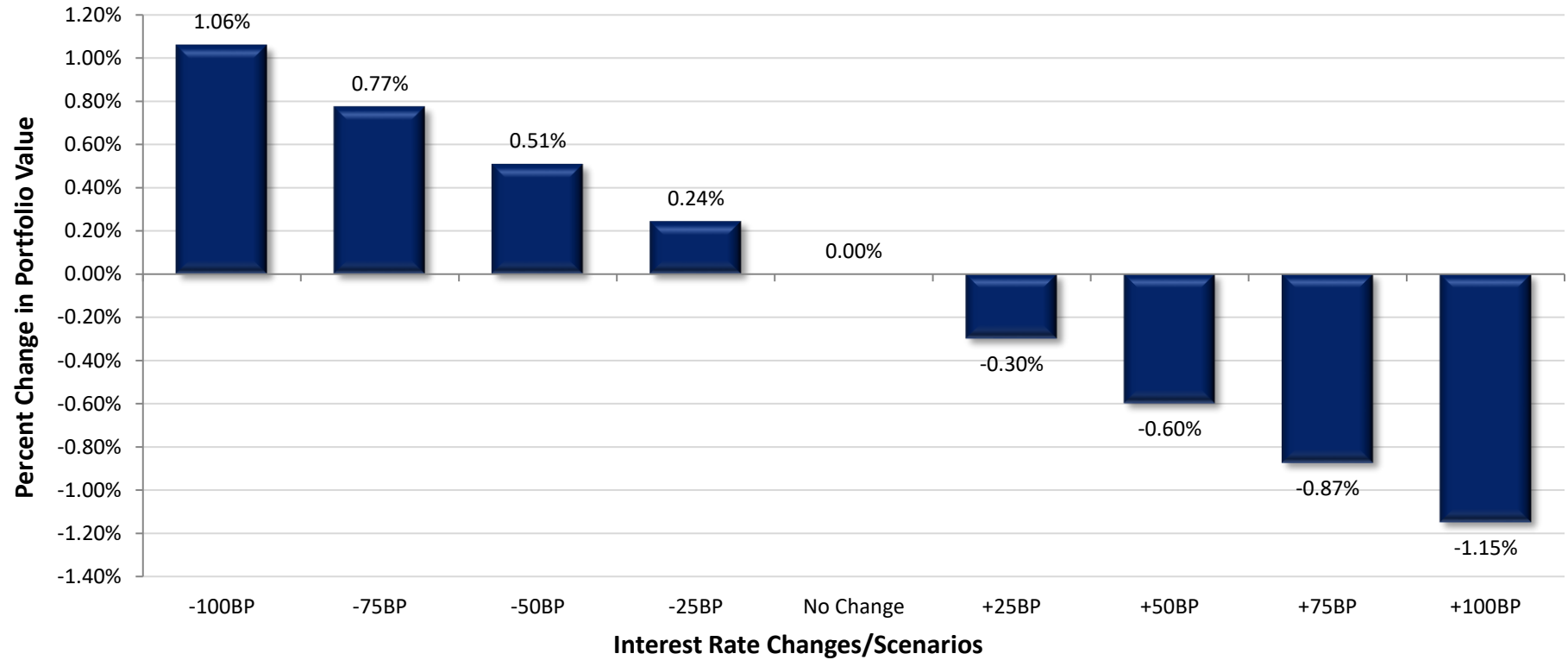
Item / Sector	Parameters	In Compliance
Weighted Average Maturity	Maximum WAM of 3.0 years	Yes 1.52 yrs
U.S. Treasury and Federal Agency Obligations	No sector limit; no issuer limit; max maturity 5 years	Yes 65.9%
Debt Issued by State of CA and Local Agencies within the State	No sector limit; no issuer limit; max maturity 5 years	Yes 0.0%
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 2.2%
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 2.6%
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 12.9%
Collateralized/FDIC - Insured Time Deposits	Time deposits with banks and savings and loans associations located with the State, collateralized according to Government code	Yes 3.5%
Collateralized Money Market Bank Accounts	Deposit funds in interest-bearing active collateralized money market bank accounts	Yes 0.4%
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 4.6%
Asset-Backed Securities	20% limit; Max maturity of 5 years; Minimum rating of AA or better by rating agency	Yes 1.8%
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 2.1%
Floaters, Structured Notes, Derivatives	15% limit for treasuries, agencies, and munis	Yes 0.0%



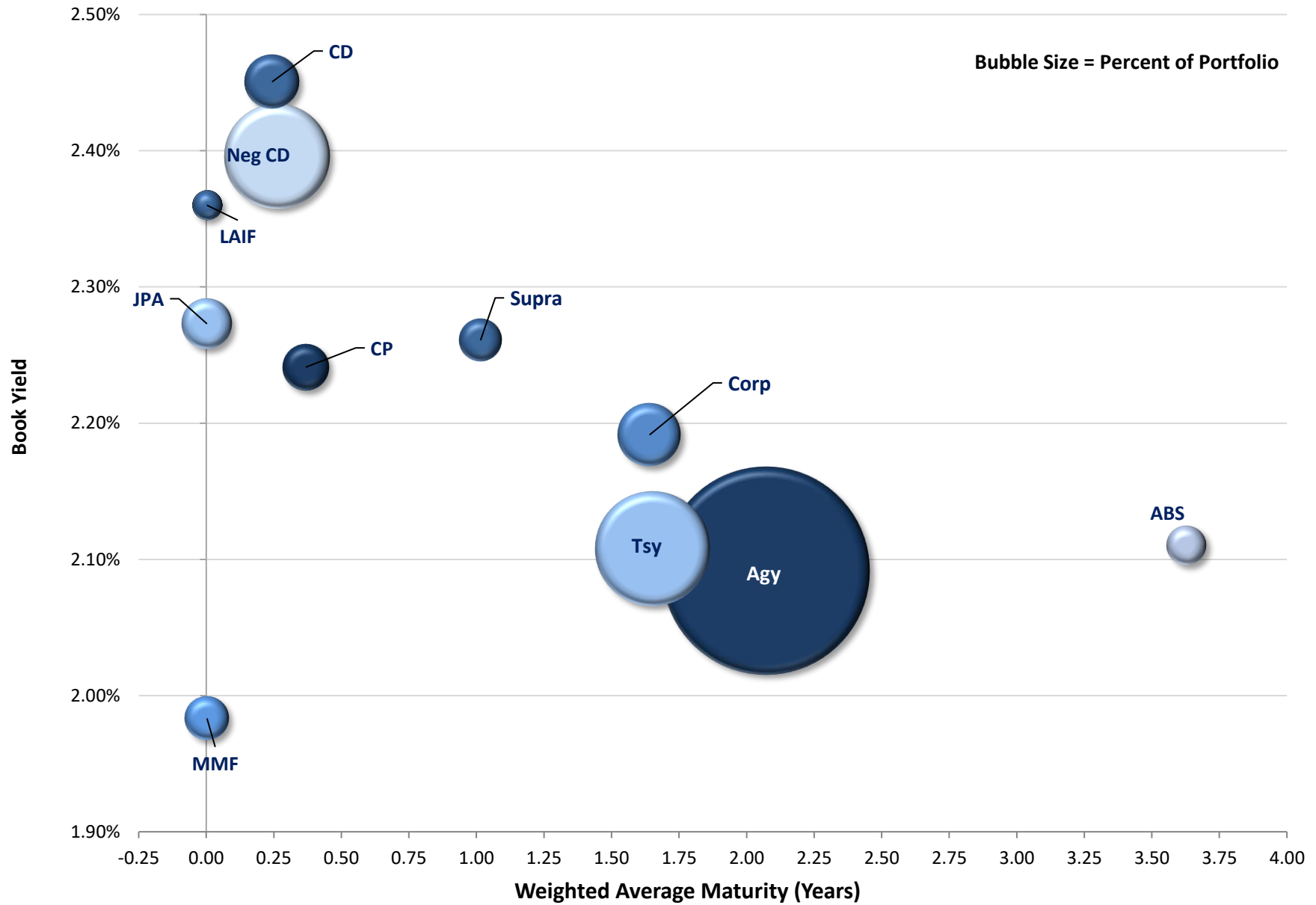
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2016	\$3.325	\$3.023	\$3.078	\$2.936	\$3.117	\$3.530	\$3.747	\$3.852	\$3.862	\$4.195	\$4.199	\$4.060
Fiscal Year 2017	\$4.120	\$3.786	\$3.698	\$3.962	\$4.328	\$4.781	\$4.807	\$4.726	\$4.767	\$5.174	\$5.263	\$5.253
Fiscal Year 2018	\$5.107	\$4.600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

Figures in Billions, Average Daily Balance

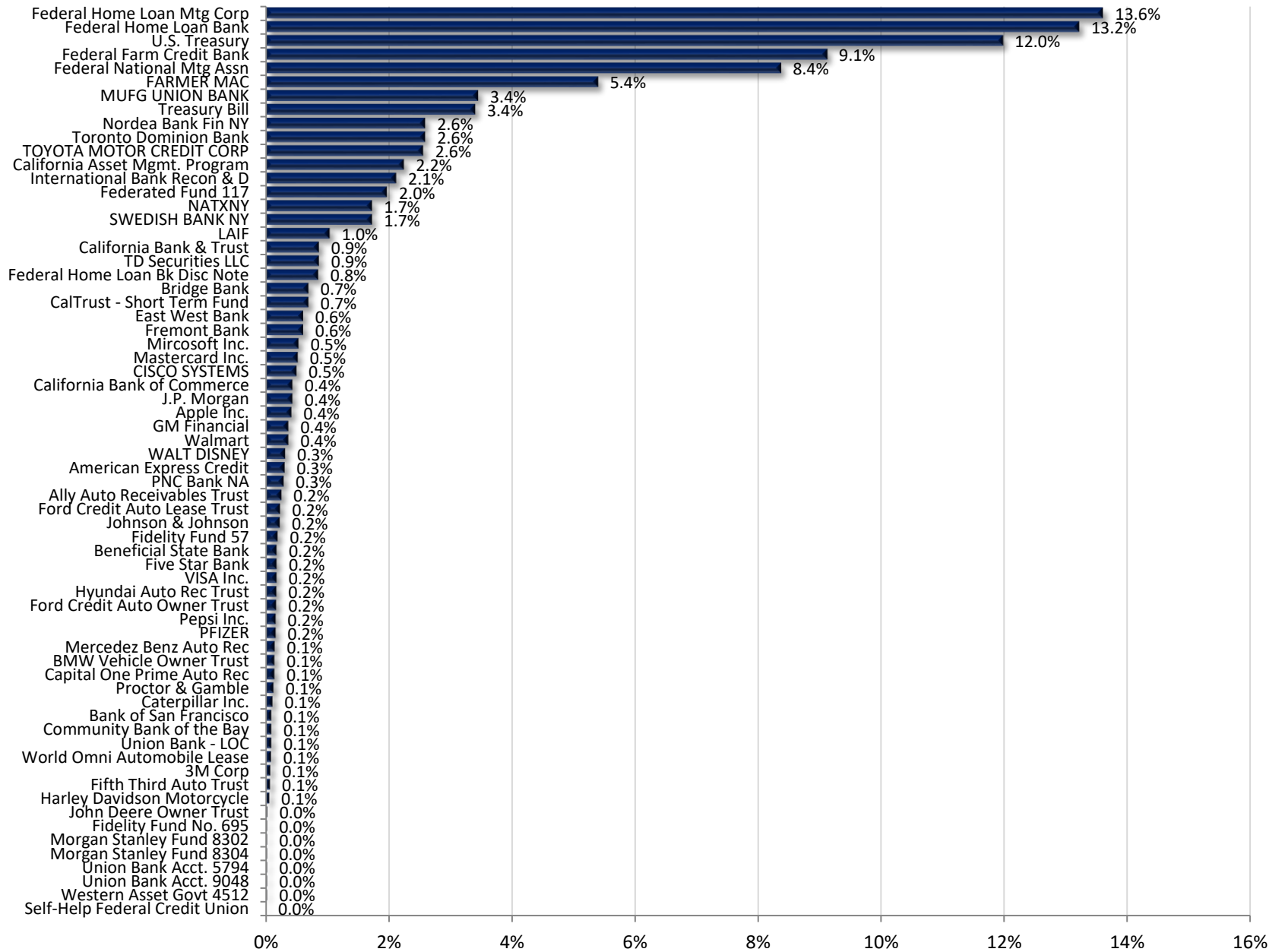
Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value



Int. Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$5,891,524,592	\$61,795,132	1.06%
-75 Basis Points	\$5,874,839,907	\$45,110,447	0.77%
-50 Basis Points	\$5,859,391,124	\$29,661,663	0.51%
-25 Basis Points	\$5,843,942,341	\$14,212,880	0.24%
No Change	\$5,829,729,460	\$0	0.00%
+25 Basis Points	\$5,812,298,569	-\$17,430,891	-0.30%
+50 Basis Points	\$5,794,867,678	-\$34,861,782	-0.60%
+75 Basis Points	\$5,778,777,625	-\$50,951,835	-0.87%
+100 Basis Points	\$5,762,687,571	-\$67,041,889	-1.15%



*Note: Excludes Cash Balance



**Alameda County Investment Pool
Portfolio Management
Portfolio Summary
September 30, 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	3.45	89	2.451
Local Agency Investment Funds	60,000,000.00	60,000,000.00	60,000,000.00	1.03	1	2.360
Joint Powers Authority	170,000,000.00	170,000,000.00	170,000,000.00	2.93	1	2.273
Money Market Mutual Funds	129,000,000.00	129,000,000.00	129,000,000.00	2.22	1	1.983
Money Market Bank Accounts	22,000,000.00	22,000,000.00	22,000,000.00	0.38	1	1.682
Negotiable CDs	750,000,000.00	750,380,500.00	750,000,000.00	12.93	96	2.396
Corporate Notes	269,173,000.00	270,520,101.65	269,026,764.19	4.64	599	2.191
Washington Supranational Obligation	123,500,000.00	124,417,742.00	122,672,172.60	2.11	371	2.261
Commercial Paper Disc. -Amortizing	150,000,000.00	148,871,500.00	148,078,680.56	2.55	134	2.241
Agency Bullets (Aaa/AA+)	447,000,000.00	453,652,300.00	446,447,250.00	7.70	949	2.266
Federal Agency Disc. -Amortizing	50,000,000.00	49,961,000.00	49,280,548.61	0.85	15	2.556
Treasury Notes and Bonds	700,000,000.00	699,332,064.03	694,807,626.66	11.98	743	2.063
Treasury Discounts -Amortizing	200,000,000.00	198,934,000.00	197,094,722.23	3.40	107	2.264
Agency Callables (Aaa/AA+)	2,440,900,000.00	2,447,078,327.05	2,437,163,153.05	42.01	736	2.050
Asset Backed Securities	105,077,909.19	105,411,925.36	105,066,665.96	1.81	1,324	2.110
	5,816,820,909.19	5,829,729,460.09	5,800,807,583.86	100.00%	554	2.162

Investments						
Total Earnings	September 30	Month Ending	Fiscal Year To Date			
Current Year	9,518,734.80		32,428,762.80			
Average Daily Balance	5,781,660,412.62		5,822,127,636.84			
Effective Rate of Return	2.00%		2.21%			

Henry C. Levy, Treasurer - Tax Collector

Reporting period 09/01/2019-09/30/2019

Run Date: 10/16/2019 - 13:54

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

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
September 30, 2019**

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											
SYS11754	11754	Five Star Bank		05/09/2019	10,000,000.00	10,000,000.00	10,000,000.00	2.420	2.454	38	11/08/2019
SYS11805	11805	Bank of San Francisco		08/06/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	126	02/04/2020
SYS11690	11690	Bridge Bank		04/02/2019	40,000,000.00	40,000,000.00	40,000,000.00	2.390	2.423	1	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	2	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	0	10/01/2019
SYS11848	11848	Community Bank of the Bay		09/09/2019	5,000,000.00	5,000,000.00	5,000,000.00	1.850	1.876	158	03/07/2020
SYS11758	11758	California Bank of Commerce		05/21/2019	10,000,000.00	10,000,000.00	10,000,000.00	2.250	2.281	242	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	241	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	42	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	212	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	164	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	198	04/16/2020
Subtotal and Average			200,170,000.00		200,170,000.00	200,170,000.00	200,170,000.00		2.451	89	
Local Agency Investment Funds											
SYS10285	10285	LAIF		07/01/2013	60,000,000.00	60,000,000.00	60,000,000.00	2.360	2.360	1	
Subtotal and Average			60,000,000.00		60,000,000.00	60,000,000.00	60,000,000.00		2.360	1	
Joint Powers Authority											
SYS10470	10470	California Asset Mgmt. Program		06/28/2012	130,000,000.00	130,000,000.00	130,000,000.00	2.280	2.280	1	
SYS10472	10472	CalTrust - Short Term Fund		07/01/2013	40,000,000.00	40,000,000.00	40,000,000.00	2.250	2.250	1	
Subtotal and Average			170,000,000.00		170,000,000.00	170,000,000.00	170,000,000.00		2.273	1	
Money Market Mutual Funds											
608919718	11093	Federated Fund 117		09/30/2016	114,000,000.00	114,000,000.00	114,000,000.00	1.990	1.990	1	
316175504	10274	Fidelity Fund No. 695		06/28/2012	1,000,000.00	1,000,000.00	1,000,000.00	2.000	2.000	1	
316175108	11090	Fidelity Fund 57		09/30/2016	11,000,000.00	11,000,000.00	11,000,000.00	1.920	1.920	1	
61747C707	10280	Morgan Stanley Fund 8302		06/28/2013	1,000,000.00	1,000,000.00	1,000,000.00	1.970	1.970	1	
61747C582	11089	Morgan Stanley Fund 8304		09/30/2016	1,000,000.00	1,000,000.00	1,000,000.00	1.990	1.990	1	
52470G791	10318	Western Asset Govt 4512		08/15/2013	1,000,000.00	1,000,000.00	1,000,000.00	1.900	1.900	1	
Subtotal and Average			199,866,666.67		129,000,000.00	129,000,000.00	129,000,000.00		1.983	1	
Money Market Bank Accounts											
SYS10286	10286	California Bank & Trust		06/28/2013	20,000,000.00	20,000,000.00	20,000,000.00	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
September 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Money Market Bank Accounts											
SYS10291	10291	Union Bank Acct. 9048		06/28/2013	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											
62478TZ69	11694	MUFG UNION BANK		04/05/2019	50,000,000.00	50,051,000.00	50,000,000.00	2.590	2.626	72	12/12/2019
62478TZ85	11714	MUFG UNION BANK		04/11/2019	50,000,000.00	50,056,500.00	50,000,000.00	2.570	2.606	83	12/23/2019
62478T4T3	11802	MUFG UNION BANK		07/31/2019	50,000,000.00	50,026,000.00	50,000,000.00	2.158	2.188	127	02/05/2020
62478T5T2	11864	MUFG UNION BANK		09/27/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.000	2.028	141	02/19/2020
63873NP39	11674	NATXNY		03/19/2019	50,000,000.00	50,022,500.00	50,000,000.00	2.690	2.727	29	10/30/2019
63873NR52	11695	NATXNY		04/05/2019	50,000,000.00	50,034,500.00	50,000,000.00	2.600	2.636	55	11/25/2019
65558THZ1	11765	Nordea Bank Fin NY		05/31/2019	50,000,000.00	50,064,500.00	50,000,000.00	2.470	2.504	113	01/22/2020
65558TJA4	11766	Nordea Bank Fin NY		05/31/2019	50,000,000.00	50,071,000.00	50,000,000.00	2.470	2.504	122	01/31/2020
65558TLE3	11809	Nordea Bank Fin NY		08/13/2019	50,000,000.00	49,996,500.00	50,000,000.00	1.990	2.018	141	02/19/2020
87019VXW2	11818	SWEDISH BANK NY		08/19/2019	50,000,000.00	49,995,000.00	50,000,000.00	2.030	2.058	170	03/19/2020
87019VYD3	11835	SWEDISH BANK NY		08/29/2019	50,000,000.00	49,988,500.00	50,000,000.00	2.030	2.058	122	01/31/2020
89114MYC5	11675	Toronto Dominion Bank		03/19/2019	50,000,000.00	50,037,500.00	50,000,000.00	2.630	2.667	43	11/13/2019
89114MZA8	11681	Toronto Dominion Bank		03/26/2019	50,000,000.00	50,001,500.00	50,000,000.00	2.580	2.616	1	10/02/2019
89114MZJ9	11684	Toronto Dominion Bank		03/28/2019	50,000,000.00	50,035,500.00	50,000,000.00	2.600	2.636	43	11/13/2019
89114N5Z4	11866	TD Securities LLC		09/30/2019	50,000,000.00	50,000,000.00	50,000,000.00	2.040	2.068	175	03/24/2020
Subtotal and Average			723,333,333.33		750,000,000.00	750,380,500.00	750,000,000.00		2.396	96	
Corporate Notes											
037833BD1	10648	Apple Inc.		05/13/2015	5,000,000.00	5,002,600.00	4,992,250.00	2.000	2.033	218	05/06/2020
037833CC2	11060	Apple Inc.		08/04/2016	5,000,000.00	4,975,400.00	4,993,050.00	1.550	1.579	673	08/04/2021
037833CK4	11207	Apple Inc.		02/09/2017	10,000,000.00	9,998,500.00	9,995,100.00	1.900	1.917	129	02/07/2020
037833DM9	11851	Apple Inc.		09/11/2019	3,000,000.00	2,983,530.00	2,993,160.00	1.800	1.848	1,807	09/11/2024
037833DL1	11852	Apple Inc.		09/11/2019	1,000,000.00	998,440.00	999,830.00	1.700	1.706	1,076	09/11/2022
0258M0EE5	11225	American Express Credit		03/03/2017	2,500,000.00	2,500,400.00	2,497,400.00	2.200	2.236	154	03/03/2020
0258M0DT3	11686	American Express Credit		03/29/2019	15,000,000.00	15,019,500.00	14,961,450.00	2.375	2.600	238	05/26/2020
14913Q3A5	11839	Caterpillar Inc.		09/06/2019	6,000,000.00	5,990,100.00	5,991,660.00	1.900	1.948	1,071	09/06/2022
17275RBD3	11575	CISCO SYSTEMS		10/11/2018	10,000,000.00	10,051,800.00	9,779,300.00	2.200	3.180	516	02/28/2021
17275RAX0	11710	CISCO SYSTEMS		04/11/2019	10,000,000.00	10,035,600.00	9,987,100.00	2.450	2.560	258	06/15/2020
17275RBJ0	11782	CISCO SYSTEMS		06/27/2019	9,000,000.00	8,997,210.00	8,967,870.00	1.850	2.014	720	09/20/2021
25468PDU7	11292	WALT DISNEY		06/06/2017	5,000,000.00	4,995,050.00	4,994,200.00	1.800	1.840	248	06/05/2020
25468PDU7	11293	WALT DISNEY		06/06/2017	13,000,000.00	12,987,130.00	12,984,920.00	1.800	1.840	248	06/05/2020

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
September 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Corporate Notes											
478160BS2	10927	Johnson & Johnson		03/01/2016	2,000,000.00	1,995,940.00	2,000,000.00	1.650	1.650	517	03/01/2021
478160CD4	11226	Johnson & Johnson		03/03/2017	11,000,000.00	11,129,140.00	10,970,080.00	2.250	2.308	884	03/03/2022
46625HNX4	11687	J.P. Morgan		03/29/2019	25,000,000.00	25,129,250.00	24,975,000.00	2.550	2.614	394	10/29/2020
57636QAF1	11737	Mastercard Inc.		04/25/2019	10,000,000.00	10,041,800.00	9,856,500.00	2.000	2.580	782	11/21/2021
57636QAF1	11781	Mastercard Inc.		06/27/2019	20,000,000.00	20,123,600.00	20,022,600.00	2.000	2.037	782	11/21/2021
88579YBA8	11567	3M Corp		09/14/2018	4,000,000.00	4,072,680.00	3,991,800.00	3.000	3.072	714	09/14/2021
594918BG8	10819	Mircosoft Inc.		11/03/2015	2,000,000.00	2,003,320.00	1,998,400.00	2.000	2.017	399	11/03/2020
594918BP8	11063	Mircosoft Inc.		08/08/2016	2,000,000.00	1,991,620.00	1,997,900.00	1.550	1.572	677	08/08/2021
594918BP8	11065	Mircosoft Inc.		08/08/2016	7,000,000.00	6,970,670.00	6,992,650.00	1.550	1.572	677	08/08/2021
594918BQ6	11783	Mircosoft Inc.		06/27/2019	4,157,000.00	4,186,639.41	4,160,450.31	2.000	1.979	1,407	08/08/2023
594918AQ7	11836	Mircosoft Inc.		08/30/2019	15,150,000.00	15,446,302.44	15,470,542.44	2.125	1.644	1,141	11/15/2022
713448DX3	11333	Pepsi Inc.		10/10/2017	9,000,000.00	9,027,900.00	8,998,200.00	2.000	2.006	562	04/15/2021
717081EB5	11142	PFIZER		11/21/2016	9,000,000.00	8,992,620.00	8,993,520.00	1.700	1.724	75	12/15/2019
742718EQ8	11126	Proctor & Gamble		11/03/2016	5,000,000.00	4,995,600.00	4,989,750.00	1.700	1.743	764	11/03/2021
742718EZ8	11354	Proctor & Gamble		10/25/2017	2,000,000.00	1,999,480.00	1,999,300.00	1.750	1.768	24	10/25/2019
69353REW4	11826	PNC Bank NA		08/26/2019	3,150,000.00	3,177,271.13	3,175,822.13	2.150	2.075	576	04/29/2021
69353RFE3	11854	PNC Bank NA		09/16/2019	13,216,000.00	13,396,618.67	13,357,499.31	2.450	2.180	1,031	07/28/2022
92826CAB8	11709	VISA Inc.		04/11/2019	10,000,000.00	10,037,100.00	9,948,500.00	2.200	2.515	440	12/14/2020
931142DU4	11342	Walmart		10/20/2017	5,000,000.00	5,070,500.00	4,999,600.00	2.350	2.351	1,171	12/15/2022
931142DY6	11343	Walmart		10/20/2017	4,000,000.00	3,999,600.00	3,999,920.00	1.750	1.751	8	10/09/2019
931142EA7	11344	Walmart		10/20/2017	5,000,000.00	5,011,100.00	4,992,750.00	1.900	1.947	441	12/15/2020
931142EJ8	11535	Walmart		06/27/2018	3,000,000.00	3,067,710.00	2,999,850.00	3.125	3.127	631	06/23/2021
931142EK5	11536	Walmart		06/27/2018	2,000,000.00	2,105,300.00	1,999,460.00	3.400	3.406	1,364	06/26/2023
931142EG4	11537	Walmart		06/27/2018	2,000,000.00	2,013,080.00	1,999,380.00	2.850	2.866	266	06/23/2020
Subtotal and Average			260,046,820.79		269,173,000.00	270,520,101.65	269,026,764.19	2.191	599		
Washington Supranational Obligation											
45905UJZ6	11135	International Bank Recon & D		11/16/2016	10,000,000.00	9,995,800.00	9,974,100.00	1.300	1.390	24	10/25/2019
459058FS7	11159	International Bank Recon & D		12/12/2016	15,000,000.00	14,978,550.00	14,821,950.00	1.125	1.537	57	11/27/2019
45905UJZ6	11227	International Bank Recon & D		03/03/2017	10,000,000.00	9,995,800.00	9,920,000.00	1.300	1.610	24	10/25/2019
45905UQ49	11356	International Bank Recon & D		10/26/2017	25,000,000.00	24,976,750.00	25,000,000.00	1.800	1.800	304	07/31/2020
45905UQ80	11464	International Bank Recon & D		03/27/2018	10,000,000.00	10,000,500.00	9,839,000.00	1.950	2.292	405	11/09/2020
45905UQ80	11538	International Bank Recon & D		06/28/2018	10,000,000.00	10,000,500.00	9,826,900.00	1.950	2.710	405	11/09/2020
459058GH0	11544	International Bank Recon & D		07/25/2018	10,000,000.00	10,185,100.00	9,976,600.00	2.750	2.832	661	07/23/2021
45905UQ80	11555	International Bank Recon & D		08/30/2018	10,000,000.00	10,000,500.00	9,813,622.60	1.950	2.832	405	11/09/2020

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Washington Supranational Obligation											
45905UY32	11621	International Bank Recon & D		12/11/2018	23,500,000.00	24,284,242.00	23,500,000.00	3.170	3.169	766	11/05/2021
Subtotal and Average			157,316,342.60		123,500,000.00	124,417,742.00	122,672,172.60		2.261	371	
Commercial Paper Disc. -Amortizing											
89233HZC1	11696	TOYOTA MOTOR CREDIT CORP		04/05/2019	50,000,000.00	49,800,000.00	49,118,013.89	2.530	2.648	72	12/12/2019
89233GC53	11813	TOYOTA MOTOR CREDIT CORP		08/14/2019	50,000,000.00	49,562,500.00	49,444,666.67	1.960	2.051	156	03/05/2020
89233GCQ7	11865	TOYOTA MOTOR CREDIT CORP		09/30/2019	50,000,000.00	49,509,000.00	49,516,000.00	1.980	2.027	175	03/24/2020
Subtotal and Average			100,213,213.89		150,000,000.00	148,871,500.00	148,078,680.56		2.241	134	
Agency Bullets (Aaa/AA+)											
3132X0Q53	11469	FARMER MAC		03/29/2018	10,000,000.00	10,112,400.00	9,995,100.00	2.600	2.617	545	03/29/2021
3132X0U25	11486	FARMER MAC		04/19/2018	30,000,000.00	31,110,600.00	29,982,000.00	2.800	2.813	1,296	04/19/2023
3132X0U25	11487	FARMER MAC		04/19/2018	40,000,000.00	41,480,800.00	39,976,000.00	2.800	2.813	1,296	04/19/2023
3132X0U25	11488	FARMER MAC		04/19/2018	30,000,000.00	31,110,600.00	29,982,000.00	2.800	2.813	1,296	04/19/2023
31422BEV8	11731	FARMER MAC		04/22/2019	50,000,000.00	50,664,000.00	50,000,000.00	2.485	2.485	734	10/04/2021
31422BEX4	11736	FARMER MAC		04/24/2019	50,000,000.00	51,105,500.00	50,000,000.00	2.475	2.475	1,099	10/04/2022
3133EHHB2	11265	Federal Farm Credit Bank		04/27/2017	5,000,000.00	4,989,350.00	4,986,500.00	1.450	1.542	209	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	178	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	178	03/27/2020
3133EKM45	11845	Federal Farm Credit Bank		09/09/2019	10,000,000.00	9,969,050.00	9,990,350.00	1.500	1.537	1,071	09/06/2022
3133EKP67	11855	Federal Farm Credit Bank		09/17/2019	10,000,000.00	9,974,700.00	9,981,600.00	1.625	1.719	717	09/17/2021
3130A7CV5	10911	Federal Home Loan Bank		02/18/2016	5,000,000.00	4,973,850.00	4,979,800.00	1.375	1.459	506	02/18/2021
3130A7CV5	10912	Federal Home Loan Bank		02/18/2016	15,000,000.00	14,921,550.00	14,939,400.00	1.375	1.459	506	02/18/2021
3130ACM92	11334	Federal Home Loan Bank		10/13/2017	10,000,000.00	9,998,100.00	9,982,300.00	1.500	1.679	20	10/21/2019
3130ACM92	11335	Federal Home Loan Bank		10/13/2017	10,000,000.00	9,998,100.00	9,982,300.00	1.500	1.679	20	10/21/2019
3130ACM92	11336	Federal Home Loan Bank		10/13/2017	10,000,000.00	9,998,100.00	9,982,300.00	1.500	1.679	20	10/21/2019
3130ADUJ9	11455	Federal Home Loan Bank		03/16/2018	15,000,000.00	15,037,800.00	14,997,300.00	2.375	2.384	181	03/30/2020
3130ADUJ9	11456	Federal Home Loan Bank		03/16/2018	15,000,000.00	15,037,800.00	14,997,300.00	2.375	2.384	181	03/30/2020
3130AGWK7	11815	Federal Home Loan Bank		08/16/2019	12,000,000.00	11,935,200.00	11,971,800.00	1.500	2.136	1,780	08/15/2024
3130AGWK7	11816	Federal Home Loan Bank		08/16/2019	20,000,000.00	19,892,000.00	19,953,000.00	1.500	1.549	1,780	08/15/2024
3130AGWK7	11817	Federal Home Loan Bank		08/16/2019	20,000,000.00	19,892,000.00	19,953,000.00	1.500	1.549	1,780	08/15/2024
3135G0T29	11218	Federal National Mtg Assn		02/28/2017	10,000,000.00	9,983,000.00	9,993,600.00	1.500	1.522	150	02/28/2020
3135G0T29	11219	Federal National Mtg Assn		02/28/2017	10,000,000.00	9,983,000.00	9,993,600.00	1.500	1.147	150	02/28/2020
3135G0V34	11657	Federal National Mtg Assn		02/08/2019	20,000,000.00	20,754,000.00	19,925,600.00	2.500	2.580	1,588	02/05/2024
3135G0V34	11658	Federal National Mtg Assn		02/08/2019	20,000,000.00	20,754,000.00	19,925,600.00	2.500	2.580	1,588	02/05/2024

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Subtotal and Average			438,459,636.67		447,000,000.00	453,652,300.00	446,447,250.00		2.266	949	
Federal Agency Disc. -Amortizing											
313384NA3	11673	Federal Home Loan Bk Disc Note		03/19/2019	50,000,000.00	49,961,000.00	49,280,548.61	2.455	2.556	15	10/16/2019
Subtotal and Average			49,280,548.61		50,000,000.00	49,961,000.00	49,280,548.61		2.556	15	
Treasury Notes and Bonds											
912828V31	11624	U.S. Treasury		12/13/2018	50,000,000.00	49,924,000.00	49,271,484.39	1.375	2.741	106	01/15/2020
912828VV9	11702	U.S. Treasury		04/09/2019	50,000,000.00	50,123,000.00	49,818,359.40	2.125	2.391	335	08/31/2020
912828F21	11712	U.S. Treasury		04/11/2019	50,000,000.00	50,459,000.00	49,771,484.38	2.125	2.316	730	09/30/2021
912828H52	11713	U.S. Treasury		04/11/2019	50,000,000.00	49,888,500.00	49,531,250.00	1.250	2.430	122	01/31/2020
912828H52	11715	U.S. Treasury		04/11/2019	50,000,000.00	49,888,500.00	49,531,250.00	1.250	2.430	122	01/31/2020
912828H52	11734	U.S. Treasury		04/23/2019	100,000,000.00	99,777,000.00	99,089,843.80	1.250	2.444	122	01/31/2020
912828D1	11744	U.S. Treasury		04/29/2019	50,000,000.00	49,636,500.00	48,093,750.00	1.375	2.304	1,430	08/31/2023
912828S92	11791	U.S. Treasury		07/16/2019	50,000,000.00	49,683,102.21	49,091,289.71	1.250	1.867	1,399	07/31/2023
912828S8	11808	U.S. Treasury		08/13/2019	50,000,000.00	50,043,000.00	50,044,921.90	1.625	1.595	1,065	08/31/2022
912828D1	11832	U.S. Treasury		08/28/2019	50,000,000.00	49,974,645.38	50,304,942.26	1.375	1.392	1,430	08/31/2023
912828S92	11843	U.S. Treasury		09/06/2019	50,000,000.00	49,459,339.67	49,699,558.42	1.250	1.442	1,399	07/31/2023
912828YC8	11844	U.S. Treasury		09/06/2019	50,000,000.00	49,865,862.64	49,986,972.02	1.500	1.526	700	08/31/2021
912828VB3	11862	U.S. Treasury		09/26/2019	50,000,000.00	50,609,614.13	50,572,520.38	1.750	1.605	1,322	05/15/2023
Subtotal and Average			636,119,912.54		700,000,000.00	699,332,064.03	694,807,626.66		2.063	743	
Treasury Discounts -Amortizing											
912796RT8	11692	Treasury Bill		04/05/2019	50,000,000.00	49,766,000.00	49,119,777.78	2.330	2.429	93	01/02/2020
912796RT8	11693	Treasury Bill		04/05/2019	50,000,000.00	49,766,000.00	49,121,666.67	2.325	2.423	93	01/02/2020
912796RY7	11764	Treasury Bill		05/31/2019	50,000,000.00	49,701,000.00	49,247,666.67	2.220	2.310	121	01/30/2020
912796RY7	11833	Treasury Bill		08/28/2019	50,000,000.00	49,701,000.00	49,605,611.11	1.832	1.898	121	01/30/2020
Subtotal and Average			197,094,722.23		200,000,000.00	198,934,000.00	197,094,722.23		2.264	107	
Agency Callables (Aaa/AA+)											
31422BCV0	11664	FARMER MAC		02/26/2019	10,000,000.00	10,027,400.00	10,000,000.00	2.480	2.480	507	02/19/2021
31422BEK2	11699	FARMER MAC		04/09/2019	12,000,000.00	12,045,360.00	11,988,000.00	2.760	2.782	1,652	04/09/2024
31422BEK2	11700	FARMER MAC		04/09/2019	6,000,000.00	6,022,680.00	5,985,000.00	2.760	2.814	1,652	04/09/2024
31422BFL9	11755	FARMER MAC		05/10/2019	25,000,000.00	25,714,250.00	25,000,000.00	2.400	2.400	1,613	03/01/2024
31422BFK1	11756	FARMER MAC		05/10/2019	25,000,000.00	25,739,250.00	25,000,000.00	2.400	2.400	1,674	05/01/2024
31422BJB7	11793	FARMER MAC		07/22/2019	25,000,000.00	25,250,750.00	25,000,000.00	1.970	1.970	1,554	01/02/2024
3133EFZ26	10954	Federal Farm Credit Bank		04/07/2016	15,000,000.00	14,967,000.00	15,000,000.00	1.400	1.400	189	04/07/2020

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Agency Callables (Aaa/AA+)											
3133EF2L0	10956	Federal Farm Credit Bank		04/13/2016	10,000,000.00	9,977,400.00	10,000,000.00	1.400	1.400	195	04/13/2020
3133EF2L0	10957	Federal Farm Credit Bank		04/15/2016	15,000,000.00	14,966,100.00	15,000,000.00	1.400	1.400	195	04/13/2020
3133EF2L0	10961	Federal Farm Credit Bank		04/19/2016	15,000,000.00	14,966,100.00	15,000,000.00	1.400	1.400	195	04/13/2020
3133EF5Y9	10977	Federal Farm Credit Bank		05/04/2016	9,700,000.00	9,679,824.00	9,700,000.00	1.470	1.470	216	05/04/2020
3133EGDW2	11008	Federal Farm Credit Bank		06/08/2016	10,000,000.00	9,979,600.00	10,000,000.00	1.520	1.520	251	06/08/2020
3133EGDW2	11009	Federal Farm Credit Bank		06/08/2016	10,000,000.00	9,979,600.00	10,000,000.00	1.520	1.520	251	06/08/2020
3133EGFY6	11014	Federal Farm Credit Bank		06/16/2016	15,000,000.00	14,971,800.00	15,000,000.00	1.400	1.400	167	03/16/2020
3133EGHP3	11022	Federal Farm Credit Bank		06/29/2016	10,000,000.00	9,970,800.00	10,000,000.00	1.420	1.420	272	06/29/2020
3133EGHQ1	11027	Federal Farm Credit Bank		06/29/2016	20,000,000.00	19,949,000.00	20,000,000.00	1.470	1.470	272	06/29/2020
3133EGQR9	11067	Federal Farm Credit Bank		08/18/2016	12,000,000.00	11,975,640.00	12,000,000.00	1.250	1.250	132	02/10/2020
3133EGXK6	11098	Federal Farm Credit Bank		10/11/2016	10,000,000.00	9,998,000.00	10,000,000.00	1.120	1.120	10	10/11/2019
3133EGZE8	11108	Federal Farm Credit Bank		10/24/2016	15,000,000.00	14,994,000.00	15,000,000.00	1.210	1.210	23	10/24/2019
3133EGZE8	11109	Federal Farm Credit Bank		10/24/2016	10,000,000.00	9,996,000.00	10,000,000.00	1.210	1.210	23	10/24/2019
3133EGU60	11164	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,998,100.00	4,996,250.00	1.820	1.841	349	09/14/2020
3133EGU60	11165	Federal Farm Credit Bank		12/14/2016	15,000,000.00	14,994,300.00	15,000,000.00	1.820	1.820	349	09/14/2020
3133EGG66	11169	Federal Farm Credit Bank		12/15/2016	9,000,000.00	8,992,260.00	8,905,500.00	1.130	1.499	45	11/15/2019
3133EGW92	11171	Federal Farm Credit Bank		12/19/2016	20,000,000.00	19,985,600.00	20,000,000.00	1.500	1.500	79	12/19/2019
3133EG3J2	11186	Federal Farm Credit Bank		01/10/2017	10,000,000.00	9,989,600.00	10,000,000.00	1.550	1.550	101	01/10/2020
3133EG7D1	11209	Federal Farm Credit Bank		02/15/2017	10,000,000.00	9,996,400.00	10,000,000.00	1.550	1.550	45	11/15/2019
3133EGXK6	11211	Federal Farm Credit Bank		02/15/2017	5,000,000.00	4,999,000.00	4,959,500.00	1.120	1.432	10	10/11/2019
3133EHCA9	11231	Federal Farm Credit Bank		03/31/2017	5,000,000.00	4,998,800.00	5,000,000.00	1.760	1.760	164	03/13/2020
3133EHW58	11374	Federal Farm Credit Bank		11/27/2017	10,000,000.00	10,006,200.00	9,997,100.00	1.900	1.936	423	11/27/2020
3133EFKY2	11385	Federal Farm Credit Bank		12/01/2017	17,000,000.00	16,993,880.00	16,843,260.00	1.360	1.854	27	10/28/2019
3133EH2C6	11394	Federal Farm Credit Bank		12/08/2017	15,000,000.00	15,000,150.00	15,000,000.00	1.970	1.970	251	06/08/2020
3133EGQQ1	11407	Federal Farm Credit Bank		12/22/2017	10,000,000.00	9,967,800.00	9,825,370.00	1.300	2.050	227	05/15/2020
3133EJKY4	11475	Federal Farm Credit Bank		04/13/2018	10,000,000.00	10,028,900.00	9,995,500.00	2.375	2.398	195	04/13/2020
3133EJKY4	11476	Federal Farm Credit Bank		04/13/2018	10,000,000.00	10,028,900.00	9,994,180.00	2.375	2.405	195	04/13/2020
3133EJLZ0	11493	Federal Farm Credit Bank		04/23/2018	10,000,000.00	10,126,300.00	9,985,900.00	2.625	2.674	570	04/23/2021
3133EHXZ1	11665	Federal Farm Credit Bank		02/26/2019	10,000,000.00	10,000,400.00	9,803,000.00	2.000	2.585	1,077	09/12/2022
3133EKQR0	11771	Federal Farm Credit Bank		06/13/2019	15,000,000.00	15,003,750.00	15,000,000.00	2.340	2.340	986	06/13/2022
3133EKQU3	11778	Federal Farm Credit Bank		06/21/2019	30,000,000.00	30,432,100.00	29,997,700.00	1.950	1.961	1,717	06/13/2024
3133EKTv8	11784	Federal Farm Credit Bank		07/02/2019	12,000,000.00	12,141,273.33	11,998,953.33	1.900	1.903	1,735	07/01/2024
3133EKUA2	11785	Federal Farm Credit Bank		07/02/2019	15,000,000.00	15,114,900.00	14,989,800.00	1.850	1.870	1,219	02/01/2023
3133EKYJ9	11807	Federal Farm Credit Bank		08/08/2019	15,000,000.00	15,089,312.50	15,113,612.50	1.850	1.595	1,039	08/05/2022
3133EKZK5	11812	Federal Farm Credit Bank		08/14/2019	20,000,000.00	19,995,800.00	19,992,000.00	1.600	1.610	1,413	08/14/2023
3133EKA63	11814	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,977,100.00	9,982,800.00	1.600	1.636	1,781	08/16/2024

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Agency Callables (Aaa/AA+)											
3133EKF27	11827	Federal Farm Credit Bank		08/26/2019	20,000,000.00	19,978,800.00	20,000,000.00	1.850	1.850	1,060	08/26/2022
3130A6MH7	10805	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,983,650.00	5,000,000.00	1.720	1.720	393	10/28/2020
3130A8ZA4	11068	Federal Home Loan Bank		08/22/2016	22,200,000.00	22,112,310.00	22,200,000.00	1.230	1.230	234	05/22/2020
3130A9PB1	11111	Federal Home Loan Bank		10/25/2016	10,000,000.00	9,995,700.00	9,999,000.00	1.200	1.203	24	10/25/2019
3130A9NJ6	11117	Federal Home Loan Bank		10/31/2016	10,000,000.00	9,998,200.00	9,988,500.00	1.200	1.240	10	10/11/2019
3130AA3R7	11141	Federal Home Loan Bank		11/17/2016	10,000,000.00	9,993,200.00	9,997,700.00	1.375	1.383	45	11/15/2019
3130AABG2	11148	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,020,350.00	4,980,100.00	1.875	1.959	790	11/29/2021
3130AABG2	11149	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,020,350.00	4,980,100.00	1.875	1.959	790	11/29/2021
3130AABG2	11150	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,020,350.00	4,980,100.00	1.875	1.959	790	11/29/2021
3130AAMN5	11206	Federal Home Loan Bank		02/08/2017	6,000,000.00	5,994,300.00	5,997,000.00	2.000	2.011	756	10/26/2021
3130AB3F1	11246	Federal Home Loan Bank		04/13/2017	15,000,000.00	14,981,250.00	15,000,000.00	1.600	1.600	195	04/13/2020
3130ACE26	11312	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,954,400.00	9,967,900.00	1.375	1.483	363	09/28/2020
3130ACE26	11313	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,954,400.00	9,967,900.00	1.375	1.483	363	09/28/2020
3130ACE26	11314	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,954,400.00	9,967,900.00	1.375	1.483	363	09/28/2020
3130ACF33	11316	Federal Home Loan Bank		09/13/2017	10,000,000.00	9,951,300.00	10,000,000.00	1.875	1.875	713	09/13/2021
3130A6JG3	11325	Federal Home Loan Bank		09/21/2017	10,000,000.00	9,988,600.00	9,997,500.00	1.700	1.710	196	04/14/2020
3130ACKG8	11349	Federal Home Loan Bank		10/24/2017	15,000,000.00	15,003,750.00	15,000,000.00	2.200	2.200	1,119	10/24/2022
3130ACLO5	11357	Federal Home Loan Bank		10/30/2017	10,000,000.00	10,000,600.00	10,000,000.00	2.000	2.000	577	04/30/2021
3130ACN83	11358	Federal Home Loan Bank		10/30/2017	15,000,000.00	14,981,100.00	15,000,000.00	1.700	1.700	227	05/15/2020
3130A8HX4	11370	Federal Home Loan Bank		11/16/2017	5,000,000.00	5,000,600.00	4,972,500.00	2.000	2.211	638	06/30/2021
3130ACN83	11396	Federal Home Loan Bank		12/13/2017	10,000,000.00	9,987,400.00	9,952,000.00	1.700	1.903	227	05/15/2020
3130ACN83	11406	Federal Home Loan Bank		12/21/2017	15,000,000.00	14,981,100.00	14,896,500.00	1.700	1.995	227	05/15/2020
3130ACN83	11408	Federal Home Loan Bank		12/26/2017	20,000,000.00	19,974,800.00	19,875,000.00	1.700	1.969	227	05/15/2020
3130AD4J8	11410	Federal Home Loan Bank		12/27/2017	10,000,000.00	10,003,100.00	10,000,000.00	2.000	2.001	178	03/27/2020
3130ADC26	11433	Federal Home Loan Bank		01/29/2018	10,000,000.00	9,995,000.00	10,000,000.00	2.200	2.200	486	01/29/2021
3130ADN32	11437	Federal Home Loan Bank		02/09/2018	10,000,000.00	10,007,200.00	9,981,700.00	2.125	2.219	133	02/11/2020
3130ADN32	11438	Federal Home Loan Bank		02/09/2018	10,000,000.00	10,007,200.00	9,981,700.00	2.125	2.219	133	02/11/2020
3130ADN32	11439	Federal Home Loan Bank		02/09/2018	10,000,000.00	10,007,200.00	9,981,700.00	2.125	2.219	133	02/11/2020
3130ADN32	11440	Federal Home Loan Bank		02/09/2018	8,000,000.00	8,005,760.00	7,985,360.00	2.125	2.219	133	02/11/2020
3130AECJ7	11512	Federal Home Loan Bank		05/21/2018	15,000,000.00	15,073,050.00	14,994,600.00	2.625	2.643	240	05/28/2020
3130ADFV9	11524	Federal Home Loan Bank		06/19/2018	10,000,000.00	10,000,800.00	9,900,000.00	2.250	2.648	486	01/29/2021
3130ADG22	11549	Federal Home Loan Bank		08/23/2018	10,000,000.00	10,000,600.00	9,928,800.00	2.090	2.605	114	01/23/2020
3130AEWA4	11564	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,116,250.00	14,967,750.00	2.625	2.733	366	10/01/2020
3130AEWA4	11565	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,116,250.00	14,967,750.00	2.625	2.733	366	10/01/2020
3130AF5B9	11576	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,265,100.00	9,993,500.00	3.000	3.023	742	10/12/2021
3130AF5B9	11577	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,265,100.00	9,993,500.00	3.000	3.023	742	10/12/2021

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Agency Callables (Aaa/AA+)											
3130ACF66	11643	Federal Home Loan Bank		01/09/2019	10,000,000.00	9,975,800.00	9,792,000.00	2.150	2.742	1,091	09/26/2022
3130AFRA7	11647	Federal Home Loan Bank		01/29/2019	10,000,000.00	10,024,900.00	10,000,000.00	2.650	2.650	486	01/29/2021
3130AFTE7	11651	Federal Home Loan Bank		01/30/2019	15,000,000.00	15,043,350.00	15,000,000.00	2.770	2.770	1,032	07/29/2022
3130AG2Z7	11677	Federal Home Loan Bank		03/25/2019	12,000,000.00	12,046,920.00	12,000,000.00	2.650	2.650	906	03/25/2022
3130AG5Z4	11720	Federal Home Loan Bank		04/15/2019	10,000,000.00	10,030,300.00	10,000,000.00	2.625	2.625	1,658	04/15/2024
3130AGBF1	11721	Federal Home Loan Bank		04/16/2019	25,000,000.00	25,044,250.00	25,000,000.00	2.600	2.601	654	07/16/2021
3130AGY77	11725	Federal Home Loan Bank		04/17/2019	8,000,000.00	8,002,320.00	8,000,000.00	2.740	2.740	1,660	04/17/2024
3130ACH72	11746	Federal Home Loan Bank		04/29/2019	25,000,000.00	25,039,236.11	24,896,736.11	2.260	2.434	1,099	10/04/2022
3130AGCH6	11748	Federal Home Loan Bank		04/30/2019	10,000,000.00	10,003,800.00	10,000,000.00	2.540	2.541	486	01/29/2021
3130AGLD5	11786	Federal Home Loan Bank		07/03/2019	15,000,000.00	15,052,950.00	15,014,070.00	1.875	1.827	645	07/07/2021
3130AGXT7	11821	Federal Home Loan Bank		08/22/2019	10,000,000.00	9,998,800.00	10,000,000.00	2.000	2.000	325	08/21/2020
3130AGXT7	11822	Federal Home Loan Bank		08/22/2019	10,000,000.00	9,998,800.00	10,000,000.00	2.000	2.000	325	08/21/2020
3130AGXL4	11824	Federal Home Loan Bank		08/23/2019	15,000,000.00	14,968,800.00	15,000,000.00	2.050	2.050	695	08/26/2021
3130AGXV2	11825	Federal Home Loan Bank		08/26/2019	15,000,000.00	14,986,200.00	15,000,000.00	2.070	2.070	695	08/26/2021
3130AGYJ8	11831	Federal Home Loan Bank		08/28/2019	20,000,000.00	19,995,600.00	20,000,000.00	2.000	2.000	1,060	08/26/2022
3130AGZE8	11837	Federal Home Loan Bank		08/30/2019	15,000,000.00	14,965,950.00	15,000,000.00	2.050	2.050	514	02/26/2021
3130AH2K8	11849	Federal Home Loan Bank		09/10/2019	15,000,000.00	15,000,300.00	15,000,000.00	2.050	2.050	345	09/10/2020
3130AH2K8	11850	Federal Home Loan Bank		09/10/2019	10,000,000.00	10,000,200.00	10,000,000.00	2.050	2.050	345	09/10/2020
3130AH5N9	11863	Federal Home Loan Bank		09/26/2019	10,000,000.00	9,997,666.67	10,001,666.67	2.000	2.001	631	06/23/2021
3134G9DF1	10975	Federal Home Loan Mtg Corp		05/04/2016	15,000,000.00	14,976,450.00	15,000,000.00	1.410	1.410	126	02/04/2020
3134G9F85	11030	Federal Home Loan Mtg Corp		06/30/2016	25,000,000.00	24,895,750.00	25,000,000.00	1.320	1.320	365	09/30/2020
3137EAEC9	11066	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	9,896,600.00	9,949,200.00	1.125	1.230	681	08/12/2021
3134GAUL6	11106	Federal Home Loan Mtg Corp		10/25/2016	15,000,000.00	14,991,750.00	15,000,000.00	1.200	1.200	24	10/25/2019
3137EAEE5	11190	Federal Home Loan Mtg Corp		01/17/2017	10,000,000.00	9,987,800.00	9,989,200.00	1.500	1.537	108	01/17/2020
3137EAEE5	11191	Federal Home Loan Mtg Corp		01/17/2017	10,000,000.00	9,987,800.00	9,989,200.00	1.500	1.537	108	01/17/2020
3137EAEF2	11252	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,970,900.00	9,965,800.00	1.375	1.492	202	04/20/2020
3137EAEF2	11253	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,970,900.00	9,965,800.00	1.375	1.492	202	04/20/2020
3137EAEF2	11254	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,970,900.00	9,965,800.00	1.375	1.492	202	04/20/2020
3134GBHY1	11256	Federal Home Loan Mtg Corp		04/25/2017	15,000,000.00	14,994,750.00	15,000,000.00	1.500	1.500	24	10/25/2019
3134GBHQ8	11260	Federal Home Loan Mtg Corp		04/27/2017	20,000,000.00	19,974,200.00	20,000,000.00	1.700	1.700	300	07/27/2020
3134GBEE8	11261	Federal Home Loan Mtg Corp		04/27/2017	15,000,000.00	14,997,000.00	15,000,000.00	1.750	1.750	300	07/27/2020
3134GBHC9	11268	Federal Home Loan Mtg Corp		04/28/2017	5,000,000.00	4,999,900.00	5,000,000.00	1.850	1.850	392	10/27/2020
3134GBLC4	11282	Federal Home Loan Mtg Corp		05/18/2017	5,000,000.00	4,991,650.00	4,997,500.00	1.800	1.815	414	11/18/2020
3134GBXG2	11299	Federal Home Loan Mtg Corp		06/30/2017	10,000,000.00	9,988,100.00	10,000,000.00	1.550	1.550	87	12/27/2019
3134GBYF3	11308	Federal Home Loan Mtg Corp		07/27/2017	10,000,000.00	10,002,300.00	10,000,000.00	1.800	1.800	484	01/27/2021
3134GBH21	11327	Federal Home Loan Mtg Corp		09/29/2017	10,000,000.00	9,978,100.00	10,000,000.00	1.700	1.700	364	09/29/2020

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Agency Callables (Aaa/AA+)											
3137EAEK1	11367	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,010,300.00	9,990,400.00	1.875	1.908	413	11/17/2020
3137EAEK1	11368	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,010,300.00	9,990,400.00	1.875	1.908	413	11/17/2020
3134GBTJ1	11369	Federal Home Loan Mtg Corp		11/16/2017	10,000,000.00	9,978,400.00	9,940,000.00	1.830	2.006	609	06/01/2021
3134G95P8	11426	Federal Home Loan Mtg Corp		01/17/2018	10,000,000.00	9,990,600.00	9,905,000.00	2.125	2.380	694	08/25/2021
3137EAEL9	11446	Federal Home Loan Mtg Corp		02/16/2018	10,000,000.00	10,080,900.00	9,973,600.00	2.375	2.467	504	02/16/2021
3137EAEM7	11489	Federal Home Loan Mtg Corp		04/19/2018	15,000,000.00	15,051,150.00	14,996,700.00	2.500	2.511	205	04/23/2020
3137EAEM7	11490	Federal Home Loan Mtg Corp		04/19/2018	15,000,000.00	15,051,150.00	14,996,700.00	2.500	2.511	205	04/23/2020
3137EAEN5	11520	Federal Home Loan Mtg Corp		06/11/2018	15,000,000.00	15,606,450.00	14,918,400.00	2.750	2.867	1,357	06/19/2023
3134GTAR4	11678	Federal Home Loan Mtg Corp		03/26/2019	15,000,000.00	15,041,850.00	15,000,000.00	2.550	2.550	906	03/25/2022
3134GTAS2	11679	Federal Home Loan Mtg Corp		03/26/2019	7,000,000.00	7,020,020.00	7,000,000.00	2.500	2.500	906	03/25/2022
3134GTGA5	11698	Federal Home Loan Mtg Corp		04/08/2019	15,000,000.00	15,001,950.00	15,000,000.00	2.700	2.700	920	04/08/2022
3134GTDV2	11705	Federal Home Loan Mtg Corp		04/10/2019	25,000,000.00	25,092,750.00	25,000,000.00	2.700	2.700	1,470	10/10/2023
3134GTDC4	11707	Federal Home Loan Mtg Corp		04/10/2019	25,000,000.00	25,096,000.00	25,000,000.00	2.670	2.670	1,473	10/13/2023
3134GTFS7	11708	Federal Home Loan Mtg Corp		04/11/2019	25,000,000.00	25,005,000.00	25,000,000.00	2.700	2.700	1,106	10/11/2022
3134GTDE0	11716	Federal Home Loan Mtg Corp		04/12/2019	25,000,000.00	25,082,750.00	25,000,000.00	2.570	2.570	1,102	10/07/2022
3134GTHU0	11732	Federal Home Loan Mtg Corp		04/23/2019	25,000,000.00	25,008,500.00	25,000,000.00	2.811	2.811	1,483	10/23/2023
3134GTHU0	11733	Federal Home Loan Mtg Corp		04/23/2019	25,000,000.00	25,008,500.00	25,000,000.00	2.811	2.811	1,483	10/23/2023
3134GTKY8	11742	Federal Home Loan Mtg Corp		04/29/2019	50,000,000.00	50,107,000.00	50,000,000.00	2.670	2.671	1,123	10/28/2022
3134GTKX0	11747	Federal Home Loan Mtg Corp		04/30/2019	50,000,000.00	50,113,500.00	50,000,000.00	2.780	2.780	1,490	10/30/2023
3134GTKG7	11750	Federal Home Loan Mtg Corp		05/03/2019	20,000,000.00	20,244,200.00	20,000,000.00	2.600	2.600	1,676	05/03/2024
3134GTRO8	11767	Federal Home Loan Mtg Corp		06/03/2019	25,000,000.00	25,079,250.00	25,000,000.00	2.550	2.550	1,707	06/03/2024
3134GTRK1	11775	Federal Home Loan Mtg Corp		06/17/2019	15,000,000.00	15,044,400.00	15,000,000.00	2.550	2.550	1,721	06/17/2024
3134GTTX10	11776	Federal Home Loan Mtg Corp		06/20/2019	10,000,000.00	10,005,600.00	10,000,000.00	2.250	2.250	1,724	06/20/2024
3134GTTK9	11779	Federal Home Loan Mtg Corp		06/26/2019	10,000,000.00	10,014,100.00	10,000,000.00	2.375	2.375	1,730	06/26/2024
3134GTM67	11799	Federal Home Loan Mtg Corp		07/30/2019	10,000,000.00	10,004,700.00	10,000,000.00	2.300	2.300	1,764	07/30/2024
3134GTM34	11803	Federal Home Loan Mtg Corp		07/31/2019	10,000,000.00	10,014,650.00	10,001,150.00	2.070	2.070	1,032	07/29/2022
3134GTU84	11804	Federal Home Loan Mtg Corp		08/05/2019	10,000,000.00	10,002,100.00	10,000,000.00	2.000	2.000	674	08/05/2021
3134GTX32	11806	Federal Home Loan Mtg Corp		08/08/2019	10,000,000.00	9,986,400.00	10,000,000.00	2.125	2.125	496	02/08/2021
3134GT2P7	11819	Federal Home Loan Mtg Corp		08/19/2019	15,000,000.00	14,999,850.00	15,000,000.00	1.980	1.980	1,053	08/19/2022
3134GT2H5	11828	Federal Home Loan Mtg Corp		08/27/2019	15,000,000.00	15,000,450.00	14,966,250.00	2.000	2.048	1,792	08/27/2024
3134GT3X9	11830	Federal Home Loan Mtg Corp		08/28/2019	15,000,000.00	14,927,850.00	15,000,000.00	2.010	2.010	1,793	08/28/2024
3134GT5A7	11838	Federal Home Loan Mtg Corp		09/05/2019	15,000,000.00	14,872,800.00	14,956,500.00	1.750	1.826	1,435	09/05/2023
3134GT6P3	11846	Federal Home Loan Mtg Corp		09/09/2019	10,000,000.00	9,970,400.00	10,000,000.00	1.880	1.880	709	09/09/2021
3134GT6H1	11853	Federal Home Loan Mtg Corp		09/11/2019	13,000,000.00	12,985,454.44	12,994,944.44	2.000	2.011	1,805	09/09/2024
3136G2R74	10822	Federal National Mtg Assn		11/05/2015	15,000,000.00	14,992,050.00	15,000,000.00	1.400	1.400	35	11/05/2019
3136G34J1	11076	Federal National Mtg Assn		09/01/2016	5,000,000.00	4,987,750.00	4,983,750.00	1.000	1.100	84	12/24/2019

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Agency Callables (Aaa/AA+)											
3136G4DA8	11102	Federal National Mtg Assn		10/19/2016	15,000,000.00	14,975,100.00	15,000,000.00	1.200	1.200	90	12/30/2019
3136G4BQ5	11104	Federal National Mtg Assn		10/19/2016	10,000,000.00	9,982,700.00	9,997,500.00	1.250	1.258	98	01/07/2020
3136G4DR1	11114	Federal National Mtg Assn		10/26/2016	10,000,000.00	9,996,100.00	9,987,500.00	1.100	1.143	16	10/17/2019
3135G0Q71	11116	Federal National Mtg Assn		10/28/2016	10,000,000.00	9,994,700.00	10,000,000.00	1.250	1.250	27	10/28/2019
3135G0P72	11129	Federal National Mtg Assn		11/10/2016	10,000,000.00	9,969,600.00	10,000,000.00	1.375	1.375	181	03/30/2020
3136G4GU1	11146	Federal National Mtg Assn		11/29/2016	10,000,000.00	9,990,700.00	9,985,000.00	1.400	1.451	55	11/25/2019
3136G4HH9	11151	Federal National Mtg Assn		11/30/2016	10,000,000.00	9,987,000.00	10,000,000.00	1.500	1.500	148	02/26/2020
3136G4GU1	11172	Federal National Mtg Assn		12/19/2016	15,000,000.00	14,986,050.00	14,888,700.00	1.400	1.660	55	11/25/2019
3135G0S38	11184	Federal National Mtg Assn		01/09/2017	15,000,000.00	15,107,400.00	14,973,150.00	2.000	2.038	827	01/05/2022
3136G4GU1	11242	Federal National Mtg Assn		04/07/2017	9,000,000.00	8,991,630.00	8,968,500.00	1.400	1.536	55	11/25/2019
3135G0T60	11309	Federal National Mtg Assn		08/01/2017	10,000,000.00	9,972,800.00	9,969,700.00	1.500	1.604	303	07/30/2020
3135G0T60	11310	Federal National Mtg Assn		08/01/2017	10,000,000.00	9,972,800.00	9,969,700.00	1.500	1.604	303	07/30/2020
3135G0T78	11331	Federal National Mtg Assn		10/06/2017	15,000,000.00	15,152,400.00	14,990,100.00	2.000	2.014	1,100	10/05/2022
3135G0T78	11332	Federal National Mtg Assn		10/06/2017	10,000,000.00	10,101,600.00	9,993,400.00	2.000	2.014	1,100	10/05/2022
3136G4PK3	11398	Federal National Mtg Assn		12/14/2017	15,000,000.00	14,976,900.00	14,898,600.00	1.750	2.000	363	09/28/2020
3136G4QB2	11422	Federal National Mtg Assn		01/16/2018	15,000,000.00	14,983,950.00	14,884,500.00	1.850	2.140	378	10/13/2020
3136G4RB1	11463	Federal National Mtg Assn		03/27/2018	8,000,000.00	8,001,680.00	7,912,800.00	2.150	2.551	483	01/26/2021
3135G0U27	11479	Federal National Mtg Assn		04/13/2018	10,000,000.00	10,119,100.00	9,985,100.00	2.500	2.552	560	04/13/2021
3135G0U43	11568	Federal National Mtg Assn		09/14/2018	20,000,000.00	20,959,800.00	19,918,000.00	2.875	2.964	1,442	09/12/2023
3135G0U84	11588	Federal National Mtg Assn		11/01/2018	10,000,000.00	10,108,200.00	9,994,200.00	2.875	2.905	395	10/30/2020
3135G0U92	11644	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,213,600.00	9,992,800.00	2.625	2.650	833	01/11/2022
3135G0U92	11645	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,213,600.00	9,992,800.00	2.625	2.650	833	01/11/2022
3135G0V59	11718	Federal National Mtg Assn		04/12/2019	15,000,000.00	15,239,700.00	14,950,800.00	2.250	2.364	924	04/12/2022
3135G0V59	11719	Federal National Mtg Assn		04/12/2019	30,000,000.00	30,479,400.00	29,870,400.00	2.250	2.400	924	04/12/2022
3136G05D9	11745	Federal National Mtg Assn		04/29/2019	25,000,000.00	24,948,250.00	24,734,250.00	1.660	2.358	416	11/20/2020
3135G0V75	11788	Federal National Mtg Assn		07/08/2019	20,000,000.00	20,114,000.00	19,924,200.00	1.750	1.830	1,736	07/02/2024
3135G0W33	11840	Federal National Mtg Assn		09/06/2019	20,000,000.00	19,858,200.00	19,930,400.00	1.375	1.494	1,071	09/06/2022
3135G0W33	11841	Federal National Mtg Assn		09/06/2019	20,000,000.00	19,858,200.00	19,930,400.00	1.375	1.494	1,071	09/06/2022
3135G0W33	11842	Federal National Mtg Assn		09/06/2019	20,000,000.00	19,858,200.00	19,930,400.00	1.375	1.494	1,071	09/06/2022
Subtotal and Average			2,481,504,088.23		2,440,900,000.00	2,447,078,327.05	2,437,163,153.05	2.050	736		
Asset Backed Securities											
02008QAB6	11770	Ally Auto Receivables Trust		06/11/2019	5,000,000.00	5,009,050.00	4,999,494.00	2.340	2.300	1,018	07/15/2022
02007RAC3	11856	Ally Auto Receivables Trust		09/17/2019	9,500,000.00	9,505,985.00	9,499,732.10	1.300	1.283	1,688	05/15/2024
05588CAC6	11858	BMW Vehicle Owner Trust		09/18/2019	4,500,000.00	4,501,890.00	4,499,395.20	1.920	1.934	1,577	01/25/2024

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
September 30, 2019**

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											
05588CAB8	11860	BMW Vehicle Owner Trust		09/18/2019	3,500,000.00	3,500,665.00	3,499,926.15	2.050	2.060	967	05/25/2022
14042WAC4	11760	Capital One Prime Auto Rec		05/30/2019	3,000,000.00	3,034,020.00	2,999,392.20	2.510	2.533	1,506	11/15/2023
14043TAF3	11859	Capital One Prime Auto Rec		09/18/2019	5,000,000.00	5,003,100.00	4,999,719.00	1.920	1.930	1,688	05/15/2024
31680YAB3	11752	Fifth Third Auto Trust		05/08/2019	3,750,000.00	3,764,550.00	3,749,793.38	2.660	2.679	958	05/16/2022
34528DAE3	11800	Ford Credit Auto Lease Trust		07/30/2019	3,200,000.00	3,220,768.00	3,199,557.12	2.270	2.289	1,141	11/15/2022
34528DAD5	11801	Ford Credit Auto Lease Trust		07/30/2019	10,000,000.00	10,033,000.00	9,998,254.00	2.220	2.188	1,110	10/15/2022
34532DAD9	11777	Ford Credit Auto Owner Trust		06/21/2019	9,500,000.00	9,554,340.00	9,498,136.10	2.235	2.255	1,475	10/15/2023
36257FAD2	11726	GM Financial		04/17/2019	4,000,000.00	4,062,480.00	3,999,674.40	2.650	2.668	1,599	02/16/2024
36257FAB6	11727	GM Financial		04/17/2019	4,327,909.19	4,340,806.36	4,327,519.68	2.660	2.681	989	06/16/2022
36257AAD3	11751	GM Financial		05/08/2019	1,750,000.00	1,763,090.00	1,749,939.63	2.670	2.687	902	03/21/2022
36257PAD0	11797	GM Financial		07/24/2019	3,000,000.00	3,017,880.00	2,999,634.60	1.300	1.309	1,659	04/16/2024
38013TAD3	11810	GM Financial		08/14/2019	5,500,000.00	5,497,415.00	5,499,393.35	2.030	1.973	993	06/20/2022
38013TAE1	11811	GM Financial		08/14/2019	2,500,000.00	2,499,950.00	2,499,765.00	2.030	1.988	1,388	07/20/2023
44932NAB6	11703	Hyundai Auto Rec Trust		04/10/2019	2,000,000.00	2,007,600.00	1,999,997.00	2.670	2.685	806	12/15/2021
44932NAD2	11706	Hyundai Auto Rec Trust		04/10/2019	3,000,000.00	3,035,700.00	2,999,605.20	2.660	2.630	1,353	06/15/2023
43815NAC8	11829	Hyundai Auto Rec Trust		08/27/2019	4,750,000.00	4,739,930.00	4,749,960.58	1.780	1.787	1,414	08/15/2023
41284WAB6	11780	Harley Davidson Motorcycle		06/26/2019	3,000,000.00	3,002,700.00	2,999,962.50	2.370	2.383	957	05/15/2022
477870AC3	11798	John Deere Owner Trust		07/24/2019	1,250,000.00	1,258,225.00	1,249,734.63	2.210	2.107	1,536	12/15/2023
58769TAD7	11861	Mercedes Benz Auto Rec		09/25/2019	8,250,000.00	8,259,405.00	8,248,863.98	1.940	1.954	1,627	03/15/2024
98162GAD4	11820	World Omni Automobile Lease		08/21/2019	4,800,000.00	4,799,376.00	4,799,216.16	2.030	2.049	1,141	11/15/2022
Subtotal and Average			86,255,127.06		105,077,909.19	105,411,925.36	105,066,665.96		2.110	1,324	
Total and Average			5,781,660,412.62		5,816,820,909.19	5,829,729,460.09	5,800,807,583.86		2.162	554	

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Cash
September 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity
Average Balance			0.00							0
Total Cash and Investments			5,781,660,412.62		5,816,820,909.19	5,829,729,460.09	5,800,807,583.86		2.162	554

**Alameda County Investment Pool
Transaction Activity Report
September 1, 2019 - September 30, 2019
Sorted by Fund - Transaction Date
All Funds**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11516	100	798189PB6	SJSHGR 2.657%	Redemption	09/01/2019	SAN JOSE		5,000,000.00		5,000,000.00
11516	100	798189PB6	SJSHGR 2.657%	Interest	09/01/2019	SAN JOSE			66,425.00	66,425.00
11690	100	SYS11690	BRIDGE 2.39% MAT	Interest	09/02/2019	Bridge Bank			82,322.22	82,322.22
10927	100	478160BS2	JOHNSON &	Interest	09/03/2019	Johnson & Johnson			16,500.00	16,500.00
11225	100	0258M0EE5	AMEX 2.2% MAT	Interest	09/03/2019	American Express			27,500.00	27,500.00
11226	100	478160CD4	JOHNSON &	Interest	09/03/2019	Johnson & Johnson			123,750.00	123,750.00
11702	100	912828VV9	UNITED STATES	Interest	09/03/2019	U.S. Treasury			531,250.00	531,250.00
11702	100	912828VV9	UNITED STATES	Accr Int	09/03/2019	U.S. Treasury		115,489.13	-115,489.13	0.00
11744	100	9128282D1	UNITED STATES	Interest	09/03/2019	U.S. Treasury			687,500.00	687,500.00
11744	100	9128282D1	UNITED STATES	Accr Int	09/03/2019	U.S. Treasury		112,092.39	-112,092.39	0.00
11787	100	SYS11787	CALBT 2.38% MAT	Interest	09/03/2019	California Bank & Tr			61,483.33	61,483.33
11808	100	9128282S8	UNITED STATES	Interest	09/03/2019	U.S. Treasury			406,250.00	406,250.00
11808	100	9128282S8	UNITED STATES	Accr Int	09/03/2019	U.S. Treasury		366,508.15	-366,508.15	0.00
11697	100	89114MA80	TD 2.58% MAT	Redemption	09/04/2019	Toronto Dominion		50,000,000.00		50,000,000.00
11697	100	89114MA80	TD 2.58% MAT	Interest	09/04/2019	Toronto Dominion			544,666.65	544,666.65
11758	100	SYS11758	CBC 2.25% MAT	Interest	09/04/2019	California Bank of C			19,226.91	19,226.91
11758	100	SYS11758	CBC 2.25% MAT	Interest	09/04/2019	California Bank of C			19,226.91	19,226.91
11761	100	SYS11761	CBC 2.25% MAT	Interest	09/04/2019	California Bank of C			28,840.35	28,840.35
11838	100	3134GT5A7	FEDERAL HOME LN	Purchase	09/05/2019	Federal Home Loan	14,956,500.00			-14,956,500.00
11768	100	3133EKPO3	FEDERAL FARM CR	Redemption	09/05/2019	Federal Farm Credit		15,000,000.00		15,000,000.00
11768	100	3133EKPO3	FEDERAL FARM CR	Interest	09/05/2019	Federal Farm Credit			90,000.00	90,000.00
10472	100	SYS10472	CTRSTF 0.1%	Interest	09/05/2019	CalTrust - Short Ter			75,927.21	75,927.21
11839	100	14913Q3A5	CAT 1.9% MAT	Purchase	09/06/2019	Caterpillar Inc.	5,991,660.00			-5,991,660.00
11840	100	3135G0W33	FNMA 1.375% MAT	Purchase	09/06/2019	Federal National Mtg	19,930,400.00			-19,930,400.00
11841	100	3135G0W33	FNMA 1.375% MAT	Purchase	09/06/2019	Federal National Mtg	19,930,400.00			-19,930,400.00
11842	100	3135G0W33	FNMA 1.375% MAT	Purchase	09/06/2019	Federal National Mtg	19,930,400.00			-19,930,400.00
11843	100	912828S92	UNITED STATES	Purchase	09/06/2019	U.S. Treasury	49,699,558.42			-49,699,558.42
11844	100	912828YC8	UNITED STATES	Purchase	09/06/2019	U.S. Treasury	49,986,972.02			-49,986,972.02
11805	100	SYS11805	BANKSF 2.% MAT	Interest	09/06/2019	Bank of San Francisc			8,888.89	8,888.89
11848	100	SYS11848	CBB 2.49% MAT	Purchase	09/09/2019	Community Bank of th	5,000,000.00			-5,000,000.00
11845	100	3133EKM45	FEDERAL FARM CR	Purchase	09/09/2019	Federal Farm Credit	9,990,350.00			-9,990,350.00
11846	100	3134GT6P3	FEDERAL HOME LN	Purchase	09/09/2019	Federal Home Loan	10,000,000.00			-10,000,000.00
11087	100	3136G34K8	FEDERAL NATL MTG	Redemption	09/09/2019	Federal National Mtg		10,000,000.00		10,000,000.00
11243	100	3134GA7A6	FEDERAL HOME LN	Redemption	09/09/2019	Federal Home Loan		15,000,000.00		15,000,000.00

Portfolio POOL

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Report Ver. 7.3.6.1

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11285	100	3134GA7A6	FEDERAL HOME LN	Redemption	09/09/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11667	100	SYS11667	CBB 2.5% MAT	Redemption	09/09/2019	Community Bank of th		5,000,000.00		5,000,000.00
11087	100	3136G34K8	FEDERAL NATL MTG	Interest	09/09/2019	Federal National Mtg			56,250.00	56,250.00
11243	100	3134GA7A6	FEDERAL HOME LN	Interest	09/09/2019	Federal Home Loan			112,500.00	112,500.00
11285	100	3134GA7A6	FEDERAL HOME LN	Interest	09/09/2019	Federal Home Loan			75,000.00	75,000.00
11667	100	SYS11667	CBB 2.5% MAT	Interest	09/09/2019	Community Bank of th			47,500.75	47,500.75
11849	100	3130AH2K8	FEDERAL HOME	Purchase	09/10/2019	Federal Home Loan	15,000,000.00			-15,000,000.00
11850	100	3130AH2K8	FEDERAL HOME	Purchase	09/10/2019	Federal Home Loan	10,000,000.00			-10,000,000.00
11754	100	SYS11754	5STAR 2.51% MAT	Interest	09/10/2019	Five Star Bank			20,577.99	20,577.99
11851	100	037833DM9	APPLE INC, SR NT	Purchase	09/11/2019	Apple Inc.	2,993,160.00			-2,993,160.00
11852	100	037833DL1	APPLE INC, SR GLBL	Purchase	09/11/2019	Apple Inc.	999,830.00			-999,830.00
11853	100	3134GT6H1	FEDERAL HOME LN	Purchase	09/11/2019	Federal Home Loan	12,994,944.44			-12,994,944.44
11568	100	3135G0U43	FEDERAL NATL MTG	Interest	09/12/2019	Federal National Mtg			287,500.00	287,500.00
11665	100	3133EHXZ1	FEDERAL FARM CR	Interest	09/12/2019	Federal Farm Credit			100,000.00	100,000.00
11757	100	SYS11757	EWEST 2.8% MAT	Interest	09/12/2019	East West Bank			84,487.44	84,487.44
11160	100	3133EGU52	FEDERAL FARM CR	Redemption	09/13/2019	Federal Farm Credit		15,000,000.00		15,000,000.00
11161	100	3133EGU52	FEDERAL FARM CR	Redemption	09/13/2019	Federal Farm Credit		7,000,000.00		7,000,000.00
11772	100	45905U3L6	IBRD 2.77% MAT	Redemption	09/13/2019	International Bank R		15,000,000.00		15,000,000.00
11160	100	3133EGU52	FEDERAL FARM CR	Interest	09/13/2019	Federal Farm Credit			111,750.00	111,750.00
11161	100	3133EGU52	FEDERAL FARM CR	Interest	09/13/2019	Federal Farm Credit			52,150.00	52,150.00
11231	100	3133EHCA9	FEDERAL FARM CR	Interest	09/13/2019	Federal Farm Credit			44,000.00	44,000.00
11316	100	3130ACF33	FEDERAL HOME	Interest	09/13/2019	Federal Home Loan			93,750.00	93,750.00
11669	100	SYS11669	SELFHP 2.1% MAT	Interest	09/13/2019	Self-Help Federal Cr			307.42	307.42
11772	100	45905U3L6	IBRD 2.77% MAT	Interest	09/13/2019	International Bank R			103,950.00	103,950.00
11164	100	3133EGU60	FEDERAL FARM CR	Interest	09/14/2019	Federal Farm Credit			45,500.00	45,500.00
11165	100	3133EGU60	FEDERAL FARM CR	Interest	09/14/2019	Federal Farm Credit			136,500.00	136,500.00
11703	100	44932NAB6	HART 2.67% MAT	Interest	09/15/2019	Hyundai Auto Rec Tru			4,298.50	4,298.50
11703	100	44932NAB6	HART 2.67% MAT	Redemption	09/15/2019	Hyundai Auto Rec Tru		68,506.18		68,506.18
11706	100	44932NAD2	HART 2.66% MAT	Interest	09/15/2019	Hyundai Auto Rec Tru			6,519.55	6,519.55
11706	100	44932NAD2	HART 2.66% MAT	Redemption	09/15/2019	Hyundai Auto Rec Tru		63,126.88		63,126.88
11770	100	02008QAB6	ALLYA 2.34% MAT	Interest	09/15/2019	Ally Auto Receivable			9,498.97	9,498.97
11770	100	02008QAB6	ALLYA 2.34% MAT	Redemption	09/15/2019	Ally Auto Receivable		136,780.60		136,780.60
11777	100	34532DAD9	FORDO 2.235% MAT	Interest	09/15/2019	Ford Credit Auto Own			17,392.74	17,392.74
11777	100	34532DAD9	FORDO 2.235% MAT	Redemption	09/15/2019	Ford Credit Auto Own		182,559.89		182,559.89
11780	100	41284WAB6	HDMOT 2.37% MAT	Interest	09/15/2019	Harley Davidson Moto			5,755.52	5,755.52
11780	100	41284WAB6	HDMOT 2.37% MAT	Redemption	09/15/2019	Harley Davidson Moto		86,949.96		86,949.96
11798	100	477870AC3	JDOT 2.21% MAT	Interest	09/15/2019	John Deere Owner			542.06	542.06
11798	100	477870AC3	JDOT 2.21% MAT	Redemption	09/15/2019	John Deere Owner		23,127.69		23,127.69
11800	100	34528DAE3	FORDL 2.27% MAT	Interest	09/15/2019	Ford Credit Auto Lea			6,053.33	6,053.33
11800	100	34528DAE3	FORDL 2.27% MAT	Redemption	09/15/2019	Ford Credit Auto Lea		80,170.47		80,170.47

**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
11801	100	34528DAD5	FORDL 2.22% MAT	Interest	09/15/2019	Ford Credit Auto Lea			18,544.96	18,544.96
11801	100	34528DAD5	FORDL 2.22% MAT	Redemption	09/15/2019	Ford Credit Auto Lea		257,469.10		257,469.10
11854	100	69353RFE3	PNC BK N A	Purchase	09/16/2019	PNC Bank NA	13,357,499.31			-13,357,499.31
11014	100	3133EGFY6	FEDERAL FARM CR	Interest	09/16/2019	Federal Farm Credit			105,000.00	105,000.00
11567	100	88579YBA8	3M CO, FR	Interest	09/16/2019	3M Corp			60,000.00	60,000.00
11726	100	36257FAD2	GM 2.65% MAT	Interest	09/16/2019	GM Financial			8,833.34	8,833.34
11726	100	36257FAD2	GM 2.65% MAT	Redemption	09/16/2019	GM Financial		73,111.13		73,111.13
11727	100	36257FAB6	GM 2.66% MAT	Interest	09/16/2019	GM Financial			10,569.84	10,569.84
11727	100	36257FAB6	GM 2.66% MAT	Redemption	09/16/2019	GM Financial		440,437.51		440,437.51
11770	100	02008QAB6	ALLYA 2.34% MAT	Interest	09/16/2019	Ally Auto Receivable			9,750.00	9,750.00
11770	100	02008QAB6	ALLYA 2.34% MAT	Redemption	09/16/2019	Ally Auto Receivable		131,249.47		131,249.47
11797	100	36257PAD0	GM 1.3% MAT	Interest	09/16/2019	GM Financial			3,256.45	3,256.45
11797	100	36257PAD0	GM 1.3% MAT	Redemption	09/16/2019	GM Financial		52,969.89		52,969.89
11829	100	43815NAC8	HART 1.78% MAT	Interest	09/16/2019	Hyundai Auto Rec Tru			4,463.16	4,463.16
11829	100	43815NAC8	HART 1.78% MAT	Redemption	09/16/2019	Hyundai Auto Rec Tru		96,326.22		96,326.22
11856	100	02007RAC3	ALLYA 1.3% MAT	Purchase	09/17/2019	Ally Auto Receivable	9,499,732.10			-9,499,732.10
11855	100	3133EKP67	FEDERAL FARM CR	Purchase	09/17/2019	Federal Farm Credit	9,981,600.00			-9,981,600.00
11729	100	SYS11729	UB-LOC 2.0% MAT	Interest	09/17/2019	Union Bank - LOC			8,611.11	8,611.11
11752	100	31680YAB3	FITAT 2.66% MAT	Interest	09/17/2019	Fifth Third Auto Tru			8,318.68	8,318.68
11752	100	31680YAB3	FITAT 2.66% MAT	Redemption	09/17/2019	Fifth Third Auto Tru		112,086.29		112,086.29
11760	100	14042WAC4	COPAR 2.51% MAT	Interest	09/17/2019	Capital One Prime Au			6,286.70	6,286.70
11760	100	14042WAC4	COPAR 2.51% MAT	Redemption	09/17/2019	Capital One Prime Au		57,761.57		57,761.57
11858	100	05588CAC6	BMWOT 1.92% MAT	Purchase	09/18/2019	BMW Vehicle Owner	4,499,395.20			-4,499,395.20
11860	100	05588CAB8	BMWOT 2.05% MAT	Purchase	09/18/2019	BMW Vehicle Owner	3,499,926.15			-3,499,926.15
11859	100	14043TAF3	COPAR 1.92% MAT	Purchase	09/18/2019	Capital One Prime Au	4,999,719.00			-4,999,719.00
11648	100	25215FEQ3	DEXCRD 2.68% MAT	Redemption	09/18/2019	Dexia Credit SA		50,000,000.00		50,000,000.00
11648	100	25215FEQ3	DEXCRD 2.68% MAT	Interest	09/18/2019	Dexia Credit SA			863,555.55	863,555.55
11672	100	3130AG4E2	FHLB 2.55% MAT	Redemption	09/19/2019	Federal Home Loan		20,000,000.00		20,000,000.00
11672	100	3130AG4E2	FHLB 2.55% MAT	Interest	09/19/2019	Federal Home Loan			127,500.00	127,500.00
11676	100	3130AG3Z6	FEDERAL HOME	Redemption	09/20/2019	Federal Home Loan		20,000,000.00		20,000,000.00
11682	100	62478TY52	MUFG 2.6% MAT	Redemption	09/20/2019	MUFG UNION BANK		50,000,000.00		50,000,000.00
11676	100	3130AG3Z6	FEDERAL HOME	Interest	09/20/2019	Federal Home Loan			258,000.00	258,000.00
11682	100	62478TY52	MUFG 2.6% MAT	Interest	09/20/2019	MUFG UNION BANK			642,777.80	642,777.80
11782	100	17275RBJ0	CISCO SYS INC, SR	Interest	09/20/2019	CISCO SYSTEMS			83,250.00	83,250.00
11782	100	17275RBJ0	CISCO SYS INC, SR	Accr Int	09/20/2019	CISCO SYSTEMS		44,862.50	-44,862.50	0.00
11751	100	36257AAD3	GM 2.67% MAT	Interest	09/20/2019	GM Financial			3,893.75	3,893.75
11751	100	36257AAD3	GM 2.67% MAT	Redemption	09/20/2019	GM Financial		54,243.48		54,243.48
11810	100	38013TAD3	GM 2.03% MAT	Interest	09/20/2019	GM Financial			11,165.00	11,165.00
11810	100	38013TAD3	GM 2.03% MAT	Redemption	09/20/2019	GM Financial		158,167.78		158,167.78
11811	100	38013TAE1	GM 2.03% MAT	Interest	09/20/2019	GM Financial			5,075.02	5,075.02

Portfolio POOL

RC

**Alameda County Investment Pool
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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11811	100	38013TAE1	GM 2.03% MAT	Redemption	09/20/2019	GM Financial		51,553.55		51,553.55
11861	100	58769TAD7	MBART 1.94% MAT	Purchase	09/25/2019	Mercedes Benz Auto	8,248,863.98			-8,248,863.98
11677	100	3130AGZ27	FEDERAL HOME	Interest	09/25/2019	Federal Home Loan			159,000.00	159,000.00
11678	100	3134GTAR4	FEDERAL HOME LN	Interest	09/25/2019	Federal Home Loan			191,250.00	191,250.00
11678	100	3134GTAR4	FEDERAL HOME LN	Accr Int	09/25/2019	Federal Home Loan		1,062.50	-1,062.50	0.00
11679	100	3134GTAS2	FEDERAL HOME LN	Interest	09/25/2019	Federal Home Loan			87,500.00	87,500.00
11679	100	3134GTAS2	FEDERAL HOME LN	Accr Int	09/25/2019	Federal Home Loan		486.11	-486.11	0.00
11820	100	98162GAD4	WOLS 2.03% MAT	Interest	09/25/2019	World Omni			6,496.00	6,496.00
11820	100	98162GAD4	WOLS 2.03% MAT	Redemption	09/25/2019	World Omni		119,926.86		119,926.86
11863	100	3130AH5N9	FEDERAL HOME	Purchase	09/26/2019	Federal Home Loan	10,001,666.67			-10,001,666.67
11862	100	912828VB3	UNITED STATES	Purchase	09/26/2019	U.S. Treasury	50,572,520.38			-50,572,520.38
11085	100	3133EGVJ1	FEDERAL FARM CR	Redemption	09/26/2019	Federal Farm Credit		10,000,000.00		10,000,000.00
11085	100	3133EGVJ1	FEDERAL FARM CR	Interest	09/26/2019	Federal Farm Credit			58,000.00	58,000.00
11643	100	3130ACF66	FEDERAL HOME	Interest	09/26/2019	Federal Home Loan			107,500.00	107,500.00
11864	100	62478T5T2	MUFG 2% MAT	Purchase	09/27/2019	MUFG UNION BANK	50,000,000.00			-50,000,000.00
11110	100	3135G0Q30	FEDERAL NATL MTG	Redemption	09/27/2019	Federal National Mtg		10,000,000.00		10,000,000.00
11683	100	3134GTAE3	FEDERAL HOME LN	Redemption	09/27/2019	Federal Home Loan		20,000,000.00		20,000,000.00
11110	100	3135G0Q30	FEDERAL NATL MTG	Interest	09/27/2019	Federal National Mtg			59,000.00	59,000.00
11410	100	3130AD4J8	FEDERAL HOME	Interest	09/27/2019	Federal Home Loan			100,000.00	100,000.00
11459	100	3133EJHL6	FEDERAL FARM CR	Interest	09/27/2019	Federal Farm Credit			118,750.00	118,750.00
11460	100	3133EJHL6	FEDERAL FARM CR	Interest	09/27/2019	Federal Farm Credit			118,750.00	118,750.00
11464	100	45905UQ80	IBRD 1.95% MAT	Interest	09/27/2019	International Bank R			97,500.00	97,500.00
11683	100	3134GTAE3	FEDERAL HOME LN	Interest	09/27/2019	Federal Home Loan			270,000.00	270,000.00
11469	100	3132X0Q53	FARMER 2.6% MAT	Interest	09/29/2019	FARMER MAC			130,000.00	130,000.00
11749	100	SYS11749	FREMNT 2.41% MAT	Interest	09/29/2019	Fremont Bank			72,634.72	72,634.72
11758	100	SYS11758	CBC 2.25% MAT	Interest	09/29/2019	California Bank of C			19,375.00	19,375.00
11866	100	89114N5Z4	TDSEC 2.04% MAT	Purchase	09/30/2019	TD Securities LLC	50,000,000.00			-50,000,000.00
11865	100	89233GCQ7	TOYOTA DISC NOTE	Purchase	09/30/2019	TOYOTA MOTOR	49,516,000.00			-49,516,000.00
11381	100	459058FQ1	IBRD 1.2% MAT	Redemption	09/30/2019	International Bank R		15,000,000.00		15,000,000.00
11386	100	459058FQ1	IBRD 1.2% MAT	Redemption	09/30/2019	International Bank R		15,000,000.00		15,000,000.00
11030	100	3134G9F85	FHLMC 1.32% MAT	Interest	09/30/2019	Federal Home Loan			165,000.00	165,000.00
11129	100	3135G0P72	FEDERAL NATL MTG	Interest	09/30/2019	Federal National Mtg			68,750.00	68,750.00
11312	100	3130ACE26	FEDERAL HOME	Interest	09/30/2019	Federal Home Loan			68,750.00	68,750.00
11313	100	3130ACE26	FEDERAL HOME	Interest	09/30/2019	Federal Home Loan			68,750.00	68,750.00
11314	100	3130ACE26	FEDERAL HOME	Interest	09/30/2019	Federal Home Loan			68,750.00	68,750.00
11327	100	3134GBH21	FEDERAL HOME LN	Interest	09/30/2019	Federal Home Loan			85,000.00	85,000.00
11356	100	45905UQ49	IBRD 1.8% MAT	Interest	09/30/2019	International Bank R			225,000.00	225,000.00
11381	100	459058FQ1	IBRD 1.2% MAT	Interest	09/30/2019	International Bank R			90,000.00	90,000.00
11386	100	459058FQ1	IBRD 1.2% MAT	Interest	09/30/2019	International Bank R			90,000.00	90,000.00
11398	100	3136G4PK3	FNMA 1.75% MAT	Interest	09/30/2019	Federal National Mtg			131,250.00	131,250.00

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11455	100	3130ADUJ9	FEDERAL HOME	Interest	09/30/2019	Federal Home Loan			178,125.00	178,125.00
11456	100	3130ADUJ9	FEDERAL HOME	Interest	09/30/2019	Federal Home Loan			178,125.00	178,125.00
11691	100	SYS11691	BSB 2.5% MAT	Interest	09/30/2019	Beneficial State Ban			20,333.33	20,333.33
11712	100	912828F21	UNITED STATES	Interest	09/30/2019	U.S. Treasury			531,250.00	531,250.00
11712	100	912828F21	UNITED STATES	Accr Int	09/30/2019	U.S. Treasury		31,933.06	-31,933.06	0.00
10470	100	SYS10470	CAMP 0.24%	Interest	09/30/2019	California Asset Mgm			242,606.08	242,606.08
11761	100	SYS11761	CBC 2.25% MAT	Interest	10/01/2019	California Bank of C			27,910.05	27,910.05
Totals for General Fund							511,581,097.67	359,918,958.36	9,613,314.44	-142,048,824.87
Grand Total							511,581,097.67	359,918,958.36	9,613,314.44	-142,048,824.87