



Gregory O. Lawson, Assistant Treasurer

Julie P. Manaois, Chief Deputy, Tax Collector

May 25, 2017

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

Dear Board Members:

RE: Investment Report – April 2017

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of April 2017. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of April 30, 2017 ⁽¹⁾. This report reflects the 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 April 30, 2017

| | |
|---|------------------|
| Treasurer’s Cash and Pool Investments – Book Value ⁽²⁾ | \$ 5,512,136,666 |
| Average Daily Balance during the month | 5,467,177,049 |
| Total interest received during the month | 3,600,982 |
| Average Maturity of the portfolio | 411 days |
| Annualized cash basis rate of return for the month | 0.801% |

Total Securities Purchased During the Month

| | | |
|-----------------------------|----------------|-------------|
| • In 12-month maturity | \$ 403,342,757 | |
| • In over 12-month maturity | 274,046,399 | |
| Total purchased | | 677,389,156 |

Total Activity during the Month

| | |
|--|-------------|
| Securities matured | 169,706,561 |
| Net collateralized money market bank accounts redeemed | 73,000,000 |
| Net money market mutual funds purchased | 31,000,000 |

Liquidity Summary of the Portfolio as Of April 30, 2017 ⁽³⁾

| Maturity | Amount | Percentage Held |
|-----------------|-------------------------|-----------------|
| 1 to 90 days* | \$ 1,971,949,522 | 35.77% |
| 91 to 180 days | 451,718,678 | 8.19% |
| 181 to 365 days | 780,574,867 | 14.16% |
| 2 years | 1,001,835,071 | 18.18% |
| 3 years | 954,352,590 | 17.31% |
| 4 years | 240,898,857 | 4.37% |
| 5 years | 110,807,080 | 2.01% |
| Total | \$ 5,512,136,666 | 100.00% |

*Of the total cash and investment holdings listed above \$1,971,949,522 or 35.77% consisted of cash and investments maturing within 90 days of this report.

Significant Market Activity in April 2017

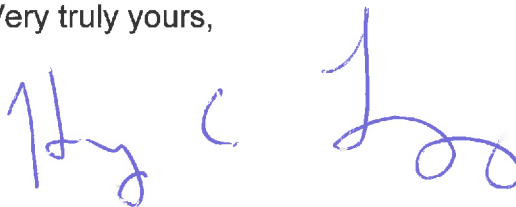
The U.S. GDP growth was recorded at 0.7% in Q1 2017 as economic activity remained modest. The labor department reported 98K new jobs were added in the previous month as compared to 235K in February. These weaker-than-expected economic data points may hamper the FED's plan to further raise interest rates in 2017.

At the end of April the 10-year U.S. Treasury bond traded at 2.28% and oil prices settled at \$49.62 per barrel.

Conclusion

Based on investment activity during the month of April 2017, 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 for the month of April 2017 is on file with the Office of the Clerk of the Board of Supervisors.

Very truly yours,



Henry C Levy
Treasurer – Tax Collector

- Attachment 1
- Attachment 2
- Attachment 3

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

ALAMEDA COUNTY

Attachment I

COMPOSITION OF TREASURER'S CASH POOL April 30, 2017

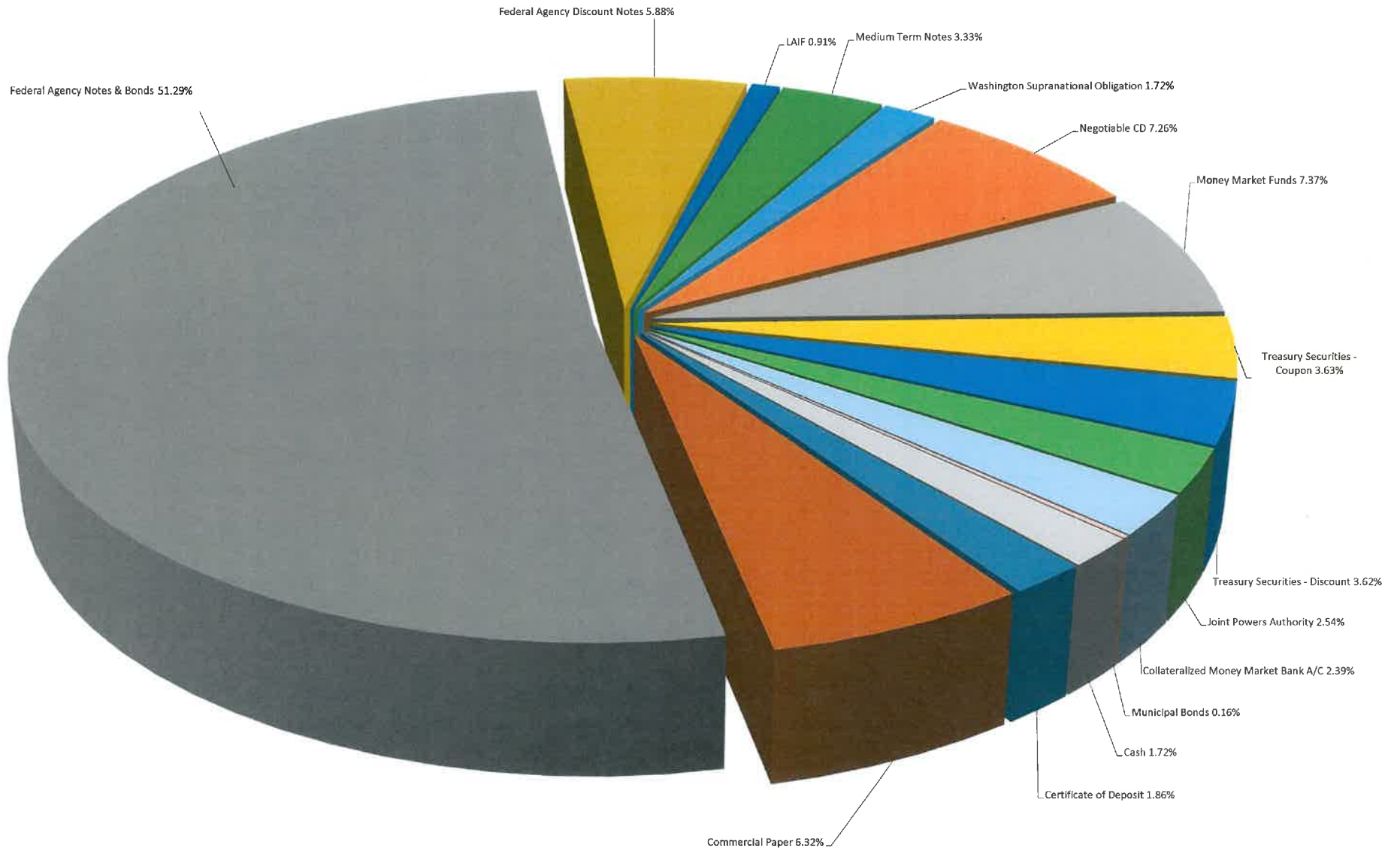
The following summarizes the profile of the investment portfolio by category as of April 30, 2017

| Securities | Book Value* | Percentage Held | Percentage Allowed by Section 53601 - Investment Policy |
|--------------------------------------|-------------------------|-----------------|--|
| Certificate of Deposit | \$ 102,500,000.00 | 1.86% | no limit |
| LAIF | 50,000,000.00 | 0.91% | N.A. |
| Joint Powers Authority | 140,000,000.00 | 2.54% | N.A. |
| Money Market Funds | 406,000,000.00 | 7.37% | 20% |
| Collateralized Money Market Bank A/C | 132,000,000.00 | 2.39% | no limit |
| Negotiable CD | 400,000,000.00 | 7.26% | 30% |
| Medium Term Notes | 183,383,129.04 | 3.33% | 30% |
| Washington Supranational Obligation | 94,672,265.28 | 1.72% | 30% |
| Commercial Paper | 348,124,902.78 | 6.32% | 25% |
| Federal Agency Notes & Bonds | 2,827,431,812.55 | 51.29% | no limit |
| Federal Agency Discount Notes | 324,055,326.39 | 5.88% | no limit |
| Treasury Notes & Bonds | 199,980,233.97 | 3.63% | no limit |
| Treasury Securities Discount | 199,417,135.42 | 3.62% | no limit |
| Municipal Bonds | 9,625,000.00 | 0.17% | no limit |
| | | | |
| Total Investments | 5,417,189,805.43 | 98.28% | |
| Cash in Bank and on Hand | 94,946,860.22 | 1.72% | |
| | | | |
| Total Treasurer's Pool | 5,512,136,665.65 | 100.00% | |

*The Book Value is obtained from the Union Bank Custodial Report

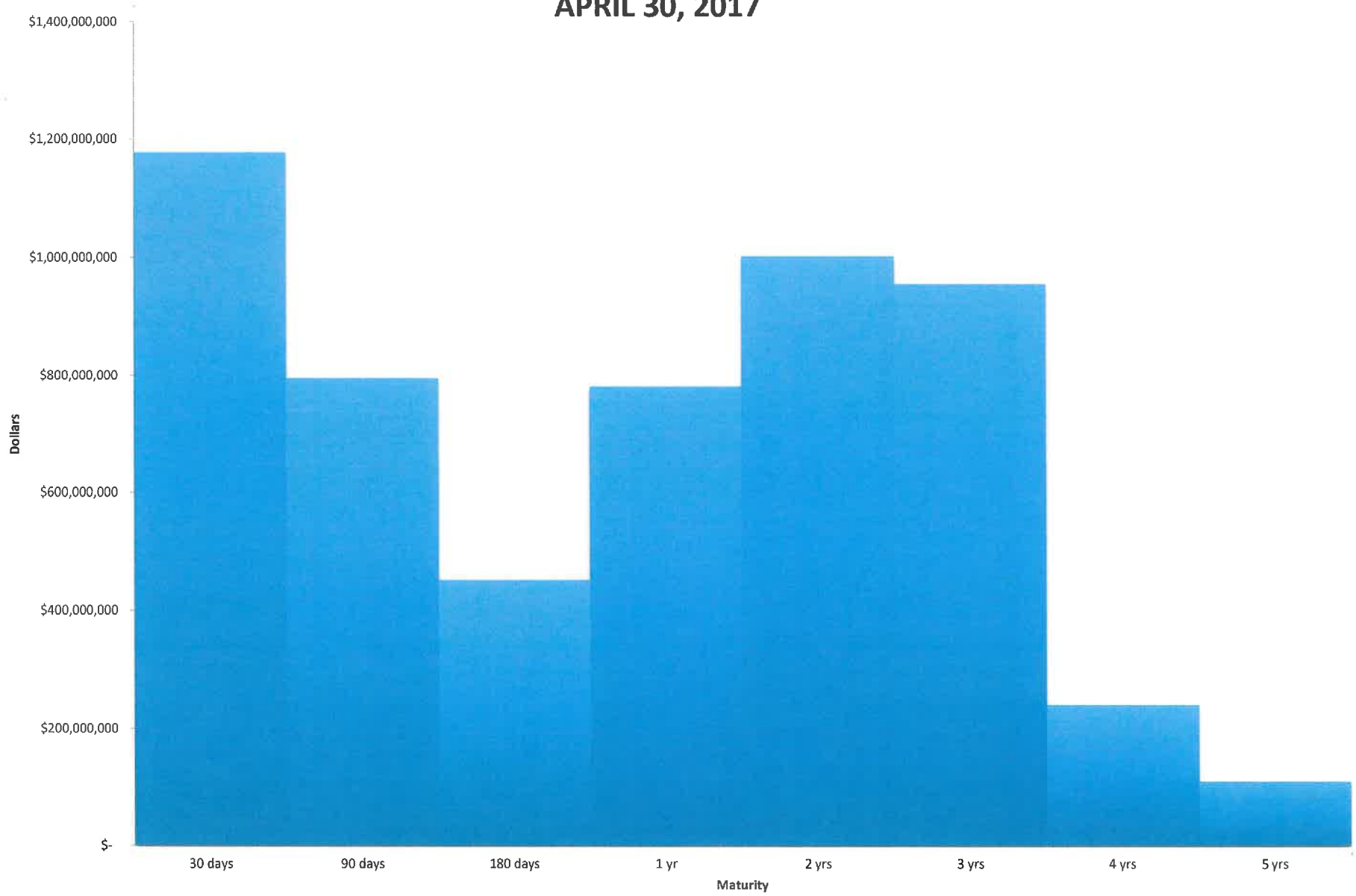
Summary of Treasurer's Investment Pool By Major Categories April 30, 2017

Attachment 2



Summary of Treasurer's Investments by Maturity APRIL 30, 2017

Attachment 3



**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
April 30, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|---|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|-------------------|------------------------------|-----------------------|-----------------------|
| Non-Negotiable CDs | | | | | | | | | | | | |
| SYS11193 | 11193 | BCB | 5,000,000.00 | 0.550 | 07/18/2017 | 01/18/2017 | 0.550 | 0.558 | 02/18 - Monthly | | 5,000,000.00 | 5,000,000.00 |
| SYS11081 | 11081 | CBB | 5,000,000.00 | 0.400 | 09/08/2017 | 09/09/2016 | 0.400 | 0.406 | 10/08 - Monthly | | 5,000,000.00 | 5,000,000.00 |
| SYS11167 | 11167 | FREMNT | 35,000,000.00 | 0.300 | 06/04/2017 | 12/14/2016 | 0.300 | 0.304 | 01/04 - Monthly | | 35,000,000.00 | 35,000,000.00 |
| SYS11088 | 11088 | ICBC | 250,000.00 | 0.300 | 05/03/2017 | 09/30/2016 | 0.300 | 0.304 | 10/31 - Monthly | | 250,000.00 | 250,000.00 |
| SYS11237 | 11237 | TORREY | 40,000,000.00 | 0.750 | 10/02/2017 | 04/02/2017 | 0.750 | 0.760 | 05/02 - Monthly | | 40,000,000.00 | 40,000,000.00 |
| SYS11192 | 11192 | TRIVLY | 12,250,000.00 | 0.400 | 07/19/2017 | 01/17/2017 | 0.400 | 0.406 | 01/19 - Monthly | | 12,250,000.00 | 12,250,000.00 |
| SYS11251 | 11251 | UB-LOC | 5,000,000.00 | 0.200 | 04/19/2018 | 04/19/2017 | 0.200 | 0.203 | 05/19 - Monthly | | 5,000,000.00 | 5,000,000.00 |
| Non-Negotiable CDs Totals | | | 102,500,000.00 | | | | 0.500 | 0.507 | | 0.00 | 102,500,000.00 | 102,500,000.00 |
| Local Agency Investment Funds | | | | | | | | | | | | |
| SYS10285 | 10285 | LAIF | 50,000,000.00 | 0.220 | | | 0.217 | 0.220 | 07/01 - Quarterly | | 50,000,000.00 | 50,000,000.00 |
| Local Agency Investment Funds Totals | | | 50,000,000.00 | | | | 0.217 | 0.220 | | 0.00 | 50,000,000.00 | 50,000,000.00 |
| Joint Powers Authority | | | | | | | | | | | | |
| SYS10470 | 10470 | CAMP | 100,000,000.00 | 0.070 | | 06/28/2012 | 0.069 | 0.070 | 06/30 - Quarterly | | 100,000,000.00 | 100,000,000.00 |
| SYS10472 | 10472 | CTRSTF | 40,000,000.00 | 0.100 | | 07/01/2013 | 0.099 | 0.100 | 04/30 - Quarterly | | 40,000,000.00 | 40,000,000.00 |
| Joint Powers Authority Totals | | | 140,000,000.00 | | | | 0.077 | 0.079 | | 0.00 | 140,000,000.00 | 140,000,000.00 |
| Money Market Mutual Funds | | | | | | | | | | | | |
| 60934N203 | 10557 | FED10 | 0.00 | | | 12/10/2014 | 0.000 | 0.000 | 12/31 - Monthly | | 0.00 | 0.00 |
| 608919718 | 11093 | FED117 | 75,000,000.00 | 0.300 | | 09/30/2016 | 0.296 | 0.300 | 10/31 - Monthly | | 75,000,000.00 | 75,000,000.00 |
| 60934N104 | 11091 | FED5 | 75,000,000.00 | 0.250 | | 09/30/2016 | 0.247 | 0.250 | 10/31 - Monthly | | 75,000,000.00 | 75,000,000.00 |
| 608919775 | 10515 | FEDPRI | 0.00 | | | 09/23/2014 | 0.000 | 0.000 | 09/30 - Monthly | | 0.00 | 0.00 |
| 316175405 | 10273 | FID1 | 0.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 0.00 | 0.00 |
| 316175504 | 10274 | FID2 | 5,000,000.00 | | | 06/28/2012 | 0.000 | 0.000 | 06/30 - Monthly | | 5,000,000.00 | 5,000,000.00 |
| 31607A208 | 10492 | FID3 | 0.00 | | | 07/14/2014 | 0.000 | 0.000 | 07/31 - Monthly | | 0.00 | 0.00 |
| 316175108 | 11090 | FID4 | 25,000,000.00 | 0.270 | | 09/30/2016 | 0.266 | 0.270 | 10/31 - Monthly | | 25,000,000.00 | 25,000,000.00 |
| 61747C715 | 10279 | MS1 | 0.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 0.00 | 0.00 |
| 61747C707 | 10280 | MS2 | 34,000,000.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 34,000,000.00 | 34,000,000.00 |
| 61747C582 | 11089 | MS4 | 16,000,000.00 | 0.200 | | 09/30/2016 | 0.197 | 0.200 | 10/31 - Monthly | | 16,000,000.00 | 16,000,000.00 |
| 665278701 | 10621 | NTC | 100,000,000.00 | | | 04/07/2015 | 0.000 | 0.000 | 04/30 - Monthly | | 100,000,000.00 | 100,000,000.00 |
| 52470G791 | 10318 | WA2 | 75,000,000.00 | | | 08/15/2013 | 0.000 | 0.000 | 08/31 - Monthly | | 75,000,000.00 | 75,000,000.00 |
| 52470G882 | 10809 | WA3 | 0.00 | | | 10/28/2015 | 0.000 | 0.000 | 10/31 - Monthly | | 0.00 | 0.00 |
| 52470G841 | 11092 | WA4 | 1,000,000.00 | 0.210 | | 09/30/2016 | 0.207 | 0.210 | 10/31 - Monthly | | 1,000,000.00 | 1,000,000.00 |

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
April 30, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|--|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|--------------------|------------------------------|-----------------------|-----------------------|
| Money Market Mutual Funds Totals | | | 406,000,000.00 | | | | 0.125 | 0.127 | | 0.00 | 406,000,000.00 | 406,000,000.00 |
| Money Market Bank Accounts | | | | | | | | | | | | |
| SYS10286 | 10286 | CALBT | 50,000,000.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 50,000,000.00 | 50,000,000.00 |
| SYS10288 | 10288 | EWEST | 15,000,000.00 | | | 12/30/2015 | 0.000 | 0.000 | 12/31 - Monthly | | 15,000,000.00 | 15,000,000.00 |
| SYS10289 | 10289 | TORREY | 6,000,000.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 6,000,000.00 | 6,000,000.00 |
| SYS10290 | 10290 | UBOC1 | 39,000,000.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 39,000,000.00 | 39,000,000.00 |
| SYS10291 | 10291 | UBOC2 | 22,000,000.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 22,000,000.00 | 22,000,000.00 |
| Money Market Bank Accounts Totals | | | 132,000,000.00 | | | | 0.000 | 0.000 | | 0.00 | 132,000,000.00 | 132,000,000.00 |
| Negotiable CDs | | | | | | | | | | | | |
| 06427KPE1 | 11185 | BMO | 50,000,000.00 | 1.160 | 06/14/2017 | 01/09/2017 | 1.144 | 1.160 | 06/14 - Final Pmt. | | 50,000,000.00 | 50,000,000.00 |
| 06427KSB4 | 11214 | BMO | 50,000,000.00 | 1.120 | 09/20/2017 | 02/27/2017 | 1.105 | 1.120 | 08/27 - 09/20 | | 50,000,000.00 | 50,000,000.00 |
| 06417GRR1 | 11168 | BNS | 50,000,000.00 | 1.250 | 07/19/2017 | 12/14/2016 | 1.233 | 1.251 | 06/14 - 07/19 | | 50,000,000.00 | 50,000,000.00 |
| 06417GRY6 | 11170 | BNS | 50,000,000.00 | 1.300 | 07/26/2017 | 12/16/2016 | 1.283 | 1.301 | 06/16 - 07/26 | | 50,000,000.00 | 50,000,000.00 |
| 65558LUW0 | 11113 | NDAFNY | 50,000,000.00 | 1.075 | 05/03/2017 | 10/25/2016 | 1.060 | 1.075 | 04/25 - 05/03 | | 50,000,000.00 | 50,000,000.00 |
| 65558LVG4 | 11123 | NDAFNY | 50,000,000.00 | 1.070 | 05/17/2017 | 11/02/2016 | 1.056 | 1.070 | 05/02 - 05/17 | | 50,000,000.00 | 50,000,000.00 |
| 87019UTE9 | 11128 | SWEDBK | 50,000,000.00 | 1.000 | 05/31/2017 | 11/09/2016 | 0.987 | 1.000 | 04/30 - 05/31 | | 50,000,000.00 | 50,000,000.00 |
| 87019UXN4 | 11213 | SWEDBK | 50,000,000.00 | 1.110 | 08/24/2017 | 02/23/2017 | 1.095 | 1.110 | 08/23 - 08/24 | | 50,000,000.00 | 50,000,000.00 |
| Negotiable CDs Totals | | | 400,000,000.00 | | | | 1.120 | 1.136 | | 0.00 | 400,000,000.00 | 400,000,000.00 |
| Corporate Notes | | | | | | | | | | | | |
| 037833BB5 | 10647 | AAPL | 2,000,000.00 | 0.900 | 05/12/2017 | 05/13/2015 | 0.922 | 0.935 | 11/13 - 05/13 | | 1,998,620.00 | 1,998,620.00 |
| 037833BD1 | 10648 | AAPL | 5,000,000.00 | 2.000 | 05/06/2020 | 05/13/2015 | 2.005 | 2.033 | 11/13 - 05/13 | | 4,992,250.00 | 4,992,250.00 |
| 037833CC2 | 11060 | AAPL | 5,000,000.00 | 1.550 | 08/04/2021 | 08/04/2016 | 1.557 | 1.579 | 02/04 - 08/04 | | 4,993,050.00 | 4,993,050.00 |
| 037833CB4 | 11061 | AAPL | 5,000,000.00 | 1.100 | 08/02/2019 | 08/04/2016 | 1.119 | 1.134 | 02/04 - 08/04 | | 4,995,000.00 | 4,995,000.00 |
| 037833CK4 | 11207 | AAPL | 10,000,000.00 | 1.900 | 02/07/2020 | 02/09/2017 | 1.891 | 1.917 | 08/07 - 02/07 | | 9,995,100.00 | 9,995,100.00 |
| 0258M0EE5 | 11225 | AMEX | 2,500,000.00 | 2.200 | 03/03/2020 | 03/03/2017 | 2.205 | 2.236 | 09/03 - 03/03 | | 2,497,400.00 | 2,497,400.00 |
| 166764AA8 | 10533 | CVX | 10,000,000.00 | 1.104 | 12/05/2017 | 11/07/2014 | 1.203 | 1.220 | 12/05 - 06/05 | Received | 9,965,000.00 | 9,965,000.00 |
| 25468PCZ7 | 10474 | DISNEY | 5,000,000.00 | 0.875 | 05/30/2017 | 06/02/2014 | 0.923 | 0.936 | 12/02 - 06/02 | | 4,991,000.00 | 4,991,000.00 |
| 25468PDL7 | 11044 | DISNEY | 1,000,000.00 | 0.875 | 07/12/2019 | 07/12/2016 | 0.975 | 0.989 | 01/12 - 07/12 | | 996,640.00 | 996,640.00 |
| 459200JE2 | 10916 | IBM | 8,000,000.00 | 1.800 | 05/17/2019 | 02/19/2016 | 1.774 | 1.799 | 11/17 - 05/17 | | 8,000,000.00 | 8,000,000.00 |
| 478160BL7 | 10543 | JNJ | 1,000,000.00 | 1.125 | 11/21/2017 | 11/21/2014 | 1.136 | 1.152 | 05/21 - 11/21 | | 999,210.00 | 999,210.00 |
| 478160BS2 | 10927 | JNJ | 2,000,000.00 | 1.650 | 03/01/2021 | 03/01/2016 | 1.627 | 1.650 | 09/01 - 03/01 | | 2,000,000.00 | 2,000,000.00 |
| 478160BR4 | 10928 | JNJ | 1,500,000.00 | 1.125 | 03/01/2019 | 03/01/2016 | 1.114 | 1.129 | 09/01 - 03/01 | | 1,499,820.00 | 1,499,820.00 |

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
April 30, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|---|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------------|------------------------------|-----------------------|-----------------------|
| Corporate Notes | | | | | | | | | | | | |
| 478160CD4 | 11226 | JNJ | 11,000,000.00 | 2.250 | 03/03/2022 | 03/03/2017 | 2.276 | 2.308 | 09/03 - 03/03 | | 10,970,080.00 | 10,970,080.00 |
| 191216BV1 | 11005 | KO | 19,000,000.00 | 1.375 | 05/30/2019 | 05/31/2016 | 1.380 | 1.399 | 11/30 - 05/30 | | 18,986,700.00 | 18,986,700.00 |
| 88579YAP6 | 11258 | MMM | 15,000,000.00 | 1.375 | 08/07/2018 | 04/27/2017 | 1.271 | 1.289 | 08/07 - 02/07 | 45,833.33 | 15,016,200.00 | 15,062,033.33 |
| 594918BG8 | 10819 | MSFT | 2,000,000.00 | 2.000 | 11/03/2020 | 11/03/2015 | 1.989 | 2.017 | 05/03 - 11/03 | | 1,998,400.00 | 1,998,400.00 |
| 594918BF0 | 10820 | MSFT | 2,000,000.00 | 1.300 | 11/03/2018 | 11/03/2015 | 1.316 | 1.334 | 05/03 - 11/03 | | 1,998,000.00 | 1,998,000.00 |
| 594918BN3 | 11062 | MSFT | 4,000,000.00 | 1.100 | 08/08/2019 | 08/08/2016 | 1.119 | 1.135 | 02/08 - 08/08 | | 3,995,880.00 | 3,995,880.00 |
| 594918BP8 | 11063 | MSFT | 2,000,000.00 | 1.550 | 08/08/2021 | 08/08/2016 | 1.550 | 1.572 | 02/08 - 08/08 | | 1,997,900.00 | 1,997,900.00 |
| 594918BN3 | 11064 | MSFT | 5,000,000.00 | 1.100 | 08/08/2019 | 08/08/2016 | 1.119 | 1.135 | 02/08 - 08/08 | | 4,994,850.00 | 4,994,850.00 |
| 594918BP8 | 11065 | MSFT | 7,000,000.00 | 1.550 | 08/08/2021 | 08/08/2016 | 1.550 | 1.572 | 02/08 - 08/08 | | 6,992,650.00 | 6,992,650.00 |
| 68389XAN5 | 10526 | ORCL | 4,500,000.00 | 1.200 | 10/15/2017 | 10/24/2014 | 1.253 | 1.270 | 10/25 - 04/25 | Received | 4,516,290.00 | 4,502,585.71 |
| 717081EB5 | 11142 | PFIZER | 9,000,000.00 | 1.700 | 12/15/2019 | 11/21/2016 | 1.700 | 1.724 | 06/15 - 12/15 | | 8,993,520.00 | 8,993,520.00 |
| 742718EQ8 | 11126 | PG | 5,000,000.00 | 1.700 | 11/03/2021 | 11/03/2016 | 1.719 | 1.743 | 05/03 - 11/03 | | 4,989,750.00 | 4,989,750.00 |
| 747525AG8 | 10664 | QCOM | 5,000,000.00 | 1.400 | 05/18/2018 | 05/20/2015 | 1.426 | 1.446 | 11/20 - 05/20 | | 4,993,300.00 | 4,993,300.00 |
| 89236TCU7 | 10917 | TOYOTA | 8,000,000.00 | 1.700 | 02/19/2019 | 02/19/2016 | 1.681 | 1.704 | 08/19 - 02/19 | | 7,999,040.00 | 7,999,040.00 |
| 89236TCX1 | 10955 | TOYOTA | 10,000,000.00 | 1.200 | 04/06/2018 | 04/08/2016 | 1.196 | 1.212 | 10/06 - 04/06 | | 9,997,600.00 | 9,997,600.00 |
| 89236TDM4 | 11183 | TOYOTA | 2,000,000.00 | 1.700 | 01/09/2019 | 01/09/2017 | 1.694 | 1.718 | 07/09 - 01/09 | | 1,999,300.00 | 1,999,300.00 |
| 94988J5A1 | 10904 | WELLS | 5,000,000.00 | 1.665 | 01/22/2018 | 01/29/2016 | 1.657 | 1.680 | 07/29 - 01/29 | | 4,998,550.00 | 4,998,550.00 |
| 94974BFW5 | 10919 | WELLS | 10,000,000.00 | 1.150 | 06/02/2017 | 02/23/2016 | 1.213 | 1.230 | 06/03 - 12/03 | Received | 9,989,900.00 | 9,989,900.00 |
| Corporate Notes Totals | | | 183,500,000.00 | | | | 1.495 | 1.516 | | 45,833.33 | 183,351,000.00 | 183,383,129.04 |
| Washington Supranational Obligation | | | | | | | | | | | | |
| 4581X0BZ0 | 11163 | IADB | 15,000,000.00 | 0.875 | 03/15/2018 | 12/13/2016 | 1.174 | 1.190 | 03/15 - 09/15 | Received | 14,941,200.00 | 14,941,200.00 |
| 45905UVC5 | 10920 | IBRD | 10,000,000.00 | 1.350 | 02/26/2019 | 02/26/2016 | 1.332 | 1.350 | 08/26 - 02/26 | | 10,000,000.00 | 10,000,000.00 |
| 45905UVC5 | 10943 | IBRD | 10,000,000.00 | 1.350 | 02/26/2019 | 03/29/2016 | 1.371 | 1.390 | 08/26 - 02/26 | Received | 9,988,500.00 | 9,988,500.00 |
| 45905UZJ6 | 11135 | IBRD | 10,000,000.00 | 1.300 | 10/25/2019 | 11/16/2016 | 1.371 | 1.390 | 04/25 - 10/25 | Received | 9,974,100.00 | 9,974,100.00 |
| 459058EM1 | 11153 | IBRD | 15,000,000.00 | 1.000 | 11/15/2017 | 12/01/2016 | 1.009 | 1.023 | 05/15 - 11/15 | 6,666.67 | 14,996,700.00 | 15,003,366.67 |
| 459058FS77 | 11159 | IBRD | 15,000,000.00 | 1.125 | 11/27/2019 | 12/12/2016 | 1.516 | 1.537 | 05/27 - 11/27 | 7,037.50 | 14,821,950.00 | 14,828,987.50 |
| 459058EM1 | 11188 | IBRD | 10,000,000.00 | 1.000 | 11/15/2017 | 01/13/2017 | 0.986 | 1.000 | 05/15 - 11/15 | 16,111.11 | 10,000,000.00 | 10,016,111.11 |
| 45905UZJ6 | 11227 | IBRD | 10,000,000.00 | 1.300 | 10/25/2019 | 03/03/2017 | 1.588 | 1.610 | 04/25 - 10/25 | Received | 9,920,000.00 | 9,920,000.00 |
| Washington Supranational Obligation Totals | | | 95,000,000.00 | | | | 1.283 | 1.301 | | 29,815.28 | 94,642,450.00 | 94,672,265.28 |
| Commercial Paper Disc. -Amortizing | | | | | | | | | | | | |
| 06417JSX1 | 11147 | BNS | 50,000,000.00 | 1.080 | 05/31/2017 | 11/29/2016 | 1.092 | 1.107 | 05/31 - At Maturity | | 49,725,500.00 | 49,725,500.00 |
| 06538BUU5 | 11269 | BTOKYO | 50,000,000.00 | 1.090 | 07/28/2017 | 04/28/2017 | 1.093 | 1.108 | 07/28 - At Maturity | | 49,862,236.11 | 49,862,236.11 |

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| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|--|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------------|------------------------------|-----------------------|-----------------------|
| Commercial Paper Disc. -Amortizing | | | | | | | | | | | | |
| 25214P6J7 | 11245 | DEXCLN | 50,000,000.00 | 1.390 | 11/15/2017 | 04/12/2017 | 1.423 | 1.443 | 11/15 - At Maturity | | 49,581,069.44 | 49,581,069.44 |
| 7426M2T19 | 11182 | PEFCO | 50,000,000.00 | 1.020 | 06/01/2017 | 01/06/2017 | 1.024 | 1.038 | 06/01 - At Maturity | | 49,793,166.67 | 49,793,166.67 |
| 7426M4UC9 | 11187 | PEFCO | 50,000,000.00 | 1.070 | 07/12/2017 | 01/11/2017 | 1.076 | 1.091 | 07/12 - At Maturity | | 49,729,527.78 | 49,729,527.78 |
| 89116ETN3 | 11127 | TD | 50,000,000.00 | 0.980 | 06/22/2017 | 11/09/2016 | 0.994 | 1.008 | 06/22 - At Maturity | | 49,693,750.00 | 49,693,750.00 |
| 89233GWN2 | 11244 | TOYOTA | 50,000,000.00 | 1.150 | 09/22/2017 | 04/12/2017 | 1.156 | 1.172 | 09/22 - At Maturity | | 49,739,652.78 | 49,739,652.78 |
| Commercial Paper Disc. -Amortizing Totals | | | 350,000,000.00 | | | | 1.122 | 1.138 | | 0.00 | 348,124,902.78 | 348,124,902.78 |
| Agency Bullets (Aaa/AA+) | | | | | | | | | | | | |
| 3133EC7A6 | 10825 | FFCB | 10,000,000.00 | 0.820 | 12/12/2017 | 11/10/2015 | 0.987 | 1.000 | 12/12 - 06/12 | Received | 9,962,800.00 | 9,962,800.00 |
| 3133EHAP8 | 11220 | FFCB | 10,000,000.00 | 1.250 | 02/27/2019 | 02/28/2017 | 1.242 | 1.259 | 08/27 - 02/27 | 347.22 | 9,998,200.00 | 9,998,547.22 |
| 3133EHAP8 | 11221 | FFCB | 10,000,000.00 | 1.250 | 02/27/2019 | 02/28/2017 | 1.263 | 1.281 | 08/27 - 02/27 | 347.22 | 9,993,900.00 | 9,994,247.22 |
| 3133EHFK4 | 11248 | FFCB | 15,000,000.00 | 1.320 | 04/17/2019 | 04/17/2017 | 1.314 | 1.332 | 10/17 - 04/17 | | 14,996,400.00 | 14,996,400.00 |
| 3133EHHB2 | 11265 | FFCB | 5,000,000.00 | 1.450 | 04/27/2020 | 04/27/2017 | 1.521 | 1.542 | 10/27 - 04/27 | | 4,986,500.00 | 4,986,500.00 |
| 3130A6LZ8 | 10777 | FHLB | 10,000,000.00 | 0.625 | 10/26/2017 | 10/09/2015 | 0.722 | 0.732 | 10/26 - 04/09 | | 9,978,300.00 | 9,978,300.00 |
| 3130A6LZ8 | 10778 | FHLB | 8,000,000.00 | 0.625 | 10/26/2017 | 10/09/2015 | 0.722 | 0.732 | 10/26 - 04/09 | | 7,982,640.00 | 7,982,640.00 |
| 3130A6LZ8 | 10779 | FHLB | 10,000,000.00 | 0.625 | 10/26/2017 | 10/09/2015 | 0.722 | 0.732 | 10/26 - 04/09 | | 9,978,300.00 | 9,978,300.00 |
| 3130A6SW8 | 10834 | FHLB | 10,000,000.00 | 1.000 | 12/19/2017 | 11/20/2015 | 0.986 | 1.000 | 12/19 - 06/19 | | 10,000,000.00 | 10,000,000.00 |
| 3130A6SW8 | 10835 | FHLB | 15,000,000.00 | 1.000 | 12/19/2017 | 11/20/2015 | 0.986 | 1.000 | 12/19 - 06/19 | | 15,000,000.00 | 15,000,000.00 |
| 3130A6SW8 | 10836 | FHLB | 10,000,000.00 | 1.000 | 12/19/2017 | 11/20/2015 | 0.986 | 1.000 | 12/19 - 06/19 | | 10,000,000.00 | 10,000,000.00 |
| 3130A6SW8 | 10837 | FHLB | 10,000,000.00 | 1.000 | 12/19/2017 | 11/20/2015 | 0.986 | 1.000 | 12/19 - 06/19 | | 10,000,000.00 | 10,000,000.00 |
| 3130A7CV5 | 10911 | FHLB | 5,000,000.00 | 1.375 | 02/18/2021 | 02/18/2016 | 1.439 | 1.459 | 08/18 - 02/18 | | 4,979,800.00 | 4,979,800.00 |
| 3130A7CV5 | 10912 | FHLB | 15,000,000.00 | 1.375 | 02/18/2021 | 02/18/2016 | 1.439 | 1.459 | 08/18 - 02/18 | | 14,939,400.00 | 14,939,400.00 |
| 3130A7CX1 | 10913 | FHLB | 16,000,000.00 | 0.875 | 03/19/2018 | 02/18/2016 | 0.878 | 0.890 | 03/19 - 09/19 | | 15,995,040.00 | 15,995,040.00 |
| 3130A7CX1 | 10914 | FHLB | 10,000,000.00 | 0.875 | 03/19/2018 | 02/18/2016 | 0.878 | 0.890 | 03/19 - 09/19 | | 9,996,900.00 | 9,996,900.00 |
| 3130A7CX1 | 10915 | FHLB | 10,000,000.00 | 0.875 | 03/19/2018 | 02/18/2016 | 0.878 | 0.890 | 03/19 - 09/19 | | 9,996,900.00 | 9,996,900.00 |
| 3130A8BD4 | 11002 | FHLB | 10,000,000.00 | 0.875 | 06/29/2018 | 05/27/2016 | 0.978 | 0.992 | 06/29 - 12/29 | | 9,975,900.00 | 9,975,900.00 |
| 3130A8BD4 | 11003 | FHLB | 10,000,000.00 | 0.875 | 06/29/2018 | 05/27/2016 | 0.978 | 0.992 | 06/29 - 12/29 | | 9,975,900.00 | 9,975,900.00 |
| 3130A8BD4 | 11004 | FHLB | 10,000,000.00 | 0.875 | 06/29/2018 | 05/27/2016 | 0.978 | 0.992 | 06/29 - 12/29 | | 9,975,900.00 | 9,975,900.00 |
| 3130AAMQ8 | 11194 | FHLB | 10,000,000.00 | 1.250 | 01/18/2019 | 01/20/2017 | 1.315 | 1.333 | 07/18 - 01/18 | 694.44 | 9,983,700.00 | 9,984,394.44 |
| 3130AAXX1 | 11228 | FHLB | 10,000,000.00 | 1.375 | 03/18/2019 | 03/10/2017 | 1.471 | 1.492 | 09/18 - 03/18 | | 9,976,800.00 | 9,976,800.00 |
| 3130AAXX1 | 11229 | FHLB | 10,000,000.00 | 1.375 | 03/18/2019 | 03/10/2017 | 1.471 | 1.492 | 09/18 - 03/18 | | 9,976,800.00 | 9,976,800.00 |
| 3130AAXX1 | 11230 | FHLB | 10,000,000.00 | 1.375 | 03/18/2019 | 03/10/2017 | 1.471 | 1.492 | 09/18 - 03/18 | | 9,976,800.00 | 9,976,800.00 |
| 3137EADP1 | 10408 | FHLMC | 10,000,000.00 | 0.875 | 03/07/2018 | 02/28/2014 | 1.165 | 1.181 | 03/07 - 09/07 | Received | 9,880,000.00 | 9,880,000.00 |
| 3137EADN6 | 10826 | FHLMC | 20,000,000.00 | 0.750 | 01/12/2018 | 11/12/2015 | 0.986 | 1.000 | 01/12 - 07/12 | Received | 19,893,000.00 | 19,893,000.00 |

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| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|--|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------------|------------------------------|-----------------------|-----------------------|
| Agency Bullets (Aaa/AA+) | | | | | | | | | | | | |
| 3137EAEA3 | 10951 | FHLMC | 15,000,000.00 | 0.750 | 04/09/2018 | 04/07/2016 | 0.818 | 0.829 | 10/09 - 04/09 | | 14,976,450.00 | 14,976,450.00 |
| 3137EAEA3 | 10952 | FHLMC | 10,000,000.00 | 0.750 | 04/09/2018 | 04/07/2016 | 0.818 | 0.829 | 10/09 - 04/09 | | 9,984,300.00 | 9,984,300.00 |
| 3137EAEA3 | 10953 | FHLMC | 10,000,000.00 | 0.750 | 04/09/2018 | 04/07/2016 | 0.818 | 0.829 | 10/09 - 04/09 | | 9,984,300.00 | 9,984,300.00 |
| 3137EAEA3 | 10989 | FHLMC | 20,000,000.00 | 0.750 | 04/09/2018 | 05/18/2016 | 0.889 | 0.901 | 10/09 - 04/09 | Received | 19,943,400.00 | 19,943,400.00 |
| 3137EADP1 | 11232 | FHLMC | 50,000,000.00 | 0.875 | 03/07/2018 | 03/31/2017 | 1.079 | 1.093 | 09/07 - 03/07 | 29,166.67 | 49,898,758.50 | 49,927,925.17 |
| 3135G0WJ8 | 10026 | FNMA | 5,000,000.00 | 0.875 | 05/21/2018 | 06/05/2013 | 1.213 | 1.230 | 11/21 - 05/21 | Received | 4,919,100.00 | 4,919,100.00 |
| 3135G0WJ8 | 10061 | FNMA | 10,000,000.00 | 0.875 | 05/21/2018 | 05/22/2013 | 0.998 | 1.012 | 11/21 - 05/21 | Received | 9,942,100.00 | 9,942,100.00 |
| 3135G0WJ8 | 10062 | FNMA | 10,000,000.00 | 0.875 | 05/21/2018 | 05/22/2013 | 1.034 | 1.048 | 11/21 - 05/21 | Received | 9,924,690.89 | 9,924,690.89 |
| 3135G0T29 | 11218 | FNMA | 10,000,000.00 | 1.125 | 02/28/2020 | 02/28/2017 | 1.131 | 1.147 | 08/28 - 02/28 | | 9,993,600.00 | 9,993,600.00 |
| 3135G0T29 | 11219 | FNMA | 10,000,000.00 | 1.125 | 02/28/2020 | 02/28/2017 | 1.131 | 1.147 | 08/28 - 02/28 | | 9,993,600.00 | 9,993,600.00 |
| Agency Bullets (Aaa/AA+) Totals | | | 429,000,000.00 | | | | 1.060 | 1.074 | | 30,555.55 | 427,960,179.39 | 427,990,734.94 |
| Federal Agency Disc. -Amortizing | | | | | | | | | | | | |
| 313385HL3 | 11144 | FHLBDN | 50,000,000.00 | 0.650 | 06/28/2017 | 11/28/2016 | 0.661 | 0.670 | 06/28 - At Maturity | | 49,808,611.11 | 49,808,611.11 |
| 313385KE5 | 11223 | FHLBDN | 50,000,000.00 | 0.640 | 08/09/2017 | 02/28/2017 | 0.651 | 0.660 | 08/09 - At Maturity | | 49,856,000.00 | 49,856,000.00 |
| 313385JS6 | 11238 | FHLBDN | 50,000,000.00 | 0.810 | 07/28/2017 | 04/04/2017 | 0.823 | 0.835 | 07/28 - At Maturity | | 49,870,625.00 | 49,870,625.00 |
| 313385JS6 | 11250 | FHLBDN | 50,000,000.00 | 0.830 | 07/28/2017 | 04/19/2017 | 0.843 | 0.855 | 07/28 - At Maturity | | 49,884,722.22 | 49,884,722.22 |
| 313385JS6 | 11270 | FHLBDN | 50,000,000.00 | 0.855 | 07/28/2017 | 04/28/2017 | 0.869 | 0.881 | 07/28 - At Maturity | | 49,891,937.50 | 49,891,937.50 |
| 313313HM3 | 11032 | FMCDN | 25,000,000.00 | 0.570 | 06/29/2017 | 06/30/2016 | 0.580 | 0.588 | 06/29 - At Maturity | | 24,855,916.67 | 24,855,916.67 |
| 459515JS2 | 11271 | IFCDN | 50,000,000.00 | 0.890 | 07/28/2017 | 04/28/2017 | 0.904 | 0.917 | 07/28 - At Maturity | | 49,887,513.89 | 49,887,513.89 |
| Federal Agency Disc. -Amortizing Totals | | | 325,000,000.00 | | | | 0.776 | 0.787 | | 0.00 | 324,055,326.39 | 324,055,326.39 |
| Treasury Notes and Bonds | | | | | | | | | | | | |
| 912828XP0 | 11139 | UST | 50,000,000.00 | 0.625 | 07/31/2017 | 11/16/2016 | 0.687 | 0.697 | 01/31 - 07/31 | Received | 49,974,609.38 | 49,974,609.39 |
| 912828UA6 | 11140 | UST | 50,000,000.00 | 0.625 | 11/30/2017 | 11/16/2016 | 0.799 | 0.810 | 11/30 - 05/31 | 144,296.45 | 49,904,296.88 | 50,048,593.33 |
| 912828UJ7 | 11177 | UST | 50,000,000.00 | 0.875 | 01/31/2018 | 12/30/2016 | 0.920 | 0.933 | 01/31 - 07/31 | Received | 49,968,750.00 | 49,968,750.00 |
| 912828H37 | 11179 | UST | 50,000,000.00 | 0.875 | 01/15/2018 | 12/30/2016 | 0.885 | 0.898 | 01/15 - 07/15 | Received | 49,988,281.25 | 49,988,281.25 |
| Treasury Notes and Bonds Totals | | | 200,000,000.00 | | | | 0.823 | 0.834 | | 144,296.45 | 199,835,937.51 | 199,980,233.97 |
| Treasury Discounts -Amortizing | | | | | | | | | | | | |
| 912796KY4 | 11131 | TBILL | 50,000,000.00 | 0.558 | 05/11/2017 | 11/10/2016 | 0.567 | 0.575 | 05/11 - At Maturity | | 49,859,076.39 | 49,859,076.39 |
| 912796JT7 | 11152 | TBILL | 50,000,000.00 | 0.565 | 05/25/2017 | 11/30/2016 | 0.574 | 0.582 | 05/25 - At Maturity | | 49,861,888.89 | 49,861,888.89 |
| 912796LA5 | 11158 | TBILL | 50,000,000.00 | 0.583 | 06/01/2017 | 12/08/2016 | 0.592 | 0.600 | 06/01 - At Maturity | | 49,858,420.14 | 49,858,420.14 |
| 912796LQ0 | 11222 | TBILL | 50,000,000.00 | 0.660 | 08/24/2017 | 02/28/2017 | 0.671 | 0.681 | 08/24 - At Maturity | | 49,837,750.00 | 49,837,750.00 |

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| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|--|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------|------------------------------|-----------------------|-----------------------|
| Treasury Discounts -Amortizing Totals | | | 200,000,000.00 | | | | 0.601 | 0.610 | | 0.00 | 199,417,135.42 | 199,417,135.42 |
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3133EE3X6 | 10714 | FFCB | 10,000,000.00 | 0.870 | 10/16/2017 | 07/16/2015 | 0.858 | 0.870 | 10/16 - 04/16 | | 10,000,000.00 | 10,000,000.00 |
| 3133EE3X6 | 10715 | FFCB | 10,000,000.00 | 0.870 | 10/16/2017 | 07/16/2015 | 0.858 | 0.870 | 10/16 - 04/16 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFEU7 | 10754 | FFCB | 10,000,000.00 | 0.780 | 08/28/2017 | 09/28/2015 | 0.769 | 0.780 | 02/28 - 08/28 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFEU7 | 10755 | FFCB | 10,000,000.00 | 0.780 | 08/28/2017 | 09/28/2015 | 0.769 | 0.780 | 02/28 - 08/28 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFHQ3 | 10773 | FFCB | 10,000,000.00 | 1.200 | 01/08/2019 | 10/08/2015 | 1.184 | 1.200 | 01/08 - 07/08 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFJN8 | 10774 | FFCB | 10,000,000.00 | 1.030 | 07/13/2018 | 10/13/2015 | 1.016 | 1.030 | 01/13 - 07/13 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFJN8 | 10775 | FFCB | 10,000,000.00 | 1.030 | 07/13/2018 | 10/13/2015 | 1.016 | 1.030 | 01/13 - 07/13 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFJM0 | 10776 | FFCB | 10,000,000.00 | 0.930 | 04/13/2018 | 10/13/2015 | 0.917 | 0.930 | 04/13 - 10/13 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFJM0 | 10780 | FFCB | 10,000,000.00 | 0.930 | 04/13/2018 | 10/14/2015 | 0.927 | 0.940 | 04/13 - 10/13 | Received | 9,997,500.00 | 9,997,500.00 |
| 3133EFJM0 | 10782 | FFCB | 15,000,000.00 | 0.930 | 04/13/2018 | 10/19/2015 | 0.937 | 0.950 | 04/13 - 10/13 | Received | 14,992,500.00 | 14,992,500.00 |
| 3133EFJE8 | 10783 | FFCB | 10,000,000.00 | 1.070 | 10/19/2018 | 10/19/2015 | 1.055 | 1.070 | 04/19 - 10/19 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFJL2 | 10784 | FFCB | 10,000,000.00 | 0.730 | 10/13/2017 | 10/20/2015 | 0.740 | 0.750 | 04/13 - 10/13 | Received | 9,996,000.00 | 9,996,000.00 |
| 3133EFKL0 | 10790 | FFCB | 5,000,000.00 | 0.840 | 01/22/2018 | 10/22/2015 | 0.829 | 0.840 | 01/22 - 07/22 | | 5,000,000.00 | 5,000,000.00 |
| 3133EFKW6 | 10798 | FFCB | 10,000,000.00 | 1.010 | 10/26/2018 | 10/26/2015 | 0.996 | 1.010 | 04/26 - 10/26 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFMD6 | 10811 | FFCB | 9,000,000.00 | 1.340 | 07/29/2019 | 10/29/2015 | 1.322 | 1.340 | 01/29 - 07/29 | | 9,000,000.00 | 9,000,000.00 |
| 3133EFHY6 | 10812 | FFCB | 15,000,000.00 | 0.650 | 10/13/2017 | 10/29/2015 | 0.690 | 0.700 | 04/13 - 10/13 | Received | 14,985,450.00 | 14,985,450.00 |
| 3133EFMV6 | 10817 | FFCB | 10,000,000.00 | 1.020 | 08/02/2018 | 11/02/2015 | 1.006 | 1.020 | 02/02 - 08/02 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFMU8 | 10818 | FFCB | 10,000,000.00 | 0.950 | 05/02/2018 | 11/02/2015 | 1.001 | 1.015 | 05/02 - 11/02 | | 9,984,000.00 | 9,984,000.00 |
| 3133EFUE5 | 10884 | FFCB | 10,000,000.00 | 1.420 | 12/28/2018 | 01/06/2016 | 1.423 | 1.442 | 06/28 - 12/28 | Received | 9,993,500.00 | 9,993,500.00 |
| 3133EFVC8 | 10894 | FFCB | 15,000,000.00 | 1.000 | 01/19/2018 | 01/19/2016 | 0.990 | 1.004 | 07/19 - 01/19 | | 14,998,800.00 | 14,998,800.00 |
| 3133EFD20 | 10918 | FFCB | 10,000,000.00 | 1.250 | 05/23/2019 | 02/23/2016 | 1.233 | 1.250 | 05/23 - 11/23 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFV38 | 10941 | FFCB | 10,000,000.00 | 1.250 | 03/29/2019 | 03/29/2016 | 1.233 | 1.250 | 09/29 - 03/29 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFV38 | 10944 | FFCB | 25,000,000.00 | 1.250 | 03/29/2019 | 03/29/2016 | 1.233 | 1.250 | 09/29 - 03/29 | | 25,000,000.00 | 25,000,000.00 |
| 3133EFZ26 | 10954 | FFCB | 15,000,000.00 | 1.400 | 04/07/2020 | 04/07/2016 | 1.381 | 1.400 | 10/07 - 04/07 | | 15,000,000.00 | 15,000,000.00 |
| 3133EF2L0 | 10956 | FFCB | 10,000,000.00 | 1.400 | 04/13/2020 | 04/13/2016 | 1.381 | 1.400 | 10/13 - 04/13 | | 10,000,000.00 | 10,000,000.00 |
| 3133EF2L0 | 10957 | FFCB | 15,000,000.00 | 1.400 | 04/13/2020 | 04/15/2016 | 1.381 | 1.400 | 10/13 - 04/13 | Received | 15,000,000.00 | 15,000,000.00 |
| 3133EF3N5 | 10960 | FFCB | 13,000,000.00 | 1.000 | 07/18/2018 | 04/19/2016 | 1.013 | 1.027 | 07/18 - 01/18 | Received | 12,992,200.00 | 12,992,200.00 |
| 3133EF2L0 | 10961 | FFCB | 15,000,000.00 | 1.400 | 04/13/2020 | 04/19/2016 | 1.381 | 1.400 | 10/13 - 04/13 | Received | 15,000,000.00 | 15,000,000.00 |
| 3133EFV38 | 10963 | FFCB | 10,000,000.00 | 1.250 | 03/29/2019 | 04/20/2016 | 1.233 | 1.250 | 09/29 - 03/29 | Received | 10,000,000.00 | 10,000,000.00 |
| 3133EF5Y9 | 10977 | FFCB | 9,700,000.00 | 1.470 | 05/04/2020 | 05/04/2016 | 1.450 | 1.470 | 11/04 - 05/04 | | 9,700,000.00 | 9,700,000.00 |
| 3133EGAS4 | 10980 | FFCB | 15,000,000.00 | 0.750 | 02/16/2018 | 05/16/2016 | 0.760 | 0.770 | 08/16 - 02/16 | | 14,994,750.00 | 14,994,750.00 |
| 3133EGAS4 | 10981 | FFCB | 15,000,000.00 | 0.750 | 02/16/2018 | 05/16/2016 | 0.765 | 0.776 | 08/16 - 02/16 | | 14,993,250.00 | 14,993,250.00 |
| 3133EGAS4 | 10983 | FFCB | 20,000,000.00 | 0.750 | 02/16/2018 | 05/16/2016 | 0.799 | 0.810 | 08/16 - 02/16 | | 19,979,220.00 | 19,979,220.00 |

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| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------------------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|---------------|------------------------------|-------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3133EGBE4 | 10986 | FFCB | 10,000,000.00 | 1.060 | 11/19/2018 | 05/19/2016 | 1.086 | 1.101 | 11/19 - 05/19 | | 9,990,000.00 | 9,990,000.00 |
| 3133EGBE4 | 10987 | FFCB | 10,000,000.00 | 1.060 | 11/19/2018 | 05/19/2016 | 1.045 | 1.060 | 11/19 - 05/19 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGBG9 | 10993 | FFCB | 10,000,000.00 | 1.000 | 08/23/2018 | 05/23/2016 | 0.986 | 1.000 | 08/23 - 02/23 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGDW2 | 11008 | FFCB | 10,000,000.00 | 1.520 | 06/08/2020 | 06/08/2016 | 1.499 | 1.520 | 12/08 - 06/08 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGDW2 | 11009 | FFCB | 10,000,000.00 | 1.520 | 06/08/2020 | 06/08/2016 | 1.499 | 1.520 | 12/08 - 06/08 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGFY6 | 11014 | FFCB | 15,000,000.00 | 1.400 | 03/16/2020 | 06/16/2016 | 1.381 | 1.400 | 09/16 - 03/16 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGFX8 | 11015 | FFCB | 15,000,000.00 | 1.010 | 09/20/2018 | 06/20/2016 | 0.996 | 1.010 | 09/20 - 03/20 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGGS8 | 11017 | FFCB | 15,000,000.00 | 1.200 | 06/27/2019 | 06/27/2016 | 1.184 | 1.200 | 12/27 - 06/27 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGHP3 | 11022 | FFCB | 10,000,000.00 | 1.420 | 06/29/2020 | 06/29/2016 | 1.401 | 1.420 | 12/29 - 06/29 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGHQ1 | 11027 | FFCB | 20,000,000.00 | 1.470 | 06/29/2020 | 06/29/2016 | 1.450 | 1.470 | 12/29 - 06/29 | | 20,000,000.00 | 20,000,000.00 |
| 3133EGJW6 | 11037 | FFCB | 15,000,000.00 | 1.030 | 04/05/2019 | 07/05/2016 | 1.016 | 1.030 | 10/05 - 04/05 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGJZ9 | 11038 | FFCB | 10,000,000.00 | 1.000 | 01/07/2019 | 07/07/2016 | 1.006 | 1.020 | 01/07 - 07/07 | | 9,995,000.00 | 9,995,000.00 |
| 3133EGQR9 | 11067 | FFCB | 12,000,000.00 | 1.250 | 02/10/2020 | 08/18/2016 | 1.233 | 1.250 | 02/10 - 08/10 | Received | 12,000,000.00 | 12,000,000.00 |
| 3133EGVJ1 | 11085 | FFCB | 10,000,000.00 | 1.160 | 09/26/2019 | 09/26/2016 | 1.144 | 1.160 | 03/26 - 09/26 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGUW3 | 11086 | FFCB | 10,000,000.00 | 0.880 | 03/20/2018 | 09/26/2016 | 0.868 | 0.880 | 03/20 - 09/20 | Received | 10,000,000.00 | 10,000,000.00 |
| 3133EGXK6 | 11098 | FFCB | 10,000,000.00 | 1.120 | 10/11/2019 | 10/11/2016 | 1.105 | 1.120 | 04/11 - 10/11 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGYD1 | 11099 | FFCB | 10,000,000.00 | 1.000 | 10/12/2018 | 10/12/2016 | 0.986 | 1.000 | 04/12 - 10/12 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGYD1 | 11100 | FFCB | 10,000,000.00 | 1.000 | 10/12/2018 | 10/12/2016 | 0.986 | 1.000 | 04/12 - 10/12 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGZE8 | 11108 | FFCB | 15,000,000.00 | 1.210 | 10/24/2019 | 10/24/2016 | 1.193 | 1.210 | 04/24 - 10/24 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGZE8 | 11109 | FFCB | 10,000,000.00 | 1.210 | 10/24/2019 | 10/24/2016 | 1.193 | 1.210 | 04/24 - 10/24 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGD77 | 11124 | FFCB | 10,000,000.00 | 1.120 | 05/03/2019 | 11/03/2016 | 1.105 | 1.120 | 05/03 - 11/03 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGD77 | 11125 | FFCB | 10,000,000.00 | 1.120 | 05/03/2019 | 11/03/2016 | 1.105 | 1.120 | 05/03 - 11/03 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGU52 | 11160 | FFCB | 15,000,000.00 | 1.490 | 09/13/2019 | 12/13/2016 | 1.470 | 1.490 | 03/13 - 09/13 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGU52 | 11161 | FFCB | 7,000,000.00 | 1.490 | 09/13/2019 | 12/13/2016 | 1.470 | 1.490 | 03/13 - 09/13 | | 7,000,000.00 | 7,000,000.00 |
| 3133EGU60 | 11164 | FFCB | 5,000,000.00 | 1.820 | 09/14/2020 | 12/14/2016 | 1.816 | 1.841 | 03/14 - 09/14 | | 4,996,250.00 | 4,996,250.00 |
| 3133EGU60 | 11165 | FFCB | 15,000,000.00 | 1.820 | 09/14/2020 | 12/14/2016 | 1.795 | 1.820 | 03/14 - 09/14 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGG66 | 11169 | FFCB | 9,000,000.00 | 1.130 | 11/15/2019 | 12/15/2016 | 1.479 | 1.499 | 05/15 - 11/15 | 8,475.00 | 8,905,500.00 | 8,913,975.00 |
| 3133EGW92 | 11171 | FFCB | 20,000,000.00 | 1.500 | 12/19/2019 | 12/19/2016 | 1.479 | 1.500 | 06/19 - 12/19 | | 20,000,000.00 | 20,000,000.00 |
| 3133EG3J2 | 11186 | FFCB | 10,000,000.00 | 1.550 | 01/10/2020 | 01/10/2017 | 1.529 | 1.550 | 07/10 - 01/10 | | 10,000,000.00 | 10,000,000.00 |
| 3133EG7D1 | 11209 | FFCB | 10,000,000.00 | 1.550 | 11/15/2019 | 02/15/2017 | 1.529 | 1.550 | 05/15 - 11/15 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFC70 | 11210 | FFCB | 5,000,000.00 | 1.120 | 02/22/2019 | 02/15/2017 | 1.229 | 1.246 | 02/22 - 08/22 | Received | 4,987,500.00 | 4,987,500.00 |
| 3133EGXK6 | 11211 | FFCB | 5,000,000.00 | 1.120 | 10/11/2019 | 02/15/2017 | 1.412 | 1.432 | 04/11 - 10/11 | Received | 4,959,500.00 | 4,959,500.00 |
| 3133EG2S3 | 11212 | FFCB | 15,000,000.00 | 1.280 | 01/03/2019 | 02/16/2017 | 1.276 | 1.294 | 07/03 - 01/03 | 22,933.33 | 14,996,054.70 | 15,018,988.03 |
| 3133EHCA9 | 11231 | FFCB | 5,000,000.00 | 1.760 | 03/13/2020 | 03/31/2017 | 1.736 | 1.760 | 09/13 - 03/13 | 4,400.00 | 5,000,000.00 | 5,004,400.00 |

**Alameda County Inv Pool
Portfolio Management
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April 30, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------------------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|---------------|------------------------------|-------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3133EHFP3 | 11247 | FFCB | 10,000,000.00 | 1.390 | 04/17/2019 | 04/17/2017 | 1.371 | 1.390 | 10/17 - 04/17 | | 10,000,000.00 | 10,000,000.00 |
| 3133EHFP3 | 11249 | FFCB | 15,000,000.00 | 1.390 | 04/17/2019 | 04/17/2017 | 1.371 | 1.390 | 10/17 - 04/17 | | 15,000,000.00 | 15,000,000.00 |
| 313383HQ7 | 10034 | FHLB | 5,000,000.00 | 1.200 | 06/27/2018 | 06/27/2013 | 1.188 | 1.204 | 12/27 - 06/27 | | 4,999,000.00 | 4,999,000.00 |
| 3133812R5 | 10173 | FHLB | 10,000,000.00 | 0.650 | 11/13/2017 | 11/13/2012 | 0.694 | 0.703 | 02/13 - 08/13 | | 10,000,000.00 | 10,000,000.00 |
| 3130A5EP0 | 10650 | FHLB | 5,000,000.00 | 0.625 | 05/30/2017 | 05/15/2015 | 0.657 | 0.666 | 11/15 - 05/15 | | 4,995,850.00 | 4,995,850.00 |
| 3130A5EP0 | 10651 | FHLB | 7,000,000.00 | 0.625 | 05/30/2017 | 05/15/2015 | 0.657 | 0.666 | 11/15 - 05/15 | | 6,994,190.00 | 6,994,190.00 |
| 3130A5EP0 | 10652 | FHLB | 10,000,000.00 | 0.625 | 05/30/2017 | 05/15/2015 | 0.657 | 0.666 | 11/15 - 05/15 | | 9,991,700.00 | 9,991,700.00 |
| 3130A5EP0 | 10653 | FHLB | 10,000,000.00 | 0.625 | 05/30/2017 | 05/15/2015 | 0.657 | 0.666 | 11/15 - 05/15 | | 9,991,700.00 | 9,991,700.00 |
| 3130A5W54 | 10713 | FHLB | 10,000,000.00 | 0.800 | 11/28/2017 | 07/15/2015 | 0.858 | 0.870 | 11/28 - 05/28 | Received | 9,983,600.00 | 9,983,600.00 |
| 313380EC7 | 10742 | FHLB | 25,000,000.00 | 0.750 | 09/08/2017 | 09/08/2015 | 0.821 | 0.833 | 03/08 - 09/08 | | 24,959,000.00 | 24,959,000.00 |
| 3130A6KH9 | 10791 | FHLB | 8,000,000.00 | 1.190 | 01/14/2019 | 10/22/2015 | 1.174 | 1.190 | 01/14 - 07/14 | Received | 8,000,000.00 | 8,000,000.00 |
| 3130A6MH7 | 10805 | FHLB | 5,000,000.00 | 1.720 | 10/28/2020 | 10/28/2015 | 1.696 | 1.720 | 04/28 - 10/28 | | 5,000,000.00 | 5,000,000.00 |
| 3130A6SA6 | 10830 | FHLB | 10,000,000.00 | 0.940 | 11/17/2017 | 11/17/2015 | 0.935 | 0.948 | 05/17 - 11/17 | | 9,998,400.00 | 9,998,400.00 |
| 3130A6Y43 | 10877 | FHLB | 10,000,000.00 | 2.000 | 12/30/2020 | 12/30/2015 | 1.973 | 2.000 | 06/30 - 12/30 | | 10,000,000.00 | 10,000,000.00 |
| 3130A83R2 | 10992 | FHLB | 15,000,000.00 | 0.875 | 02/23/2018 | 05/23/2016 | 0.863 | 0.875 | 11/23 - 05/23 | | 15,000,000.00 | 15,000,000.00 |
| 3130A8DB6 | 11006 | FHLB | 10,000,000.00 | 1.125 | 06/21/2019 | 06/03/2016 | 1.123 | 1.139 | 06/21 - 12/21 | | 9,995,800.00 | 9,995,800.00 |
| 3130A8DB6 | 11007 | FHLB | 10,000,000.00 | 1.125 | 06/21/2019 | 06/03/2016 | 1.123 | 1.139 | 06/21 - 12/21 | | 9,995,800.00 | 9,995,800.00 |
| 3130A8PK3 | 11039 | FHLB | 6,000,000.00 | 0.625 | 08/07/2018 | 07/08/2016 | 0.716 | 0.726 | 01/08 - 07/08 | | 5,987,520.00 | 5,987,520.00 |
| 3130A8PK3 | 11040 | FHLB | 10,000,000.00 | 0.625 | 08/07/2018 | 07/08/2016 | 0.716 | 0.726 | 01/08 - 07/08 | | 9,979,200.00 | 9,979,200.00 |
| 3130A8PK3 | 11041 | FHLB | 10,000,000.00 | 0.625 | 08/07/2018 | 07/08/2016 | 0.716 | 0.726 | 01/08 - 07/08 | | 9,979,200.00 | 9,979,200.00 |
| 3130A8PK3 | 11042 | FHLB | 10,000,000.00 | 0.625 | 08/07/2018 | 07/08/2016 | 0.716 | 0.726 | 01/08 - 07/08 | | 9,979,200.00 | 9,979,200.00 |
| 3130A8RP0 | 11054 | FHLB | 10,000,000.00 | 1.050 | 10/26/2018 | 07/27/2016 | 1.069 | 1.084 | 10/26 - 04/26 | Received | 9,992,500.00 | 9,992,500.00 |
| 3130A8ZA4 | 11068 | FHLB | 22,200,000.00 | 1.230 | 05/22/2020 | 08/22/2016 | 1.213 | 1.230 | 11/22 - 05/22 | | 22,200,000.00 | 22,200,000.00 |
| 3130A9AE1 | 11070 | FHLB | 7,000,000.00 | 0.875 | 10/01/2018 | 08/26/2016 | 0.895 | 0.908 | 10/01 - 04/01 | | 6,995,240.00 | 6,995,240.00 |
| 3130A9AE1 | 11071 | FHLB | 10,000,000.00 | 0.875 | 10/01/2018 | 08/26/2016 | 0.895 | 0.908 | 10/01 - 04/01 | | 9,993,200.00 | 9,993,200.00 |
| 3130A9AE1 | 11072 | FHLB | 10,000,000.00 | 0.875 | 10/01/2018 | 08/26/2016 | 0.895 | 0.908 | 10/01 - 04/01 | | 9,993,200.00 | 9,993,200.00 |
| 3130A9A92 | 11074 | FHLB | 10,000,000.00 | 1.000 | 08/28/2018 | 08/31/2016 | 0.988 | 1.001 | 02/28 - 08/28 | | 10,000,000.00 | 10,000,000.00 |
| 3130A9PB1 | 11111 | FHLB | 10,000,000.00 | 1.200 | 10/25/2019 | 10/25/2016 | 1.187 | 1.203 | 04/25 - 10/25 | | 9,999,000.00 | 9,999,000.00 |
| 3130A9NJ6 | 11117 | FHLB | 10,000,000.00 | 1.200 | 10/11/2019 | 10/31/2016 | 1.223 | 1.240 | 04/11 - 10/11 | Received | 9,988,500.00 | 9,988,500.00 |
| 3130AA3K2 | 11134 | FHLB | 20,000,000.00 | 0.750 | 11/16/2017 | 11/16/2016 | 0.798 | 0.809 | 05/16 - 11/16 | | 19,988,200.00 | 19,988,200.00 |
| 3130AA3R7 | 11141 | FHLB | 10,000,000.00 | 1.375 | 11/15/2019 | 11/17/2016 | 1.364 | 1.383 | 05/15 - 11/15 | | 9,997,700.00 | 9,997,700.00 |
| 3130AABG2 | 11148 | FHLB | 5,000,000.00 | 1.875 | 11/29/2021 | 11/30/2016 | 1.932 | 1.959 | 05/29 - 11/29 | | 4,980,100.00 | 4,980,100.00 |
| 3130AABG2 | 11149 | FHLB | 5,000,000.00 | 1.875 | 11/29/2021 | 11/30/2016 | 1.932 | 1.959 | 05/29 - 11/29 | | 4,980,100.00 | 4,980,100.00 |
| 3130AABG2 | 11150 | FHLB | 5,000,000.00 | 1.875 | 11/29/2021 | 11/30/2016 | 1.932 | 1.959 | 05/29 - 11/29 | | 4,980,100.00 | 4,980,100.00 |

**Alameda County Inv Pool
Portfolio Management
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April 30, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------------------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|---------------|------------------------------|-------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3130AAE46 | 11154 | FHLB | 10,000,000.00 | 1.250 | 01/16/2019 | 12/08/2016 | 1.235 | 1.252 | 01/16 - 07/16 | | 9,999,600.00 | 9,999,600.00 |
| 3130AAE46 | 11155 | FHLB | 10,000,000.00 | 1.250 | 01/16/2019 | 12/08/2016 | 1.235 | 1.252 | 01/16 - 07/16 | | 9,999,600.00 | 9,999,600.00 |
| 3130AAE46 | 11156 | FHLB | 10,000,000.00 | 1.250 | 01/16/2019 | 12/08/2016 | 1.235 | 1.252 | 01/16 - 07/16 | | 9,999,600.00 | 9,999,600.00 |
| 3130AAE46 | 11157 | FHLB | 10,000,000.00 | 1.250 | 01/16/2019 | 12/08/2016 | 1.235 | 1.252 | 01/16 - 07/16 | | 9,999,600.00 | 9,999,600.00 |
| 3130AAGZ5 | 11176 | FHLB | 10,000,000.00 | 2.000 | 09/29/2020 | 12/29/2016 | 1.973 | 2.000 | 06/29 - 12/29 | | 10,000,000.00 | 10,000,000.00 |
| 3130A8RQ8 | 11181 | FHLB | 10,000,000.00 | 1.200 | 07/26/2019 | 01/05/2017 | 1.380 | 1.400 | 01/26 - 07/26 | Received | 9,950,000.00 | 9,950,000.00 |
| 3130AAQ84 | 11204 | FHLB | 10,000,000.00 | 1.000 | 04/27/2018 | 01/27/2017 | 0.987 | 1.000 | 07/27 - 01/27 | | 10,000,000.00 | 10,000,000.00 |
| 3130AAQ84 | 11205 | FHLB | 10,000,000.00 | 1.000 | 04/27/2018 | 01/27/2017 | 0.987 | 1.000 | 07/27 - 01/27 | | 10,000,000.00 | 10,000,000.00 |
| 3130AAMN5 | 11206 | FHLB | 6,000,000.00 | 2.000 | 10/26/2021 | 02/08/2017 | 1.984 | 2.011 | 07/26 - 01/26 | 4,000.00 | 5,997,000.00 | 6,001,000.00 |
| 3130A8DB6 | 11215 | FHLB | 15,000,000.00 | 1.125 | 06/21/2019 | 02/27/2017 | 1.298 | 1.316 | 06/21 - 12/21 | 30,937.50 | 14,934,750.00 | 14,965,687.50 |
| 3130AB3Q7 | 11239 | FHLB | 10,000,000.00 | 1.400 | 07/15/2019 | 04/06/2017 | 1.400 | 1.419 | 07/15 - 01/15 | | 9,995,800.00 | 9,995,800.00 |
| 3130AB3F1 | 11246 | FHLB | 15,000,000.00 | 1.600 | 04/13/2020 | 04/13/2017 | 1.578 | 1.600 | 10/13 - 04/13 | | 15,000,000.00 | 15,000,000.00 |
| 3134G3M31 | 10044 | FHLMC | 5,000,000.00 | 1.000 | 09/27/2017 | 06/14/2013 | 1.152 | 1.168 | 09/27 - 03/27 | Received | 4,965,000.00 | 4,965,000.00 |
| 3134G5AP0 | 10486 | FHLMC | 10,000,000.00 | 1.200 | 12/26/2017 | 06/26/2014 | 1.184 | 1.200 | 12/26 - 06/26 | | 10,000,000.00 | 10,000,000.00 |
| 3134G6QZ9 | 10618 | FHLMC | 5,000,000.00 | 1.000 | 12/29/2017 | 03/30/2015 | 0.986 | 1.000 | 06/29 - 12/29 | | 5,000,000.00 | 5,000,000.00 |
| 3134G6YT4 | 10661 | FHLMC | 10,000,000.00 | 0.900 | 11/20/2017 | 05/20/2015 | 0.888 | 0.900 | 11/20 - 05/20 | | 10,000,000.00 | 10,000,000.00 |
| 3134G6R70 | 10669 | FHLMC | 15,000,000.00 | 0.750 | 05/26/2017 | 05/26/2015 | 0.740 | 0.750 | 11/26 - 05/26 | | 15,000,000.00 | 15,000,000.00 |
| 3137EADV8 | 10683 | FHLMC | 10,000,000.00 | 0.750 | 07/14/2017 | 05/29/2015 | 0.776 | 0.787 | 11/29 - 01/14 | | 9,992,200.00 | 9,992,200.00 |
| 3134G6S20 | 10699 | FHLMC | 10,000,000.00 | 1.000 | 12/15/2017 | 06/15/2015 | 1.000 | 1.014 | 12/15 - 06/15 | | 9,996,500.00 | 9,996,500.00 |
| 3134G7C33 | 10760 | FHLMC | 10,000,000.00 | 1.000 | 03/30/2018 | 09/30/2015 | 0.986 | 1.000 | 03/30 - 09/30 | | 10,000,000.00 | 10,000,000.00 |
| 3134G7L33 | 10764 | FHLMC | 10,000,000.00 | 1.050 | 06/29/2018 | 09/29/2015 | 1.036 | 1.050 | 12/29 - 06/29 | | 10,000,000.00 | 10,000,000.00 |
| 3134G7U25 | 10799 | FHLMC | 10,000,000.00 | 0.800 | 10/27/2017 | 10/27/2015 | 0.789 | 0.800 | 04/27 - 10/27 | | 10,000,000.00 | 10,000,000.00 |
| 3134G73Q2 | 10800 | FHLMC | 10,000,000.00 | 1.000 | 07/27/2018 | 10/27/2015 | 0.986 | 1.000 | 01/27 - 07/27 | | 10,000,000.00 | 10,000,000.00 |
| 3134G73Q2 | 10801 | FHLMC | 10,000,000.00 | 1.000 | 07/27/2018 | 10/27/2015 | 0.986 | 1.000 | 01/27 - 07/27 | | 10,000,000.00 | 10,000,000.00 |
| 3134G73Q2 | 10803 | FHLMC | 10,000,000.00 | 1.000 | 07/27/2018 | 10/27/2015 | 0.986 | 1.000 | 01/27 - 07/27 | | 10,000,000.00 | 10,000,000.00 |
| 3134G73Q2 | 10804 | FHLMC | 10,000,000.00 | 1.000 | 07/27/2018 | 10/27/2015 | 0.986 | 1.000 | 01/27 - 07/27 | | 10,000,000.00 | 10,000,000.00 |
| 3134G73Q2 | 10816 | FHLMC | 15,000,000.00 | 1.000 | 07/27/2018 | 10/30/2015 | 0.986 | 1.000 | 01/27 - 07/27 | Received | 15,000,000.00 | 15,000,000.00 |
| 3134G76G1 | 10829 | FHLMC | 10,000,000.00 | 1.050 | 05/17/2018 | 11/17/2015 | 1.036 | 1.050 | 05/17 - 11/17 | | 10,000,000.00 | 10,000,000.00 |
| 3134G74S7 | 10843 | FHLMC | 20,000,000.00 | 1.000 | 08/27/2018 | 11/27/2015 | 0.986 | 1.000 | 02/27 - 08/27 | | 20,000,000.00 | 20,000,000.00 |
| 3137EADX4 | 10853 | FHLMC | 10,000,000.00 | 1.000 | 12/15/2017 | 12/11/2015 | 1.037 | 1.052 | 06/15 - 12/15 | | 9,989,700.00 | 9,989,700.00 |
| 3137EADX4 | 10854 | FHLMC | 10,000,000.00 | 1.000 | 12/15/2017 | 12/11/2015 | 1.037 | 1.052 | 06/15 - 12/15 | | 9,989,700.00 | 9,989,700.00 |
| 3134G8MM8 | 10921 | FHLMC | 25,000,000.00 | 1.200 | 02/26/2019 | 02/26/2016 | 1.184 | 1.200 | 08/26 - 02/26 | | 25,000,000.00 | 25,000,000.00 |
| 3134G8M71 | 10922 | FHLMC | 10,000,000.00 | 1.050 | 02/26/2018 | 02/26/2016 | 1.041 | 1.055 | 08/26 - 02/26 | | 9,999,000.00 | 9,999,000.00 |
| 3134G9DF1 | 10975 | FHLMC | 15,000,000.00 | 1.410 | 02/04/2020 | 05/04/2016 | 1.391 | 1.410 | 08/04 - 02/04 | | 15,000,000.00 | 15,000,000.00 |

**Alameda County Inv Pool
Portfolio Management
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April 30, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------------------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|---------------|------------------------------|-------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3134G9HJ9 | 10982 | FHLMC | 10,000,000.00 | 1.000 | 08/10/2018 | 05/16/2016 | 0.993 | 1.007 | 08/10 - 02/10 | Received | 9,998,500.00 | 9,998,500.00 |
| 3134G9HJ9 | 10985 | FHLMC | 15,000,000.00 | 1.000 | 08/10/2018 | 05/17/2016 | 0.986 | 1.000 | 08/10 - 02/10 | Received | 15,000,000.00 | 15,000,000.00 |
| 3134G9LS4 | 10994 | FHLMC | 15,000,000.00 | 1.050 | 05/25/2018 | 05/25/2016 | 1.036 | 1.050 | 11/25 - 05/25 | | 15,000,000.00 | 15,000,000.00 |
| 3134G9HC4 | 10995 | FHLMC | 15,000,000.00 | 1.000 | 05/25/2018 | 05/25/2016 | 1.044 | 1.058 | 11/25 - 05/25 | | 14,982,750.00 | 14,982,750.00 |
| 3134G9B97 | 11023 | FHLMC | 20,000,000.00 | 1.000 | 03/29/2019 | 06/29/2016 | 0.986 | 1.000 | 09/29 - 03/29 | | 20,000,000.00 | 20,000,000.00 |
| 3134G9UY1 | 11024 | FHLMC | 15,000,000.00 | 1.000 | 06/29/2018 | 06/29/2016 | 0.986 | 1.000 | 12/29 - 06/29 | | 15,000,000.00 | 15,000,000.00 |
| 3134G9B97 | 11025 | FHLMC | 15,000,000.00 | 1.000 | 03/29/2019 | 06/29/2016 | 0.986 | 1.000 | 09/29 - 03/29 | | 15,000,000.00 | 15,000,000.00 |
| 3134G9B97 | 11026 | FHLMC | 10,000,000.00 | 1.000 | 03/29/2019 | 06/29/2016 | 0.986 | 1.000 | 09/29 - 03/29 | | 10,000,000.00 | 10,000,000.00 |
| 3134G9F93 | 11029 | FHLMC | 10,000,000.00 | 1.000 | 06/28/2019 | 06/30/2016 | 0.986 | 1.000 | 12/28 - 06/28 | | 10,000,000.00 | 10,000,000.00 |
| 3134G9F85 | 11030 | FHLMC | 25,000,000.00 | 1.320 | 09/30/2020 | 06/30/2016 | 1.302 | 1.320 | 09/30 - 12/31 | | 25,000,000.00 | 25,000,000.00 |
| 3137EAEB1 | 11051 | FHLMC | 10,000,000.00 | 0.875 | 07/19/2019 | 07/20/2016 | 0.944 | 0.957 | 01/19 - 07/19 | | 9,975,800.00 | 9,975,800.00 |
| 3134G9Q75 | 11052 | FHLMC | 18,000,000.00 | 1.250 | 07/26/2019 | 07/26/2016 | 1.233 | 1.250 | 01/26 - 07/26 | | 18,000,000.00 | 18,000,000.00 |
| 3134G9Q75 | 11053 | FHLMC | 10,000,000.00 | 1.250 | 07/26/2019 | 07/26/2016 | 1.241 | 1.259 | 01/26 - 07/26 | | 9,997,500.00 | 9,997,500.00 |
| 3137EAEC9 | 11066 | FHLMC | 10,000,000.00 | 1.125 | 08/12/2021 | 08/12/2016 | 1.213 | 1.230 | 02/12 - 08/12 | | 9,949,200.00 | 9,949,200.00 |
| 3134GAHA5 | 11073 | FHLMC | 10,000,000.00 | 1.000 | 11/28/2018 | 08/30/2016 | 0.998 | 1.011 | 11/28 - 05/28 | | 9,997,500.00 | 9,997,500.00 |
| 3134GAGF5 | 11082 | FHLMC | 10,000,000.00 | 1.100 | 09/13/2018 | 09/13/2016 | 1.085 | 1.100 | 03/13 - 09/13 | | 10,000,000.00 | 10,000,000.00 |
| 3137EAED7 | 11083 | FHLMC | 10,000,000.00 | 0.875 | 10/12/2018 | 09/16/2016 | 0.884 | 0.896 | 04/12 - 10/12 | | 9,995,700.00 | 9,995,700.00 |
| 3137EAED7 | 11084 | FHLMC | 10,000,000.00 | 0.875 | 10/12/2018 | 09/16/2016 | 0.884 | 0.896 | 04/12 - 10/12 | | 9,995,700.00 | 9,995,700.00 |
| 3134GAUL6 | 11106 | FHLMC | 15,000,000.00 | 1.200 | 10/25/2019 | 10/25/2016 | 1.184 | 1.200 | 04/25 - 10/25 | | 15,000,000.00 | 15,000,000.00 |
| 3134GAUZ5 | 11118 | FHLMC | 15,000,000.00 | 1.000 | 10/30/2018 | 10/31/2016 | 0.986 | 1.000 | 04/30 - 10/30 | | 15,000,000.00 | 15,000,000.00 |
| 3134G9Q75 | 11136 | FHLMC | 10,000,000.00 | 1.250 | 07/26/2019 | 11/16/2016 | 1.336 | 1.354 | 01/26 - 07/26 | Received | 9,972,450.00 | 9,972,450.00 |
| 3134G9Q75 | 11137 | FHLMC | 10,000,000.00 | 1.250 | 07/26/2019 | 11/16/2016 | 1.336 | 1.354 | 01/26 - 07/26 | Received | 9,972,500.00 | 9,972,500.00 |
| 3134GAYE8 | 11143 | FHLMC | 15,000,000.00 | 1.125 | 11/28/2018 | 11/28/2016 | 1.110 | 1.125 | 05/28 - 11/28 | | 15,000,000.00 | 15,000,000.00 |
| 3134GAZA5 | 11162 | FHLMC | 5,000,000.00 | 2.000 | 12/13/2021 | 12/13/2016 | 1.973 | 2.000 | 06/13 - 12/13 | | 5,000,000.00 | 5,000,000.00 |
| 3134G9Q75 | 11173 | FHLMC | 10,000,000.00 | 1.250 | 07/26/2019 | 12/21/2016 | 1.550 | 1.571 | 01/26 - 07/26 | Received | 9,918,500.00 | 9,918,500.00 |
| 3134GAYE82 | 11180 | FHLMC | 10,000,000.00 | 1.125 | 11/28/2018 | 12/30/2016 | 1.263 | 1.281 | 05/31 - 11/30 | 10,000.00 | 9,970,000.00 | 9,980,000.00 |
| 3137EAEE5 | 11190 | FHLMC | 10,000,000.00 | 1.500 | 01/17/2020 | 01/17/2017 | 1.516 | 1.537 | 07/17 - 01/17 | | 9,989,200.00 | 9,989,200.00 |
| 3137EAEE5 | 11191 | FHLMC | 10,000,000.00 | 1.500 | 01/17/2020 | 01/17/2017 | 1.516 | 1.537 | 07/17 - 01/17 | | 9,989,200.00 | 9,989,200.00 |
| 3134GAK78 | 11195 | FHLMC | 10,000,000.00 | 1.350 | 01/25/2019 | 01/25/2017 | 1.360 | 1.379 | 07/25 - 01/25 | | 9,994,300.00 | 9,994,300.00 |
| 3134GAK78 | 11197 | FHLMC | 10,000,000.00 | 1.350 | 01/25/2019 | 01/25/2017 | 1.332 | 1.350 | 07/25 - 01/25 | | 10,000,000.00 | 10,000,000.00 |
| 3134GAM76 | 11198 | FHLMC | 15,000,000.00 | 1.550 | 07/26/2019 | 01/26/2017 | 1.539 | 1.560 | 07/26 - 01/26 | | 14,996,336.25 | 14,996,336.25 |
| 3134GASE5 | 11216 | FHLMC | 10,000,000.00 | 1.050 | 10/26/2018 | 02/28/2017 | 1.162 | 1.178 | 04/26 - 10/26 | Received | 9,979,000.00 | 9,979,000.00 |
| 3134GA7A6 | 11243 | FHLMC | 15,000,000.00 | 1.500 | 09/09/2019 | 04/07/2017 | 1.492 | 1.513 | 09/09 - 03/09 | 17,500.00 | 14,995,500.00 | 15,013,000.00 |
| 3137EAEF2 | 11252 | FHLMC | 10,000,000.00 | 1.375 | 04/20/2020 | 04/20/2017 | 1.472 | 1.492 | 10/20 - 04/20 | | 9,965,800.00 | 9,965,800.00 |

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
April 30, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------------------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|---------------|------------------------------|-------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3137EAEF2 | 11253 | FHLMC | 10,000,000.00 | 1.375 | 04/20/2020 | 04/20/2017 | 1.472 | 1.492 | 10/20 - 04/20 | | 9,965,800.00 | 9,965,800.00 |
| 3137EAEF2 | 11254 | FHLMC | 10,000,000.00 | 1.375 | 04/20/2020 | 04/20/2017 | 1.472 | 1.492 | 10/20 - 04/20 | | 9,965,800.00 | 9,965,800.00 |
| 3134GBHY13 | 11256 | FHLMC | 15,000,000.00 | 1.500 | 10/25/2019 | 04/25/2017 | 1.479 | 1.500 | 10/25 - 04/25 | | 15,000,000.00 | 15,000,000.00 |
| 3134GBHQ8 | 11260 | FHLMC | 20,000,000.00 | 1.700 | 07/27/2020 | 04/27/2017 | 1.677 | 1.700 | 10/27 - 04/27 | | 20,000,000.00 | 20,000,000.00 |
| 3134GBBEE8 | 11261 | FHLMC | 15,000,000.00 | 1.750 | 07/27/2020 | 04/27/2017 | 1.726 | 1.750 | 07/27 - 01/27 | | 15,000,000.00 | 15,000,000.00 |
| 3134GBMT6 | 11266 | FHLMC | 15,000,000.00 | 2.000 | 07/28/2021 | 04/28/2017 | 1.973 | 2.000 | 07/28 - 01/28 | | 15,000,000.00 | 15,000,000.00 |
| 3134GBMT6 | 11267 | FHLMC | 15,000,000.00 | 2.000 | 07/28/2021 | 04/28/2017 | 1.973 | 2.000 | 07/28 - 01/28 | | 15,000,000.00 | 15,000,000.00 |
| 3134GBHC9 | 11268 | FHLMC | 5,000,000.00 | 1.850 | 10/27/2020 | 04/28/2017 | 1.825 | 1.850 | 10/27 - 04/27 | 256.94 | 5,000,000.00 | 5,000,256.94 |
| 3135G0MZ3 | 10405 | FNMA | 20,000,000.00 | 0.875 | 08/28/2017 | 02/25/2014 | 0.952 | 0.965 | 02/28 - 08/28 | Received | 19,938,000.00 | 19,938,000.00 |
| 3135G0E33 | 10696 | FNMA | 10,000,000.00 | 1.125 | 07/20/2018 | 06/08/2015 | 1.169 | 1.185 | 07/20 - 01/20 | | 9,981,700.00 | 9,981,700.00 |
| 3136G2PF8 | 10813 | FNMA | 10,000,000.00 | 1.125 | 10/29/2018 | 10/29/2015 | 1.110 | 1.125 | 04/29 - 10/29 | | 10,000,000.00 | 10,000,000.00 |
| 3136G2R74 | 10822 | FNMA | 15,000,000.00 | 1.400 | 11/05/2019 | 11/05/2015 | 1.381 | 1.400 | 05/05 - 11/05 | | 15,000,000.00 | 15,000,000.00 |
| 3136G2PF8 | 10823 | FNMA | 10,000,000.00 | 1.125 | 10/29/2018 | 11/05/2015 | 1.231 | 1.248 | 04/29 - 10/29 | Received | 9,964,000.00 | 9,964,000.00 |
| 3135G0H63 | 10891 | FNMA | 10,000,000.00 | 1.375 | 01/28/2019 | 01/08/2016 | 1.377 | 1.396 | 07/08 - 01/08 | | 9,993,800.00 | 9,993,800.00 |
| 3135G0K28 | 10968 | FNMA | 15,000,000.00 | 1.250 | 04/26/2019 | 04/26/2016 | 1.253 | 1.270 | 10/26 - 04/26 | | 14,991,000.00 | 14,991,000.00 |
| 3135G0N33 | 11056 | FNMA | 15,000,000.00 | 0.875 | 08/02/2019 | 08/02/2016 | 0.919 | 0.932 | 02/02 - 08/02 | | 14,974,800.00 | 14,974,800.00 |
| 3135G0N33 | 11057 | FNMA | 10,000,000.00 | 0.875 | 08/02/2019 | 08/02/2016 | 0.919 | 0.932 | 02/02 - 08/02 | | 9,983,200.00 | 9,983,200.00 |
| 3135G0M91 | 11075 | FNMA | 10,000,000.00 | 1.125 | 07/26/2019 | 08/31/2016 | 1.110 | 1.125 | 01/26 - 07/26 | Received | 10,000,000.00 | 10,000,000.00 |
| 3136G34J1 | 11076 | FNMA | 5,000,000.00 | 1.000 | 12/24/2019 | 09/01/2016 | 1.085 | 1.100 | 02/24 - 08/24 | Received | 4,983,750.00 | 4,983,750.00 |
| 3135G0P49 | 11078 | FNMA | 10,000,000.00 | 1.000 | 08/28/2019 | 09/02/2016 | 1.039 | 1.053 | 02/28 - 08/28 | | 9,984,400.00 | 9,984,400.00 |
| 3135G0P49 | 11079 | FNMA | 10,000,000.00 | 1.000 | 08/28/2019 | 09/02/2016 | 1.039 | 1.053 | 02/28 - 08/28 | | 9,984,400.00 | 9,984,400.00 |
| 3136G34K8 | 11087 | FNMA | 10,000,000.00 | 1.125 | 09/09/2019 | 09/28/2016 | 1.110 | 1.125 | 03/09 - 09/09 | Received | 10,000,000.00 | 10,000,000.00 |
| 3135G0L68 | 11097 | FNMA | 10,000,000.00 | 0.750 | 07/27/2018 | 10/06/2016 | 0.929 | 0.942 | 01/27 - 07/27 | Received | 9,965,700.00 | 9,965,700.00 |
| 3136G3W76 | 11101 | FNMA | 13,000,000.00 | 1.150 | 08/23/2019 | 10/18/2016 | 1.154 | 1.170 | 02/23 - 08/23 | Received | 12,992,850.00 | 12,992,850.00 |
| 3136G4DA8 | 11102 | FNMA | 15,000,000.00 | 1.200 | 12/30/2019 | 10/19/2016 | 1.184 | 1.200 | 12/30 - 06/30 | Received | 15,000,000.00 | 15,000,000.00 |
| 3136G4BQ5 | 11104 | FNMA | 10,000,000.00 | 1.250 | 01/07/2020 | 10/19/2016 | 1.241 | 1.258 | 01/07 - 07/07 | Received | 9,997,500.00 | 9,997,500.00 |
| 3135G0Q30 | 11110 | FNMA | 10,000,000.00 | 1.180 | 09/27/2019 | 10/24/2016 | 1.164 | 1.180 | 03/27 - 09/27 | Received | 10,000,000.00 | 10,000,000.00 |
| 3136G4DR1 | 11114 | FNMA | 10,000,000.00 | 1.100 | 10/17/2019 | 10/26/2016 | 1.127 | 1.143 | 04/17 - 10/17 | Received | 9,987,500.00 | 9,987,500.00 |
| 3135G0Q71 | 11116 | FNMA | 10,000,000.00 | 1.250 | 10/28/2019 | 10/28/2016 | 1.233 | 1.250 | 04/28 - 10/28 | | 10,000,000.00 | 10,000,000.00 |
| 3135G0P72 | 11129 | FNMA | 10,000,000.00 | 1.375 | 03/30/2020 | 11/10/2016 | 1.356 | 1.375 | 03/30 - 09/30 | Received | 10,000,000.00 | 10,000,000.00 |
| 3136G3D51 | 11133 | FNMA | 15,000,000.00 | 1.250 | 07/26/2019 | 11/15/2016 | 1.251 | 1.269 | 01/26 - 07/26 | Received | 14,992,500.00 | 14,992,500.00 |
| 3136G4GU1 | 11146 | FNMA | 10,000,000.00 | 1.400 | 11/25/2019 | 11/29/2016 | 1.432 | 1.451 | 05/25 - 11/25 | 1,555.56 | 9,985,000.00 | 9,986,555.56 |
| 3136G4HH9 | 11151 | FNMA | 10,000,000.00 | 1.500 | 02/26/2020 | 11/30/2016 | 1.480 | 1.500 | 02/26 - 08/26 | | 10,000,000.00 | 10,000,000.00 |
| 3136G3K38 | 11166 | FNMA | 15,000,000.00 | 1.260 | 08/02/2019 | 12/14/2016 | 1.396 | 1.415 | 02/02 - 08/02 | Received | 14,940,000.00 | 14,940,000.00 |

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
April 30, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|--|--------------|--------|-------------------------|-------------|---------------|---------------|--------------|--------------|---------------|------------------------------|-------------------------|-------------------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3136G4GU1 | 11172 | FNMA | 15,000,000.00 | 1.400 | 11/25/2019 | 12/19/2016 | 1.637 | 1.660 | 05/25 - 11/25 | 14,000.00 | 14,888,700.00 | 14,902,700.00 |
| 3135G0S38 | 11184 | FNMA | 15,000,000.00 | 2.000 | 01/05/2022 | 01/09/2017 | 2.010 | 2.038 | 07/05 - 01/05 | | 14,973,150.00 | 14,973,150.00 |
| 3136G4GU1 | 11242 | FNMA | 9,000,000.00 | 1.400 | 11/25/2019 | 04/07/2017 | 1.515 | 1.536 | 05/25 - 11/25 | 46,200.00 | 8,968,500.00 | 9,014,700.00 |
| 3136G3K46 | 11255 | FNMA | 15,000,000.00 | 1.260 | 08/02/2019 | 04/21/2017 | 1.331 | 1.349 | 08/02 - 02/02 | 41,475.00 | 14,970,000.00 | 15,011,475.00 |
| 3135G0S61 | 11262 | FNMA | 20,000,000.00 | 1.850 | 07/27/2020 | 04/27/2017 | 1.824 | 1.850 | 07/27 - 01/27 | 92,500.00 | 20,000,000.00 | 20,092,500.00 |
| 3135G0P23 | 11263 | FNMA | 15,000,000.00 | 1.250 | 08/23/2019 | 04/27/2017 | 1.397 | 1.417 | 08/23 - 02/23 | 33,333.33 | 14,943,000.00 | 14,976,333.33 |
| Agency Callables (Aaa/AA+) Totals | | | 2,400,900,000.00 | | | | 1.187 | 1.204 | | 327,566.66 | 2,399,113,510.95 | 2,399,441,077.61 |
| Municipal Bonds | | | | | | | | | | | | |
| 13063DAA6 | 11259 | CAS | 9,625,000.00 | 1.248 | 04/01/2018 | 04/27/2017 | 1.231 | 1.248 | 10/27 - 04/01 | | 9,625,000.00 | 9,625,000.00 |
| Municipal Bonds Totals | | | 9,625,000.00 | | | | 1.231 | 1.248 | | 0.00 | 9,625,000.00 | 9,625,000.00 |
| Investment Totals | | | 5,423,525,000.00 | | | | 0.961 | 0.975 | | 578,067.27 | 5,416,625,442.44 | 5,417,189,805.43 |