



TREASURER - TAX COLLECTOR

HENRY C. LEVY
TREASURER - TAX COLLECTOR

March 30, 2020

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

Dear Board Members:

RE: Investment Report – February 2020

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of February 2020. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of February 29, 2020. This report reflects the market value and cost of purchase. All investments in the Treasurer’s investment portfolio conform to the statutory requirements of Government Code Section 53601 et. seq., authorities delegated by the County Board of Supervisors and the Treasurer’s investment policy.

As of February 29, 2020

| | |
|--|------------------|
| Treasurer’s Investment Pool – Book Value | \$ 6,558,831,614 |
| Treasurer’s Investment Pool – Market Value | 6,631,756,878 |
| Total Cash in Bank | 25,463,083 |
| Total interest received during the month | 7,583,052 |
| Average Maturity of the portfolio | 681 days |
| Annualized cash basis rate of return for the month | 1.46% |

Liquidity Summary of the Portfolio as Of February 29, 2020

| Maturity | Amount | Percentage Held |
|----------------|----------------------|-----------------|
| 1 to 90 days | \$ 1,589,560,108 | 24.24% |
| 91 to 365 days | 1,294,187,209 | 19.73% |
| 2 years | 857,822,590 | 13.08% |
| 3 years | 931,318,164 | 14.20% |
| 4 years | 781,922,228 | 11.92% |
| 5 years | 1,104,021,314 | 16.83% |
| Total | 6,558,831,614 | 100.00% |

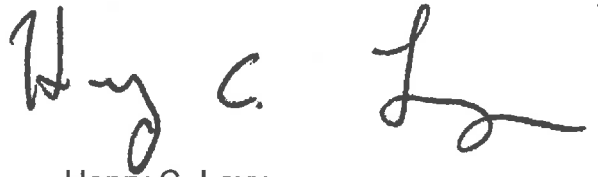
Conclusion

Based on investment activity during the month of February 2020, the Treasurer expects to meet all operating cash needs for the pool participants within the next six months from the portfolio's most liquid assets and current revenues. For your review, a copy of the Investment Status Report and transaction details for the month of February 2020 is attached and on file with the Office of the Clerk of the Board of Supervisors.

Vision 2026 Goal

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

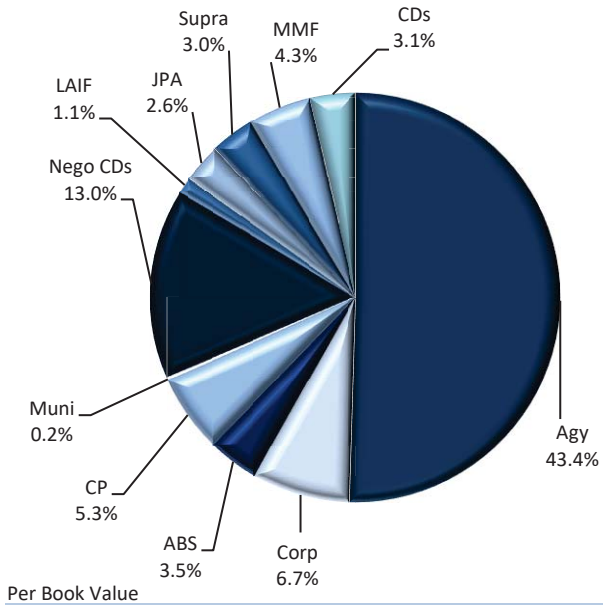
Very truly yours,

A handwritten signature in black ink, appearing to read "Henry C. Levy". The signature is written in a cursive style with a large initial "H" and a distinct "C" and "L".

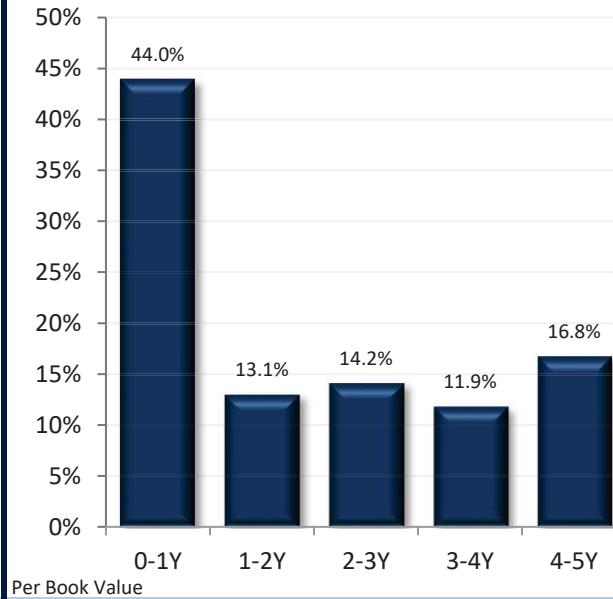
Henry C. Levy
Treasurer – Tax Collector

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

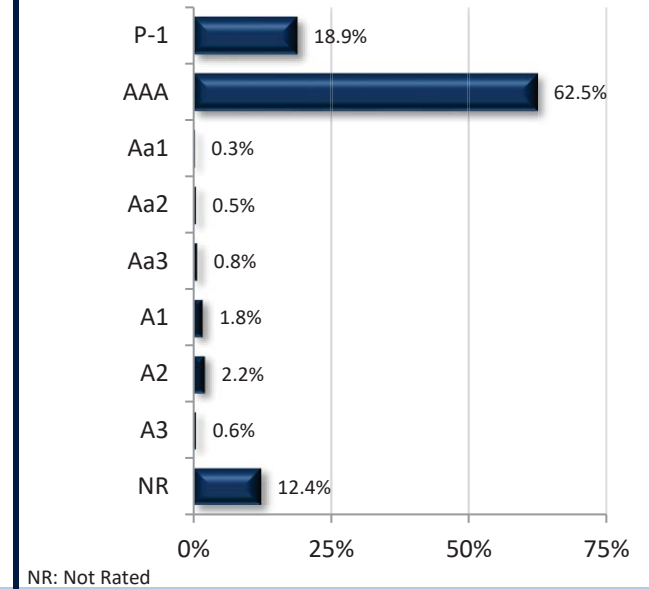
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (MOODY'S)



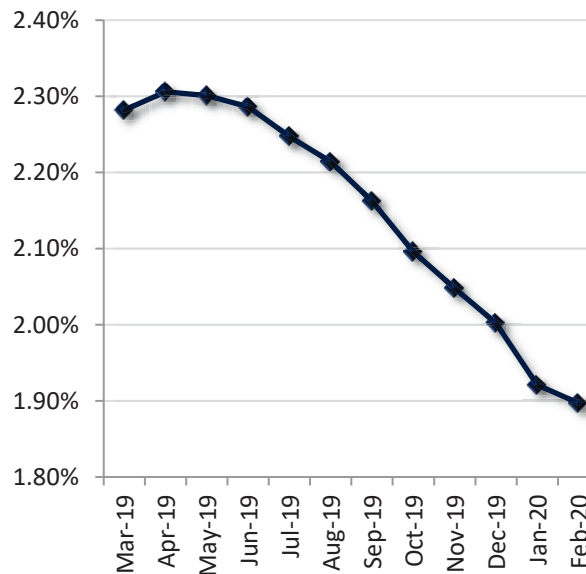
ACCOUNT SUMMARY

| | 2/29/20 | 1/31/20 |
|---------------------------|-----------------|-----------------|
| Market Value | \$6,631,756,878 | \$6,622,443,121 |
| Book Value* | \$6,558,831,614 | \$6,581,550,666 |
| Unrealized G/L | \$72,925,265 | \$40,892,456 |
| Par Value | \$6,566,146,051 | \$6,588,130,229 |
| Net Asset Value | \$101.112 | \$100.621 |
| Book Yield | 1.90% | 1.92% |
| Years to Maturity | 1.87 | 1.86 |
| Effective Duration | 1.43 | 1.42 |

*Book Value is not Amortized

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

PORTFOLIO BOOK YIELD HISTORY



TOP ISSUERS

| Issuer | % Portfolio |
|--------------------------------|-------------|
| U.S. Treasury | 13.7% |
| Federal Home Loan Mtg Corp | 11.4% |
| Federal Home Loan Bank | 9.8% |
| Federal National Mtg Assn | 8.0% |
| Federal Farm Credit Bank | 7.6% |
| FARMER MAC | 6.3% |
| TOYOTA MOTOR CREDIT CORP | 4.1% |
| NATXNY | 3.0% |
| Toronto Dominion Bank | 3.0% |
| State Street Institutional US | 2.9% |
| SWEDISH BANK NY | 2.3% |
| International Bank Recon & D | 2.1% |
| California Asset Mgmt. Program | 2.0% |
| J.P. Morgan | 1.9% |
| Bank of Nova Scotia | 1.5% |

Per Book Value

| Item / Sector | Parameters | In Compliance |
|--|--|---------------|
| Weighted Average Maturity | Maximum WAM of 3.0 years | Yes 1.87 yrs |
| U.S. Treasury and Federal Agency Obligations | No sector limit; no issuer limit; max maturity 5 years | Yes 57.1% |
| Debt Issued by State of CA and Local Agencies within the State | 20% limit; 5% issuer limit; Minimum rating of A by at least one NRSRO; max maturity 5 years | Yes 0.2% |
| LAIF | Maximum amount permitted by LAIF (currently \$75 million limit) | Yes \$72 Mil |
| Joint Powers Authority (CAMP) | Max Limit: Twice the limit of LAIF deposits (currently \$150 million limit) | Yes \$130 Mil |
| Joint Powers Authority (CalTrust) | Max Limit: Twice the limit of LAIF deposits (currently \$150 million limit) | Yes \$40 Mil |
| Money Market Mutual Funds | 20% limit; 10% per fund limit; SEC registered with stable NAV; Rated AAAM or equivalent by at least two of the three rating agencies or meet advisor requirements | Yes 4.3% |
| Commercial Paper (Includes Asset Backed) | 25% sector limit; 10% combined issuer limit; Max maturity of 270 days; Rated A-1, P-1, or F-1; Total assets over \$500mm; Asset Backed CP Must have program-wide credit enhancements | Yes 5.3% |
| Negotiable CDs | 30% limit; 10% combined issuer limit; Minimum rating of A by rating agency if issued by domestic bank; Minimum rating of AA if a U.S. branch of a foreign bank; Max maturity of 1 year | Yes 13.0% |
| Collateralized/FDIC - Insured Time Deposits | Time deposits with banks and savings and loans associations located with the State, collateralized according to Government code | Yes 3.1% |
| Collateralized Money Market Bank Accounts | Deposit funds in interest-bearing active collateralized money market bank accounts | Yes 0.3% |
| Medium-Term Notes | 30% limit; 10% combined issuer limit, Max maturity 5 years; Minimum rating of A or better by two NRSRO's | Yes 6.7% |
| Asset-Backed Securities | 20% limit; 5% issuer limit; Max maturity of 5 years; Minimum rating of AA or better by rating agency | Yes 3.5% |
| Repurchase Agreement | 20% limit; Max maturity of 180 days; Must have 102% collateral; Collateral of agency and treasuries with final maturity not to exceed 5 years | Yes 0.0% |
| Supranationals | 30% limit; 15% issuer limit; Only IBRD, IFC, IADB; Max Maturity 5 years; Minimum rating of AA by a rating agency; max maturity of 5 years | Yes 3.0% |
| Floaters, Structured Notes, Derivatives | 15% limit for treasuries, agencies, and munis | Yes 0.0% |

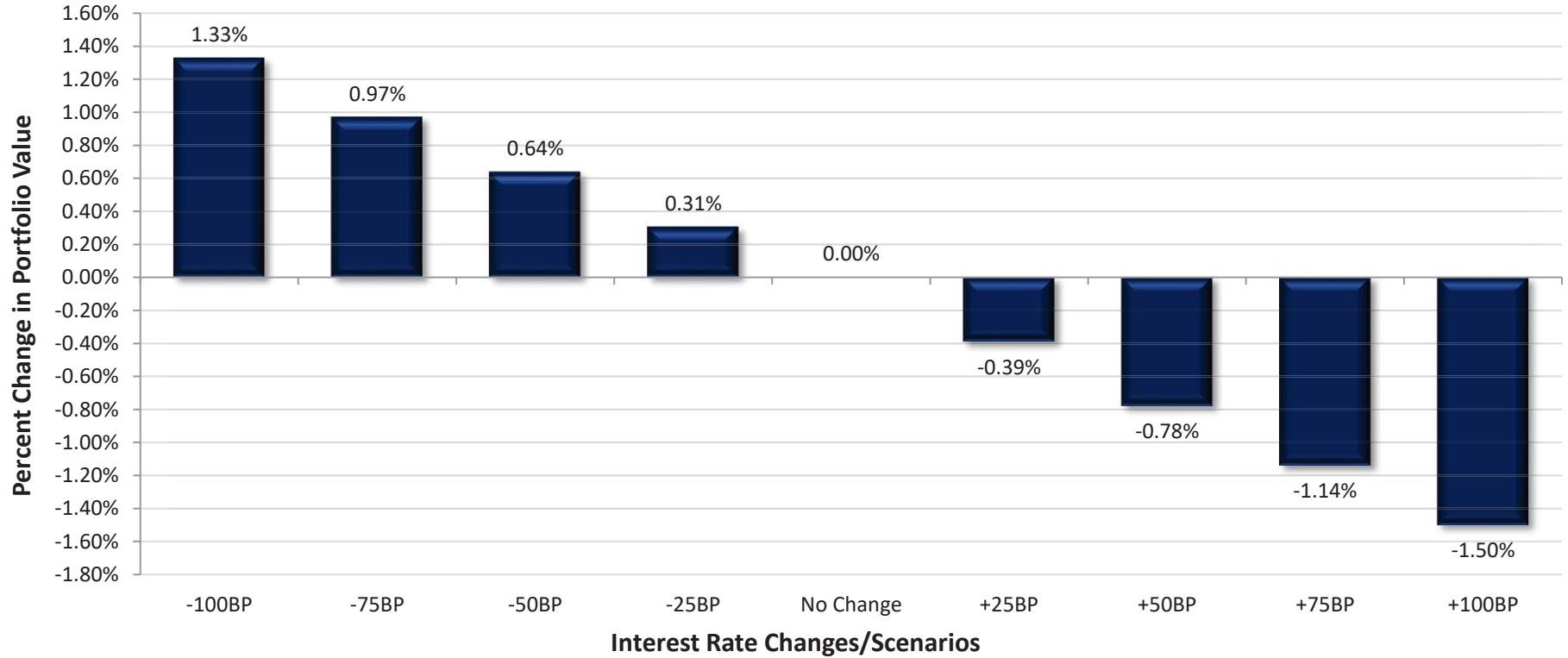
Historical Book Values
2/29/2020



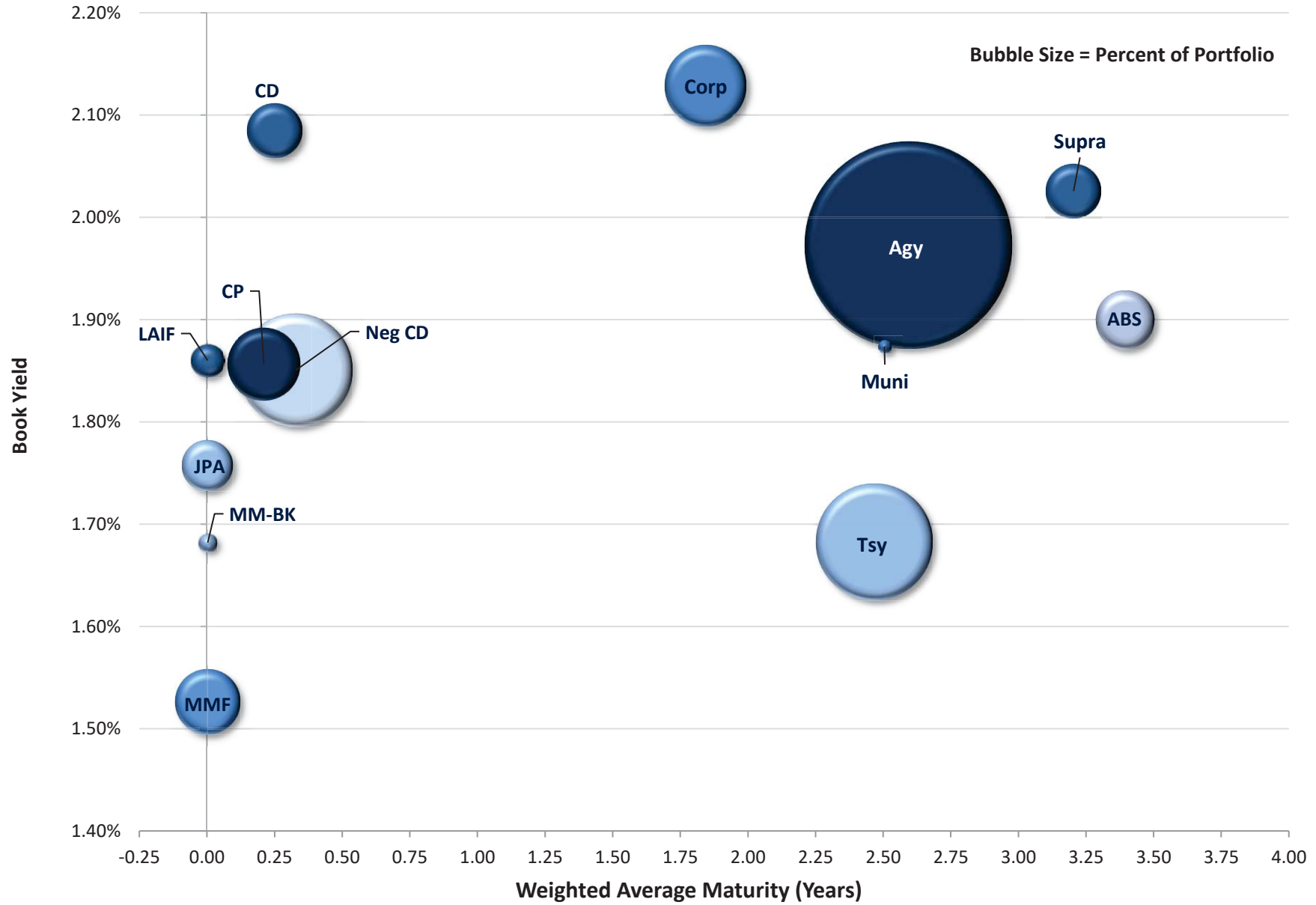
| | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Jun |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
| Fiscal Year 2016 | \$3.325 | \$3.023 | \$3.078 | \$2.936 | \$3.117 | \$3.530 | \$3.747 | \$3.852 | \$3.862 | \$4.195 | \$4.199 | \$4.060 |
| Fiscal Year 2017 | \$4.120 | \$3.786 | \$3.698 | \$3.962 | \$4.328 | \$4.781 | \$4.807 | \$4.726 | \$4.767 | \$5.174 | \$5.263 | \$5.253 |
| Fiscal Year 2018 | \$5.107 | \$4.600 | \$4.490 | \$4.625 | \$5.096 | \$5.818 | \$6.011 | \$5.881 | \$5.868 | \$6.002 | \$5.984 | \$5.901 |
| Fiscal Year 2019 | \$5.648 | \$5.146 | \$5.108 | \$5.047 | \$5.540 | \$6.217 | \$6.047 | \$5.912 | \$6.093 | \$6.626 | \$6.507 | \$6.311 |
| Fiscal Year 2020 | \$6.029 | \$5.655 | \$5.782 | \$5.797 | \$6.103 | \$6.658 | \$6.682 | \$6.513 | | | | |

Figures in Billions, Average Daily Balance

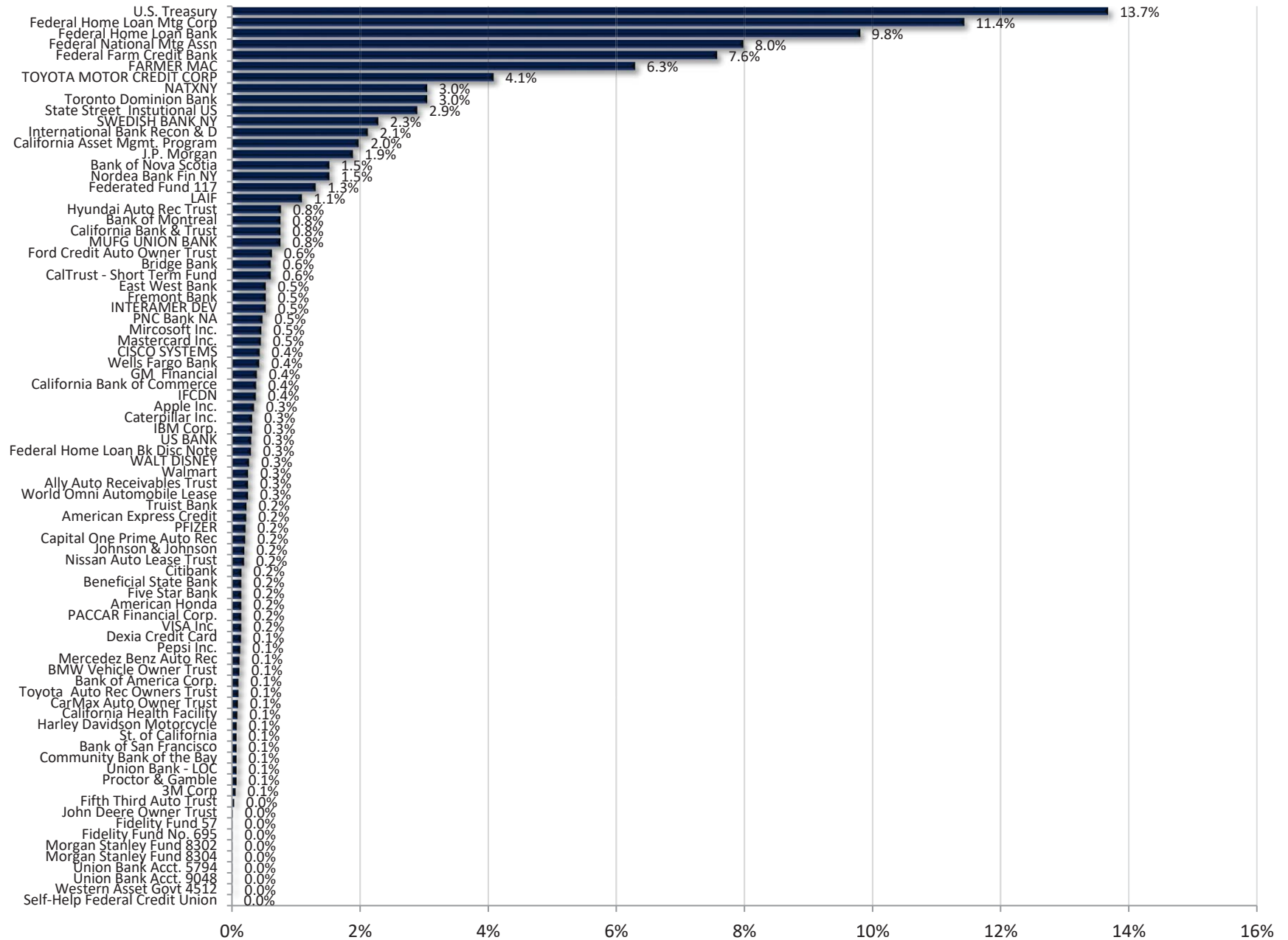
Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value



| Int. Rate Change | Portfolio Value | Value Change | Percent Change |
|-------------------|-----------------|---------------|----------------|
| -100 Basis Points | \$6,719,959,245 | \$88,202,366 | 1.33% |
| -75 Basis Points | \$6,696,144,606 | \$64,387,728 | 0.97% |
| -50 Basis Points | \$6,674,094,014 | \$42,337,136 | 0.64% |
| -25 Basis Points | \$6,652,043,423 | \$20,286,544 | 0.31% |
| No Change | \$6,631,756,878 | \$0 | 0.00% |
| +25 Basis Points | \$6,605,893,027 | -\$25,863,852 | -0.39% |
| +50 Basis Points | \$6,580,029,175 | -\$51,727,704 | -0.78% |
| +75 Basis Points | \$6,556,154,850 | -\$75,602,028 | -1.14% |
| +100 Basis Points | \$6,532,280,525 | -\$99,476,353 | -1.50% |



*Note: Excludes Cash Balance



**Alameda County Investment Pool
Portfolio Management
Portfolio Summary
February 29, 2020**

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Days to Maturity | YTM 365 Equiv. |
|-------------------------------------|-------------------------|-------------------------|-------------------------|-----------------------|-------------------------|-----------------------|
| Non-Negotiable CDs | 200,170,000.00 | 200,170,000.00 | 200,170,000.00 | 3.05 | 92 | 2.085 |
| Local Agency Investment Funds | 72,000,000.00 | 72,000,000.00 | 72,000,000.00 | 1.10 | 1 | 1.860 |
| Joint Powers Authority | 170,000,000.00 | 170,000,000.00 | 170,000,000.00 | 2.59 | 1 | 1.757 |
| Money Market Mutual Funds | 281,000,000.00 | 281,000,000.00 | 281,000,000.00 | 4.28 | 1 | 1.526 |
| Money Market Bank Accounts | 22,000,000.00 | 22,000,000.00 | 22,000,000.00 | 0.34 | 1 | 1.682 |
| Negotiable CDs | 850,000,000.00 | 850,923,000.00 | 850,000,000.00 | 12.96 | 120 | 1.851 |
| Corporate Notes | 435,022,000.00 | 441,160,142.74 | 436,460,925.78 | 6.65 | 673 | 2.129 |
| Washington Supranational Obligation | 200,000,000.00 | 202,642,700.00 | 199,345,053.15 | 3.04 | 1,169 | 2.026 |
| Commercial Paper Disc. -Amortizing | 350,000,000.00 | 348,849,500.00 | 347,090,500.00 | 5.29 | 77 | 1.856 |
| Agency Bullets (Aaa/AA+) | 1,641,710,000.00 | 1,679,280,218.60 | 1,640,194,522.70 | 25.01 | 925 | 2.012 |
| Federal Agency Disc. -Amortizing | 20,000,000.00 | 19,947,200.00 | 19,914,794.44 | 0.30 | 67 | 1.616 |
| Treasury Notes and Bonds | 900,000,000.00 | 913,434,000.00 | 897,303,025.88 | 13.68 | 901 | 1.682 |
| Agency Callables (Aaa/AA+) | 1,186,665,000.00 | 1,189,988,846.55 | 1,185,699,275.00 | 18.08 | 993 | 1.924 |
| Asset Backed Securities | 226,579,051.44 | 229,081,450.45 | 226,553,466.61 | 3.45 | 1,239 | 1.900 |
| Municipal Bonds | 11,000,000.00 | 11,279,820.00 | 11,100,050.00 | 0.17 | 914 | 1.874 |
| | 6,566,146,051.44 | 6,631,756,878.34 | 6,558,831,613.56 | 100.00% | 681 | 1.897 |

| Total Earnings | February 29 Month Ending | Fiscal Year To Date |
|---------------------------------|---------------------------------|----------------------------|
| Current Year | 10,167,417.83 | 93,334,932.20 |
| Average Daily Balance | 6,513,367,403.39 | 5,915,467,958.82 |
| Effective Rate of Return | 1.96% | 2.36% |

Henry C. Levy, Treasurer - Tax Collector

Reporting period 02/01/2020-02/29/2020

Run Date: 03/26/2020 - 10:25

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

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
February 29, 2020**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------------|--------------|--------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|--------------|-----------|------------------|---------------|
| Non-Negotiable CDs | | | | | | | | | | | |
| SYS11903 | 11903 | Five Star Bank | | 11/08/2019 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 2.190 | 2.220 | 66 | 05/06/2020 |
| SYS12004 | 12004 | Bank of San Francisco | | 02/04/2020 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 2.000 | 2.028 | 155 | 08/03/2020 |
| SYS11869 | 11869 | Bridge Bank | | 10/02/2019 | 40,000,000.00 | 40,000,000.00 | 40,000,000.00 | 1.950 | 1.977 | 32 | 04/02/2020 |
| SYS11870 | 11870 | Beneficial State Bank | | 10/03/2019 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 1.670 | 1.693 | 33 | 04/03/2020 |
| SYS12025 | 12025 | California Bank & Trust | | 02/28/2020 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 2.000 | 2.028 | 58 | 04/28/2020 |
| SYS11848 | 11848 | Community Bank of the Bay | | 09/09/2019 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 1.850 | 1.876 | 6 | 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 | 90 | 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 | 89 | 05/29/2020 |
| SYS11904 | 11904 | East West Bank | | 11/12/2019 | 35,000,000.00 | 35,000,000.00 | 35,000,000.00 | 1.850 | 1.876 | 256 | 11/12/2020 |
| SYS11749 | 11749 | Fremont Bank | | 04/30/2019 | 35,000,000.00 | 35,000,000.00 | 35,000,000.00 | 2.410 | 2.443 | 60 | 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 | 12 | 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 | 46 | 04/16/2020 |
| Subtotal and Average | | | 200,170,000.00 | | 200,170,000.00 | 200,170,000.00 | 200,170,000.00 | 2.085 | 92 | | |
| Local Agency Investment Funds | | | | | | | | | | | |
| SYS10285 | 10285 | LAIF | | 07/01/2018 | 72,000,000.00 | 72,000,000.00 | 72,000,000.00 | 1.860 | 1.860 | 1 | |
| Subtotal and Average | | | 72,000,000.00 | | 72,000,000.00 | 72,000,000.00 | 72,000,000.00 | 1.860 | 1 | | |
| Joint Powers Authority | | | | | | | | | | | |
| SYS10470 | 10470 | California Asset Mgmt. Program | | 07/01/2018 | 130,000,000.00 | 130,000,000.00 | 130,000,000.00 | 1.750 | 1.750 | 1 | |
| SYS10472 | 10472 | CalTrust - Short Term Fund | | 07/01/2018 | 40,000,000.00 | 40,000,000.00 | 40,000,000.00 | 1.780 | 1.780 | 1 | |
| Subtotal and Average | | | 170,000,000.00 | | 170,000,000.00 | 170,000,000.00 | 170,000,000.00 | 1.757 | 1 | | |
| Money Market Mutual Funds | | | | | | | | | | | |
| 608919718 | 11093 | Federated Fund 117 | | 07/01/2018 | 86,000,000.00 | 86,000,000.00 | 86,000,000.00 | 1.500 | 1.500 | 1 | |
| 316175504 | 10274 | Fidelity Fund No. 695 | | 07/01/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1.420 | 1.420 | 1 | |
| 316175108 | 11090 | Fidelity Fund 57 | | 07/01/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1.460 | 1.460 | 1 | |
| 61747C707 | 10280 | Morgan Stanley Fund 8302 | | 07/01/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1.480 | 1.480 | 1 | |
| 61747C582 | 11089 | Morgan Stanley Fund 8304 | | 07/01/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1.440 | 1.440 | 1 | |
| SYS12009 | 12009 | State Street Institutional US | | 02/11/2020 | 190,000,000.00 | 190,000,000.00 | 190,000,000.00 | 1.540 | 1.540 | 1 | |
| 52470G791 | 10318 | Western Asset Govt 4512 | | 07/01/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1.460 | 1.460 | 1 | |
| Subtotal and Average | | | 173,137,931.03 | | 281,000,000.00 | 281,000,000.00 | 281,000,000.00 | 1.526 | 1 | | |

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
February 29, 2020**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 365 | Days to Maturity | Maturity Date |
|-----------------------------------|--------------|-------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|--------------|------------------|---------------|
| Money Market Bank Accounts | | | | | | | | | | | |
| SYS10286 | 10286 | California Bank & Trust | | 07/01/2018 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 | 1.750 | 1.750 | 1 | |
| SYS10290 | 10290 | Union Bank Acct. 5794 | | 07/01/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1.000 | 1.000 | 1 | |
| SYS10291 | 10291 | Union Bank Acct. 9048 | | 07/01/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1.000 | 1.000 | 1 | |
| Subtotal and Average | | | 22,000,000.00 | | 22,000,000.00 | 22,000,000.00 | 22,000,000.00 | | 1.682 | 1 | |
| Negotiable CDs | | | | | | | | | | | |
| 06367BCJ6 | 11937 | Bank of Montreal | | 12/10/2019 | 50,000,000.00 | 50,010,000.00 | 50,000,000.00 | 1.850 | 1.876 | 23 | 03/24/2020 |
| 06417MDP7 | 11874 | Bank of Nova Scotia | | 10/18/2019 | 50,000,000.00 | 50,063,000.00 | 50,000,000.00 | 1.900 | 1.926 | 87 | 05/27/2020 |
| 06417MFF7 | 11927 | Bank of Nova Scotia | | 11/26/2019 | 50,000,000.00 | 50,088,500.00 | 50,000,000.00 | 1.850 | 1.876 | 129 | 07/08/2020 |
| 62478U2Z8 | 11989 | MUFG UNION BANK | | 01/29/2020 | 50,000,000.00 | 50,066,000.00 | 50,000,000.00 | 1.680 | 1.703 | 152 | 07/31/2020 |
| 63873N7G0 | 11884 | NATXNY | | 10/29/2019 | 50,000,000.00 | 50,111,000.00 | 50,000,000.00 | 1.880 | 1.906 | 152 | 07/31/2020 |
| 63873QAA7 | 11907 | NATXNY | | 11/14/2019 | 50,000,000.00 | 50,053,000.00 | 50,000,000.00 | 1.900 | 1.926 | 145 | 07/24/2020 |
| 63873QAS3 | 11910 | NATXNY | | 11/15/2019 | 50,000,000.00 | 50,049,500.00 | 50,000,000.00 | 1.900 | 1.926 | 136 | 07/15/2020 |
| 63873QDN1 | 11979 | NATXNY | | 01/22/2020 | 50,000,000.00 | 50,028,000.00 | 50,000,000.00 | 1.750 | 1.774 | 171 | 08/19/2020 |
| 65558TTU9 | 11991 | Nordea Bank Fin NY | | 01/30/2020 | 50,000,000.00 | 50,049,000.00 | 50,000,000.00 | 1.670 | 1.693 | 157 | 08/05/2020 |
| 65558TTW5 | 11994 | Nordea Bank Fin NY | | 01/30/2020 | 50,000,000.00 | 50,069,500.00 | 50,000,000.00 | 1.670 | 1.693 | 199 | 09/16/2020 |
| 87019VXW2 | 11818 | SWEDISH BANK NY | | 08/19/2019 | 50,000,000.00 | 50,013,500.00 | 50,000,000.00 | 2.030 | 2.058 | 18 | 03/19/2020 |
| 87019VB22 | 11996 | SWEDISH BANK NY | | 01/31/2020 | 50,000,000.00 | 50,065,500.00 | 50,000,000.00 | 1.710 | 1.734 | 180 | 08/28/2020 |
| 87019VB30 | 12003 | SWEDISH BANK NY | | 01/31/2020 | 50,000,000.00 | 50,048,500.00 | 50,000,000.00 | 1.690 | 1.713 | 152 | 07/31/2020 |
| 89114N5Z4 | 11866 | Toronto Dominion Bank | | 09/30/2019 | 50,000,000.00 | 50,017,000.00 | 50,000,000.00 | 2.040 | 2.068 | 23 | 03/24/2020 |
| 89114N3H6 | 11873 | Toronto Dominion Bank | | 10/18/2019 | 50,000,000.00 | 50,060,500.00 | 50,000,000.00 | 1.910 | 1.937 | 89 | 05/29/2020 |
| 89114NAM7 | 11908 | Toronto Dominion Bank | | 11/14/2019 | 50,000,000.00 | 50,043,500.00 | 50,000,000.00 | 1.880 | 1.906 | 73 | 05/13/2020 |
| 89114NFU4 | 11980 | Toronto Dominion Bank | | 01/22/2020 | 50,000,000.00 | 50,087,000.00 | 50,000,000.00 | 1.720 | 1.744 | 157 | 08/05/2020 |
| Subtotal and Average | | | 960,344,827.59 | | 850,000,000.00 | 850,923,000.00 | 850,000,000.00 | | 1.851 | 120 | |
| Corporate Notes | | | | | | | | | | | |
| 037833BD1 | 10648 | Apple Inc. | | 05/13/2015 | 5,000,000.00 | 5,003,350.00 | 4,992,250.00 | 2.000 | 2.033 | 66 | 05/06/2020 |
| 037833CC2 | 11060 | Apple Inc. | | 08/04/2016 | 5,000,000.00 | 5,021,200.00 | 4,993,050.00 | 1.550 | 1.579 | 521 | 08/04/2021 |
| 037833DM9 | 11851 | Apple Inc. | | 09/11/2019 | 3,000,000.00 | 3,040,950.00 | 2,993,160.00 | 1.800 | 1.848 | 1,655 | 09/11/2024 |
| 037833DL1 | 11852 | Apple Inc. | | 09/11/2019 | 1,000,000.00 | 1,012,630.00 | 999,830.00 | 1.700 | 1.706 | 924 | 09/11/2022 |
| 037833DM9 | 11943 | Apple Inc. | | 12/12/2019 | 9,000,000.00 | 9,122,850.00 | 8,959,320.00 | 1.800 | 2.001 | 1,655 | 09/11/2024 |
| 0258MODT3 | 11686 | American Express Credit | | 03/29/2019 | 15,000,000.00 | 15,014,700.00 | 14,961,450.00 | 2.375 | 2.600 | 86 | 05/26/2020 |
| 06051GGS2 | 11882 | Bank of America Corp. | | 10/29/2019 | 7,000,000.00 | 7,029,330.00 | 7,023,384.67 | 2.328 | 2.246 | 579 | 10/01/2021 |
| 14913Q3A5 | 11839 | Caterpillar Inc. | | 09/06/2019 | 6,000,000.00 | 6,069,240.00 | 5,991,660.00 | 1.900 | 1.948 | 919 | 09/06/2022 |
| 14913Q3C1 | 11971 | Caterpillar Inc. | | 01/13/2020 | 15,000,000.00 | 15,211,800.00 | 14,993,100.00 | 1.950 | 1.967 | 992 | 11/18/2022 |

**Alameda County Investment Pool
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM | Days to 365 Maturity | Maturity Date |
|------------------------|--------------|--------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|-------|----------------------|---------------|
| Corporate Notes | | | | | | | | | | | |
| 17275RBD3 | 11575 | CISCO SYSTEMS | | 10/11/2018 | 10,000,000.00 | 10,066,100.00 | 9,779,300.00 | 2.200 | 3.180 | 364 | 02/28/2021 |
| 17275RAX0 | 11710 | CISCO SYSTEMS | | 04/11/2019 | 10,000,000.00 | 10,017,000.00 | 9,987,100.00 | 2.450 | 2.560 | 106 | 06/15/2020 |
| 17275RBJ0 | 11782 | CISCO SYSTEMS | | 06/27/2019 | 9,000,000.00 | 9,064,260.00 | 8,967,870.00 | 1.850 | 2.014 | 568 | 09/20/2021 |
| 17325FAY4 | 11883 | Citibank | | 10/29/2019 | 10,000,000.00 | 10,128,700.00 | 10,118,600.00 | 2.844 | 2.369 | 810 | 05/20/2022 |
| 25468PDU7 | 11292 | WALT DISNEY | | 06/06/2017 | 5,000,000.00 | 5,004,900.00 | 4,994,200.00 | 1.800 | 1.840 | 96 | 06/05/2020 |
| 25468PDU7 | 11293 | WALT DISNEY | | 06/06/2017 | 13,000,000.00 | 13,012,740.00 | 12,984,920.00 | 1.800 | 1.840 | 96 | 06/05/2020 |
| 02665WDF5 | 11914 | American Honda | | 11/21/2019 | 10,000,000.00 | 10,112,000.00 | 9,996,600.00 | 1.950 | 1.966 | 810 | 05/20/2022 |
| 459200JX0 | 11890 | IBM Corp. | | 10/31/2019 | 6,674,000.00 | 6,813,953.78 | 6,813,953.78 | 2.850 | 1.997 | 803 | 05/13/2022 |
| 459200JX0 | 11891 | IBM Corp. | | 10/31/2019 | 10,000,000.00 | 10,340,316.67 | 10,340,316.67 | 2.850 | 2.000 | 803 | 05/13/2022 |
| 459200JX0 | 11931 | IBM Corp. | | 11/27/2019 | 3,650,000.00 | 3,730,293.92 | 3,730,293.92 | 2.850 | 1.976 | 803 | 05/13/2022 |
| 478160BS2 | 10927 | Johnson & Johnson | | 03/01/2016 | 2,000,000.00 | 2,003,460.00 | 2,000,000.00 | 1.650 | 1.650 | 365 | 03/01/2021 |
| 478160CD4 | 11226 | Johnson & Johnson | | 03/03/2017 | 11,000,000.00 | 11,200,310.00 | 10,970,080.00 | 2.250 | 2.308 | 732 | 03/03/2022 |
| 46625HNX4 | 11687 | J.P. Morgan | | 03/29/2019 | 25,000,000.00 | 25,143,750.00 | 24,975,000.00 | 2.550 | 2.614 | 242 | 10/29/2020 |
| 57636QAF1 | 11737 | Mastercard Inc. | | 04/25/2019 | 10,000,000.00 | 10,134,200.00 | 9,856,500.00 | 2.000 | 2.580 | 630 | 11/21/2021 |
| 57636QAF1 | 11781 | Mastercard Inc. | | 06/27/2019 | 20,000,000.00 | 20,268,400.00 | 19,982,600.00 | 2.000 | 2.037 | 630 | 11/21/2021 |
| 88579YBA8 | 11567 | 3M Corp | | 09/14/2018 | 4,000,000.00 | 4,103,760.00 | 3,991,800.00 | 3.000 | 3.072 | 562 | 09/14/2021 |
| 594918BG8 | 10819 | Mircosoft Inc. | | 11/03/2015 | 2,000,000.00 | 2,006,220.00 | 1,998,400.00 | 2.000 | 2.017 | 247 | 11/03/2020 |
| 594918BP8 | 11063 | Mircosoft Inc. | | 08/08/2016 | 2,000,000.00 | 2,009,820.00 | 1,997,900.00 | 1.550 | 1.572 | 525 | 08/08/2021 |
| 594918BP8 | 11065 | Mircosoft Inc. | | 08/08/2016 | 7,000,000.00 | 7,034,370.00 | 6,992,650.00 | 1.550 | 1.572 | 525 | 08/08/2021 |
| 594918BQ6 | 11783 | Mircosoft Inc. | | 06/27/2019 | 4,157,000.00 | 4,256,768.00 | 4,160,450.31 | 2.000 | 1.979 | 1,255 | 08/08/2023 |
| 594918AQ7 | 11836 | Mircosoft Inc. | | 08/30/2019 | 15,150,000.00 | 15,518,296.50 | 15,376,644.00 | 2.125 | 1.644 | 989 | 11/15/2022 |
| 69371RQ66 | 12006 | PACCAR Financial Corp. | | 02/06/2020 | 10,000,000.00 | 10,217,500.00 | 9,991,900.00 | 1.800 | 1.817 | 1,803 | 02/06/2025 |
| 713448DX3 | 11333 | Pepsi Inc. | | 10/10/2017 | 9,000,000.00 | 9,077,130.00 | 8,998,200.00 | 2.000 | 2.006 | 410 | 04/15/2021 |
| 717081DZ3 | 11871 | PFIZER | | 10/16/2019 | 14,025,000.00 | 14,250,942.75 | 14,131,590.00 | 2.200 | 1.840 | 654 | 12/15/2021 |
| 742718EQ8 | 11126 | Proctor & Gamble | | 11/03/2016 | 5,000,000.00 | 5,057,300.00 | 4,989,750.00 | 1.700 | 1.743 | 612 | 11/03/2021 |
| 69353REW4 | 11826 | PNC Bank NA | | 08/26/2019 | 3,150,000.00 | 3,178,350.00 | 3,153,811.50 | 2.150 | 2.075 | 424 | 04/29/2021 |
| 69353RFE3 | 11854 | PNC Bank NA | | 09/16/2019 | 13,216,000.00 | 13,510,981.12 | 13,314,327.04 | 2.450 | 2.180 | 879 | 07/28/2022 |
| 69349LAG3 | 11909 | PNC Bank NA | | 11/15/2019 | 15,000,000.00 | 15,456,450.00 | 15,265,950.00 | 2.700 | 2.116 | 975 | 11/01/2022 |
| 89236TEC5 | 11916 | TOYOTA MOTOR CREDIT CORP | | 11/22/2019 | 5,000,000.00 | 5,119,400.00 | 5,062,047.22 | 2.150 | 1.855 | 921 | 09/08/2022 |
| 89236TEC5 | 11917 | TOYOTA MOTOR CREDIT CORP | | 11/22/2019 | 15,000,000.00 | 15,358,200.00 | 15,188,541.67 | 2.150 | 1.849 | 921 | 09/08/2022 |
| 07330NAJ4 | 11944 | Truist Bank | | 12/13/2019 | 15,000,000.00 | 15,232,200.00 | 15,237,885.00 | 2.850 | 2.053 | 396 | 04/01/2021 |
| 90331HPF4 | 11935 | US BANK | | 12/09/2019 | 20,000,000.00 | 20,387,000.00 | 19,983,200.00 | 1.950 | 1.978 | 1,044 | 01/09/2023 |
| 92826CAB8 | 11709 | VISA Inc. | | 04/11/2019 | 10,000,000.00 | 9,948,500.00 | 9,948,500.00 | 2.200 | 2.515 | 288 | 12/14/2020 |
| 95000U2B8 | 11896 | Wells Fargo Bank | | 11/07/2019 | 15,000,000.00 | 15,375,900.00 | 15,173,250.00 | 2.625 | 2.183 | 873 | 07/22/2022 |
| 94988J5N3 | 11913 | Wells Fargo Bank | | 11/21/2019 | 13,000,000.00 | 13,115,050.00 | 13,108,550.00 | 2.600 | 1.862 | 320 | 01/15/2021 |
| 931142DU4 | 11342 | Walmart | | 10/20/2017 | 5,000,000.00 | 5,147,650.00 | 4,999,600.00 | 2.350 | 2.351 | 1,019 | 12/15/2022 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 365 | Days to Maturity | Maturity Date |
|--|--------------|------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|--------------|------------------|---------------|
| Corporate Notes | | | | | | | | | | | |
| 931142EA7 | 11344 | Walmart | | 10/20/2017 | 5,000,000.00 | 5,015,650.00 | 4,992,750.00 | 1.900 | 1.947 | 289 | 12/15/2020 |
| 931142EJ8 | 11535 | Walmart | | 06/27/2018 | 3,000,000.00 | 3,069,810.00 | 2,999,850.00 | 3.125 | 3.127 | 479 | 06/23/2021 |
| 931142EK5 | 11536 | Walmart | | 06/27/2018 | 2,000,000.00 | 2,136,540.00 | 1,999,460.00 | 3.400 | 3.406 | 1,212 | 06/26/2023 |
| 931142EG4 | 11537 | Walmart | | 06/27/2018 | 2,000,000.00 | 2,009,920.00 | 1,999,380.00 | 2.850 | 2.866 | 114 | 06/23/2020 |
| Subtotal and Average | | | 436,978,370.61 | | 435,022,000.00 | 441,160,142.74 | 436,460,925.78 | | 2.129 | 673 | |
| Washington Supranational Obligation | | | | | | | | | | | |
| 45818WCS3 | 11932 | INTERAMER DEV | | 12/03/2019 | 10,000,000.00 | 10,308,100.00 | 9,999,500.00 | 1.700 | 1.719 | 1,720 | 11/15/2024 |
| 45818WCS3 | 11950 | INTERAMER DEV | | 12/16/2019 | 25,000,000.00 | 25,770,250.00 | 24,927,597.22 | 1.700 | 1.793 | 1,720 | 11/15/2024 |
| 45905UQ49 | 11356 | International Bank Recon & D | | 10/26/2017 | 25,000,000.00 | 25,072,500.00 | 25,000,000.00 | 1.800 | 1.800 | 152 | 07/31/2020 |
| 45905UQ80 | 11464 | International Bank Recon & D | | 03/27/2018 | 10,000,000.00 | 10,049,900.00 | 9,839,000.00 | 1.950 | 2.292 | 253 | 11/09/2020 |
| 45905UQ80 | 11538 | International Bank Recon & D | | 06/28/2018 | 10,000,000.00 | 10,049,900.00 | 9,826,900.00 | 1.950 | 2.710 | 253 | 11/09/2020 |
| 459058GH0 | 11544 | International Bank Recon & D | | 07/25/2018 | 10,000,000.00 | 10,237,000.00 | 9,976,600.00 | 2.750 | 2.832 | 509 | 07/23/2021 |
| 45905UQ80 | 11555 | International Bank Recon & D | | 08/30/2018 | 10,000,000.00 | 10,049,900.00 | 9,813,622.60 | 1.950 | 2.832 | 253 | 11/09/2020 |
| 459058HL0 | 11893 | International Bank Recon & D | | 11/06/2019 | 10,000,000.00 | 10,016,000.00 | 10,000,000.00 | 2.250 | 2.250 | 1,711 | 11/06/2024 |
| 459058HP1 | 11912 | International Bank Recon & D | | 11/20/2019 | 20,000,000.00 | 20,095,200.00 | 19,995,972.22 | 2.050 | 2.063 | 1,718 | 11/13/2024 |
| 459058HP1 | 11930 | International Bank Recon & D | | 11/27/2019 | 20,000,000.00 | 20,095,200.00 | 20,003,944.44 | 2.050 | 2.063 | 1,718 | 11/13/2024 |
| 45905U5U4 | 11981 | International Bank Recon & D | | 01/27/2020 | 10,000,000.00 | 10,044,300.00 | 10,000,000.00 | 1.750 | 1.750 | 1,062 | 01/27/2023 |
| 45905U5U4 | 11982 | International Bank Recon & D | | 01/27/2020 | 15,000,000.00 | 15,066,450.00 | 15,000,000.00 | 1.750 | 1.750 | 1,062 | 01/27/2023 |
| 45950VNP7 | 11974 | IFCDN | | 01/17/2020 | 25,000,000.00 | 25,788,000.00 | 24,961,916.67 | 1.680 | 1.719 | 1,776 | 01/10/2025 |
| Subtotal and Average | | | 199,345,053.15 | | 200,000,000.00 | 202,642,700.00 | 199,345,053.15 | | 2.026 | 1,169 | |
| Commercial Paper Disc. -Amortizing | | | | | | | | | | | |
| 46640PGX5 | 11993 | J.P. Morgan | | 01/30/2020 | 50,000,000.00 | 49,673,000.00 | 49,573,000.00 | | 1.737 | 152 | 07/31/2020 |
| 46640PGX5 | 12021 | J.P. Morgan | | 02/21/2020 | 50,000,000.00 | 49,673,000.00 | 49,639,986.11 | 1.610 | 1.644 | 152 | 07/31/2020 |
| 89233GC53 | 11813 | TOYOTA MOTOR CREDIT CORP | | 08/14/2019 | 50,000,000.00 | 49,993,500.00 | 49,444,666.67 | 1.960 | 2.051 | 4 | 03/05/2020 |
| 89233GCQ7 | 11865 | TOYOTA MOTOR CREDIT CORP | | 09/30/2019 | 50,000,000.00 | 49,951,500.00 | 49,516,000.00 | 1.980 | 2.027 | 23 | 03/24/2020 |
| 89233GD11 | 11887 | TOYOTA MOTOR CREDIT CORP | | 10/30/2019 | 50,000,000.00 | 49,934,000.00 | 49,591,472.22 | 1.910 | 1.952 | 31 | 04/01/2020 |
| 89233GCQ7 | 11926 | TOYOTA MOTOR CREDIT CORP | | 11/26/2019 | 50,000,000.00 | 49,951,500.00 | 49,687,625.00 | 1.890 | 1.928 | 23 | 03/24/2020 |
| 89233GGX8 | 12022 | TOYOTA MOTOR CREDIT CORP | | 02/21/2020 | 50,000,000.00 | 49,673,000.00 | 49,637,750.00 | 1.620 | 1.654 | 152 | 07/31/2020 |
| Subtotal and Average | | | 278,623,095.79 | | 350,000,000.00 | 348,849,500.00 | 347,090,500.00 | | 1.856 | 77 | |
| Agency Bullets (Aaa/AA+) | | | | | | | | | | | |
| 3132X0Q53 | 11469 | FARMER MAC | | 03/29/2018 | 10,000,000.00 | 10,172,400.00 | 9,995,100.00 | 2.600 | 2.617 | 393 | 03/29/2021 |
| 3132X0U25 | 11486 | FARMER MAC | | 04/19/2018 | 30,000,000.00 | 31,552,200.00 | 29,982,000.00 | 2.800 | 2.813 | 1,144 | 04/19/2023 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 365 | Days to Maturity | Maturity Date |
|---------------------------------|--------------|--------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|------------------|---------------|
| Agency Bullets (Aaa/AA+) | | | | | | | | | | | |
| 3132X0U25 | 11487 | FARMER MAC | | 04/19/2018 | 40,000,000.00 | 42,069,600.00 | 39,976,000.00 | 2.800 | 2.813 | 1,144 | 04/19/2023 |
| 3132X0U25 | 11488 | FARMER MAC | | 04/19/2018 | 30,000,000.00 | 31,552,200.00 | 29,982,000.00 | 2.800 | 2.813 | 1,144 | 04/19/2023 |
| 31422BEV8 | 11731 | FARMER MAC | | 04/22/2019 | 50,000,000.00 | 51,116,500.00 | 50,000,000.00 | 2.485 | 2.485 | 582 | 10/04/2021 |
| 31422BEX4 | 11736 | FARMER MAC | | 04/24/2019 | 50,000,000.00 | 51,718,000.00 | 50,000,000.00 | 2.475 | 2.475 | 947 | 10/04/2022 |
| 31422BFL9 | 11755 | FARMER MAC | | 05/10/2019 | 25,000,000.00 | 26,232,000.00 | 25,000,000.00 | 2.400 | 2.400 | 1,461 | 03/01/2024 |
| 31422BFL1 | 11756 | FARMER MAC | | 05/10/2019 | 25,000,000.00 | 26,280,250.00 | 25,000,000.00 | 2.400 | 2.400 | 1,522 | 05/01/2024 |
| 31422BJB7 | 11793 | FARMER MAC | | 07/22/2019 | 25,000,000.00 | 25,779,000.00 | 25,000,000.00 | 1.970 | 1.970 | 1,402 | 01/02/2024 |
| 31422BPC8 | 11911 | FARMER MAC | | 11/20/2019 | 20,000,000.00 | 20,436,600.00 | 20,000,000.00 | 1.720 | 1.720 | 1,359 | 11/20/2023 |
| 31422BQK9 | 11955 | FARMER MAC | | 12/20/2019 | 25,000,000.00 | 25,616,250.00 | 24,988,750.00 | 1.690 | 1.700 | 1,664 | 09/20/2024 |
| 31422BQW3 | 11956 | FARMER MAC | | 12/20/2019 | 40,000,000.00 | 40,873,600.00 | 40,000,000.00 | 1.740 | 1.740 | 1,310 | 10/02/2023 |
| 3133EHHB2 | 11265 | Federal Farm Credit Bank | | 04/27/2017 | 5,000,000.00 | 5,001,350.00 | 4,986,500.00 | 1.450 | 1.542 | 57 | 04/27/2020 |
| 3133EHW58 | 11374 | Federal Farm Credit Bank | | 11/27/2017 | 10,000,000.00 | 10,057,900.00 | 9,997,100.00 | 1.900 | 1.910 | 271 | 11/27/2020 |
| 3133EJHL6 | 11459 | Federal Farm Credit Bank | | 03/27/2018 | 10,000,000.00 | 9,992,800.00 | 9,992,800.00 | 2.375 | 2.412 | 26 | 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 | 26 | 03/27/2020 |
| 3133EJKY4 | 11475 | Federal Farm Credit Bank | | 04/13/2018 | 10,000,000.00 | 10,011,600.00 | 9,995,500.00 | 2.375 | 2.398 | 43 | 04/13/2020 |
| 3133EJKY4 | 11476 | Federal Farm Credit Bank | | 04/13/2018 | 10,000,000.00 | 10,011,600.00 | 9,994,180.00 | 2.375 | 2.405 | 43 | 04/13/2020 |
| 3133EJLZ0 | 11493 | Federal Farm Credit Bank | | 04/23/2018 | 10,000,000.00 | 10,194,800.00 | 9,985,900.00 | 2.625 | 2.674 | 418 | 04/23/2021 |
| 3133EKQU3 | 11778 | Federal Farm Credit Bank | | 06/21/2019 | 30,000,000.00 | 31,201,200.00 | 29,984,700.00 | 1.950 | 1.961 | 1,565 | 06/13/2024 |
| 3133EKTV8 | 11784 | Federal Farm Credit Bank | | 07/02/2019 | 12,000,000.00 | 12,459,600.00 | 11,998,320.00 | 1.900 | 1.903 | 1,583 | 07/01/2024 |
| 3133EKUA2 | 11785 | Federal Farm Credit Bank | | 07/02/2019 | 15,000,000.00 | 15,390,750.00 | 14,989,800.00 | 1.850 | 1.870 | 1,067 | 02/01/2023 |
| 3133EKYJ9 | 11807 | Federal Farm Credit Bank | | 08/08/2019 | 15,000,000.00 | 15,341,550.00 | 15,111,300.00 | 1.850 | 1.595 | 887 | 08/05/2022 |
| 3133EKZK5 | 11812 | Federal Farm Credit Bank | | 08/14/2019 | 20,000,000.00 | 20,440,800.00 | 19,992,000.00 | 1.600 | 1.610 | 1,261 | 08/14/2023 |
| 3133EKA63 | 11814 | Federal Farm Credit Bank | | 08/16/2019 | 10,000,000.00 | 10,261,300.00 | 9,982,800.00 | 1.600 | 1.636 | 1,629 | 08/16/2024 |
| 3133EKM45 | 11845 | Federal Farm Credit Bank | | 09/09/2019 | 10,000,000.00 | 10,141,500.00 | 9,990,350.00 | 1.500 | 1.537 | 919 | 09/06/2022 |
| 3133EKP67 | 11855 | Federal Farm Credit Bank | | 09/17/2019 | 10,000,000.00 | 10,107,400.00 | 9,981,600.00 | 1.625 | 1.719 | 565 | 09/17/2021 |
| 3133ELDK7 | 11945 | Federal Farm Credit Bank | | 12/16/2019 | 35,000,000.00 | 35,575,400.00 | 34,998,145.70 | 1.630 | 1.632 | 836 | 06/15/2022 |
| 3133ELDK7 | 11946 | Federal Farm Credit Bank | | 12/16/2019 | 10,000,000.00 | 10,164,400.00 | 9,999,470.20 | 1.630 | 1.632 | 836 | 06/15/2022 |
| 3133ELDK7 | 11947 | Federal Farm Credit Bank | | 12/16/2019 | 30,000,000.00 | 30,493,200.00 | 29,998,410.60 | 1.630 | 1.632 | 836 | 06/15/2022 |
| 3133ELKN3 | 12001 | Federal Farm Credit Bank | | 01/31/2020 | 25,000,000.00 | 25,282,500.00 | 25,068,229.17 | 1.550 | 1.417 | 698 | 01/28/2022 |
| 3133ELHR8 | 12002 | Federal Farm Credit Bank | | 01/31/2020 | 25,000,000.00 | 25,308,000.00 | 25,095,861.11 | 1.600 | 1.425 | 691 | 01/21/2022 |
| 3130A7CV5 | 10911 | Federal Home Loan Bank | | 02/18/2016 | 5,000,000.00 | 5,010,850.00 | 4,979,800.00 | 1.375 | 1.459 | 354 | 02/18/2021 |
| 3130A7CV5 | 10912 | Federal Home Loan Bank | | 02/18/2016 | 15,000,000.00 | 15,032,550.00 | 14,939,400.00 | 1.375 | 1.459 | 354 | 02/18/2021 |
| 3130AABG2 | 11148 | Federal Home Loan Bank | | 11/30/2016 | 5,000,000.00 | 5,081,200.00 | 4,980,100.00 | 1.875 | 1.959 | 638 | 11/29/2021 |
| 3130AABG2 | 11149 | Federal Home Loan Bank | | 11/30/2016 | 5,000,000.00 | 5,081,200.00 | 4,980,100.00 | 1.875 | 1.959 | 638 | 11/29/2021 |
| 3130AABG2 | 11150 | Federal Home Loan Bank | | 11/30/2016 | 5,000,000.00 | 5,081,200.00 | 4,980,100.00 | 1.875 | 1.959 | 638 | 11/29/2021 |
| 3130AB3F1 | 11246 | Federal Home Loan Bank | | 04/13/2017 | 15,000,000.00 | 15,004,950.00 | 15,000,000.00 | 1.600 | 1.600 | 43 | 04/13/2020 |

Portfolio POOL
RC
PM (PRF_PM2) 7.3.0

**Alameda County Investment Pool
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 365 | Days to Maturity | Maturity Date |
|---------------------------------|--------------|----------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|------------------|---------------|
| Agency Bullets (Aaa/AA+) | | | | | | | | | | | |
| 3130ACE26 | 11312 | Federal Home Loan Bank | | 09/08/2017 | 10,000,000.00 | 10,005,700.00 | 9,967,900.00 | 1.375 | 1.483 | 211 | 09/28/2020 |
| 3130ACE26 | 11313 | Federal Home Loan Bank | | 09/08/2017 | 10,000,000.00 | 10,005,700.00 | 9,967,900.00 | 1.375 | 1.483 | 211 | 09/28/2020 |
| 3130ACE26 | 11314 | Federal Home Loan Bank | | 09/08/2017 | 10,000,000.00 | 10,005,700.00 | 9,967,900.00 | 1.375 | 1.483 | 211 | 09/28/2020 |
| 3130ADUJ9 | 11455 | Federal Home Loan Bank | | 03/16/2018 | 15,000,000.00 | 15,010,500.00 | 14,997,300.00 | 2.375 | 2.384 | 29 | 03/30/2020 |
| 3130ADUJ9 | 11456 | Federal Home Loan Bank | | 03/16/2018 | 15,000,000.00 | 15,010,500.00 | 14,997,300.00 | 2.375 | 2.384 | 29 | 03/30/2020 |
| 3130AECJ7 | 11512 | Federal Home Loan Bank | | 05/21/2018 | 15,000,000.00 | 15,045,450.00 | 14,994,600.00 | 2.625 | 2.643 | 88 | 05/28/2020 |
| 3130AEWA4 | 11564 | Federal Home Loan Bank | | 09/07/2018 | 15,000,000.00 | 15,125,100.00 | 14,967,750.00 | 2.625 | 2.733 | 214 | 10/01/2020 |
| 3130AEWA4 | 11565 | Federal Home Loan Bank | | 09/07/2018 | 15,000,000.00 | 15,125,100.00 | 14,967,750.00 | 2.625 | 2.733 | 214 | 10/01/2020 |
| 3130AF5B9 | 11576 | Federal Home Loan Bank | | 10/12/2018 | 10,000,000.00 | 10,327,500.00 | 9,993,500.00 | 3.000 | 3.023 | 590 | 10/12/2021 |
| 3130AF5B9 | 11577 | Federal Home Loan Bank | | 10/12/2018 | 10,000,000.00 | 10,327,500.00 | 9,993,500.00 | 3.000 | 3.023 | 590 | 10/12/2021 |
| 3130AGLD5 | 11786 | Federal Home Loan Bank | | 07/03/2019 | 15,000,000.00 | 15,172,800.00 | 15,014,070.00 | 1.875 | 1.827 | 493 | 07/07/2021 |
| 3130AGWK7 | 11815 | Federal Home Loan Bank | | 08/16/2019 | 12,000,000.00 | 12,279,120.00 | 11,971,800.00 | 1.500 | 2.136 | 1,628 | 08/15/2024 |
| 3130AGWK7 | 11816 | Federal Home Loan Bank | | 08/16/2019 | 20,000,000.00 | 20,465,200.00 | 19,953,000.00 | 1.500 | 1.549 | 1,628 | 08/15/2024 |
| 3130AGWK7 | 11817 | Federal Home Loan Bank | | 08/16/2019 | 20,000,000.00 | 20,465,200.00 | 19,953,000.00 | 1.500 | 1.549 | 1,628 | 08/15/2024 |
| 313380GJ0 | 11888 | Federal Home Loan Bank | | 10/30/2019 | 25,000,000.00 | 25,666,500.00 | 25,287,083.33 | 2.000 | 1.688 | 922 | 09/09/2022 |
| 313380GJ0 | 11889 | Federal Home Loan Bank | | 10/30/2019 | 14,710,000.00 | 15,102,168.60 | 14,879,949.53 | 2.000 | 1.686 | 922 | 09/09/2022 |
| 3130AHJY0 | 11900 | Federal Home Loan Bank | | 11/08/2019 | 20,000,000.00 | 20,233,600.00 | 19,965,800.00 | 1.625 | 1.711 | 628 | 11/19/2021 |
| 3130AHJY0 | 11901 | Federal Home Loan Bank | | 11/08/2019 | 30,000,000.00 | 30,350,400.00 | 29,948,700.00 | 1.625 | 1.711 | 628 | 11/19/2021 |
| 3130AHSR5 | 11958 | Federal Home Loan Bank | | 12/20/2019 | 15,000,000.00 | 15,177,750.00 | 14,983,800.00 | 1.625 | 1.680 | 659 | 12/20/2021 |
| 3130AHSR5 | 11959 | Federal Home Loan Bank | | 12/20/2019 | 15,000,000.00 | 15,177,750.00 | 14,983,800.00 | 1.625 | 1.680 | 659 | 12/20/2021 |
| 3130AHSR5 | 11960 | Federal Home Loan Bank | | 12/20/2019 | 9,000,000.00 | 9,106,650.00 | 8,990,280.00 | 1.625 | 1.680 | 659 | 12/20/2021 |
| 3130AJ7E3 | 12020 | Federal Home Loan Bank | | 02/21/2020 | 14,000,000.00 | 14,181,580.00 | 13,974,240.00 | 1.375 | 1.438 | 1,083 | 02/17/2023 |
| 3130AJ7E3 | 12023 | Federal Home Loan Bank | | 02/21/2020 | 15,000,000.00 | 15,194,550.00 | 14,972,400.00 | 1.375 | 1.438 | 1,083 | 02/17/2023 |
| 3137EAEC9 | 11066 | Federal Home Loan Mtg Corp | | 08/12/2016 | 10,000,000.00 | 10,022,600.00 | 9,949,200.00 | 1.125 | 1.230 | 529 | 08/12/2021 |
| 3137EAEF2 | 11252 | Federal Home Loan Mtg Corp | | 04/20/2017 | 10,000,000.00 | 9,998,100.00 | 9,965,800.00 | 1.375 | 1.492 | 50 | 04/20/2020 |
| 3137EAEF2 | 11253 | Federal Home Loan Mtg Corp | | 04/20/2017 | 10,000,000.00 | 9,998,100.00 | 9,965,800.00 | 1.375 | 1.492 | 50 | 04/20/2020 |
| 3137EAEF2 | 11254 | Federal Home Loan Mtg Corp | | 04/20/2017 | 10,000,000.00 | 9,998,100.00 | 9,965,800.00 | 1.375 | 1.492 | 50 | 04/20/2020 |
| 3137EAEK1 | 11367 | Federal Home Loan Mtg Corp | | 11/15/2017 | 10,000,000.00 | 10,048,300.00 | 9,990,400.00 | 1.875 | 1.908 | 261 | 11/17/2020 |
| 3137EAEK1 | 11368 | Federal Home Loan Mtg Corp | | 11/15/2017 | 10,000,000.00 | 10,048,300.00 | 9,990,400.00 | 1.875 | 1.908 | 261 | 11/17/2020 |
| 3137EAEL9 | 11446 | Federal Home Loan Mtg Corp | | 02/16/2018 | 10,000,000.00 | 10,113,800.00 | 9,973,600.00 | 2.375 | 2.467 | 352 | 02/16/2021 |
| 3137EAEM7 | 11489 | Federal Home Loan Mtg Corp | | 04/19/2018 | 15,000,000.00 | 15,021,300.00 | 14,996,700.00 | 2.500 | 2.511 | 53 | 04/23/2020 |
| 3137EAEM7 | 11490 | Federal Home Loan Mtg Corp | | 04/19/2018 | 15,000,000.00 | 15,021,300.00 | 14,996,700.00 | 2.500 | 2.511 | 53 | 04/23/2020 |
| 3137EAEN5 | 11520 | Federal Home Loan Mtg Corp | | 06/11/2018 | 15,000,000.00 | 15,872,100.00 | 14,918,400.00 | 2.750 | 2.867 | 1,205 | 06/19/2023 |
| 3137EAEP0 | 12014 | Federal Home Loan Mtg Corp | | 02/14/2020 | 15,000,000.00 | 15,334,950.00 | 14,988,450.00 | 1.500 | 1.516 | 1,809 | 02/12/2025 |
| 3137EAEP0 | 12015 | Federal Home Loan Mtg Corp | | 02/14/2020 | 10,000,000.00 | 10,223,300.00 | 9,992,300.00 | 1.500 | 1.516 | 1,809 | 02/12/2025 |
| 3135G0S38 | 11184 | Federal National Mtg Assn | | 01/09/2017 | 15,000,000.00 | 15,284,250.00 | 14,973,150.00 | 2.000 | 2.038 | 675 | 01/05/2022 |

**Alameda County Investment Pool
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|-------------------------|---------------|-------------------------|-------------------------|-------------------------|-------------|--------------|------------------|---------------|
| Agency Bullets (Aaa/AA+) | | | | | | | | | | | |
| 3135G0T60 | 11309 | Federal National Mtg Assn | | 08/01/2017 | 10,000,000.00 | 10,014,800.00 | 9,969,700.00 | 1.500 | 1.604 | 151 | 07/30/2020 |
| 3135G0T60 | 11310 | Federal National Mtg Assn | | 08/01/2017 | 10,000,000.00 | 10,014,800.00 | 9,969,700.00 | 1.500 | 1.604 | 151 | 07/30/2020 |
| 3135G0T78 | 11331 | Federal National Mtg Assn | | 10/06/2017 | 15,000,000.00 | 15,377,850.00 | 14,990,100.00 | 2.000 | 2.014 | 948 | 10/05/2022 |
| 3135G0T78 | 11332 | Federal National Mtg Assn | | 10/06/2017 | 10,000,000.00 | 10,251,900.00 | 9,993,400.00 | 2.000 | 2.014 | 948 | 10/05/2022 |
| 3135G0U27 | 11479 | Federal National Mtg Assn | | 04/13/2018 | 10,000,000.00 | 10,159,000.00 | 9,985,100.00 | 2.500 | 2.552 | 408 | 04/13/2021 |
| 3135G0U43 | 11568 | Federal National Mtg Assn | | 09/14/2018 | 20,000,000.00 | 21,340,000.00 | 19,918,000.00 | 2.875 | 2.964 | 1,290 | 09/12/2023 |
| 3135G0U84 | 11588 | Federal National Mtg Assn | | 11/01/2018 | 10,000,000.00 | 10,115,500.00 | 9,994,200.00 | 2.875 | 2.905 | 243 | 10/30/2020 |
| 3135G0U92 | 11644 | Federal National Mtg Assn | | 01/11/2019 | 10,000,000.00 | 10,309,300.00 | 9,992,800.00 | 2.625 | 2.650 | 681 | 01/11/2022 |
| 3135G0U92 | 11645 | Federal National Mtg Assn | | 01/11/2019 | 10,000,000.00 | 10,309,300.00 | 9,992,800.00 | 2.625 | 2.650 | 681 | 01/11/2022 |
| 3135G0V34 | 11657 | Federal National Mtg Assn | | 02/08/2019 | 20,000,000.00 | 21,169,400.00 | 19,925,600.00 | 2.500 | 2.580 | 1,436 | 02/05/2024 |
| 3135G0V34 | 11658 | Federal National Mtg Assn | | 02/08/2019 | 20,000,000.00 | 21,169,400.00 | 19,925,600.00 | 2.500 | 2.580 | 1,436 | 02/05/2024 |
| 3135G0V59 | 11718 | Federal National Mtg Assn | | 04/12/2019 | 15,000,000.00 | 15,411,750.00 | 14,950,800.00 | 2.250 | 2.364 | 772 | 04/12/2022 |
| 3135G0V59 | 11719 | Federal National Mtg Assn | | 04/12/2019 | 30,000,000.00 | 30,823,500.00 | 29,870,400.00 | 2.250 | 2.400 | 772 | 04/12/2022 |
| 3135G0V75 | 11788 | Federal National Mtg Assn | | 07/08/2019 | 20,000,000.00 | 20,646,600.00 | 19,924,200.00 | 1.750 | 1.830 | 1,584 | 07/02/2024 |
| 3135G0W33 | 11840 | Federal National Mtg Assn | | 09/06/2019 | 20,000,000.00 | 20,213,800.00 | 19,930,400.00 | 1.375 | 1.494 | 919 | 09/06/2022 |
| 3135G0W33 | 11841 | Federal National Mtg Assn | | 09/06/2019 | 20,000,000.00 | 20,213,800.00 | 19,930,400.00 | 1.375 | 1.494 | 919 | 09/06/2022 |
| 3135G0W33 | 11842 | Federal National Mtg Assn | | 09/06/2019 | 20,000,000.00 | 20,213,800.00 | 19,930,400.00 | 1.375 | 1.494 | 919 | 09/06/2022 |
| 3135G0W66 | 11872 | Federal National Mtg Assn | | 10/18/2019 | 20,000,000.00 | 20,576,800.00 | 19,965,800.00 | 1.625 | 1.661 | 1,689 | 10/15/2024 |
| 3135G0W66 | 11875 | Federal National Mtg Assn | | 10/18/2019 | 25,000,000.00 | 25,721,000.00 | 24,957,250.00 | 1.625 | 1.661 | 1,689 | 10/15/2024 |
| 3135G0W66 | 11876 | Federal National Mtg Assn | | 10/18/2019 | 25,000,000.00 | 25,721,000.00 | 24,957,250.00 | 1.625 | 1.661 | 1,689 | 10/15/2024 |
| 3135G0W66 | 11918 | Federal National Mtg Assn | | 11/22/2019 | 25,000,000.00 | 25,721,000.00 | 24,977,883.06 | 1.625 | 1.677 | 1,689 | 10/15/2024 |
| 3135G0X24 | 11969 | Federal National Mtg Assn | | 01/10/2020 | 20,000,000.00 | 20,563,600.00 | 19,936,200.00 | 1.625 | 1.692 | 1,773 | 01/07/2025 |
| 3135G0X24 | 11970 | Federal National Mtg Assn | | 01/10/2020 | 20,000,000.00 | 20,563,600.00 | 19,936,200.00 | 1.625 | 1.692 | 1,773 | 01/07/2025 |
| Subtotal and Average | | | 1,640,721,615.80 | | 1,641,710,000.00 | 1,679,280,218.60 | 1,640,194,522.70 | | 2.012 | 925 | |
| Federal Agency Disc. -Amortizing | | | | | | | | | | | |
| 313384WN5 | 11995 | Federal Home Loan Bk Disc Note | | 01/30/2020 | 20,000,000.00 | 19,947,200.00 | 19,914,794.44 | | 1.616 | 67 | 05/07/2020 |
| Subtotal and Average | | | 19,914,794.44 | | 20,000,000.00 | 19,947,200.00 | 19,914,794.44 | | 1.616 | 67 | |
| Treasury Notes and Bonds | | | | | | | | | | | |
| 912828VV9 | 11702 | U.S. Treasury | | 04/09/2019 | 50,000,000.00 | 50,219,000.00 | 49,818,359.40 | 2.125 | 2.391 | 183 | 08/31/2020 |
| 912828F21 | 11712 | U.S. Treasury | | 04/11/2019 | 50,000,000.00 | 50,912,000.00 | 49,771,484.38 | 2.125 | 2.316 | 578 | 09/30/2021 |
| 9128282D1 | 11744 | U.S. Treasury | | 04/29/2019 | 50,000,000.00 | 50,824,000.00 | 48,093,750.00 | 1.375 | 2.304 | 1,278 | 08/31/2023 |
| 912828S92 | 11791 | U.S. Treasury | | 07/16/2019 | 50,000,000.00 | 50,601,500.00 | 48,804,687.50 | 1.250 | 1.867 | 1,247 | 07/31/2023 |
| 9128282S8 | 11808 | U.S. Treasury | | 08/13/2019 | 50,000,000.00 | 50,914,000.00 | 50,044,921.90 | 1.625 | 1.595 | 913 | 08/31/2022 |

**Alameda County Investment Pool
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 365 | Days to Maturity | Maturity Date |
|-----------------------------------|--------------|--------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|--------------|------------|------------------|---------------|
| Treasury Notes and Bonds | | | | | | | | | | | |
| 912828D1 | 11832 | U.S. Treasury | | 08/28/2019 | 50,000,000.00 | 50,824,000.00 | 50,304,942.26 | 1.375 | 1.392 | 1,278 | 08/31/2023 |
| 912828S92 | 11843 | U.S. Treasury | | 09/06/2019 | 50,000,000.00 | 50,601,500.00 | 49,636,718.75 | 1.250 | 1.442 | 1,247 | 07/31/2023 |
| 912828YC8 | 11844 | U.S. Treasury | | 09/06/2019 | 50,000,000.00 | 50,385,000.00 | 49,974,609.38 | 1.500 | 1.526 | 548 | 08/31/2021 |
| 912828VB3 | 11862 | U.S. Treasury | | 09/26/2019 | 50,000,000.00 | 51,351,500.00 | 50,253,906.25 | 1.750 | 1.605 | 1,170 | 05/15/2023 |
| 912828YH7 | 11879 | U.S. Treasury | | 10/25/2019 | 50,000,000.00 | 51,304,500.00 | 49,705,526.39 | 1.500 | 1.593 | 1,674 | 09/30/2024 |
| 912828XM7 | 11880 | U.S. Treasury | | 10/25/2019 | 50,000,000.00 | 50,074,000.00 | 49,994,140.65 | 1.625 | 1.639 | 152 | 07/31/2020 |
| 912828Y87 | 11919 | U.S. Treasury | | 11/22/2019 | 50,000,000.00 | 51,803,000.00 | 50,298,828.15 | 1.750 | 1.617 | 1,613 | 07/31/2024 |
| 912828Y87 | 11936 | U.S. Treasury | | 12/10/2019 | 50,000,000.00 | 51,803,000.00 | 50,134,765.65 | 1.750 | 1.689 | 1,613 | 07/31/2024 |
| 912828S27 | 11951 | U.S. Treasury | | 12/16/2019 | 50,000,000.00 | 50,064,500.00 | 49,587,890.63 | 1.125 | 1.669 | 486 | 06/30/2021 |
| 9128287A2 | 11997 | U.S. Treasury | | 01/31/2020 | 50,000,000.00 | 50,406,500.00 | 50,190,290.18 | 1.625 | 1.451 | 486 | 06/30/2021 |
| 912828G53 | 11998 | U.S. Treasury | | 01/31/2020 | 50,000,000.00 | 50,820,500.00 | 50,596,311.48 | 1.875 | 1.389 | 639 | 11/30/2021 |
| 912828YJ3 | 11999 | U.S. Treasury | | 01/31/2020 | 50,000,000.00 | 50,420,000.00 | 50,322,361.68 | 1.500 | 1.414 | 578 | 09/30/2021 |
| 9128282F6 | 12000 | U.S. Treasury | | 01/31/2020 | 50,000,000.00 | 50,105,500.00 | 49,769,531.25 | 1.125 | 1.421 | 548 | 08/31/2021 |
| Subtotal and Average | | | 897,543,244.72 | | 900,000,000.00 | 913,434,000.00 | 897,303,025.88 | 1.682 | 901 | | |
| Agency Callables (Aaa/AA+) | | | | | | | | | | | |
| 31422BEK2 | 11699 | FARMER MAC | | 04/09/2019 | 12,000,000.00 | 12,017,160.00 | 11,988,000.00 | 2.760 | 2.782 | 1,500 | 04/09/2024 |
| 31422BEK2 | 11700 | FARMER MAC | | 04/09/2019 | 6,000,000.00 | 6,008,580.00 | 5,985,000.00 | 2.760 | 2.814 | 1,500 | 04/09/2024 |
| 31422BRL6 | 11965 | FARMER MAC | | 12/27/2019 | 25,000,000.00 | 25,336,000.00 | 25,000,000.00 | 1.900 | 1.900 | 1,762 | 12/27/2024 |
| 3133EFZ26 | 10954 | Federal Farm Credit Bank | | 04/07/2016 | 15,000,000.00 | 15,000,150.00 | 15,000,000.00 | 1.400 | 1.400 | 37 | 04/07/2020 |
| 3133EF2L0 | 10956 | Federal Farm Credit Bank | | 04/13/2016 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 1.400 | 1.400 | 43 | 04/13/2020 |
| 3133EF2L0 | 10957 | Federal Farm Credit Bank | | 04/15/2016 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 1.400 | 1.400 | 43 | 04/13/2020 |
| 3133EF2L0 | 10961 | Federal Farm Credit Bank | | 04/19/2016 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 1.400 | 1.400 | 43 | 04/13/2020 |
| 3133EF5Y9 | 10977 | Federal Farm Credit Bank | | 05/04/2016 | 9,700,000.00 | 9,700,097.00 | 9,700,000.00 | 1.470 | 1.470 | 64 | 05/04/2020 |
| 3133EGDW2 | 11008 | Federal Farm Credit Bank | | 06/08/2016 | 10,000,000.00 | 10,000,200.00 | 10,000,000.00 | 1.520 | 1.520 | 99 | 06/08/2020 |
| 3133EGDW2 | 11009 | Federal Farm Credit Bank | | 06/08/2016 | 10,000,000.00 | 10,000,200.00 | 10,000,000.00 | 1.520 | 1.520 | 99 | 06/08/2020 |
| 3133EGFY6 | 11014 | Federal Farm Credit Bank | | 06/16/2016 | 15,000,000.00 | 15,000,300.00 | 15,000,000.00 | 1.400 | 1.400 | 15 | 03/16/2020 |
| 3133EGHP3 | 11022 | Federal Farm Credit Bank | | 06/29/2016 | 10,000,000.00 | 10,000,200.00 | 10,000,000.00 | 1.420 | 1.420 | 120 | 06/29/2020 |
| 3133EGHQ1 | 11027 | Federal Farm Credit Bank | | 06/29/2016 | 20,000,000.00 | 20,000,400.00 | 20,000,000.00 | 1.470 | 1.470 | 120 | 06/29/2020 |
| 3133EGQQ1 | 11407 | Federal Farm Credit Bank | | 12/22/2017 | 10,000,000.00 | 10,000,000.00 | 9,825,370.00 | 1.300 | 2.050 | 75 | 05/15/2020 |
| 3133EKF27 | 11827 | Federal Farm Credit Bank | | 08/26/2019 | 20,000,000.00 | 20,055,400.00 | 20,000,000.00 | 1.850 | 1.850 | 908 | 08/26/2022 |
| 3133ELGX6 | 11975 | Federal Farm Credit Bank | | 01/17/2020 | 15,000,000.00 | 15,064,650.00 | 14,998,133.33 | 1.580 | 1.595 | 683 | 01/13/2022 |
| 3133ELMD3 | 12008 | Federal Farm Credit Bank | | 02/10/2020 | 10,000,000.00 | 10,038,000.00 | 10,000,000.00 | 1.600 | 1.600 | 1,076 | 02/10/2023 |
| 3130A8ZA4 | 11068 | Federal Home Loan Bank | | 08/22/2016 | 22,200,000.00 | 22,199,334.00 | 22,200,000.00 | 1.230 | 1.230 | 82 | 05/22/2020 |
| 3130ACF33 | 11316 | Federal Home Loan Bank | | 09/13/2017 | 10,000,000.00 | 10,000,700.00 | 10,000,000.00 | 1.875 | 1.875 | 561 | 09/13/2021 |

**Alameda County Investment Pool
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 365 | Days to Maturity | Maturity Date |
|-----------------------------------|--------------|----------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | |
| 3130ACN83 | 11358 | Federal Home Loan Bank | | 10/30/2017 | 15,000,000.00 | 15,011,550.00 | 15,000,000.00 | 1.700 | 1.700 | 75 | 05/15/2020 |
| 3130ACN83 | 11396 | Federal Home Loan Bank | | 12/13/2017 | 10,000,000.00 | 10,007,700.00 | 9,952,000.00 | 1.700 | 1.903 | 75 | 05/15/2020 |
| 3130ACN83 | 11406 | Federal Home Loan Bank | | 12/21/2017 | 15,000,000.00 | 15,011,550.00 | 14,896,500.00 | 1.700 | 1.995 | 75 | 05/15/2020 |
| 3130ACN83 | 11408 | Federal Home Loan Bank | | 12/26/2017 | 20,000,000.00 | 20,015,400.00 | 19,875,000.00 | 1.700 | 1.969 | 75 | 05/15/2020 |
| 3130AG2Z7 | 11677 | Federal Home Loan Bank | | 03/25/2019 | 12,000,000.00 | 12,011,520.00 | 12,000,000.00 | 2.650 | 2.650 | 754 | 03/25/2022 |
| 3130AG5Z4 | 11720 | Federal Home Loan Bank | | 04/15/2019 | 10,000,000.00 | 10,014,600.00 | 10,000,000.00 | 2.625 | 2.625 | 1,506 | 04/15/2024 |
| 3130AH5N9 | 11863 | Federal Home Loan Bank | | 09/26/2019 | 10,000,000.00 | 10,003,900.00 | 10,001,666.67 | 2.000 | 2.001 | 479 | 06/23/2021 |
| 3130AHD67 | 11877 | Federal Home Loan Bank | | 10/22/2019 | 14,765,000.00 | 14,836,905.55 | 14,769,921.67 | 2.000 | 2.000 | 1,690 | 10/16/2024 |
| 3130AHP31 | 11938 | Federal Home Loan Bank | | 12/11/2019 | 15,000,000.00 | 15,063,900.00 | 15,000,000.00 | 2.000 | 2.000 | 1,746 | 12/11/2024 |
| 3130AHP31 | 11939 | Federal Home Loan Bank | | 12/11/2019 | 10,000,000.00 | 10,042,600.00 | 10,000,000.00 | 2.000 | 2.000 | 1,746 | 12/11/2024 |
| 3130AHP31 | 11940 | Federal Home Loan Bank | | 12/11/2019 | 10,000,000.00 | 10,042,600.00 | 10,000,000.00 | 2.000 | 2.000 | 1,746 | 12/11/2024 |
| 3130AHP31 | 11948 | Federal Home Loan Bank | | 12/16/2019 | 25,000,000.00 | 25,106,500.00 | 25,006,944.44 | 2.000 | 2.000 | 1,746 | 12/11/2024 |
| 3130AHWB5 | 11978 | Federal Home Loan Bank | | 01/22/2020 | 25,000,000.00 | 25,060,250.00 | 24,992,638.89 | | 1.799 | 1,787 | 01/21/2025 |
| 3130AJ5Q8 | 12012 | Federal Home Loan Bank | | 02/14/2020 | 10,000,000.00 | 10,005,500.00 | 10,000,000.00 | 1.750 | 1.750 | 1,080 | 02/14/2023 |
| 3130AJ5Q8 | 12013 | Federal Home Loan Bank | | 02/14/2020 | 10,000,000.00 | 10,005,500.00 | 10,000,000.00 | 1.750 | 1.750 | 1,080 | 02/14/2023 |
| 3134G9F85 | 11030 | Federal Home Loan Mtg Corp | | 06/30/2016 | 25,000,000.00 | 25,007,250.00 | 25,000,000.00 | 1.320 | 1.320 | 213 | 09/30/2020 |
| 3134GBHQ8 | 11260 | Federal Home Loan Mtg Corp | | 04/27/2017 | 20,000,000.00 | 20,026,000.00 | 20,000,000.00 | 1.700 | 1.700 | 148 | 07/27/2020 |
| 3134GBYF3 | 11308 | Federal Home Loan Mtg Corp | | 07/27/2017 | 10,000,000.00 | 10,055,500.00 | 10,000,000.00 | 1.800 | 1.800 | 332 | 01/27/2021 |
| 3134GBH21 | 11327 | Federal Home Loan Mtg Corp | | 09/29/2017 | 10,000,000.00 | 10,003,700.00 | 10,000,000.00 | 1.700 | 1.700 | 212 | 09/29/2020 |
| 3134GTAR4 | 11678 | Federal Home Loan Mtg Corp | | 03/26/2019 | 15,000,000.00 | 15,011,850.00 | 15,000,000.00 | 2.550 | 2.550 | 754 | 03/25/2022 |
| 3134GTAS2 | 11679 | Federal Home Loan Mtg Corp | | 03/26/2019 | 7,000,000.00 | 7,005,670.00 | 7,000,000.00 | 2.500 | 2.500 | 754 | 03/25/2022 |
| 3134GTDV2 | 11705 | Federal Home Loan Mtg Corp | | 04/10/2019 | 25,000,000.00 | 25,035,750.00 | 25,000,000.00 | 2.700 | 2.700 | 1,318 | 10/10/2023 |
| 3134GTDC4 | 11707 | Federal Home Loan Mtg Corp | | 04/10/2019 | 25,000,000.00 | 25,039,000.00 | 25,000,000.00 | 2.670 | 2.670 | 1,321 | 10/13/2023 |
| 3134GTDE0 | 11716 | Federal Home Loan Mtg Corp | | 04/12/2019 | 25,000,000.00 | 25,036,000.00 | 25,000,000.00 | 2.570 | 2.570 | 950 | 10/07/2022 |
| 3134GTKG7 | 11750 | Federal Home Loan Mtg Corp | | 05/03/2019 | 20,000,000.00 | 20,322,400.00 | 20,000,000.00 | 2.600 | 2.600 | 1,524 | 05/03/2024 |
| 3134GTRQ8 | 11767 | Federal Home Loan Mtg Corp | | 06/03/2019 | 25,000,000.00 | 25,085,000.00 | 25,000,000.00 | 2.550 | 2.550 | 1,555 | 06/03/2024 |
| 3134GTRK1 | 11775 | Federal Home Loan Mtg Corp | | 06/17/2019 | 15,000,000.00 | 15,058,800.00 | 15,000,000.00 | 2.550 | 2.550 | 1,569 | 06/17/2024 |
| 3134GTTK9 | 11779 | Federal Home Loan Mtg Corp | | 06/26/2019 | 10,000,000.00 | 10,037,100.00 | 10,000,000.00 | 2.375 | 2.375 | 1,578 | 06/26/2024 |
| 3134GTM67 | 11799 | Federal Home Loan Mtg Corp | | 07/30/2019 | 10,000,000.00 | 10,017,800.00 | 10,000,000.00 | 2.300 | 2.300 | 1,612 | 07/30/2024 |
| 3134GTM34 | 11803 | Federal Home Loan Mtg Corp | | 07/31/2019 | 10,000,000.00 | 10,032,000.00 | 10,000,000.00 | 2.070 | 2.070 | 880 | 07/29/2022 |
| 3134GTU84 | 11804 | Federal Home Loan Mtg Corp | | 08/05/2019 | 10,000,000.00 | 10,012,700.00 | 10,000,000.00 | 2.000 | 2.000 | 522 | 08/05/2021 |
| 3134GT3X9 | 11830 | Federal Home Loan Mtg Corp | | 08/28/2019 | 15,000,000.00 | 15,058,350.00 | 15,000,000.00 | 2.010 | 2.010 | 1,641 | 08/28/2024 |
| 3134GT5A7 | 11838 | Federal Home Loan Mtg Corp | | 09/05/2019 | 15,000,000.00 | 15,000,450.00 | 14,956,500.00 | 1.750 | 1.826 | 1,283 | 09/05/2023 |
| 3134GT6P3 | 11846 | Federal Home Loan Mtg Corp | | 09/09/2019 | 10,000,000.00 | 10,001,000.00 | 10,000,000.00 | 1.880 | 1.880 | 557 | 09/09/2021 |
| 3134GT6H1 | 11853 | Federal Home Loan Mtg Corp | | 09/11/2019 | 13,000,000.00 | 13,027,430.00 | 12,993,500.00 | 2.000 | 2.011 | 1,653 | 09/09/2024 |
| 3134GUJY7 | 11881 | Federal Home Loan Mtg Corp | | 10/28/2019 | 15,000,000.00 | 15,012,900.00 | 14,934,000.00 | 1.750 | 1.843 | 1,702 | 10/28/2024 |

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
February 29, 2020**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 365 | Days to Maturity | Maturity Date |
|-----------------------------------|--------------|-----------------------------|-------------------------|---------------|-------------------------|-------------------------|-------------------------|-------------|--------------|------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | |
| 3134GUMS6 | 11885 | Federal Home Loan Mtg Corp | | 10/29/2019 | 15,000,000.00 | 15,039,150.00 | 15,000,000.00 | 1.800 | 1.800 | 880 | 07/29/2022 |
| 3134GULJ7 | 11886 | Federal Home Loan Mtg Corp | | 10/30/2019 | 10,000,000.00 | 10,026,500.00 | 10,000,000.00 | 2.000 | 2.000 | 1,612 | 07/30/2024 |
| 3134GUNE6 | 11902 | Federal Home Loan Mtg Corp | | 11/12/2019 | 10,000,000.00 | 10,048,800.00 | 10,000,000.00 | 2.000 | 2.000 | 1,717 | 11/12/2024 |
| 3134GUTU4 | 11922 | Federal Home Loan Mtg Corp | | 11/25/2019 | 15,000,000.00 | 15,027,750.00 | 14,996,250.00 | 2.000 | 2.005 | 1,730 | 11/25/2024 |
| 3134GUWP1 | 11929 | Federal Home Loan Mtg Corp | | 11/27/2019 | 10,000,000.00 | 10,045,700.00 | 10,000,000.00 | 1.800 | 1.800 | 1,366 | 11/27/2023 |
| 3134GUVF7 | 11933 | Federal Home Loan Mtg Corp | | 12/04/2019 | 15,000,000.00 | 15,030,300.00 | 15,000,000.00 | 2.000 | 2.000 | 1,739 | 12/04/2024 |
| 3134GUWN6 | 11934 | Federal Home Loan Mtg Corp | | 12/09/2019 | 25,000,000.00 | 25,116,750.00 | 25,000,000.00 | 1.700 | 1.700 | 1,013 | 12/09/2022 |
| 3134GUVJ6 | 11941 | Federal Home Loan Mtg Corp | | 12/11/2019 | 25,000,000.00 | 25,123,500.00 | 25,000,000.00 | 1.800 | 1.800 | 1,380 | 12/11/2023 |
| 3134GUB90 | 11953 | Federal Home Loan Mtg Corp | | 12/18/2019 | 25,000,000.00 | 25,098,250.00 | 25,000,000.00 | 1.900 | 1.900 | 1,296 | 09/18/2023 |
| 3134GUC81 | 11954 | Federal Home Loan Mtg Corp | | 12/19/2019 | 25,000,000.00 | 25,109,750.00 | 25,000,000.00 | 1.957 | 1.957 | 1,570 | 06/18/2024 |
| 3134GUB66 | 11961 | Federal Home Loan Mtg Corp | | 12/23/2019 | 15,000,000.00 | 15,035,400.00 | 15,000,000.00 | 2.050 | 2.050 | 1,758 | 12/23/2024 |
| 3134GUJ84 | 11964 | Federal Home Loan Mtg Corp | | 12/26/2019 | 15,000,000.00 | 15,036,750.00 | 15,000,000.00 | 1.900 | 1.900 | 1,304 | 09/26/2023 |
| 3134GUG53 | 11966 | Federal Home Loan Mtg Corp | | 12/27/2019 | 25,000,000.00 | 25,107,500.00 | 25,000,000.00 | 1.846 | 1.846 | 1,209 | 06/23/2023 |
| 3134GUH29 | 11967 | Federal Home Loan Mtg Corp | | 12/30/2019 | 15,000,000.00 | 15,092,850.00 | 15,000,000.00 | 1.850 | 1.850 | 1,397 | 12/28/2023 |
| 31422BUH1 | 12007 | Federal Home Loan Mtg Corp | | 02/10/2020 | 10,000,000.00 | 10,045,500.00 | 10,000,000.00 | 1.680 | 0.487 | 1,076 | 02/10/2023 |
| 31422BUS7 | 12016 | Federal Home Loan Mtg Corp | | 02/18/2020 | 25,000,000.00 | 25,215,500.00 | 25,000,000.00 | 1.680 | 1.680 | 1,815 | 02/18/2025 |
| 3135G0P72 | 11129 | Federal National Mtg Assn | | 11/10/2016 | 10,000,000.00 | 10,002,300.00 | 10,000,000.00 | 1.375 | 1.375 | 29 | 03/30/2020 |
| 3136G4PK3 | 11398 | Federal National Mtg Assn | | 12/14/2017 | 15,000,000.00 | 15,049,200.00 | 14,898,600.00 | 1.750 | 2.000 | 211 | 09/28/2020 |
| 3136G05D9 | 11745 | Federal National Mtg Assn | | 04/29/2019 | 25,000,000.00 | 25,086,500.00 | 24,734,250.00 | 1.660 | 2.358 | 264 | 11/20/2020 |
| 3136G4UA9 | 11983 | Federal National Mtg Assn | | 01/27/2020 | 10,000,000.00 | 10,057,100.00 | 9,995,000.00 | 1.700 | 1.717 | 1,062 | 01/27/2023 |
| 3135G0X73 | 11990 | Federal National Mtg Assn | | 01/30/2020 | 25,000,000.00 | 25,020,000.00 | 25,000,000.00 | 1.750 | 1.750 | 1,065 | 01/30/2023 |
| 3135G0X81 | 11992 | Federal National Mtg Assn | | 01/30/2020 | 20,000,000.00 | 20,025,800.00 | 20,000,000.00 | 1.700 | 1.700 | 1,065 | 01/30/2023 |
| Subtotal and Average | | | 1,220,226,585.34 | | 1,186,665,000.00 | 1,189,988,846.55 | 1,185,699,275.00 | | 1.924 | 993 | |
| Asset Backed Securities | | | | | | | | | | | |
| 02008QAB6 | 11770 | Ally Auto Receivables Trust | | 06/11/2019 | 4,147,110.62 | 4,163,035.52 | 4,146,690.93 | 2.340 | 2.300 | 866 | 07/15/2022 |
| 02007RAC3 | 11856 | Ally Auto Receivables Trust | | 09/17/2019 | 9,500,000.00 | 9,619,130.00 | 9,499,732.10 | 1.300 | 1.283 | 1,536 | 05/15/2024 |
| 02007TAC9 | 11942 | Ally Auto Receivables Trust | | 12/11/2019 | 3,250,000.00 | 3,283,735.00 | 3,249,440.35 | 1.840 | 1.033 | 1,567 | 06/15/2024 |
| 05588CAC6 | 11858 | BMW Vehicle Owner Trust | | 09/18/2019 | 4,500,000.00 | 4,550,895.00 | 4,499,395.20 | 1.920 | 1.934 | 1,425 | 01/25/2024 |
| 05588CAB8 | 11860 | BMW Vehicle Owner Trust | | 09/18/2019 | 3,500,000.00 | 3,510,605.00 | 3,499,926.15 | 2.050 | 2.060 | 815 | 05/25/2022 |
| 14315XAB4 | 11976 | CarMax Auto Owner Trust | | 01/22/2020 | 3,500,000.00 | 3,523,590.00 | 3,499,766.90 | 1.300 | 1.308 | 1,142 | 04/17/2023 |
| 14315XAC2 | 11977 | CarMax Auto Owner Trust | | 01/22/2020 | 3,000,000.00 | 2,999,411.40 | 2,999,411.40 | 1.300 | 1.291 | 1,751 | 12/16/2024 |
| 14042WAC4 | 11760 | Capital One Prime Auto Rec | | 05/30/2019 | 3,000,000.00 | 3,060,900.00 | 2,999,392.20 | 2.510 | 2.533 | 1,354 | 11/15/2023 |
| 14043TAF3 | 11859 | Capital One Prime Auto Rec | | 09/18/2019 | 5,000,000.00 | 5,067,750.00 | 4,999,719.00 | 1.920 | 1.930 | 1,536 | 05/15/2024 |
| 14043MAC5 | 12019 | Capital One Prime Auto Rec | | 02/19/2020 | 6,000,000.00 | 6,054,540.00 | 5,998,724.40 | 1.600 | 1.615 | 1,720 | 11/15/2024 |

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
February 29, 2020**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM | Days to 365 Maturity | Maturity Date |
|--------------------------------|--------------|------------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|-------|----------------------|---------------|
| Asset Backed Securities | | | | | | | | | | | |
| 254683CM5 | 11892 | Dexia Credit Card | | 10/31/2019 | 9,650,000.00 | 9,825,533.50 | 9,647,927.18 | 1.890 | 1.907 | 1,689 | 10/15/2024 |
| 31680YAB3 | 11752 | Fifth Third Auto Trust | | 05/08/2019 | 2,568,935.47 | 2,581,548.94 | 2,568,793.93 | 2.660 | 2.679 | 806 | 05/16/2022 |
| 34532DAD9 | 11777 | Ford Credit Auto Owner Trust | | 06/21/2019 | 9,500,000.00 | 9,667,200.00 | 9,498,136.10 | 2.235 | 2.255 | 1,323 | 10/15/2023 |
| 34528DAE3 | 11800 | Ford Credit Auto Owner Trust | | 07/30/2019 | 3,200,000.00 | 3,250,784.00 | 3,199,557.12 | 2.270 | 2.289 | 989 | 11/15/2022 |
| 34528DAD5 | 11801 | Ford Credit Auto Owner Trust | | 07/30/2019 | 10,000,000.00 | 10,117,700.00 | 9,998,254.00 | 2.220 | 2.188 | 958 | 10/15/2022 |
| 34531KAD4 | 11915 | Ford Credit Auto Owner Trust | | 11/22/2019 | 10,000,000.00 | 10,145,700.00 | 9,999,426.00 | 1.300 | 1.283 | 1,475 | 03/15/2024 |
| 34531MAB4 | 11986 | Ford Credit Auto Owner Trust | | 01/28/2020 | 4,500,000.00 | 4,523,265.00 | 4,499,745.75 | 2.080 | 2.094 | 866 | 07/15/2022 |
| 34531MAD0 | 11987 | Ford Credit Auto Owner Trust | | 01/28/2020 | 4,000,000.00 | 4,037,480.00 | 3,999,805.60 | 2.090 | 2.102 | 1,109 | 03/15/2023 |
| 36257FAD2 | 11726 | GM Financial | | 04/17/2019 | 4,000,000.00 | 4,063,080.00 | 3,999,674.40 | 2.650 | 2.668 | 1,447 | 02/16/2024 |
| 36257FAB6 | 11727 | GM Financial | | 04/17/2019 | 2,449,311.63 | 2,456,708.55 | 2,449,091.19 | 2.660 | 2.681 | 837 | 06/16/2022 |
| 36257AAD3 | 11751 | GM Financial | | 05/08/2019 | 1,750,000.00 | 1,773,135.00 | 1,749,939.63 | 2.670 | 2.687 | 750 | 03/21/2022 |
| 36257PAD0 | 11797 | GM Financial | | 07/24/2019 | 3,000,000.00 | 3,046,050.00 | 2,999,634.60 | 1.300 | 1.309 | 1,507 | 04/16/2024 |
| 38013TAD3 | 11810 | GM Financial | | 08/14/2019 | 5,500,000.00 | 5,553,185.00 | 5,499,393.35 | 2.030 | 1.973 | 841 | 06/20/2022 |
| 38013TAE1 | 11811 | GM Financial | | 08/14/2019 | 2,500,000.00 | 2,524,850.00 | 2,499,765.00 | 2.030 | 1.988 | 1,236 | 07/20/2023 |
| 36258NAC6 | 11972 | GM Financial | | 01/15/2020 | 2,500,000.00 | 2,532,800.00 | 2,499,411.25 | 1.840 | 1.858 | 1,660 | 09/16/2024 |
| 36258NAB8 | 11973 | GM Financial | | 01/15/2020 | 1,500,000.00 | 1,506,780.00 | 1,499,935.65 | 1.830 | 1.840 | 1,052 | 01/17/2023 |
| 36259KAD9 | 12018 | GM Financial | | 02/19/2020 | 2,750,000.00 | 2,766,170.00 | 2,749,752.50 | 1.670 | 1.622 | 1,024 | 12/20/2022 |
| 44932NAB6 | 11703 | Hyundai Auto Rec Trust | | 04/10/2019 | 1,483,381.76 | 1,489,315.29 | 1,483,379.53 | 2.670 | 2.685 | 654 | 12/15/2021 |
| 44932NAD2 | 11706 | Hyundai Auto Rec Trust | | 04/10/2019 | 3,000,000.00 | 3,065,070.00 | 2,999,605.20 | 2.660 | 2.630 | 1,201 | 06/15/2023 |
| 43815NAC8 | 11829 | Hyundai Auto Rec Trust | | 08/27/2019 | 4,750,000.00 | 4,794,460.00 | 4,749,960.58 | 1.780 | 1.787 | 1,262 | 08/15/2023 |
| 44891JAC2 | 11894 | Hyundai Auto Rec Trust | | 11/06/2019 | 3,500,000.00 | 3,552,360.00 | 3,499,838.65 | 1.940 | 1.950 | 1,446 | 02/15/2024 |
| 44891JAB4 | 11895 | Hyundai Auto Rec Trust | | 11/06/2019 | 2,250,000.00 | 2,261,520.00 | 2,249,860.73 | 1.930 | 1.942 | 866 | 07/15/2022 |
| 43813VAC2 | 11923 | Hyundai Auto Rec Trust | | 11/26/2019 | 13,500,000.00 | 13,695,750.00 | 13,497,594.30 | 1.830 | 1.846 | 1,418 | 01/18/2024 |
| 43813VAB4 | 11924 | Hyundai Auto Rec Trust | | 11/26/2019 | 12,000,000.00 | 12,062,400.00 | 11,999,258.40 | 1.860 | 1.872 | 839 | 06/18/2022 |
| 43813RAC1 | 12024 | Hyundai Auto Rec Trust | | 02/26/2020 | 10,000,000.00 | 10,107,000.00 | 9,998,040.00 | 1.610 | 1.625 | 1,513 | 04/22/2024 |
| 41284WAB6 | 11780 | Harley Davidson Motorcycle | | 06/26/2019 | 2,505,311.96 | 2,514,055.50 | 2,505,280.64 | 2.370 | 2.383 | 805 | 05/15/2022 |
| 41284UAD6 | 11988 | Harley Davidson Motorcycle | | 01/29/2020 | 2,775,000.00 | 2,810,603.25 | 2,774,394.77 | 1.870 | 1.887 | 1,689 | 10/15/2024 |
| 477870AC3 | 11798 | John Deere Owner Trust | | 07/24/2019 | 1,250,000.00 | 1,273,112.50 | 1,249,734.63 | 2.210 | 2.107 | 1,384 | 12/15/2023 |
| 58769TAD7 | 11861 | Mercedes Benz Auto Rec | | 09/25/2019 | 8,250,000.00 | 8,367,397.50 | 8,248,863.98 | 1.940 | 1.954 | 1,475 | 03/15/2024 |
| 65479NAB0 | 11984 | Nissan Auto Lease Trust | | 01/27/2020 | 8,000,000.00 | 8,045,440.00 | 7,999,554.40 | 1.800 | 1.811 | 806 | 05/16/2022 |
| 65479NAD6 | 11985 | Nissan Auto Lease Trust | | 01/27/2020 | 4,750,000.00 | 4,793,747.50 | 4,749,662.75 | 1.800 | 1.813 | 806 | 05/16/2022 |
| 89233MAD5 | 11905 | Toyota Auto Rec Owners Trust | | 11/13/2019 | 7,000,000.00 | 7,114,030.00 | 6,999,494.60 | 1.920 | 1.931 | 1,416 | 01/16/2024 |
| 98162GAD4 | 11820 | World Omni Automobile Lease | | 08/21/2019 | 4,800,000.00 | 4,846,032.00 | 4,799,216.16 | 2.030 | 2.049 | 989 | 11/15/2022 |
| 98162RAB4 | 11906 | World Omni Automobile Lease | | 11/14/2019 | 6,750,000.00 | 6,788,812.50 | 6,749,775.23 | 1.960 | 1.970 | 1,081 | 02/15/2023 |
| 98162HAC4 | 12010 | World Omni Automobile Lease | | 02/12/2020 | 5,250,000.00 | 5,294,782.50 | 5,249,510.18 | 1.700 | 1.712 | 1,050 | 01/15/2023 |

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
February 29, 2020**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 365 | Days to Maturity | Maturity Date |
|-----------------------------|--------------|----------------------------|-------------------------|---------------|-------------------------|-------------------------|-------------------------|-------------|--------------|------------------|---------------|
| Subtotal and Average | | | 211,261,834.92 | | 226,579,051.44 | 229,081,450.45 | 226,553,466.61 | | 1.900 | 1,239 | |
| Municipal Bonds | | | | | | | | | | | |
| 13063DRJ9 | 11878 | St. of California | | 10/24/2019 | 5,000,000.00 | 5,205,200.00 | 5,100,050.00 | 2.400 | 1.870 | 1,309 | 10/01/2023 |
| 13032UUZ9 | 11920 | California Health Facility | | 11/25/2019 | 2,000,000.00 | 2,033,980.00 | 2,000,000.00 | 1.893 | 1.880 | 822 | 06/01/2022 |
| 13032UUY2 | 11921 | California Health Facility | | 11/25/2019 | 4,000,000.00 | 4,040,640.00 | 4,000,000.00 | 1.896 | 1.875 | 457 | 06/01/2021 |
| Subtotal and Average | | | 11,100,050.00 | | 11,000,000.00 | 11,279,820.00 | 11,100,050.00 | | 1.874 | 914 | |
| Total and Average | | | 6,513,367,403.39 | | 6,566,146,051.44 | 6,631,756,878.34 | 6,558,831,613.56 | | 1.897 | 681 | |

**Alameda County Investment Pool
Transaction Activity Report
February 1, 2020 - February 29, 2020
Sorted by Fund - Transaction Date
All Funds**

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|----------------------|------------------|-----------------------|------------|----------------------|
| 11785 | 100 | 3133EKUA2 | FEDERAL FARM CR | Interest | 02/01/2020 | Federal Farm Credit | | | 138,750.00 | 138,750.00 |
| 11225 | 100 | 0258M0EE5 | AMEX 2.2% MAT | Redemption | 02/03/2020 | American Express | | 2,497,400.00 | | 2,497,400.00 |
| 11225 | 100 | 0258M0EE5 | AMEX 2.2% MAT | Cap G/L | 02/03/2020 | American Express | | 2,600.00 | | 2,600.00 |
| 11225 | 100 | 0258M0EE5 | AMEX 2.2% MAT | Interest | 02/03/2020 | American Express | | | 22,916.67 | 22,916.67 |
| 11758 | 100 | SYS11758 | CBC 2.25% MAT | Interest | 02/03/2020 | California Bank of C | | | 19,226.90 | 19,226.90 |
| 11761 | 100 | SYS11761 | CBC 2.25% MAT | Interest | 02/03/2020 | California Bank of C | | | 28,840.36 | 28,840.36 |
| 11869 | 100 | SYS11869 | BRIDGE 2.% MAT | Interest | 02/03/2020 | Bridge Bank | | | 66,257.00 | 66,257.00 |
| 11870 | 100 | SYS11870 | BSB 1.65% MAT | Interest | 02/03/2020 | Beneficial State Ban | | | 14,380.56 | 14,380.56 |
| 11903 | 100 | SYS11903 | 5STAR 2.19% MAT | Interest | 02/03/2020 | Five Star Bank | | | 18,623.97 | 18,623.97 |
| 12004 | 100 | SYS12004 | BANKSF 2.% MAT | Purchase | 02/04/2020 | Bank of San Francisc | 5,000,000.00 | | | -5,000,000.00 |
| 10975 | 100 | 3134G9DF1 | FEDERAL HOME LN | Redemption | 02/04/2020 | Federal Home Loan | | 15,000,000.00 | | 15,000,000.00 |
| 11805 | 100 | SYS11805 | BANKSF 2.% MAT | Redemption | 02/04/2020 | Bank of San Francisc | | 5,000,000.00 | | 5,000,000.00 |
| 10975 | 100 | 3134G9DF1 | FEDERAL HOME LN | Interest | 02/04/2020 | Federal Home Loan | | | 105,750.00 | 105,750.00 |
| 11060 | 100 | 037833CC2 | AAPL 1.55% MAT | Interest | 02/04/2020 | Apple Inc. | | | 38,750.00 | 38,750.00 |
| 11805 | 100 | SYS11805 | BANKSF 2.% MAT | Interest | 02/04/2020 | Bank of San Francisc | | | 25,000.00 | 25,000.00 |
| 11665 | 100 | 3133EHXZ1 | FEDERAL FARM CR | Redemption | 02/05/2020 | Federal Farm Credit | | 9,803,000.00 | | 9,803,000.00 |
| 11665 | 100 | 3133EHXZ1 | FEDERAL FARM CR | Cap G/L | 02/05/2020 | Federal Farm Credit | | 197,000.00 | | 197,000.00 |
| 11802 | 100 | 62478T4T3 | MUFG 2.158% MAT | Redemption | 02/05/2020 | MUFG UNION BANK | | 50,000,000.00 | | 50,000,000.00 |
| 11657 | 100 | 3135G0V34 | FNMA 2.5% MAT | Interest | 02/05/2020 | Federal National Mtg | | | 250,000.00 | 250,000.00 |
| 11658 | 100 | 3135G0V34 | FNMA 2.5% MAT | Interest | 02/05/2020 | Federal National Mtg | | | 250,000.00 | 250,000.00 |
| 11665 | 100 | 3133EHXZ1 | FEDERAL FARM CR | Interest | 02/05/2020 | Federal Farm Credit | | | 79,444.44 | 79,444.44 |
| 11802 | 100 | 62478T4T3 | MUFG 2.158% MAT | Interest | 02/05/2020 | MUFG UNION BANK | | | 564,375.00 | 564,375.00 |
| 11804 | 100 | 3134GTU84 | FEDERAL HOME LN | Interest | 02/05/2020 | Federal Home Loan | | | 50,000.00 | 50,000.00 |
| 11807 | 100 | 3133EKYJ9 | FEDERAL FARM CR | Interest | 02/05/2020 | Federal Farm Credit | | | 138,750.00 | 138,750.00 |
| 11807 | 100 | 3133EKYJ9 | FEDERAL FARM CR | Accr Int | 02/05/2020 | Federal Farm Credit | | 2,312.50 | -2,312.50 | 0.00 |
| 10472 | 100 | SYS10472 | CTRSTF 0.1% | Interest | 02/05/2020 | CalTrust - Short Ter | | | 64,172.35 | 64,172.35 |
| 12006 | 100 | 69371RQ66 | PACCAR FINL CORP | Purchase | 02/06/2020 | PACCAR Financial | 9,991,900.00 | | | -9,991,900.00 |
| 11870 | 100 | SYS11870 | BSB 1.65% MAT | Interest | 02/06/2020 | Beneficial State Ban | | | 56,700.00 | 56,700.00 |
| 11894 | 100 | 44891JAC2 | HART 1.94% MAT | Interest | 02/06/2020 | Hyundai Auto Rec Tru | | | 5,658.33 | 5,658.33 |
| 11894 | 100 | 44891JAC2 | HART 1.94% MAT | Redemption | 02/06/2020 | Hyundai Auto Rec Tru | | 68,983.41 | | 68,983.41 |
| 11207 | 100 | 037833CK4 | APPLE INC, SR NT | Redemption | 02/07/2020 | Apple Inc. | | 10,000,000.00 | | 10,000,000.00 |
| 11207 | 100 | 037833CK4 | APPLE INC, SR NT | Interest | 02/07/2020 | Apple Inc. | | | 95,000.00 | 95,000.00 |
| 11848 | 100 | SYS11848 | CBB 2.49% MAT | Interest | 02/07/2020 | Community Bank of th | | | 7,965.28 | 7,965.28 |
| 11063 | 100 | 594918BP8 | MICROSOFT CORP, | Interest | 02/08/2020 | Mircosoft Inc. | | | 15,500.00 | 15,500.00 |

Portfolio POOL

RC

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

| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|----------------------|------------------|-----------------------|------------|-----------------------|
| 11065 | 100 | 594918BP8 | MICROSOFT CORP, | Interest | 02/08/2020 | Mircosoft Inc. | | | 54,250.00 | 54,250.00 |
| 11783 | 100 | 594918BQ6 | MICROSOFT CORP, | Interest | 02/08/2020 | Mircosoft Inc. | | | 41,570.00 | 41,570.00 |
| 12008 | 100 | 3133ELMD3 | FEDERAL FARM CR | Purchase | 02/10/2020 | Federal Farm Credit | 10,000,000.00 | | | -10,000,000.00 |
| 12007 | 100 | 31422BUH1 | FHLMC 1.68% MAT | Purchase | 02/10/2020 | Federal Home Loan | 10,000,000.00 | | | -10,000,000.00 |
| 11067 | 100 | 3133EGQR9 | FEDERAL FARM CR | Redemption | 02/10/2020 | Federal Farm Credit | | 12,000,000.00 | | 12,000,000.00 |
| 11067 | 100 | 3133EGQR9 | FEDERAL FARM CR | Interest | 02/10/2020 | Federal Farm Credit | | | 75,000.00 | 75,000.00 |
| 11904 | 100 | SYS11904 | EWEST 2.5% MAT | Interest | 02/10/2020 | East West Bank | | | 55,756.95 | 55,756.95 |
| 11437 | 100 | 3130ADN32 | FEDERAL HOME | Redemption | 02/11/2020 | Federal Home Loan | | 10,000,000.00 | | 10,000,000.00 |
| 11438 | 100 | 3130ADN32 | FEDERAL HOME | Redemption | 02/11/2020 | Federal Home Loan | | 10,000,000.00 | | 10,000,000.00 |
| 11440 | 100 | 3130ADN32 | FEDERAL HOME | Redemption | 02/11/2020 | Federal Home Loan | | 8,000,000.00 | | 8,000,000.00 |
| 11437 | 100 | 3130ADN32 | FEDERAL HOME | Interest | 02/11/2020 | Federal Home Loan | | | 106,250.00 | 106,250.00 |
| 11438 | 100 | 3130ADN32 | FEDERAL HOME | Interest | 02/11/2020 | Federal Home Loan | | | 106,250.00 | 106,250.00 |
| 11439 | 100 | 3130ADN32 | FEDERAL HOME | Interest | 02/11/2020 | Federal Home Loan | | | 106,250.00 | 106,250.00 |
| 11440 | 100 | 3130ADN32 | FEDERAL HOME | Interest | 02/11/2020 | Federal Home Loan | | | 85,000.00 | 85,000.00 |
| 12010 | 100 | 98162HAC4 | WOLS 1.7% MAT | Purchase | 02/12/2020 | World Omni | 5,249,510.18 | | | -5,249,510.18 |
| 11066 | 100 | 3137EAEC9 | FEDERAL HOME LN | Interest | 02/12/2020 | Federal Home Loan | | | 56,250.00 | 56,250.00 |
| 11669 | 100 | SYS11669 | SELFHP 2.1% MAT | Interest | 02/13/2020 | Self-Help Federal Cr | | | 307.42 | 307.42 |
| 12012 | 100 | 3130AJ5Q8 | FEDERAL HOME | Purchase | 02/14/2020 | Federal Home Loan | 10,000,000.00 | | | -10,000,000.00 |
| 12013 | 100 | 3130AJ5Q8 | FEDERAL HOME | Purchase | 02/14/2020 | Federal Home Loan | 10,000,000.00 | | | -10,000,000.00 |
| 12014 | 100 | 3137EAEP0 | FEDERAL HOME LN | Purchase | 02/14/2020 | Federal Home Loan | 14,988,450.00 | | | -14,988,450.00 |
| 12015 | 100 | 3137EAEP0 | FEDERAL HOME LN | Purchase | 02/14/2020 | Federal Home Loan | 9,992,300.00 | | | -9,992,300.00 |
| 11812 | 100 | 3133EKZK5 | FEDERAL FARM CR | Interest | 02/14/2020 | Federal Farm Credit | | | 160,000.00 | 160,000.00 |
| 11815 | 100 | 3130AGWK7 | FEDERAL HOME | Interest | 02/15/2020 | Federal Home Loan | | | 89,500.00 | 89,500.00 |
| 11816 | 100 | 3130AGWK7 | FEDERAL HOME | Interest | 02/15/2020 | Federal Home Loan | | | 149,166.66 | 149,166.66 |
| 11817 | 100 | 3130AGWK7 | FEDERAL HOME | Interest | 02/15/2020 | Federal Home Loan | | | 149,166.66 | 149,166.66 |
| 11703 | 100 | 44932NAB6 | HART 2.67% MAT | Interest | 02/15/2020 | Hyundai Auto Rec Tru | | | 3,691.98 | 3,691.98 |
| 11703 | 100 | 44932NAB6 | HART 2.67% MAT | Redemption | 02/15/2020 | Hyundai Auto Rec Tru | | 175,935.34 | | 175,935.34 |
| 11706 | 100 | 44932NAD2 | HART 2.66% MAT | Interest | 02/15/2020 | Hyundai Auto Rec Tru | | | 6,650.00 | 6,650.00 |
| 11706 | 100 | 44932NAD2 | HART 2.66% MAT | Redemption | 02/15/2020 | Hyundai Auto Rec Tru | | 74,895.96 | | 74,895.96 |
| 11770 | 100 | 02008QAB6 | ALLYA 2.34% MAT | Interest | 02/15/2020 | Ally Auto Receivable | | | 8,901.87 | 8,901.87 |
| 11770 | 100 | 02008QAB6 | ALLYA 2.34% MAT | Redemption | 02/15/2020 | Ally Auto Receivable | | 417,953.48 | | 417,953.48 |
| 11777 | 100 | 34532DAD9 | FORDO 2.235% MAT | Interest | 02/15/2020 | Ford Credit Auto Own | | | 17,654.16 | 17,654.16 |
| 11777 | 100 | 34532DAD9 | FORDO 2.235% MAT | Redemption | 02/15/2020 | Ford Credit Auto Own | | 215,030.43 | | 215,030.43 |
| 11780 | 100 | 41284WAB6 | HDMOT 2.37% MAT | Interest | 02/15/2020 | Harley Davidson Moto | | | 5,450.24 | 5,450.24 |
| 11780 | 100 | 41284WAB6 | HDMOT 2.37% MAT | Redemption | 02/15/2020 | Harley Davidson Moto | | 254,305.42 | | 254,305.42 |
| 11798 | 100 | 477870AC3 | JDOT 2.21% MAT | Interest | 02/15/2020 | John Deere Owner | | | 2,302.08 | 2,302.08 |
| 11798 | 100 | 477870AC3 | JDOT 2.21% MAT | Redemption | 02/15/2020 | John Deere Owner | | 26,711.40 | | 26,711.40 |
| 11800 | 100 | 34528DAE3 | FORDL 2.27% MAT | Interest | 02/15/2020 | Ford Credit Auto Own | | | 6,053.33 | 6,053.33 |
| 11800 | 100 | 34528DAE3 | FORDL 2.27% MAT | Redemption | 02/15/2020 | Ford Credit Auto Own | | 94,849.66 | | 94,849.66 |
| 11801 | 100 | 34528DAD5 | FORDL 2.22% MAT | Interest | 02/15/2020 | Ford Credit Auto Own | | | 18,500.00 | 18,500.00 |

**Alameda County Investment Pool
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| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|----------------------|------------------|-----------------------|------------|---------------|
| 11801 | 100 | 34528DAD5 | FORDL 2.22% MAT | Redemption | 02/15/2020 | Ford Credit Auto Own | | 305,498.00 | | 305,498.00 |
| 11856 | 100 | 02007RAC3 | ALLYA 1.3% MAT | Interest | 02/15/2020 | Ally Auto Receivable | | | 15,279.16 | 15,279.16 |
| 11856 | 100 | 02007RAC3 | ALLYA 1.3% MAT | Redemption | 02/15/2020 | Ally Auto Receivable | | 185,492.89 | | 185,492.89 |
| 11859 | 100 | 14043TAF3 | COPAR 1.92% MAT | Interest | 02/15/2020 | Capital One Prime Au | | | 8,000.00 | 8,000.00 |
| 11859 | 100 | 14043TAF3 | COPAR 1.92% MAT | Redemption | 02/15/2020 | Capital One Prime Au | | 96,389.37 | | 96,389.37 |
| 11861 | 100 | 58769TAD7 | MBART 1.94% MAT | Interest | 02/15/2020 | Mercedez Benz Auto | | | 13,337.50 | 13,337.50 |
| 11861 | 100 | 58769TAD7 | MBART 1.94% MAT | Redemption | 02/15/2020 | Mercedez Benz Auto | | 165,305.55 | | 165,305.55 |
| 11892 | 100 | 254683CM5 | DEXCRD 1.89% MAT | Interest | 02/15/2020 | Dexia Credit Card | | | 15,198.75 | 15,198.75 |
| 11892 | 100 | 254683CM5 | DEXCRD 1.89% MAT | Redemption | 02/15/2020 | Dexia Credit Card | | 168,258.29 | | 168,258.29 |
| 11906 | 100 | 98162RAB4 | WOLS 1.96% MAT | Interest | 02/15/2020 | World Omni | | | 11,025.00 | 11,025.00 |
| 11906 | 100 | 98162RAB4 | WOLS 1.96% MAT | Redemption | 02/15/2020 | World Omni | | 180,413.85 | | 180,413.85 |
| 11915 | 100 | 34531KAD4 | FORDO 1.3% MAT | Interest | 02/15/2020 | Ford Credit Auto Own | | | 15,583.33 | 15,583.33 |
| 11915 | 100 | 34531KAD4 | FORDO 1.3% MAT | Redemption | 02/15/2020 | Ford Credit Auto Own | | 199,645.22 | | 199,645.22 |
| 11942 | 100 | 02007TAC9 | ALLYA 1.84% MAT | Interest | 02/15/2020 | Ally Auto Receivable | | | 4,983.32 | 4,983.32 |
| 11942 | 100 | 02007TAC9 | ALLYA 1.84% MAT | Redemption | 02/15/2020 | Ally Auto Receivable | | 60,499.34 | | 60,499.34 |
| 11976 | 100 | 14315XAB4 | CARMX 1.3% MAT | Interest | 02/15/2020 | CarMax Auto Owner | | | 4,181.53 | 4,181.53 |
| 11976 | 100 | 14315XAB4 | CARMX 1.3% MAT | Redemption | 02/15/2020 | CarMax Auto Owner | | 86,229.08 | | 86,229.08 |
| 11977 | 100 | 14315XAC2 | CARMX 1.3% MAT | Interest | 02/15/2020 | CarMax Auto Owner | | | 3,622.50 | 3,622.50 |
| 11977 | 100 | 14315XAC2 | CARMX 1.3% MAT | Redemption | 02/15/2020 | CarMax Auto Owner | | 48,902.45 | | 48,902.45 |
| 11984 | 100 | 65479NAB0 | NALT 1.8% MAT | Interest | 02/15/2020 | Nissan Auto Lease Tr | | | 7,200.00 | 7,200.00 |
| 11984 | 100 | 65479NAB0 | NALT 1.8% MAT | Redemption | 02/15/2020 | Nissan Auto Lease Tr | | 271,386.76 | | 271,386.76 |
| 11985 | 100 | 65479NAD6 | NALT 1.8% MAT | Interest | 02/15/2020 | Nissan Auto Lease Tr | | | 4,370.00 | 4,370.00 |
| 11985 | 100 | 65479NAD6 | NALT 1.8% MAT | Redemption | 02/15/2020 | Nissan Auto Lease Tr | | 161,133.42 | | 161,133.42 |
| 11986 | 100 | 34531MAB4 | FORDO 2.08% MAT | Interest | 02/15/2020 | Ford Credit Auto Own | | | 4,500.00 | 4,500.00 |
| 11986 | 100 | 34531MAB4 | FORDO 2.08% MAT | Redemption | 02/15/2020 | Ford Credit Auto Own | | 146,981.72 | | 146,981.72 |
| 11987 | 100 | 34531MAD0 | FORDO 2.09% MAT | Interest | 02/15/2020 | Ford Credit Auto Own | | | 4,111.11 | 4,111.11 |
| 11987 | 100 | 34531MAD0 | FORDO 2.09% MAT | Redemption | 02/15/2020 | Ford Credit Auto Own | | 102,555.15 | | 102,555.15 |
| 11988 | 100 | 41284UAD6 | HDMOT 1.87% MAT | Interest | 02/15/2020 | Harley Davidson Moto | | | 2,306.33 | 2,306.33 |
| 11988 | 100 | 41284UAD6 | HDMOT 1.87% MAT | Redemption | 02/15/2020 | Harley Davidson Moto | | 47,036.82 | | 47,036.82 |
| 11446 | 100 | 3137EAE19 | FEDERAL HOME LN | Interest | 02/16/2020 | Federal Home Loan | | | 118,750.00 | 118,750.00 |
| 11814 | 100 | 3133EKA63 | FEDERAL FARM CR | Interest | 02/16/2020 | Federal Farm Credit | | | 80,000.00 | 80,000.00 |
| 11726 | 100 | 36257FAD2 | GM 2.65% MAT | Interest | 02/16/2020 | GM Financial | | | 8,833.33 | 8,833.33 |
| 11726 | 100 | 36257FAD2 | GM 2.65% MAT | Redemption | 02/16/2020 | GM Financial | | 83,977.20 | | 83,977.20 |
| 11727 | 100 | 36257FAB6 | GM 2.66% MAT | Interest | 02/16/2020 | GM Financial | | | 6,179.02 | 6,179.02 |
| 11727 | 100 | 36257FAB6 | GM 2.66% MAT | Redemption | 02/16/2020 | GM Financial | | 338,214.08 | | 338,214.08 |
| 11797 | 100 | 36257PAD0 | GM 1.3% MAT | Interest | 02/16/2020 | GM Financial | | | 5,450.01 | 5,450.01 |
| 11797 | 100 | 36257PAD0 | GM 1.3% MAT | Redemption | 02/16/2020 | GM Financial | | 60,693.39 | | 60,693.39 |
| 11820 | 100 | 98162GAD4 | WOLS 2.03% MAT | Interest | 02/16/2020 | World Omni | | | 8,120.00 | 8,120.00 |
| 11820 | 100 | 98162GAD4 | WOLS 2.03% MAT | Redemption | 02/16/2020 | World Omni | | 141,940.12 | | 141,940.12 |
| 11829 | 100 | 43815NAC8 | HART 1.78% MAT | Interest | 02/16/2020 | Hyundai Auto Rec Tru | | | 7,045.83 | 7,045.83 |

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| Investment # | Fund | CUSIP | Inv Descrip | TransactionType | TransactionDate | Issuer | New Principal | Principal Paydowns | Interest | Total Cash |
|--------------|------|-----------|------------------|-----------------|-----------------|----------------------|------------------|-----------------------|------------|----------------|
| 11829 | 100 | 43815NAC8 | HART 1.78% MAT | Redemption | 02/16/2020 | Hyundai Auto Rec Tru | | 111,729.27 | | 111,729.27 |
| 11895 | 100 | 44891JAB4 | HART 1.93% MAT | Interest | 02/16/2020 | Hyundai Auto Rec Tru | | | 3,618.75 | 3,618.75 |
| 11895 | 100 | 44891JAB4 | HART 1.93% MAT | Redemption | 02/16/2020 | Hyundai Auto Rec Tru | | 74,352.23 | | 74,352.23 |
| 11905 | 100 | 89233MAD5 | TAOT 1.92% MAT | Interest | 02/16/2020 | Toyota Auto Rec | | | 11,200.00 | 11,200.00 |
| 11905 | 100 | 89233MAD5 | TAOT 1.92% MAT | Redemption | 02/16/2020 | Toyota Auto Rec | | 143,850.45 | | 143,850.45 |
| 11972 | 100 | 36258NAC6 | GMCAR 1.84% MAT | Interest | 02/16/2020 | GM Financial | | | 4,216.67 | 4,216.67 |
| 11972 | 100 | 36258NAC6 | GMCAR 1.84% MAT | Redemption | 02/16/2020 | GM Financial | | 43,187.55 | | 43,187.55 |
| 11973 | 100 | 36258NAB8 | GMCAR 1.83% MAT | Interest | 02/16/2020 | GM Financial | | | 2,516.25 | 2,516.25 |
| 11973 | 100 | 36258NAB8 | GMCAR 1.83% MAT | Redemption | 02/16/2020 | GM Financial | | 39,680.39 | | 39,680.39 |
| 11752 | 100 | 31680YAB3 | FITAT 2.66% MAT | Interest | 02/17/2020 | Fifth Third Auto Tru | | | 6,354.53 | 6,354.53 |
| 11752 | 100 | 31680YAB3 | FITAT 2.66% MAT | Redemption | 02/17/2020 | Fifth Third Auto Tru | | 297,769.12 | | 297,769.12 |
| 11760 | 100 | 14042WAC4 | COPAR 2.51% MAT | Interest | 02/17/2020 | Capital One Prime Au | | | 6,275.00 | 6,275.00 |
| 11760 | 100 | 14042WAC4 | COPAR 2.51% MAT | Redemption | 02/17/2020 | Capital One Prime Au | | 66,628.31 | | 66,628.31 |
| 12016 | 100 | 31422BUS7 | FEDERAL AGRIC | Purchase | 02/18/2020 | Federal Home Loan | 25,000,000.00 | | | -25,000,000.00 |
| 11282 | 100 | 3134GBLC4 | FEDERAL HOME LN | Redemption | 02/18/2020 | Federal Home Loan | | 4,997,500.00 | | 4,997,500.00 |
| 11282 | 100 | 3134GBLC4 | FEDERAL HOME LN | Cap G/L | 02/18/2020 | Federal Home Loan | | 2,500.00 | | 2,500.00 |
| 10911 | 100 | 3130A7CV5 | FEDERAL HOME | Interest | 02/18/2020 | Federal Home Loan | | | 34,375.00 | 34,375.00 |
| 10912 | 100 | 3130A7CV5 | FEDERAL HOME | Interest | 02/18/2020 | Federal Home Loan | | | 103,125.00 | 103,125.00 |
| 11282 | 100 | 3134GBLC4 | FEDERAL HOME LN | Interest | 02/18/2020 | Federal Home Loan | | | 22,500.00 | 22,500.00 |
| 11923 | 100 | 43813VAC2 | HART 1.83% MAT | Interest | 02/18/2020 | Hyundai Auto Rec Tru | | | 20,587.50 | 20,587.50 |
| 11923 | 100 | 43813VAC2 | HART 1.83% MAT | Redemption | 02/18/2020 | Hyundai Auto Rec Tru | | 277,879.21 | | 277,879.21 |
| 11924 | 100 | 43813VAB4 | HART 1.86% MAT | Interest | 02/18/2020 | Hyundai Auto Rec Tru | | | 18,600.00 | 18,600.00 |
| 11924 | 100 | 43813VAB4 | HART 1.86% MAT | Redemption | 02/18/2020 | Hyundai Auto Rec Tru | | 410,671.51 | | 410,671.51 |
| 12019 | 100 | 14043MAC5 | COPAR 1.6% MAT | Purchase | 02/19/2020 | Capital One Prime Au | 5,998,724.40 | | | -5,998,724.40 |
| 12018 | 100 | 36259KAD9 | GM 1.67% MAT | Purchase | 02/19/2020 | GM Financial | 2,749,752.50 | | | -2,749,752.50 |
| 11664 | 100 | 31422BCV0 | FHLMC 2.48% MAT | Redemption | 02/19/2020 | FARMER MAC | | 10,000,000.00 | | 10,000,000.00 |
| 11809 | 100 | 65558TLE3 | NDAFNY 1.99% MAT | Redemption | 02/19/2020 | Nordea Bank Fin NY | | 50,000,000.00 | | 50,000,000.00 |
| 11819 | 100 | 3134GT2P7 | FEDERAL HOME LN | Redemption | 02/19/2020 | Federal Home Loan | | 15,000,000.00 | | 15,000,000.00 |
| 11864 | 100 | 62478T5T2 | MUFG 2.% MAT | Redemption | 02/19/2020 | MUFG UNION BANK | | 50,000,000.00 | | 50,000,000.00 |
| 11664 | 100 | 31422BCV0 | FHLMC 2.48% MAT | Interest | 02/19/2020 | FARMER MAC | | | 119,177.78 | 119,177.78 |
| 11809 | 100 | 65558TLE3 | NDAFNY 1.99% MAT | Interest | 02/19/2020 | Nordea Bank Fin NY | | | 525,138.90 | 525,138.90 |
| 11819 | 100 | 3134GT2P7 | FEDERAL HOME LN | Interest | 02/19/2020 | Federal Home Loan | | | 148,500.00 | 148,500.00 |
| 11864 | 100 | 62478T5T2 | MUFG 2.% MAT | Interest | 02/19/2020 | MUFG UNION BANK | | | 402,777.78 | 402,777.78 |
| 11751 | 100 | 36257AAD3 | GM 2.67% MAT | Interest | 02/20/2020 | GM Financial | | | 3,893.75 | 3,893.75 |
| 11751 | 100 | 36257AAD3 | GM 2.67% MAT | Redemption | 02/20/2020 | GM Financial | | 65,795.06 | | 65,795.06 |
| 11810 | 100 | 38013TAD3 | GM 2.03% MAT | Interest | 02/20/2020 | GM Financial | | | 9,304.17 | 9,304.17 |
| 11810 | 100 | 38013TAD3 | GM 2.03% MAT | Redemption | 02/20/2020 | GM Financial | | 190,524.70 | | 190,524.70 |
| 11811 | 100 | 38013TAE1 | GM 2.03% MAT | Interest | 02/20/2020 | GM Financial | | | 4,229.17 | 4,229.17 |
| 11811 | 100 | 38013TAE1 | GM 2.03% MAT | Redemption | 02/20/2020 | GM Financial | | 59,935.00 | | 59,935.00 |
| 12020 | 100 | 3130AJ7E3 | FHLB 1.375% MAT | Purchase | 02/21/2020 | Federal Home Loan | 13,974,240.00 | | | -13,974,240.00 |

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 |
|--------------|------|-----------|------------------|-----------------|-----------------|----------------------|------------------|-----------------------|-------------|----------------|
| 12023 | 100 | 3130AJ7E3 | FHLB 1.375% MAT | Purchase | 02/21/2020 | Federal Home Loan | 14,972,400.00 | | | -14,972,400.00 |
| 12021 | 100 | 46640PGX5 | JPMSCC ZERO CPN | Purchase | 02/21/2020 | J.P. Morgan | 49,639,986.11 | | | -49,639,986.11 |
| 12022 | 100 | 89233GGX8 | TOYOTA DISC NOTE | Purchase | 02/21/2020 | TOYOTA MOTOR | 49,637,750.00 | | | -49,637,750.00 |
| 11928 | 100 | 06367BAL3 | BMO 1.85% MAT | Redemption | 02/25/2020 | Bank of Montreal | | 50,000,000.00 | | 50,000,000.00 |
| 11928 | 100 | 06367BAL3 | BMO 1.85% MAT | Interest | 02/25/2020 | Bank of Montreal | | | 233,819.45 | 233,819.45 |
| 11858 | 100 | 05588CAC6 | BMWOT 1.92% MAT | Interest | 02/25/2020 | BMW Vehicle Owner | | | 7,200.00 | 7,200.00 |
| 11858 | 100 | 05588CAC6 | BMWOT 1.92% MAT | Redemption | 02/25/2020 | BMW Vehicle Owner | | 93,950.11 | | 93,950.11 |
| 11860 | 100 | 05588CAB8 | BMWOT 2.05% MAT | Interest | 02/25/2020 | BMW Vehicle Owner | | | 5,979.17 | 5,979.17 |
| 11860 | 100 | 05588CAB8 | BMWOT 2.05% MAT | Redemption | 02/25/2020 | BMW Vehicle Owner | | 124,966.20 | | 124,966.20 |
| 12024 | 100 | 43813RAC1 | HART 1.61% MAT | Purchase | 02/26/2020 | Hyundai Auto Rec Tru | 9,998,040.00 | | | -9,998,040.00 |
| 11151 | 100 | 3136G4HH9 | FEDERAL NATL MTG | Redemption | 02/26/2020 | Federal National Mtg | | 10,000,000.00 | | 10,000,000.00 |
| 11831 | 100 | 3130AGYJ8 | FEDERAL HOME | Redemption | 02/26/2020 | Federal Home Loan | | 20,000,000.00 | | 20,000,000.00 |
| 11151 | 100 | 3136G4HH9 | FEDERAL NATL MTG | Interest | 02/26/2020 | Federal National Mtg | | | 75,000.00 | 75,000.00 |
| 11827 | 100 | 3133EKF27 | FEDERAL FARM CR | Interest | 02/26/2020 | Federal Farm Credit | | | 185,000.00 | 185,000.00 |
| 11831 | 100 | 3130AGYJ8 | FEDERAL HOME | Interest | 02/26/2020 | Federal Home Loan | | | 197,777.78 | 197,777.78 |
| 11828 | 100 | 3134GT2H5 | FEDERAL HOME LN | Redemption | 02/27/2020 | Federal Home Loan | | 14,966,250.00 | | 14,966,250.00 |
| 11828 | 100 | 3134GT2H5 | FEDERAL HOME LN | Cap G/L | 02/27/2020 | Federal Home Loan | | 33,750.00 | | 33,750.00 |
| 11374 | 100 | 3133EHW58 | FFCB 1.9% MAT | Interest | 02/27/2020 | Federal Farm Credit | | | 48,555.56 | 48,555.56 |
| 11828 | 100 | 3134GT2H5 | FEDERAL HOME LN | Interest | 02/27/2020 | Federal Home Loan | | | 150,000.00 | 150,000.00 |
| 12025 | 100 | SYS12025 | CALBT 2.0% MAT | Purchase | 02/28/2020 | California Bank & Tr | 30,000,000.00 | | | -30,000,000.00 |
| 11218 | 100 | 3135G0T29 | FNMA 1.125% MAT | Redemption | 02/28/2020 | Federal National Mtg | | 10,000,000.00 | | 10,000,000.00 |
| 11219 | 100 | 3135G0T29 | FNMA 1.125% MAT | Redemption | 02/28/2020 | Federal National Mtg | | 10,000,000.00 | | 10,000,000.00 |
| 11968 | 100 | SYS11968 | CALBT 2.0% MAT | Redemption | 02/28/2020 | California Bank & Tr | | 30,000,000.00 | | 30,000,000.00 |
| 11218 | 100 | 3135G0T29 | FNMA 1.125% MAT | Interest | 02/28/2020 | Federal National Mtg | | | 75,000.00 | 75,000.00 |
| 11219 | 100 | 3135G0T29 | FNMA 1.125% MAT | Interest | 02/28/2020 | Federal National Mtg | | | 75,000.00 | 75,000.00 |
| 11830 | 100 | 3134GT3X9 | FEDERAL HOME LN | Interest | 02/28/2020 | Federal Home Loan | | | 150,750.00 | 150,750.00 |
| 11968 | 100 | SYS11968 | CALBT 2.0% MAT | Interest | 02/28/2020 | California Bank & Tr | | | 45,000.00 | 45,000.00 |
| 10470 | 100 | SYS10470 | CAMP 0.24% | Interest | 02/28/2020 | California Asset Mgm | | | 180,549.21 | 180,549.21 |
| 11575 | 100 | 17275RBD3 | CISCO 2.2% MAT | Interest | 02/29/2020 | CISCO SYSTEMS | | | 110,000.00 | 110,000.00 |
| 11702 | 100 | 912828VV9 | UNITED STATES | Interest | 02/29/2020 | U.S. Treasury | | | 531,250.00 | 531,250.00 |
| 11744 | 100 | 912828D1 | UNITED STATES | Interest | 02/29/2020 | U.S. Treasury | | | 343,750.00 | 343,750.00 |
| 11749 | 100 | SYS11749 | FREMNT 2.41% MAT | Interest | 02/29/2020 | Fremont Bank | | | 72,634.72 | 72,634.72 |
| 11808 | 100 | 9128282S8 | UNITED STATES | Interest | 02/29/2020 | U.S. Treasury | | | 406,250.00 | 406,250.00 |
| 11844 | 100 | 912828YC8 | UNITED STATES | Interest | 02/29/2020 | U.S. Treasury | | | 375,000.00 | 375,000.00 |
| 11844 | 100 | 912828YC8 | UNITED STATES | Accr Int | 02/29/2020 | U.S. Treasury | | 12,362.64 | -12,362.64 | 0.00 |
| 12000 | 100 | 9128282F6 | UNITED STATES | Interest | 02/29/2020 | U.S. Treasury | | | 281,250.00 | 281,250.00 |
| 12000 | 100 | 9128282F6 | UNITED STATES | Accr Int | 02/29/2020 | U.S. Treasury | | 236,435.44 | -236,435.44 | 0.00 |
| 11729 | 100 | SYS11729 | UB-LOC 2.0% MAT | Interest | 03/03/2020 | Union Bank - LOC | | | 8,458.33 | 8,458.33 |
| 11755 | 100 | 31422BFL9 | FAMCA 2.4% MAT | Interest | 03/03/2020 | FARMER MAC | | | 300,000.00 | 300,000.00 |
| 11758 | 100 | SYS11758 | CBC 2.25% MAT | Interest | 03/03/2020 | California Bank of C | | | 17,985.76 | 17,985.76 |

**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 |
|--------------------------------|------|-----------|---------------|-----------------|-----------------|----------------------|-----------------------|-----------------------|---------------------|-----------------------|
| 11761 | 100 | SYS11761 | CBC 2.25% MAT | Interest | 03/03/2020 | California Bank of C | | | 26,978.65 | 26,978.65 |
| 11832 | 100 | 9128282D1 | UNITED STATES | Interest | 03/03/2020 | U.S. Treasury | | | 343,750.00 | 343,750.00 |
| 11832 | 100 | 9128282D1 | UNITED STATES | Accr Int | 03/06/2020 | U.S. Treasury | | 338,145.38 | -338,145.38 | 0.00 |
| 11863 | 100 | 3130AH5N9 | FEDERAL HOME | Accr Int | 03/23/2020 | Federal Home Loan | | 1,666.67 | -1,666.67 | 0.00 |
| Totals for General Fund | | | | | | | 287,193,053.19 | 414,271,059.54 | 8,810,465.18 | 135,888,471.53 |
| Grand Total | | | | | | | 287,193,053.19 | 414,271,059.54 | 8,810,465.18 | 135,888,471.53 |