



T R E A S U R E R - T A X C O L L E C T O R

February 23, 2017

DONALD R. WHITE  
TREASURER - TAX COLLECTOR

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

Dear Board Members:

**RE: Investment Report – January 2017**

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of January 2017. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of January 31, 2017 <sup>(1)</sup>. This report reflects the cost of purchase. All investments in the Treasurer’s investment portfolio conform to the statutory requirements of Government Code Section 53601 et. seq., authorities delegated by the County Board of Supervisors and the Treasurer’s investment policy.

As Of January 31, 2017

Treasurer’s Cash and Pool Investments – Book Value <sup>(2)</sup>	\$ 4,953,706,905
Average Daily Balance during the month	5,040,999,741
Total interest received during the month	3,062,151
Average Maturity of the portfolio	433 days
Annualized cash basis rate of return for the month	0.715%

Total Securities Purchased During the Month

• In 12-month maturity	\$ 226,748,361	
• In over 12-month maturity	171,875,881	
Total purchased		398,624,242

Total Activity during the Month

Securities matured	346,823,617
Net collateralized money market bank accounts redeemed	6,000,000
Net money market mutual funds redeemed	194,000,000

Liquidity Summary of the Portfolio as Of January 31, 2017 <sup>(3)</sup>

Maturity	Amount	Percentage Held
1 to 90 days*	\$ 1,285,809,507	25.96%
91 to 180 days	904,354,877	18.26%
181 to 365 days	553,076,576	11.16%
2 years	983,075,455	19.85%
3 years	855,729,779	17.27%
4 years	275,905,511	5.57%
5 years	95,755,200	1.93%
<b>Total</b>	<b>\$ 4,953,706,905</b>	<b>100.00%</b>

\*Of the total cash and investment holdings listed above \$1,285,809,507 or 25.96% consisted of cash and investments maturing within 90 days of this report.

Significant Market Activity in January 2017

The economic activity in the U.S. was trending at a modest pace as the market awaited data from the 2016 holiday season. Unemployment rate remained steady at 4.7% and the average hourly earnings decreased by 0.1%. An increase in drilling activity caused oil prices to drop, a barrel of oil closed at \$53.42 at the end of January. The U.S. 10-year Treasury bond traded at 2.45% at the end of the month.

Conclusion

Based on investment activity during the month of January 2017, the Treasurer expects to meet all operating cash needs for the pool participants within the next six months from the portfolio's most liquid assets and current revenues. For your review, a copy of the Investment Status Report for the month of January 2017 is on file with the Office of the Clerk of the Board of Supervisors.

Very truly yours,



Donald R. White  
Treasurer-Tax Collector

Attachment 1  
Attachment 2  
Attachment 3

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

ALAMEDA COUNTY

Attachment I

COMPOSITION OF TREASURER'S CASH POOL  
January 31, 2017

The following summarizes the profile of the investment portfolio by category as of January 31, 2017

Securities	Book Value*	Percentage Held	Percentage Allowed by Section 53601 - Investment Policy
Certificate of Deposit	\$ 103,000,000.00	2.08%	no limit
LAIF	50,000,000.00	1.01%	N.A.
Joint Powers Authority	140,000,000.00	2.83%	N.A.
Money Market Funds	423,000,000.00	8.54%	20%
Collateralized Money Market Bank A/C	108,000,000.00	2.18%	no limit
Negotiable CD	400,000,000.00	8.07%	30%
Medium Term Notes	149,860,503.53	3.03%	30%
Washington Supranational Obligation	84,791,931.94	1.71%	30%
Commercial Paper	497,840,847.24	10.05%	25%
Federal Agency Notes & Bonds	2,487,821,071.59	50.22%	no limit
Federal Agency Discount Notes	124,624,083.28	2.52%	no limit
Treasury Notes & Bonds	199,980,233.97	4.04%	no limit
Treasury Securities Discount	149,579,385.42	3.02%	no limit
<b>Total Investments</b>	<b>4,918,498,056.97</b>	<b>99.29%</b>	
Cash in Bank and on Hand	35,208,848.27	0.71%	
<b>Total Treasurer's Pool</b>	<b>4,953,706,905.24</b>	<b>100.00%</b>	

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

**Alameda County Inv Pool  
Portfolio Management  
Investment Status Report - Investments  
January 31, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Non-Negotiable CDs</b>												
SYS11193	11193	BCB	5,000,000.00	0.550	07/18/2017	01/18/2017	0.550	0.558	02/18 - Monthly	0.00	5,000,000.00	5,000,000.00
SYS11081	11081	CBB	5,000,000.00	0.400	09/08/2017	09/09/2016	0.400	0.406	10/08 - Monthly	0.00	5,000,000.00	5,000,000.00
SYS11167	11167	FREMIT	35,000,000.00	0.300	06/04/2017	12/14/2016	0.300	0.304	01/04 - Monthly	0.00	35,000,000.00	35,000,000.00
SYS11088	11088	ICBC	250,000.00	0.300	03/31/2017	09/30/2016	0.300	0.304	10/31 - Monthly	0.00	250,000.00	250,000.00
SYS10929	10929	SUMMIT	500,000.00	0.500	03/02/2017	03/01/2016	0.500	0.507	03/02 - Monthly	0.00	500,000.00	500,000.00
SYS11035	11035	TORREY	40,000,000.00	0.300	04/02/2017	06/30/2016	0.300	0.304	07/02 - Monthly	0.00	40,000,000.00	40,000,000.00
SYS11192	11192	TRIVLY	12,250,000.00	0.400	07/19/2017	01/17/2017	0.400	0.406	01/19 - Monthly	0.00	12,250,000.00	12,250,000.00
SYS10958	10958	UB-LOC	5,000,000.00	0.200	04/15/2017	04/15/2016	0.200	0.203	05/15 - Monthly	0.00	5,000,000.00	5,000,000.00
<b>Non-Negotiable CDs Totals</b>			<b>103,000,000.00</b>	<b>0.325</b>			<b>0.325</b>	<b>0.330</b>		<b>0.00</b>	<b>103,000,000.00</b>	<b>103,000,000.00</b>
<b>Local Agency Investment Funds</b>												
SYS10285	10285	LAIF	50,000,000.00	0.220			0.217	0.220	07/01 - Quarterly	0.00	50,000,000.00	50,000,000.00
<b>Local Agency Investment Funds Totals</b>			<b>50,000,000.00</b>				<b>0.217</b>	<b>0.220</b>		<b>0.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>
<b>Joint Powers Authority</b>												
SYS10470	10470	CAMP	100,000,000.00	0.070		06/28/2012	0.069	0.070	06/30 - Quarterly	0.00	100,000,000.00	100,000,000.00
SYS10472	10472	CTRSTF	40,000,000.00	0.100		07/01/2013	0.099	0.100	04/30 - Quarterly	0.00	40,000,000.00	40,000,000.00
<b>Joint Powers Authority Totals</b>			<b>140,000,000.00</b>				<b>0.077</b>	<b>0.079</b>		<b>0.00</b>	<b>140,000,000.00</b>	<b>140,000,000.00</b>
<b>Money Market Mutual Funds</b>												
60934N203	10557	FED10	0.00			12/10/2014	0.000	0.000	12/31 - Monthly	0.00	0.00	0.00
608919718	11093	FED117	75,000,000.00	0.300		09/30/2016	0.296	0.300	10/31 - Monthly	0.00	75,000,000.00	75,000,000.00
60934N104	11091	FED5	65,000,000.00	0.250		09/30/2016	0.247	0.250	10/31 - Monthly	0.00	65,000,000.00	65,000,000.00
608919775	10515	FEDPRI	0.00			09/23/2014	0.000	0.000	09/30 - Monthly	0.00	0.00	0.00
316175405	10273	FID1	0.00			06/28/2012	0.000	0.000	06/30 - Monthly	0.00	0.00	0.00
316175504	10274	FID2	1,000,000.00			06/28/2012	0.000	0.000	06/30 - Monthly	0.00	1,000,000.00	1,000,000.00
31607A208	10492	FID3	0.00			07/14/2014	0.000	0.000	07/31 - Monthly	0.00	0.00	0.00
316175108	11090	FID4	11,000,000.00	0.270		09/30/2016	0.266	0.270	10/31 - Monthly	0.00	11,000,000.00	11,000,000.00
61747C715	10279	MS1	0.00			06/28/2013	0.000	0.000	06/30 - Monthly	0.00	0.00	0.00
61747C707	10280	MS2	73,000,000.00			06/28/2013	0.000	0.000	06/30 - Monthly	0.00	73,000,000.00	73,000,000.00
61747C582	11089	MS4	52,000,000.00	0.200		09/30/2016	0.197	0.200	10/31 - Monthly	0.00	52,000,000.00	52,000,000.00
665278701	10621	NTC	70,000,000.00			04/07/2015	0.000	0.000	04/30 - Monthly	0.00	70,000,000.00	70,000,000.00
52470G304	10317	WA1	0.00			08/15/2013	0.000	0.000	08/31 - Monthly	0.00	0.00	0.00
52470G791	10318	WA2	75,000,000.00			08/15/2013	0.000	0.000	08/31 - Monthly	0.00	75,000,000.00	75,000,000.00

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<b>Money Market Mutual Funds</b>												
52470G882	10809	WA3	0.00			10/28/2015	0.000	0.000	10/31 - Monthly		0.00	0.00
52470G841	11092	WA4	1,000,000.00	0.210		09/30/2016	0.207	0.210	10/31 - Monthly		1,000,000.00	1,000,000.00
		<b>Money Market Mutual Funds Totals</b>	<b>423,000,000.00</b>				<b>0.122</b>	<b>0.124</b>		<b>0.00</b>	<b>423,000,000.00</b>	<b>423,000,000.00</b>
<b>Money Market Bank Accounts</b>												
SYS10286	10286	CALBT	45,000,000.00			06/28/2013	0.000	0.000	06/30 - Monthly		45,000,000.00	45,000,000.00
SYS10288	10288	EWEST	15,000,000.00			12/30/2015	0.000	0.000	12/31 - Monthly		15,000,000.00	15,000,000.00
SYS10289	10289	TORREY	6,000,000.00			06/28/2013	0.000	0.000	06/30 - Monthly		6,000,000.00	6,000,000.00
SYS10290	10290	UBOC1	15,000,000.00			06/28/2013	0.000	0.000	06/30 - Monthly		15,000,000.00	15,000,000.00
SYS10291	10291	UBOC2	27,000,000.00			06/28/2013	0.000	0.000	06/30 - Monthly		27,000,000.00	27,000,000.00
		<b>Money Market Bank Accounts Totals</b>	<b>108,000,000.00</b>				<b>0.000</b>	<b>0.000</b>		<b>0.00</b>	<b>108,000,000.00</b>	<b>108,000,000.00</b>
<b>Negotiable CDs</b>												
06427K2S5	11055	BMO	50,000,000.00	1.120	02/08/2017	07/28/2016	1.105	1.120	01/28 - 02/08		50,000,000.00	50,000,000.00
06427KPE1	11185	BMO	50,000,000.00	1.160	06/14/2017	01/09/2017	1.144	1.160	06/14 - Final Pmt.		50,000,000.00	50,000,000.00
06417GRR1	11168	BNS	50,000,000.00	1.250	07/19/2017	12/14/2016	1.233	1.251	06/14 - 07/19		50,000,000.00	50,000,000.00
06417GRY6	11170	BNS	50,000,000.00	1.300	07/26/2017	12/16/2016	1.283	1.301	06/16 - 07/26		50,000,000.00	50,000,000.00
65558LUW0	11113	NDAFNY	50,000,000.00	1.075	05/03/2017	10/25/2016	1.060	1.075	04/25 - 05/03		50,000,000.00	50,000,000.00
65558LVG4	11123	NDAFNY	50,000,000.00	1.070	05/17/2017	11/02/2016	1.056	1.070	05/02 - 05/17		50,000,000.00	50,000,000.00
87019UST7	11115	SWEDBK	50,000,000.00	0.810	02/22/2017	10/27/2016	0.799	0.810	02/22 - Final Pmt.		50,000,000.00	50,000,000.00
87019UTE9	11128	SWEDBK	50,000,000.00	1.000	05/31/2017	11/09/2016	0.987	1.000	04/30 - 05/31		50,000,000.00	50,000,000.00
		<b>Negotiable CDs Totals</b>	<b>400,000,000.00</b>				<b>1.083</b>	<b>1.098</b>		<b>0.00</b>	<b>400,000,000.00</b>	<b>400,000,000.00</b>
<b>Corporate Notes</b>												
037833BB5	10647	AAPL	2,000,000.00	0.900	05/12/2017	05/13/2015	0.922	0.935	11/13 - 05/13		1,998,620.00	1,998,620.00
037833BD1	10648	AAPL	5,000,000.00	2.000	05/06/2020	05/13/2015	2.005	2.033	11/13 - 05/13		4,992,250.00	4,992,250.00
037833CC2	11060	AAPL	5,000,000.00	1.550	08/04/2021	08/04/2016	1.557	1.579	02/04 - 08/04		4,993,050.00	4,993,050.00
037833CB4	11061	AAPL	5,000,000.00	1.100	08/02/2019	08/04/2016	1.119	1.134	02/04 - 08/04		4,995,000.00	4,995,000.00
166764A48	10533	CVX	10,000,000.00	1.104	12/05/2017	11/07/2014	1.203	1.220	12/05 - 06/05	Received	9,965,000.00	9,965,000.00
25468PCZ7	10474	DISNEY	5,000,000.00	0.875	05/30/2017	06/02/2014	0.923	0.936	12/02 - 06/02		4,991,000.00	4,991,000.00
25468PDL7	11044	DISNEY	1,000,000.00	0.875	07/12/2019	07/12/2016	0.975	0.989	01/12 - 07/12		996,640.00	996,640.00
36962G7J7	10462	GE	5,000,000.00	1.250	05/15/2017	05/15/2014	1.238	1.255	11/15 - 05/15		4,999,250.00	4,999,250.00
459200JE2	10916	IBM	8,000,000.00	1.800	05/17/2019	02/19/2016	1.774	1.799	11/17 - 05/17		8,000,000.00	8,000,000.00
478160BL7	10543	JNJ	1,000,000.00	1.125	11/21/2017	11/21/2014	1.136	1.152	05/21 - 11/21		989,210.00	989,210.00

**Alameda County Inv Pool  
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January 31, 2017**

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<b>Corporate Notes</b>												
478160BS2	10927	JNJ	2,000,000.00	1.650	03/01/2021	03/01/2016	1.627	1.650	09/01 - 03/01		2,000,000.00	2,000,000.00
478160BR4	10928	JNJ	1,500,000.00	1.125	03/01/2019	03/01/2016	1.114	1.129	09/01 - 03/01		1,499,820.00	1,499,820.00
191216BV1	11005	KO	19,000,000.00	1.375	05/30/2019	05/31/2016	1.380	1.399	11/30 - 05/30		18,986,700.00	18,986,700.00
594918BG8	10819	MSFT	2,000,000.00	2.000	11/03/2020	11/03/2015	1.989	2.017	05/03 - 11/03		1,998,400.00	1,998,400.00
594918BF0	10820	MSFT	2,000,000.00	1.300	11/03/2018	11/03/2015	1.316	1.334	05/03 - 11/03		1,998,000.00	1,998,000.00
594918BN3	11062	MSFT	4,000,000.00	1.100	08/08/2019	08/08/2016	1.119	1.135	02/08 - 08/08		3,995,880.00	3,995,880.00
594918BP8	11063	MSFT	2,000,000.00	1.550	08/08/2021	08/08/2016	1.550	1.572	02/08 - 08/08		1,997,900.00	1,997,900.00
594918BN3	11064	MSFT	5,000,000.00	1.100	08/08/2019	08/08/2016	1.119	1.135	02/08 - 08/08		4,994,850.00	4,994,850.00
594918BP8	11065	MSFT	7,000,000.00	1.550	08/08/2021	08/08/2016	1.550	1.572	02/08 - 08/08		6,992,650.00	6,992,650.00
68389XAN5	10526	ORCL	4,500,000.00	1.200	10/15/2017	10/24/2014	1.253	1.270	10/25 - 04/25	Received	4,516,290.00	4,505,323.53
717081EB5	11142	PFIZER	9,000,000.00	1.700	12/15/2019	11/21/2016	1.700	1.724	08/15 - 12/15		8,993,520.00	8,993,520.00
742718EQ8	11126	PG	5,000,000.00	1.700	11/03/2021	11/03/2016	1.719	1.743	05/03 - 11/03		4,989,750.00	4,989,750.00
747525AG8	10664	QCOM	5,000,000.00	1.400	05/18/2018	05/20/2015	1.426	1.446	11/20 - 05/20		4,993,300.00	4,993,300.00
89236TCU7	10917	TOYOTA	8,000,000.00	1.700	02/19/2019	02/19/2016	1.681	1.704	08/19 - 02/19		7,999,040.00	7,999,040.00
89236TCX1	10955	TOYOTA	10,000,000.00	1.200	04/06/2018	04/08/2016	1.196	1.212	10/06 - 04/06		9,997,600.00	9,997,600.00
89236TDM4	11183	TOYOTA	2,000,000.00	1.700	01/09/2019	01/09/2017	1.694	1.718	07/09 - 01/09		1,999,300.00	1,999,300.00
94988J5A1	10904	WELLS	5,000,000.00	1.665	01/22/2018	01/29/2016	1.657	1.680	07/29 - 01/29		4,998,550.00	4,998,550.00
94974BFW5	10919	WELLS	10,000,000.00	1.150	06/02/2017	02/23/2016	1.213	1.230	06/03 - 12/03	Received	9,988,900.00	9,989,900.00
<b>Corporate Notes Totals</b>							<b>1,414</b>	<b>1,433</b>		<b>0.00</b>	<b>149,871,470.00</b>	<b>149,860,503.53</b>
<b>Washington Supranational Obligation</b>												
4581X0BZ0	11163	IADB	15,000,000.00	0.875	03/15/2018	12/13/2016	1.174	1.190	03/15 - 08/15	32,083.33	14,941,200.00	14,973,283.33
45905UVC5	10920	IBRD	10,000,000.00	1.350	02/26/2019	02/26/2016	1.332	1.350	08/26 - 02/26		10,000,000.00	10,000,000.00
45905UVC5	10943	IBRD	10,000,000.00	1.350	02/26/2019	03/29/2016	1.371	1.390	08/26 - 02/26	Received	9,988,500.00	9,988,500.00
45905UJZ6	11135	IBRD	10,000,000.00	1.300	10/25/2019	11/16/2016	1.371	1.390	04/25 - 10/25	7,583.33	9,974,100.00	9,981,683.33
45905EM1	11153	IBRD	15,000,000.00	1.000	11/15/2017	12/01/2016	1.009	1.023	05/15 - 11/15	6,666.67	14,996,700.00	15,003,366.67
459058FS7	11159	IBRD	15,000,000.00	1.125	11/27/2019	12/12/2016	1.516	1.537	05/27 - 11/27	7,037.50	14,821,950.00	14,828,987.50
459058EM1	11188	IBRD	10,000,000.00	1.000	11/15/2017	01/13/2017	0.986	1.000	05/15 - 11/15	16,111.11	10,000,000.00	10,016,111.11
<b>Washington Supranational Obligation Totals</b>							<b>1,247</b>	<b>1,265</b>		<b>69,481.94</b>	<b>84,722,450.00</b>	<b>84,791,931.94</b>
<b>Commercial Paper Disc. -Amortizing</b>												
06417JR53	11095	BNS	50,000,000.00	1.130	04/05/2017	10/05/2016	1.136	1.152	04/05 - At Maturity		49,714,361.11	49,714,361.11
06417JSX1	11147	BNS	50,000,000.00	1.080	05/31/2017	11/29/2016	1.092	1.107	05/31 - At Maturity		49,725,500.00	49,725,500.00
2546R2P91	11119	DISNEY	50,000,000.00	0.610	02/09/2017	10/31/2016	0.611	0.620	02/09 - At Maturity		49,914,430.56	49,914,430.56

Portfolio POOL  
RC  
PM (PRF\_PMS) 7.3.0

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Portfolio Management  
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<b>Commercial Paper Disc. - Amortizing</b>												
2546R2PU4	11130	DISNEY	50,000,000.00	0.700	02/28/2017	11/10/2016	0.702	0.711	02/28 - At Maturity		49,893,055.56	49,893,055.56
19121AQN4	11069	KO	50,000,000.00	0.860	03/22/2017	08/24/2016	0.881	0.894	03/22 - At Maturity		49,749,166.67	49,749,166.67
59515MQB1	11105	MSFT	50,000,000.00	0.820	03/08/2017	10/19/2016	0.823	0.834	03/08 - At Maturity		49,840,555.56	49,840,555.56
59515MRK3	11112	MSFT	50,000,000.00	0.870	04/19/2017	10/25/2016	0.874	0.886	04/19 - At Maturity		49,787,333.33	49,787,333.33
7426M2T19	11182	PEFCO	50,000,000.00	1.020	06/01/2017	01/06/2017	1.024	1.038	06/01 - At Maturity		49,793,166.67	49,793,166.67
7426M4UC9	11187	PEFCO	50,000,000.00	1.070	07/12/2017	01/11/2017	1.076	1.091	07/12 - At Maturity		49,729,527.78	49,729,527.78
89116ETN3	11127	TD	50,000,000.00	0.980	06/22/2017	11/09/2016	0.994	1.008	06/22 - At Maturity		49,693,750.00	49,693,750.00
<b>Commercial Paper Disc. - Amortizing Totals</b>							<b>0.921</b>	<b>0.934</b>		<b>0.00</b>	<b>497,840,847.24</b>	<b>497,840,847.24</b>
<b>Agency Bullets (Aaa/AA+)</b>												
3133ECTA6	10825	FFCB	10,000,000.00	0.820	12/12/2017	11/10/2015	0.987	1.000	12/12 - 06/12	Received	9,962,800.00	9,962,800.00
3130A6LZ8	10777	FHLB	10,000,000.00	0.625	10/26/2017	10/09/2015	0.722	0.732	10/26 - 04/09		9,978,300.00	9,978,300.00
3130A6LZ8	10778	FHLB	8,000,000.00	0.625	10/26/2017	10/09/2015	0.722	0.732	10/26 - 04/09		7,982,640.00	7,982,640.00
3130A6LZ8	10779	FHLB	10,000,000.00	0.625	10/26/2017	10/09/2015	0.722	0.732	10/26 - 04/09		9,978,300.00	9,978,300.00
3130A6SW8	10834	FHLB	10,000,000.00	1.000	12/19/2017	11/20/2015	0.986	1.000	12/19 - 06/19		10,000,000.00	10,000,000.00
3130A6SW8	10835	FHLB	15,000,000.00	1.000	12/19/2017	11/20/2015	0.986	1.000	12/19 - 06/19		15,000,000.00	15,000,000.00
3130A6SW8	10836	FHLB	10,000,000.00	1.000	12/19/2017	11/20/2015	0.986	1.000	12/19 - 06/19		10,000,000.00	10,000,000.00
3130A6SW8	10837	FHLB	10,000,000.00	1.000	12/19/2017	11/20/2015	0.986	1.000	12/19 - 06/19		10,000,000.00	10,000,000.00
3130A7CV5	10911	FHLB	5,000,000.00	1.375	02/18/2021	02/18/2016	1.439	1.459	08/18 - 02/18		4,979,800.00	4,979,800.00
3130A7CV5	10912	FHLB	15,000,000.00	1.375	02/18/2021	02/18/2016	1.439	1.459	08/18 - 02/18		14,939,400.00	14,939,400.00
3130A7CX1	10913	FHLB	16,000,000.00	0.875	03/19/2018	02/18/2016	0.878	0.890	03/19 - 09/19		15,995,040.00	15,995,040.00
3130A7CX1	10914	FHLB	10,000,000.00	0.875	03/19/2018	02/18/2016	0.878	0.890	03/19 - 09/19		9,996,900.00	9,996,900.00
3130A7CX1	10915	FHLB	10,000,000.00	0.875	03/19/2018	02/18/2016	0.878	0.890	03/19 - 09/19		9,996,900.00	9,996,900.00
3130A8BD4	11002	FHLB	10,000,000.00	0.875	06/29/2018	05/27/2016	0.978	0.992	06/29 - 12/29		9,975,900.00	9,975,900.00
3130A8BD4	11003	FHLB	10,000,000.00	0.875	06/29/2018	05/27/2016	0.978	0.992	06/29 - 12/29		9,975,900.00	9,975,900.00
3130A8BD4	11004	FHLB	10,000,000.00	0.875	06/29/2018	05/27/2016	0.978	0.992	06/29 - 12/29		9,975,900.00	9,975,900.00
3130A8BD4	11194	FHLB	10,000,000.00	1.250	01/18/2019	01/20/2017	1.315	1.333	07/18 - 01/18	694.44	9,983,700.00	9,983,700.00
3130AAMQ8	10826	FHLMC	20,000,000.00	0.750	01/12/2018	11/12/2015	0.986	1.000	01/12 - 07/12	Received	19,893,000.00	19,893,000.00
3137EAE3	10951	FHLMC	15,000,000.00	0.750	04/09/2018	04/07/2016	0.818	0.829	10/09 - 04/09		14,976,450.00	14,976,450.00
3137EAE3	10952	FHLMC	10,000,000.00	0.750	04/09/2018	04/07/2016	0.818	0.829	10/09 - 04/09		9,984,300.00	9,984,300.00
3137EAE3	10953	FHLMC	10,000,000.00	0.750	04/09/2018	04/07/2016	0.818	0.829	10/09 - 04/09		9,984,300.00	9,984,300.00
3137EAE3	10989	FHLMC	20,000,000.00	0.750	04/09/2018	05/18/2016	0.889	0.901	10/09 - 04/09	Received	19,943,400.00	19,943,400.00
3135G0WJ8	10026	FNMA	5,000,000.00	0.875	05/21/2018	06/05/2013	1.213	1.230	11/21 - 05/21	Received	4,919,100.00	4,919,100.00
3135G0WJ8	10061	FNMA	10,000,000.00	0.875	05/21/2018	05/22/2013	0.998	1.012	11/21 - 05/21	Received	9,942,100.00	9,942,100.00

**Alameda County Inv Pool  
Portfolio Management  
Investment Status Report - Investments  
January 31, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Agency Bullets (Aaa/AA+)</b>												
3135GOWJ8	10062	FNMA	10,000,000.00	0.875	05/21/2018	05/22/2013	1.034	1.048	11/21 - 05/21	Received	9,924,690.89	9,924,690.89
		<b>Agency Bullets (Aaa/AA+) Totals</b>	<b>279,000,000.00</b>				<b>0.967</b>	<b>0.981</b>		<b>694.44</b>	<b>278,288,820.89</b>	<b>278,288,820.89</b>
<b>Federal Agency Disc. -Amortizing</b>												
313385HL3	11144	FHLBDN	50,000,000.00	0.650	06/28/2017	11/28/2016	0.661	0.670	06/28 - At Maturity		49,808,611.11	49,808,611.11
313385CW4	11189	FHLBDN	50,000,000.00	0.520	03/10/2017	01/13/2017	0.528	0.535	03/10 - At Maturity		49,959,555.50	49,959,555.50
313313HM3	11032	FMCN	25,000,000.00	0.570	06/29/2017	06/30/2016	0.580	0.588	06/29 - At Maturity		24,855,916.67	24,855,916.67
		<b>Federal Agency Disc. -Amortizing Totals</b>	<b>125,000,000.00</b>				<b>0.592</b>	<b>0.600</b>		<b>0.00</b>	<b>124,624,083.28</b>	<b>124,624,083.28</b>
<b>Treasury Notes and Bonds</b>												
91282XP0	11139	UST	50,000,000.00	0.625	07/31/2017	11/16/2016	0.687	0.697	01/31 - 07/31	Received	49,974,609.38	49,974,609.38
91282UA6	11140	UST	50,000,000.00	0.625	11/30/2017	11/16/2016	0.799	0.810	11/30 - 05/31	144,296.45	49,904,296.88	50,048,593.33
91282UJ7	11177	UST	50,000,000.00	0.875	01/31/2018	12/30/2016	0.920	0.933	01/31 - 07/31	Received	49,968,750.00	49,968,750.00
91282H37	11179	UST	50,000,000.00	0.875	01/15/2018	12/30/2016	0.885	0.898	01/15 - 07/15	Received	49,988,281.25	49,988,281.25
		<b>Treasury Notes and Bonds Totals</b>	<b>200,000,000.00</b>				<b>0.823</b>	<b>0.834</b>		<b>144,296.45</b>	<b>199,835,937.51</b>	<b>199,980,233.97</b>
<b>Treasury Discounts -Amortizing</b>												
912796KY4	11131	TBILL	50,000,000.00	0.558	05/11/2017	11/10/2016	0.567	0.575	05/11 - At Maturity		49,859,076.39	49,859,076.39
912796JT7	11152	TBILL	50,000,000.00	0.565	05/25/2017	11/30/2016	0.574	0.582	05/25 - At Maturity		49,861,888.89	49,861,888.89
912796LA5	11158	TBILL	50,000,000.00	0.583	06/01/2017	12/08/2016	0.592	0.600	06/01 - At Maturity		49,858,420.14	49,858,420.14
		<b>Treasury Discounts -Amortizing Totals</b>	<b>150,000,000.00</b>				<b>0.578</b>	<b>0.586</b>		<b>0.00</b>	<b>149,579,385.42</b>	<b>149,579,385.42</b>
<b>Agency Callables (Aaa/AA+)</b>												
3133EE3X6	10714	FFCB	10,000,000.00	0.870	10/16/2017	07/16/2015	0.858	0.870	10/16 - 04/16		10,000,000.00	10,000,000.00
3133EE3X6	10715	FFCB	10,000,000.00	0.870	10/16/2017	07/16/2015	0.858	0.870	10/16 - 04/16		10,000,000.00	10,000,000.00
3133EFEJ7	10754	FFCB	10,000,000.00	0.780	08/28/2017	09/28/2015	0.769	0.780	02/28 - 08/28		10,000,000.00	10,000,000.00
3133EFEJ7	10755	FFCB	10,000,000.00	0.780	08/28/2017	09/28/2015	0.769	0.780	02/28 - 08/28		10,000,000.00	10,000,000.00
3133EFHQ3	10773	FFCB	10,000,000.00	1.200	01/08/2019	10/08/2015	1.184	1.200	01/08 - 07/08		10,000,000.00	10,000,000.00
3133EFJN8	10774	FFCB	10,000,000.00	1.030	07/13/2018	10/13/2015	1.016	1.030	01/13 - 07/13		10,000,000.00	10,000,000.00
3133EFJN8	10775	FFCB	10,000,000.00	1.030	07/13/2018	10/13/2015	1.016	1.030	01/13 - 07/13		10,000,000.00	10,000,000.00
3133EFJM0	10776	FFCB	10,000,000.00	0.930	04/13/2018	10/13/2015	0.917	0.930	04/13 - 10/13		10,000,000.00	10,000,000.00
3133EFJM0	10780	FFCB	10,000,000.00	0.930	04/13/2018	10/14/2015	0.927	0.940	04/13 - 10/13	Received	9,997,500.00	9,997,500.00
3133EFJM0	10782	FFCB	15,000,000.00	0.930	04/13/2018	10/19/2015	0.937	0.950	04/13 - 10/13	Received	14,992,500.00	14,992,500.00

Portfolio POOL  
RC  
PM (PR\_PMS) 7.3.0



**Alameda County Inv Pool  
Portfolio Management  
Investment Status Report - Investments  
January 31, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Agency Callables (Aaa/AA+)</b>												
3133EFJEB	10783	FFCB	10,000,000.00	1.070	10/19/2018	10/19/2015	1.055	1.070	04/19 - 10/19		10,000,000.00	10,000,000.00
3133EFJL2	10784	FFCB	10,000,000.00	0.730	10/13/2017	10/20/2015	0.740	0.750	04/13 - 10/13	Received	9,996,000.00	9,996,000.00
3133EFKR7	10785	FFCB	15,000,000.00	0.500	04/21/2017	10/21/2015	0.528	0.535	04/21 - 10/21		14,992,200.00	14,992,200.00
3133EFKR7	10786	FFCB	10,000,000.00	0.500	04/21/2017	10/21/2015	0.493	0.500	04/21 - 10/21		10,000,000.00	10,000,000.00
3133EFKLO	10790	FFCB	5,000,000.00	0.840	01/22/2018	10/22/2015	0.829	0.840	01/22 - 07/22		5,000,000.00	5,000,000.00
3133EFKW6	10798	FFCB	10,000,000.00	1.010	10/26/2018	10/26/2015	0.996	1.010	04/26 - 10/26		10,000,000.00	10,000,000.00
3133EFMD6	10811	FFCB	9,000,000.00	1.340	07/29/2019	10/29/2015	1.322	1.340	01/29 - 07/29		9,000,000.00	9,000,000.00
3133EFHY6	10812	FFCB	15,000,000.00	0.650	10/13/2017	10/29/2015	0.690	0.700	04/13 - 10/13		14,985,450.00	14,985,450.00
3133EFMV6	10817	FFCB	10,000,000.00	1.020	08/02/2018	11/02/2015	1.006	1.020	02/02 - 08/02	Received	10,000,000.00	10,000,000.00
3133EFMU8	10818	FFCB	10,000,000.00	0.950	05/02/2018	11/02/2015	1.001	1.015	05/02 - 11/02		9,984,000.00	9,984,000.00
3133EFUE5	10884	FFCB	10,000,000.00	1.420	12/28/2018	01/06/2016	1.423	1.442	06/28 - 12/28	Received	9,993,500.00	9,993,500.00
3133EFVC8	10894	FFCB	15,000,000.00	1.000	01/19/2018	01/19/2016	0.990	1.004	07/19 - 01/19		14,998,800.00	14,998,800.00
3133EFD20	10918	FFCB	10,000,000.00	1.250	05/23/2019	02/23/2016	1.233	1.250	05/23 - 11/23		10,000,000.00	10,000,000.00
3133EFV38	10941	FFCB	10,000,000.00	1.250	03/29/2019	03/29/2016	1.233	1.250	09/29 - 03/29		25,000,000.00	25,000,000.00
3133EFV38	10944	FFCB	25,000,000.00	1.250	03/29/2019	03/29/2016	1.233	1.250	09/29 - 03/29		15,000,000.00	15,000,000.00
3133EFZ26	10954	FFCB	15,000,000.00	1.400	04/07/2020	04/07/2016	1.381	1.400	10/07 - 04/07		10,000,000.00	10,000,000.00
3133EF2L0	10956	FFCB	10,000,000.00	1.400	04/13/2020	04/13/2016	1.381	1.400	10/13 - 04/13		10,000,000.00	10,000,000.00
3133EF2L0	10957	FFCB	15,000,000.00	1.400	04/13/2020	04/15/2016	1.381	1.400	10/13 - 04/13	Received	15,000,000.00	15,000,000.00
3133EF3N5	10960	FFCB	13,000,000.00	1.000	07/18/2018	04/19/2016	1.013	1.027	07/18 - 01/18	Received	15,000,000.00	15,000,000.00
3133EF2L0	10961	FFCB	15,000,000.00	1.400	04/13/2020	04/19/2016	1.381	1.400	10/13 - 04/13	Received	12,992,200.00	12,992,200.00
3133EFV38	10963	FFCB	10,000,000.00	1.250	03/29/2019	04/20/2016	1.233	1.250	09/29 - 03/29	Received	15,000,000.00	15,000,000.00
3133EF5Y9	10977	FFCB	9,700,000.00	1.470	05/04/2020	05/04/2016	1.450	1.470	11/04 - 05/04	Received	10,000,000.00	10,000,000.00
3133EGAS4	10980	FFCB	15,000,000.00	0.750	02/16/2018	05/16/2016	0.760	0.770	08/16 - 02/16		9,700,000.00	9,700,000.00
3133EGAS4	10981	FFCB	15,000,000.00	0.750	02/16/2018	05/16/2016	0.765	0.776	08/16 - 02/16		14,994,750.00	14,994,750.00
3133EGAS4	10983	FFCB	20,000,000.00	0.750	02/16/2018	05/16/2016	0.799	0.810	08/16 - 02/16		14,993,250.00	14,993,250.00
3133EGBE4	10986	FFCB	10,000,000.00	1.060	11/19/2018	05/19/2016	1.086	1.101	11/19 - 05/19		19,979,220.00	19,979,220.00
3133EGBE4	10987	FFCB	10,000,000.00	1.060	11/19/2018	05/19/2016	1.045	1.060	11/19 - 05/19		9,990,000.00	9,990,000.00
3133EGBG9	10993	FFCB	10,000,000.00	1.000	08/23/2018	05/23/2016	0.986	1.000	08/23 - 02/23		10,000,000.00	10,000,000.00
3133EGDW2	11008	FFCB	10,000,000.00	1.520	06/08/2020	06/08/2016	1.499	1.520	12/08 - 06/08		10,000,000.00	10,000,000.00
3133EGDW2	11009	FFCB	10,000,000.00	1.520	06/08/2020	06/08/2016	1.499	1.520	12/08 - 06/08		10,000,000.00	10,000,000.00
3133EGFY6	11014	FFCB	15,000,000.00	1.400	03/16/2020	06/16/2016	1.381	1.400	08/16 - 03/20		15,000,000.00	15,000,000.00
3133EGFX8	11015	FFCB	15,000,000.00	1.010	09/20/2018	06/20/2016	0.996	1.010	09/20 - 03/20		15,000,000.00	15,000,000.00
3133EGGS8	11017	FFCB	15,000,000.00	1.200	06/27/2019	06/27/2016	1.184	1.200	12/27 - 06/27		15,000,000.00	15,000,000.00
3133EGHP3	11022	FFCB	10,000,000.00	1.420	09/29/2020	06/29/2016	1.401	1.420	12/29 - 06/29		10,000,000.00	10,000,000.00

Portfolio POOL  
RC  
PM (PRF\_PMS) 7.3.0

**Alameda County Inv Pool  
Portfolio Management  
Investment Status Report - Investments  
January 31, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
3133EGHQ1	11027	FFCB	20,000,000.00	1.470	06/29/2020	06/29/2016	1.450	1.470	12/29 - 06/29		20,000,000.00	20,000,000.00
3133EGJW6	11037	FFCB	15,000,000.00	1.030	04/05/2019	07/05/2016	1.016	1.030	10/05 - 04/05		15,000,000.00	15,000,000.00
3133EGJZ9	11038	FFCB	10,000,000.00	1.000	01/07/2019	07/07/2016	1.006	1.020	01/07 - 07/07		9,995,000.00	9,995,000.00
3133EGQZR	11067	FFCB	12,000,000.00	1.250	02/10/2020	08/18/2016	1.233	1.250	02/10 - 08/10	3,333.33	12,000,000.00	12,003,333.33
3133EGVJ1	11085	FFCB	10,000,000.00	1.160	09/26/2019	09/26/2016	1.144	1.160	03/26 - 09/26		10,000,000.00	10,000,000.00
3133EGUW3	11086	FFCB	10,000,000.00	0.880	03/20/2018	09/26/2016	0.868	0.880	03/20 - 09/20	1,466.67	10,000,000.00	10,001,466.67
3133EGXK6	11098	FFCB	10,000,000.00	1.120	10/11/2019	10/11/2016	1.105	1.120	04/11 - 10/11		10,000,000.00	10,000,000.00
3133EGYD1	11099	FFCB	10,000,000.00	1.000	10/12/2018	10/12/2016	0.986	1.000	04/12 - 10/12		10,000,000.00	10,000,000.00
3133EGYD1	11100	FFCB	10,000,000.00	1.000	10/12/2018	10/12/2016	0.986	1.000	04/12 - 10/12		10,000,000.00	10,000,000.00
3133EGZE8	11108	FFCB	15,000,000.00	1.210	10/24/2019	10/24/2016	1.193	1.210	04/24 - 10/24		15,000,000.00	15,000,000.00
3133EGZE8	11109	FFCB	10,000,000.00	1.120	05/03/2019	11/03/2016	1.105	1.120	05/03 - 11/03		10,000,000.00	10,000,000.00
3133EGD77	11124	FFCB	10,000,000.00	1.120	05/03/2019	11/03/2016	1.105	1.120	05/03 - 11/03		10,000,000.00	10,000,000.00
3133EGD77	11125	FFCB	15,000,000.00	1.490	09/13/2019	12/13/2016	1.470	1.490	03/13 - 09/13		15,000,000.00	15,000,000.00
3133EGU52	11160	FFCB	7,000,000.00	1.490	09/13/2019	12/13/2016	1.470	1.490	03/13 - 09/13		7,000,000.00	7,000,000.00
3133EGU52	11161	FFCB	5,000,000.00	1.820	09/14/2020	12/14/2016	1.816	1.841	03/14 - 09/14		4,996,250.00	4,996,250.00
3133EGU60	11164	FFCB	15,000,000.00	1.820	09/14/2020	12/14/2016	1.795	1.820	03/14 - 09/14		15,000,000.00	15,000,000.00
3133EGU60	11165	FFCB	9,000,000.00	1.130	11/15/2019	12/15/2016	1.479	1.499	05/15 - 11/15	8,475.00	8,905,500.00	8,913,975.00
3133EGG66	11169	FFCB	20,000,000.00	1.500	12/19/2019	12/19/2016	1.479	1.500	06/19 - 12/19		20,000,000.00	20,000,000.00
3133EGW92	11171	FFCB	10,000,000.00	1.550	01/10/2020	01/10/2017	1.529	1.550	06/27 - 12/27		10,000,000.00	10,000,000.00
3133EGJZ2	11175	FFCB	10,000,000.00	1.200	06/27/2018	06/27/2013	1.188	1.204	12/27 - 06/27		10,000,000.00	10,000,000.00
313383HQ7	10034	FHLB	5,000,000.00	0.650	11/13/2017	11/13/2012	0.694	0.703	02/13 - 08/13		4,999,000.00	4,999,000.00
3133812R5	10173	FHLB	10,000,000.00	0.625	05/30/2017	05/15/2015	0.657	0.666	11/15 - 05/15		10,000,000.00	10,000,000.00
3130A5EP0	10650	FHLB	7,000,000.00	0.625	05/30/2017	05/15/2015	0.657	0.666	11/15 - 05/15		4,995,850.00	4,995,850.00
3130A5EP0	10651	FHLB	10,000,000.00	0.625	05/30/2017	05/15/2015	0.657	0.666	11/15 - 05/15		6,994,190.00	6,994,190.00
3130A5EP0	10652	FHLB	10,000,000.00	0.625	05/30/2017	05/15/2015	0.657	0.666	11/15 - 05/15		9,991,700.00	9,991,700.00
3130A5EP0	10653	FHLB	10,000,000.00	0.800	11/28/2017	07/15/2015	0.858	0.870	11/15 - 05/15		9,991,700.00	9,991,700.00
3130A5W54	10713	FHLB	25,000,000.00	0.750	09/08/2017	09/08/2015	0.821	0.833	11/28 - 05/28	Received	9,983,600.00	9,983,600.00
313380EC7	10742	FHLB	8,000,000.00	1.190	01/14/2019	10/22/2015	1.174	1.190	03/08 - 09/08	Received	24,959,000.00	24,959,000.00
3130A6KH9	10791	FHLB	5,000,000.00	1.720	10/28/2020	10/28/2015	1.696	1.720	01/14 - 07/14		8,000,000.00	8,000,000.00
3130A6MH7	10805	FHLB	10,000,000.00	0.940	11/17/2017	11/17/2015	0.935	0.948	04/28 - 10/28		5,000,000.00	5,000,000.00
3130A6SA6	10830	FHLB	10,000,000.00	2.000	12/30/2020	12/30/2015	1.973	2.000	05/17 - 11/17		9,998,400.00	9,998,400.00
3130A6Y43	10877	FHLB	15,000,000.00	0.875	02/23/2018	05/23/2016	0.863	0.875	06/30 - 12/30		10,000,000.00	10,000,000.00
3130A63R2	10992	FHLB	15,000,000.00	0.875	02/23/2018	05/23/2016	0.863	0.875	11/23 - 05/23		15,000,000.00	15,000,000.00

Portfolio POOL  
RC  
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**Alameda County Inv Pool  
Portfolio Management  
Investment Status Report - Investments  
January 31, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Agency Callables (Aaa/AA+)</b>												
3130A8DB6	11006	FHLB	10,000,000.00	1.125	06/21/2019	06/03/2016	1.123	1.139	06/21 - 12/21		9,995,800.00	9,995,800.00
3130A8DB6	11007	FHLB	10,000,000.00	1.125	06/21/2019	06/03/2016	1.123	1.139	06/21 - 12/21		9,995,800.00	9,995,800.00
3130A8PK3	11039	FHLB	6,000,000.00	0.625	08/07/2018	07/08/2016	0.716	0.726	01/08 - 07/08		5,987,520.00	5,987,520.00
3130A8PK3	11040	FHLB	10,000,000.00	0.625	08/07/2018	07/08/2016	0.716	0.726	01/08 - 07/08		9,979,200.00	9,979,200.00
3130A8PK3	11041	FHLB	10,000,000.00	0.625	08/07/2018	07/08/2016	0.716	0.726	01/08 - 07/08		9,979,200.00	9,979,200.00
3130A8PK3	11042	FHLB	10,000,000.00	0.625	08/07/2018	07/08/2016	0.716	0.726	01/08 - 07/08		9,979,200.00	9,979,200.00
3130A8RP0	11054	FHLB	10,000,000.00	1.050	10/26/2018	07/27/2016	1.069	1.084	10/26 - 04/26	Received	9,992,500.00	9,992,500.00
3130A8ZA4	11068	FHLB	22,200,000.00	1.230	05/22/2020	08/22/2016	1.213	1.230	11/22 - 05/22		22,200,000.00	22,200,000.00
3130A9AE1	11070	FHLB	7,000,000.00	0.875	10/01/2018	08/26/2016	0.895	0.908	10/01 - 04/01		6,995,240.00	6,995,240.00
3130A9AE1	11071	FHLB	10,000,000.00	0.875	10/01/2018	08/26/2016	0.895	0.908	10/01 - 04/01		9,993,200.00	9,993,200.00
3130A9AE1	11072	FHLB	10,000,000.00	0.875	10/01/2018	08/26/2016	0.895	0.908	10/01 - 04/01		9,993,200.00	9,993,200.00
3130A9A92	11074	FHLB	10,000,000.00	1.000	08/28/2018	08/26/2016	0.988	1.001	02/28 - 08/28		10,000,000.00	10,000,000.00
3130A9PB1	11111	FHLB	10,000,000.00	1.200	10/25/2019	10/25/2016	1.187	1.203	04/25 - 10/25		9,999,000.00	9,999,000.00
3130A9NB6	11117	FHLB	10,000,000.00	1.200	10/11/2019	10/31/2016	1.223	1.240	04/11 - 10/11		9,988,500.00	9,988,500.00
3130A9K2	11134	FHLB	20,000,000.00	0.750	11/16/2017	11/16/2016	0.798	0.809	05/16 - 11/16	6,666.67	19,988,200.00	19,988,200.00
3130AA3R7	11141	FHLB	10,000,000.00	1.375	11/15/2019	11/17/2016	1.364	1.383	05/15 - 11/15		9,997,700.00	9,997,700.00
3130AABG2	11148	FHLB	5,000,000.00	1.875	11/29/2021	11/30/2016	1.932	1.959	05/29 - 11/29		4,980,100.00	4,980,100.00
3130AABG2	11149	FHLB	5,000,000.00	1.875	11/29/2021	11/30/2016	1.932	1.959	05/29 - 11/29		4,980,100.00	4,980,100.00
3130AAE46	11150	FHLB	10,000,000.00	1.250	01/16/2019	12/08/2016	1.235	1.252	01/16 - 07/16		9,999,600.00	9,999,600.00
3130AAE46	11154	FHLB	10,000,000.00	1.250	01/16/2019	12/08/2016	1.235	1.252	01/16 - 07/16		9,999,600.00	9,999,600.00
3130AAE46	11155	FHLB	10,000,000.00	1.250	01/16/2019	12/08/2016	1.235	1.252	01/16 - 07/16		9,999,600.00	9,999,600.00
3130AAE46	11156	FHLB	10,000,000.00	1.250	01/16/2019	12/08/2016	1.235	1.252	01/16 - 07/16		9,999,600.00	9,999,600.00
3130AAE46	11157	FHLB	10,000,000.00	1.250	01/16/2019	12/08/2016	1.235	1.252	01/16 - 07/16		9,999,600.00	9,999,600.00
3130AAGZ5	11176	FHLB	10,000,000.00	2.000	09/29/2020	12/29/2016	1.973	2.000	06/29 - 12/29	Received	10,000,000.00	10,000,000.00
3130A8RQ8	11181	FHLB	10,000,000.00	1.200	07/26/2019	01/05/2017	1.380	1.400	01/26 - 07/26		9,950,000.00	9,950,000.00
3130AAQ84	11204	FHLB	10,000,000.00	1.000	04/27/2018	01/27/2017	0.987	1.000	07/27 - 01/27		10,000,000.00	10,000,000.00
3130AAQ84	11205	FHLB	10,000,000.00	1.000	04/27/2018	01/27/2017	0.987	1.000	07/27 - 01/27		10,000,000.00	10,000,000.00
3134G3M31	10044	FHLMC	5,000,000.00	1.000	09/27/2017	06/14/2013	1.152	1.168	09/27 - 03/27	Received	4,965,000.00	4,965,000.00
3137EADP1	10408	FHLMC	10,000,000.00	0.875	03/07/2018	02/28/2014	1.165	1.181	03/07 - 09/07	Received	9,880,000.00	9,880,000.00
3134G5AP0	10486	FHLMC	10,000,000.00	1.200	12/26/2017	06/26/2014	1.184	1.200	12/26 - 06/26		10,000,000.00	10,000,000.00
3134G6QZ9	10618	FHLMC	5,000,000.00	1.000	12/29/2017	03/30/2015	0.986	1.000	06/29 - 12/29		5,000,000.00	5,000,000.00
3134G6YT4	10661	FHLMC	10,000,000.00	0.900	11/20/2017	05/20/2015	0.888	0.900	11/20 - 05/20		10,000,000.00	10,000,000.00
3134G6R70	10669	FHLMC	15,000,000.00	0.750	05/26/2017	05/26/2015	0.740	0.750	11/26 - 05/26		15,000,000.00	15,000,000.00
3137EADV8	10683	FHLMC	10,000,000.00	0.750	07/14/2017	05/29/2015	0.776	0.787	11/29 - 01/14		9,992,200.00	9,992,200.00

**Alameda County Inv Pool  
Portfolio Management  
Investment Status Report - Investments  
January 31, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Agency Callables (Aaa/AA+)</b>												
3134G6S20	10699	FHLMC	10,000,000.00	1.000	12/15/2017	06/15/2015	1.000	1.014	12/15 - 06/15		9,996,500.00	9,996,500.00
3134G7C33	10760	FHLMC	10,000,000.00	1.000	03/30/2018	09/30/2015	0.986	1.000	03/30 - 09/30		10,000,000.00	10,000,000.00
3134G7L33	10764	FHLMC	10,000,000.00	1.050	06/29/2018	09/29/2015	1.036	1.050	12/29 - 06/29		10,000,000.00	10,000,000.00
3134G7U25	10799	FHLMC	10,000,000.00	0.800	10/27/2017	10/27/2015	0.789	0.800	04/27 - 10/27		10,000,000.00	10,000,000.00
3134G73Q2	10800	FHLMC	10,000,000.00	1.000	07/27/2018	10/27/2015	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
3134G73Q2	10801	FHLMC	10,000,000.00	1.000	07/27/2018	10/27/2015	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
3134G73Q2	10803	FHLMC	10,000,000.00	1.000	07/27/2018	10/27/2015	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
3134G73Q2	10804	FHLMC	10,000,000.00	1.000	07/27/2018	10/27/2015	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
3134G73Q2	10816	FHLMC	10,000,000.00	1.000	07/27/2018	10/27/2015	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
3134G76G1	10829	FHLMC	10,000,000.00	1.000	08/27/2018	11/27/2015	0.986	1.000	06/15 - 12/15		9,989,700.00	9,989,700.00
3134G74S7	10843	FHLMC	20,000,000.00	1.000	12/15/2017	12/11/2015	1.037	1.052	08/15 - 12/15		9,989,700.00	9,989,700.00
3137EADX4	10853	FHLMC	10,000,000.00	1.000	12/15/2017	12/11/2015	1.037	1.052	08/15 - 12/15		10,000,000.00	10,000,000.00
3137EADX4	10854	FHLMC	10,000,000.00	1.000	12/15/2017	12/11/2015	1.037	1.052	08/15 - 12/15		25,000,000.00	20,000,000.00
3134G8LG2	10906	FHLMC	10,000,000.00	0.750	03/09/2017	02/16/2016	0.740	0.750	09/09 - 03/09	Received	9,999,000.00	9,999,000.00
3134G8MM8	10921	FHLMC	10,000,000.00	1.050	02/26/2018	02/26/2016	1.041	1.055	08/26 - 02/26		15,000,000.00	15,000,000.00
3134G8M71	10922	FHLMC	10,000,000.00	1.050	02/26/2018	02/26/2016	1.041	1.055	08/26 - 02/26		15,000,000.00	15,000,000.00
3134G9DF1	10975	FHLMC	15,000,000.00	1.410	02/04/2020	05/04/2016	1.391	1.410	08/04 - 02/04		9,999,000.00	9,999,000.00
3134G9HJ9	10982	FHLMC	10,000,000.00	1.000	08/10/2018	05/16/2016	0.993	1.007	08/10 - 02/10		15,000,000.00	15,000,000.00
3134G9HJ9	10985	FHLMC	15,000,000.00	1.000	08/10/2018	05/17/2016	0.986	1.000	08/10 - 02/10	Received	9,998,500.00	9,998,500.00
3134G9LS4	10994	FHLMC	15,000,000.00	1.050	05/25/2018	05/25/2016	1.044	1.058	11/25 - 05/25		15,000,000.00	15,000,000.00
3134G9HC4	10995	FHLMC	20,000,000.00	1.000	03/29/2019	06/29/2016	0.986	1.000	09/29 - 03/29		15,000,000.00	15,000,000.00
3134G9B97	11023	FHLMC	15,000,000.00	1.000	06/29/2018	06/29/2016	0.986	1.000	12/29 - 06/29		14,982,750.00	14,982,750.00
3134G9UY1	11024	FHLMC	15,000,000.00	1.000	03/29/2019	06/29/2016	0.986	1.000	09/29 - 03/29		20,000,000.00	20,000,000.00
3134G9B97	11025	FHLMC	15,000,000.00	1.000	03/29/2019	06/29/2016	0.986	1.000	09/29 - 03/29		15,000,000.00	15,000,000.00
3134G9B97	11026	FHLMC	10,000,000.00	1.000	03/29/2019	06/29/2016	0.986	1.000	09/29 - 03/29		15,000,000.00	15,000,000.00
3134G9F93	11029	FHLMC	25,000,000.00	1.320	09/30/2020	06/30/2016	1.302	1.320	12/28 - 06/28		10,000,000.00	10,000,000.00
3134G9F85	11030	FHLMC	10,000,000.00	0.875	07/19/2019	07/20/2016	0.944	0.957	09/30 - 12/31		10,000,000.00	10,000,000.00
3137EAE1B	11051	FHLMC	18,000,000.00	1.250	07/26/2019	07/26/2016	1.233	1.250	01/19 - 07/19		25,000,000.00	25,000,000.00
3134G9Q75	11052	FHLMC	10,000,000.00	1.250	07/26/2019	07/26/2016	1.241	1.259	01/26 - 07/26		9,975,800.00	9,975,800.00
3134G9Q75	11053	FHLMC	10,000,000.00	1.125	08/12/2021	08/12/2016	1.213	1.230	18,000,000.00		18,000,000.00	18,000,000.00
3137EAE1B	11066	FHLMC	10,000,000.00	1.000	11/28/2018	08/30/2016	0.998	1.011	09/97,500.00		9,997,500.00	9,997,500.00
3134GAHA5	11073	FHLMC	10,000,000.00	1.100	09/13/2018	09/13/2016	1.085	1.100	9,949,200.00		9,949,200.00	9,949,200.00
3134GAGF5	11082	FHLMC	10,000,000.00	0.875	10/12/2018	09/16/2016	0.884	0.896	9,997,500.00		9,997,500.00	9,997,500.00
3137EAE1B	11083	FHLMC	10,000,000.00	0.875	10/12/2018	09/16/2016	0.884	0.896	10,000,000.00		10,000,000.00	10,000,000.00
									10/12 - Final Pmt.		9,995,700.00	9,995,700.00

Portfolio POOL  
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**Alameda County Inv Pool  
Portfolio Management  
Investment Status Report - Investments  
January 31, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Agency Callables (Aaa/AA+)</b>												
3137EAED7	11084	FHLMC	10,000,000.00	0.875	10/12/2018	09/16/2016	0.884	0.896	10/12 - Final Pmt.		9,995,700.00	9,995,700.00
3134GAUL6	11106	FHLMC	15,000,000.00	1.200	10/25/2019	10/25/2016	1.184	1.200	04/25 - 10/25		15,000,000.00	15,000,000.00
3134GATS3	11107	FHLMC	15,000,000.00	0.825	10/26/2018	10/26/2016	1.170	1.186	04/26 - 10/26		15,000,000.00	15,000,000.00
3134GAUZ5	11118	FHLMC	15,000,000.00	1.000	10/30/2018	10/31/2016	0.986	1.000	04/30 - 10/30		15,000,000.00	15,000,000.00
3134G9Q75	11136	FHLMC	10,000,000.00	1.250	07/26/2019	11/16/2016	1.336	1.354	01/26 - 07/26	Received	9,972,450.00	9,972,450.00
3134G9Q75	11137	FHLMC	10,000,000.00	1.250	07/26/2019	11/16/2016	1.336	1.354	01/26 - 07/26	Received	9,972,500.00	9,972,500.00
3134GAYE8	11143	FHLMC	15,000,000.00	1.125	11/28/2018	11/28/2016	1.110	1.125	05/28 - 11/28		15,000,000.00	15,000,000.00
3134GAZA5	11162	FHLMC	5,000,000.00	2.000	12/13/2021	12/13/2016	1.973	2.000	06/13 - 12/13		5,000,000.00	5,000,000.00
3134G9Q75	11173	FHLMC	10,000,000.00	1.250	07/26/2019	12/21/2016	1.550	1.571	01/26 - 07/26	Received	9,918,500.00	9,918,500.00
3134GAYE8	11180	FHLMC	10,000,000.00	1.125	11/28/2018	12/30/2016	1.263	1.281	05/31 - 11/30	10,000.00	9,970,000.00	9,980,000.00
3137EAEES	11190	FHLMC	10,000,000.00	1.500	01/17/2020	01/17/2017	1.516	1.537	07/17 - 01/17		9,989,200.00	9,989,200.00
3137EAEES	11191	FHLMC	10,000,000.00	1.500	01/17/2020	01/17/2017	1.516	1.537	07/17 - 01/17		9,989,200.00	9,989,200.00
3134GAK78	11195	FHLMC	10,000,000.00	1.350	01/25/2019	01/25/2017	1.360	1.379	07/25 - 01/25		9,994,300.00	9,994,300.00
3134GAK78	11197	FHLMC	10,000,000.00	1.350	01/25/2019	01/25/2017	1.332	1.350	07/25 - 01/25		10,000,000.00	10,000,000.00
3134GAM76	11198	FHLMC	15,000,000.00	1.550	07/26/2019	01/26/2017	1.539	1.560	07/26 - 01/26		14,986,336.25	14,986,336.25
3134GAK60	11199	FHLMC	10,000,000.00	1.800	01/27/2020	01/27/2017	1.775	1.800	07/27 - 01/27		10,000,000.00	10,000,000.00
3134GAK60	11200	FHLMC	10,000,000.00	1.800	01/27/2020	01/27/2017	1.775	1.800	07/27 - 01/27		10,000,000.00	10,000,000.00
3134GAK60	11201	FHLMC	10,000,000.00	1.800	01/27/2020	01/27/2017	1.775	1.800	07/27 - 01/27		10,000,000.00	10,000,000.00
3134GAK60	11202	FHLMC	10,000,000.00	1.800	01/27/2020	01/27/2017	1.775	1.800	07/27 - 01/27		10,000,000.00	10,000,000.00
3134GAN69	11203	FHLMC	10,000,000.00	1.800	01/27/2020	01/27/2017	1.775	1.800	07/27 - 01/27		10,000,000.00	10,000,000.00
3135G0MZ3	10405	FNMA	20,000,000.00	0.875	08/28/2017	02/25/2014	0.952	0.965	02/28 - 08/28	Received	19,938,000.00	19,938,000.00
3135G0E33	10696	FNMA	10,000,000.00	1.125	07/20/2018	06/08/2015	1.169	1.185	07/20 - 01/20		9,981,700.00	9,981,700.00
3136G2PF8	10813	FNMA	10,000,000.00	1.125	10/29/2018	10/29/2015	1.110	1.125	04/29 - 10/29		10,000,000.00	10,000,000.00
3136G2R74	10822	FNMA	15,000,000.00	1.400	11/05/2019	11/05/2015	1.381	1.400	05/05 - 11/05		15,000,000.00	15,000,000.00
3136G2PF8	10823	FNMA	10,000,000.00	1.125	10/29/2018	11/05/2015	1.231	1.248	04/29 - 10/29		9,964,000.00	9,964,000.00
3135G0H63	10891	FNMA	10,000,000.00	1.375	01/28/2019	01/08/2016	1.377	1.396	07/08 - 01/08	Received	9,993,800.00	9,993,800.00
3135G0K28	10968	FNMA	15,000,000.00	1.250	04/26/2019	04/26/2016	1.253	1.270	10/26 - 04/26		14,991,000.00	14,991,000.00
3135G0N33	11056	FNMA	15,000,000.00	0.875	08/02/2019	08/02/2016	0.919	0.932	02/02 - 08/02		14,974,800.00	14,974,800.00
3135G0N33	11057	FNMA	10,000,000.00	1.125	07/26/2019	08/02/2016	0.919	0.932	02/02 - 08/02		9,983,200.00	9,983,200.00
3135G0M91	11075	FNMA	10,000,000.00	1.125	07/26/2019	08/31/2016	1.110	1.125	01/26 - 07/26	Received	10,000,000.00	10,000,000.00
3136G34J1	11076	FNMA	5,000,000.00	1.000	12/24/2019	09/01/2016	1.085	1.100	02/24 - 08/24	972.22	4,983,750.00	4,984,722.22
3135G0P49	11078	FNMA	10,000,000.00	1.000	08/28/2019	09/02/2016	1.039	1.053	02/28 - 08/28		9,984,400.00	9,984,400.00
3135G0P49	11079	FNMA	10,000,000.00	1.000	08/28/2019	09/02/2016	1.039	1.053	02/28 - 08/28		9,984,400.00	9,984,400.00
3136G34K8	11087	FNMA	10,000,000.00	1.125	09/09/2019	09/28/2016	1.110	1.125	03/09 - 09/09	5,937.50	10,000,000.00	10,005,937.50

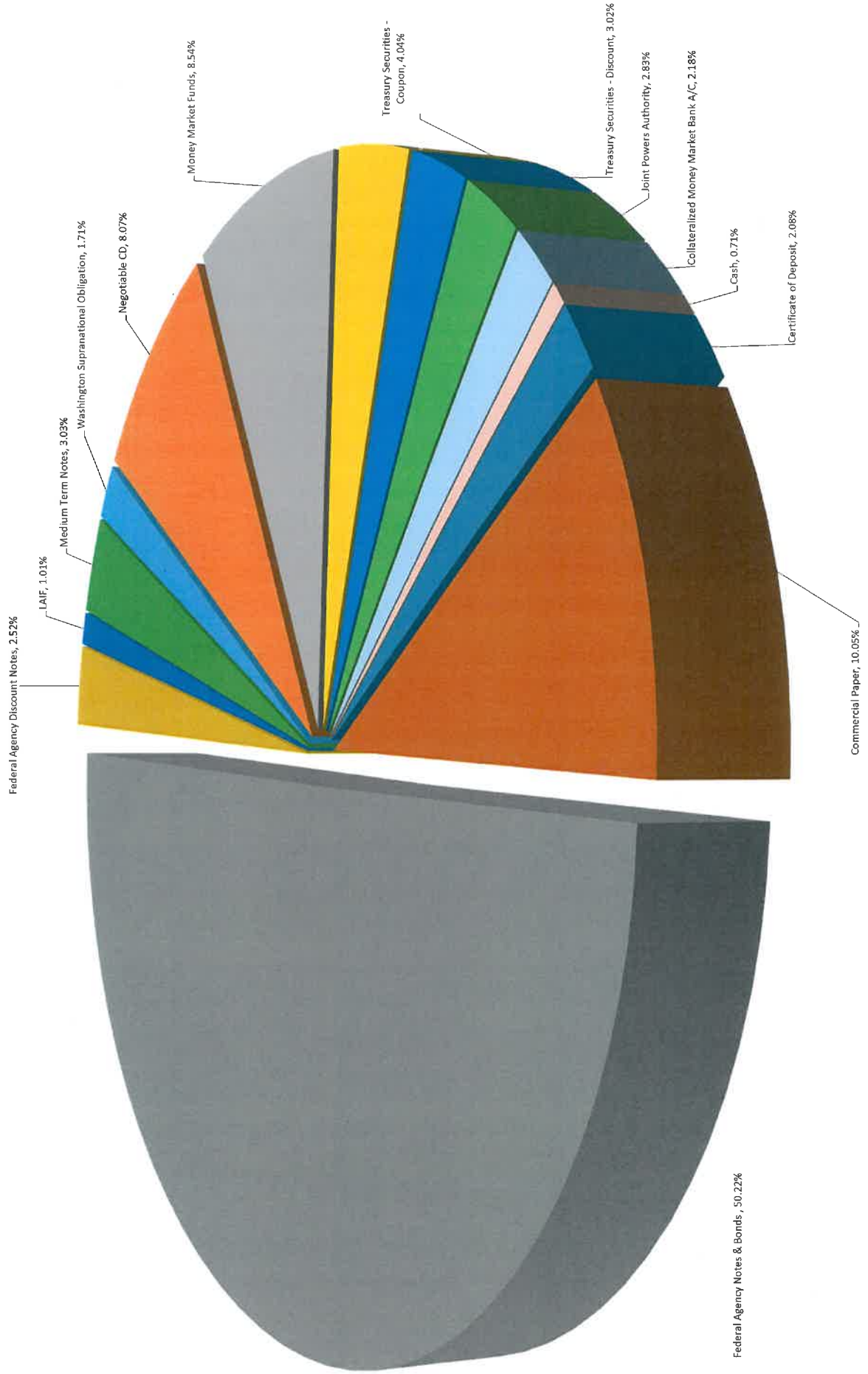
Portfolio POOL  
RC  
PM (PRE\_PMS) 7.3.0

**Alameda County Inv Pool  
Portfolio Management  
Investment Status Report - Investments  
January 31, 2017**

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
<b>Agency Callables (Aaa/AA+)</b>												
3135G0L68	11097	FNMA	10,000,000.00	0.750	07/27/2018	10/06/2016	0.929	0.942	01/27 - 07/27	Received	9,965,700.00	9,965,700.00
3136G3W76	11101	FNMA	13,000,000.00	1.150	08/23/2019	10/18/2016	1.154	1.170	02/23 - 08/23	22,840.28	12,992,850.00	13,015,690.28
3136G4DA8	11102	FNMA	15,000,000.00	1.200	12/30/2019	10/19/2016	1.184	1.200	12/30 - 06/30	Received	15,000,000.00	15,000,000.00
3136G4BQ5	11104	FNMA	10,000,000.00	1.250	01/07/2020	10/19/2016	1.241	1.258	01/07 - 07/07	Received	9,997,500.00	9,997,500.00
3135G0Q30	11110	FNMA	10,000,000.00	1.180	09/27/2019	10/24/2016	1.164	1.180	03/27 - 09/27	8,850.00	10,000,000.00	10,008,850.00
3136G4DR1	11114	FNMA	10,000,000.00	1.100	10/17/2019	10/26/2016	1.127	1.143	04/17 - 10/17	2,750.00	9,987,500.00	9,990,250.00
3135G0Q71	11116	FNMA	10,000,000.00	1.250	10/28/2019	10/28/2016	1.233	1.250	04/28 - 10/28	15,277.78	10,000,000.00	10,000,000.00
3135G0P72	11129	FNMA	10,000,000.00	1.375	03/30/2020	11/10/2016	1.356	1.375	03/30 - 09/30	Received	10,000,000.00	10,015,277.78
3136G3D51	11133	FNMA	15,000,000.00	1.250	07/26/2019	11/15/2016	1.251	1.269	01/26 - 07/26	1,555.56	14,992,500.00	14,992,500.00
3136G4GU1	11146	FNMA	10,000,000.00	1.400	11/25/2019	11/29/2016	1.432	1.451	05/25 - 11/25	10,000,000.00	9,985,000.00	9,986,555.56
3136G4HH9	11151	FNMA	10,000,000.00	1.500	02/26/2020	11/30/2016	1.480	1.500	02/26 - 08/26	67,725.00	10,000,000.00	10,000,000.00
3136G3K38	11166	FNMA	15,000,000.00	1.260	08/02/2019	12/14/2016	1.396	1.415	02/02 - 08/02	14,000.00	14,940,000.00	15,007,725.00
3136G4GU1	11172	FNMA	15,000,000.00	1.400	11/25/2019	12/19/2016	1.637	1.660	05/25 - 11/25	14,888,700.00	14,888,700.00	14,902,700.00
3135G0S38	11184	FNMA	15,000,000.00	2.000	01/05/2022	01/09/2017	2.010	2.038	07/05 - 01/05	14,973,150.00	14,973,150.00	14,973,150.00
<b>Agency Callables (Aaa/AA+) Totals</b>			<b>2,210,900,000.00</b>	<b>1.146</b>	<b>1.162</b>				<b>169,850.01</b>	<b>2,209,361,706.25</b>	<b>2,209,531,556.26</b>	
<b>Investment Totals</b>			<b>4,923,900,000.00</b>	<b>0.903</b>	<b>0.916</b>				<b>384,322.84</b>	<b>4,918,124,700.59</b>	<b>4,918,498,056.97</b>	

# Summary of Treasurer's Investment Pool By Major Categories January 31, 2017

Attachment 2



# Summary of Treasurer's Investments by Maturity JANUARY 31, 2017

Attachment 3

