



TREASURER - TAX COLLECTOR

HENRY C. LEVY
TREASURER - TAX COLLECTOR

May 29, 2020

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

Dear Board Members:

RE: Investment Report – April 2020

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of April 2020. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of April 30, 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 April 30, 2020

Treasurer’s Investment Pool – Book Value	\$ 7,278,052,645
Treasurer’s Investment Pool – Market Value	7,393,195,549
Total Cash in Bank	21,845,391
Total interest received during the month	10,777,577
Average Maturity of the portfolio	646 days
Annualized cash basis rate of return for the month	1.86%

Liquidity Summary of the Portfolio as Of April 30, 2020

Maturity	Amount	Percentage Held
1 to 90 days	\$ 1,478,015,389	20.31%
91 to 365 days	1,866,979,009	25.65%
2 years	902,276,697	12.40%
3 years	1,087,076,359	14.94%
4 years	819,649,311	11.26%
5 years	1,124,055,880	15.44%
Total	7,278,052,645	100.00%

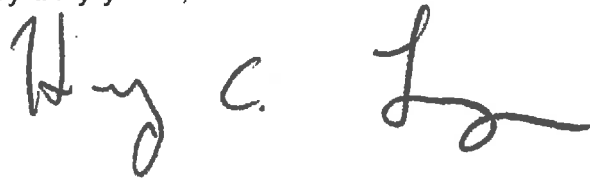
Conclusion

Based on investment activity during the month of April 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 April 2020 is attached and on file with the Office of the Clerk of the Board of Supervisors.

Vision 2026 Goal

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

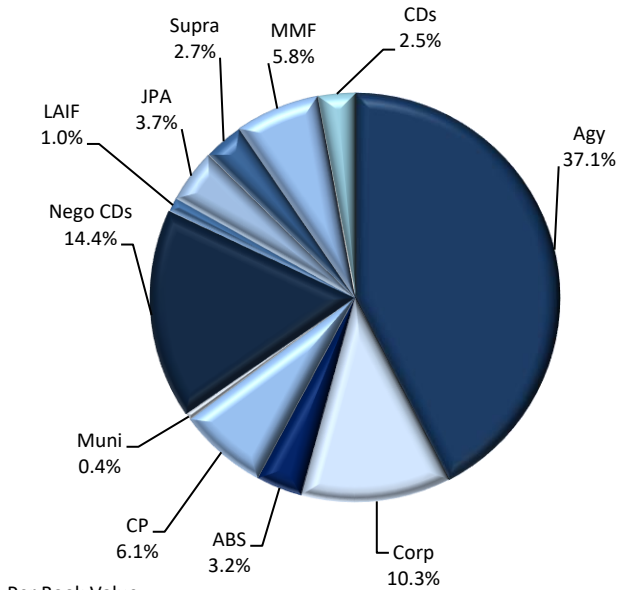
Very truly yours,

A handwritten signature in black ink, appearing to read "Henry C. Levy". The signature is written in a cursive style with a large, sweeping flourish at the end.

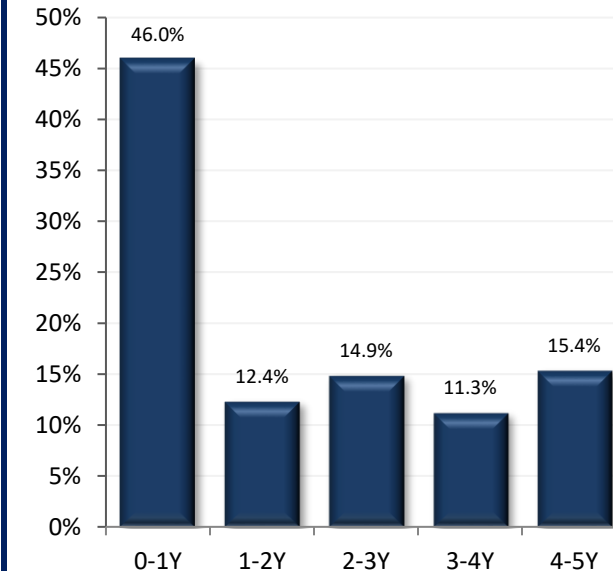
Henry C. Levy
Treasurer – Tax Collector

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

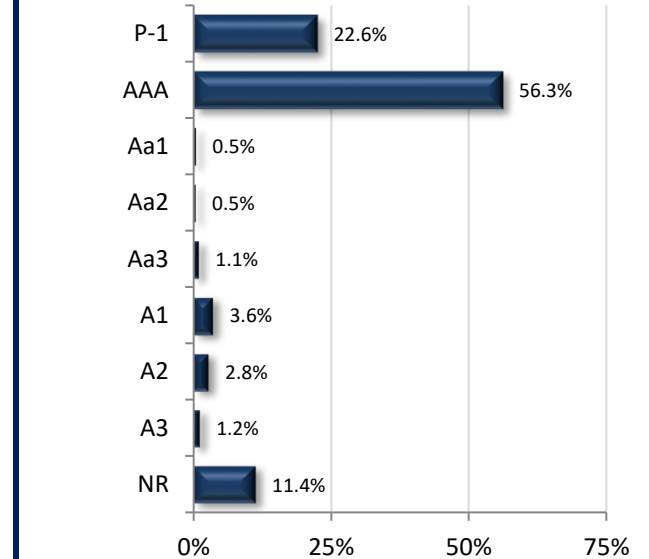
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (MOODY'S)



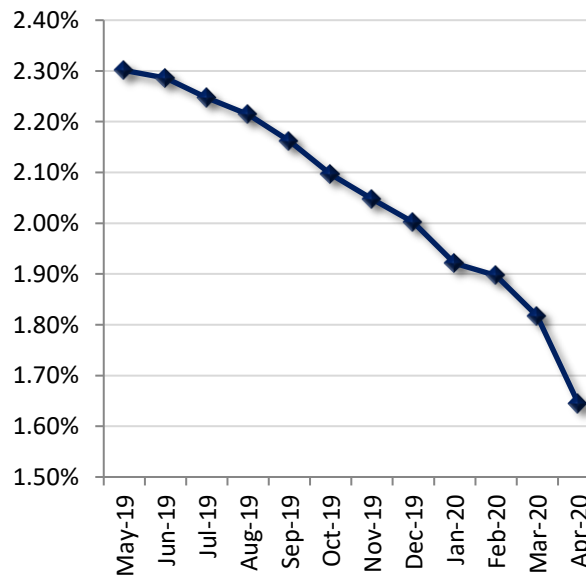
ACCOUNT SUMMARY

	4/30/20	3/31/20
Market Value	\$7,393,195,549	\$6,660,526,359
Book Value*	\$7,278,052,645	\$6,559,786,514
Unrealized G/L	\$115,142,904	\$100,739,845
Par Value	\$7,284,201,873	\$6,565,874,249
Net Asset Value	\$101.582	\$101.536
Book Yield	1.64%	1.82%
Years to Maturity	1.77	1.87
Effective Duration	1.32	1.43

*Book Value is not Amortized

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

PORTFOLIO BOOK YIELD HISTORY



TOP ISSUERS

Issuer	% Portfolio
U.S. Treasury	12.3%
Federal Home Loan Mtg Corp	10.0%
Federal Home Loan Bank	7.6%
Federal National Mtg Assn	7.3%
FARMER MAC	6.0%
Federal Farm Credit Bank	4.5%
TOYOTA MOTOR CREDIT CORP	3.9%
J.P. Morgan	3.3%
California Asset Mgmt. Program	3.2%
Federated Fund 117	2.8%
State Street Institutional US	2.8%
NATXNY	2.7%
SWEDISH BANK NY	2.7%
MUFG UNION BANK	2.1%
Toronto Dominion Bank	2.1%

Per Book Value

Item / Sector	Parameters	In Compliance
Weighted Average Maturity	Maximum WAM of 3.0 years	Yes 1.77 yrs
U.S. Treasury and Federal Agency Obligations	No sector limit; no issuer limit; max maturity 5 years	Yes 49.4%
Debt Issued by State of CA and Local Agencies within the State	20% limit; 5% issuer limit; Minimum rating of A by at least one NRSRO; max maturity 5 years	Yes 0.4%
LAIF	Maximum amount permitted by LAIF (currently \$75 million limit)	Yes \$72 Mil
Joint Powers Authority (CAMP)	Max Limit: Twice the limit of LAIF deposits (currently \$150 million limit)	No \$230 Mil
Joint Powers Authority (CalTrust)	Max Limit: Twice the limit of LAIF deposits (currently \$150 million limit)	Yes \$40 Mil
Money Market Mutual Funds	20% limit; 10% per fund limit; SEC registered with stable NAV; Rated AAAM or equivalent by at least two of the three rating agencies or meet advisor requirements	Yes 5.8%
Commercial Paper (Includes Asset Backed)	25% sector limit; 10% combined issuer limit; Max maturity of 270 days; Rated A-1, P-1, or F-1; Total assets over \$500mm; Asset Backed CP Must have program-wide credit enhancements	Yes 6.1%
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 14.4%
Collateralized/FDIC - Insured Time Deposits	Time deposits with banks and savings and loans associations located with the State, collateralized according to Government code	Yes 2.5%
Collateralized Money Market Bank Accounts	Deposit funds in interest-bearing active collateralized money market bank accounts	Yes 0.3%
Medium-Term Notes	30% limit; 10% combined issuer limit, Max maturity 5 years; Minimum rating of A or better by two NRSRO's	Yes 10.3%
Asset-Backed Securities	20% limit; 5% issuer limit; Max maturity of 5 years; Minimum rating of AA or better by rating agency	Yes 3.2%
Repurchase Agreement	20% limit; Max maturity of 180 days; Must have 102% collateral; Collateral of agency and treasuries with final maturity not to exceed 5 years	Yes 0.0%
Supranationals	30% limit; 15% issuer limit; Only IBRD, IFC, IADB; Max Maturity 5 years; Minimum rating of AA by a rating agency; max maturity of 5 years	Yes 2.7%
Floaters, Structured Notes, Derivatives	15% limit for treasuries, agencies, and munis	Yes 0.0%

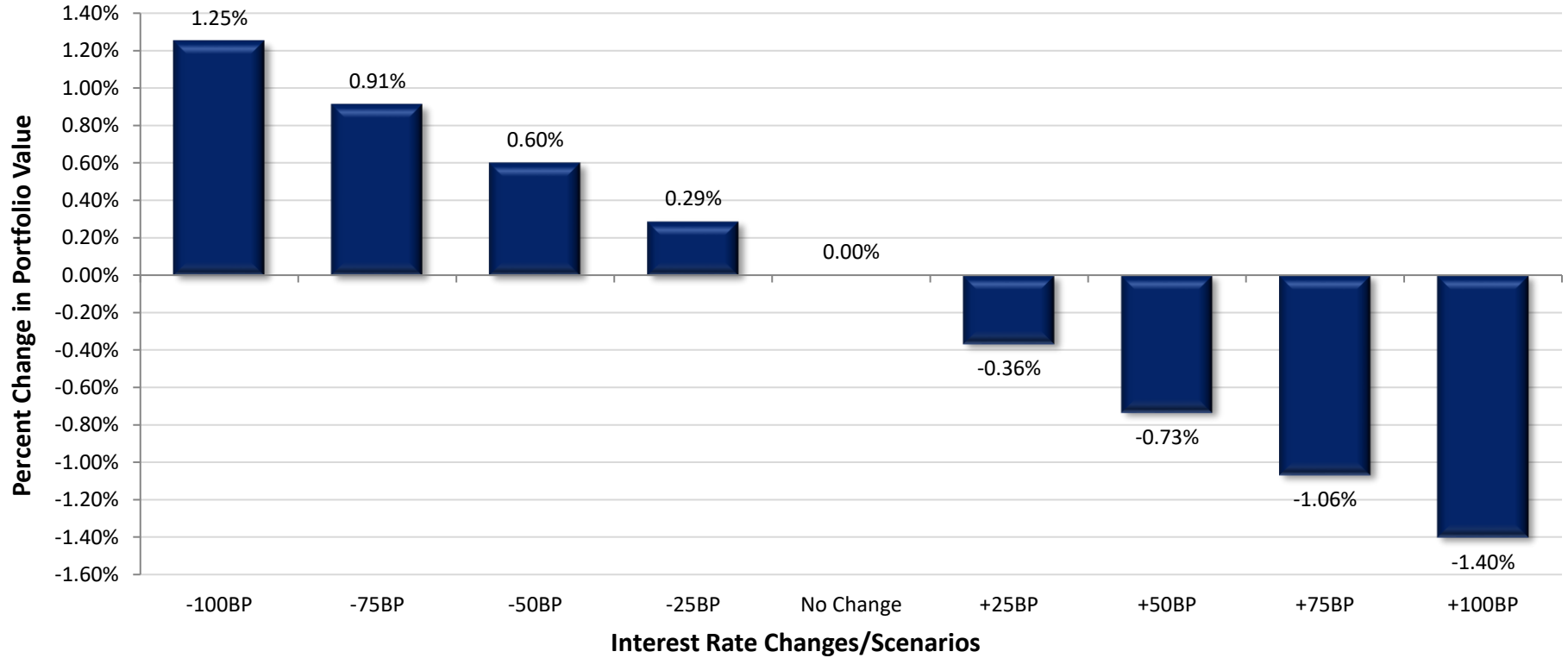
**Historical Book Values
4/30/2020**



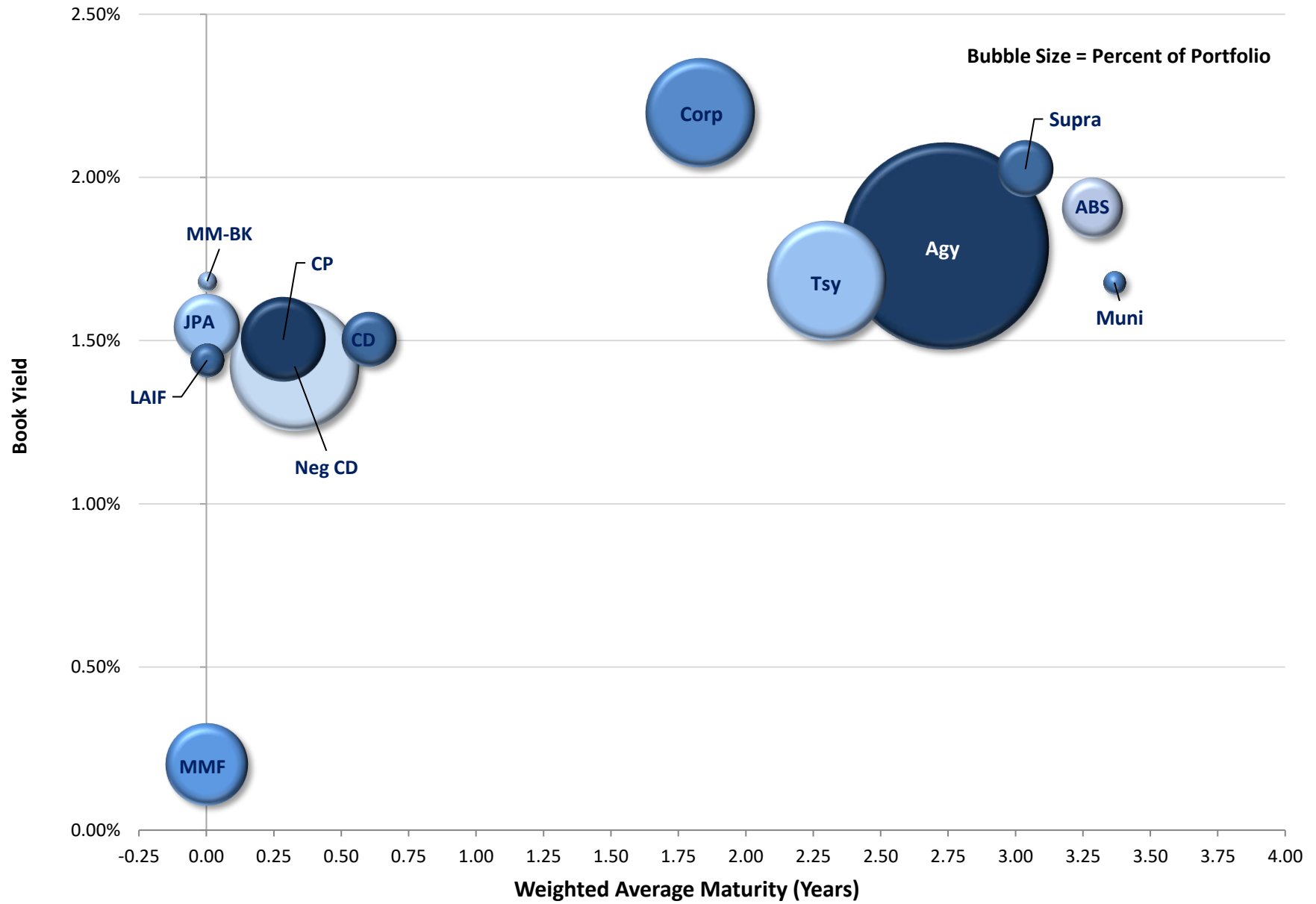
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2016	\$3.325	\$3.023	\$3.078	\$2.936	\$3.117	\$3.530	\$3.747	\$3.852	\$3.862	\$4.195	\$4.199	\$4.060
Fiscal Year 2017	\$4.120	\$3.786	\$3.698	\$3.962	\$4.328	\$4.781	\$4.807	\$4.726	\$4.767	\$5.174	\$5.263	\$5.253
Fiscal Year 2018	\$5.107	\$4.600	\$4.490	\$4.625	\$5.096	\$5.818	\$6.011	\$5.881	\$5.868	\$6.002	\$5.984	\$5.901
Fiscal Year 2019	\$5.648	\$5.146	\$5.108	\$5.047	\$5.540	\$6.217	\$6.047	\$5.912	\$6.093	\$6.626	\$6.507	\$6.311
Fiscal Year 2020	\$6.029	\$5.655	\$5.782	\$5.797	\$6.103	\$6.658	\$6.682	\$6.513	\$6.507	\$6.958		

Figures in Billions, Average Daily Balance

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



Int. Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$7,485,610,494	\$92,414,944	1.25%
-75 Basis Points	\$7,460,658,459	\$67,462,909	0.91%
-50 Basis Points	\$7,437,554,722	\$44,359,173	0.60%
-25 Basis Points	\$7,414,450,986	\$21,255,437	0.29%
No Change	\$7,393,195,549	\$0	0.00%
+25 Basis Points	\$7,366,284,317	-\$26,911,232	-0.36%
+50 Basis Points	\$7,339,373,086	-\$53,822,464	-0.73%
+75 Basis Points	\$7,314,531,949	-\$78,663,601	-1.06%
+100 Basis Points	\$7,289,690,811	-\$103,504,738	-1.40%

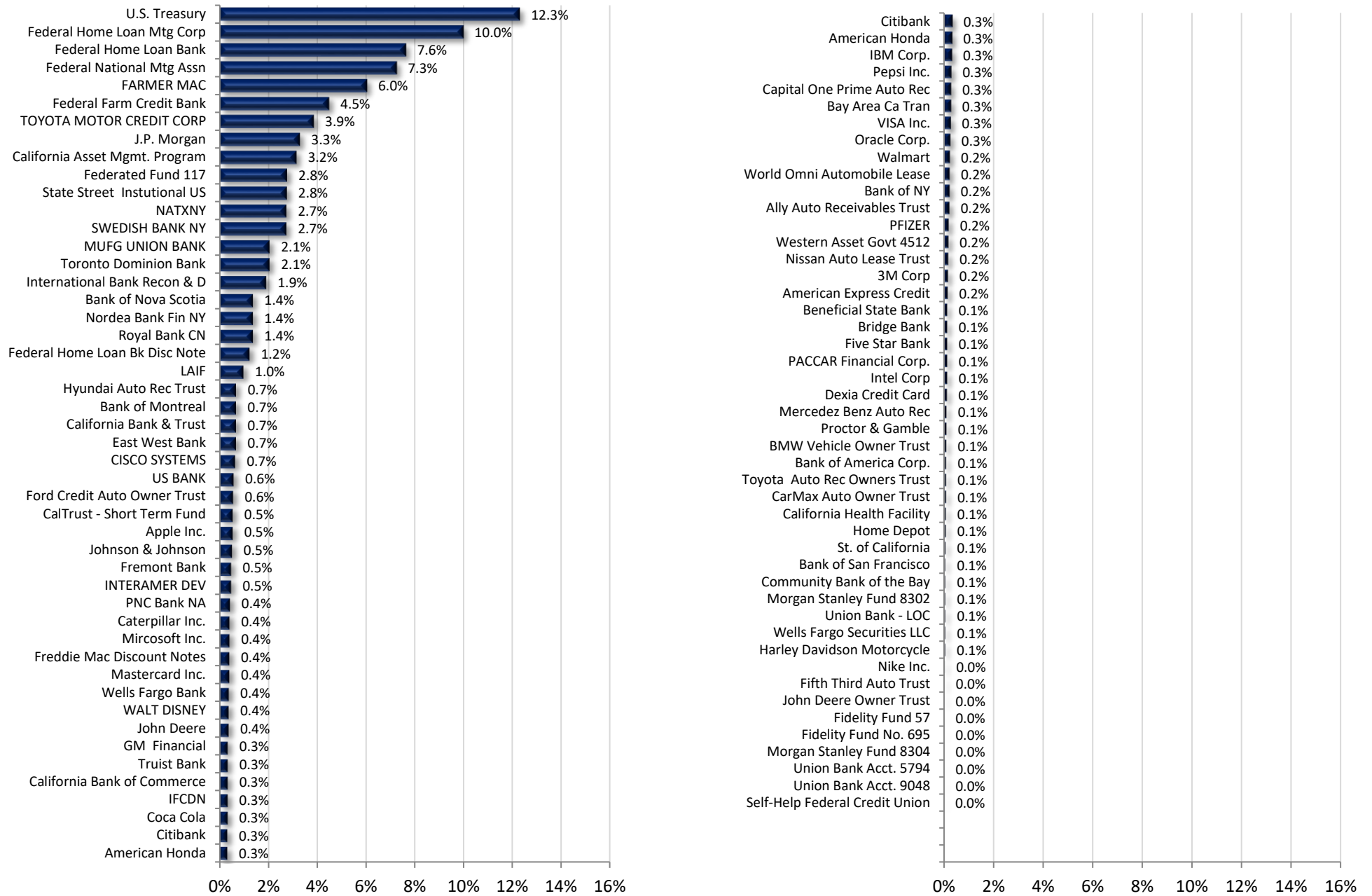


*Note: Excludes Cash Balance

Holdings Allocation by Issuer

County of Alameda

4/30/2020



**Alameda County Investment Pool
Portfolio Management
Portfolio Summary
April 30, 2020**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	YTM 365 Equiv.
Non-Negotiable CDs	185,170,000.00	185,170,000.00	185,170,000.00	2.54	221	1.504
Local Agency Investment Funds	72,000,000.00	72,000,000.00	72,000,000.00	0.99	1	1.440
Joint Powers Authority	270,000,000.00	270,000,000.00	270,000,000.00	3.71	1	1.541
Money Market Mutual Funds	424,000,000.00	424,000,000.00	424,000,000.00	5.83	1	0.202
Money Market Bank Accounts	22,000,000.00	22,000,000.00	22,000,000.00	0.30	1	1.682
Negotiable CDs	1,050,000,000.00	1,052,444,000.00	1,050,000,000.00	14.43	119	1.421
Corporate Notes	748,054,000.00	762,433,098.13	750,396,418.78	10.31	668	2.197
Washington Supranational Obligation	200,000,000.00	204,447,050.00	199,345,053.15	2.74	1,108	2.026
Commercial Paper Disc. -Amortizing	450,000,000.00	449,221,000.00	447,285,666.67	6.15	104	1.502
Agency Bullets (Aaa/AA+)	1,526,710,000.00	1,581,248,900.00	1,525,183,012.98	20.96	958	1.967
Federal Agency Disc. -Amortizing	120,000,000.00	119,942,300.00	119,857,383.33	1.65	134	0.375
Treasury Notes and Bonds	900,000,000.00	926,456,500.00	896,661,601.84	12.32	840	1.683
Agency Callables (Aaa/AA+)	1,054,965,000.00	1,059,441,125.05	1,054,255,816.66	14.49	1,160	1.693
Asset Backed Securities	230,302,872.79	232,537,375.99	230,161,376.75	3.16	1,199	1.905
Municipal Bonds	31,000,000.00	31,854,200.00	31,736,315.00	0.44	1,229	1.678
	7,284,201,872.79	7,393,195,549.17	7,278,052,645.16	100.00%	646	1.644

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	9,531,590.97	114,167,398.98
Average Daily Balance	6,958,214,832.34	6,266,657,075.33
Effective Rate of Return	1.67%	2.18%

Henry C. Levy, Treasurer - Tax Collector

Reporting period 04/01/2020-04/30/2020

Run Date: 05/18/2020 - 12:46

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

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
April 30, 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	5	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	94	08/03/2020
SYS12085	12085	Bridge Bank		04/03/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.521	153	10/01/2020
SYS12086	12086	Beneficial State Bank		04/03/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.521	153	10/01/2020
SYS12117	12117	California Bank & Trust		04/28/2020	30,000,000.00	30,000,000.00	30,000,000.00	1.000	1.014	303	02/28/2021
SYS12027	12027	Community Bank of the Bay		03/09/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.200	1.217	129	09/07/2020
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	29	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	28	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	195	11/12/2020
SYS12121	12121	East West Bank		04/29/2020	15,000,000.00	15,000,000.00	15,000,000.00	0.700	0.710	363	04/29/2021
SYS12126	12126	Fremont Bank		04/30/2020	35,000,000.00	35,000,000.00	35,000,000.00	1.000	1.014	364	04/30/2021
SYS12035	12035	Self-Help Federal Credit Union		03/13/2020	170,000.00	170,000.00	170,000.00	1.250	1.267	316	03/13/2021
SYS12098	12098	Union Bank - LOC		04/16/2020	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	350	04/16/2021
Subtotal and Average			173,170,000.00		185,170,000.00	185,170,000.00	185,170,000.00	1.504	2.21		
Local Agency Investment Funds											
SYS10285	10285	LAIF		07/01/2018	72,000,000.00	72,000,000.00	72,000,000.00	1.440	1.440	1	
Subtotal and Average			72,000,000.00		72,000,000.00	72,000,000.00	72,000,000.00	1.440	1		
Joint Powers Authority											
SYS10470	10470	California Asset Mgmt. Program		07/01/2018	230,000,000.00	230,000,000.00	230,000,000.00	1.500	1.500	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			253,333,333.33		270,000,000.00	270,000,000.00	270,000,000.00	1.541	1		
Money Market Mutual Funds											
608919718	11093	Federated Fund 117		07/01/2018	202,000,000.00	202,000,000.00	202,000,000.00	0.210	0.210	1	
316175504	10274	Fidelity Fund No. 695		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.140	0.140	1	
316175108	11090	Fidelity Fund 57		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.170	0.170	1	
61747C707	10280	Morgan Stanley Fund 8302		07/01/2018	5,000,000.00	5,000,000.00	5,000,000.00	0.120	0.120	1	
61747C582	11089	Morgan Stanley Fund 8304		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.060	0.060	1	
SYS12009	12009	State Street Institutional US		02/11/2020	201,000,000.00	201,000,000.00	201,000,000.00	0.200	0.200	1	
52470G791	10318	Western Asset Govt 4512		07/01/2018	13,000,000.00	13,000,000.00	13,000,000.00	0.150	0.150	1	
Subtotal and Average			600,633,333.33		424,000,000.00	424,000,000.00	424,000,000.00	0.202	1		

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
April 30, 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			42,866,666.67		22,000,000.00	22,000,000.00	22,000,000.00		1.682	1	
Negotiable CDs											
06367BJU4	12034	Bank of Montreal		03/13/2020	50,000,000.00	50,203,000.00	50,000,000.00	1.250	1.267	193	11/10/2020
06417MDP7	11874	Bank of Nova Scotia		10/18/2019	50,000,000.00	50,064,000.00	50,000,000.00	1.900	1.926	26	05/27/2020
06417MFF7	11927	Bank of Nova Scotia		11/26/2019	50,000,000.00	50,155,500.00	50,000,000.00	1.850	1.876	68	07/08/2020
62478U2Z8	11989	MUFG UNION BANK		01/29/2020	50,000,000.00	50,207,000.00	50,000,000.00	1.680	1.703	91	07/31/2020
62478U4M5	12107	MUFG UNION BANK		04/24/2020	50,000,000.00	49,983,500.00	50,000,000.00	0.560	0.568	206	11/23/2020
62478U4N3	12118	MUFG UNION BANK		04/29/2020	50,000,000.00	49,991,000.00	50,000,000.00	0.450	0.456	139	09/17/2020
63873N7G0	11884	NATXNY		10/29/2019	50,000,000.00	50,185,500.00	50,000,000.00	1.880	1.906	91	07/31/2020
63873QAQ7	11907	NATXNY		11/14/2019	50,000,000.00	50,177,000.00	50,000,000.00	1.900	1.926	84	07/24/2020
63873QAS3	11910	NATXNY		11/15/2019	50,000,000.00	50,163,000.00	50,000,000.00	1.900	1.926	75	07/15/2020
63873QDN1	11979	NATXNY		01/22/2020	50,000,000.00	50,199,000.00	50,000,000.00	1.750	1.774	110	08/19/2020
65558TTU9	11991	Nordea Bank Fin NY		01/30/2020	50,000,000.00	50,191,000.00	50,000,000.00	1.670	1.693	96	08/05/2020
65558TTW5	11994	Nordea Bank Fin NY		01/30/2020	50,000,000.00	50,259,500.00	50,000,000.00	1.670	1.693	138	09/16/2020
78012URV3	12110	Royal Bank CN		04/24/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.660	0.669	292	02/17/2021
78012UVW2	12125	Royal Bank CN		04/30/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.470	0.477	278	02/03/2021
87019VB22	11996	SWEDISH BANK NY		01/31/2020	50,000,000.00	50,199,500.00	50,000,000.00	1.710	1.734	119	08/28/2020
87019VB30	12003	SWEDISH BANK NY		01/31/2020	50,000,000.00	50,174,500.00	50,000,000.00	1.690	1.713	91	07/31/2020
87019VE29	12120	SWEDISH BANK NY		04/28/2020	50,000,000.00	49,998,000.00	50,000,000.00	0.510	0.517	152	09/30/2020
87019VE45	12122	SWEDISH BANK NY		04/30/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.420	0.426	124	09/02/2020
89114N3H6	11873	Toronto Dominion Bank		10/18/2019	50,000,000.00	50,068,000.00	50,000,000.00	1.910	1.937	28	05/29/2020
89114NAM7	11908	Toronto Dominion Bank		11/14/2019	50,000,000.00	50,031,500.00	50,000,000.00	1.880	1.906	12	05/13/2020
89114NFU4	11980	Toronto Dominion Bank		01/22/2020	50,000,000.00	50,193,500.00	50,000,000.00	1.720	1.744	96	08/05/2020
Subtotal and Average			785,000,000.00		1,050,000,000.00	1,052,444,000.00	1,050,000,000.00		1.421	119	
Corporate Notes											
037833BD1	10648	Apple Inc.		05/13/2015	5,000,000.00	5,000,450.00	4,992,250.00	2.000	2.033	5	05/06/2020
037833CC2	11060	Apple Inc.		08/04/2016	5,000,000.00	5,046,900.00	4,993,050.00	1.550	1.579	460	08/04/2021
037833DM9	11851	Apple Inc.		09/11/2019	3,000,000.00	3,110,610.00	2,993,160.00	1.800	1.848	1,594	09/11/2024
037833DL1	11852	Apple Inc.		09/11/2019	1,000,000.00	1,025,930.00	999,830.00	1.700	1.706	863	09/11/2022
037833DM9	11943	Apple Inc.		12/12/2019	9,000,000.00	9,331,830.00	8,918,370.00	1.800	2.001	1,594	09/11/2024

**Alameda County Investment Pool
Portfolio Management
Portfolio Details - Investments
April 30, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Corporate Notes											
037833BS8	12053	Apple Inc.		03/20/2020	6,861,000.00	6,940,930.65	6,884,241.64	2.250	2.063	298	02/23/2021
037833DJ6	12055	Apple Inc.		03/20/2020	9,875,000.00	9,947,383.75	9,887,596.11	2.000	2.906	196	11/13/2020
0258M0EB1	12031	American Express Credit		03/12/2020	11,137,000.00	11,253,604.39	11,328,639.93	2.250	1.432	369	05/05/2021
06051GGS2	11882	Bank of America Corp.		10/29/2019	7,000,000.00	7,009,870.00	7,010,710.00	2.328	2.246	518	10/01/2021
06406RAK3	12093	Bank of NY		04/08/2020	16,301,000.00	16,593,765.96	16,380,345.12	1.950	1.845	844	08/23/2022
14913Q3A5	11839	Caterpillar Inc.		09/06/2019	6,000,000.00	6,124,020.00	5,991,660.00	1.900	1.948	858	09/06/2022
14913Q3C1	11971	Caterpillar Inc.		01/13/2020	15,000,000.00	15,306,300.00	14,993,100.00	1.950	1.967	931	11/18/2022
14913Q3C1	12032	Caterpillar Inc.		03/12/2020	5,000,000.00	5,102,100.00	5,087,579.17	1.950	1.404	931	11/18/2022
14913Q2N8	12040	Caterpillar Inc.		03/17/2020	4,515,000.00	4,638,440.10	4,601,123.63	3.150	1.890	494	09/07/2021
17275RBD3	11575	CISCO SYSTEMS		10/11/2018	10,000,000.00	10,125,900.00	9,779,300.00	2.200	3.180	303	02/28/2021
17275RAX0	11710	CISCO SYSTEMS		04/11/2019	10,000,000.00	10,020,500.00	9,987,100.00	2.450	2.560	45	06/15/2020
17275RBJ0	11782	CISCO SYSTEMS		06/27/2019	9,000,000.00	9,150,030.00	8,967,870.00	1.850	2.014	507	09/20/2021
17275RBJ0	12054	CISCO SYSTEMS		03/20/2020	2,455,000.00	2,495,924.85	2,436,170.15	1.850	2.374	507	09/20/2021
17275RBD3	12070	CISCO SYSTEMS		03/25/2020	16,501,000.00	16,708,747.59	16,281,536.70	2.200	3.855	303	02/28/2021
17325FAY4	11883	Citibank		10/29/2019	10,000,000.00	10,139,500.00	10,118,600.00	2.844	2.369	749	05/20/2022
17325FAE8	12076	Citibank		03/30/2020	13,994,000.00	13,997,078.68	14,070,939.01	2.100	2.487	42	06/12/2020
24422ETB5	12059	John Deere		03/20/2020	9,707,000.00	9,759,709.01	9,684,698.17	2.450	3.070	133	09/11/2020
24422EVA4	12091	John Deere		04/07/2020	18,000,000.00	18,365,940.00	18,128,970.00	1.950	1.903	773	06/13/2022
25468PDU7	11292	WALT DISNEY		06/06/2017	5,000,000.00	5,004,400.00	4,994,200.00	1.800	1.840	35	06/05/2020
25468PDU7	11293	WALT DISNEY		06/06/2017	13,000,000.00	13,011,440.00	12,984,920.00	1.800	1.840	35	06/05/2020
254687FN1	12066	WALT DISNEY		03/23/2020	5,000,000.00	5,443,400.00	4,997,254.44	3.350	3.360	1,788	03/24/2025
254687FJ0	12075	WALT DISNEY		03/27/2020	5,000,000.00	5,069,350.00	4,960,158.33	1.650	2.038	853	09/01/2022
437076BL5	12056	Home Depot		03/20/2020	4,217,000.00	4,258,916.98	4,245,945.02	2.000	2.249	335	04/01/2021
437076BL5	12077	Home Depot		03/30/2020	1,546,000.00	1,561,367.24	1,545,072.40	2.000	2.061	335	04/01/2021
02665WDF5	11914	American Honda		11/21/2019	10,000,000.00	9,991,800.00	9,996,600.00	1.950	1.966	749	05/20/2022
02665WCA7	12028	American Honda		03/12/2020	5,000,000.00	5,056,750.00	5,195,388.89	2.600	1.427	929	11/16/2022
02665WDH1	12029	American Honda		03/12/2020	3,000,000.00	2,982,450.00	3,051,775.00	1.950	1.498	1,104	05/10/2023
02665WDH1	12030	American Honda		03/12/2020	5,500,000.00	5,467,825.00	5,596,295.83	1.950	1.490	1,104	05/10/2023
459200JX0	11890	IBM Corp.		10/31/2019	6,674,000.00	6,813,953.78	6,813,953.78	2.850	1.997	742	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	742	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	742	05/13/2022
44932HAK95	12050	IBM Corp.		03/20/2020	2,437,000.00	2,475,870.15	2,469,245.57	3.450	3.039	213	11/30/2020
458140BP4	12069	Intel Corp		03/25/2020	10,000,000.00	11,058,300.00	9,984,500.00	3.400	3.434	1,789	03/25/2025
478160BS2	10927	Johnson & Johnson		03/01/2016	2,000,000.00	2,019,380.00	2,000,000.00	1.650	1.650	304	03/01/2021
478160CD4	11226	Johnson & Johnson		03/03/2017	11,000,000.00	11,319,440.00	10,970,080.00	2.250	2.308	671	03/03/2022
478160CH5	12046	Johnson & Johnson		03/19/2020	25,000,000.00	25,108,750.00	25,174,687.50	1.950	1.948	193	11/10/2020

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Corporate Notes											
46625HMX4	11687	J.P. Morgan		03/29/2019	25,000,000.00	25,159,750.00	24,975,000.00	2.550	2.614	181	10/29/2020
46625HRT9	12094	J.P. Morgan		04/08/2020	8,641,000.00	8,741,235.60	8,746,132.17	2.400	2.041	402	06/07/2021
46623EKG3	12104	J.P. Morgan		04/21/2020	7,371,000.00	7,394,660.91	7,425,600.68	2.295	2.046	471	08/15/2021
191216BT6	12058	Coca Cola		03/20/2020	15,000,000.00	15,076,200.00	14,895,300.00	1.875	3.051	179	10/27/2020
191216CN8	12068	Coca Cola		03/25/2020	10,000,000.00	10,859,000.00	9,991,692.99	2.950	2.968	1,789	03/25/2025
57636QAF1	11737	Mastercard Inc.		04/25/2019	10,000,000.00	10,165,000.00	9,856,500.00	2.000	2.580	569	11/21/2021
57636QAF1	11781	Mastercard Inc.		06/27/2019	20,000,000.00	20,330,000.00	19,982,600.00	2.000	2.037	569	11/21/2021
88579YBA8	11567	3M Corp		09/14/2018	4,000,000.00	4,155,800.00	3,991,800.00	3.000	3.072	501	09/14/2021
88579YAF8	12036	3M Corp		03/16/2020	3,500,000.00	3,581,935.00	3,540,367.06	2.000	1.681	786	06/26/2022
88579YBL4	12078	3M Corp		03/30/2020	4,761,000.00	4,879,834.56	4,738,176.30	1.750	2.003	1,019	02/14/2023
594918BG8	10819	Mircosoft Inc.		11/03/2015	2,000,000.00	2,014,940.00	1,998,400.00	2.000	2.017	186	11/03/2020
594918BP8	11063	Mircosoft Inc.		08/08/2016	2,000,000.00	2,024,380.00	1,997,900.00	1.550	1.572	464	08/08/2021
594918BP8	11065	Mircosoft Inc.		08/08/2016	7,000,000.00	7,085,330.00	6,992,650.00	1.550	1.572	464	08/08/2021
594918BQ6	11783	Mircosoft Inc.		06/27/2019	4,157,000.00	4,336,790.25	4,160,450.31	2.000	1.979	1,194	08/08/2023
594918AQ7	11836	Mircosoft Inc.		08/30/2019	15,150,000.00	15,825,993.00	15,376,644.00	2.125	1.644	928	11/15/2022
654106AH6	12074	Nike Inc.		03/27/2020	3,000,000.00	3,161,010.00	2,995,920.00	2.400	2.429	1,791	03/27/2025
68389XBK0	12041	Oracle Corp.		03/17/2020	5,000,000.00	5,065,750.00	5,018,727.78	1.900	1.652	502	09/15/2021
68389XBK0	12048	Oracle Corp.		03/19/2020	10,463,000.00	10,600,588.45	10,401,907.71	1.900	2.316	502	09/15/2021
38389XBT1	12082	Oracle Corp.		04/01/2020	3,000,000.00	2,998,890.00	2,998,890.00	2.500	2.508	1,796	04/01/2025
69371RQ66	12006	PACCAR Financial Corp.		02/06/2020	10,000,000.00	9,989,300.00	9,991,900.00	1.800	1.817	1,742	02/06/2025
713448DX3	11333	Pepsi Inc.		10/10/2017	9,000,000.00	9,100,980.00	8,998,200.00	2.000	2.006	349	04/15/2021
713448EQ7	12045	Pepsi Inc.		03/19/2020	2,500,000.00	2,646,025.00	2,498,236.67	2.250	2.265	1,783	03/19/2025
713448EQ7	12047	Pepsi Inc.		03/19/2020	5,000,000.00	5,292,050.00	4,996,450.00	2.250	2.265	1,783	03/19/2025
713448EQ7	12051	Pepsi Inc.		03/20/2020	5,000,000.00	5,292,050.00	4,991,962.50	2.250	2.286	1,783	03/19/2025
717081DZ3	11871	PFIZER		10/16/2019	14,025,000.00	14,334,251.25	14,131,590.00	2.200	1.840	593	12/15/2021
742718EQ8	11126	Proctor & Gamble		11/03/2016	5,000,000.00	5,095,550.00	4,989,750.00	1.700	1.743	551	11/03/2021
742718FF1	12071	Proctor & Gamble		03/25/2020	3,000,000.00	3,214,350.00	2,995,231.75	2.450	2.484	1,789	03/25/2025
69353REW4	11826	PNC Bank NA		08/26/2019	3,150,000.00	3,187,642.50	3,153,811.50	2.150	2.075	363	04/29/2021
69353RFE3	11854	PNC Bank NA		09/16/2019	13,216,000.00	13,525,518.72	13,314,327.04	2.450	2.180	818	07/28/2022
69349LAG3	11909	PNC Bank NA		11/15/2019	15,000,000.00	15,482,850.00	15,265,950.00	2.700	2.116	914	11/01/2022
89236TEC5	11916	TOYOTA MOTOR CREDIT CORP		11/22/2019	5,000,000.00	5,127,000.00	5,039,950.00	2.150	1.855	860	09/08/2022
89236TEC5	11917	TOYOTA MOTOR CREDIT CORP		11/22/2019	15,000,000.00	15,381,000.00	15,122,250.00	2.150	1.849	860	09/08/2022
89233PT9	12072	TOYOTA MOTOR CREDIT CORP		03/26/2020	2,000,000.00	2,066,000.00	1,993,646.67	3.300	3.878	621	01/12/2022
89236TGX7	12081	TOYOTA MOTOR CREDIT CORP		04/01/2020	6,000,000.00	6,396,480.00	5,988,960.00	3.000	3.040	1,796	04/01/2025
89236TGW9	12083	TOYOTA MOTOR CREDIT CORP		04/01/2020	5,000,000.00	5,240,950.00	4,999,450.00	2.900	2.904	1,063	03/30/2023
07330NAJ4	11944	Truist Bank		12/13/2019	15,000,000.00	15,228,450.00	15,152,385.00	2.850	2.053	335	04/01/2021

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Corporate Notes											
89788JAB5	12026	Truist Bank		03/09/2020	10,000,000.00	9,979,300.00	9,993,000.00	1.250	1.274	1,042	03/09/2023
90331HPF4	11935	US BANK		12/09/2019	20,000,000.00	20,446,800.00	19,983,200.00	1.950	1.978	983	01/09/2023
90331HPJ6	12095	US BANK		04/09/2020	22,750,000.00	23,051,437.50	22,897,875.00	1.800	1.651	630	01/21/2022
92826CAB8	11709	VISA Inc.		04/11/2019	10,000,000.00	9,948,500.00	9,948,500.00	2.200	2.515	227	12/14/2020
92826CAB81	12052	VISA Inc.		03/20/2020	10,000,000.00	10,024,766.67	10,024,766.67	2.200	2.667	227	12/14/2020
95000U2B8	11896	Wells Fargo Bank		11/07/2019	15,000,000.00	15,360,600.00	15,173,250.00	2.625	2.183	812	07/22/2022
94988J5N3	11913	Wells Fargo Bank		11/21/2019	13,000,000.00	13,141,180.00	13,108,550.00	2.600	1.862	259	01/15/2021
95001D6U9	12124	Wells Fargo Securities LLC		04/30/2020	5,000,000.00	4,997,600.00	5,000,000.00	2.150	2.150	1,094	04/30/2023
931142DU4	11342	Walmart		10/20/2017	5,000,000.00	5,221,650.00	4,999,600.00	2.350	2.351	958	12/15/2022
931142EA7	11344	Walmart		10/20/2017	5,000,000.00	5,038,000.00	4,992,750.00	1.900	1.947	228	12/15/2020
931142EJ8	11535	Walmart		06/27/2018	3,000,000.00	3,089,940.00	2,999,850.00	3.125	3.127	418	06/23/2021
931142EK5	11536	Walmart		06/27/2018	2,000,000.00	2,159,360.00	1,999,460.00	3.400	3.406	1,151	06/26/2023
931142EG4	11537	Walmart		06/27/2018	2,000,000.00	2,006,960.00	1,999,380.00	2.850	2.866	53	06/23/2020
Subtotal and Average			738,081,359.21		748,054,000.00	762,433,098.13	750,396,418.78	2.197	668		
Washington Supranational Obligation											
45818WCS3	11932	INTERAMER DEV		12/03/2019	10,000,000.00	10,568,800.00	9,999,500.00	1.700	1.719	1,659	11/15/2024
45818WCS3	11950	INTERAMER DEV		12/16/2019	25,000,000.00	26,422,000.00	24,927,597.22	1.700	1.793	1,659	11/15/2024
45905UQ49	11356	International Bank Recon & D		10/26/2017	25,000,000.00	25,124,500.00	25,000,000.00	1.800	1.800	91	07/31/2020
45905UQ80	11464	International Bank Recon & D		03/27/2018	10,000,000.00	10,084,700.00	9,839,000.00	1.950	2.292	192	11/09/2020
45905UQ80	11538	International Bank Recon & D		06/28/2018	10,000,000.00	10,084,700.00	9,826,900.00	1.950	2.710	192	11/09/2020
459058GH0	11544	International Bank Recon & D		07/25/2018	10,000,000.00	10,281,200.00	9,976,600.00	2.750	2.832	448	07/23/2021
45905UQ80	11555	International Bank Recon & D		08/30/2018	10,000,000.00	10,084,700.00	9,813,622.60	1.950	2.832	192	11/09/2020
459058HLO	11893	International Bank Recon & D		11/06/2019	10,000,000.00	10,002,400.00	10,000,000.00	2.250	2.250	1,650	11/06/2024
459058HP1	11912	International Bank Recon & D		11/20/2019	20,000,000.00	20,137,400.00	19,995,972.22	2.050	2.063	1,657	11/13/2024
459058HP1	11930	International Bank Recon & D		11/27/2019	20,000,000.00	20,137,400.00	20,003,944.44	2.050	2.063	1,657	11/13/2024
45905U5U4	11981	International Bank Recon & D		01/27/2020	10,000,000.00	10,085,000.00	10,000,000.00	1.750	1.750	1,001	01/27/2023
45905U5U4	11982	International Bank Recon & D		01/27/2020	15,000,000.00	15,127,500.00	15,000,000.00	1.750	1.750	1,001	01/27/2023
45950VNP7	11974	IFCDN		01/17/2020	25,000,000.00	26,306,750.00	24,961,916.67	1.680	1.719	1,715	01/10/2025
Subtotal and Average			199,345,053.15		200,000,000.00	204,447,050.00	199,345,053.15	2.026	1,108		
Commercial Paper Disc. -Amortizing											
46640PGX5	11993	J.P. Morgan		01/30/2020	50,000,000.00	49,924,000.00	49,573,000.00		1.737	91	07/31/2020
46640PGX5	12021	J.P. Morgan		02/21/2020	50,000,000.00	49,924,000.00	49,639,986.11	1.610	1.644	91	07/31/2020
46640PGX5	12097	J.P. Morgan		04/15/2020	50,000,000.00	49,924,000.00	49,866,250.00	0.900	0.915	91	07/31/2020

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Commercial Paper Disc. -Amortizing											
46640PKG7	12119	J.P. Morgan		04/29/2020	50,000,000.00	49,864,500.00	49,900,833.33	0.420	0.427	168	10/16/2020
89233GGX8	12022	TOYOTA MOTOR CREDIT CORP		02/21/2020	50,000,000.00	49,924,000.00	49,637,750.00	1.620	1.654	91	07/31/2020
89233GGN0	12033	TOYOTA MOTOR CREDIT CORP		03/12/2020	50,000,000.00	49,930,500.00	49,778,166.67	1.210	1.232	82	07/22/2020
89233GG83	12037	TOYOTA MOTOR CREDIT CORP		03/16/2020	50,000,000.00	49,942,500.00	49,778,333.33	1.400	1.426	68	07/08/2020
89233GG18	12073	TOYOTA MOTOR CREDIT CORP		03/26/2020	50,000,000.00	49,948,500.00	49,657,805.56	2.540	2.593	61	07/01/2020
89233GLA2	12096	TOYOTA MOTOR CREDIT CORP		04/09/2020	50,000,000.00	49,839,000.00	49,453,541.67	1.830	1.904	193	11/10/2020
Subtotal and Average			364,253,027.78		450,000,000.00	449,221,000.00	447,285,666.67		1.502	104	
Agency Bullets (Aaa/AA+)											
3132X0Q53	11469	FARMER MAC		03/29/2018	10,000,000.00	10,220,700.00	9,995,100.00	2.600	2.617	332	03/29/2021
3132X0U25	11486	FARMER MAC		04/19/2018	30,000,000.00	31,766,400.00	29,982,000.00	2.800	2.813	1,083	04/19/2023
3132X0U25	11487	FARMER MAC		04/19/2018	40,000,000.00	42,355,200.00	39,976,000.00	2.800	2.813	1,083	04/19/2023
3132X0U25	11488	FARMER MAC		04/19/2018	30,000,000.00	31,766,400.00	29,982,000.00	2.800	2.813	1,083	04/19/2023
31422BEV8	11731	FARMER MAC		04/22/2019	50,000,000.00	51,399,000.00	50,000,000.00	2.485	2.485	521	10/04/2021
31422BEX4	11736	FARMER MAC		04/24/2019	50,000,000.00	52,105,000.00	50,000,000.00	2.475	2.475	886	10/04/2022
31422BFL9	11755	FARMER MAC		05/10/2019	25,000,000.00	26,469,750.00	25,000,000.00	2.400	2.400	1,400	03/01/2024
31422BFK1	11756	FARMER MAC		05/10/2019	25,000,000.00	26,526,750.00	25,000,000.00	2.400	2.400	1,461	05/01/2024
31422BJB7	11793	FARMER MAC		07/22/2019	25,000,000.00	26,025,000.00	25,000,000.00	1.970	1.970	1,341	01/02/2024
31422BPC8	11911	FARMER MAC		11/20/2019	20,000,000.00	20,636,400.00	20,000,000.00	1.720	1.720	1,298	11/20/2023
31422BQK9	11955	FARMER MAC		12/20/2019	25,000,000.00	25,893,500.00	24,988,750.00	1.690	1.700	1,603	09/20/2024
31422BQW3	11956	FARMER MAC		12/20/2019	40,000,000.00	41,259,200.00	40,000,000.00	1.740	1.740	1,249	10/02/2023
31422BYV6	12115	FARMER MAC		04/27/2020	35,000,000.00	35,041,650.00	34,979,000.00	0.550	0.569	1,182	07/27/2023
3133EHW58	11374	Federal Farm Credit Bank		11/27/2017	10,000,000.00	10,096,500.00	9,997,100.00	1.900	1.910	210	11/27/2020
3133EJLZ0	11493	Federal Farm Credit Bank		04/23/2018	10,000,000.00	10,219,800.00	9,985,900.00	2.625	2.674	357	04/23/2021
3133EKQU3	11778	Federal Farm Credit Bank		06/21/2019	30,000,000.00	31,684,500.00	29,984,700.00	1.950	1.961	1,504	06/13/2024
3133EKTU8	11784	Federal Farm Credit Bank		07/02/2019	12,000,000.00	12,640,800.00	11,998,320.00	1.900	1.903	1,522	07/01/2024
3133EKUA2	11785	Federal Farm Credit Bank		07/02/2019	15,000,000.00	15,590,250.00	14,989,800.00	1.850	1.870	1,006	02/01/2023
3133EKYJ9	11807	Federal Farm Credit Bank		08/08/2019	15,000,000.00	15,499,650.00	15,111,300.00	1.850	1.595	826	08/05/2022
3133EKZK5	11812	Federal Farm Credit Bank		08/14/2019	20,000,000.00	20,733,000.00	19,992,000.00	1.600	1.610	1,200	08/14/2023
3133EKA63	11814	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,414,900.00	9,982,800.00	1.600	1.636	1,568	08/16/2024
3133EKM45	11845	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,262,100.00	9,989,100.00	1.500	1.537	858	09/06/2022
3133EKP67	11855	Federal Farm Credit Bank		09/17/2019	10,000,000.00	10,185,200.00	9,981,600.00	1.625	1.719	504	09/17/2021
3133ELDK7	11945	Federal Farm Credit Bank		12/16/2019	35,000,000.00	35,942,550.00	34,998,145.70	1.630	1.632	775	06/15/2022
3133ELDK7	11946	Federal Farm Credit Bank		12/16/2019	10,000,000.00	10,269,300.00	9,999,470.20	1.630	1.632	775	06/15/2022
3133ELDK7	11947	Federal Farm Credit Bank		12/16/2019	30,000,000.00	30,807,900.00	29,998,410.60	1.630	1.632	775	06/15/2022

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Agency Bullets (Aaa/AA+)											
3133ELKN3	12001	Federal Farm Credit Bank		01/31/2020	25,000,000.00	25,539,000.00	25,068,229.17	1.550	1.417	637	01/28/2022
3133ELHR8	12002	Federal Farm Credit Bank		01/31/2020	25,000,000.00	25,556,000.00	25,095,861.11	1.600	1.425	630	01/21/2022
3130A7CV5	10911	Federal Home Loan Bank		02/18/2016	5,000,000.00	5,044,850.00	4,979,800.00	1.375	1.459	293	02/18/2021
3130A7CV5	10912	Federal Home Loan Bank		02/18/2016	15,000,000.00	15,134,550.00	14,939,400.00	1.375	1.459	293	02/18/2021
3130AABG2	11148	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,128,200.00	4,980,100.00	1.875	1.959	577	11/29/2021
3130AABG2	11149	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,128,200.00	4,980,100.00	1.875	1.959	577	11/29/2021
3130AABG2	11150	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,128,200.00	4,980,100.00	1.875	1.959	577	11/29/2021
3130ACE26	11312	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,049,000.00	9,967,900.00	1.375	1.483	150	09/28/2020
3130ACE26	11313	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,049,000.00	9,967,900.00	1.375	1.483	150	09/28/2020
3130ACE26	11314	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,049,000.00	9,967,900.00	1.375	1.483	150	09/28/2020
3130AECJ7	11512	Federal Home Loan Bank		05/21/2018	15,000,000.00	15,025,350.00	14,994,600.00	2.625	2.643	27	05/28/2020
3130AEWA4	11564	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,128,550.00	14,967,750.00	2.625	2.733	153	10/01/2020
3130AEWA4	11565	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,128,550.00	14,967,750.00	2.625	2.733	153	10/01/2020
3130AF5B9	11576	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,399,100.00	9,993,500.00	3.000	3.023	529	10/12/2021
3130AF5B9	11577	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,399,100.00	9,993,500.00	3.000	3.023	529	10/12/2021
3130AGLD5	11786	Federal Home Loan Bank		07/03/2019	15,000,000.00	15,297,900.00	15,014,070.00	1.875	1.827	432	07/07/2021
3130AGWK7	11815	Federal Home Loan Bank		08/16/2019	12,000,000.00	12,533,160.00	11,971,800.00	1.500	2.136	1,567	08/15/2024
3130AGWK7	11816	Federal Home Loan Bank		08/16/2019	20,000,000.00	20,888,600.00	19,953,000.00	1.500	1.549	1,567	08/15/2024
3130AGWK7	11817	Federal Home Loan Bank		08/16/2019	20,000,000.00	20,888,600.00	19,953,000.00	1.500	1.549	1,567	08/15/2024
313380GJ0	11888	Federal Home Loan Bank		10/30/2019	25,000,000.00	26,000,000.00	25,216,250.00	2.000	1.688	861	09/09/2022
313380GJ0	11889	Federal Home Loan Bank		10/30/2019	14,710,000.00	15,298,400.00	14,838,271.20	2.000	1.686	861	09/09/2022
3130AHJY0	11900	Federal Home Loan Bank		11/08/2019	20,000,000.00	20,418,200.00	19,965,800.00	1.625	1.711	567	11/19/2021
3130AHJY0	11901	Federal Home Loan Bank		11/08/2019	30,000,000.00	30,627,300.00	29,948,700.00	1.625	1.711	567	11/19/2021
3130AHSR5	11958	Federal Home Loan Bank		12/20/2019	15,000,000.00	15,334,350.00	14,983,800.00	1.625	1.680	598	12/20/2021
3130AHSR5	11959	Federal Home Loan Bank		12/20/2019	15,000,000.00	15,334,350.00	14,983,800.00	1.625	1.680	598	12/20/2021
3130AHSR5	11960	Federal Home Loan Bank		12/20/2019	9,000,000.00	9,200,610.00	8,990,280.00	1.625	1.680	598	12/20/2021
3130AJ7E3	12020	Federal Home Loan Bank		02/21/2020	14,000,000.00	14,408,380.00	13,974,240.00	1.375	1.438	1,022	02/17/2023
3130AJ7E3	12023	Federal Home Loan Bank		02/21/2020	15,000,000.00	15,437,550.00	14,972,400.00	1.375	1.438	1,022	02/17/2023
3137EAEC9	11066	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	10,112,000.00	9,949,200.00	1.125	1.230	468	08/12/2021
3137EAEK1	11367	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,092,100.00	9,990,400.00	1.875	1.908	200	11/17/2020
3137EAEL9	11368	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,092,100.00	9,990,400.00	1.875	1.908	200	11/17/2020
3137EAEL9	11446	Federal Home Loan Mtg Corp		02/16/2018	10,000,000.00	10,173,200.00	9,973,600.00	2.375	2.467	291	02/16/2021
3137EAEN5	11520	Federal Home Loan Mtg Corp		06/11/2018	15,000,000.00	16,119,450.00	14,918,400.00	2.750	2.867	1,144	06/19/2023
3137EAEP0	12014	Federal Home Loan Mtg Corp		02/14/2020	15,000,000.00	15,665,400.00	14,988,450.00	1.500	1.516	1,748	02/12/2025
3137EAEP0	12015	Federal Home Loan Mtg Corp		02/14/2020	10,000,000.00	10,443,600.00	9,992,300.00	1.500	1.516	1,748	02/12/2025
3135G0S38	11184	Federal National Mtg Assn		01/09/2017	15,000,000.00	15,440,250.00	14,973,150.00	2.000	2.038	614	01/05/2022

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Agency Bullets (Aaa/AA+)											
3135G0T60	11309	Federal National Mtg Assn		08/01/2017	10,000,000.00	10,032,800.00	9,969,700.00	1.500	1.604	90	07/30/2020
3135G0T60	11310	Federal National Mtg Assn		08/01/2017	10,000,000.00	10,032,800.00	9,969,700.00	1.500	1.604	90	07/30/2020
3135G0T78	11331	Federal National Mtg Assn		10/06/2017	15,000,000.00	15,605,550.00	14,990,100.00	2.000	2.014	887	10/05/2022
3135G0T78	11332	Federal National Mtg Assn		10/06/2017	10,000,000.00	10,403,700.00	9,993,400.00	2.000	2.014	887	10/05/2022
3135G0U27	11479	Federal National Mtg Assn		04/13/2018	10,000,000.00	10,220,900.00	9,985,100.00	2.500	2.552	347	04/13/2021
3135G0U43	11568	Federal National Mtg Assn		09/14/2018	20,000,000.00	21,655,400.00	19,918,000.00	2.875	2.964	1,229	09/12/2023
3135G0U84	11588	Federal National Mtg Assn		11/01/2018	10,000,000.00	10,131,800.00	9,994,200.00	2.875	2.905	182	10/30/2020
3135G0U92	11644	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,398,400.00	9,992,800.00	2.625	2.650	620	01/11/2022
3135G0U92	11645	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,398,400.00	9,992,800.00	2.625	2.650	620	01/11/2022
3135G0V34	11657	Federal National Mtg Assn		02/08/2019	20,000,000.00	21,539,400.00	19,925,600.00	2.500	2.580	1,375	02/05/2024
3135G0V34	11658	Federal National Mtg Assn		02/08/2019	20,000,000.00	21,539,400.00	19,925,600.00	2.500	2.580	1,375	02/05/2024
3135G0V59	11718	Federal National Mtg Assn		04/12/2019	15,000,000.00	15,580,800.00	14,950,800.00	2.250	2.364	711	04/12/2022
3135G0V59	11719	Federal National Mtg Assn		04/12/2019	30,000,000.00	31,161,600.00	29,870,400.00	2.250	2.400	711	04/12/2022
3135G0V75	11788	Federal National Mtg Assn		07/08/2019	20,000,000.00	21,031,600.00	19,924,200.00	1.750	1.830	1,523	07/02/2024
3135G0W33	11840	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,517,400.00	19,930,400.00	1.375	1.494	858	09/06/2022
3135G0W33	11841	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,517,400.00	19,930,400.00	1.375	1.494	858	09/06/2022
3135G0W33	11842	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,517,400.00	19,930,400.00	1.375	1.494	858	09/06/2022
3135G0W66	11872	Federal National Mtg Assn		10/18/2019	20,000,000.00	20,935,200.00	19,965,800.00	1.625	1.661	1,628	10/15/2024
3135G0W66	11875	Federal National Mtg Assn		10/18/2019	25,000,000.00	26,169,000.00	24,957,250.00	1.625	1.661	1,628	10/15/2024
3135G0W66	11876	Federal National Mtg Assn		10/18/2019	25,000,000.00	26,169,000.00	24,957,250.00	1.625	1.661	1,628	10/15/2024
3135G0W66	11918	Federal National Mtg Assn		11/22/2019	25,000,000.00	26,169,000.00	24,939,515.00	1.625	1.677	1,628	10/15/2024
3135G0X24	11969	Federal National Mtg Assn		01/10/2020	20,000,000.00	21,009,200.00	19,936,200.00	1.625	1.692	1,712	01/07/2025
3135G0X24	11970	Federal National Mtg Assn		01/10/2020	20,000,000.00	21,009,200.00	19,936,200.00	1.625	1.692	1,712	01/07/2025
Subtotal and Average			1,554,136,027.95		1,526,710,000.00	1,581,248,900.00	1,525,183,012.98		1.967	958	
Federal Agency Disc. -Amortizing											
313384WN5	11995	Federal Home Loan Bk Disc Note		01/30/2020	20,000,000.00	19,999,800.00	19,914,794.44		1.616	6	05/07/2020
313384G29	12108	Federal Home Loan Bk Disc Note		04/24/2020	50,000,000.00	49,975,000.00	49,975,833.33	0.120	0.123	138	09/16/2020
313384M48	12109	Federal Home Loan Bk Disc Note		04/24/2020	20,000,000.00	19,987,000.00	19,985,455.56	0.140	0.144	180	10/28/2020
313396M42	12111	Freddie Mac Discount Notes		04/24/2020	30,000,000.00	29,980,500.00	29,981,300.00	0.120	0.123	180	10/28/2020
Subtotal and Average			43,234,731.85		120,000,000.00	119,942,300.00	119,857,383.33		0.375	134	
Treasury Notes and Bonds											
912828VV9	11702	U.S. Treasury		04/09/2019	50,000,000.00	50,340,000.00	49,818,359.40	2.125	2.391	122	08/31/2020
912828F21	11712	U.S. Treasury		04/11/2019	50,000,000.00	51,383,000.00	49,771,484.39	2.125	2.316	517	09/30/2021

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Treasury Notes and Bonds											
9128282D1	11744	U.S. Treasury		04/29/2019	50,000,000.00	51,838,000.00	48,093,750.00	1.375	2.304	1,217	08/31/2023
912828S92	11791	U.S. Treasury		07/16/2019	50,000,000.00	51,597,500.00	48,804,687.50	1.250	1.867	1,186	07/31/2023
9128282S8	11808	U.S. Treasury		08/13/2019	50,000,000.00	51,633,000.00	50,044,921.90	1.625	1.595	852	08/31/2022
9128282D1	11832	U.S. Treasury		08/28/2019	50,000,000.00	51,838,000.00	49,966,796.88	1.375	1.392	1,217	08/31/2023
912828S92	11843	U.S. Treasury		09/06/2019	50,000,000.00	51,597,500.00	49,636,718.75	1.250	1.442	1,186	07/31/2023
912828YC8	11844	U.S. Treasury		09/06/2019	50,000,000.00	50,894,500.00	49,974,609.38	1.500	1.526	487	08/31/2021
912828VB3	11862	U.S. Treasury		09/26/2019	50,000,000.00	52,261,500.00	50,253,906.25	1.750	1.605	1,109	05/15/2023
912828YH7	11879	U.S. Treasury		10/25/2019	50,000,000.00	52,558,500.00	49,654,296.90	1.500	1.593	1,613	09/30/2024
912828XM7	11880	U.S. Treasury		10/25/2019	50,000,000.00	50,190,500.00	49,994,140.65	1.625	1.639	91	07/31/2020
912828Y87	11919	U.S. Treasury		11/22/2019	50,000,000.00	53,008,000.00	50,298,828.15	1.750	1.617	1,552	07/31/2024
912828Y87	11936	U.S. Treasury		12/10/2019	50,000,000.00	53,008,000.00	50,134,765.65	1.750	1.689	1,552	07/31/2024
912828S27	11951	U.S. Treasury		12/16/2019	50,000,000.00	50,558,500.00	49,587,890.63	1.125	1.669	425	06/30/2021
9128287A2	11997	U.S. Treasury		01/31/2020	50,000,000.00	50,855,500.00	50,190,290.18	1.625	1.451	425	06/30/2021
912828G53	11998	U.S. Treasury		01/31/2020	50,000,000.00	51,330,000.00	50,596,311.48	1.875	1.389	578	11/30/2021
912828YJ3	11999	U.S. Treasury		01/31/2020	50,000,000.00	50,935,500.00	50,070,312.50	1.500	1.414	517	09/30/2021
9128282F6	12000	U.S. Treasury		01/31/2020	50,000,000.00	50,629,000.00	49,769,531.25	1.125	1.421	487	08/31/2021
Subtotal and Average			896,661,601.84		900,000,000.00	926,456,500.00	896,661,601.84		1.683	840	

Agency Callables (Aaa/AA+)

31422BRL6	11965	FARMER MAC		12/27/2019	25,000,000.00	25,553,000.00	25,000,000.00	1.900	1.900	1,701	12/27/2024
31422BWE6	12042	FARMER MAC		03/18/2020	10,000,000.00	10,001,900.00	10,000,000.00	0.720	0.720	321	03/18/2021
3133EKF27	11827	Federal Farm Credit Bank		08/26/2019	20,000,000.00	20,086,400.00	20,000,000.00	1.850	1.850	847	08/26/2022
3133ELGX6	11975	Federal Farm Credit Bank		01/17/2020	15,000,000.00	15,123,900.00	14,998,133.33	1.580	1.595	622	01/13/2022
3133ELMD3	12008	Federal Farm Credit Bank		02/10/2020	10,000,000.00	10,067,900.00	10,000,000.00	1.600	1.600	1,015	02/10/2023
3133ELWZ3	12102	Federal Farm Credit Bank		04/21/2020	15,000,000.00	14,997,900.00	15,000,000.00	0.840	0.840	1,085	04/21/2023
3130A8ZA4	11068	Federal Home Loan Bank		08/22/2016	22,200,000.00	22,202,442.00	22,200,000.00	1.230	1.230	21	05/22/2020
3130ACN83	11358	Federal Home Loan Bank		10/30/2017	15,000,000.00	15,007,950.00	15,000,000.00	1.700	1.700	14	05/15/2020
3130ACN83	11396	Federal Home Loan Bank		12/13/2017	10,000,000.00	10,005,300.00	9,952,000.00	1.700	1.903	14	05/15/2020
3130ACN83	11406	Federal Home Loan Bank		12/21/2017	15,000,000.00	15,007,950.00	14,896,500.00	1.700	1.995	14	05/15/2020
3130ACN83	11408	Federal Home Loan Bank		12/26/2017	20,000,000.00	20,010,600.00	19,875,000.00	1.700	1.969	14	05/15/2020
3130AHD67	11877	Federal Home Loan Bank		10/22/2019	14,765,000.00	14,859,053.05	14,765,000.00	2.000	2.000	1,629	10/16/2024
3130AHP31	11938	Federal Home Loan Bank		12/11/2019	15,000,000.00	15,070,950.00	15,000,000.00	2.000	2.000	1,685	12/11/2024
3130AHP31	11939	Federal Home Loan Bank		12/11/2019	10,000,000.00	10,047,300.00	10,000,000.00	2.000	2.000	1,685	12/11/2024
3130AHP31	11940	Federal Home Loan Bank		12/11/2019	10,000,000.00	10,047,300.00	10,000,000.00	2.000	2.000	1,685	12/11/2024
3130AHP31	11948	Federal Home Loan Bank		12/16/2019	25,000,000.00	25,118,250.00	25,006,944.44	2.000	2.000	1,685	12/11/2024

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Agency Callables (Aaa/AA+)											
3130AHWB5	11978	Federal Home Loan Bank		01/22/2020	25,000,000.00	25,081,750.00	24,992,638.89		1.799	1,726	01/21/2025
3130AJ5Q8	12012	Federal Home Loan Bank		02/14/2020	10,000,000.00	10,003,000.00	10,000,000.00	1.750	1.750	1,019	02/14/2023
3130AJ5Q8	12013	Federal Home Loan Bank		02/14/2020	10,000,000.00	10,003,000.00	10,000,000.00	1.750	1.750	1,019	02/14/2023
3134GBHQ8	11260	Federal Home Loan Mtg Corp		04/27/2017	20,000,000.00	20,072,000.00	20,000,000.00	1.700	1.700	87	07/27/2020
3134GBYF3	11308	Federal Home Loan Mtg Corp		07/27/2017	10,000,000.00	10,117,500.00	10,000,000.00	1.800	1.800	271	01/27/2021
3134GTKG7	11750	Federal Home Loan Mtg Corp		05/03/2019	20,000,000.00	20,399,200.00	20,000,000.00	2.600	2.600	1,463	05/03/2024
3134GTRQ8	11767	Federal Home Loan Mtg Corp		06/03/2019	25,000,000.00	25,045,000.00	25,000,000.00	2.550	2.550	1,494	06/03/2024
3134GTRK1	11775	Federal Home Loan Mtg Corp		06/17/2019	15,000,000.00	15,038,250.00	15,000,000.00	2.550	2.550	1,508	06/17/2024
3134GTTK9	11779	Federal Home Loan Mtg Corp		06/26/2019	10,000,000.00	10,027,700.00	10,000,000.00	2.375	2.375	1,517	06/26/2024
3134GTM34	11803	Federal Home Loan Mtg Corp		07/31/2019	10,000,000.00	10,036,200.00	10,000,000.00	2.070	2.070	819	07/29/2022
3134GTU84	11804	Federal Home Loan Mtg Corp		08/05/2019	10,000,000.00	10,001,900.00	10,000,000.00	2.000	2.000	461	08/05/2021
3134GT3X9	11830	Federal Home Loan Mtg Corp		08/28/2019	15,000,000.00	15,024,600.00	15,000,000.00	2.010	2.010	1,580	08/28/2024
3134GT5A7	11838	Federal Home Loan Mtg Corp		09/05/2019	15,000,000.00	15,014,850.00	14,956,500.00	1.750	1.826	1,222	09/05/2023
3134GT6H1	11853	Federal Home Loan Mtg Corp		09/11/2019	13,000,000.00	13,019,630.00	12,993,500.00	2.000	2.011	1,592	09/09/2024
3134GUMS6	11885	Federal Home Loan Mtg Corp		10/29/2019	15,000,000.00	15,048,900.00	15,000,000.00	1.800	1.800	819	07/29/2022
3134GULJ7	11886	Federal Home Loan Mtg Corp		10/30/2019	10,000,000.00	10,031,100.00	10,000,000.00	2.000	2.000	1,551	07/30/2024
3134GUNE6	11902	Federal Home Loan Mtg Corp		11/12/2019	10,000,000.00	10,069,400.00	10,000,000.00	2.000	2.000	1,656	11/12/2024
3134GUTU4	11922	Federal Home Loan Mtg Corp		11/25/2019	15,000,000.00	15,014,700.00	14,996,250.00	2.000	2.005	1,669	11/25/2024
3134GUWP1	11929	Federal Home Loan Mtg Corp		11/27/2019	10,000,000.00	10,073,500.00	10,000,000.00	1.800	1.800	1,305	11/27/2023
3134GUV E7	11933	Federal Home Loan Mtg Corp		12/04/2019	15,000,000.00	15,019,800.00	15,000,000.00	2.000	2.000	1,678	12/04/2024
3134GUWN6	11934	Federal Home Loan Mtg Corp		12/09/2019	25,000,000.00	25,195,250.00	25,000,000.00	1.700	1.700	952	12/09/2022
3134GUVJ6	11941	Federal Home Loan Mtg Corp		12/11/2019	25,000,000.00	25,199,000.00	25,000,000.00	1.800	1.800	1,319	12/11/2023
3134GUB90	11953	Federal Home Loan Mtg Corp		12/18/2019	25,000,000.00	25,132,250.00	25,000,000.00	1.900	1.900	1,235	09/18/2023
3134GUC81	11954	Federal Home Loan Mtg Corp		12/19/2019	25,000,000.00	25,134,750.00	25,000,000.00	1.957	1.957	1,509	06/18/2024
3134GUB66	11961	Federal Home Loan Mtg Corp		12/23/2019	15,000,000.00	15,030,300.00	15,000,000.00	2.050	2.050	1,697	12/23/2024
3134GUJ84	11964	Federal Home Loan Mtg Corp		12/26/2019	15,000,000.00	15,033,450.00	15,000,000.00	1.900	1.900	1,243	09/26/2023
3134GUG53	11966	Federal Home Loan Mtg Corp		12/27/2019	25,000,000.00	25,142,250.00	25,000,000.00	1.846	1.846	1,148	06/23/2023
3134GUH29	11967	Federal Home Loan Mtg Corp		12/30/2019	15,000,000.00	15,140,100.00	15,000,000.00	1.850	1.850	1,336	12/28/2023
31422BUH1	12007	Federal Home Loan Mtg Corp		02/10/2020	10,000,000.00	10,088,800.00	10,000,000.00	1.680	0.487	1,015	02/10/2023
31422BUS7	12016	Federal Home Loan Mtg Corp		02/18/2020	25,000,000.00	25,465,000.00	25,000,000.00	1.680	1.680	1,754	02/18/2025
3134GVJG4	12087	Federal Home Loan Mtg Corp		04/06/2020	15,000,000.00	15,012,600.00	15,000,000.00	1.150	1.150	1,070	04/06/2023
3134GVJG4	12088	Federal Home Loan Mtg Corp		04/06/2020	15,000,000.00	15,012,600.00	15,000,000.00	1.150	1.150	1,070	04/06/2023
3134GVJG4	12089	Federal Home Loan Mtg Corp		04/06/2020	15,000,000.00	15,012,600.00	15,000,000.00	1.150	1.150	1,070	04/06/2023
3134GVJN9	12092	Federal Home Loan Mtg Corp		04/08/2020	15,000,000.00	15,011,250.00	15,000,000.00	1.200	1.200	1,070	04/06/2023
3134GVKV9	12099	Federal Home Loan Mtg Corp		04/17/2020	15,000,000.00	15,002,250.00	15,000,000.00	1.375	1.375	1,812	04/17/2025
3134GVKF4	12100	Federal Home Loan Mtg Corp		04/17/2020	15,000,000.00	15,007,650.00	15,000,000.00	1.200	1.200	1,811	04/16/2025

Portfolio POOL
RC
PM (PRF_PM2) 7.3.0

**Alameda County Investment Pool
Portfolio Management
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Agency Callables (Aaa/AA+)											
3134GVKB3	12101	Federal Home Loan Mtg Corp		04/17/2020	25,000,000.00	25,013,000.00	25,000,000.00	1.000	1.000	1,811	04/16/2025
3134VKE7	12105	Federal Home Loan Mtg Corp		04/22/2020	25,000,000.00	25,000,000.00	25,000,000.00	1.050	1.050	1,452	04/22/2024
3134GVMP0	12113	Federal Home Loan Mtg Corp		04/27/2020	25,000,000.00	24,989,750.00	25,000,000.00	0.810	0.810	1,274	10/27/2023
3134GVL7	12114	Federal Home Loan Mtg Corp		04/27/2020	10,000,000.00	9,992,300.00	10,000,000.00	0.800	0.800	1,274	10/27/2023
3134GVPB8	12116	Federal Home Loan Mtg Corp		04/27/2020	15,000,000.00	15,019,800.00	15,000,000.00	0.670	0.670	1,091	04/27/2023
3134GVPL6	12123	Federal Home Loan Mtg Corp		04/30/2020	15,000,000.00	15,003,300.00	14,995,500.00	0.650	0.659	1,277	10/30/2023
3136G4PK3	11398	Federal National Mtg Assn		12/14/2017	15,000,000.00	15,059,250.00	14,898,600.00	1.750	2.000	150	09/28/2020
3136G05D9	11745	Federal National Mtg Assn		04/29/2019	25,000,000.00	25,199,000.00	24,734,250.00	1.660	2.358	203	11/20/2020
3136G4UA9	11983	Federal National Mtg Assn		01/27/2020	10,000,000.00	10,096,000.00	9,995,000.00	1.700	1.717	1,001	01/27/2023
3135G0X73	11990	Federal National Mtg Assn		01/30/2020	25,000,000.00	25,054,750.00	25,000,000.00	1.750	1.750	1,004	01/30/2023
3135G0X81	11992	Federal National Mtg Assn		01/30/2020	20,000,000.00	20,042,600.00	20,000,000.00	1.700	1.700	1,004	01/30/2023
3135G03Q4	12106	Federal National Mtg Assn		04/23/2020	15,000,000.00	15,001,200.00	15,000,000.00	1.100	1.115	1,818	04/23/2025
Subtotal and Average			972,662,858.22		1,054,965,000.00	1,059,441,125.05	1,054,255,816.66		1.693	1,160	
Asset Backed Securities											
02008QAB6	11770	Ally Auto Receivables Trust		06/11/2019	3,326,560.89	3,344,357.99	3,326,224.24	2.340	2.300	805	07/15/2022
02007RAC3	11856	Ally Auto Receivables Trust		09/17/2019	9,500,000.00	9,608,870.00	9,499,732.10	1.300	1.283	1,475	05/15/2024
02007TAC9	11942	Ally Auto Receivables Trust		12/11/2019	3,250,000.00	3,297,060.00	3,249,440.35	1.840	1.033	1,506	06/15/2024
05588CAC6	11858	BMW Vehicle Owner Trust		09/18/2019	4,500,000.00	4,572,450.00	4,499,395.20	1.920	1.934	1,364	01/25/2024
05588CAB8	11860	BMW Vehicle Owner Trust		09/18/2019	3,058,193.22	3,070,762.39	3,058,128.69	2.050	2.060	754	05/25/2022
14315XAB4	11976	CarMax Auto Owner Trust		01/22/2020	3,500,000.00	3,520,125.00	3,499,766.90	1.300	1.308	1,081	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	1,690	12/16/2024
14042WAC4	11760	Capital One Prime Auto Rec		05/30/2019	3,000,000.00	3,060,030.00	2,999,392.20	2.510	2.533	1,293	11/15/2023
14043TAF3	11859	Capital One Prime Auto Rec		09/18/2019	5,000,000.00	5,102,300.00	4,999,719.00	1.920	1.930	1,475	05/15/2024
14043MAC5	12019	Capital One Prime Auto Rec		02/19/2020	6,000,000.00	6,052,560.00	5,998,724.40	1.600	1.615	1,659	11/15/2024
14043MAC5	12043	Capital One Prime Auto Rec		03/18/2020	7,000,000.00	7,061,320.00	6,883,902.08	1.600	2.360	1,659	11/15/2024
254683CM5	11892	Dexia Credit Card		10/31/2019	9,650,000.00	9,883,723.00	9,647,927.18	1.890	1.907	1,628	10/15/2024
31680YAB3	11752	Fifth Third Auto Trust		05/08/2019	2,031,111.01	2,040,758.79	2,030,999.10	2.660	2.679	745	05/16/2022
34532DAD9	11777	Ford Credit Auto Owner Trust		06/21/2019	9,500,000.00	9,648,200.00	9,498,136.10	2.235	2.255	1,262	10/15/2023
34528DAE3	11800	Ford Credit Auto Owner Trust		07/30/2019	3,200,000.00	3,209,728.00	3,199,557.12	2.270	2.289	928	11/15/2022
34528DAD5	11801	Ford Credit Auto Owner Trust		07/30/2019	10,000,000.00	10,046,000.00	9,998,254.00	2.220	2.188	897	10/15/2022
34531KAD4	11915	Ford Credit Auto Owner Trust		11/22/2019	10,000,000.00	10,137,300.00	9,999,426.00	1.300	1.283	1,414	03/15/2024
34531MAB4	11986	Ford Credit Auto Owner Trust		01/28/2020	4,500,000.00	4,517,100.00	4,499,745.75	2.080	2.094	805	07/15/2022
34531MAD0	11987	Ford Credit Auto Owner Trust		01/28/2020	4,000,000.00	3,997,080.00	3,999,805.60	2.090	2.102	1,048	03/15/2023
36257FAD2	11726	GM Financial		04/17/2019	4,000,000.00	4,071,720.00	3,999,674.40	2.650	2.668	1,386	02/16/2024

**Alameda County Investment Pool
Portfolio Management
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Asset Backed Securities											
36257FAB6	11727	GM Financial		04/17/2019	1,807,748.05	1,813,641.31	1,807,585.35	2.660	2.681	776	06/16/2022
36257AAD3	11751	GM Financial		05/08/2019	1,750,000.00	1,766,380.00	1,749,939.63	2.670	2.687	689	03/21/2022
36257PAD0	11797	GM Financial		07/24/2019	3,000,000.00	3,021,060.00	2,999,634.60	1.300	1.309	1,446	04/16/2024
38013TAD3	11810	GM Financial		08/14/2019	5,500,000.00	5,532,835.00	5,499,393.35	2.030	1.973	780	06/20/2022
38013TAE1	11811	GM Financial		08/14/2019	2,500,000.00	2,493,900.00	2,499,765.00	2.030	1.988	1,175	07/20/2023
36258NAC6	11972	GM Financial		01/15/2020	2,500,000.00	2,536,575.00	2,499,411.25	1.840	1.858	1,599	09/16/2024
36258NAB8	11973	GM Financial		01/15/2020	1,500,000.00	1,505,970.00	1,499,935.65	1.830	1.840	991	01/17/2023
36259KAD9	12018	GM Financial		02/19/2020	2,750,000.00	2,745,022.50	2,749,752.50	1.670	1.622	963	12/20/2022
44932NAB6	11703	Hyundai Auto Rec Trust		04/10/2019	1,168,831.64	1,174,593.98	1,168,829.89	2.670	2.685	593	12/15/2021
44932NAD2	11706	Hyundai Auto Rec Trust		04/10/2019	3,000,000.00	3,059,430.00	2,999,605.20	2.660	2.630	1,140	06/15/2023
43815NAC8	11829	Hyundai Auto Rec Trust		08/27/2019	4,750,000.00	4,803,390.00	4,749,960.58	1.780	1.787	1,201	08/15/2023
44891JAC2	11894	Hyundai Auto Rec Trust		11/06/2019	3,500,000.00	3,545,850.00	3,499,838.65	1.940	1.950	1,385	02/15/2024
44891JAB4	11895	Hyundai Auto Rec Trust		11/06/2019	2,250,000.00	2,260,260.00	2,249,860.73	1.930	1.942	805	07/15/2022
43813VAC2	11923	Hyundai Auto Rec Trust		11/26/2019	13,500,000.00	13,707,900.00	13,497,594.30	1.830	1.846	1,357	01/18/2024
43813VAB4	11924	Hyundai Auto Rec Trust		11/26/2019	12,000,000.00	12,063,600.00	11,999,258.40	1.860	1.872	778	06/18/2022
43813RAC1	12024	Hyundai Auto Rec Trust		02/26/2020	10,000,000.00	10,115,600.00	9,998,040.00	1.610	1.625	1,452	04/22/2024
41284WAB6	11780	Harley Davidson Motorcycle		06/26/2019	1,985,427.98	1,993,548.38	1,985,403.16	2.370	2.383	744	05/15/2022
41284UAD6	11988	Harley Davidson Motorcycle		01/29/2020	2,775,000.00	2,769,144.75	2,774,394.77	1.870	1.887	1,628	10/15/2024
477870AC3	11798	John Deere Owner Trust		07/24/2019	1,250,000.00	1,259,200.00	1,249,734.63	2.210	2.107	1,323	12/15/2023
58769TAD7	11861	Mercedes Benz Auto Rec		09/25/2019	8,250,000.00	8,382,082.50	8,248,863.98	1.940	1.954	1,414	03/15/2024
65479NAB0	11984	Nissan Auto Lease Trust		01/27/2020	8,000,000.00	8,038,800.00	7,999,554.40	1.800	1.811	745	05/16/2022
65479NAD6	11985	Nissan Auto Lease Trust		01/27/2020	4,750,000.00	4,797,832.50	4,749,662.75	1.800	1.813	745	05/16/2022
89233MAD5	11905	Toyota Auto Rec Owners Trust		11/13/2019	7,000,000.00	7,128,100.00	6,999,494.60	1.920	1.931	1,355	01/16/2024
98162GAD4	11820	World Omni Automobile Lease		08/21/2019	4,800,000.00	4,778,736.00	4,799,216.16	2.030	2.049	928	11/15/2022
98162RAB4	11906	World Omni Automobile Lease		11/14/2019	6,750,000.00	6,787,665.00	6,749,775.23	1.960	1.970	1,020	02/15/2023
98162HAC4	12010	World Omni Automobile Lease		02/12/2020	5,250,000.00	5,215,402.50	5,249,510.18	1.700	1.712	989	01/15/2023
Subtotal and Average			231,100,524.02		230,302,872.79	232,537,375.99	230,161,376.75	1.905	1.199		
Municipal Bonds											
072024WP3	12038	Bay Area Ca Tran		03/17/2020	10,000,000.00	10,328,700.00	10,371,665.00	2.254	1.570	1,431	04/01/2024
072024WP3	12039	Bay Area Ca Tran		03/17/2020	10,000,000.00	10,328,700.00	10,264,600.00	2.254	1.575	1,431	04/01/2024
13063DRJ9	11878	St. of California		10/24/2019	5,000,000.00	5,177,700.00	5,100,050.00	2.400	1.870	1,248	10/01/2023
13032UJZ9	11920	California Health Facility		11/25/2019	2,000,000.00	2,005,380.00	2,000,000.00	1.893	1.880	761	06/01/2022
13032UJY2	11921	California Health Facility		11/25/2019	4,000,000.00	4,013,720.00	4,000,000.00	1.896	1.875	396	06/01/2021
Subtotal and Average			31,736,315.00		31,000,000.00	31,854,200.00	31,736,315.00	1.678	1.229		

**Alameda County Investment Pool
Portfolio Management
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity
Total and Average			6,958,214,832.34		7,284,201,872.79	7,393,195,549.17	7,278,052,645.16		1.644	646

**Alameda County Investment Pool
Transaction Activity Report
April 1, 2020 - April 30, 2020
Sorted by Fund - Transaction Date
All Funds**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
12082	100	38389XBT1	ORCL 2.5% MAT	Purchase	04/01/2020	Oracle Corp.	2,998,890.00			-2,998,890.00
12081	100	89236TGX7	TOYOTA MOTOR	Purchase	04/01/2020	TOYOTA MOTOR	5,988,960.00			-5,988,960.00
12083	100	89236TGW9	TOYOTA MOTOR	Purchase	04/01/2020	TOYOTA MOTOR	4,999,450.00			-4,999,450.00
11887	100	89233GD11	TOYOTA DISC NOTE	Redemption	04/01/2020	TOYOTA MOTOR		50,000,000.00		50,000,000.00
11564	100	3130AEWA4	FEDERAL HOME	Interest	04/01/2020	Federal Home Loan			196,875.00	196,875.00
11565	100	3130AEWA4	FEDERAL HOME	Interest	04/01/2020	Federal Home Loan			196,875.00	196,875.00
11878	100	13063DRJ9	CALIFORNIA ST,	Interest	04/01/2020	St. of California			52,333.34	52,333.34
11882	100	06051GGS2	BANKAM 2.328%	Interest	04/01/2020	Bank of America Corp			81,480.00	81,480.00
11882	100	06051GGS2	BANKAM 2.328%	Accr Int	04/01/2020	Bank of America Corp		12,674.67	-12,674.67	0.00
11944	100	07330NAJ4	TRUIST 2.85% MAT	Interest	04/01/2020	Truist Bank			213,750.00	213,750.00
11944	100	07330NAJ4	TRUIST 2.85% MAT	Accr Int	04/01/2020	Truist Bank		85,500.00	-85,500.00	0.00
12039	100	072024WP3	BAYTRN 2.254%	Interest	04/01/2020	Bay Area Ca Tran			231,661.12	231,661.12
12039	100	072024WP3	BAYTRN 2.254%	Accr Int	04/01/2020	Bay Area Ca Tran		107,065.00	-107,065.00	0.00
12077	100	437076BL5	HD 2.% MAT	Interest	04/01/2020	Home Depot			57,630.00	57,630.00
12077	100	437076BL5	HD 2.% MAT	Accr Int	04/01/2020	Home Depot		15,374.11	-15,374.11	0.00
12084	100	SYS12084	BRIDGE 1.95% MAT	Purchase	04/02/2020	Bridge Bank	40,000,000.00			-40,000,000.00
11869	100	SYS11869	BRIDGE 2.% MAT	Redemption	04/02/2020	Bridge Bank		40,000,000.00		40,000,000.00
11869	100	SYS11869	BRIDGE 2.% MAT	Interest	04/02/2020	Bridge Bank			65,000.00	65,000.00
11904	100	SYS11904	EWEST 2.5% MAT	Interest	04/02/2020	East West Bank			55,756.95	55,756.95
11956	100	31422BQW3	FAMCA 1.74% MAT	Interest	04/02/2020	FARMER MAC			197,200.00	197,200.00
12085	100	SYS12085	BRIDGE 1.5% MAT	Purchase	04/03/2020	Bridge Bank	10,000,000.00			-10,000,000.00
12086	100	SYS12086	BSB 1.5% MAT	Purchase	04/03/2020	Beneficial State Ban	10,000,000.00			-10,000,000.00
11870	100	SYS11870	BSB 1.65% MAT	Redemption	04/03/2020	Beneficial State Ban		10,000,000.00		10,000,000.00
12084	100	SYS12084	BRIDGE 1.95% MAT	Redemption	04/03/2020	Bridge Bank		40,000,000.00		40,000,000.00
11870	100	SYS11870	BSB 1.65% MAT	Interest	04/03/2020	Beneficial State Ban			13,916.67	13,916.67
12084	100	SYS12084	BRIDGE 1.95% MAT	Interest	04/03/2020	Bridge Bank			4,520.55	4,520.55
11731	100	31422BEV8	FAMCA 2.485% MAT	Interest	04/04/2020	FARMER MAC			621,250.00	621,250.00
12004	100	SYS12004	BANKSF 2.% MAT	Interest	04/04/2020	Bank of San Francisc			8,611.11	8,611.11
12087	100	3134GVJG4	FEDERAL HOME LN	Purchase	04/06/2020	Federal Home Loan	15,000,000.00			-15,000,000.00
12088	100	3134GVJG4	FEDERAL HOME LN	Purchase	04/06/2020	Federal Home Loan	15,000,000.00			-15,000,000.00
12089	100	3134GVJG4	FEDERAL HOME LN	Purchase	04/06/2020	Federal Home Loan	15,000,000.00			-15,000,000.00
10470	100	SYS10470	CAMP 0.24%	Purchase	04/06/2020	California Asset Mgm	100,000,000.00			-100,000,000.00
11331	100	3135G0T78	FNMA 2.% MAT	Interest	04/06/2020	Federal National Mtg			150,000.00	150,000.00
11332	100	3135G0T78	FNMA 2.% MAT	Interest	04/06/2020	Federal National Mtg			100,000.00	100,000.00

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10470	100	SYS10470	CAMP 0.24%	Interest	04/06/2020	California Asset Mgm			66,065.99	66,065.99
12091	100	24422EVA4	DEERE JOHN CAP	Purchase	04/07/2020	John Deere	18,128,970.00			-18,128,970.00
11716	100	3134GTDE0	FEDERAL HOME LN	Redemption	04/07/2020	Federal Home Loan		25,000,000.00		25,000,000.00
11716	100	3134GTDE0	FEDERAL HOME LN	Interest	04/07/2020	Federal Home Loan			321,250.00	321,250.00
12093	100	06406RAK3	BANKNY 1.95% MAT	Purchase	04/08/2020	Bank of NY	16,380,345.12			-16,380,345.12
12092	100	3134GVJN9	FEDERAL HOME LN	Purchase	04/08/2020	Federal Home Loan	15,000,000.00			-15,000,000.00
12094	100	46625HRT9	JPM 2.4% MAT	Purchase	04/08/2020	J.P. Morgan	8,746,132.17			-8,746,132.17
12096	100	89233GLA2	TOYOTA ZERO CPN	Purchase	04/09/2020	TOYOTA MOTOR	49,453,541.67			-49,453,541.67
12095	100	90331HPJ6	USB 1.8% MAT	Purchase	04/09/2020	US BANK	22,897,875.00			-22,897,875.00
11699	100	31422BEK2	FAMCA 2.76% MAT	Redemption	04/09/2020	FARMER MAC		11,988,000.00		11,988,000.00
11699	100	31422BEK2	FAMCA 2.76% MAT	Cap G/L	04/09/2020	FARMER MAC		12,000.00		12,000.00
11700	100	31422BEK2	FAMCA 2.76% MAT	Redemption	04/09/2020	FARMER MAC		5,985,000.00		5,985,000.00
11700	100	31422BEK2	FAMCA 2.76% MAT	Cap G/L	04/09/2020	FARMER MAC		15,000.00		15,000.00
11699	100	31422BEK2	FAMCA 2.76% MAT	Interest	04/09/2020	FARMER MAC			165,600.00	165,600.00
11700	100	31422BEK2	FAMCA 2.76% MAT	Interest	04/09/2020	FARMER MAC			82,800.00	82,800.00
12027	100	SYS12027	CBB 1.85% MAT	Interest	04/09/2020	Community Bank of th			5,333.33	5,333.33
11705	100	3134GTDV2	FEDERAL HOME LN	Redemption	04/10/2020	Federal Home Loan		25,000,000.00		25,000,000.00
11705	100	3134GTDV2	FEDERAL HOME LN	Interest	04/10/2020	Federal Home Loan			337,500.00	337,500.00
11576	100	3130AF5B9	FEDERAL HOME	Interest	04/12/2020	Federal Home Loan			150,000.00	150,000.00
11577	100	3130AF5B9	FEDERAL HOME	Interest	04/12/2020	Federal Home Loan			150,000.00	150,000.00
11718	100	3135G0V59	FNMA 2.25% MAT	Interest	04/12/2020	Federal National Mtg			168,750.00	168,750.00
11719	100	3135G0V59	FNMA 2.25% MAT	Interest	04/12/2020	Federal National Mtg			337,500.00	337,500.00
11246	100	3130AB3F1	FEDERAL HOME	Redemption	04/13/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11475	100	3133EJKY4	FEDERAL FARM CR	Redemption	04/13/2020	Federal Farm Credit		10,000,000.00		10,000,000.00
11476	100	3133EJKY4	FEDERAL FARM CR	Redemption	04/13/2020	Federal Farm Credit		10,000,000.00		10,000,000.00
11707	100	3134GTDC4	FEDERAL HOME LN	Redemption	04/13/2020	Federal Home Loan		25,000,000.00		25,000,000.00
11246	100	3130AB3F1	FEDERAL HOME	Interest	04/13/2020	Federal Home Loan			120,000.00	120,000.00
11475	100	3133EJKY4	FEDERAL FARM CR	Interest	04/13/2020	Federal Farm Credit			118,750.00	118,750.00
11476	100	3133EJKY4	FEDERAL FARM CR	Interest	04/13/2020	Federal Farm Credit			118,750.00	118,750.00
11479	100	3135G0U27	FNMA 2.5% MAT	Interest	04/13/2020	Federal National Mtg			125,000.00	125,000.00
11707	100	3134GTDC4	FEDERAL HOME LN	Interest	04/13/2020	Federal Home Loan			333,750.00	333,750.00
12035	100	SYS12035	SELFHP 2.1% MAT	Interest	04/13/2020	Self-Help Federal Cr			188.89	188.89
12097	100	46640PGX5	JPMSCC ZERO CPN	Purchase	04/15/2020	J.P. Morgan	49,866,250.00			-49,866,250.00
11720	100	3130AGSZ4	FEDERAL HOME	Redemption	04/15/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11333	100	713448DX3	PEPSICO INC, SR	Interest	04/15/2020	Pepsi Inc.			90,000.00	90,000.00
11720	100	3130AGSZ4	FEDERAL HOME	Interest	04/15/2020	Federal Home Loan			131,250.00	131,250.00
11872	100	3135G0W66	FNMA 1.625% MAT	Interest	04/15/2020	Federal National Mtg			159,791.68	159,791.68
11875	100	3135G0W66	FNMA 1.625% MAT	Interest	04/15/2020	Federal National Mtg			199,739.58	199,739.58
11876	100	3135G0W66	FNMA 1.625% MAT	Interest	04/15/2020	Federal National Mtg			199,739.58	199,739.58
11703	100	44932NAB6	HART 2.67% MAT	Interest	04/15/2020	Hyundai Auto Rec Tru			2,933.43	2,933.43

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11703	100	44932NAB6	HART 2.67% MAT	Redemption	04/15/2020	Hyundai Auto Rec Tru		156,555.46		156,555.46
11706	100	44932NAD2	HART 2.66% MAT	Interest	04/15/2020	Hyundai Auto Rec Tru			6,650.00	6,650.00
11706	100	44932NAD2	HART 2.66% MAT	Redemption	04/15/2020	Hyundai Auto Rec Tru		79,638.59		79,638.59
11770	100	02008QAB6	ALLYA 2.34% MAT	Interest	04/15/2020	Ally Auto Receivable			7,238.96	7,238.96
11770	100	02008QAB6	ALLYA 2.34% MAT	Redemption	04/15/2020	Ally Auto Receivable		402,714.50		402,714.50
11777	100	34532DAD9	FORDO 2.235% MAT	Interest	04/15/2020	Ford Credit Auto Own			17,654.16	17,654.16
11777	100	34532DAD9	FORDO 2.235% MAT	Redemption	04/15/2020	Ford Credit Auto Own		227,985.32		227,985.32
11780	100	41284WAB6	HDMOT 2.37% MAT	Interest	04/15/2020	Harley Davidson Moto			4,445.21	4,445.21
11780	100	41284WAB6	HDMOT 2.37% MAT	Redemption	04/15/2020	Harley Davidson Moto		275,711.07		275,711.07
11798	100	477870AC3	JDOT 2.21% MAT	Interest	04/15/2020	John Deere Owner			2,302.08	2,302.08
11798	100	477870AC3	JDOT 2.21% MAT	Redemption	04/15/2020	John Deere Owner		28,305.37		28,305.37
11800	100	34528DAE3	FORDL 2.27% MAT	Interest	04/15/2020	Ford Credit Auto Own			6,053.33	6,053.33
11800	100	34528DAE3	FORDL 2.27% MAT	Redemption	04/15/2020	Ford Credit Auto Own		101,777.50		101,777.50
11801	100	34528DAD5	FORDL 2.22% MAT	Interest	04/15/2020	Ford Credit Auto Own			18,500.00	18,500.00
11801	100	34528DAD5	FORDL 2.22% MAT	Redemption	04/15/2020	Ford Credit Auto Own		328,310.63		328,310.63
11856	100	02007RAC3	ALLYA 1.3% MAT	Interest	04/15/2020	Ally Auto Receivable			15,279.16	15,279.16
11856	100	02007RAC3	ALLYA 1.3% MAT	Redemption	04/15/2020	Ally Auto Receivable		195,935.82		195,935.82
11859	100	14043TAF3	COPAR 1.92% MAT	Interest	04/15/2020	Capital One Prime Au			8,000.00	8,000.00
11859	100	14043TAF3	COPAR 1.92% MAT	Redemption	04/15/2020	Capital One Prime Au		101,885.75		101,885.75
11861	100	58769TAD7	MBART 1.94% MAT	Interest	04/15/2020	Mercedes Benz Auto			13,337.50	13,337.50
11861	100	58769TAD7	MBART 1.94% MAT	Redemption	04/15/2020	Mercedes Benz Auto		174,900.29		174,900.29
11892	100	254683CM5	DEXCRD 1.89% MAT	Interest	04/15/2020	Dexia Credit Card			15,198.75	15,198.75
11892	100	254683CM5	DEXCRD 1.89% MAT	Redemption	04/15/2020	Dexia Credit Card		177,599.21		177,599.21
11894	100	44891JAC2	HART 1.94% MAT	Interest	04/15/2020	Hyundai Auto Rec Tru			5,658.33	5,658.33
11894	100	44891JAC2	HART 1.94% MAT	Redemption	04/15/2020	Hyundai Auto Rec Tru		73,050.98		73,050.98
11906	100	98162RAB4	WOLS 1.96% MAT	Interest	04/15/2020	World Omni			11,025.00	11,025.00
11906	100	98162RAB4	WOLS 1.96% MAT	Redemption	04/15/2020	World Omni		193,042.08		193,042.08
11915	100	34531KAD4	FORDO 1.3% MAT	Interest	04/15/2020	Ford Credit Auto Own			15,583.33	15,583.33
11915	100	34531KAD4	FORDO 1.3% MAT	Redemption	04/15/2020	Ford Credit Auto Own		211,266.04		211,266.04
11942	100	02007TAC9	ALLYA 1.84% MAT	Interest	04/15/2020	Ally Auto Receivable			4,983.23	4,983.23
11942	100	02007TAC9	ALLYA 1.84% MAT	Redemption	04/15/2020	Ally Auto Receivable		63,973.59		63,973.59
11976	100	14315XAB4	CARMX 1.3% MAT	Interest	04/15/2020	CarMax Auto Owner			5,454.17	5,454.17
11976	100	14315XAB4	CARMX 1.3% MAT	Redemption	04/15/2020	CarMax Auto Owner		91,975.75		91,975.75
11977	100	14315XAC2	CARMX 1.3% MAT	Interest	04/15/2020	CarMax Auto Owner			4,725.00	4,725.00
11977	100	14315XAC2	CARMX 1.3% MAT	Redemption	04/15/2020	CarMax Auto Owner		51,613.03		51,613.03
11984	100	65479NAB0	NALT 1.8% MAT	Interest	04/15/2020	Nissan Auto Lease Tr			12,000.00	12,000.00
11984	100	65479NAB0	NALT 1.8% MAT	Redemption	04/15/2020	Nissan Auto Lease Tr		294,407.89		294,407.89
11985	100	65479NAD6	NALT 1.8% MAT	Interest	04/15/2020	Nissan Auto Lease Tr			7,283.33	7,283.33
11985	100	65479NAD6	NALT 1.8% MAT	Redemption	04/15/2020	Nissan Auto Lease Tr		174,802.01		174,802.01
11986	100	34531MAB4	FORDO 2.08% MAT	Interest	04/15/2020	Ford Credit Auto Own			6,750.00	6,750.00

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11986	100	34531MAB4	FORDO 2.08% MAT	Redemption	04/15/2020	Ford Credit Auto Own		159,153.56		159,153.56
11987	100	34531MAD0	FORDO 2.09% MAT	Interest	04/15/2020	Ford Credit Auto Own			6,166.67	6,166.67
11987	100	34531MAD0	FORDO 2.09% MAT	Redemption	04/15/2020	Ford Credit Auto Own		109,707.04		109,707.04
11988	100	41284UAD6	HDMOT 1.87% MAT	Interest	04/15/2020	Harley Davidson Moto			4,324.37	4,324.37
11988	100	41284UAD6	HDMOT 1.87% MAT	Redemption	04/15/2020	Harley Davidson Moto		49,718.75		49,718.75
12010	100	98162HAC4	WOLS 1.7% MAT	Interest	04/15/2020	World Omni			7,437.50	7,437.50
12010	100	98162HAC4	WOLS 1.7% MAT	Redemption	04/15/2020	World Omni		152,520.81		152,520.81
12019	100	14043MAC5	COPAR 1.6% MAT	Interest	04/15/2020	Capital One Prime Au			8,000.00	8,000.00
12019	100	14043MAC5	COPAR 1.6% MAT	Redemption	04/15/2020	Capital One Prime Au				0.00
12043	100	14043MAC5	COPAR 1.6% MAT	Interest	04/15/2020	Capital One Prime Au			9,333.33	9,333.33
12043	100	14043MAC5	COPAR 1.6% MAT	Redemption	04/15/2020	Capital One Prime Au				0.00
12043	100	14043MAC5	COPAR 1.6% MAT	Interest	04/15/2020	Capital One Prime Au			-933.33	-933.33
12043	100	14043MAC5	COPAR 1.6% MAT	Redemption	04/15/2020	Capital One Prime Au				0.00
12098	100	SYS12098	UB-LOC 2.0% MAT	Purchase	04/16/2020	Union Bank - LOC	5,000,000.00			-5,000,000.00
11729	100	SYS11729	UB-LOC 2.0% MAT	Interest	04/16/2020	Union Bank - LOC			8,055.56	8,055.56
11726	100	36257FAD2	GM 2.65% MAT	Interest	04/16/2020	GM Financial			8,833.34	8,833.34
11726	100	36257FAD2	GM 2.65% MAT	Redemption	04/16/2020	GM Financial		88,778.57		88,778.57
11727	100	36257FAB6	GM 2.66% MAT	Interest	04/16/2020	GM Financial			4,709.93	4,709.93
11727	100	36257FAB6	GM 2.66% MAT	Redemption	04/16/2020	GM Financial		328,636.34		328,636.34
11797	100	36257PAD0	GM 1.3% MAT	Interest	04/16/2020	GM Financial			5,450.01	5,450.01
11797	100	36257PAD0	GM 1.3% MAT	Redemption	04/16/2020	GM Financial		64,086.55		64,086.55
11820	100	98162GAD4	WOLS 2.03% MAT	Interest	04/16/2020	World Omni			8,120.00	8,120.00
11820	100	98162GAD4	WOLS 2.03% MAT	Redemption	04/16/2020	World Omni		152,329.73		152,329.73
11829	100	43815NAC8	HART 1.78% MAT	Interest	04/16/2020	Hyundai Auto Rec Tru			7,045.83	7,045.83
11829	100	43815NAC8	HART 1.78% MAT	Redemption	04/16/2020	Hyundai Auto Rec Tru		118,680.56		118,680.56
11895	100	44891JAB4	HART 1.93% MAT	Interest	04/16/2020	Hyundai Auto Rec Tru			3,618.75	3,618.75
11895	100	44891JAB4	HART 1.93% MAT	Redemption	04/16/2020	Hyundai Auto Rec Tru		80,438.79		80,438.79
11905	100	89233MAD5	TAOT 1.92% MAT	Interest	04/16/2020	Toyota Auto Rec			11,200.00	11,200.00
11905	100	89233MAD5	TAOT 1.92% MAT	Redemption	04/16/2020	Toyota Auto Rec		152,490.62		152,490.62
11972	100	36258NAC6	GMCAR 1.84% MAT	Interest	04/16/2020	GM Financial			3,833.33	3,833.33
11972	100	36258NAC6	GMCAR 1.84% MAT	Redemption	04/16/2020	GM Financial		45,661.95		45,661.95
11973	100	36258NAB8	GMCAR 1.83% MAT	Interest	04/16/2020	GM Financial			2,287.50	2,287.50
11973	100	36258NAB8	GMCAR 1.83% MAT	Redemption	04/16/2020	GM Financial		42,485.54		42,485.54
12099	100	3134GVK9	FEDERAL HOME LN	Purchase	04/17/2020	Federal Home Loan	15,000,000.00			-15,000,000.00
12100	100	3134GVK4	FEDERAL HOME LN	Purchase	04/17/2020	Federal Home Loan	15,000,000.00			-15,000,000.00
12101	100	3134GVKB3	FEDERAL HOME LN	Purchase	04/17/2020	Federal Home Loan	25,000,000.00			-25,000,000.00
11877	100	3130AHD67	FEDERAL HOME	Interest	04/17/2020	Federal Home Loan			147,650.00	147,650.00
11877	100	3130AHD67	FEDERAL HOME	Accr Int	04/17/2020	Federal Home Loan		4,921.67	-4,921.67	0.00
11918	100	3135G0W66	FNMA 1.625% MAT	Interest	04/17/2020	Federal National Mtg			199,739.58	199,739.58
11918	100	3135G0W66	FNMA 1.625% MAT	Accr Int	04/17/2020	Federal National Mtg		38,368.06	-38,368.06	0.00

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11752	100	31680YAB3	FITAT 2.66% MAT	Interest	04/17/2020	Fifth Third Auto Tru			5,075.64	5,075.64
11752	100	31680YAB3	FITAT 2.66% MAT	Redemption	04/17/2020	Fifth Third Auto Tru		270,702.19		270,702.19
11760	100	14042WAC4	COPAR 2.51% MAT	Interest	04/17/2020	Capital One Prime Au			6,275.00	6,275.00
11760	100	14042WAC4	COPAR 2.51% MAT	Redemption	04/17/2020	Capital One Prime Au		70,584.93		70,584.93
11923	100	43813VAC2	HART 1.83% MAT	Interest	04/18/2020	Hyundai Auto Rec Tru			20,587.50	20,587.50
11923	100	43813VAC2	HART 1.83% MAT	Redemption	04/18/2020	Hyundai Auto Rec Tru		294,540.51		294,540.51
11924	100	43813VAB4	HART 1.86% MAT	Interest	04/18/2020	Hyundai Auto Rec Tru			18,600.00	18,600.00
11924	100	43813VAB4	HART 1.86% MAT	Redemption	04/18/2020	Hyundai Auto Rec Tru		445,207.59		445,207.59
11486	100	3132X0U25	FEDERAL AGRIC	Interest	04/19/2020	FARMER MAC			420,000.00	420,000.00
11487	100	3132X0U25	FEDERAL AGRIC	Interest	04/19/2020	FARMER MAC			560,000.00	560,000.00
11488	100	3132X0U25	FEDERAL AGRIC	Interest	04/19/2020	FARMER MAC			420,000.00	420,000.00
11252	100	3137EAEF2	FEDERAL HOME LN	Redemption	04/20/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11253	100	3137EAEF2	FEDERAL HOME LN	Redemption	04/20/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11254	100	3137EAEF2	FEDERAL HOME LN	Redemption	04/20/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11252	100	3137EAEF2	FEDERAL HOME LN	Interest	04/20/2020	Federal Home Loan			68,750.00	68,750.00
11253	100	3137EAEF2	FEDERAL HOME LN	Interest	04/20/2020	Federal Home Loan			102,950.00	102,950.00
11254	100	3137EAEF2	FEDERAL HOME LN	Interest	04/20/2020	Federal Home Loan			102,950.00	102,950.00
11751	100	36257AAD3	GM 2.67% MAT	Interest	04/20/2020	GM Financial			3,896.22	3,896.22
11751	100	36257AAD3	GM 2.67% MAT	Redemption	04/20/2020	GM Financial		71,547.81		71,547.81
11810	100	38013TAD3	GM 2.03% MAT	Interest	04/20/2020	GM Financial			9,304.17	9,304.17
11810	100	38013TAD3	GM 2.03% MAT	Redemption	04/20/2020	GM Financial		206,356.51		206,356.51
11811	100	38013TAE1	GM 2.03% MAT	Interest	04/20/2020	GM Financial			4,229.18	4,229.18
11811	100	38013TAE1	GM 2.03% MAT	Redemption	04/20/2020	GM Financial		63,732.92		63,732.92
12018	100	36259KAD9	GM 1.67% MAT	Interest	04/20/2020	GM Financial			3,827.09	3,827.09
12018	100	36259KAD9	GM 1.67% MAT	Redemption	04/20/2020	GM Financial		82,376.13		82,376.13
12102	100	3133ELWZ3	FFCB 0.84% MAT	Purchase	04/21/2020	Federal Farm Credit	15,000,000.00			-15,000,000.00
12104	100	46623EKG3	JPM 2.295% MAT	Purchase	04/21/2020	J.P. Morgan	7,425,600.68			-7,425,600.68
12024	100	43813RAC1	HART 1.61% MAT	Interest	04/21/2020	Hyundai Auto Rec Tru			13,416.67	13,416.67
12024	100	43813RAC1	HART 1.61% MAT	Redemption	04/21/2020	Hyundai Auto Rec Tru		196,737.02		196,737.02
12105	100	3134VKE7	FHLMC 1.05% MAT	Purchase	04/22/2020	Federal Home Loan	25,000,000.00			-25,000,000.00
11909	100	69349LAG3	PNC 2.7% MAT	Interest	04/22/2020	PNC Bank NA			202,500.00	202,500.00
11909	100	69349LAG3	PNC 2.7% MAT	Accr Int	04/22/2020	PNC Bank NA		15,750.00	-15,750.00	0.00
12106	100	3135G03Q4	FNMA 1.1% MAT	Purchase	04/23/2020	Federal National Mtg	15,000,000.00			-15,000,000.00
11489	100	3137EAE7	FEDERAL HOME LN	Redemption	04/23/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11490	100	3137EAE7	FEDERAL HOME LN	Redemption	04/23/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11489	100	3137EAE7	FEDERAL HOME LN	Interest	04/23/2020	Federal Home Loan			187,500.00	187,500.00
11490	100	3137EAE7	FEDERAL HOME LN	Interest	04/23/2020	Federal Home Loan			187,500.00	187,500.00
11493	100	3133EJLZ0	FEDERAL FARM CR	Interest	04/23/2020	Federal Farm Credit			131,250.00	131,250.00
12108	100	313384G29	FHLBDN ZERO CPN	Purchase	04/24/2020	Federal Home Loan	49,975,833.33			-49,975,833.33
12109	100	313384M48	FHLBDN ZERO CPN	Purchase	04/24/2020	Federal Home Loan	19,985,455.56			-19,985,455.56

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
12111	100	313396M42	FMCDN ZERO CPN	Purchase	04/24/2020	Freddie Mac Discount	29,981,300.00			-29,981,300.00
12107	100	62478U4M5	MUFG 0.56% MAT	Purchase	04/24/2020	MUFG UNION BANK	50,000,000.00			-50,000,000.00
12110	100	78012URV3	ROYAL 0.66% MAT	Purchase	04/24/2020	Royal Bank CN	50,000,000.00			-50,000,000.00
11736	100	31422BEX4	FAMCA 2.475% MAT	Interest	04/24/2020	FARMER MAC			618,750.00	618,750.00
11858	100	05588CAC6	BMWOT 1.92% MAT	Interest	04/25/2020	BMW Vehicle Owner			7,200.00	7,200.00
11858	100	05588CAC6	BMWOT 1.92% MAT	Redemption	04/25/2020	BMW Vehicle Owner		99,508.27		99,508.27
11860	100	05588CAB8	BMWOT 2.05% MAT	Interest	04/25/2020	BMW Vehicle Owner			5,728.50	5,728.50
11860	100	05588CAB8	BMWOT 2.05% MAT	Redemption	04/25/2020	BMW Vehicle Owner		301,056.67		301,056.67
12115	100	31422BYV6	FHLMC 0.67% MAT	Purchase	04/27/2020	FARMER MAC	34,979,000.00			-34,979,000.00
12113	100	3134GVMP0	FEDERAL HOME LN	Purchase	04/27/2020	Federal Home Loan	25,000,000.00			-25,000,000.00
12114	100	3134GVLR7	FEDERAL HOME LN	Purchase	04/27/2020	Federal Home Loan	10,000,000.00			-10,000,000.00
12116	100	3134GVPB8	FHLMC 0.67% MAT	Purchase	04/27/2020	Federal Home Loan	15,000,000.00			-15,000,000.00
11265	100	3133EHHB2	FEDERAL FARM CR	Redemption	04/27/2020	Federal Farm Credit		5,000,000.00		5,000,000.00
11686	100	0258M0DT3	AMEX 2.375% MAT	Redemption	04/27/2020	American Express		14,961,450.00		14,961,450.00
11686	100	0258M0DT3	AMEX 2.375% MAT	Cap G/L	04/27/2020	American Express		38,550.00		38,550.00
11260	100	3134GBHQ8	FHLMC 1.7% MAT	Interest	04/27/2020	Federal Home Loan			170,000.00	170,000.00
11265	100	3133EHHB2	FEDERAL FARM CR	Interest	04/27/2020	Federal Farm Credit			36,250.00	36,250.00
11686	100	0258M0DT3	AMEX 2.375% MAT	Interest	04/27/2020	American Express			149,427.08	149,427.08
12058	100	191216BT6	COCA COLA CO, SR	Interest	04/27/2020	Coca Cola			140,625.00	140,625.00
12058	100	191216BT6	COCA COLA CO, SR	Accr Int	04/27/2020	Coca Cola		111,718.75	-111,718.75	0.00
12117	100	SYS12117	CALBT 1.1% MAT	Purchase	04/28/2020	California Bank & Tr	30,000,000.00			-30,000,000.00
12120	100	87019VE29	SWEDBK 0.51% MAT	Purchase	04/28/2020	SWEDISH BANK NY	50,000,000.00			-50,000,000.00
11881	100	3134GUJY7	FEDERAL HOME LN	Redemption	04/28/2020	Federal Home Loan		14,934,000.00		14,934,000.00
11881	100	3134GUJY7	FEDERAL HOME LN	Cap G/L	04/28/2020	Federal Home Loan		66,000.00		66,000.00
12025	100	SYS12025	CALBT 2.1% MAT	Redemption	04/28/2020	California Bank & Tr		30,000,000.00		30,000,000.00
11881	100	3134GUJY7	FEDERAL HOME LN	Interest	04/28/2020	Federal Home Loan			131,250.00	131,250.00
12025	100	SYS12025	CALBT 2.1% MAT	Interest	04/28/2020	California Bank & Tr			50,000.00	50,000.00
12121	100	SYS12121	EWEST 0.7% MAT	Purchase	04/29/2020	East West Bank	15,000,000.00			-15,000,000.00
12119	100	46640PKG7	JPM DISC NOTE	Purchase	04/29/2020	J.P. Morgan	49,900,833.33			-49,900,833.33
12118	100	62478U4N3	MUFG 0.45% MAT	Purchase	04/29/2020	MUFG UNION BANK	50,000,000.00			-50,000,000.00
11687	100	46625HNX4	JPM 2.55% MAT	Interest	04/29/2020	J.P. Morgan			318,750.00	318,750.00
11826	100	69353REW4	PNC BK N A	Interest	04/29/2020	PNC Bank NA			33,862.50	33,862.50
12123	100	3134GVPL6	FEDERAL HOME LN	Purchase	04/30/2020	Federal Home Loan	14,995,500.00			-14,995,500.00
12126	100	SYS12126	FREMNT 1.1% MAT	Purchase	04/30/2020	Fremont Bank	35,000,000.00			-35,000,000.00
12125	100	78012UVW2	RY 0.47% MAT	Purchase	04/30/2020	Royal Bank CN	50,000,000.00			-50,000,000.00
12122	100	87019VE45	SWEDBK 0.42% MAT	Purchase	04/30/2020	SWEDISH BANK NY	50,000,000.00			-50,000,000.00
12124	100	95001D6U9	FHLMC 0.65% MAT	Purchase	04/30/2020	Wells Fargo Securiti	5,000,000.00			-5,000,000.00
11799	100	3134GTM67	FEDERAL HOME LN	Redemption	04/30/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11588	100	3135G0U84	FEDERAL NATL MTG	Interest	04/30/2020	Federal National Mtg			143,750.00	143,750.00
11799	100	3134GTM67	FEDERAL HOME LN	Interest	04/30/2020	Federal Home Loan			57,500.00	57,500.00

**Alameda County Investment Pool
Transaction Activity Report
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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11903	100	SYS11903	5STAR 2.19% MAT	Interest	04/30/2020	Five Star Bank			14,941.15	14,941.15
12117	100	SYS12117	CALBT 1.% MAT	Interest	04/30/2020	California Bank & Tr			2,500.00	2,500.00
11758	100	SYS11758	CBC 2.25% MAT	Interest	05/04/2020	California Bank of C			18,606.22	18,606.22
11761	100	SYS11761	CBC 2.25% MAT	Interest	05/04/2020	California Bank of C			27,909.33	27,909.33
11749	100	SYS11749	FREMNT 2.41% MAT	Interest	05/08/2020	Fremont Bank			211,099.81	211,099.81
11464	100	45905UQ80	IBRD 1.95% MAT	Interest	05/11/2020	International Bank R			97,500.00	97,500.00
11891	100	459200JX0	INTERNATIONAL	Accr Int	05/13/2020	IBM Corp.		131,416.67	-131,416.67	0.00
Totals for General Fund							1,156,703,936.8	420,575,279.17	10,446,018.26	-725,682,639.43
Grand Total							1,156,703,936.8	420,575,279.17	10,446,018.26	-725,682,639.43