



Gregory O. Lawson, Assistant Treasurer

Julie P. Manaois, Chief Deputy, Tax Collector

March 27, 2017

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

Dear Board Members:

RE: Investment Report – February 2017

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of February 2017. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of February 28, 2017 ⁽¹⁾. This report reflects the cost of purchase. All investments in the Treasurer’s investment portfolio conform to the statutory requirements of Government Code Section 53601 et. seq., authorities delegated by the County Board of Supervisors and the Treasurer’s investment policy.

As Of February 28, 2017

| | |
|---|------------------|
| Treasurer’s Cash and Pool Investments – Book Value ⁽²⁾ | \$ 5,000,538,959 |
| Average Daily Balance during the month | 4,945,874,202 |
| Total interest received during the month | 3,709,809 |
| Average Maturity of the portfolio | 434 days |
| Annualized cash basis rate of return for the month | 0.978% |

Total Securities Purchased During the Month

| | | |
|-----------------------------|----------------|-------------|
| • In 12-month maturity | \$ 199,693,750 | |
| • In over 12-month maturity | 115,941,059 | |
| Total purchased | | 315,634,809 |

Total Activity during the Month

| | |
|---|-------------|
| Securities matured | 199,914,430 |
| Net collateralized money market bank accounts purchased | 1,000,000 |
| Net money market mutual funds redeemed | 75,000,000 |

Liquidity Summary of the Portfolio as Of February 28, 2017 ⁽³⁾

| Maturity | Amount | Percentage Held |
|-----------------|-------------------------|-----------------|
| 1 to 90 days* | \$ 1,375,510,398 | 27.51% |
| 91 to 180 days | 735,577,852 | 14.71% |
| 181 to 365 days | 638,104,796 | 12.76% |
| 2 years | 1,011,110,058 | 20.22% |
| 3 years | 899,577,478 | 17.99% |
| 4 years | 258,821,378 | 5.18% |
| 5 years | 81,837,000 | 1.64% |
| Total | \$ 5,000,538,959 | 100.00% |

*Of the total cash and investment holdings listed above \$1,375,510,398 or 27.51% consisted of cash and investments maturing within 90 days of this report.

Significant Market Activity in February 2017

The U.S. economy added 227K new jobs in the previous period as unemployment rate remained below 5% for the past 18 months. Inflation levels were recorded at 2.7% and the members of the Federal Open Market Committee discussed to raise their target on the fed fund rate. The committee did not raise in February but indicated a rate hike was imminent in the short-term. Crude oil traded at \$54.43 a barrel and the U.S. 10-year Treasury bond closed at 2.39% at the end of February.

Conclusion

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

Very truly yours,



Greg Lawson
Assistant Treasurer

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
February 28, 2017

The following summarizes the profile of the investment portfolio by category as of February 28, 2017

| Securities | Book Value* | Percentage Held | Percentage Allowed by Section 53601 - Investment Policy |
|--------------------------------------|-------------------------|-----------------|---|
| Certificate of Deposit | \$ 103,000,000.00 | 2.06% | no limit |
| LAIF | 50,000,000.00 | 1.00% | N.A. |
| Joint Powers Authority | 140,000,000.00 | 2.80% | N.A. |
| Money Market Funds | 348,000,000.00 | 6.96% | 20% |
| Collateralized Money Market Bank A/C | 109,000,000.00 | 2.18% | no limit |
| Negotiable CD | 400,000,000.00 | 8.00% | 30% |
| Medium Term Notes | 159,855,603.53 | 3.20% | 30% |
| Washington Supranational Obligation | 84,791,931.94 | 1.70% | 30% |
| Commercial Paper | 398,033,361.12 | 7.96% | 25% |
| Federal Agency Notes & Bonds | 2,593,672,159.62 | 51.87% | no limit |
| Federal Agency Discount Notes | 174,480,083.28 | 3.49% | no limit |
| Treasury Notes & Bonds | 199,980,233.97 | 4.00% | no limit |
| Treasury Securities Discount | 199,417,135.42 | 3.99% | no limit |
| Total Investments | 4,960,230,508.88 | 99.19% | |
| Cash in Bank and on Hand | 40,308,440.20 | 0.81% | |
| Total Treasurer's Pool | 5,000,538,949.08 | 100.00% | |

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

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
February 28, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|--------------------------------------|--------------|---|-----------------------|--------------|---------------|---------------|--------------|--------------|-------------------|------------------------------|-----------------------|-----------------------|
| Non-Negotiable CDs | | | | | | | | | | | | |
| SYS11193 | 11193 | BCB | 5,000,000.00 | 0.550 | 07/18/2017 | 01/18/2017 | 0.550 | 0.558 | 02/18 - Monthly | | 5,000,000.00 | 5,000,000.00 |
| SYS11081 | 11081 | CBB | 5,000,000.00 | 0.400 | 09/08/2017 | 09/09/2016 | 0.400 | 0.406 | 10/08 - Monthly | | 5,000,000.00 | 5,000,000.00 |
| SYS11167 | 11167 | FREMIT | 35,000,000.00 | 0.300 | 06/04/2017 | 12/14/2016 | 0.300 | 0.304 | 01/04 - Monthly | | 35,000,000.00 | 35,000,000.00 |
| SYS11088 | 11088 | ICBC | 250,000.00 | 0.300 | 03/31/2017 | 09/30/2016 | 0.300 | 0.304 | 10/31 - Monthly | | 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 | | 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 | | 40,000,000.00 | 40,000,000.00 |
| SYS11192 | 11192 | TRIVLY | 12,250,000.00 | 0.400 | 07/19/2017 | 01/17/2017 | 0.400 | 0.406 | 01/19 - Monthly | | 12,250,000.00 | 12,250,000.00 |
| SYS10958 | 10958 | UB-LOC | 5,000,000.00 | 0.200 | 04/15/2017 | 04/15/2016 | 0.200 | 0.203 | 05/15 - Monthly | | 5,000,000.00 | 5,000,000.00 |
| | | Non-Negotiable CDs Totals | 103,000,000.00 | 0.325 | | | 0.325 | 0.330 | | 0.00 | 103,000,000.00 | 103,000,000.00 |
| Local Agency Investment Funds | | | | | | | | | | | | |
| SYS10285 | 10285 | LAF | 50,000,000.00 | 0.220 | | | 0.217 | 0.220 | 07/01 - Quarterly | | 50,000,000.00 | 50,000,000.00 |
| | | Local Agency Investment Funds Totals | 50,000,000.00 | | | | 0.217 | 0.220 | | 0.00 | 50,000,000.00 | 50,000,000.00 |
| Joint Powers Authority | | | | | | | | | | | | |
| SYS10470 | 10470 | CAMP | 100,000,000.00 | 0.070 | | 06/28/2012 | 0.069 | 0.070 | 06/30 - Quarterly | | 100,000,000.00 | 100,000,000.00 |
| SYS10472 | 10472 | CTRSTF | 40,000,000.00 | 0.100 | | 07/01/2013 | 0.099 | 0.100 | 04/30 - Quarterly | | 40,000,000.00 | 40,000,000.00 |
| | | Joint Powers Authority Totals | 140,000,000.00 | | | | 0.077 | 0.079 | | 0.00 | 140,000,000.00 | 140,000,000.00 |
| Money Market Mutual Funds | | | | | | | | | | | | |
| 60934N203 | 10557 | FED10 | 0.00 | | | 12/10/2014 | 0.000 | 0.000 | 12/31 - Monthly | | 0.00 | 0.00 |
| 608919718 | 11093 | FED117 | 75,000,000.00 | 0.300 | | 09/30/2016 | 0.296 | 0.300 | 10/31 - Monthly | | 75,000,000.00 | 75,000,000.00 |
| 60934N104 | 11091 | FED5 | 50,000,000.00 | 0.250 | | 09/30/2016 | 0.247 | 0.250 | 10/31 - Monthly | | 50,000,000.00 | 50,000,000.00 |
| 608919775 | 10515 | FEDPRI | 0.00 | | | 09/23/2014 | 0.000 | 0.000 | 09/30 - Monthly | | 0.00 | 0.00 |
| 316175405 | 10273 | FID1 | 0.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 0.00 | 0.00 |
| 316175504 | 10274 | FID2 | 2,000,000.00 | | | 06/28/2012 | 0.000 | 0.000 | 06/30 - Monthly | | 2,000,000.00 | 2,000,000.00 |
| 31607A208 | 10492 | FID3 | 0.00 | | | 07/14/2014 | 0.000 | 0.000 | 07/31 - Monthly | | 0.00 | 0.00 |
| 316175108 | 11090 | FID4 | 1,000,000.00 | 0.270 | | 09/30/2016 | 0.266 | 0.270 | 10/31 - Monthly | | 1,000,000.00 | 1,000,000.00 |
| 61747C715 | 10279 | MS1 | 0.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 0.00 | 0.00 |
| 61747C707 | 10280 | MS2 | 75,000,000.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 73,000,000.00 | 73,000,000.00 |
| 61747C582 | 11089 | MS4 | 1,000,000.00 | 0.200 | | 09/30/2016 | 0.197 | 0.200 | 10/31 - Monthly | | 1,000,000.00 | 1,000,000.00 |
| 665278701 | 10621 | NTC | 70,000,000.00 | | | 04/07/2015 | 0.000 | 0.000 | 04/30 - Monthly | | 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 |
| 52470G791 | 10318 | WA2 | 75,000,000.00 | | | 08/15/2013 | 0.000 | 0.000 | 08/31 - Monthly | | 75,000,000.00 | 75,000,000.00 |

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
February 28, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|--|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|--------------------|------------------------------|-----------------------|-----------------------|
| Money Market Mutual Funds | | | | | | | | | | | | |
| 52470C882 | 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 |
| Money Market Mutual Funds Totals | | | 348,000,000.00 | | | | 0.101 | 0.103 | | 0.00 | 348,000,000.00 | 348,000,000.00 |
| Money Market Bank Accounts | | | | | | | | | | | | |
| SYS10286 | 10286 | CALBT | 50,000,000.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 50,000,000.00 | 50,000,000.00 |
| SYS10288 | 10288 | EWEST | 15,000,000.00 | | | 12/30/2015 | 0.000 | 0.000 | 12/31 - Monthly | | 15,000,000.00 | 15,000,000.00 |
| SYS10289 | 10289 | TORREY | 6,000,000.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 6,000,000.00 | 6,000,000.00 |
| SYS10290 | 10290 | UBOC1 | 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 | 23,000,000.00 | | | 06/28/2013 | 0.000 | 0.000 | 06/30 - Monthly | | 23,000,000.00 | 23,000,000.00 |
| Money Market Bank Accounts Totals | | | 109,000,000.00 | | | | 0.000 | 0.000 | | 0.00 | 109,000,000.00 | 109,000,000.00 |
| Negotiable CDs | | | | | | | | | | | | |
| 06427KPE1 | 11185 | BMO | 50,000,000.00 | 1.160 | 08/14/2017 | 01/09/2017 | 1.144 | 1.160 | 06/14 - Final Pmt. | | 50,000,000.00 | 50,000,000.00 |
| 06427KSB4 | 11214 | BMO | 50,000,000.00 | 1.120 | 09/20/2017 | 02/27/2017 | 1.105 | 1.120 | 08/27 - 09/20 | | 50,000,000.00 | 50,000,000.00 |
| 06417GRR1 | 11168 | BNS | 50,000,000.00 | 1.250 | 07/19/2017 | 12/14/2016 | 1.233 | 1.251 | 06/14 - 07/19 | | 50,000,000.00 | 50,000,000.00 |
| 06417GRY6 | 11170 | BNS | 50,000,000.00 | 1.300 | 07/26/2017 | 12/16/2016 | 1.283 | 1.301 | 06/16 - 07/26 | | 50,000,000.00 | 50,000,000.00 |
| 65568LUW0 | 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 |
| 65568LVG4 | 11123 | NDAFNY | 50,000,000.00 | 1.070 | 05/17/2017 | 11/02/2016 | 1.056 | 1.070 | 05/02 - 05/17 | | 50,000,000.00 | 50,000,000.00 |
| 87019UTE9 | 11128 | SWEDBK | 50,000,000.00 | 1.000 | 05/31/2017 | 11/09/2016 | 0.987 | 1.000 | 04/30 - 05/31 | | 50,000,000.00 | 50,000,000.00 |
| 87019UXN4 | 11213 | SWEDBK | 50,000,000.00 | 1.110 | 08/24/2017 | 02/23/2017 | 1.095 | 1.110 | 08/23 - 08/24 | | 50,000,000.00 | 50,000,000.00 |
| Negotiable CDs Totals | | | 400,000,000.00 | | | | 1.120 | 1.136 | | 0.00 | 400,000,000.00 | 400,000,000.00 |
| Corporate Notes | | | | | | | | | | | | |
| 037833BB5 | 10647 | AAPL | 2,000,000.00 | 0.900 | 05/12/2017 | 05/13/2015 | 0.922 | 0.935 | 11/13 - 05/13 | | 1,998,620.00 | 1,998,620.00 |
| 037833BD1 | 10648 | AAPL | 5,000,000.00 | 2.000 | 05/06/2020 | 05/13/2015 | 2.005 | 2.033 | 11/13 - 05/13 | | 4,992,250.00 | 4,992,250.00 |
| 037833CC2 | 11060 | AAPL | 5,000,000.00 | 1.550 | 08/04/2021 | 08/04/2016 | 1.557 | 1.579 | 02/04 - 08/04 | | 4,993,050.00 | 4,993,050.00 |
| 037833CB4 | 11061 | AAPL | 5,000,000.00 | 1.100 | 08/02/2019 | 08/04/2016 | 1.119 | 1.134 | 02/04 - 08/04 | | 4,995,000.00 | 4,995,000.00 |
| 037833CK4 | 11207 | AAPL | 10,000,000.00 | 1.900 | 02/07/2020 | 02/09/2017 | 1.891 | 1.917 | 08/07 - 02/07 | | 9,995,100.00 | 9,995,100.00 |
| 166764AA8 | 10533 | CVX | 10,000,000.00 | 1.104 | 12/05/2017 | 11/07/2014 | 1.203 | 1.220 | 12/05 - 06/05 | Received | 9,965,000.00 | 9,965,000.00 |
| 25468PCZ7 | 10474 | DISNEY | 5,000,000.00 | 0.875 | 05/30/2017 | 06/02/2016 | 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 |
| 459200JEE | 10916 | IBM | 8,000,000.00 | 1.800 | 05/17/2019 | 02/19/2016 | 1.774 | 1.789 | 11/17 - 05/17 | | 8,000,000.00 | 8,000,000.00 |

Portfolio POOL
RC
PM (PRF_PMS) 7.3.0

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
February 28, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|---|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------------|------------------------------|-----------------------|-----------------------|
| Corporate Notes | | | | | | | | | | | | |
| 478160BL7 | 10543 | JNJ | 1,000,000.00 | 1.125 | 11/21/2017 | 11/21/2014 | 1.136 | 1.152 | 05/21 - 11/21 | | 999,210.00 | 999,210.00 |
| 478160BS2 | 10927 | JNJ | 2,000,000.00 | 1.650 | 03/01/2021 | 03/01/2016 | 1.627 | 1.650 | 09/01 - 03/01 | | 2,000,000.00 | 2,000,000.00 |
| 478160BR4 | 10928 | JNJ | 1,500,000.00 | 1.125 | 03/01/2019 | 03/01/2016 | 1.114 | 1.129 | 09/01 - 03/01 | | 1,499,820.00 | 1,499,820.00 |
| 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 | 06/15 - 12/15 | | 8,993,520.00 | 8,993,520.00 |
| 742718EQ8 | 11126 | PG | 5,000,000.00 | 1.700 | 11/03/2021 | 11/03/2016 | 1.719 | 1.743 | 05/03 - 11/03 | | 4,989,750.00 | 4,989,750.00 |
| 747525AG8 | 10664 | QCOM | 5,000,000.00 | 1.400 | 05/18/2018 | 05/20/2015 | 1.426 | 1.446 | 11/20 - 05/20 | | 4,993,300.00 | 4,993,300.00 |
| 89236TCU7 | 10917 | TOYOTA | 8,000,000.00 | 1.700 | 02/19/2019 | 02/19/2016 | 1.681 | 1.704 | 08/19 - 02/19 | | 7,999,040.00 | 7,999,040.00 |
| 89236TCX1 | 10955 | TOYOTA | 10,000,000.00 | 1.200 | 04/06/2018 | 04/08/2016 | 1.196 | 1.212 | 10/06 - 04/06 | | 9,997,600.00 | 9,997,600.00 |
| 89236TDM4 | 11183 | TOYOTA | 2,000,000.00 | 1.700 | 01/09/2019 | 01/09/2017 | 1.694 | 1.718 | 07/09 - 01/09 | | 1,999,300.00 | 1,999,300.00 |
| 94988J5A1 | 10904 | WELLS | 5,000,000.00 | 1.665 | 01/22/2018 | 01/29/2016 | 1.657 | 1.680 | 07/29 - 01/29 | | 4,998,550.00 | 4,998,550.00 |
| 94974BFW5 | 10919 | WELLS | 10,000,000.00 | 1.150 | 06/02/2017 | 02/23/2016 | 1.213 | 1.230 | 06/03 - 12/03 | Received | 9,989,900.00 | 9,989,900.00 |
| Corporate Notes Totals | | | 160,000,000.00 | | | | 1.444 | 1.464 | | 0.00 | 159,866,570.00 | 159,855,603.53 |
| Washington Supranational Obligation | | | | | | | | | | | | |
| 4581X0BZ0 | 11163 | IADB | 15,000,000.00 | 0.875 | 03/15/2018 | 12/13/2016 | 1.174 | 1.190 | 03/15 - 09/15 | 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 |
| 45905UZJ6 | 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 |
| 45905F577 | 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 |
| 45905EM1 | 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 |
| Washington Supranational Obligation Totals | | | 85,000,000.00 | | | | 1.247 | 1.285 | | 69,481.94 | 84,722,450.00 | 84,791,931.94 |
| Commercial Paper Disc. -Amortizing | | | | | | | | | | | | |
| 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 |

Portfolio POOL
RC
PM (PRF_PMS)7.3.0

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
February 28, 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 |
|--|--------------|--------|---------------|-------------|---------------|---------------|--------------|--------------|---------------------|------------------------------|-----------------------|-----------------------|
| Commercial Paper Disc. -Amortizing | | | | | | | | | | | | |
| 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 |
| 59515MQ81 | 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 |
| Commercial Paper Disc. -Amortizing Totals | | | | | | | 0.988 | 1.001 | | 0.00 | 398,033,361.12 | 398,033,361.12 |
| Agency Bullets (Aaa/AA+) | | | | | | | | | | | | |
| 3133EC7A6 | 10825 | FFCB | 10,000,000.00 | 0.820 | 12/12/2017 | 11/10/2015 | 0.987 | 1.000 | 12/12 - 06/12 | Received | 9,962,800.00 | 9,962,800.00 |
| 3133EHAP8 | 11220 | FFCB | 10,000,000.00 | 1.250 | 02/27/2019 | 02/28/2017 | 1.242 | 1.259 | 08/27 - 02/27 | 347.22 | 9,998,200.00 | 9,998,547.22 |
| 3133EHAP8 | 11221 | FFCB | 10,000,000.00 | 1.250 | 02/27/2019 | 02/28/2017 | 1.263 | 1.281 | 08/27 - 02/27 | 347.22 | 9,993,900.00 | 9,994,247.22 |
| 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 |
| 3130A7CV5 | 10911 | 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 | 10912 | 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 | 10913 | FHLB | 15,000,000.00 | 1.375 | 02/18/2021 | 02/18/2016 | 1.439 | 1.459 | 08/18 - 02/18 | | 14,939,400.00 | 14,939,400.00 |
| 3130A7CX1 | 10913 | FHLB | 16,000,000.00 | 0.875 | 03/19/2018 | 02/18/2016 | 0.878 | 0.890 | 03/19 - 09/19 | | 15,995,040.00 | 15,995,040.00 |
| 3130A7CX1 | 10914 | FHLB | 10,000,000.00 | 0.875 | 03/19/2018 | 02/18/2016 | 0.878 | 0.890 | 03/19 - 09/19 | | 9,996,900.00 | 9,996,900.00 |
| 3130A7CX1 | 10915 | FHLB | 10,000,000.00 | 0.875 | 03/19/2018 | 02/18/2016 | 0.878 | 0.890 | 03/19 - 09/19 | | 9,996,900.00 | 9,996,900.00 |
| 3130A8BD4 | 11002 | FHLB | 10,000,000.00 | 0.875 | 06/29/2018 | 05/27/2016 | 0.978 | 0.992 | 06/29 - 12/29 | | 9,975,900.00 | 9,975,900.00 |
| 3130A8BD4 | 11003 | FHLB | 10,000,000.00 | 0.875 | 06/29/2018 | 05/27/2016 | 0.978 | 0.992 | 06/29 - 12/29 | | 9,975,900.00 | 9,975,900.00 |
| 3130A8BD4 | 11004 | FHLB | 10,000,000.00 | 0.875 | 06/29/2018 | 05/27/2016 | 0.978 | 0.992 | 06/29 - 12/29 | | 9,975,900.00 | 9,975,900.00 |
| 3130AAMQ8 | 11194 | FHLB | 20,000,000.00 | 1.250 | 01/18/2019 | 01/20/2017 | 1.315 | 1.333 | 07/18 - 01/18 | 694.44 | 9,983,700.00 | 9,984,394.44 |
| 3137EADN6 | 10826 | FHLMC | 20,000,000.00 | 0.750 | 01/12/2018 | 11/12/2015 | 0.986 | 1.000 | 01/12 - 07/12 | Received | 19,893,000.00 | 19,893,000.00 |
| 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 |

Portfolio POOL
RC
PM (PRF_PMS) 7.3.0

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
February 28, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|--|--------------|--------|-----------------------|-------------|---------------|---------------|--------------|--------------|---------------------|------------------------------|-----------------------|-----------------------|
| Agency Bullets (Aaa/AA+) | | | | | | | | | | | | |
| 3135GOWJ8 | 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 |
| 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 |
| 3135GOT29 | 11218 | FNMA | 10,000,000.00 | 1.125 | 02/28/2020 | 02/28/2017 | 1.131 | 1.147 | 08/28 - 02/28 | | 9,993,600.00 | 9,993,600.00 |
| 3135GOT29 | 11219 | FNMA | 10,000,000.00 | 1.125 | 02/28/2020 | 02/28/2017 | 1.131 | 1.147 | 08/28 - 02/28 | | 9,993,600.00 | 9,993,600.00 |
| Agency Bullets (Aaa/AA+) Totals | | | 319,000,000.00 | | | | 0.995 | 1.009 | | 1,388.88 | 318,268,120.89 | 318,269,509.77 |
| Federal Agency Disc. -Amortizing | | | | | | | | | | | | |
| 31385HLJ3 | 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 |
| 31385CW4 | 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 |
| 31385KE5 | 11223 | FHLBDN | 50,000,000.00 | 0.640 | 08/09/2017 | 02/28/2017 | 0.651 | 0.660 | 08/09 - At Maturity | | 49,856,000.00 | 49,856,000.00 |
| 313313HM3 | 11032 | FMCDN | 25,000,000.00 | 0.570 | 06/29/2017 | 06/30/2016 | 0.580 | 0.588 | 06/29 - At Maturity | | 24,855,916.67 | 24,855,916.67 |
| Federal Agency Disc. -Amortizing Totals | | | 175,000,000.00 | | | | 0.608 | 0.617 | | 0.00 | 174,480,083.28 | 174,480,083.28 |
| Treasury Notes and Bonds | | | | | | | | | | | | |
| 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 | 49,974,609.39 |
| 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 |
| Treasury Notes and Bonds Totals | | | 200,000,000.00 | | | | 0.823 | 0.834 | | 144,296.45 | 199,835,337.51 | 199,980,233.97 |
| Treasury Discounts -Amortizing | | | | | | | | | | | | |
| 912796KY4 | 11131 | TBILL | 50,000,000.00 | 0.558 | 05/11/2017 | 11/10/2016 | 0.567 | 0.575 | 05/11 - At Maturity | | 49,859,076.39 | 49,859,076.39 |
| 912796JT7 | 11152 | TBILL | 50,000,000.00 | 0.565 | 05/25/2017 | 11/30/2016 | 0.574 | 0.582 | 05/25 - At Maturity | | 49,861,888.89 | 49,861,888.89 |
| 912796LA5 | 11158 | TBILL | 50,000,000.00 | 0.583 | 06/01/2017 | 12/08/2016 | 0.592 | 0.600 | 06/01 - At Maturity | | 49,858,420.14 | 49,858,420.14 |
| 912796LQ0 | 11222 | TBILL | 50,000,000.00 | 0.660 | 08/24/2017 | 02/28/2017 | 0.671 | 0.681 | 08/24 - At Maturity | | 49,837,750.00 | 49,837,750.00 |
| Treasury Discounts -Amortizing Totals | | | 200,000,000.00 | | | | 0.601 | 0.610 | | 0.00 | 199,417,135.42 | 199,417,135.42 |
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3133EE3X6 | 10714 | FFCB | 10,000,000.00 | 0.870 | 10/16/2017 | 07/16/2015 | 0.858 | 0.870 | 10/16 - 04/16 | | 10,000,000.00 | 10,000,000.00 |
| 3133EE3X6 | 10715 | FFCB | 10,000,000.00 | 0.870 | 10/16/2017 | 07/16/2015 | 0.858 | 0.870 | 10/16 - 04/16 | | 10,000,000.00 | 10,000,000.00 |
| 3133FEU7 | 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 |
| 3133FEU7 | 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 |

Portfolio POOL
RC
PM (PRF_PMS)7.3.0

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
February 28, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------------------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|---------------|------------------------------|-------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3133EFJN8 | 10774 | FFCB | 10,000,000.00 | 1.030 | 07/13/2018 | 10/13/2015 | 1.016 | 1.030 | 01/13 - 07/13 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFJN8 | 10775 | FFCB | 10,000,000.00 | 1.030 | 07/13/2018 | 10/13/2015 | 1.016 | 1.030 | 01/13 - 07/13 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFJM0 | 10776 | FFCB | 10,000,000.00 | 0.930 | 04/13/2018 | 10/13/2015 | 0.917 | 0.930 | 04/13 - 10/13 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFJM0 | 10780 | FFCB | 10,000,000.00 | 0.930 | 04/13/2018 | 10/14/2015 | 0.927 | 0.940 | 04/13 - 10/13 | Received | 9,997,500.00 | 9,997,500.00 |
| 3133EFJM0 | 10782 | FFCB | 15,000,000.00 | 0.930 | 04/13/2018 | 10/19/2015 | 0.937 | 0.950 | 04/13 - 10/13 | Received | 14,992,500.00 | 14,992,500.00 |
| 3133EFJE8 | 10783 | FFCB | 10,000,000.00 | 1.070 | 10/19/2018 | 10/19/2015 | 1.055 | 1.070 | 04/19 - 10/19 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFJL2 | 10784 | FFCB | 10,000,000.00 | 0.730 | 10/13/2017 | 10/20/2015 | 0.740 | 0.750 | 04/13 - 10/13 | Received | 9,996,000.00 | 9,996,000.00 |
| 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 |
| 3133EFKLO | 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 |
| 3133EFKWE6 | 10811 | FFCB | 9,000,000.00 | 1.340 | 07/29/2019 | 10/29/2015 | 1.322 | 1.340 | 04/29 - 07/29 | | 9,000,000.00 | 9,000,000.00 |
| 3133EFMD6 | 10812 | FFCB | 15,000,000.00 | 0.650 | 10/13/2017 | 10/29/2015 | 0.690 | 0.700 | 04/13 - 10/13 | Received | 14,985,450.00 | 14,985,450.00 |
| 3133EFHY6 | 10817 | FFCB | 10,000,000.00 | 1.020 | 08/02/2018 | 11/02/2015 | 1.006 | 1.020 | 02/02 - 08/02 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFMV6 | 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 |
| 3133EFMU8 | 10884 | FFCB | 10,000,000.00 | 1.420 | 12/28/2018 | 01/06/2016 | 1.423 | 1.442 | 06/28 - 12/28 | | 9,993,500.00 | 9,993,500.00 |
| 3133EFUE5 | 10894 | FFCB | 15,000,000.00 | 1.000 | 01/19/2018 | 01/19/2016 | 0.990 | 1.004 | 07/19 - 01/19 | Received | 14,998,800.00 | 14,998,800.00 |
| 3133EFVC8 | 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 |
| 3133EFD20 | 10941 | FFCB | 10,000,000.00 | 1.250 | 03/29/2019 | 03/29/2016 | 1.233 | 1.250 | 09/29 - 03/29 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFV38 | 10944 | FFCB | 25,000,000.00 | 1.250 | 03/29/2019 | 03/29/2016 | 1.233 | 1.250 | 09/29 - 03/29 | | 25,000,000.00 | 25,000,000.00 |
| 3133EFZ26 | 10954 | FFCB | 15,000,000.00 | 1.400 | 04/07/2020 | 04/07/2016 | 1.381 | 1.400 | 10/07 - 04/07 | | 15,000,000.00 | 15,000,000.00 |
| 3133EF2L0 | 10956 | FFCB | 10,000,000.00 | 1.400 | 04/13/2020 | 04/13/2016 | 1.381 | 1.400 | 10/13 - 04/13 | Received | 15,000,000.00 | 15,000,000.00 |
| 3133EF2L0 | 10957 | FFCB | 15,000,000.00 | 1.400 | 04/13/2020 | 04/15/2016 | 1.381 | 1.400 | 10/13 - 04/13 | Received | 12,992,200.00 | 12,992,200.00 |
| 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 | 10,000,000.00 | 10,000,000.00 |
| 3133EFV38 | 10963 | FFCB | 15,000,000.00 | 1.400 | 04/13/2020 | 04/19/2016 | 1.381 | 1.400 | 10/13 - 04/13 | Received | 10,000,000.00 | 10,000,000.00 |
| 3133EF5Y9 | 10977 | FFCB | 10,000,000.00 | 1.250 | 03/29/2019 | 04/20/2016 | 1.233 | 1.250 | 09/29 - 03/29 | | 9,700,000.00 | 9,700,000.00 |
| 3133EGAS4 | 10980 | FFCB | 15,000,000.00 | 1.470 | 05/04/2020 | 05/04/2016 | 1.450 | 1.470 | 11/04 - 05/04 | | 14,994,750.00 | 14,994,750.00 |
| 3133EGAS4 | 10981 | FFCB | 15,000,000.00 | 0.750 | 02/16/2018 | 05/16/2016 | 0.760 | 0.776 | 08/16 - 02/16 | | 14,993,250.00 | 14,993,250.00 |
| 3133EGAS4 | 10983 | FFCB | 15,000,000.00 | 0.750 | 02/16/2018 | 05/16/2016 | 0.765 | 0.776 | 08/16 - 02/16 | | 19,979,220.00 | 19,979,220.00 |
| 3133EGBE4 | 10986 | FFCB | 20,000,000.00 | 0.750 | 02/16/2018 | 05/16/2016 | 0.799 | 0.810 | 08/16 - 02/16 | | 9,990,000.00 | 9,990,000.00 |
| 3133EGBE4 | 10987 | FFCB | 10,000,000.00 | 1.060 | 11/19/2018 | 05/19/2016 | 1.086 | 1.101 | 11/19 - 05/19 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGBE4 | 10987 | FFCB | 10,000,000.00 | 1.060 | 11/19/2018 | 05/19/2016 | 1.045 | 1.060 | 11/19 - 05/19 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGBG9 | 10993 | FFCB | 10,000,000.00 | 1.000 | 08/23/2018 | 05/23/2016 | 0.986 | 1.000 | 08/23 - 02/23 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGDW2 | 11008 | FFCB | 10,000,000.00 | 1.520 | 06/08/2020 | 06/08/2016 | 1.499 | 1.520 | 12/08 - 06/08 | | 10,000,000.00 | 10,000,000.00 |

Portfolio POOL
RC
PM (PRF_PMS)7.3.0

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
February 28, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------------------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|---------------|------------------------------|-------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3133EGDW2 | 11009 | FFCB | 10,000,000.00 | 1.520 | 06/08/2020 | 06/08/2016 | 1.499 | 1.520 | 12/08 - 06/08 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGFY6 | 11014 | FFCB | 15,000,000.00 | 1.400 | 03/16/2020 | 06/16/2016 | 1.381 | 1.400 | 09/16 - 03/16 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGFX8 | 11015 | FFCB | 15,000,000.00 | 1.010 | 09/20/2018 | 06/20/2016 | 0.996 | 1.010 | 09/20 - 03/20 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGGS8 | 11017 | FFCB | 15,000,000.00 | 1.200 | 06/27/2019 | 06/27/2016 | 1.184 | 1.200 | 12/27 - 06/27 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGHP3 | 11022 | FFCB | 10,000,000.00 | 1.420 | 06/29/2020 | 06/29/2016 | 1.401 | 1.420 | 12/29 - 06/29 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGHQ1 | 11027 | FFCB | 20,000,000.00 | 1.470 | 06/29/2020 | 06/29/2016 | 1.450 | 1.470 | 12/29 - 06/29 | | 20,000,000.00 | 20,000,000.00 |
| 3133EGJW6 | 11037 | FFCB | 15,000,000.00 | 1.030 | 04/05/2019 | 07/05/2016 | 1.016 | 1.030 | 10/05 - 04/05 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGJZ9 | 11038 | FFCB | 10,000,000.00 | 1.000 | 01/07/2019 | 07/07/2016 | 1.006 | 1.020 | 01/07 - 07/07 | | 9,995,000.00 | 9,995,000.00 |
| 3133EGQR9 | 11067 | FFCB | 12,000,000.00 | 1.250 | 02/10/2020 | 08/18/2016 | 1.233 | 1.250 | 02/10 - 08/10 | Received | 12,000,000.00 | 12,000,000.00 |
| 3133EGVJ1 | 11085 | FFCB | 10,000,000.00 | 1.160 | 09/26/2019 | 09/26/2016 | 1.144 | 1.160 | 03/26 - 09/26 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGUW3 | 11086 | FFCB | 10,000,000.00 | 0.880 | 03/20/2018 | 09/26/2016 | 0.868 | 0.880 | 03/20 - 09/20 | | 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 | 1,466.67 | 10,000,000.00 | 10,000,000.00 |
| 3133EGYD1 | 11099 | FFCB | 10,000,000.00 | 1.000 | 10/12/2018 | 10/12/2016 | 0.986 | 1.000 | 04/12 - 10/12 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGYD1 | 11100 | FFCB | 10,000,000.00 | 1.000 | 10/12/2018 | 10/12/2016 | 0.986 | 1.000 | 04/12 - 10/12 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGZE8 | 11108 | FFCB | 15,000,000.00 | 1.210 | 10/24/2019 | 10/24/2016 | 1.193 | 1.210 | 04/24 - 10/24 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGZE8 | 11109 | FFCB | 10,000,000.00 | 1.210 | 10/24/2019 | 10/24/2016 | 1.193 | 1.210 | 04/24 - 10/24 | | 10,000,000.00 | 10,000,000.00 |
| 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 | 10,000,000.00 | 1.120 | 05/03/2019 | 11/03/2016 | 1.105 | 1.120 | 05/03 - 11/03 | | 10,000,000.00 | 10,000,000.00 |
| 3133EGU52 | 11160 | FFCB | 15,000,000.00 | 1.490 | 09/13/2019 | 12/13/2016 | 1.470 | 1.490 | 03/13 - 09/13 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGU52 | 11161 | FFCB | 7,000,000.00 | 1.490 | 09/13/2019 | 12/13/2016 | 1.470 | 1.490 | 03/13 - 09/13 | | 7,000,000.00 | 7,000,000.00 |
| 3133EGU60 | 11164 | FFCB | 5,000,000.00 | 1.820 | 09/14/2020 | 12/14/2016 | 1.816 | 1.841 | 03/14 - 09/14 | | 4,996,250.00 | 4,996,250.00 |
| 3133EGU60 | 11165 | FFCB | 15,000,000.00 | 1.820 | 09/14/2020 | 12/14/2016 | 1.795 | 1.820 | 03/14 - 09/14 | | 15,000,000.00 | 15,000,000.00 |
| 3133EGG66 | 11169 | FFCB | 9,000,000.00 | 1.730 | 11/15/2019 | 12/15/2016 | 1.479 | 1.489 | 05/15 - 11/15 | 8,475.00 | 8,905,500.00 | 8,913,975.00 |
| 3133EGW92 | 11171 | FFCB | 20,000,000.00 | 1.500 | 12/19/2019 | 12/19/2016 | 1.479 | 1.500 | 06/19 - 12/19 | | 20,000,000.00 | 20,000,000.00 |
| 3133EG2E4 | 11175 | FFCB | 10,000,000.00 | 2.440 | 12/27/2021 | 12/27/2016 | 2.407 | 2.440 | 06/27 - 12/27 | | 10,000,000.00 | 10,000,000.00 |
| 3133EG3J2 | 11186 | FFCB | 10,000,000.00 | 1.550 | 01/10/2020 | 01/10/2017 | 1.529 | 1.550 | 07/10 - 01/10 | | 10,000,000.00 | 10,000,000.00 |
| 3133EG7D1 | 11209 | FFCB | 10,000,000.00 | 1.550 | 11/15/2019 | 02/15/2017 | 1.529 | 1.550 | 05/15 - 11/15 | | 10,000,000.00 | 10,000,000.00 |
| 3133EFC70 | 11210 | FFCB | 5,000,000.00 | 1.120 | 02/22/2019 | 02/15/2017 | 1.229 | 1.246 | 02/22 - 08/22 | Received | 4,987,500.00 | 4,987,500.00 |
| 3133EGXK6 | 11211 | FFCB | 5,000,000.00 | 1.120 | 10/11/2019 | 02/15/2017 | 1.412 | 1.432 | 04/11 - 10/11 | 19,288.89 | 4,959,500.00 | 4,978,788.89 |
| 3133EG2S3 | 11212 | FFCB | 15,000,000.00 | 1.280 | 01/03/2019 | 02/16/2017 | 1.276 | 1.294 | 07/03 - 01/03 | 22,933.33 | 14,996,054.70 | 15,018,988.03 |
| 313383HQ7 | 10034 | FHLB | 5,000,000.00 | 1.200 | 06/27/2018 | 06/27/2013 | 1.188 | 1.204 | 12/27 - 06/27 | | 4,999,000.00 | 4,999,000.00 |
| 3133812R5 | 10173 | FHLB | 10,000,000.00 | 0.650 | 11/13/2017 | 11/13/2012 | 0.694 | 0.703 | 02/13 - 08/13 | | 10,000,000.00 | 10,000,000.00 |
| 3130A5EPO | 10650 | FHLB | 5,000,000.00 | 0.625 | 05/30/2017 | 05/15/2015 | 0.657 | 0.666 | 11/15 - 05/15 | | 4,995,850.00 | 4,995,850.00 |
| 3130A5EPO | 10651 | FHLB | 7,000,000.00 | 0.625 | 05/30/2017 | 05/15/2015 | 0.657 | 0.666 | 11/15 - 05/15 | | 6,994,190.00 | 6,994,190.00 |

Portfolio POOL
RC
PM (PRF_PMS) 7.3.0

**Alameda County Inv Pool
Portfolio Management
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February 28, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------------------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|---------------|------------------------------|-------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3130A5EPO | 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 |
| 3130A5EPO | 10653 | FHLB | 10,000,000.00 | 0.625 | 05/30/2017 | 05/15/2015 | 0.657 | 0.666 | 11/15 - 05/15 | | 9,991,700.00 | 9,991,700.00 |
| 3130A5W54 | 10713 | FHLB | 10,000,000.00 | 0.800 | 11/28/2017 | 07/15/2015 | 0.858 | 0.870 | 11/28 - 05/28 | Received | 9,983,600.00 | 9,983,600.00 |
| 313380EC7 | 10742 | FHLB | 25,000,000.00 | 0.750 | 09/08/2017 | 09/08/2015 | 0.821 | 0.833 | 03/08 - 09/08 | | 24,959,000.00 | 24,959,000.00 |
| 3130A6KH9 | 10791 | FHLB | 8,000,000.00 | 1.190 | 01/14/2019 | 10/22/2015 | 1.174 | 1.190 | 01/14 - 07/14 | Received | 8,000,000.00 | 8,000,000.00 |
| 3130A6MH7 | 10805 | FHLB | 5,000,000.00 | 1.720 | 10/28/2020 | 10/28/2015 | 1.696 | 1.720 | 04/28 - 10/28 | | 5,000,000.00 | 5,000,000.00 |
| 3130A6SA6 | 10830 | FHLB | 10,000,000.00 | 0.940 | 11/17/2017 | 11/17/2015 | 0.935 | 0.948 | 05/17 - 11/17 | | 9,998,400.00 | 9,998,400.00 |
| 3130A6Y43 | 10877 | FHLB | 10,000,000.00 | 2.000 | 12/30/2020 | 12/30/2015 | 1.973 | 2.000 | 06/30 - 12/30 | | 10,000,000.00 | 10,000,000.00 |
| 3130A83R2 | 10992 | FHLB | 15,000,000.00 | 0.875 | 02/23/2018 | 05/23/2016 | 0.863 | 0.875 | 11/23 - 05/23 | | 15,000,000.00 | 15,000,000.00 |
| 3130A8DB6 | 11006 | FHLB | 10,000,000.00 | 1.125 | 06/21/2019 | 06/03/2016 | 1.123 | 1.139 | 06/21 - 12/21 | | 9,995,800.00 | 9,995,800.00 |
| 3130A8DB6 | 11007 | FHLB | 10,000,000.00 | 1.125 | 06/21/2019 | 06/03/2016 | 1.123 | 1.139 | 06/21 - 12/21 | | 9,995,800.00 | 9,995,800.00 |
| 3130A8PK3 | 11039 | FHLB | 6,000,000.00 | 0.625 | 08/07/2018 | 07/08/2016 | 0.716 | 0.726 | 01/08 - 07/08 | | 5,987,520.00 | 5,987,520.00 |
| 3130A8PK3 | 11040 | FHLB | 10,000,000.00 | 0.625 | 08/07/2018 | 07/08/2016 | 0.716 | 0.726 | 01/08 - 07/08 | | 9,979,200.00 | 9,979,200.00 |
| 3130A8PK3 | 11041 | FHLB | 10,000,000.00 | 0.625 | 08/07/2018 | 07/08/2016 | 0.716 | 0.726 | 01/08 - 07/08 | | 9,979,200.00 | 9,979,200.00 |
| 3130A8PK3 | 11042 | FHLB | 10,000,000.00 | 0.625 | 08/07/2018 | 07/08/2016 | 0.716 | 0.726 | 01/08 - 07/08 | | 9,979,200.00 | 9,979,200.00 |
| 3130A8RP0 | 11064 | FHLB | 10,000,000.00 | 1.050 | 10/26/2018 | 07/27/2016 | 1.069 | 1.084 | 10/26 - 04/26 | | 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 | Received | 22,200,000.00 | 22,200,000.00 |
| 3130A9AE1 | 11070 | FHLB | 7,000,000.00 | 0.875 | 10/01/2018 | 08/26/2016 | 0.895 | 0.908 | 10/01 - 04/01 | | 6,995,240.00 | 6,995,240.00 |
| 3130A9AE1 | 11071 | FHLB | 10,000,000.00 | 0.875 | 10/01/2018 | 08/26/2016 | 0.895 | 0.908 | 10/01 - 04/01 | | 9,993,200.00 | 9,993,200.00 |
| 3130A9AE1 | 11072 | FHLB | 10,000,000.00 | 0.875 | 10/01/2018 | 08/26/2016 | 0.895 | 0.908 | 10/01 - 04/01 | | 9,993,200.00 | 9,993,200.00 |
| 3130A9A92 | 11074 | FHLB | 10,000,000.00 | 1.000 | 08/28/2018 | 08/31/2016 | 0.988 | 1.001 | 02/28 - 08/28 | | 10,000,000.00 | 10,000,000.00 |
| 3130A9PB1 | 11111 | FHLB | 10,000,000.00 | 1.200 | 10/25/2019 | 10/25/2016 | 1.187 | 1.203 | 04/25 - 10/25 | | 9,999,000.00 | 9,999,000.00 |
| 3130A9NJ6 | 11117 | FHLB | 10,000,000.00 | 1.200 | 10/11/2019 | 10/31/2016 | 1.223 | 1.240 | 04/11 - 10/11 | | 9,988,500.00 | 9,995,166.67 |
| 3130AA3K2 | 11134 | FHLB | 20,000,000.00 | 0.750 | 11/16/2017 | 11/16/2016 | 0.798 | 0.809 | 05/16 - 11/16 | | 19,988,200.00 | 19,988,200.00 |
| 3130AA3R7 | 11141 | FHLB | 10,000,000.00 | 1.375 | 11/15/2019 | 11/17/2016 | 1.364 | 1.383 | 05/15 - 11/15 | | 9,997,700.00 | 9,997,700.00 |
| 3130AABG2 | 11148 | FHLB | 5,000,000.00 | 1.875 | 11/29/2021 | 11/30/2016 | 1.932 | 1.959 | 05/29 - 11/29 | | 4,980,100.00 | 4,980,100.00 |
| 3130AABG2 | 11149 | FHLB | 5,000,000.00 | 1.875 | 11/29/2021 | 11/30/2016 | 1.932 | 1.959 | 05/29 - 11/29 | | 4,980,100.00 | 4,980,100.00 |
| 3130AABG2 | 11150 | FHLB | 5,000,000.00 | 1.875 | 11/29/2021 | 11/30/2016 | 1.932 | 1.959 | 05/29 - 11/29 | | 4,980,100.00 | 4,980,100.00 |
| 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 |

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
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| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------------------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|---------------|------------------------------|-------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3130AAQ84 | 11204 | FHLB | 10,000,000.00 | 1.000 | 04/27/2018 | 01/27/2017 | 0.987 | 1.000 | 07/27 - 01/27 | | 10,000,000.00 | 10,000,000.00 |
| 3130AAQ84 | 11205 | FHLB | 10,000,000.00 | 1.000 | 04/27/2018 | 01/27/2017 | 0.987 | 1.000 | 07/27 - 01/27 | | 10,000,000.00 | 10,000,000.00 |
| 3130AAMN5 | 11206 | FHLB | 6,000,000.00 | 2.000 | 10/26/2021 | 02/08/2017 | 1.984 | 2.011 | 07/26 - 01/26 | 4,000.00 | 5,997,000.00 | 6,001,000.00 |
| 3130ABDB6 | 11215 | FHLB | 15,000,000.00 | 1.125 | 06/21/2019 | 02/27/2017 | 1.298 | 1.316 | 06/21 - 12/21 | 30,937.50 | 14,934,750.00 | 14,965,687.50 |
| 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 |
| 3134G6AP0 | 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 | 0.966 | 1.000 | 06/29 - 12/29 | | 5,000,000.00 | 5,000,000.00 |
| 3134G6YT4 | 10661 | FHLMC | 10,000,000.00 | 0.900 | 11/20/2017 | 05/20/2015 | 0.888 | 0.900 | 11/20 - 05/20 | | 10,000,000.00 | 10,000,000.00 |
| 3134G6R70 | 10669 | FHLMC | 15,000,000.00 | 0.750 | 05/26/2017 | 05/26/2015 | 0.740 | 0.750 | 11/26 - 05/26 | | 15,000,000.00 | 15,000,000.00 |
| 3137EADV8 | 10683 | FHLMC | 10,000,000.00 | 0.750 | 07/14/2017 | 05/29/2015 | 0.776 | 0.787 | 11/29 - 01/14 | | 9,992,200.00 | 9,992,200.00 |
| 3134G6S20 | 10699 | FHLMC | 10,000,000.00 | 1.000 | 12/15/2017 | 06/15/2015 | 1.000 | 1.014 | 12/15 - 06/15 | | 9,996,500.00 | 9,996,500.00 |
| 3134G7C33 | 10760 | FHLMC | 10,000,000.00 | 1.000 | 03/30/2018 | 09/30/2015 | 0.986 | 1.000 | 03/30 - 09/30 | | 10,000,000.00 | 10,000,000.00 |
| 3134G7L33 | 10764 | FHLMC | 10,000,000.00 | 1.050 | 06/29/2018 | 09/29/2015 | 1.036 | 1.050 | 12/29 - 06/29 | | 10,000,000.00 | 10,000,000.00 |
| 3134G7U25 | 10799 | FHLMC | 10,000,000.00 | 0.800 | 10/27/2017 | 10/27/2015 | 0.789 | 0.800 | 04/27 - 10/27 | | 10,000,000.00 | 10,000,000.00 |
| 3134G73Q2 | 10800 | FHLMC | 10,000,000.00 | 1.000 | 07/27/2018 | 10/27/2015 | 0.986 | 1.000 | 01/27 - 07/27 | | 10,000,000.00 | 10,000,000.00 |
| 3134G73Q2 | 10801 | FHLMC | 10,000,000.00 | 1.000 | 07/27/2018 | 10/27/2015 | 0.986 | 1.000 | 01/27 - 07/27 | | 10,000,000.00 | 10,000,000.00 |
| 3134G73Q2 | 10803 | FHLMC | 10,000,000.00 | 1.000 | 07/27/2018 | 10/27/2015 | 0.986 | 1.000 | 01/27 - 07/27 | | 10,000,000.00 | 10,000,000.00 |
| 3134G73Q2 | 10804 | FHLMC | 10,000,000.00 | 1.000 | 07/27/2018 | 10/27/2015 | 0.986 | 1.000 | 01/27 - 07/27 | | 10,000,000.00 | 10,000,000.00 |
| 3134G73Q2 | 10816 | FHLMC | 15,000,000.00 | 1.000 | 07/27/2018 | 10/30/2015 | 0.986 | 1.000 | 01/27 - 07/27 | | 15,000,000.00 | 15,000,000.00 |
| 3134G76G1 | 10829 | FHLMC | 10,000,000.00 | 1.050 | 05/17/2018 | 11/17/2015 | 1.036 | 1.050 | 05/17 - 11/17 | | 10,000,000.00 | 10,000,000.00 |
| 3134G74S7 | 10843 | FHLMC | 20,000,000.00 | 1.000 | 08/27/2018 | 11/27/2015 | 0.986 | 1.000 | 02/27 - 08/27 | Received | 20,000,000.00 | 20,000,000.00 |
| 3137EADX4 | 10853 | FHLMC | 10,000,000.00 | 1.000 | 08/27/2018 | 11/27/2015 | 1.037 | 1.052 | 06/15 - 12/15 | | 9,989,700.00 | 9,989,700.00 |
| 3137EADX4 | 10854 | FHLMC | 10,000,000.00 | 1.000 | 12/15/2017 | 12/11/2015 | 1.037 | 1.052 | 06/15 - 12/15 | | 9,989,700.00 | 9,989,700.00 |
| 3134G8LG2 | 10906 | FHLMC | 10,000,000.00 | 1.000 | 12/15/2017 | 12/11/2015 | 1.037 | 1.052 | 06/15 - 12/15 | | 10,000,000.00 | 10,000,000.00 |
| 3134G8M71 | 10921 | FHLMC | 25,000,000.00 | 1.200 | 03/09/2017 | 02/16/2016 | 1.184 | 1.200 | 09/09 - 03/09 | | 25,000,000.00 | 25,000,000.00 |
| 3134G9DF1 | 10922 | FHLMC | 10,000,000.00 | 1.050 | 02/26/2018 | 02/26/2016 | 1.041 | 1.055 | 08/26 - 02/26 | | 9,999,000.00 | 9,999,000.00 |
| 3134G9HJ9 | 10975 | FHLMC | 15,000,000.00 | 1.410 | 02/04/2020 | 05/04/2016 | 1.391 | 1.410 | 08/04 - 02/04 | | 15,000,000.00 | 15,000,000.00 |
| 3134G9HJ9 | 10985 | FHLMC | 10,000,000.00 | 1.000 | 08/10/2018 | 05/16/2016 | 0.993 | 1.007 | 08/10 - 02/10 | Received | 9,998,500.00 | 9,998,500.00 |
| 3134G9LS4 | 10994 | FHLMC | 15,000,000.00 | 1.000 | 08/10/2018 | 05/17/2016 | 0.986 | 1.000 | 08/10 - 02/10 | Received | 15,000,000.00 | 15,000,000.00 |
| 3134G9HC4 | 10995 | FHLMC | 15,000,000.00 | 1.050 | 05/25/2018 | 05/25/2016 | 1.036 | 1.050 | 11/25 - 05/25 | | 15,000,000.00 | 15,000,000.00 |
| 3134G9B97 | 11023 | FHLMC | 15,000,000.00 | 1.000 | 05/25/2018 | 05/25/2016 | 1.044 | 1.058 | 11/25 - 05/25 | | 14,982,750.00 | 14,982,750.00 |
| 3134G9UY1 | 11024 | FHLMC | 20,000,000.00 | 1.000 | 03/29/2019 | 06/29/2016 | 0.986 | 1.000 | 09/29 - 03/29 | | 20,000,000.00 | 20,000,000.00 |
| 3134G9UY1 | 11024 | FHLMC | 15,000,000.00 | 1.000 | 06/29/2018 | 06/29/2016 | 0.986 | 1.000 | 12/29 - 06/29 | | 15,000,000.00 | 15,000,000.00 |

**Alameda County Inv Pool
Portfolio Management
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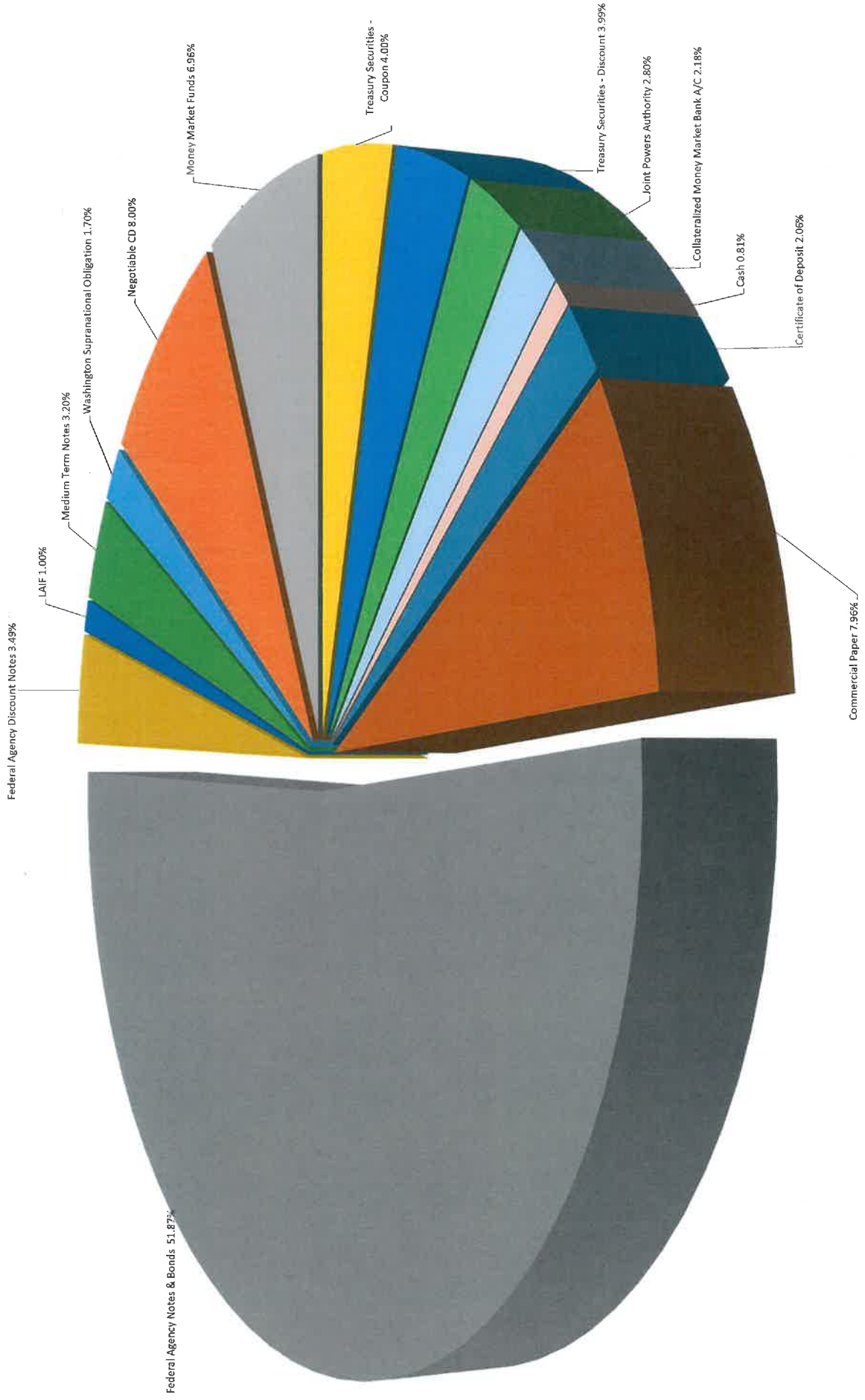
| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------------------|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|--------------------|------------------------------|-------------------|---------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | |
| 3134G9B97 | 11025 | FHLMC | 15,000,000.00 | 1.000 | 03/29/2019 | 06/29/2016 | 0.986 | 1.000 | 09/29 - 03/29 | | 15,000,000.00 | 15,000,000.00 |
| 3134G9B97 | 11026 | FHLMC | 10,000,000.00 | 1.000 | 03/29/2019 | 06/29/2016 | 0.986 | 1.000 | 09/29 - 03/29 | | 10,000,000.00 | 10,000,000.00 |
| 3134G9F93 | 11029 | FHLMC | 10,000,000.00 | 1.000 | 06/28/2019 | 06/30/2016 | 0.986 | 1.000 | 12/28 - 06/28 | | 10,000,000.00 | 10,000,000.00 |
| 3134G9F85 | 11030 | FHLMC | 25,000,000.00 | 1.320 | 09/30/2020 | 06/30/2016 | 1.302 | 1.320 | 09/30 - 12/31 | | 25,000,000.00 | 25,000,000.00 |
| 3137EAE81 | 11051 | FHLMC | 10,000,000.00 | 0.875 | 07/19/2019 | 07/20/2016 | 0.944 | 0.957 | 01/19 - 07/19 | | 9,975,800.00 | 9,975,800.00 |
| 3134G9Q75 | 11052 | FHLMC | 18,000,000.00 | 1.250 | 07/26/2019 | 07/26/2016 | 1.233 | 1.250 | 01/26 - 07/26 | | 18,000,000.00 | 18,000,000.00 |
| 3134G9Q75 | 11053 | FHLMC | 10,000,000.00 | 1.250 | 07/26/2019 | 07/26/2016 | 1.241 | 1.259 | 01/26 - 07/26 | | 9,997,500.00 | 9,997,500.00 |
| 3137EAE89 | 11066 | FHLMC | 10,000,000.00 | 1.125 | 08/12/2021 | 08/12/2016 | 1.213 | 1.230 | 02/12 - 08/12 | | 9,949,200.00 | 9,949,200.00 |
| 3134GAHA5 | 11073 | FHLMC | 10,000,000.00 | 1.000 | 11/28/2018 | 08/30/2016 | 0.998 | 1.011 | 11/28 - 05/28 | | 9,997,500.00 | 9,997,500.00 |
| 3134GAGF5 | 11082 | FHLMC | 10,000,000.00 | 1.100 | 09/13/2018 | 09/13/2016 | 1.085 | 1.100 | 03/13 - 09/13 | | 10,000,000.00 | 10,000,000.00 |
| 3137EAE87 | 11083 | 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 |
| 3137EAE87 | 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 | 0.625 | 11/28/2018 | 11/28/2016 | 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 | 9,972,450.00 | 9,972,450.00 |
| 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 |
| 3134GAZ45 | 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 | | 9,970,000.00 | 9,970,000.00 |
| 3134GAYE82 | 11180 | FHLMC | 10,000,000.00 | 1.125 | 11/28/2018 | 12/30/2016 | 1.263 | 1.281 | 05/31 - 11/30 | | 9,989,200.00 | 9,989,200.00 |
| 3137EAE55 | 11190 | FHLMC | 10,000,000.00 | 1.500 | 01/17/2020 | 01/17/2017 | 1.516 | 1.537 | 07/17 - 01/17 | Received | 10,000.00 | 10,000.00 |
| 3137EAE55 | 11191 | FHLMC | 10,000,000.00 | 1.500 | 01/17/2020 | 01/17/2017 | 1.516 | 1.537 | 07/17 - 01/17 | | 9,989,200.00 | 9,989,200.00 |
| 3134GAK78 | 11195 | FHLMC | 10,000,000.00 | 1.350 | 01/25/2019 | 01/25/2017 | 1.360 | 1.379 | 07/25 - 01/25 | | 9,994,300.00 | 9,994,300.00 |
| 3134GAK78 | 11197 | FHLMC | 10,000,000.00 | 1.350 | 01/25/2019 | 01/25/2017 | 1.332 | 1.350 | 07/25 - 01/25 | | 10,000,000.00 | 10,000,000.00 |
| 3134GAM76 | 11198 | FHLMC | 15,000,000.00 | 1.550 | 07/26/2019 | 01/26/2017 | 1.539 | 1.560 | 07/26 - 01/26 | | 14,996,336.25 | 14,996,336.25 |
| 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 |
| 3134GAN59 | 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 |
| 3134GASE5 | 11216 | FHLMC | 10,000,000.00 | 1.050 | 10/26/2018 | 02/28/2017 | 1.162 | 1.178 | 04/26 - 10/26 | 35,000.00 | 9,979,000.00 | 10,014,000.00 |
| 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 |

**Alameda County Inv Pool
Portfolio Management
Investment Status Report - Investments
February 28, 2017**

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | YTM 360 | YTM 365 | Payment Dates | Accrued Interest At Purchase | Current Principal | Book Value | |
|--|--------------|--------|---------------|-------------|---------------|---------------|---------|---------|---------------|------------------------------|-------------------------|-------------------------|-------------------------|
| Agency Callables (Aaa/AA+) | | | | | | | | | | | | | |
| 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 | |
| 3136G2RF4 | 10822 | FNMA | 15,000,000.00 | 1.400 | 11/05/2019 | 11/05/2015 | 1.381 | 1.400 | 05/05 - 11/05 | | 15,000,000.00 | 15,000,000.00 | |
| 3136G2PF8 | 10823 | FNMA | 10,000,000.00 | 1.125 | 10/29/2018 | 11/05/2015 | 1.231 | 1.248 | 04/29 - 10/29 | Received | 9,964,000.00 | 9,964,000.00 | |
| 3135G0H63 | 10891 | FNMA | 10,000,000.00 | 1.375 | 01/28/2019 | 01/08/2016 | 1.377 | 1.396 | 07/08 - 01/08 | | 9,993,800.00 | 9,993,800.00 | |
| 3135G0K28 | 10968 | FNMA | 15,000,000.00 | 1.250 | 04/26/2019 | 04/26/2016 | 1.253 | 1.270 | 10/26 - 04/26 | | 14,991,000.00 | 14,991,000.00 | |
| 3135G0N33 | 11056 | FNMA | 15,000,000.00 | 0.875 | 08/02/2019 | 08/02/2016 | 0.919 | 0.932 | 02/02 - 08/02 | | 14,974,800.00 | 14,974,800.00 | |
| 3135G0N33 | 11057 | FNMA | 10,000,000.00 | 0.875 | 08/02/2019 | 08/02/2016 | 0.919 | 0.932 | 02/02 - 08/02 | | 9,983,200.00 | 9,983,200.00 | |
| 3135G0M91 | 11075 | FNMA | 10,000,000.00 | 1.125 | 07/26/2019 | 08/31/2016 | 1.110 | 1.125 | 01/26 - 07/26 | | 10,000,000.00 | 10,000,000.00 | |
| 3136G34J1 | 11076 | FNMA | 5,000,000.00 | 1.000 | 12/24/2019 | 09/01/2016 | 1.085 | 1.100 | 02/24 - 08/24 | Received | 4,983,750.00 | 4,983,750.00 | |
| 3135G0P49 | 11078 | FNMA | 10,000,000.00 | 1.000 | 08/28/2019 | 09/02/2016 | 1.039 | 1.053 | 02/28 - 08/28 | | 9,984,400.00 | 9,984,400.00 | |
| 3135G0P49 | 11079 | FNMA | 10,000,000.00 | 1.000 | 08/28/2019 | 09/02/2016 | 1.039 | 1.053 | 02/28 - 08/28 | | 9,984,400.00 | 9,984,400.00 | |
| 3136G34K8 | 11087 | FNMA | 10,000,000.00 | 1.125 | 09/09/2019 | 09/28/2016 | 1.110 | 1.125 | 03/09 - 09/09 | | 10,000,000.00 | 10,000,000.00 | |
| 3135G0L68 | 11097 | FNMA | 10,000,000.00 | 0.750 | 07/27/2018 | 10/06/2016 | 0.929 | 0.942 | 01/27 - 07/27 | 5,937.50 | 9,965,700.00 | 9,965,700.00 | |
| 3136G3W76 | 11101 | FNMA | 13,000,000.00 | 1.150 | 08/23/2019 | 10/18/2016 | 1.154 | 1.170 | 02/23 - 08/23 | Received | 12,992,850.00 | 12,992,850.00 | |
| 3136G4DA8 | 11102 | FNMA | 15,000,000.00 | 1.200 | 12/30/2019 | 10/19/2016 | 1.184 | 1.200 | 12/30 - 06/30 | Received | 15,000,000.00 | 15,000,000.00 | |
| 3136G4BQ5 | 11104 | FNMA | 10,000,000.00 | 1.250 | 01/07/2020 | 10/19/2016 | 1.241 | 1.258 | 01/07 - 07/07 | Received | 9,997,500.00 | 9,997,500.00 | |
| 3135G0Q30 | 11110 | FNMA | 10,000,000.00 | 1.180 | 09/27/2019 | 10/24/2016 | 1.164 | 1.180 | 03/27 - 09/27 | 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 | | 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 | | 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 | Received | 14,992,500.00 | 14,992,500.00 | |
| 3136G4GU1 | 11146 | FNMA | 10,000,000.00 | 1.400 | 11/25/2019 | 11/29/2016 | 1.432 | 1.451 | 05/25 - 11/25 | 1,555.56 | 9,985,000.00 | 9,986,555.56 | |
| 3136G4HH9 | 11151 | FNMA | 10,000,000.00 | 1.500 | 02/26/2020 | 11/30/2016 | 1.480 | 1.500 | 02/26 - 08/26 | | 10,000,000.00 | 10,000,000.00 | |
| 3136G3K38 | 11166 | FNMA | 15,000,000.00 | 1.260 | 08/02/2019 | 12/14/2016 | 1.396 | 1.415 | 02/02 - 08/02 | Received | 14,940,000.00 | 14,940,000.00 | |
| 3136G4GU1 | 11172 | FNMA | 15,000,000.00 | 1.400 | 11/25/2019 | 12/19/2016 | 1.637 | 1.660 | 05/25 - 11/25 | 14,000.00 | 14,888,700.00 | 14,902,700.00 | |
| 3135G0S38 | 11184 | FNMA | 15,000,000.00 | 2.000 | 01/05/2022 | 01/09/2017 | 2.010 | 2.038 | 07/05 - 01/05 | | 14,973,150.00 | 14,973,150.00 | |
| Agency Callables (Aaa/AA+) Totals | | | | | | | | | | | 2,276,900,000.00 | 2,275,215,510.95 | 2,275,402,649.85 |
| Investment Totals | | | | | | | | | | | 4,959,839,169.17 | 4,960,230,508.88 | |

Portfolio POOL
RC
PM (PRF_PMS) 7.3.0

Summary of Treasurer's Investment Pool By Major Categories February 28, 2017



Summary of Treasurer's Invesments by Maturity FEBRUARY 28, 2017

| 30 days | 90 days | 180 days | 1 yr | 2 yrs | 3 yrs | 4 yrs | 5 yrs |
|----------------|----------------|----------------|----------------|------------------|----------------|----------------|---------------|
| \$ 847,607,718 | \$ 527,902,670 | \$ 735,577,852 | \$ 638,104,796 | \$ 1,011,110,058 | \$ 899,577,478 | \$ 258,821,378 | \$ 81,837,000 |

