



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

HENRY C. LEVY  
TREASURER - TAX COLLECTOR

August 8, 2019

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

Dear Board Members:

**RE: Investment Report – June 2019**

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of June 2019. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of June 30, 2019. 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 June 30, 2019

Treasurer’s Investment Pool – Book Value	\$ 6,206,127,741
Treasurer’s Investment Pool – Market Value	6,229,863,016
Total Cash in Bank	69,494,066
Total interest received during the month	7,203,790
Average Maturity of the portfolio	420 days
Annualized cash basis rate of return for the month	1.380%

Liquidity Summary of the Portfolio as Of June 30, 2019

Maturity	Amount	Percentage Held
1 to 90 days	\$1,982,861,633	31.95%
91 to 365 days	2,166,314,374	34.91%
2 years	646,825,621	10.42%
3 years	531,165,815	8.56%
4 years,	374,332,301	6.03%
5 years	504,627,997	8.13%
<b>Total</b>	<b>\$ 6,206,127,741</b>	<b>100.00%</b>

Conclusion

Based on investment activity during the month of June 2019, 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 June 2019 is attached and on file with the Office of the Clerk of the Board of Supervisors.

Vision 2026 Goal

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

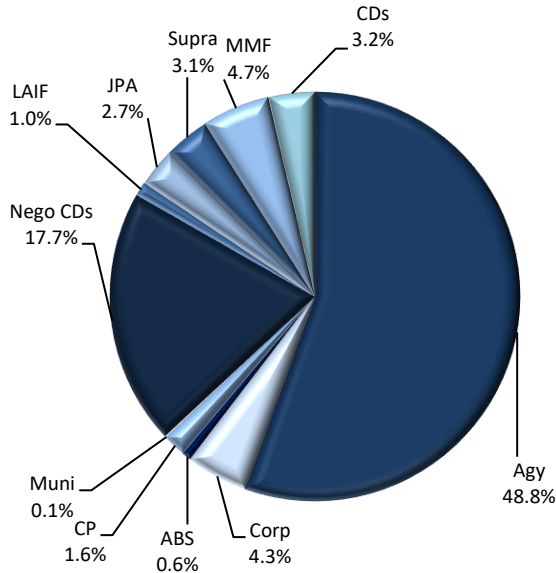
Very truly yours,

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

Henry C. Levy  
Treasurer – Tax Collector

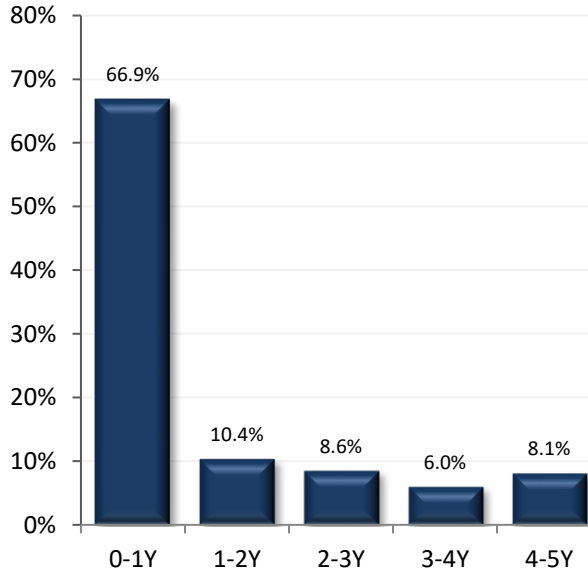
cc: Susan Muranishi, County Administrator  
Melissa Wilk, Auditor-Controller  
School District and Special District Participants  
Members of the Treasury Oversight Committee

**SECTOR ALLOCATION**



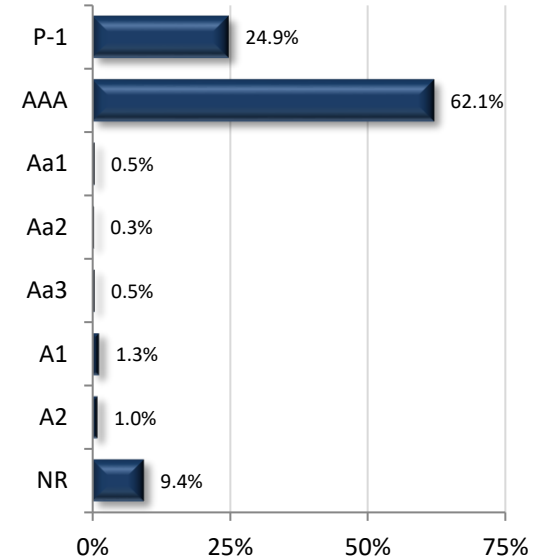
Per Book Value

**MATURITY DISTRIBUTION**



Per Book Value

**CREDIT QUALITY (MOODY'S)**



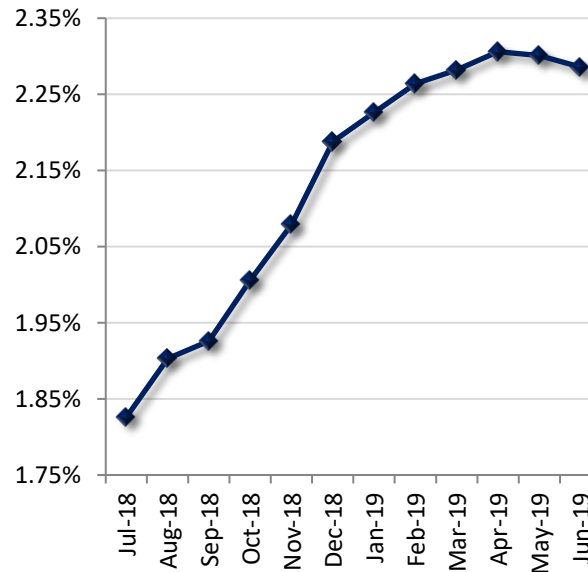
NR: Not Rated

**ACCOUNT SUMMARY**

	6/30/19	5/31/19
<b>Market Value</b>	\$6,229,863,016	\$6,493,398,689
<b>Book Value*</b>	\$6,206,127,741	\$6,477,514,415
<b>Unrealized G/L</b>	\$23,735,275	\$15,884,274
<b>Par Value</b>	\$6,223,227,000	\$6,496,570,000
<b>Net Asset Value</b>	\$100.382	\$100.245
<b>Book Yield</b>	2.29%	2.30%
<b>Years to Maturity</b>	1.15	1.09
<b>Effective Duration</b>	0.82	0.81

\*Book Value is not Amortized

**PORTFOLIO BOOK YIELD HISTORY**

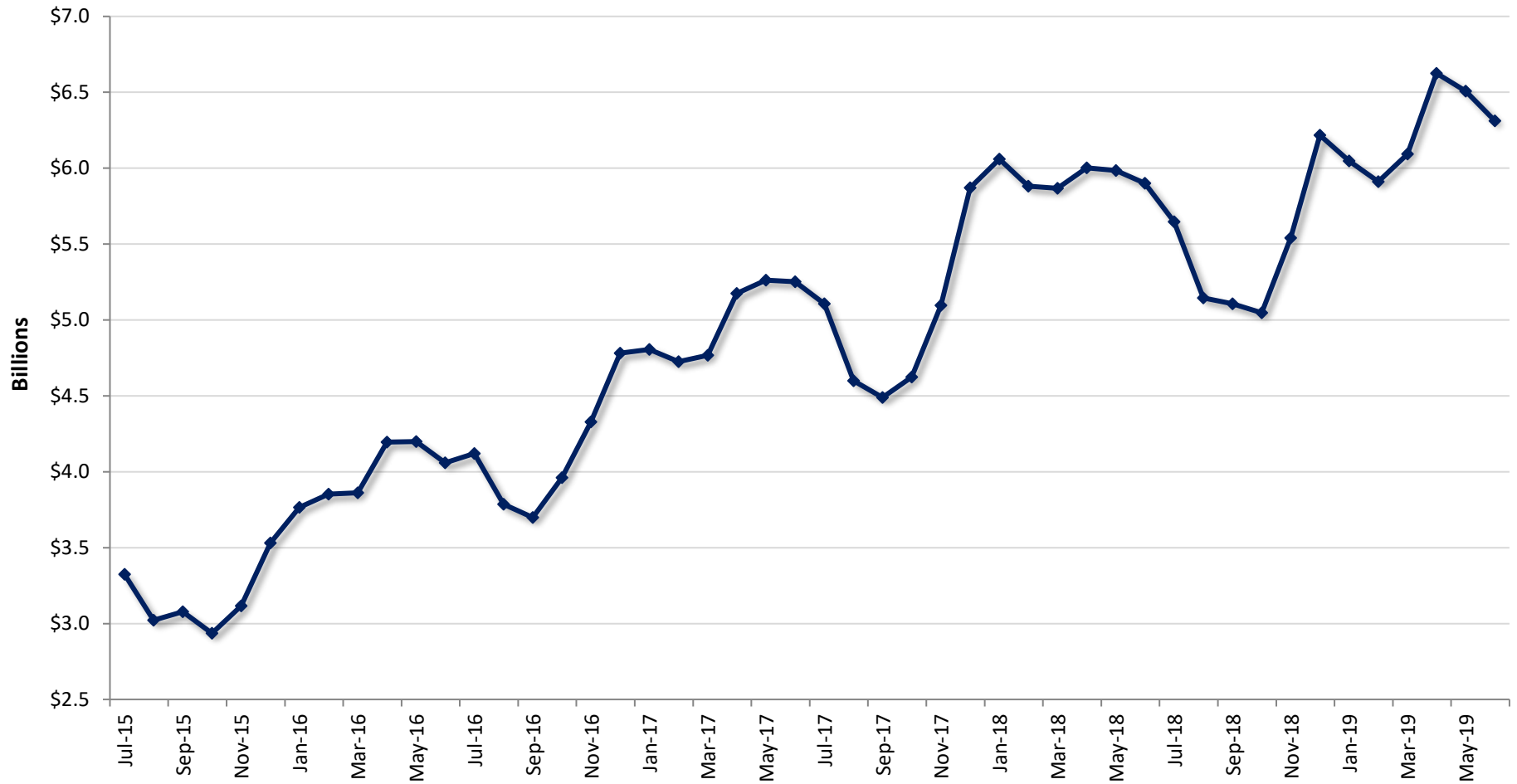


**TOP ISSUERS**

Issuer	% Portfolio
Federal Home Loan Mtg Corp	13.6%
Federal Home Loan Bank	10.9%
Federal National Mtg Assn	9.2%
U.S. Treasury	8.8%
Federal Farm Credit Bank	8.0%
FARMER MAC	4.6%
Toronto Dominion Bank	4.0%
Federated Fund 117	3.3%
MUFG UNION BANK	3.2%
Treasury Bill	3.2%
International Bank Recon & D	3.1%
Bank of Montreal	2.4%
NATXNY	2.4%
Nordea Bank Fin NY	2.4%
Federal Home Loan Bk Disc Note	2.4%

Per Book Value

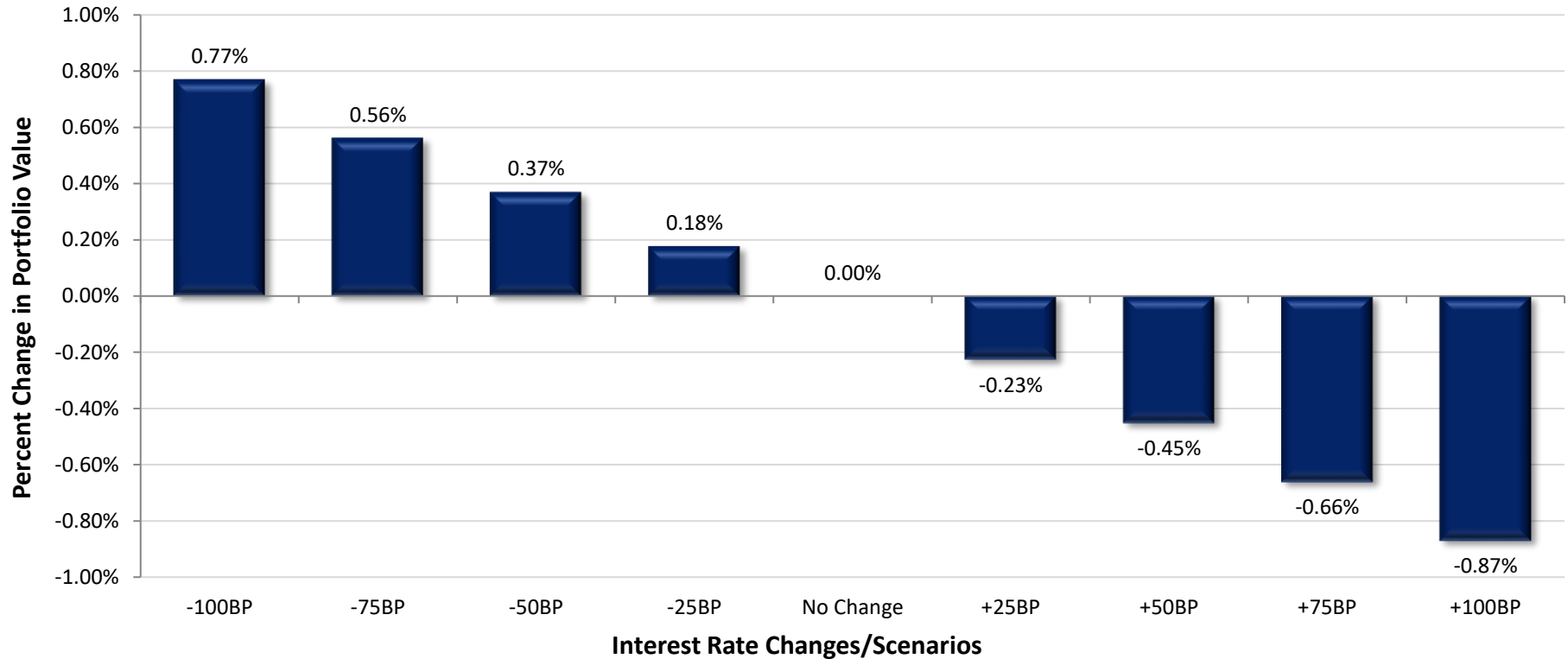
Item / Sector	Parameters	In Compliance
Weighted Average Maturity	Maximum WAM of 3.0 years	Yes 1.15 yrs
U.S. Treasury and Federal Agency Obligations	No sector limit; no issuer limit; max maturity 5 years	Yes 60.7%
Debt Issued by State of CA and Local Agencies within the State	No sector limit; no issuer limit; max maturity 5 years	Yes 0.1%
LAIF	Maximum amount permitted by LAIF (currently \$65 million limit)	Yes \$60 Mil
Joint Powers Authority (CAMP)	Max Limit: Twice the limit of LAIF deposits (currently \$130 million limit)	Yes \$130 Mil
Joint Powers Authority (CalTrust)	Max Limit: Twice the limit of LAIF deposits (currently \$130 million limit)	Yes \$40 Mil
Money Market Mutual Funds	20% limit; 5% per fund limit or \$75 Mil, whichever is lower (except for Nov, Dec, March, and April); SEC registered with stable NAV; No front-end loads; Rated AAAM or equivalent by at least two of the three rating agencies or advisor requirements	Yes 4.7%
Commercial Paper (Includes Asset Backed)	25% sector 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 1.6%
Negotiable CDs	30% 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 17.7%
Collateralized/FDIC - Insured Time Deposits	Time deposits with banks and savings and loans associations located with the State, collateralized according to Government code	Yes 3.2%
Collateralized Money Market Bank Accounts	Deposit funds in interest-bearing active collateralized money market bank accounts	Yes 0.3%
Medium-Term Notes	30% limit; Max maturity 5 years; Minimum rating of A by rating a rating agency if maturing less than 3 years; minimum rating of AA if maturity is greater than 3 years	Yes 4.3%
Asset-Backed Securities	20% limit; Max maturity of 5 years; Minimum rating of AA or better by rating agency	Yes 0.6%
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; Only IBRD, IFC, IADB; Max Maturity 5 years; Minimum rating of AA by a rating agency.; max maturity of 5 years	Yes 3.1%
Floater, Structured Notes, Derivatives	15% limit for treasuries, agencies, and munis	Yes 0.0%



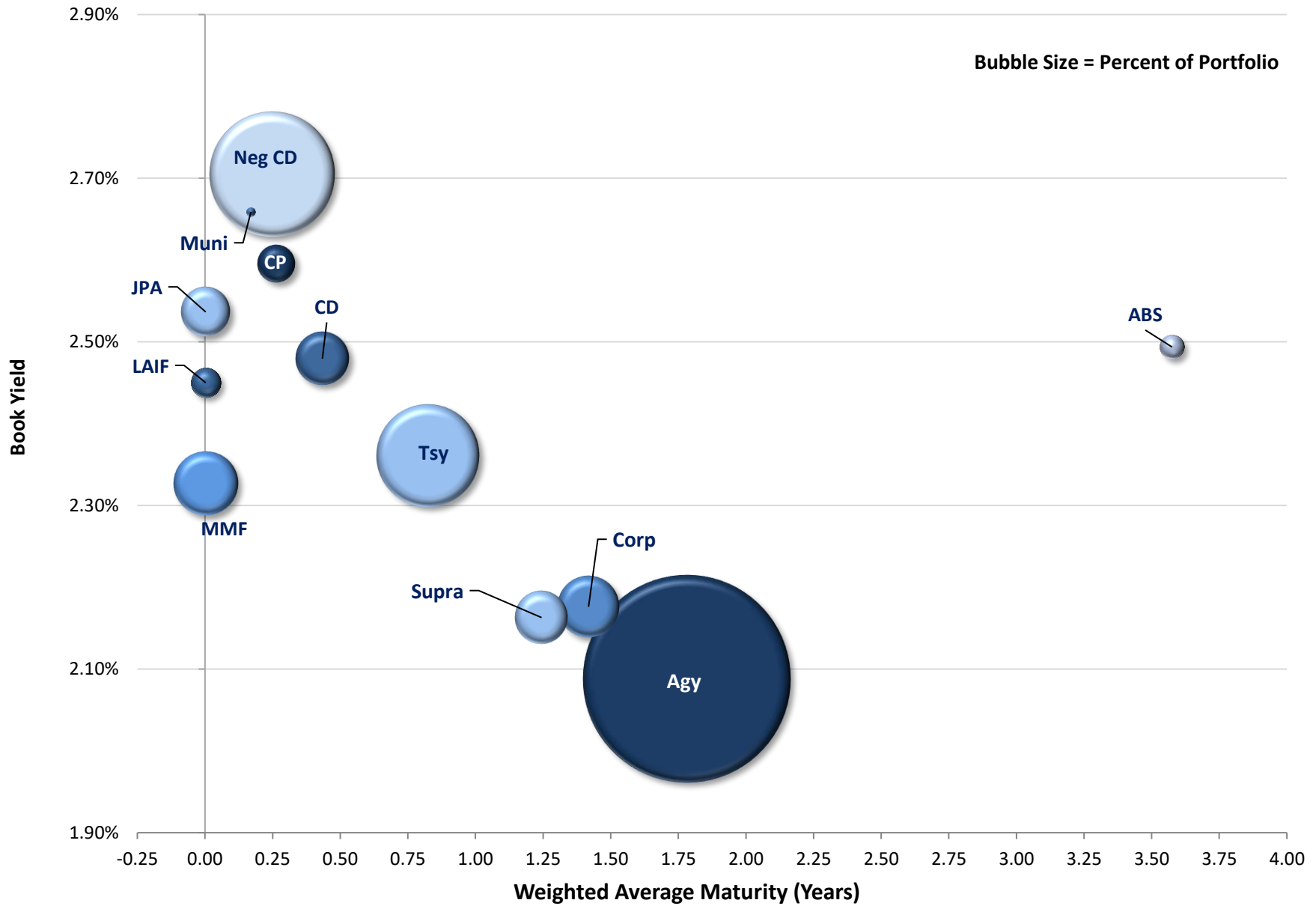
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
<b>Fiscal Year 2016</b>	\$3.325	\$3.023	\$3.078	\$2.936	\$3.117	\$3.530	\$3.747	\$3.852	\$3.862	\$4.195	\$4.199	\$4.060
<b>Fiscal Year 2017</b>	\$4.120	\$3.786	\$3.698	\$3.962	\$4.328	\$4.781	\$4.807	\$4.726	\$4.767	\$5.174	\$5.263	\$5.253
<b>Fiscal Year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

Figures in Billions, Average Daily Balance

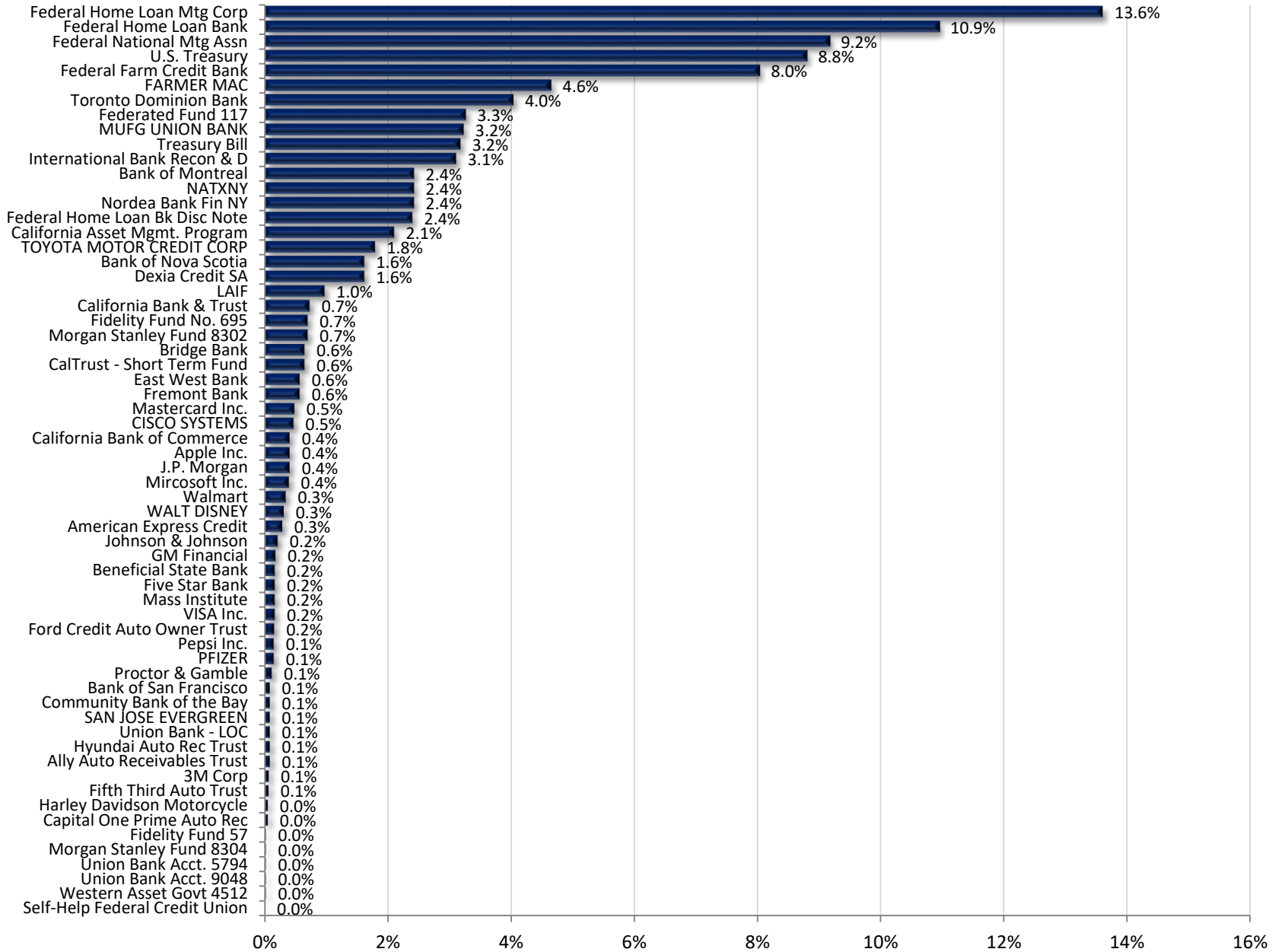
**Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value**



Int. Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$6,277,832,961	\$47,969,945	0.77%
-75 Basis Points	\$6,264,881,076	\$35,018,060	0.56%
-50 Basis Points	\$6,252,888,590	\$23,025,574	0.37%
-25 Basis Points	\$6,240,896,103	\$11,033,087	0.18%
No Change	\$6,229,863,016	\$0	0.00%
+25 Basis Points	\$6,215,771,066	-\$14,091,950	-0.23%
+50 Basis Points	\$6,201,679,116	-\$28,183,900	-0.45%
+75 Basis Points	\$6,188,671,162	-\$41,191,854	-0.66%
+100 Basis Points	\$6,175,663,208	-\$54,199,808	-0.87%



\*Note: Excludes Cash Balance





**Alameda County Investment Pool  
Portfolio Management  
Portfolio Summary  
June 30, 2019**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	YTM 365 Equiv.
Non-Negotiable CDs	200,170,000.00	200,170,000.00	200,170,000.00	3.23	158	2.479
Local Agency Investment Funds	60,000,000.00	60,000,000.00	60,000,000.00	0.97	1	2.450
Joint Powers Authority	170,000,000.00	170,000,000.00	170,000,000.00	2.74	1	2.536
Money Market Mutual Funds	291,000,000.00	291,000,000.00	291,000,000.00	4.69	1	2.327
Money Market Bank Accounts	17,000,000.00	17,000,000.00	17,000,000.00	0.27	1	1.662
Negotiable CDs	1,100,000,000.00	1,100,644,000.00	1,100,000,000.00	17.72	91	2.705
Corporate Notes	264,657,000.00	264,813,239.32	264,005,304.09	4.25	518	2.176
Washington Supranational Obligation	193,500,000.00	194,053,609.50	192,304,072.60	3.10	454	2.163
Commercial Paper Disc. -Amortizing	100,000,000.00	99,414,000.00	98,751,430.56	1.59	97	2.595
Agency Bullets (Aaa/AA+)	375,000,000.00	380,421,250.00	374,597,500.00	6.04	929	2.381
Federal Agency Disc. -Amortizing	150,000,000.00	149,505,500.00	148,342,902.78	2.39	55	2.525
Treasury Notes and Bonds	550,000,000.00	549,402,660.99	545,455,895.38	8.79	356	2.333
Treasury Discounts -Amortizing	200,000,000.00	198,349,500.00	196,752,486.12	3.17	150	2.439
Agency Callables (Aaa/AA+)	2,506,900,000.00	2,509,886,848.72	2,502,752,604.72	40.33	644	2.018
Asset Backed Securities	40,000,000.00	40,200,557.50	39,995,544.41	0.64	1,305	2.494
Municipal Bonds	5,000,000.00	5,001,850.00	5,000,000.00	0.08	62	2.659
	<b>6,223,227,000.00</b>	<b>6,229,863,016.03</b>	<b>6,206,127,740.66</b>	<b>100.00%</b>	<b>420</b>	<b>2.286</b>

Investments	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
<b>Total Earnings</b>			
Current Year	12,204,139.61	122,990,853.48	122,990,853.48
<b>Average Daily Balance</b>	<b>6,311,289,297.89</b>	<b>5,798,094,387.49</b>	
<b>Effective Rate of Return</b>	<b>2.35%</b>	<b>2.12%</b>	

Henry C. Levy, Treasurer - Tax Collector

Reporting period 06/01/2019-06/30/2019

Run Date: 07/30/2019 - 15:44

Portfolio POOL  
RC  
PM (PRF\_PM1) 7.3.0  
Report Ver. 7.3.6.1

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Non-Negotiable CDs</b>											
SYS11754	11754	Five Star Bank		05/09/2019	10,000,000.00	10,000,000.00	10,000,000.00	2.420	2.454	130	11/08/2019
SYS11655	11655	Bank of San Francisco		02/07/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.500	2.535	36	08/06/2019
SYS11690	11690	Bridge Bank		04/02/2019	40,000,000.00	40,000,000.00	40,000,000.00	2.390	2.423	93	10/02/2019
SYS11691	11691	Beneficial State Bank		04/03/2019	10,000,000.00	10,000,000.00	10,000,000.00	2.440	2.474	94	10/03/2019
SYS11730	11730	California Bank & Trust		04/17/2019	30,000,000.00	30,000,000.00	30,000,000.00	2.380	2.413	2	07/03/2019
SYS11667	11667	Community Bank of the Bay		03/07/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.490	2.525	70	09/09/2019
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	334	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	333	05/29/2020
SYS11757	11757	East West Bank		05/14/2019	35,000,000.00	35,000,000.00	35,000,000.00	2.800	2.839	134	11/12/2019
SYS11749	11749	Fremont Bank		04/30/2019	35,000,000.00	35,000,000.00	35,000,000.00	2.410	2.443	304	04/30/2020
SYS11669	11669	Self-Help Federal Credit Union		03/13/2019	170,000.00	170,000.00	170,000.00	2.100	2.129	256	03/13/2020
SYS11729	11729	Union Bank - LOC		04/17/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	290	04/16/2020
<b>Subtotal and Average</b>			<b>200,170,000.00</b>		<b>200,170,000.00</b>	<b>200,170,000.00</b>	<b>200,170,000.00</b>	<b>2.479</b>	<b>158</b>		
<b>Local Agency Investment Funds</b>											
SYS10285	10285	LAIF		07/01/2013	60,000,000.00	60,000,000.00	60,000,000.00	2.450	2.450	1	
<b>Subtotal and Average</b>			<b>60,000,000.00</b>		<b>60,000,000.00</b>	<b>60,000,000.00</b>	<b>60,000,000.00</b>	<b>2.450</b>	<b>1</b>		
<b>Joint Powers Authority</b>											
SYS10470	10470	California Asset Mgmt. Program		06/28/2012	130,000,000.00	130,000,000.00	130,000,000.00	2.520	2.520	1	
SYS10472	10472	CalTrust - Short Term Fund		07/01/2013	40,000,000.00	40,000,000.00	40,000,000.00	2.590	2.590	1	
<b>Subtotal and Average</b>			<b>170,000,000.00</b>		<b>170,000,000.00</b>	<b>170,000,000.00</b>	<b>170,000,000.00</b>	<b>2.536</b>	<b>1</b>		
<b>Money Market Mutual Funds</b>											
608919718	11093	Federated Fund 117		09/30/2016	202,000,000.00	202,000,000.00	202,000,000.00	2.320	2.320	1	
316175504	10274	Fidelity Fund No. 695		06/28/2012	43,000,000.00	43,000,000.00	43,000,000.00	2.270	2.270	1	
316175108	11090	Fidelity Fund 57		09/30/2016	1,000,000.00	1,000,000.00	1,000,000.00	2.250	2.250	1	
61747C707	10280	Morgan Stanley Fund 8302		06/28/2013	43,000,000.00	43,000,000.00	43,000,000.00	2.420	2.420	1	
61747C582	11089	Morgan Stanley Fund 8304		09/30/2016	1,000,000.00	1,000,000.00	1,000,000.00	2.170	2.170	1	
52470G791	10318	Western Asset Govt 4512		08/15/2013	1,000,000.00	1,000,000.00	1,000,000.00	2.390	2.390	1	
<b>Subtotal and Average</b>			<b>217,900,000.00</b>		<b>291,000,000.00</b>	<b>291,000,000.00</b>	<b>291,000,000.00</b>	<b>2.327</b>	<b>1</b>		
<b>Money Market Bank Accounts</b>											
SYS10286	10286	California Bank & Trust		06/28/2013	15,000,000.00	15,000,000.00	15,000,000.00	1.750	1.750	1	
SYS10290	10290	Union Bank Acct. 5794		06/28/2013	1,000,000.00	1,000,000.00	1,000,000.00	1.000	1.000	1	

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Money Market Bank Accounts</b>											
SYS10291	10291	Union Bank Acct. 9048		06/28/2013	1,000,000.00	1,000,000.00	1,000,000.00	1.000	1.000	1	
<b>Subtotal and Average</b>			<b>17,000,000.00</b>		<b>17,000,000.00</b>	<b>17,000,000.00</b>	<b>17,000,000.00</b>		<b>1.662</b>	<b>1</b>	
<b>Negotiable CDs</b>											
06370RPW3	11613	Bank of Montreal		12/04/2018	50,000,000.00	50,023,500.00	50,000,000.00	2.920	2.961	30	07/31/2019
06370RRD3	11619	Bank of Montreal		12/11/2018	50,000,000.00	50,038,500.00	50,000,000.00	2.900	2.940	51	08/21/2019
06370RRE1	11620	Bank of Montreal		12/11/2018	50,000,000.00	50,028,000.00	50,000,000.00	2.900	2.940	37	08/07/2019
06417G3R7	11618	Bank of Nova Scotia		12/11/2018	50,000,000.00	50,017,500.00	50,000,000.00	2.890	2.930	30	07/31/2019
06417G5D6	11661	Bank of Nova Scotia		02/20/2019	50,000,000.00	49,812,500.00	50,000,000.00	2.610	2.646	58	08/28/2019
25215FEJ9	11611	Dexia Credit SA		12/04/2018	50,000,000.00	50,019,000.00	50,000,000.00	2.850	2.890	30	07/31/2019
25215FEQ3	11648	Dexia Credit SA		01/29/2019	50,000,000.00	50,029,500.00	50,000,000.00	2.680	2.717	79	09/18/2019
62478TY52	11682	MUFG UNION BANK		03/26/2019	50,000,000.00	50,031,000.00	50,000,000.00	2.600	2.636	81	09/20/2019
62478TZ69	11694	MUFG UNION BANK		04/05/2019	50,000,000.00	50,087,000.00	50,000,000.00	2.590	2.626	164	12/12/2019
62478TZ85	11714	MUFG UNION BANK		04/11/2019	50,000,000.00	50,085,500.00	50,000,000.00	2.570	2.606	175	12/23/2019
62478T3B3	11759	MUFG UNION BANK		05/24/2019	50,000,000.00	50,007,000.00	50,000,000.00	2.500	2.535	30	07/31/2019
63873NZW4	11612	NATXNY		12/04/2018	50,000,000.00	50,019,000.00	50,000,000.00	2.940	2.981	23	07/24/2019
63873NP39	11674	NATXNY		03/19/2019	50,000,000.00	50,063,000.00	50,000,000.00	2.690	2.727	121	10/30/2019
63873NR52	11695	NATXNY		04/05/2019	50,000,000.00	50,067,500.00	50,000,000.00	2.600	2.636	147	11/25/2019
65558TDN2	11650	Nordea Bank Fin NY		01/29/2019	50,000,000.00	50,014,000.00	50,000,000.00	2.670	2.707	30	07/31/2019
65558THZ1	11765	Nordea Bank Fin NY		05/31/2019	50,000,000.00	50,061,000.00	50,000,000.00	2.470	2.504	205	01/22/2020
65558TJA4	11766	Nordea Bank Fin NY		05/31/2019	50,000,000.00	50,065,500.00	50,000,000.00	2.470	2.504	214	01/31/2020
89114MYC5	11675	Toronto Dominion Bank		03/19/2019	50,000,000.00	50,061,000.00	50,000,000.00	2.630	2.667	135	11/13/2019
89114MZA8	11681	Toronto Dominion Bank		03/26/2019	50,000,000.00	50,035,500.00	50,000,000.00	2.580	2.616	93	10/02/2019
89114MZJ9	11684	Toronto Dominion Bank		03/28/2019	50,000,000.00	50,055,500.00	50,000,000.00	2.600	2.636	135	11/13/2019
89114MA80	11697	Toronto Dominion Bank		04/05/2019	50,000,000.00	50,018,000.00	50,000,000.00	2.580	2.616	65	09/04/2019
89114MM95	11763	Toronto Dominion Bank		05/31/2019	50,000,000.00	50,005,000.00	50,000,000.00	2.450	2.484	60	08/30/2019
<b>Subtotal and Average</b>			<b>1,160,000,000.00</b>		<b>1,100,000,000.00</b>	<b>1,100,644,000.00</b>	<b>1,100,000,000.00</b>		<b>2.705</b>	<b>91</b>	
<b>Corporate Notes</b>											
037833BD1	10648	Apple Inc.		05/13/2015	5,000,000.00	4,994,050.00	4,992,250.00	2.000	2.033	310	05/06/2020
037833CC2	11060	Apple Inc.		08/04/2016	5,000,000.00	4,951,600.00	4,993,050.00	1.550	1.579	765	08/04/2021
037833CB4	11061	Apple Inc.		08/04/2016	5,000,000.00	4,995,000.00	4,995,000.00	1.100	1.134	32	08/02/2019
037833CK4	11207	Apple Inc.		02/09/2017	10,000,000.00	9,978,900.00	9,995,100.00	1.900	1.917	221	02/07/2020
0258M0EE5	11225	American Express Credit		03/03/2017	2,500,000.00	2,497,375.00	2,497,400.00	2.200	2.236	246	03/03/2020
0258M0DT3	11686	American Express Credit		03/29/2019	15,000,000.00	15,006,300.00	14,961,450.00	2.375	2.600	330	05/26/2020

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Corporate Notes</b>											
17275RBD3	11575	CISCO SYSTEMS		10/11/2018	10,000,000.00	10,005,700.00	9,779,300.00	2.200	3.180	608	02/28/2021
17275RAX0	11710	CISCO SYSTEMS		04/11/2019	10,000,000.00	10,025,700.00	9,987,100.00	2.450	2.560	350	06/15/2020
17275RBJ0	11782	CISCO SYSTEMS		06/27/2019	9,000,000.00	8,992,032.50	9,012,732.50	1.850	2.014	812	09/20/2021
25468PDL7	11044	WALT DISNEY		07/12/2016	1,000,000.00	999,570.00	996,640.00	0.875	0.989	11	07/12/2019
25468PDU7	11292	WALT DISNEY		06/06/2017	5,000,000.00	4,980,900.00	4,994,200.00	1.800	1.840	340	06/05/2020
25468PDU7	11293	WALT DISNEY		06/06/2017	13,000,000.00	12,950,340.00	12,984,920.00	1.800	1.840	340	06/05/2020
478160BS2	10927	Johnson & Johnson		03/01/2016	2,000,000.00	1,988,460.00	2,000,000.00	1.650	1.650	609	03/01/2021
478160CD4	11226	Johnson & Johnson		03/03/2017	11,000,000.00	11,074,690.00	10,970,080.00	2.250	2.308	976	03/03/2022
46625HNX4	11687	J.P. Morgan		03/29/2019	25,000,000.00	25,061,250.00	24,975,000.00	2.550	2.614	486	10/29/2020
575718AC5	11597	Mass Institute		11/20/2018	10,000,000.00	10,000,000.00	9,964,000.00	2.051	1.819	0	07/01/2019
57636QAF1	11737	Mastercard Inc.		04/25/2019	10,000,000.00	9,976,000.00	9,856,500.00	2.000	2.580	874	11/21/2021
57636QAF1	11781	Mastercard Inc.		06/27/2019	20,000,000.00	19,992,000.00	20,022,600.00	2.000	2.037	874	11/21/2021
88579YBA8	11567	3M Corp		09/14/2018	4,000,000.00	4,075,840.00	3,991,800.00	3.000	3.072	806	09/14/2021
594918BG8	10819	Mircosoft Inc.		11/03/2015	2,000,000.00	1,999,200.00	1,998,400.00	2.000	2.017	491	11/03/2020
594918BN3	11062	Mircosoft Inc.		08/08/2016	4,000,000.00	3,995,240.00	3,995,880.00	1.100	1.135	38	08/08/2019
594918BP8	11063	Mircosoft Inc.		08/08/2016	2,000,000.00	1,982,980.00	1,997,900.00	1.550	1.572	769	08/08/2021
594918BN3	11064	Mircosoft Inc.		08/08/2016	5,000,000.00	4,994,050.00	4,994,850.00	1.100	1.135	38	08/08/2019
594918BP8	11065	Mircosoft Inc.		08/08/2016	7,000,000.00	6,940,430.00	6,992,650.00	1.550	1.572	769	08/08/2021
594918BQ6	11783	Mircosoft Inc.		06/27/2019	4,157,000.00	4,181,701.82	4,192,551.59	2.000	1.979	1,499	08/08/2023
713448DX3	11333	Pepsi Inc.		10/10/2017	9,000,000.00	8,997,570.00	8,998,200.00	2.000	2.006	654	04/15/2021
717081EB5	11142	PFIZER		11/21/2016	9,000,000.00	8,978,400.00	8,993,520.00	1.700	1.724	167	12/15/2019
742718EQ8	11126	Proctor & Gamble		11/03/2016	5,000,000.00	4,965,700.00	4,989,750.00	1.700	1.743	856	11/03/2021
742718EZ8	11354	Proctor & Gamble		10/25/2017	2,000,000.00	1,996,540.00	1,999,300.00	1.750	1.768	116	10/25/2019
89236TBP9	11478	TOYOTA MOTOR CREDIT CORP		04/13/2018	12,000,000.00	11,998,800.00	11,943,720.00	2.125	2.503	17	07/18/2019
92826CAB8	11709	VISA Inc.		04/11/2019	10,000,000.00	10,015,700.00	9,948,500.00	2.200	2.515	532	12/14/2020
931142DU4	11342	Walmart		10/20/2017	5,000,000.00	5,056,100.00	4,999,600.00	2.350	2.351	1,263	12/15/2022
931142DY6	11343	Walmart		10/20/2017	4,000,000.00	3,993,200.00	3,999,920.00	1.750	1.751	100	10/09/2019
931142EA7	11344	Walmart		10/20/2017	5,000,000.00	4,991,000.00	4,992,750.00	1.900	1.947	533	12/15/2020
931142EJ8	11535	Walmart		06/27/2018	3,000,000.00	3,065,460.00	2,999,850.00	3.125	3.127	723	06/23/2021
931142EK5	11536	Walmart		06/27/2018	2,000,000.00	2,102,060.00	1,999,460.00	3.400	3.406	1,456	06/26/2023
931142EG4	11537	Walmart		06/27/2018	2,000,000.00	2,013,400.00	1,999,380.00	2.850	2.866	358	06/23/2020
<b>Subtotal and Average</b>			<b>235,275,628.62</b>		<b>264,657,000.00</b>	<b>264,813,239.32</b>	<b>264,005,304.09</b>		<b>2.176</b>	<b>518</b>	

**Washington Supranational Obligation**

45905UZJ6	11135	International Bank Recon & D		11/16/2016	10,000,000.00	9,967,500.00	9,974,100.00	1.300	1.390	116	10/25/2019
-----------	-------	------------------------------	--	------------	---------------	--------------	--------------	-------	-------	-----	------------

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Washington Supranational Obligation</b>											
459058FS7	11159	International Bank Recon & D		12/12/2016	15,000,000.00	14,932,500.00	14,821,950.00	1.125	1.537	149	11/27/2019
45905UZJ6	11227	International Bank Recon & D		03/03/2017	10,000,000.00	9,967,500.00	9,920,000.00	1.300	1.610	116	10/25/2019
45905UQ56	11353	International Bank Recon & D		10/25/2017	25,000,000.00	24,984,500.00	25,000,000.00	1.650	1.650	31	08/01/2019
45905UQ49	11356	International Bank Recon & D		10/26/2017	25,000,000.00	24,950,000.00	25,000,000.00	1.800	1.800	396	07/31/2020
459058FQ1	11381	International Bank Recon & D		11/30/2017	15,000,000.00	14,963,700.00	14,816,700.00	1.200	1.881	91	09/30/2019
459058FQ1	11386	International Bank Recon & D		12/01/2017	15,000,000.00	14,963,700.00	14,815,200.00	1.200	1.885	91	09/30/2019
45905UQ80	11464	International Bank Recon & D		03/27/2018	10,000,000.00	9,994,200.00	9,839,000.00	1.950	2.292	497	11/09/2020
45905UQ80	11538	International Bank Recon & D		06/28/2018	10,000,000.00	9,994,200.00	9,826,900.00	1.950	2.710	497	11/09/2020
459058GH0	11544	International Bank Recon & D		07/25/2018	10,000,000.00	10,184,800.00	9,976,600.00	2.750	2.832	753	07/23/2021
45905UQ80	11555	International Bank Recon & D		08/30/2018	10,000,000.00	9,994,200.00	9,813,622.60	1.950	2.832	497	11/09/2020
45905UY32	11621	International Bank Recon & D		12/11/2018	23,500,000.00	24,152,759.50	23,500,000.00	3.170	3.169	858	11/05/2021
45905U3L6	11772	International Bank Recon & D		06/13/2019	15,000,000.00	15,004,050.00	15,000,000.00	2.770	2.770	1,809	06/13/2024
<b>Subtotal and Average</b>			<b>186,304,072.60</b>		<b>193,500,000.00</b>	<b>194,053,609.50</b>	<b>192,304,072.60</b>		<b>2.163</b>	<b>454</b>	
<b>Commercial Paper Disc. -Amortizing</b>											
89233HZC1	11696	TOYOTA MOTOR CREDIT CORP		04/05/2019	50,000,000.00	49,512,500.00	49,118,013.89	2.530	2.648	164	12/12/2019
89233HUX0	11722	TOYOTA MOTOR CREDIT CORP		04/16/2019	50,000,000.00	49,901,500.00	49,633,416.67	2.490	2.543	30	07/31/2019
<b>Subtotal and Average</b>			<b>98,751,430.56</b>		<b>100,000,000.00</b>	<b>99,414,000.00</b>	<b>98,751,430.56</b>		<b>2.595</b>	<b>97</b>	
<b>Agency Bullets (Aaa/AA+)</b>											
3132X0Q53	11469	FARMER MAC		03/29/2018	10,000,000.00	10,070,900.00	9,995,100.00	2.600	2.617	637	03/29/2021
3132X0U25	11486	FARMER MAC		04/19/2018	30,000,000.00	30,935,100.00	29,982,000.00	2.800	2.813	1,388	04/19/2023
3132X0U25	11487	FARMER MAC		04/19/2018	40,000,000.00	41,246,800.00	39,976,000.00	2.800	2.813	1,388	04/19/2023
3132X0U25	11488	FARMER MAC		04/19/2018	30,000,000.00	30,935,100.00	29,982,000.00	2.800	2.813	1,388	04/19/2023
31422BEV8	11731	FARMER MAC		04/22/2019	50,000,000.00	50,438,000.00	50,000,000.00	2.485	2.485	826	10/04/2021
31422BEX4	11736	FARMER MAC		04/24/2019	50,000,000.00	50,839,500.00	50,000,000.00	2.475	2.475	1,191	10/04/2022
3133EHHB2	11265	Federal Farm Credit Bank		04/27/2017	5,000,000.00	4,978,450.00	4,986,500.00	1.450	1.542	301	04/27/2020
3133EJHL6	11459	Federal Farm Credit Bank		03/27/2018	10,000,000.00	9,992,800.00	9,992,800.00	2.375	2.412	270	03/27/2020
3133EJHL6	11460	Federal Farm Credit Bank		03/27/2018	10,000,000.00	9,984,000.00	9,984,000.00	2.375	2.457	270	03/27/2020
3130A7CV5	10911	Federal Home Loan Bank		02/18/2016	5,000,000.00	4,963,300.00	4,979,800.00	1.375	1.459	598	02/18/2021
3130A7CV5	10912	Federal Home Loan Bank		02/18/2016	15,000,000.00	14,889,900.00	14,939,400.00	1.375	1.459	598	02/18/2021
3130ACM92	11334	Federal Home Loan Bank		10/13/2017	10,000,000.00	9,978,400.00	9,982,300.00	1.500	1.679	112	10/21/2019
3130ACM92	11335	Federal Home Loan Bank		10/13/2017	10,000,000.00	9,978,400.00	9,982,300.00	1.500	1.679	112	10/21/2019
3130ACM92	11336	Federal Home Loan Bank		10/13/2017	10,000,000.00	9,978,400.00	9,982,300.00	1.500	1.679	112	10/21/2019
3130ADUJ9	11455	Federal Home Loan Bank		03/16/2018	15,000,000.00	15,043,500.00	14,997,300.00	2.375	2.384	273	03/30/2020

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Bullets (Aaa/AA+)</b>											
3130ADUJ9	11456	Federal Home Loan Bank		03/16/2018	15,000,000.00	15,043,500.00	14,997,300.00	2.375	2.384	273	03/30/2020
3135G0T29	11218	Federal National Mtg Assn		02/28/2017	10,000,000.00	9,961,600.00	9,993,600.00	1.500	1.522	242	02/28/2020
3135G0T29	11219	Federal National Mtg Assn		02/28/2017	10,000,000.00	9,961,600.00	9,993,600.00	1.500	1.147	242	02/28/2020
3135G0V34	11657	Federal National Mtg Assn		02/08/2019	20,000,000.00	20,601,000.00	19,925,600.00	2.500	2.580	1,680	02/05/2024
3135G0V34	11658	Federal National Mtg Assn		02/08/2019	20,000,000.00	20,601,000.00	19,925,600.00	2.500	2.580	1,680	02/05/2024
<b>Subtotal and Average</b>			<b>380,930,833.33</b>		<b>375,000,000.00</b>	<b>380,421,250.00</b>	<b>374,597,500.00</b>		<b>2.381</b>	<b>929</b>	
<b>Federal Agency Disc. -Amortizing</b>											
313384HY8	11641	Federal Home Loan Bk Disc Note		12/28/2018	50,000,000.00	49,972,500.00	49,325,041.67	2.505	2.608	9	07/10/2019
313384NA3	11673	Federal Home Loan Bk Disc Note		03/19/2019	50,000,000.00	49,683,500.00	49,280,548.61	2.455	2.556	107	10/16/2019
313384KQ1	11762	Federal Home Loan Bk Disc Note		05/30/2019	50,000,000.00	49,849,500.00	49,737,312.50		2.413	49	08/19/2019
<b>Subtotal and Average</b>			<b>251,761,280.47</b>		<b>150,000,000.00</b>	<b>149,505,500.00</b>	<b>148,342,902.78</b>		<b>2.525</b>	<b>55</b>	
<b>Treasury Notes and Bonds</b>											
9128282T6	11324	U.S. Treasury		09/21/2017	50,000,000.00	49,914,000.00	49,816,406.25	1.250	1.442	61	08/31/2019
912828V31	11624	U.S. Treasury		12/13/2018	50,000,000.00	49,808,500.00	49,271,484.38	1.375	2.741	198	01/15/2020
912828VV9	11702	U.S. Treasury		04/09/2019	50,000,000.00	50,232,489.13	49,933,848.51	2.125	2.391	427	08/31/2020
912828F21	11712	U.S. Treasury		04/11/2019	50,000,000.00	50,453,933.06	49,803,417.44	2.125	2.316	822	09/30/2021
912828H52	11713	U.S. Treasury		04/11/2019	50,000,000.00	49,874,856.35	49,652,106.35	1.250	2.430	214	01/31/2020
912828H52	11715	U.S. Treasury		04/11/2019	50,000,000.00	49,874,856.35	49,652,106.35	1.250	2.430	214	01/31/2020
912828TH3	11723	U.S. Treasury		04/16/2019	50,000,000.00	50,033,642.27	49,871,892.27	0.875	2.375	30	07/31/2019
912828TH3	11724	U.S. Treasury		04/16/2019	50,000,000.00	50,033,642.27	49,875,798.52	0.875	2.348	30	07/31/2019
912828H52	11734	U.S. Treasury		04/23/2019	100,000,000.00	99,791,149.17	99,372,992.92	1.250	2.444	214	01/31/2020
9128282D1	11744	U.S. Treasury		04/29/2019	50,000,000.00	49,385,592.39	48,205,842.39	1.375	2.304	1,522	08/31/2023
<b>Subtotal and Average</b>			<b>545,455,895.38</b>		<b>550,000,000.00</b>	<b>549,402,660.99</b>	<b>545,455,895.38</b>		<b>2.333</b>	<b>356</b>	
<b>Treasury Discounts -Amortizing</b>											
912796QR3	11625	Treasury Bill		12/17/2018	50,000,000.00	49,951,500.00	49,263,375.00	2.490	2.593	17	07/18/2019
912796RT8	11692	Treasury Bill		04/05/2019	50,000,000.00	49,480,500.00	49,119,777.78	2.330	2.429	185	01/02/2020
912796RT8	11693	Treasury Bill		04/05/2019	50,000,000.00	49,480,500.00	49,121,666.67	2.325	2.423	185	01/02/2020
912796RY7	11764	Treasury Bill		05/31/2019	50,000,000.00	49,437,000.00	49,247,666.67	2.220	2.310	213	01/30/2020
<b>Subtotal and Average</b>			<b>196,752,486.12</b>		<b>200,000,000.00</b>	<b>198,349,500.00</b>	<b>196,752,486.12</b>		<b>2.439</b>	<b>150</b>	

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
31422BCV0	11664	FARMER MAC		02/26/2019	10,000,000.00	10,042,400.00	10,000,000.00	2.480	2.480	599	02/19/2021
31422BEK2	11699	FARMER MAC		04/09/2019	12,000,000.00	12,045,840.00	11,988,000.00	2.760	2.782	1,744	04/09/2024
31422BEK2	11700	FARMER MAC		04/09/2019	6,000,000.00	6,022,920.00	5,985,000.00	2.760	2.814	1,744	04/09/2024
31422BFL9	11755	FARMER MAC		05/10/2019	25,000,000.00	25,433,750.00	25,000,000.00	2.400	2.400	1,705	03/01/2024
31422BFK1	11756	FARMER MAC		05/10/2019	25,000,000.00	25,439,750.00	25,000,000.00	2.400	2.400	1,766	05/01/2024
3133EFMD6	10811	Federal Farm Credit Bank		10/29/2015	9,000,000.00	8,994,420.00	9,000,000.00	1.340	1.340	28	07/29/2019
3133EFZ26	10954	Federal Farm Credit Bank		04/07/2016	15,000,000.00	14,913,600.00	15,000,000.00	1.400	1.400	281	04/07/2020
3133EF2L0	10956	Federal Farm Credit Bank		04/13/2016	10,000,000.00	9,941,700.00	10,000,000.00	1.400	1.400	287	04/13/2020
3133EF2L0	10957	Federal Farm Credit Bank		04/15/2016	15,000,000.00	14,912,550.00	15,000,000.00	1.400	1.400	287	04/13/2020
3133EF2L0	10961	Federal Farm Credit Bank		04/19/2016	15,000,000.00	14,912,550.00	15,000,000.00	1.400	1.400	287	04/13/2020
3133EF5Y9	10977	Federal Farm Credit Bank		05/04/2016	9,700,000.00	9,659,454.00	9,700,000.00	1.470	1.470	308	05/04/2020
3133EGDW2	11008	Federal Farm Credit Bank		06/08/2016	10,000,000.00	9,959,200.00	10,000,000.00	1.520	1.520	343	06/08/2020
3133EGDW2	11009	Federal Farm Credit Bank		06/08/2016	10,000,000.00	9,959,200.00	10,000,000.00	1.520	1.520	343	06/08/2020
3133EGFY6	11014	Federal Farm Credit Bank		06/16/2016	15,000,000.00	14,938,950.00	15,000,000.00	1.400	1.400	259	03/16/2020
3133EGHP3	11022	Federal Farm Credit Bank		06/29/2016	10,000,000.00	9,940,300.00	10,000,000.00	1.420	1.420	364	06/29/2020
3133EGHQ1	11027	Federal Farm Credit Bank		06/29/2016	20,000,000.00	19,935,800.00	20,000,000.00	1.470	1.470	364	06/29/2020
3133EGQR9	11067	Federal Farm Credit Bank		08/18/2016	12,000,000.00	11,947,200.00	12,000,000.00	1.250	1.250	224	02/10/2020
3133EGVJ1	11085	Federal Farm Credit Bank		09/26/2016	10,000,000.00	9,981,700.00	10,000,000.00	1.160	1.160	87	09/26/2019
3133EGXK6	11098	Federal Farm Credit Bank		10/11/2016	10,000,000.00	9,969,800.00	10,000,000.00	1.120	1.120	102	10/11/2019
3133EGZE8	11108	Federal Farm Credit Bank		10/24/2016	15,000,000.00	14,949,900.00	15,000,000.00	1.210	1.210	115	10/24/2019
3133EGZE8	11109	Federal Farm Credit Bank		10/24/2016	10,000,000.00	9,966,600.00	10,000,000.00	1.210	1.210	115	10/24/2019
3133EGU52	11160	Federal Farm Credit Bank		12/13/2016	15,000,000.00	14,984,550.00	15,000,000.00	1.490	1.490	74	09/13/2019
3133EGU52	11161	Federal Farm Credit Bank		12/13/2016	7,000,000.00	6,992,790.00	7,000,000.00	1.490	1.490	74	09/13/2019
3133EGU60	11164	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,998,450.00	4,996,250.00	1.820	1.841	441	09/14/2020
3133EGU60	11165	Federal Farm Credit Bank		12/14/2016	15,000,000.00	14,995,350.00	15,000,000.00	1.820	1.820	441	09/14/2020
3133EGG66	11169	Federal Farm Credit Bank		12/15/2016	9,000,000.00	8,964,000.00	8,905,500.00	1.130	1.499	137	11/15/2019
3133EGW92	11171	Federal Farm Credit Bank		12/19/2016	20,000,000.00	19,941,400.00	20,000,000.00	1.500	1.500	171	12/19/2019
3133EG3J2	11186	Federal Farm Credit Bank		01/10/2017	10,000,000.00	9,976,700.00	10,000,000.00	1.550	1.550	193	01/10/2020
3133EG7D1	11209	Federal Farm Credit Bank		02/15/2017	10,000,000.00	9,985,600.00	10,000,000.00	1.550	1.550	137	11/15/2019
3133EGXK6	11211	Federal Farm Credit Bank		02/15/2017	5,000,000.00	4,984,900.00	4,959,500.00	1.120	1.432	102	10/11/2019
3133EHCA9	11231	Federal Farm Credit Bank		03/31/2017	5,000,000.00	4,992,350.00	5,000,000.00	1.760	1.760	256	03/13/2020
3133EHW58	11374	Federal Farm Credit Bank		11/27/2017	10,000,000.00	10,002,500.00	9,997,100.00	1.900	1.936	515	11/27/2020
3133EFKY2	11385	Federal Farm Credit Bank		12/01/2017	17,000,000.00	16,948,830.00	16,843,260.00	1.360	1.854	119	10/28/2019
3133EH2C6	11394	Federal Farm Credit Bank		12/08/2017	15,000,000.00	15,000,000.00	15,000,000.00	1.970	1.970	343	06/08/2020
3133EGQQ1	11407	Federal Farm Credit Bank		12/22/2017	10,000,000.00	9,934,800.00	9,825,370.00	1.300	2.050	319	05/15/2020
3133EJKY4	11475	Federal Farm Credit Bank		04/13/2018	10,000,000.00	10,022,300.00	9,995,500.00	2.375	2.398	287	04/13/2020

Portfolio POOL  
RC  
PM (PRF\_PM2) 7.3.0

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
3133EJKY4	11476	Federal Farm Credit Bank		04/13/2018	10,000,000.00	10,022,300.00	9,994,180.00	2.375	2.405	287	04/13/2020
3133EJLZ0	11493	Federal Farm Credit Bank		04/23/2018	10,000,000.00	10,129,900.00	9,985,900.00	2.625	2.674	662	04/23/2021
3133EJGJ2	11521	Federal Farm Credit Bank		06/12/2018	10,000,000.00	10,000,200.00	9,965,000.00	2.470	2.630	442	09/15/2020
3133EHXZ1	11665	Federal Farm Credit Bank		02/26/2019	10,000,000.00	10,000,100.00	9,803,000.00	2.000	2.585	1,169	09/12/2022
3133EKGV2	11717	Federal Farm Credit Bank		04/12/2019	15,000,000.00	15,001,500.00	14,990,250.00	2.510	2.549	561	01/12/2021
3133EKPO3	11768	Federal Farm Credit Bank		06/05/2019	15,000,000.00	15,003,600.00	15,000,000.00	2.400	2.400	340	06/05/2020
3133EKQR0	11771	Federal Farm Credit Bank		06/13/2019	15,000,000.00	14,999,550.00	15,000,000.00	2.340	2.340	1,078	06/13/2022
3133EKQU3	11778	Federal Farm Credit Bank		06/21/2019	30,000,000.00	30,094,900.00	29,997,700.00	1.950	1.961	1,809	06/13/2024
3130A6MH7	10805	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,974,850.00	5,000,000.00	1.720	1.720	485	10/28/2020
3130A8ZA4	11068	Federal Home Loan Bank		08/22/2016	22,200,000.00	22,050,150.00	22,200,000.00	1.230	1.230	326	05/22/2020
3130A9PB1	11111	Federal Home Loan Bank		10/25/2016	10,000,000.00	9,971,200.00	9,999,000.00	1.200	1.203	116	10/25/2019
3130A9NJ6	11117	Federal Home Loan Bank		10/31/2016	10,000,000.00	9,975,000.00	9,988,500.00	1.200	1.240	102	10/11/2019
3130AA3R7	11141	Federal Home Loan Bank		11/17/2016	10,000,000.00	9,972,600.00	9,997,700.00	1.375	1.383	137	11/15/2019
3130AABG2	11148	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,010,550.00	4,980,100.00	1.875	1.959	882	11/29/2021
3130AABG2	11149	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,010,550.00	4,980,100.00	1.875	1.959	882	11/29/2021
3130AABG2	11150	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,010,550.00	4,980,100.00	1.875	1.959	882	11/29/2021
3130A8RQ8	11181	Federal Home Loan Bank		01/05/2017	10,000,000.00	9,992,100.00	9,950,000.00	1.200	1.400	25	07/26/2019
3130AAMN5	11206	Federal Home Loan Bank		02/08/2017	6,000,000.00	5,986,920.00	5,997,000.00	2.000	2.011	848	10/26/2021
3130AB3Q7	11239	Federal Home Loan Bank		04/06/2017	10,000,000.00	9,996,800.00	9,995,800.00	1.400	1.419	14	07/15/2019
3130AB3F1	11246	Federal Home Loan Bank		04/13/2017	15,000,000.00	14,944,650.00	15,000,000.00	1.600	1.600	287	04/13/2020
3130A8MM2	11297	Federal Home Loan Bank		06/28/2017	9,000,000.00	8,996,940.00	8,950,500.00	1.125	1.400	10	07/11/2019
3130ABB21	11298	Federal Home Loan Bank		06/29/2017	10,000,000.00	9,993,900.00	9,984,000.00	1.375	1.454	25	07/26/2019
3130ACE26	11312	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,934,000.00	9,967,900.00	1.375	1.483	455	09/28/2020
3130ACE26	11313	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,934,000.00	9,967,900.00	1.375	1.483	455	09/28/2020
3130ACE26	11314	Federal Home Loan Bank		09/08/2017	10,000,000.00	9,934,000.00	9,967,900.00	1.375	1.483	455	09/28/2020
3130ACF33	11316	Federal Home Loan Bank		09/13/2017	10,000,000.00	9,972,000.00	10,000,000.00	1.875	1.875	805	09/13/2021
3130A6JG3	11325	Federal Home Loan Bank		09/21/2017	10,000,000.00	9,971,900.00	9,997,500.00	1.700	1.710	288	04/14/2020
3130ACKG8	11349	Federal Home Loan Bank		10/24/2017	15,000,000.00	15,002,700.00	15,000,000.00	2.200	2.200	1,211	10/24/2022
3130ACLQ5	11357	Federal Home Loan Bank		10/30/2017	10,000,000.00	10,000,200.00	10,000,000.00	2.000	2.000	669	04/30/2021
3130ACN83	11358	Federal Home Loan Bank		10/30/2017	15,000,000.00	14,956,350.00	15,000,000.00	1.700	1.700	319	05/15/2020
3130ABHX4	11370	Federal Home Loan Bank		11/16/2017	5,000,000.00	4,999,950.00	4,972,500.00	2.000	2.211	730	06/30/2021
3130ACN83	11396	Federal Home Loan Bank		12/13/2017	10,000,000.00	9,970,900.00	9,952,000.00	1.700	1.903	319	05/15/2020
3130ACN83	11406	Federal Home Loan Bank		12/21/2017	15,000,000.00	14,956,350.00	14,896,500.00	1.700	1.995	319	05/15/2020
3130ACN83	11408	Federal Home Loan Bank		12/26/2017	20,000,000.00	19,941,800.00	19,875,000.00	1.700	1.969	319	05/15/2020
3130AD4J8	11410	Federal Home Loan Bank		12/27/2017	10,000,000.00	9,998,500.00	10,000,000.00	2.000	2.001	270	03/27/2020
3130ADC26	11433	Federal Home Loan Bank		01/29/2018	10,000,000.00	9,990,700.00	10,000,000.00	2.200	2.200	578	01/29/2021

Portfolio POOL  
RC  
PM (PRF\_PM2) 7.3.0



**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
3130ADN32	11437	Federal Home Loan Bank		02/09/2018	10,000,000.00	10,004,200.00	9,981,700.00	2.125	2.219	225	02/11/2020
3130ADN32	11438	Federal Home Loan Bank		02/09/2018	10,000,000.00	10,004,200.00	9,981,700.00	2.125	2.219	225	02/11/2020
3130ADN32	11439	Federal Home Loan Bank		02/09/2018	10,000,000.00	10,004,200.00	9,981,700.00	2.125	2.219	225	02/11/2020
3130ADN32	11440	Federal Home Loan Bank		02/09/2018	8,000,000.00	8,003,360.00	7,985,360.00	2.125	2.219	225	02/11/2020
3130ADG30	11441	Federal Home Loan Bank		02/14/2018	10,000,000.00	10,002,200.00	9,979,000.00	2.300	2.374	575	01/26/2021
3130ADG30	11453	Federal Home Loan Bank		03/12/2018	10,000,000.00	10,002,200.00	9,940,000.00	2.300	2.517	575	01/26/2021
3130AECJ7	11512	Federal Home Loan Bank		05/21/2018	15,000,000.00	15,079,650.00	14,994,600.00	2.625	2.643	332	05/28/2020
3130ADVF9	11524	Federal Home Loan Bank		06/19/2018	10,000,000.00	9,996,600.00	9,900,000.00	2.250	2.648	578	01/29/2021
3130ADG22	11549	Federal Home Loan Bank		08/23/2018	10,000,000.00	9,997,600.00	9,928,800.00	2.090	2.605	206	01/23/2020
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	458	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	458	10/01/2020
3130AF5B9	11576	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,266,400.00	9,993,500.00	3.000	3.023	834	10/12/2021
3130AF5B9	11577	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,266,400.00	9,993,500.00	3.000	3.023	834	10/12/2021
3130ACF66	11643	Federal Home Loan Bank		01/09/2019	10,000,000.00	9,992,700.00	9,792,000.00	2.150	2.742	1,183	09/26/2022
3130AFRA7	11647	Federal Home Loan Bank		01/29/2019	10,000,000.00	10,041,200.00	10,000,000.00	2.650	2.650	578	01/29/2021
3130AFTE7	11651	Federal Home Loan Bank		01/30/2019	15,000,000.00	15,064,950.00	15,000,000.00	2.770	2.770	1,124	07/29/2022
3130AG4E2	11672	Federal Home Loan Bank		03/19/2019	20,000,000.00	20,019,800.00	20,000,000.00	2.550	2.553	171	12/19/2019
3130AG3Z6	11676	Federal Home Loan Bank		03/20/2019	20,000,000.00	20,014,200.00	20,000,000.00	2.580	2.580	263	03/20/2020
3130AG2Z7	11677	Federal Home Loan Bank		03/25/2019	12,000,000.00	12,059,040.00	12,000,000.00	2.650	2.650	998	03/25/2022
3130AG5Z4	11720	Federal Home Loan Bank		04/15/2019	10,000,000.00	10,027,400.00	10,000,000.00	2.625	2.625	1,750	04/15/2024
3130AGBF1	11721	Federal Home Loan Bank		04/16/2019	25,000,000.00	25,075,250.00	25,000,000.00	2.600	2.601	746	07/16/2021
3130AG6T7	11725	Federal Home Loan Bank		04/17/2019	8,000,000.00	8,010,160.00	8,000,000.00	2.740	2.740	1,752	04/17/2024
3130ACH72	11746	Federal Home Loan Bank		04/29/2019	25,000,000.00	25,025,986.11	24,896,736.11	2.260	2.434	1,191	10/04/2022
3130AGCH6	11748	Federal Home Loan Bank		04/30/2019	10,000,000.00	10,016,900.00	10,000,000.00	2.540	2.541	578	01/29/2021
3134G9DF1	10975	Federal Home Loan Mtg Corp		05/04/2016	15,000,000.00	14,937,900.00	15,000,000.00	1.410	1.410	218	02/04/2020
3134G9F85	11030	Federal Home Loan Mtg Corp		06/30/2016	25,000,000.00	24,821,750.00	25,000,000.00	1.320	1.320	457	09/30/2020
3137EAEB1	11051	Federal Home Loan Mtg Corp		07/20/2016	10,000,000.00	9,991,900.00	9,975,800.00	0.875	0.957	18	07/19/2019
3134G9Q75	11052	Federal Home Loan Mtg Corp		07/26/2016	18,000,000.00	17,987,580.00	18,000,000.00	1.250	1.250	25	07/26/2019
3134G9Q75	11053	Federal Home Loan Mtg Corp		07/26/2016	10,000,000.00	9,993,100.00	9,997,500.00	1.250	1.259	25	07/26/2019
3137EAEC9	11066	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	9,857,800.00	9,949,200.00	1.125	1.230	773	08/12/2021
3134GAUL6	11106	Federal Home Loan Mtg Corp		10/25/2016	15,000,000.00	14,959,650.00	15,000,000.00	1.200	1.200	116	10/25/2019
3134G9Q75	11136	Federal Home Loan Mtg Corp		11/16/2016	10,000,000.00	9,993,100.00	9,972,450.00	1.250	1.354	25	07/26/2019
3134G9Q75	11137	Federal Home Loan Mtg Corp		11/16/2016	10,000,000.00	9,993,100.00	9,972,500.00	1.250	1.354	25	07/26/2019
3134G9Q75	11173	Federal Home Loan Mtg Corp		12/21/2016	10,000,000.00	9,993,100.00	9,918,500.00	1.250	1.571	25	07/26/2019
3137EAEE5	11190	Federal Home Loan Mtg Corp		01/17/2017	10,000,000.00	9,964,600.00	9,989,200.00	1.500	1.537	200	01/17/2020
3137EAEE5	11191	Federal Home Loan Mtg Corp		01/17/2017	10,000,000.00	9,964,600.00	9,989,200.00	1.500	1.537	200	01/17/2020

Portfolio POOL  
RC  
PM (PRF\_PM2) 7.3.0

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
3134GA7A6	11243	Federal Home Loan Mtg Corp		04/07/2017	15,000,000.00	14,977,950.00	14,995,500.00	1.500	1.513	70	09/09/2019
3137EAEF2	11252	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,949,200.00	9,965,800.00	1.375	1.492	294	04/20/2020
3137EAEF2	11253	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,949,200.00	9,965,800.00	1.375	1.492	294	04/20/2020
3137EAEF2	11254	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	9,949,200.00	9,965,800.00	1.375	1.492	294	04/20/2020
3134GBHY1	11256	Federal Home Loan Mtg Corp		04/25/2017	15,000,000.00	14,973,600.00	15,000,000.00	1.500	1.500	116	10/25/2019
3134GBHQ8	11260	Federal Home Loan Mtg Corp		04/27/2017	20,000,000.00	19,951,400.00	20,000,000.00	1.700	1.700	392	07/27/2020
3134GBEE8	11261	Federal Home Loan Mtg Corp		04/27/2017	15,000,000.00	14,976,600.00	15,000,000.00	1.750	1.750	392	07/27/2020
3134GBHC9	11268	Federal Home Loan Mtg Corp		04/28/2017	5,000,000.00	4,996,600.00	5,000,000.00	1.850	1.850	484	10/27/2020
3134GBLC4	11282	Federal Home Loan Mtg Corp		05/18/2017	5,000,000.00	4,986,500.00	4,997,500.00	1.800	1.815	506	11/18/2020
3134GA7A6	11285	Federal Home Loan Mtg Corp		05/31/2017	10,000,000.00	9,985,300.00	10,000,000.00	1.500	1.500	70	09/09/2019
3134GBXG2	11299	Federal Home Loan Mtg Corp		06/30/2017	10,000,000.00	9,968,800.00	10,000,000.00	1.550	1.550	179	12/27/2019
3137EAEH8	11305	Federal Home Loan Mtg Corp		07/19/2017	10,000,000.00	9,989,300.00	9,985,300.00	1.375	1.447	45	08/15/2019
3137EAEH8	11306	Federal Home Loan Mtg Corp		07/19/2017	10,000,000.00	9,989,300.00	9,985,300.00	1.375	1.447	45	08/15/2019
3134GBYF3	11308	Federal Home Loan Mtg Corp		07/27/2017	10,000,000.00	9,986,000.00	10,000,000.00	1.800	1.800	576	01/27/2021
3134GBH21	11327	Federal Home Loan Mtg Corp		09/29/2017	10,000,000.00	9,960,900.00	10,000,000.00	1.700	1.700	456	09/29/2020
3137EAEK1	11367	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	9,996,900.00	9,990,400.00	1.875	1.908	505	11/17/2020
3137EAEK1	11368	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	9,996,900.00	9,990,400.00	1.875	1.908	505	11/17/2020
3134GBTJ1	11369	Federal Home Loan Mtg Corp		11/16/2017	10,000,000.00	9,992,000.00	9,940,000.00	1.830	2.006	701	06/01/2021
3134G95P8	11426	Federal Home Loan Mtg Corp		01/17/2018	10,000,000.00	9,977,900.00	9,905,000.00	2.000	2.380	786	08/25/2021
3137EAEI9	11446	Federal Home Loan Mtg Corp		02/16/2018	10,000,000.00	10,086,600.00	9,973,600.00	2.375	2.467	596	02/16/2021
3137EAEI7	11489	Federal Home Loan Mtg Corp		04/19/2018	15,000,000.00	15,065,700.00	14,996,700.00	2.500	2.511	297	04/23/2020
3137EAEI7	11490	Federal Home Loan Mtg Corp		04/19/2018	15,000,000.00	15,065,700.00	14,996,700.00	2.500	2.511	297	04/23/2020
3137EAEI5	11520	Federal Home Loan Mtg Corp		06/11/2018	15,000,000.00	15,531,000.00	14,918,400.00	2.750	2.867	1,449	06/19/2023
3134GTAR4	11678	Federal Home Loan Mtg Corp		03/26/2019	15,000,000.00	15,049,212.50	15,001,062.50	2.550	2.550	998	03/25/2022
3134GTAS2	11679	Federal Home Loan Mtg Corp		03/26/2019	7,000,000.00	7,024,776.11	7,000,486.11	2.500	2.500	998	03/25/2022
3134GTAE3	11683	Federal Home Loan Mtg Corp		03/27/2019	20,000,000.00	20,024,400.00	20,000,000.00	2.700	2.700	819	09/27/2021
3134GTGA5	11698	Federal Home Loan Mtg Corp		04/08/2019	15,000,000.00	15,023,550.00	15,000,000.00	2.700	2.700	1,012	04/08/2022
3134GTBE2	11704	Federal Home Loan Mtg Corp		04/10/2019	10,000,000.00	10,001,200.00	10,000,000.00	2.600	2.601	924	01/10/2022
3134GTDV2	11705	Federal Home Loan Mtg Corp		04/10/2019	25,000,000.00	25,094,750.00	25,000,000.00	2.700	2.700	1,562	10/10/2023
3134GTDC4	11707	Federal Home Loan Mtg Corp		04/10/2019	25,000,000.00	25,099,750.00	25,000,000.00	2.670	2.670	1,565	10/13/2023
3134GTFS7	11708	Federal Home Loan Mtg Corp		04/11/2019	25,000,000.00	25,039,250.00	25,000,000.00	2.700	2.700	1,198	10/11/2022
3134GTDE0	11716	Federal Home Loan Mtg Corp		04/12/2019	25,000,000.00	25,101,000.00	25,000,000.00	2.570	2.570	1,194	10/07/2022
3134GTHU0	11732	Federal Home Loan Mtg Corp		04/23/2019	25,000,000.00	25,027,500.00	25,000,000.00	2.811	2.811	1,575	10/23/2023
3134GTHU0	11733	Federal Home Loan Mtg Corp		04/23/2019	25,000,000.00	25,027,500.00	25,000,000.00	2.811	2.811	1,575	10/23/2023
3134GTGY3	11735	Federal Home Loan Mtg Corp		04/24/2019	15,000,000.00	15,004,500.00	14,992,500.00	2.750	2.761	1,759	04/24/2024
3134GTHL0	11741	Federal Home Loan Mtg Corp		04/29/2019	20,000,000.00	20,008,800.00	20,000,000.00	2.700	2.700	851	10/29/2021

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
3134GTKY8	11742	Federal Home Loan Mtg Corp		04/29/2019	50,000,000.00	50,151,500.00	50,000,000.00	2.670	2.671	1,215	10/28/2022
3134GTKX0	11747	Federal Home Loan Mtg Corp		04/30/2019	50,000,000.00	50,142,000.00	50,000,000.00	2.780	2.780	1,582	10/30/2023
3134GTKG7	11750	Federal Home Loan Mtg Corp		05/03/2019	20,000,000.00	20,207,200.00	20,000,000.00	2.600	2.600	1,768	05/03/2024
3134GTRO8	11767	Federal Home Loan Mtg Corp		06/03/2019	25,000,000.00	25,059,250.00	25,000,000.00	2.550	2.550	1,799	06/03/2024
3134GTRK1	11775	Federal Home Loan Mtg Corp		06/17/2019	15,000,000.00	15,031,200.00	15,000,000.00	2.550	2.550	1,813	06/17/2024
3134GTTX10	11776	Federal Home Loan Mtg Corp		06/20/2019	10,000,000.00	9,985,800.00	10,000,000.00	2.250	2.250	1,816	06/20/2024
3134GTTK9	11779	Federal Home Loan Mtg Corp		06/26/2019	10,000,000.00	10,003,400.00	10,000,000.00	2.375	2.375	1,822	06/26/2024
3136G2R74	10822	Federal National Mtg Assn		11/05/2015	15,000,000.00	14,965,500.00	15,000,000.00	1.400	1.400	127	11/05/2019
3135G0N33	11056	Federal National Mtg Assn		08/02/2016	15,000,000.00	14,981,850.00	14,974,800.00	0.875	0.932	32	08/02/2019
3135G0N33	11057	Federal National Mtg Assn		08/02/2016	10,000,000.00	9,987,900.00	9,983,200.00	0.875	0.932	32	08/02/2019
3135G0M91	11075	Federal National Mtg Assn		08/31/2016	10,000,000.00	9,992,000.00	10,000,000.00	1.125	1.125	25	07/26/2019
3136G34J1	11076	Federal National Mtg Assn		09/01/2016	5,000,000.00	4,973,500.00	4,983,750.00	1.000	1.100	176	12/24/2019
3135G0P49	11078	Federal National Mtg Assn		09/02/2016	10,000,000.00	9,981,000.00	9,984,400.00	1.000	1.053	58	08/28/2019
3135G0P49	11079	Federal National Mtg Assn		09/02/2016	10,000,000.00	9,981,000.00	9,984,400.00	1.000	1.053	58	08/28/2019
3136G34K8	11087	Federal National Mtg Assn		09/28/2016	10,000,000.00	9,981,100.00	10,000,000.00	1.125	1.125	70	09/09/2019
3136G3W76	11101	Federal National Mtg Assn		10/18/2016	13,000,000.00	12,979,200.00	12,992,850.00	1.150	1.170	53	08/23/2019
3136G4DA8	11102	Federal National Mtg Assn		10/19/2016	15,000,000.00	14,938,650.00	15,000,000.00	1.200	1.200	182	12/30/2019
3136G4BQ5	11104	Federal National Mtg Assn		10/19/2016	10,000,000.00	9,958,200.00	9,997,500.00	1.250	1.258	190	01/07/2020
3135G0Q30	11110	Federal National Mtg Assn		10/24/2016	10,000,000.00	9,974,700.00	10,000,000.00	1.180	1.180	88	09/27/2019
3136G4DR1	11114	Federal National Mtg Assn		10/26/2016	10,000,000.00	9,967,700.00	9,987,500.00	1.100	1.143	108	10/17/2019
3135G0Q71	11116	Federal National Mtg Assn		10/28/2016	10,000,000.00	9,972,600.00	10,000,000.00	1.250	1.250	119	10/28/2019
3135G0P72	11129	Federal National Mtg Assn		11/10/2016	10,000,000.00	9,945,500.00	10,000,000.00	1.375	1.375	273	03/30/2020
3136G3D51	11133	Federal National Mtg Assn		11/15/2016	15,000,000.00	14,988,300.00	14,992,500.00	1.250	1.269	25	07/26/2019
3136G4GU1	11146	Federal National Mtg Assn		11/29/2016	10,000,000.00	9,969,400.00	9,985,000.00	1.400	1.451	147	11/25/2019
3136G4HH9	11151	Federal National Mtg Assn		11/30/2016	10,000,000.00	9,966,000.00	10,000,000.00	1.500	1.500	240	02/26/2020
3136G3K38	11166	Federal National Mtg Assn		12/14/2016	15,000,000.00	14,986,800.00	14,940,000.00	1.260	1.415	32	08/02/2019
3136G4GU1	11172	Federal National Mtg Assn		12/19/2016	15,000,000.00	14,954,100.00	14,888,700.00	1.400	1.660	147	11/25/2019
3135G0S38	11184	Federal National Mtg Assn		01/09/2017	15,000,000.00	15,078,750.00	14,973,150.00	2.000	2.038	919	01/05/2022
3136G4GU1	11242	Federal National Mtg Assn		04/07/2017	9,000,000.00	8,972,460.00	8,968,500.00	1.400	1.536	147	11/25/2019
3136G3K46	11255	Federal National Mtg Assn		04/21/2017	15,000,000.00	14,985,450.00	14,970,000.00	1.260	1.349	32	08/02/2019
3135G0P23	11263	Federal National Mtg Assn		04/27/2017	15,000,000.00	14,976,150.00	14,943,000.00	1.250	1.417	53	08/23/2019
3135G0T60	11309	Federal National Mtg Assn		08/01/2017	10,000,000.00	9,950,100.00	9,969,700.00	1.500	1.604	395	07/30/2020
3135G0T60	11310	Federal National Mtg Assn		08/01/2017	10,000,000.00	9,950,100.00	9,969,700.00	1.500	1.604	395	07/30/2020
3135G0T78	11331	Federal National Mtg Assn		10/06/2017	15,000,000.00	15,105,000.00	14,990,100.00	2.000	2.014	1,192	10/05/2022
3135G0T78	11332	Federal National Mtg Assn		10/06/2017	10,000,000.00	10,070,000.00	9,993,400.00	2.000	2.014	1,192	10/05/2022
3136G4PK3	11398	Federal National Mtg Assn		12/14/2017	15,000,000.00	14,964,150.00	14,898,600.00	1.750	2.000	455	09/28/2020

Portfolio POOL  
RC  
PM (PRF\_PM2) 7.3.0

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Agency Callables (Aaa/AA+)</b>											
3136G4QB2	11422	Federal National Mtg Assn		01/16/2018	15,000,000.00	14,994,750.00	14,884,500.00	1.850	2.140	470	10/13/2020
3136G4RB1	11463	Federal National Mtg Assn		03/27/2018	8,000,000.00	8,001,360.00	7,912,800.00	2.150	2.551	575	01/26/2021
3135G0U27	11479	Federal National Mtg Assn		04/13/2018	10,000,000.00	10,116,700.00	9,985,100.00	2.500	2.552	652	04/13/2021
3136G4SD6	11502	Federal National Mtg Assn		04/26/2018	15,000,000.00	15,009,750.00	15,000,000.00	2.750	2.751	940	01/26/2022
3135G0U43	11568	Federal National Mtg Assn		09/14/2018	20,000,000.00	20,829,800.00	19,918,000.00	2.875	2.964	1,534	09/12/2023
3135G0U84	11588	Federal National Mtg Assn		11/01/2018	10,000,000.00	10,127,000.00	9,994,200.00	2.875	2.905	487	10/30/2020
3135G0U92	11644	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,207,700.00	9,992,800.00	2.625	2.650	925	01/11/2022
3135G0U92	11645	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,207,700.00	9,992,800.00	2.625	2.650	925	01/11/2022
3135G0V59	11718	Federal National Mtg Assn		04/12/2019	15,000,000.00	15,188,400.00	14,950,800.00	2.250	2.364	1,016	04/12/2022
3135G0V59	11719	Federal National Mtg Assn		04/12/2019	30,000,000.00	30,376,800.00	29,870,400.00	2.250	2.400	1,016	04/12/2022
3136G05D9	11745	Federal National Mtg Assn		04/29/2019	25,000,000.00	24,936,500.00	24,734,250.00	1.660	2.358	508	11/20/2020
<b>Subtotal and Average</b>			<b>2,556,490,683.89</b>		<b>2,506,900,000.00</b>	<b>2,509,886,848.72</b>	<b>2,502,752,604.72</b>		<b>2.018</b>	<b>644</b>	
<b>Asset Backed Securities</b>											
02008QAB6	11770	Ally Auto Receivables Trust		06/11/2019	5,000,000.00	5,005,500.00	4,999,494.00	2.340	2.298	1,080	06/15/2022
14042WAC4	11760	Capital One Prime Auto Rec		05/30/2019	3,000,000.00	3,033,990.00	2,999,392.20	2.510	2.533	1,598	11/15/2023
31680YAB3	11752	Fifth Third Auto Trust		05/08/2019	3,750,000.00	3,766,312.50	3,749,793.38	2.660	2.679	1,050	05/16/2022
34532DAD9	11777	Ford Credit Auto Owner Trust		06/21/2019	9,500,000.00	9,517,765.00	9,498,136.10	2.235	2.255	1,567	10/15/2023
36257FAD2	11726	GM Financial		04/17/2019	4,000,000.00	4,054,840.00	3,999,674.40	2.650	2.668	1,691	02/16/2024
36257FAB6	11727	GM Financial		04/17/2019	5,000,000.00	5,019,150.00	4,999,550.00	2.660	2.681	1,081	06/16/2022
36257AAD3	11751	GM Financial		05/08/2019	1,750,000.00	1,764,560.00	1,749,939.63	2.670	2.687	994	03/21/2022
44932NAB6	11703	Hyundai Auto Rec Trust		04/10/2019	2,000,000.00	2,006,880.00	1,999,997.00	2.670	2.685	898	12/15/2021
44932NAD2	11706	Hyundai Auto Rec Trust		04/10/2019	3,000,000.00	3,031,620.00	2,999,605.20	2.660	2.630	1,445	06/15/2023
41284WAB6	11780	Harley Davidson Motorcycle		06/26/2019	3,000,000.00	2,999,940.00	2,999,962.50	2.370	2.383	1,049	05/15/2022
<b>Subtotal and Average</b>			<b>29,496,986.93</b>		<b>40,000,000.00</b>	<b>40,200,557.50</b>	<b>39,995,544.41</b>		<b>2.494</b>	<b>1,305</b>	
<b>Municipal Bonds</b>											
798189PB6	11516	SAN JOSE EVERGREEN		06/05/2018	5,000,000.00	5,001,850.00	5,000,000.00	2.657	2.659	62	09/01/2019
<b>Subtotal and Average</b>			<b>5,000,000.00</b>		<b>5,000,000.00</b>	<b>5,001,850.00</b>	<b>5,000,000.00</b>		<b>2.659</b>	<b>62</b>	
<b>Total and Average</b>			<b>6,311,289,297.89</b>		<b>6,223,227,000.00</b>	<b>6,229,863,016.03</b>	<b>6,206,127,740.66</b>		<b>2.286</b>	<b>420</b>	

**Alameda County Investment Pool  
Transaction Activity Report  
June 1, 2019 - June 30, 2019  
Sorted by Fund - Transaction Date  
All Funds**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11767	100	3134GTRQ8	FEDERAL HOME LN	Purchase	06/03/2019	Federal Home Loan	25,000,000.00			-25,000,000.00
11369	100	3134GBTJ1	FEDERAL HOME LN	Interest	06/03/2019	Federal Home Loan			91,500.00	91,500.00
11768	100	3133EKPQ3	FEDERAL FARM CR	Purchase	06/05/2019	Federal Farm Credit	15,000,000.00			-15,000,000.00
11614	100	3133EJZ28	FEDERAL FARM CR	Redemption	06/05/2019	Federal Farm Credit		10,000,000.00		10,000,000.00
11292	100	25468PDU7	DISNEY WALT CO	Interest	06/05/2019	WALT DISNEY			45,000.00	45,000.00
11293	100	25468PDU7	DISNEY WALT CO	Interest	06/05/2019	WALT DISNEY			117,000.00	117,000.00
11614	100	3133EJZ28	FEDERAL FARM CR	Interest	06/05/2019	Federal Farm Credit			168,500.00	168,500.00
11655	100	SYS11655	BANKSF 2.5% MAT	Interest	06/07/2019	Bank of San Francisc			10,763.89	10,763.89
11008	100	3133EGDW2	FEDERAL FARM CR	Interest	06/08/2019	Federal Farm Credit			76,000.00	76,000.00
11009	100	3133EGDW2	FEDERAL FARM CR	Interest	06/08/2019	Federal Farm Credit			76,000.00	76,000.00
11394	100	3133EH2C6	FEDERAL FARM CR	Interest	06/08/2019	Federal Farm Credit			147,750.00	147,750.00
11667	100	SYS11667	CBB 2.5% MAT	Interest	06/09/2019	Community Bank of th			10,720.83	10,720.83
11754	100	SYS11754	5STAR 2.51% MAT	Interest	06/10/2019	Five Star Bank			20,575.24	20,575.24
11770	100	02008QAB6	ALLYA 2.34% MAT	Purchase	06/11/2019	Ally Auto Receivable	4,999,494.00			-4,999,494.00
11743	100	313384GT0	FHLBDN DISC NOTE	Redemption	06/11/2019	Federal Home Loan		50,000,000.00		50,000,000.00
11690	100	SYS11690	BRIDGE 2.39% MAT	Interest	06/11/2019	Bridge Bank			81,194.58	81,194.58
11593	100	65558TAJ4	NDAFNY 2.81% MAT	Redemption	06/12/2019	Nordea Bank Fin NY		50,000,000.00		50,000,000.00
11593	100	65558TAJ4	NDAFNY 2.81% MAT	Interest	06/12/2019	Nordea Bank Fin NY			815,680.55	815,680.55
11771	100	3133EKQR0	FEDERAL FARM CR	Purchase	06/13/2019	Federal Farm Credit	15,000,000.00			-15,000,000.00
11772	100	45905U3L6	IBRD 2.77% MAT	Purchase	06/13/2019	International Bank R	15,000,000.00			-15,000,000.00
11660	100	3133EJ7H6	FEDERAL FARM CR	Redemption	06/13/2019	Federal Farm Credit		10,000,000.00		10,000,000.00
11662	100	3133EKAY2	FEDERAL FARM CR	Redemption	06/13/2019	Federal Farm Credit		10,000,000.00		10,000,000.00
11660	100	3133EJ7H6	FEDERAL FARM CR	Interest	06/13/2019	Federal Farm Credit			23,333.33	23,333.33
11662	100	3133EKAY2	FEDERAL FARM CR	Interest	06/13/2019	Federal Farm Credit			83,866.67	83,866.67
11669	100	SYS11669	SELFHP 2.1% MAT	Interest	06/13/2019	Self-Help Federal Cr			307.42	307.42
11701	100	459516GW4	IFCDN DISC NOTE	Redemption	06/14/2019	IFC Discount Notes		30,000,000.00		30,000,000.00
11709	100	92826CAB8	VISA 2.2% MAT	Interest	06/14/2019	VISA Inc.			110,000.00	110,000.00
11709	100	92826CAB8	VISA 2.2% MAT	Accr Int	06/14/2019	VISA Inc.		71,500.00	-71,500.00	0.00
11710	100	17275RAX0	CISCO SYS INC, SR	Interest	06/15/2019	CISCO SYSTEMS			122,500.00	122,500.00
11710	100	17275RAX0	CISCO SYS INC, SR	Accr Int	06/15/2019	CISCO SYSTEMS		78,944.44	-78,944.44	0.00
11703	100	44932NAB6	HART 2.67% MAT	Interest	06/15/2019	Hyundai Auto Rec Tru			4,450.00	4,450.00
11703	100	44932NAB6	HART 2.67% MAT	Redemption	06/15/2019	Hyundai Auto Rec Tru		63,035.39		63,035.39
11706	100	44932NAD2	HART 2.66% MAT	Interest	06/15/2019	Hyundai Auto Rec Tru			6,650.00	6,650.00
11706	100	44932NAD2	HART 2.66% MAT	Redemption	06/15/2019	Hyundai Auto Rec Tru		59,002.13		59,002.13

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
11726	100	36257FAD2	GM 2.65% MAT	Interest	06/16/2019	GM Financial			8,833.34	8,833.34
11726	100	36257FAD2	GM 2.65% MAT	Redemption	06/16/2019	GM Financial		67,237.06		67,237.06
11727	100	36257FAB6	GM 2.66% MAT	Interest	06/16/2019	GM Financial			11,095.16	11,095.16
11727	100	36257FAB6	GM 2.66% MAT	Redemption	06/16/2019	GM Financial		131,433.39		131,433.39
11775	100	3134GTRK1	FEDERAL HOME LN	Purchase	06/17/2019	Federal Home Loan	15,000,000.00			-15,000,000.00
11142	100	717081EB5	PFIZER INC, SR	Interest	06/17/2019	PFIZER			76,500.00	76,500.00
11342	100	931142DU4	WAL-MART STORES	Interest	06/17/2019	Walmart			58,750.00	58,750.00
11344	100	931142EA7	WAL-MART STORES	Interest	06/17/2019	Walmart			47,500.00	47,500.00
11729	100	SYS11729	UB-LOC 2.% MAT	Interest	06/17/2019	Union Bank - LOC			8,611.11	8,611.11
11730	100	SYS11730	CALBT 2.38% MAT	Interest	06/17/2019	California Bank & Tr			61,483.33	61,483.33
11752	100	31680YAB3	FITAT 2.66% MAT	Interest	06/17/2019	Fifth Third Auto Tru			10,252.08	10,252.08
11752	100	31680YAB3	FITAT 2.66% MAT	Redemption	06/17/2019	Fifth Third Auto Tru		100,784.35		100,784.35
11760	100	14042WAC4	COPAR 2.51% MAT	Interest	06/17/2019	Capital One Prime Au			3,137.50	3,137.50
11760	100	14042WAC4	COPAR 2.51% MAT	Redemption	06/17/2019	Capital One Prime Au		53,016.08		53,016.08
11323	100	3133EHZF3	FEDERAL FARM CR	Redemption	06/19/2019	Federal Farm Credit		10,000,000.00		10,000,000.00
11171	100	3133EGW92	FEDERAL FARM CR	Interest	06/19/2019	Federal Farm Credit			150,000.00	150,000.00
11323	100	3133EHZF3	FEDERAL FARM CR	Interest	06/19/2019	Federal Farm Credit			68,750.00	68,750.00
11520	100	3137EAEN5	FEDERAL HOME LN	Interest	06/19/2019	Federal Home Loan			206,250.00	206,250.00
11672	100	3130AG4E2	FHLB 2.55% MAT	Interest	06/19/2019	Federal Home Loan			127,500.00	127,500.00
11776	100	3134GTTX10	FHLMC 2.25% MAT	Purchase	06/20/2019	Federal Home Loan	10,000,000.00			-10,000,000.00
11458	100	3130ADR53	FEDERAL HOME	Redemption	06/20/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11458	100	3130ADR53	FEDERAL HOME	Interest	06/20/2019	Federal Home Loan			58,750.00	58,750.00
11751	100	36257AAD3	GM 2.67% MAT	Interest	06/20/2019	GM Financial			3,893.75	3,893.75
11751	100	36257AAD3	GM 2.67% MAT	Redemption	06/20/2019	GM Financial		48,700.62		48,700.62
11778	100	3133EKQU3	FEDERAL FARM CR	Purchase	06/21/2019	Federal Farm Credit	29,997,700.00			-29,997,700.00
11777	100	34532DAD9	FORDO 2.235% MAT	Purchase	06/21/2019	Ford Credit Auto Own	9,498,136.10			-9,498,136.10
11006	100	3130A8DB6	FEDERAL HOME	Redemption	06/21/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11007	100	3130A8DB6	FEDERAL HOME	Redemption	06/21/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11215	100	3130A8DB6	FEDERAL HOME	Redemption	06/21/2019	Federal Home Loan		15,000,000.00		15,000,000.00
11591	100	313396HD8	FMCDN ZERO CPN	Redemption	06/21/2019	Freddie Mac Discount		50,000,000.00		50,000,000.00
11635	100	3134GSN68	FEDERAL HOME LN	Redemption	06/21/2019	Federal Home Loan		25,000,000.00		25,000,000.00
11006	100	3130A8DB6	FEDERAL HOME	Interest	06/21/2019	Federal Home Loan			56,250.00	56,250.00
11007	100	3130A8DB6	FEDERAL HOME	Interest	06/21/2019	Federal Home Loan			56,250.00	56,250.00
11215	100	3130A8DB6	FEDERAL HOME	Interest	06/21/2019	Federal Home Loan			84,375.00	84,375.00
11635	100	3134GSN68	FEDERAL HOME LN	Interest	06/21/2019	Federal Home Loan			378,750.00	378,750.00
11535	100	931142EJ8	WALMART INC,	Interest	06/24/2019	Walmart			46,875.00	46,875.00
11537	100	931142EG4	WALMART INC, SR	Interest	06/24/2019	Walmart			28,500.00	28,500.00
11779	100	3134GTTK9	FEDERAL HOME LN	Purchase	06/26/2019	Federal Home Loan	10,000,000.00			-10,000,000.00
11780	100	41284WAB6	HDMOT 2.37% MAT	Purchase	06/26/2019	Harley Davidson Moto	2,999,962.50			-2,999,962.50
11594	100	313384HJ1	FHLBDN ZERO CPN	Redemption	06/26/2019	Federal Home Loan		50,000,000.00		50,000,000.00

Portfolio POOL

RC

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11599	100	63873NZM6	NATXNY 2.93% MAT	Redemption	06/26/2019	NATXNY		50,000,000.00		50,000,000.00
11536	100	931142EK5	WALMART INC, SR	Interest	06/26/2019	Walmart			34,000.00	34,000.00
11599	100	63873NZM6	NATXNY 2.93% MAT	Interest	06/26/2019	NATXNY			883,069.45	883,069.45
11782	100	17275RBJ0	CISCO SYS INC, SR	Purchase	06/27/2019	CISCO SYSTEMS	9,012,732.50			-9,012,732.50
11781	100	57636QAF1	MASTER 2.% MAT	Purchase	06/27/2019	Mastercard Inc.	20,022,600.00			-20,022,600.00
11783	100	594918BQ6	MICROSOFT CORP,	Purchase	06/27/2019	Mircosoft Inc.	4,192,551.59			-4,192,551.59
11017	100	3133EGGS8	FEDERAL FARM CR	Redemption	06/27/2019	Federal Farm Credit		15,000,000.00		15,000,000.00
11375	100	3133EGHD0	FEDERAL FARM CR	Redemption	06/27/2019	Federal Farm Credit		13,000,000.00		13,000,000.00
11462	100	3130ADU34	FHLB 2.42% MAT	Redemption	06/27/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11017	100	3133EGGS8	FEDERAL FARM CR	Interest	06/27/2019	Federal Farm Credit			90,000.00	90,000.00
11375	100	3133EGHD0	FEDERAL FARM CR	Interest	06/27/2019	Federal Farm Credit			72,800.00	72,800.00
11462	100	3130ADU34	FHLB 2.42% MAT	Interest	06/27/2019	Federal Home Loan			60,500.00	60,500.00
11029	100	3134G9F93	FEDERAL HOME LN	Redemption	06/28/2019	Federal Home Loan		10,000,000.00		10,000,000.00
11338	100	3136G3UN3	FEDERAL NATL MTG	Redemption	06/28/2019	Federal National Mtg		5,000,000.00		5,000,000.00
11637	100	3134GSK79	FEDERAL HOME LN	Redemption	06/28/2019	Federal Home Loan		5,000,000.00		5,000,000.00
11029	100	3134G9F93	FEDERAL HOME LN	Interest	06/28/2019	Federal Home Loan			50,000.00	50,000.00
11299	100	3134GBXG2	FEDERAL HOME LN	Interest	06/28/2019	Federal Home Loan			77,500.00	77,500.00
11338	100	3136G3UN3	FEDERAL NATL MTG	Interest	06/28/2019	Federal National Mtg			30,000.00	30,000.00
11637	100	3134GSK79	FEDERAL HOME LN	Interest	06/28/2019	Federal Home Loan			75,750.00	75,750.00
11749	100	SYS11749	FREMNT 2.41% MAT	Interest	06/29/2019	Fremont Bank			72,634.72	72,634.72
11030	100	3134G9F85	FHLMC 1.32% MAT	Interest	06/30/2019	Federal Home Loan			165,000.00	165,000.00
11691	100	SYS11691	BSB 2.5% MAT	Interest	06/30/2019	Beneficial State Ban			20,333.33	20,333.33
11758	100	SYS11758	CBC 2.25% MAT	Interest	06/30/2019	California Bank of C			18,605.91	18,605.91
11761	100	SYS11761	CBC 2.25% MAT	Interest	06/30/2019	California Bank of C			27,908.86	27,908.86
10470	100	SYS10470	CAMP 0.24%	Interest	06/30/2019	California Asset Mgm			269,593.44	269,593.44
10472	100	SYS10472	CTRSTF 0.1%	Interest	06/30/2019	CalTrust - Short Ter			87,114.71	87,114.71
11022	100	3133EGHP3	FEDERAL FARM CR	Interest	07/01/2019	Federal Farm Credit			71,000.00	71,000.00
11027	100	3133EGHQ1	FEDERAL FARM CR	Interest	07/01/2019	Federal Farm Credit			147,000.00	147,000.00
11102	100	3136G4DA8	FEDERAL NATL MTG	Interest	07/01/2019	Federal National Mtg			90,000.00	90,000.00
11370	100	3130A8HX4	FEDERAL HOME	Interest	07/01/2019	Federal Home Loan			40,625.00	40,625.00
<b>Totals for General Fund</b>							<b>185,723,176.69</b>	<b>448,673,653.46</b>	<b>5,797,089.76</b>	<b>268,747,566.53</b>
<b>Grand Total</b>							<b>185,723,176.69</b>	<b>448,673,653.46</b>	<b>5,797,089.76</b>	<b>268,747,566.53</b>