



TREASURER - TAX COLLECTOR

HENRY C. LEVY
TREASURER - TAX COLLECTOR

July 30, 2020

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

Dear Board Members:

RE: Investment Report – June 2020

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of June 2020. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of June 30, 2020. This report reflects the market value and cost of purchase. All investments in the Treasurer’s investment portfolio conform to the statutory requirements of Government Code Section 53601 et. seq., authorities delegated by the County Board of Supervisors and the Treasurer’s investment policy.

As of June 30, 2020

Treasurer’s Investment Pool – Book Value	\$ 6,843,639,811
Treasurer’s Investment Pool – Market Value	6,964,262,146
Total Cash in Bank	65,412,007
Total interest received during the month	12,054,943
Average Maturity of the portfolio	674 days
Annualized cash basis rate of return for the month	2.05%

Liquidity Summary of the Portfolio as Of June 30, 2020

Maturity	Amount	Percentage Held
1 to 90 days	\$ 1,598,146,023	23.35%
91 to 365 days	1,270,259,004	18.56%
2 years	934,417,912	13.65%
3 years	1,143,002,506	16.70%
4 years	874,525,435	12.78%
5 years	1,023,288,931	14.75%
Total	6,843,639,811	100.00%

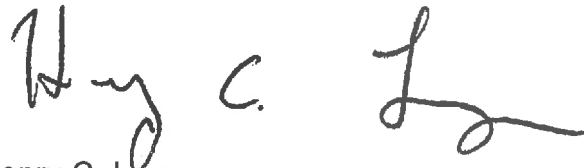
Conclusion

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

Vision 2026 Goal

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

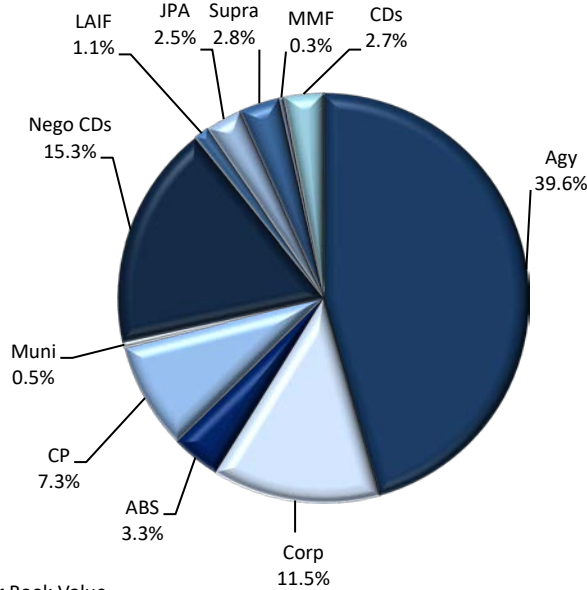
Very truly yours,

A handwritten signature in black ink, appearing to read "Henry C. Levy". The signature is written in a cursive style with a large initial "H" and a long horizontal stroke at the end.

Henry C. Levy
Treasurer – Tax Collector

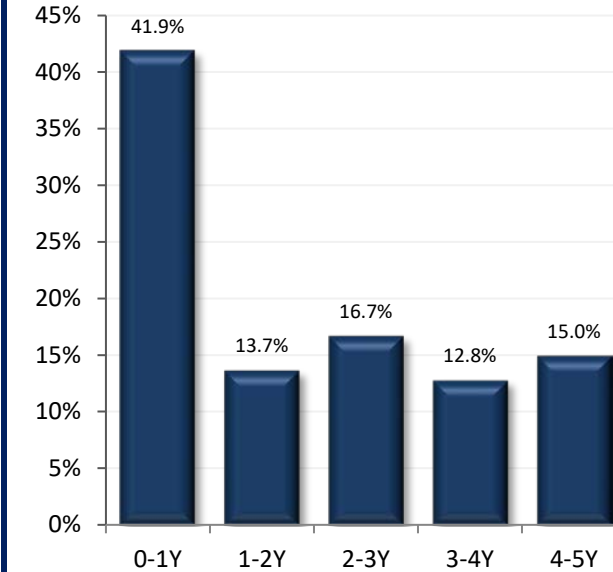
cc: Susan Muranishi, County Administrator
Melissa Wilk, Auditor-Controller
School District and Special District Participants
Members of the Treasury Oversight Committee

SECTOR ALLOCATION



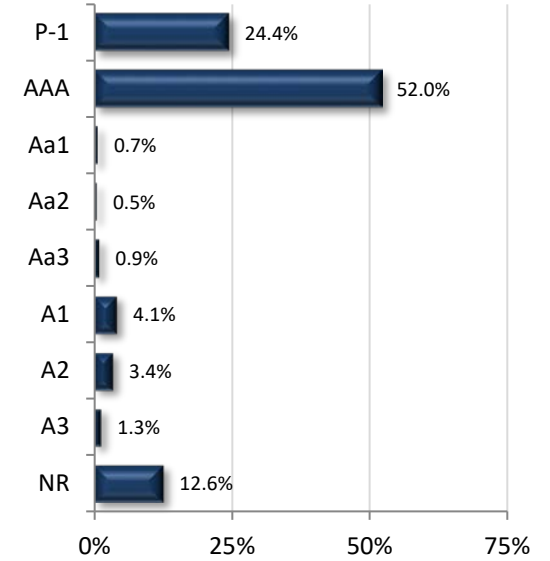
Per Book Value

MATURITY DISTRIBUTION



Per Book Value

CREDIT QUALITY (MOODY'S)



NR: Not Rated

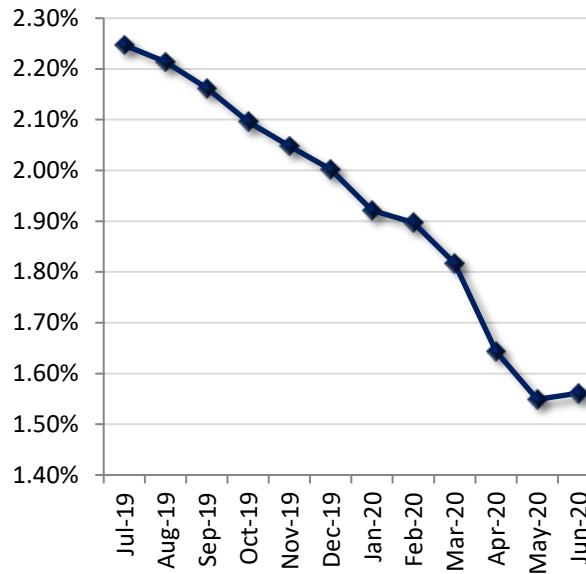
ACCOUNT SUMMARY

	6/30/20	5/31/20
Market Value	\$6,964,262,146	\$7,339,041,453
Book Value*	\$6,843,639,811	\$7,213,005,441
Unrealized G/L	\$120,622,335	\$126,036,012
Par Value	\$6,849,045,252	\$7,218,882,164
Net Asset Value	\$101.763	\$101.747
Book Yield	1.56%	1.55%
Years to Maturity	1.85	1.80
Effective Duration	1.37	1.35

*Book Value is not Amortized

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

PORTFOLIO BOOK YIELD HISTORY



TOP ISSUERS

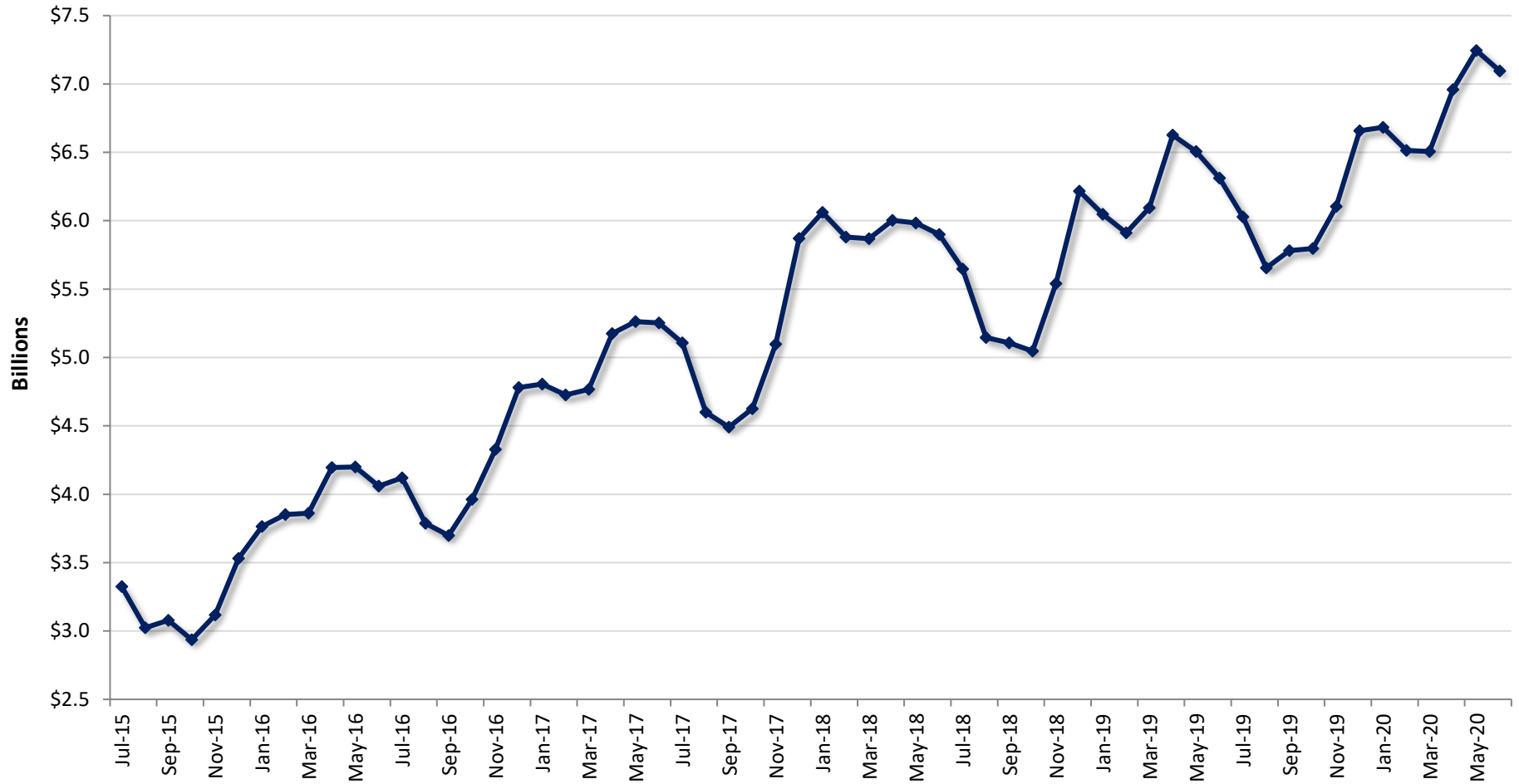
Issuer	% Portfolio
U.S. Treasury	12.4%
Federal Home Loan Mtg Corp	11.2%
Federal National Mtg Assn	9.0%
FARMER MAC	6.4%
Federal Home Loan Bank	6.4%
Federal Farm Credit Bank	5.0%
J.P. Morgan	4.2%
TOYOTA MOTOR CREDIT CORP	4.1%
SWEDISH BANK NY	3.7%
NATXNY	2.9%
MUFG UNION BANK	2.2%
Royal Bank CN	2.2%
California Asset Mgmt. Program	1.9%
International Bank Recon & D	1.9%
Nordea Bank Fin NY	1.5%

Per Book Value

Item / Sector	Parameters	In Compliance
Weighted Average Maturity	Maximum WAM of 3.0 years	Yes 1.85 yrs
U.S. Treasury and Federal Agency Obligations	No sector limit; no issuer limit; max maturity 5 years	Yes 51.9%
Debt Issued by State of CA and Local Agencies within the State	20% limit; 5% issuer limit; Minimum rating of A by at least one NRSRO; max maturity 5 years	Yes 0.5%
LAIF	Maximum amount permitted by LAIF (currently \$75 million limit)	Yes \$72 Mil
Joint Powers Authority (CAMP)	Max Limit: Twice the limit of LAIF deposits (currently \$150 million limit)	Yes \$130 Mil
Joint Powers Authority (CalTrust)	Max Limit: Twice the limit of LAIF deposits (currently \$150 million limit)	Yes \$40 Mil
Money Market Mutual Funds	20% limit; 10% per fund limit; SEC registered with stable NAV; Rated AAAM or equivalent by at least two of the three rating agencies or meet advisor requirements	Yes 0.3%
Commercial Paper (Includes Asset Backed)	25% sector limit; 10% combined issuer limit; Max maturity of 270 days; Rated A-1, P-1, or F-1; Total assets over \$500mm; Asset Backed CP Must have program-wide credit enhancements	Yes 7.3%
Negotiable CDs	30% limit; 10% combined issuer limit; Minimum rating of A by rating agency if issued by domestic bank; Minimum rating of AA if a U.S. branch of a foreign bank; Max maturity of 1 year	Yes 15.3%
Collateralized/FDIC - Insured Time Deposits	Time deposits with banks and savings and loans associations located with the State, collateralized according to Government code	Yes 2.7%
Collateralized Money Market Bank Accounts	Deposit funds in interest-bearing active collateralized money market bank accounts	Yes 0.8%
Medium-Term Notes	30% limit; 10% combined issuer limit, Max maturity 5 years; Minimum rating of A or better by two NRSRO's	Yes 11.5%
Asset-Backed Securities	20% limit; 5% issuer limit; Max maturity of 5 years; Minimum rating of AA or better by rating agency	Yes 3.3%
Repurchase Agreement	20% limit; Max maturity of 180 days; Must have 102% collateral; Collateral of agency and treasuries with final maturity not to exceed 5 years	Yes 0.0%
Supranationals	30% limit; 15% issuer limit; Only IBRD, IFC, IADB; Max Maturity 5 years; Minimum rating of AA by a rating agency; max maturity of 5 years	Yes 2.8%
Floaters, Structured Notes, Derivatives	15% limit for treasuries, agencies, and munis	Yes 0.0%

**Historical Book Values
6/30/2020**

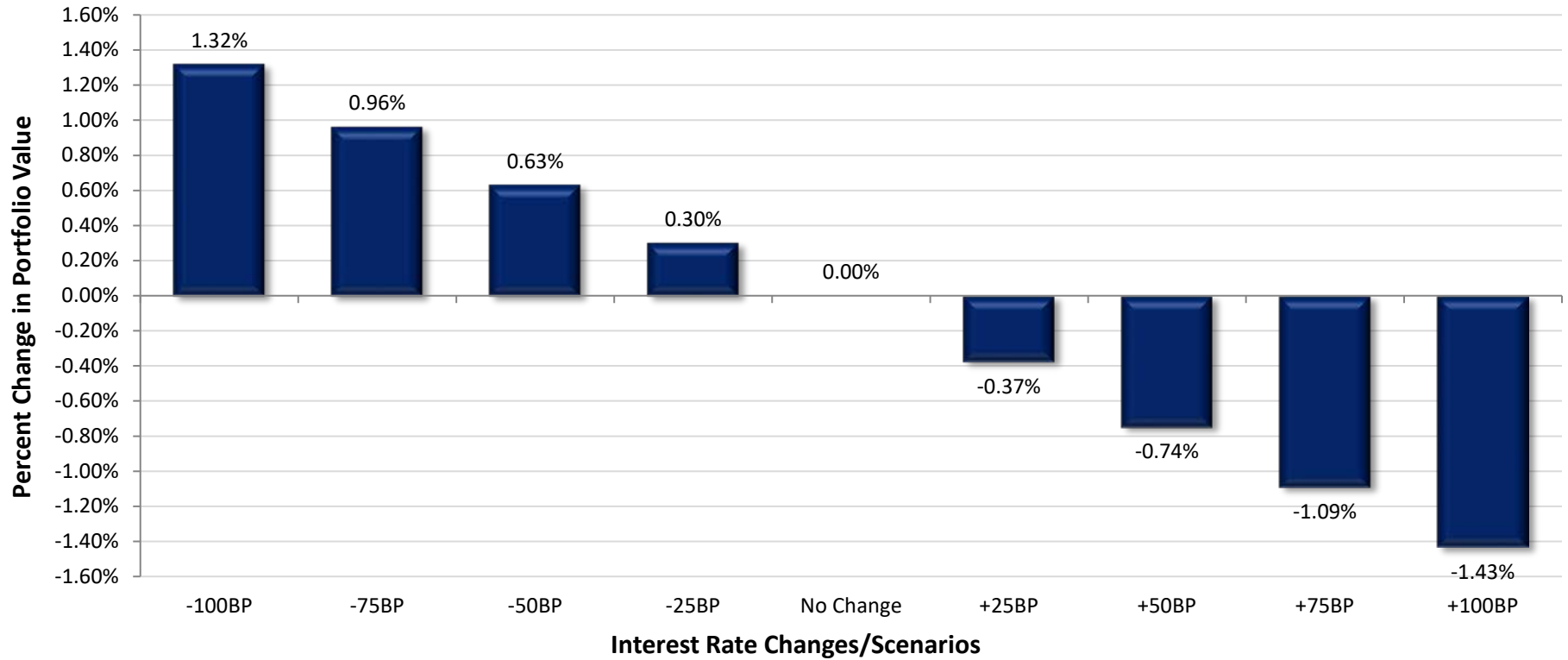
County of Alameda



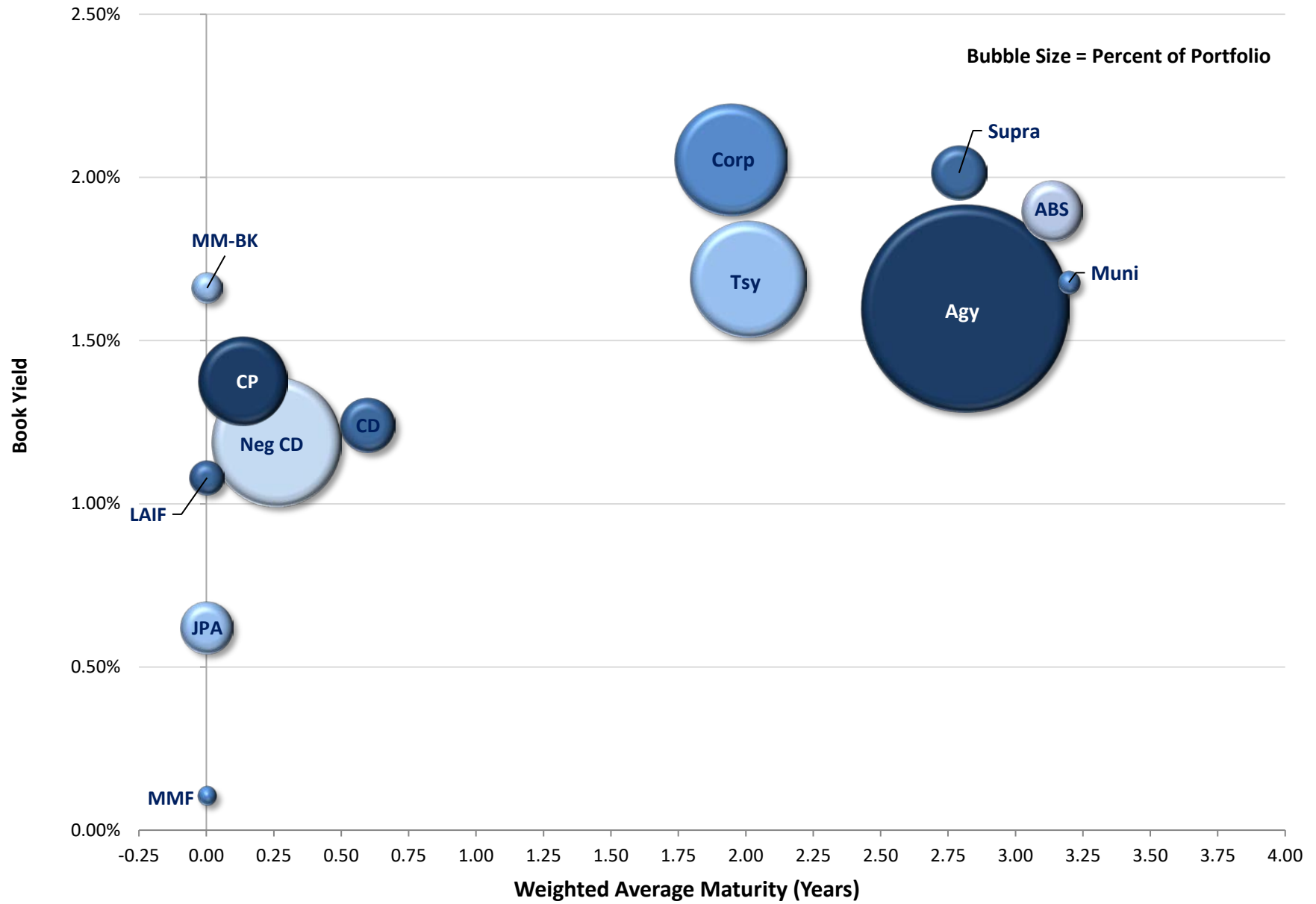
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2016	\$3.325	\$3.023	\$3.078	\$2.936	\$3.117	\$3.530	\$3.747	\$3.852	\$3.862	\$4.195	\$4.199	\$4.060
Fiscal Year 2017	\$4.120	\$3.786	\$3.698	\$3.962	\$4.328	\$4.781	\$4.807	\$4.726	\$4.767	\$5.174	\$5.263	\$5.253
Fiscal Year 2018	\$5.107	\$4.600	\$4.490	\$4.625	\$5.096	\$5.818	\$6.011	\$5.881	\$5.868	\$6.002	\$5.984	\$5.901
Fiscal Year 2019	\$5.648	\$5.146	\$5.108	\$5.047	\$5.540	\$6.217	\$6.047	\$5.912	\$6.093	\$6.626	\$6.507	\$6.311
Fiscal Year 2020	\$6.029	\$5.655	\$5.782	\$5.797	\$6.103	\$6.658	\$6.682	\$6.513	\$6.507	\$6.958	\$7.246	\$7.096

Figures in Billions, Average Daily Balance

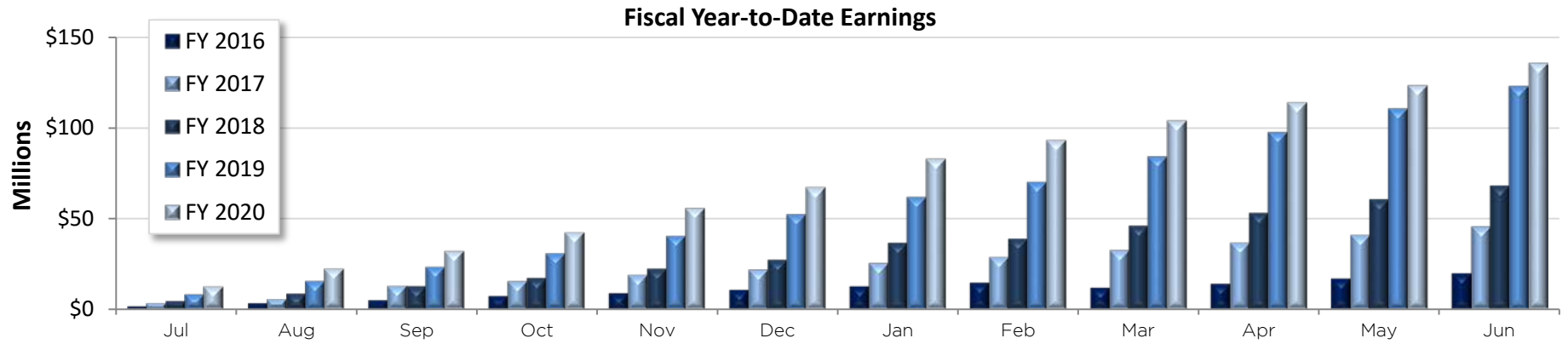
Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value



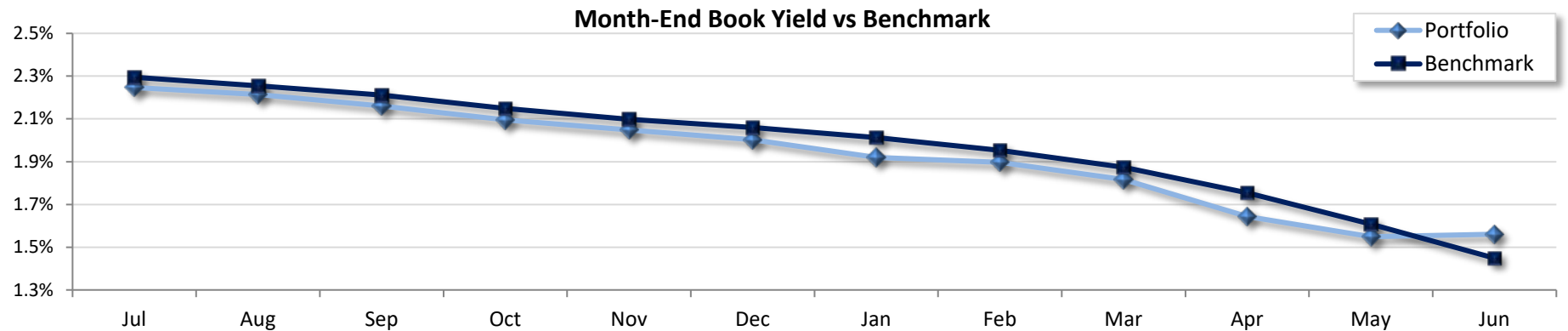
Int. Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$7,056,190,406	\$91,928,260	1.32%
-75 Basis Points	\$7,031,369,776	\$67,107,630	0.96%
-50 Basis Points	\$7,008,387,711	\$44,125,565	0.63%
-25 Basis Points	\$6,985,405,646	\$21,143,500	0.30%
No Change	\$6,964,262,146	\$0	0.00%
+25 Basis Points	\$6,938,369,019	-\$25,893,127	-0.37%
+50 Basis Points	\$6,912,475,892	-\$51,786,253	-0.74%
+75 Basis Points	\$6,888,574,545	-\$75,687,601	-1.09%
+100 Basis Points	\$6,864,673,197	-\$99,588,949	-1.43%



*Note: Excludes Cash Balance



Fiscal YTD (\$Mil)	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2016	\$1.8	\$3.5	\$5.1	\$7.4	\$8.9	\$10.7	\$12.6	\$14.6	\$11.9	\$14.0	\$16.8	\$19.7
FY 2017	\$3.4	\$5.8	\$13.0	\$15.5	\$18.9	\$21.8	\$25.4	\$28.7	\$32.5	\$36.5	\$40.7	\$45.4
FY 2018	\$4.6	\$8.7	\$12.8	\$17.3	\$22.4	\$27.3	\$36.5	\$38.8	\$45.9	\$53.0	\$60.3	\$67.8
FY 2019	\$8.4	\$15.8	\$23.5	\$31.1	\$40.7	\$52.6	\$62.1	\$70.3	\$84.4	\$97.7	\$110.6	\$123.0
FY 2020	\$12.7	\$22.7	\$32.4	\$42.8	\$56.2	\$67.5	\$83.2	\$93.3	\$104.2	\$114.2	\$123.6	\$135.9



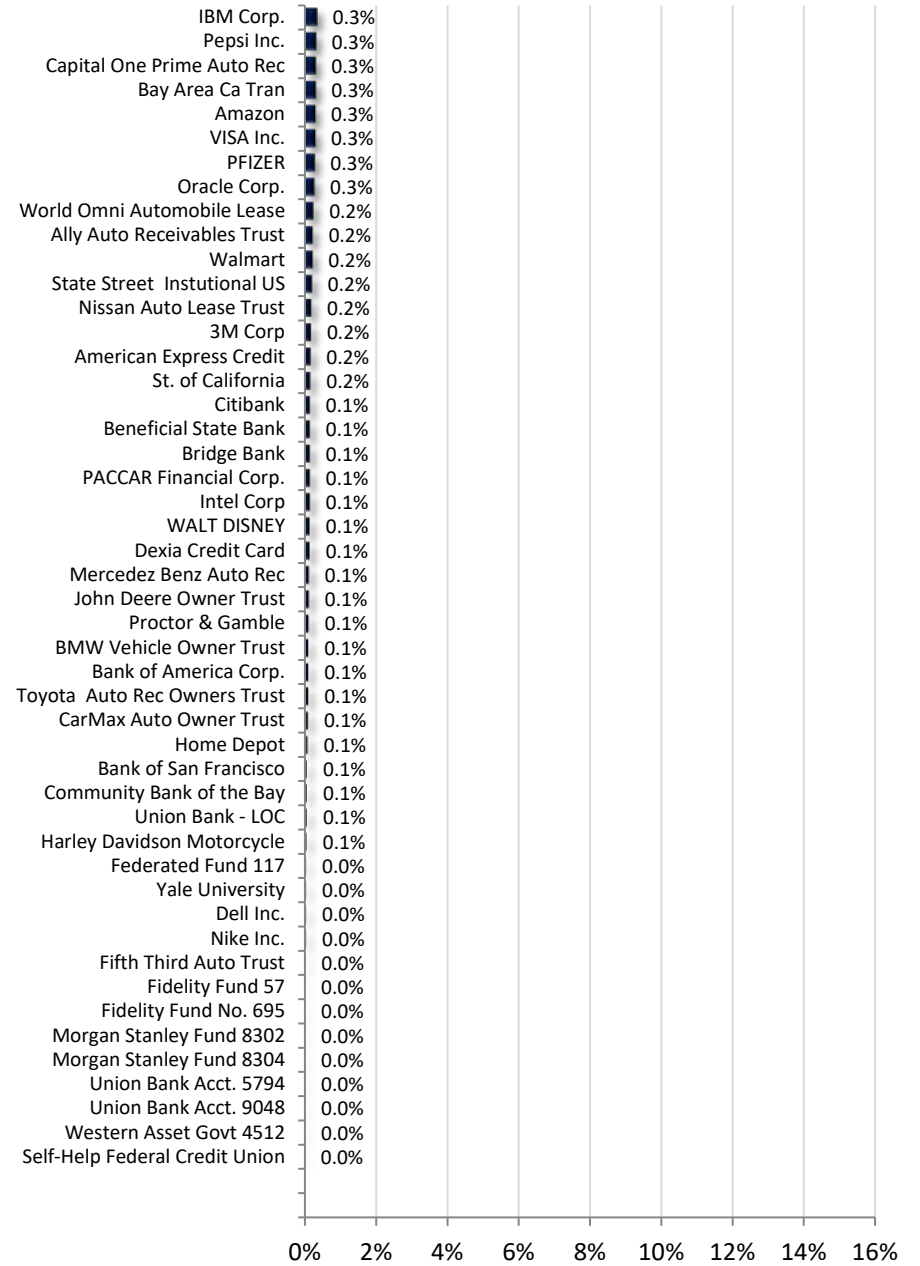
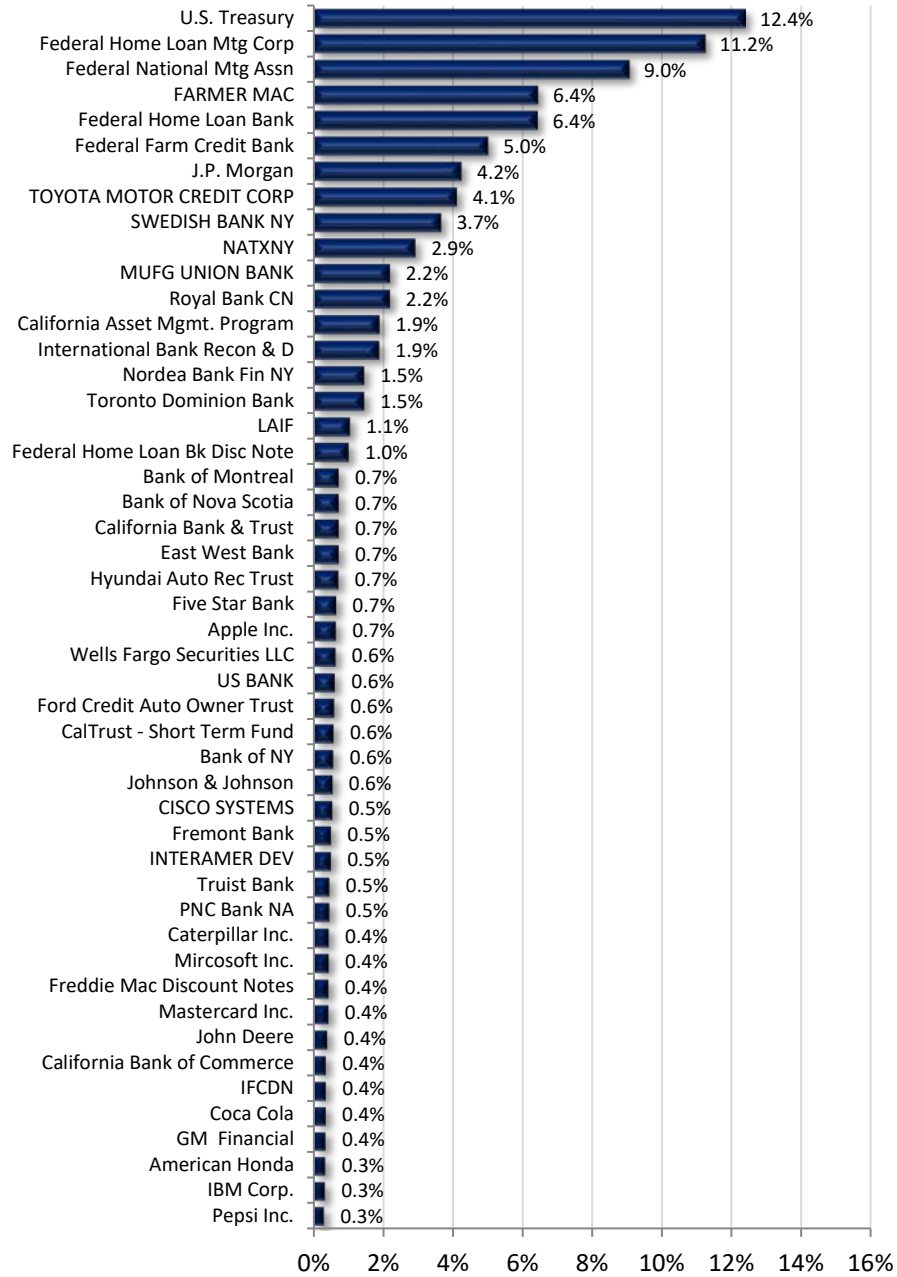
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Month-End Book Yield	2.25%	2.21%	2.16%	2.10%	2.05%	2.00%	1.92%	1.90%	1.82%	1.64%	1.55%	1.56%
Benchmark	2.29%	2.25%	2.21%	2.15%	2.10%	2.06%	2.01%	1.95%	1.87%	1.75%	1.61%	1.45%
Variance	-0.05%	-0.04%	-0.05%	-0.05%	-0.05%	-0.06%	-0.09%	-0.06%	-0.06%	-0.11%	-0.06%	0.11%

Benchmark: ICE BofAML Indices 30MMA 10% 1-5yr Tsy, 35% 1-5yr Agy, 5% 1-5yr A-AAA Ex Yankee Corp, and 6MMA 10% 0-1yr Tsy, 20% 0-1yr Agy, 20% 0-1yr A-AAA Corp

Holdings Allocation by Issuer

County of Alameda

6/30/2020



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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	YTM 365 Equiv.
Non-Negotiable CDs	185,170,000.00	185,170,000.00	185,170,000.00	2.71	219	1.240
Local Agency Investment Funds	72,000,000.00	72,000,000.00	72,000,000.00	1.05	1	1.080
Joint Powers Authority	170,000,000.00	170,000,000.00	170,000,000.00	2.48	1	0.621
Money Market Mutual Funds	22,000,000.00	22,000,000.00	22,000,000.00	0.32	1	0.105
Money Market Bank Accounts	57,000,000.00	57,000,000.00	57,000,000.00	0.83	1	1.661
Negotiable CDs	1,050,000,000.00	1,051,334,500.00	1,050,000,000.00	15.34	95	1.188
Corporate Notes	785,711,000.00	806,674,298.78	788,639,064.69	11.52	710	2.055
Washington Supranational Obligation	190,000,000.00	194,149,950.00	189,276,039.27	2.77	1,019	2.014
Commercial Paper Disc. -Amortizing	500,000,000.00	499,815,500.00	497,232,194.45	7.27	49	1.377
Agency Bullets (Aaa/AA+)	1,636,710,000.00	1,693,942,307.00	1,635,044,635.20	23.89	962	1.781
Federal Agency Disc. -Amortizing	100,000,000.00	99,960,000.00	99,942,588.89	1.46	98	0.128
Treasury Notes and Bonds	850,000,000.00	873,034,000.00	846,779,297.04	12.37	733	1.688
Agency Callables (Aaa/AA+)	972,805,000.00	976,060,607.45	972,418,788.89	14.21	1,231	1.443
Asset Backed Securities	226,649,251.98	230,929,202.57	226,507,952.76	3.31	1,145	1.898
Municipal Bonds	31,000,000.00	32,191,780.00	31,629,250.00	0.46	1,167	1.678
	6,849,045,251.98	6,964,262,145.80	6,843,639,811.19	100.00%	674	1.561
Investments						

Total Earnings	June 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	12,939,482.60	135,887,000.98	135,887,000.98
Average Daily Balance	7,095,842,955.25	5,465,760,315.90	
Effective Rate of Return	2.22%	2.48%	

Henry C. Levy, Treasurer - Tax Collector

Reporting period 06/01/2020-06/30/2020

Run Date: 07/17/2020 - 16:26

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, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Non-Negotiable CDs											
SYS12128	12128	Five Star Bank		05/06/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.648	0.507	124	11/02/2020
SYS12004	12004	Bank of San Francisco		02/04/2020	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	33	08/03/2020
SYS12085	12085	Bridge Bank		04/03/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.521	92	10/01/2020
SYS12086	12086	Beneficial State Bank		04/03/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.521	92	10/01/2020
SYS12117	12117	California Bank & Trust		04/28/2020	30,000,000.00	30,000,000.00	30,000,000.00	1.000	1.014	242	02/28/2021
SYS12027	12027	Community Bank of the Bay		03/09/2020	5,000,000.00	5,000,000.00	5,000,000.00	1.200	1.217	68	09/07/2020
SYS12152	12152	California Bank of Commerce		05/29/2020	15,000,000.00	15,000,000.00	15,000,000.00	1.000	1.014	334	05/31/2021
SYS12154	12154	California Bank of Commerce		05/30/2020	10,000,000.00	10,000,000.00	10,000,000.00	1.000	1.014	333	05/30/2021
SYS11904	11904	East West Bank		11/12/2019	35,000,000.00	35,000,000.00	35,000,000.00	1.850	1.876	134	11/12/2020
SYS12121	12121	East West Bank		04/29/2020	15,000,000.00	15,000,000.00	15,000,000.00	0.700	0.710	302	04/29/2021
SYS12126	12126	Fremont Bank		04/30/2020	35,000,000.00	35,000,000.00	35,000,000.00	1.000	1.014	303	04/30/2021
SYS12035	12035	Self-Help Federal Credit Union		03/13/2020	170,000.00	170,000.00	170,000.00	1.250	1.267	255	03/13/2021
SYS12098	12098	Union Bank - LOC		04/16/2020	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	289	04/16/2021
Subtotal and Average			185,170,000.00		185,170,000.00	185,170,000.00	185,170,000.00	1.240	219		
Local Agency Investment Funds											
SYS10285	10285	LAIF		07/01/2018	72,000,000.00	72,000,000.00	72,000,000.00	1.080	1.080	1	
Subtotal and Average			72,000,000.00		72,000,000.00	72,000,000.00	72,000,000.00	1.080	1		
Joint Powers Authority											
SYS10470	10470	California Asset Mgmt. Program		07/01/2018	130,000,000.00	130,000,000.00	130,000,000.00	0.510	0.510	1	
SYS10472	10472	CalTrust - Short Term Fund		07/01/2018	40,000,000.00	40,000,000.00	40,000,000.00	0.980	0.980	1	
Subtotal and Average			250,000,000.00		170,000,000.00	170,000,000.00	170,000,000.00	0.621	1		
Money Market Mutual Funds											
608919718	11093	Federated Fund 117		07/01/2018	3,000,000.00	3,000,000.00	3,000,000.00	0.120	0.120	1	
316175504	10274	Fidelity Fund No. 695		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.060	0.060	1	
316175108	11090	Fidelity Fund 57		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.050	0.050	1	
61747C707	10280	Morgan Stanley Fund 8302		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.040	0.040	1	
61747C582	11089	Morgan Stanley Fund 8304		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.050	0.050	1	
SYS12009	12009	State Street Institutional US		02/11/2020	14,000,000.00	14,000,000.00	14,000,000.00	0.120	0.120	1	
52470G791	10318	Western Asset Govt 4512		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.060	0.060	1	
Subtotal and Average			275,300,000.00		22,000,000.00	22,000,000.00	22,000,000.00	0.105	1		

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Money Market Bank Accounts											
SYS12169	12169	Five Star Bank		06/17/2020	35,000,000.00	35,000,000.00	35,000,000.00	1.648	1.648	1	
SYS10286	10286	California Bank & Trust		07/01/2018	20,000,000.00	20,000,000.00	20,000,000.00	1.750	1.750	1	
SYS10290	10290	Union Bank Acct. 5794		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.000	1.000	1	
SYS10291	10291	Union Bank Acct. 9048		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	1.000	1.000	1	
Subtotal and Average			38,333,333.33		57,000,000.00	57,000,000.00	57,000,000.00		1.661	1	
Negotiable CDs											
06367BJU4	12034	Bank of Montreal		03/13/2020	50,000,000.00	50,186,500.00	50,000,000.00	1.250	1.267	132	11/10/2020
06417MFF7	11927	Bank of Nova Scotia		11/26/2019	50,000,000.00	50,019,500.00	50,000,000.00	1.850	1.876	7	07/08/2020
62478U2Z8	11989	MUFG UNION BANK		01/29/2020	50,000,000.00	50,068,500.00	50,000,000.00	1.680	1.703	30	07/31/2020
62478U4M5	12107	MUFG UNION BANK		04/24/2020	50,000,000.00	50,087,500.00	50,000,000.00	0.560	0.568	145	11/23/2020
62478U4N3	12118	MUFG UNION BANK		04/29/2020	50,000,000.00	50,036,500.00	50,000,000.00	0.450	0.456	78	09/17/2020
63873N7G0	11884	NATXNY		10/29/2019	50,000,000.00	50,075,500.00	50,000,000.00	1.880	1.906	30	07/31/2020
63873QAQ7	11907	NATXNY		11/14/2019	50,000,000.00	50,059,500.00	50,000,000.00	1.900	1.926	23	07/24/2020
63873QAS3	11910	NATXNY		11/15/2019	50,000,000.00	50,037,500.00	50,000,000.00	1.900	1.926	14	07/15/2020
63873QDN1	11979	NATXNY		01/22/2020	50,000,000.00	50,112,500.00	50,000,000.00	1.750	1.774	49	08/19/2020
65558TTU9	11991	Nordea Bank Fin NY		01/30/2020	50,000,000.00	50,078,500.00	50,000,000.00	1.670	1.693	35	08/05/2020
65558TTW5	11994	Nordea Bank Fin NY		01/30/2020	50,000,000.00	50,165,500.00	50,000,000.00	1.670	1.693	77	09/16/2020
78012URV3	12110	Royal Bank CN		04/24/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.660	0.669	231	02/17/2021
78012UVW2	12125	Royal Bank CN		04/30/2020	50,000,000.00	50,067,000.00	50,000,000.00	0.470	0.477	217	02/03/2021
78012UWU5	12174	Royal Bank CN		06/22/2020	50,000,000.00	50,007,500.00	50,000,000.00	0.320	0.324	259	03/17/2021
87019VB22	11996	SWEDISH BANK NY		01/31/2020	50,000,000.00	50,128,000.00	50,000,000.00	1.710	1.734	58	08/28/2020
87019VB30	12003	SWEDISH BANK NY		01/31/2020	50,000,000.00	50,067,500.00	50,000,000.00	1.690	1.713	30	07/31/2020
87019VE29	12120	SWEDISH BANK NY		04/28/2020	50,000,000.00	50,040,500.00	50,000,000.00	0.510	0.517	91	09/30/2020
87019VE45	12122	SWEDISH BANK NY		04/30/2020	50,000,000.00	50,023,500.00	50,000,000.00	0.420	0.426	63	09/02/2020
87019VG76	12175	SWEDISH BANK NY		06/23/2020	50,000,000.00	50,001,500.00	50,000,000.00	0.300	0.304	212	01/29/2021
89114NFU4	11980	Toronto Dominion Bank		01/22/2020	50,000,000.00	50,076,500.00	50,000,000.00	1.720	1.744	35	08/05/2020
89114NLL7	12159	Toronto Dominion Bank		06/04/2020	50,000,000.00	49,995,000.00	50,000,000.00	0.250	0.253	187	01/04/2021
Subtotal and Average			973,333,333.33		1,050,000,000.00	1,051,334,500.00	1,050,000,000.00		1.188	95	
Corporate Notes											
037833CC2	11060	Apple Inc.		08/04/2016	5,000,000.00	5,073,400.00	4,993,050.00	1.550	1.579	399	08/04/2021
037833DM9	11851	Apple Inc.		09/11/2019	3,000,000.00	3,141,600.00	2,993,160.00	1.800	1.848	1,533	09/11/2024
037833DL1	11852	Apple Inc.		09/11/2019	1,000,000.00	1,029,860.00	999,830.00	1.700	1.706	802	09/11/2022
037833DM9	11943	Apple Inc.		12/12/2019	9,000,000.00	9,424,800.00	8,918,370.00	1.800	2.001	1,533	09/11/2024

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Corporate Notes											
037833BS8	12053	Apple Inc.		03/20/2020	6,861,000.00	6,936,333.78	6,884,241.64	2.250	2.063	237	02/23/2021
037833DJ6	12055	Apple Inc.		03/20/2020	9,875,000.00	9,937,805.00	9,817,922.50	2.000	2.906	135	11/13/2020
037833DT4	12133	Apple Inc.		05/11/2020	5,000,000.00	5,105,450.00	4,991,050.00	1.125	1.162	1,775	05/11/2025
0037833DV9	12134	Apple Inc.		05/11/2020	5,000,000.00	4,986,400.00	4,986,400.00	0.750	0.842	1,044	05/11/2023
0258M0EB1	12031	American Express Credit		03/12/2020	11,137,000.00	11,290,022.38	11,240,239.99	2.250	1.432	308	05/05/2021
023135BQ8	12162	Amazon		06/10/2020	5,000,000.00	5,043,750.00	4,996,127.78	0.800	0.819	1,798	06/03/2025
023135BQ8	12163	Amazon		06/10/2020	5,000,000.00	5,043,750.00	4,994,527.78	0.800	0.826	1,798	06/03/2025
023135BQ8	12166	Amazon		06/11/2020	10,000,000.00	10,087,500.00	9,992,477.78	0.800	0.819	1,798	06/03/2025
06051GGS2	11882	Bank of America Corp.		10/29/2019	7,000,000.00	7,028,490.00	7,010,710.00	2.328	2.246	457	10/01/2021
06406RAK3	12093	Bank of NY		04/08/2020	16,301,000.00	16,802,907.79	16,380,345.12	1.950	1.845	783	08/23/2022
06406HBY4	12127	Bank of NY		05/05/2020	15,493,000.00	16,053,536.74	16,072,309.09	3.550	1.120	449	09/23/2021
06406RAL1	12153	Bank of NY		06/01/2020	6,540,000.00	6,891,263.40	6,862,541.90	2.100	1.001	1,576	10/24/2024
14913Q3A5	11839	Caterpillar Inc.		09/06/2019	6,000,000.00	6,191,940.00	5,991,660.00	1.900	1.948	797	09/06/2022
14913Q3C1	11971	Caterpillar Inc.		01/13/2020	15,000,000.00	15,521,400.00	14,993,100.00	1.950	1.967	870	11/18/2022
14913Q3C1	12032	Caterpillar Inc.		03/12/2020	5,000,000.00	5,173,800.00	5,071,600.00	1.950	1.404	870	11/18/2022
14913Q2N8	12040	Caterpillar Inc.		03/17/2020	4,515,000.00	4,659,615.45	4,601,123.63	3.150	1.890	433	09/07/2021
17275RBD3	11575	CISCO SYSTEMS		10/11/2018	10,000,000.00	10,122,000.00	9,779,300.00	2.200	3.180	242	02/28/2021
17275RBJ0	11782	CISCO SYSTEMS		06/27/2019	9,000,000.00	9,160,020.00	8,967,870.00	1.850	2.014	446	09/20/2021
17275RBJ0	12054	CISCO SYSTEMS		03/20/2020	2,455,000.00	2,498,649.90	2,436,170.15	1.850	2.374	446	09/20/2021
17275RBD3	12070	CISCO SYSTEMS		03/25/2020	16,501,000.00	16,702,312.20	16,281,536.70	2.200	3.855	242	02/28/2021
17325FAY4	11883	Citibank		10/29/2019	10,000,000.00	10,197,900.00	10,118,600.00	2.844	2.369	688	05/20/2022
24422ETB5	12059	John Deere		03/20/2020	9,707,000.00	9,746,216.28	9,684,698.17	2.450	3.070	72	09/11/2020
24422EVA4	12091	John Deere		04/07/2020	18,000,000.00	18,515,340.00	18,017,820.00	1.950	1.903	712	06/13/2022
24422EVH9	12157	Dell Inc.		06/04/2020	3,000,000.00	3,010,590.00	2,997,540.00	0.700	0.727	1,099	07/05/2023
254687FN1	12066	WALT DISNEY		03/23/2020	5,000,000.00	5,542,700.00	4,997,254.44	3.350	3.360	1,727	03/24/2025
254687FJ0	12075	WALT DISNEY		03/27/2020	5,000,000.00	5,116,400.00	4,960,158.33	1.650	2.038	792	09/01/2022
437076BL5	12056	Home Depot		03/20/2020	4,217,000.00	4,267,055.79	4,245,945.02	2.000	2.249	274	04/01/2021
437076BL5	12077	Home Depot		03/30/2020	1,546,000.00	1,564,351.02	1,545,072.40	2.000	2.061	274	04/01/2021
02665WDF5	11914	American Honda		11/21/2019	10,000,000.00	10,228,700.00	9,996,600.00	1.950	1.966	688	05/20/2022
02665WCA7	12028	American Honda		03/12/2020	5,000,000.00	5,216,800.00	5,153,500.00	2.600	1.427	868	11/16/2022
02665WDH1	12029	American Honda		03/12/2020	3,000,000.00	3,087,870.00	3,041,700.00	1.950	1.498	1,043	05/10/2023
02665WDH1	12030	American Honda		03/12/2020	5,500,000.00	5,661,095.00	5,577,825.00	1.950	1.490	1,043	05/10/2023
459200JX0	11890	IBM Corp.		10/31/2019	6,674,000.00	6,813,953.78	6,813,953.78	2.850	1.997	681	05/13/2022
459200JX0	11891	IBM Corp.		10/31/2019	10,000,000.00	10,208,900.00	10,208,900.00	2.850	2.000	681	05/13/2022
459200JX0	11931	IBM Corp.		11/27/2019	3,650,000.00	3,726,248.50	3,726,248.50	2.850	1.976	681	05/13/2022
44932HAK95	12050	IBM Corp.		03/20/2020	2,437,000.00	2,468,096.12	2,443,555.53	3.450	3.039	152	11/30/2020

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Corporate Notes											
458140BP4	12069	Intel Corp		03/25/2020	10,000,000.00	11,219,000.00	9,984,500.00	3.400	3.434	1,728	03/25/2025
24422EVG1	12156	John Deere Owner Trust		06/04/2020	7,000,000.00	7,020,020.00	6,998,530.00	0.550	0.560	734	07/05/2022
478160BS2	10927	Johnson & Johnson		03/01/2016	2,000,000.00	2,016,400.00	2,000,000.00	1.650	1.650	243	03/01/2021
478160CD4	11226	Johnson & Johnson		03/03/2017	11,000,000.00	11,337,260.00	10,970,080.00	2.250	2.308	610	03/03/2022
478160CH5	12046	Johnson & Johnson		03/19/2020	25,000,000.00	25,154,000.00	25,000,000.00	1.950	1.948	132	11/10/2020
46625HNX4	11687	J.P. Morgan		03/29/2019	25,000,000.00	25,127,500.00	24,975,000.00	2.550	2.614	120	10/29/2020
46625HRT9	12094	J.P. Morgan		04/08/2020	8,641,000.00	8,788,329.05	8,676,428.10	2.400	2.041	341	06/07/2021
46623EKG3	12104	J.P. Morgan		04/21/2020	7,371,000.00	7,386,405.39	7,425,600.68	2.295	2.046	410	08/15/2021
191216BT6	12058	Coca Cola		03/20/2020	15,000,000.00	15,074,400.00	14,895,300.00	1.875	3.051	118	10/27/2020
191216CN8	12068	Coca Cola		03/25/2020	10,000,000.00	11,005,300.00	9,991,692.99	2.950	2.968	1,728	03/25/2025
57636QAF1	11737	Mastercard Inc.		04/25/2019	10,000,000.00	10,217,800.00	9,856,500.00	2.000	2.580	508	11/21/2021
57636QAF1	11781	Mastercard Inc.		06/27/2019	20,000,000.00	20,435,600.00	19,982,600.00	2.000	2.037	508	11/21/2021
88579YBA8	11567	3M Corp		09/14/2018	4,000,000.00	4,119,880.00	3,991,800.00	3.000	3.072	440	09/14/2021
88579YAF8	12036	3M Corp		03/16/2020	3,500,000.00	3,610,075.00	3,524,811.50	2.000	1.681	725	06/26/2022
88579YBL4	12078	3M Corp		03/30/2020	4,761,000.00	4,910,638.23	4,738,176.30	1.750	2.003	958	02/14/2023
594918BG8	10819	Mircosoft Inc.		11/03/2015	2,000,000.00	2,008,140.00	1,998,400.00	2.000	2.017	125	11/03/2020
594918BP8	11063	Mircosoft Inc.		08/08/2016	2,000,000.00	2,027,380.00	1,997,900.00	1.550	1.572	403	08/08/2021
594918BP8	11065	Mircosoft Inc.		08/08/2016	7,000,000.00	7,095,830.00	6,992,650.00	1.550	1.572	403	08/08/2021
594918BQ6	11783	Mircosoft Inc.		06/27/2019	4,157,000.00	4,350,965.62	4,160,450.31	2.000	1.979	1,133	08/08/2023
594918AQ7	11836	Mircosoft Inc.		08/30/2019	15,150,000.00	15,817,054.50	15,376,644.00	2.125	1.644	867	11/15/2022
654106AH6	12074	Nike Inc.		03/27/2020	3,000,000.00	3,226,350.00	2,995,920.00	2.400	2.429	1,730	03/27/2025
68389XBK0	12041	Oracle Corp.		03/17/2020	5,000,000.00	5,085,450.00	5,018,727.78	1.900	1.652	441	09/15/2021
68389XBK0	12048	Oracle Corp.		03/19/2020	10,463,000.00	10,641,812.67	10,401,907.71	1.900	2.316	441	09/15/2021
38389XBT1	12082	Oracle Corp.		04/01/2020	3,000,000.00	2,998,890.00	2,998,890.00	2.500	2.508	1,735	04/01/2025
69371RQ66	12006	PACCAR Financial Corp.		02/06/2020	10,000,000.00	10,409,000.00	9,991,900.00	1.800	1.817	1,681	02/06/2025
713448DX3	11333	Pepsi Inc.		10/10/2017	9,000,000.00	9,115,380.00	8,998,200.00	2.000	2.006	288	04/15/2021
713448EQ7	12045	Pepsi Inc.		03/19/2020	2,500,000.00	2,671,825.00	2,498,236.67	2.250	2.265	1,722	03/19/2025
713448EQ7	12047	Pepsi Inc.		03/19/2020	5,000,000.00	5,343,650.00	4,996,450.00	2.250	2.265	1,722	03/19/2025
713448EQ7	12051	Pepsi Inc.		03/20/2020	5,000,000.00	5,343,650.00	4,991,962.50	2.250	2.286	1,722	03/19/2025
717081DZ3	11871	PFIZER		10/16/2019	14,025,000.00	14,372,399.25	14,131,590.00	2.200	1.840	532	12/15/2021
717081EX7	12151	PFIZER		05/28/2020	5,000,000.00	4,997,950.00	4,968,800.00	0.800	0.928	1,792	05/28/2025
742718EQ8	11126	Proctor & Gamble		11/03/2016	5,000,000.00	5,088,400.00	4,989,750.00	1.700	1.743	490	11/03/2021
742718FF1	12071	Proctor & Gamble		03/25/2020	3,000,000.00	3,255,900.00	2,995,231.75	2.450	2.484	1,728	03/25/2025
69353REW4	11826	PNC Bank NA		08/26/2019	3,150,000.00	3,191,265.00	3,153,811.50	2.150	2.075	302	04/29/2021
69353RFE3	11854	PNC Bank NA		09/16/2019	13,216,000.00	13,714,243.20	13,314,327.04	2.450	2.180	757	07/28/2022
69349LAG3	11909	PNC Bank NA		11/15/2019	15,000,000.00	15,692,400.00	15,265,950.00	2.700	2.116	853	11/01/2022

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Corporate Notes											
89236TEC5	11916	TOYOTA MOTOR CREDIT CORP		11/22/2019	5,000,000.00	5,168,150.00	5,039,950.00	2.150	1.855	799	09/08/2022
89236TEC5	11917	TOYOTA MOTOR CREDIT CORP		11/22/2019	15,000,000.00	15,504,450.00	15,122,250.00	2.150	1.849	799	09/08/2022
89233P5T9	12072	TOYOTA MOTOR CREDIT CORP		03/26/2020	2,000,000.00	2,083,300.00	1,993,646.67	3.300	3.878	560	01/12/2022
89236TGX7	12081	TOYOTA MOTOR CREDIT CORP		04/01/2020	6,000,000.00	6,520,980.00	5,988,960.00	3.000	3.040	1,735	04/01/2025
89236TGW9	12083	TOYOTA MOTOR CREDIT CORP		04/01/2020	5,000,000.00	5,293,250.00	4,999,450.00	2.900	2.904	1,002	03/30/2023
07330NAJ4	11944	Truist Bank		12/13/2019	15,000,000.00	15,235,800.00	15,152,385.00	2.850	2.053	274	04/01/2021
89788JAB5	12026	Truist Bank		03/09/2020	10,000,000.00	10,152,900.00	9,993,000.00	1.250	1.274	981	03/09/2023
86787EBE6	12173	Truist Bank		06/22/2020	6,618,000.00	6,887,220.24	6,906,294.79	2.800	0.637	685	05/17/2022
90331HPF4	11935	US BANK		12/09/2019	20,000,000.00	20,730,000.00	19,983,200.00	1.950	1.978	922	01/09/2023
90331HPJ6	12095	US BANK		04/09/2020	22,750,000.00	23,216,602.50	22,897,875.00	1.800	1.651	569	01/21/2022
92826CAB8	11709	VISA Inc.		04/11/2019	10,000,000.00	9,948,500.00	9,948,500.00	2.200	2.515	166	12/14/2020
92826CAB81	12052	VISA Inc.		03/20/2020	10,000,000.00	9,966,100.00	9,966,100.00	2.200	2.667	166	12/14/2020
95000U2B8	11896	Wells Fargo Securities LLC		11/07/2019	15,000,000.00	15,627,150.00	15,173,250.00	2.625	2.183	751	07/22/2022
94988J5N3	11913	Wells Fargo Securities LLC		11/21/2019	13,000,000.00	13,157,170.00	13,108,550.00	2.600	1.862	198	01/15/2021
95001D6U9	12124	Wells Fargo Securities LLC		04/30/2020	5,000,000.00	5,057,000.00	5,000,000.00	2.150	2.150	1,033	04/30/2023
95000U2B8	12135	Wells Fargo Securities LLC		05/11/2020	10,000,000.00	10,418,100.00	10,340,239.17	2.625	1.415	751	07/22/2022
931142DU4	11342	Walmart		10/20/2017	5,000,000.00	5,239,650.00	4,999,600.00	2.350	2.351	897	12/15/2022
931142EA7	11344	Walmart		10/20/2017	5,000,000.00	5,033,100.00	4,992,750.00	1.900	1.947	167	12/15/2020
931142EJ8	11535	Walmart		06/27/2018	3,000,000.00	3,083,610.00	2,999,850.00	3.125	3.127	357	06/23/2021
931142EK5	11536	Walmart		06/27/2018	2,000,000.00	2,178,740.00	1,999,460.00	3.400	3.406	1,090	06/26/2023
98459LAA1	12160	Yale University		06/09/2020	3,000,000.00	3,023,160.00	3,000,000.00	0.873	0.873	1,749	04/15/2025
Subtotal and Average			784,309,578.44		785,711,000.00	806,674,298.78	788,639,064.69		2.055	710	
Washington Supranational Obligation											
45818WCS3	11932	INTERAMER DEV		12/03/2019	10,000,000.00	10,575,000.00	9,991,000.00	1.700	1.719	1,598	11/15/2024
45818WCS3	11950	INTERAMER DEV		12/16/2019	25,000,000.00	26,437,500.00	24,891,000.00	1.700	1.793	1,598	11/15/2024
45905UQ49	11356	International Bank Recon & D		10/26/2017	25,000,000.00	25,049,250.00	25,000,000.00	1.800	1.800	30	07/31/2020
45905UQ80	11464	International Bank Recon & D		03/27/2018	10,000,000.00	10,061,500.00	9,839,000.00	1.950	2.292	131	11/09/2020
45905UQ80	11538	International Bank Recon & D		06/28/2018	10,000,000.00	10,061,500.00	9,826,900.00	1.950	2.710	131	11/09/2020
459058GH0	11544	International Bank Recon & D		07/25/2018	10,000,000.00	10,265,700.00	9,976,600.00	2.750	2.832	387	07/23/2021
45905UQ80	11555	International Bank Recon & D		08/30/2018	10,000,000.00	10,061,500.00	9,813,622.60	1.950	2.832	131	11/09/2020
459058HP1	11912	International Bank Recon & D		11/20/2019	20,000,000.00	20,100,000.00	19,988,000.00	2.050	2.063	1,596	11/13/2024
459058HP1	11930	International Bank Recon & D		11/27/2019	20,000,000.00	20,100,000.00	19,988,000.00	2.050	2.063	1,596	11/13/2024
45905U5U4	11981	International Bank Recon & D		01/27/2020	10,000,000.00	10,070,700.00	10,000,000.00	1.750	1.750	940	01/27/2023
45905U5U4	11982	International Bank Recon & D		01/27/2020	15,000,000.00	15,106,050.00	15,000,000.00	1.750	1.750	940	01/27/2023

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Washington Supranational Obligation											
45950VNP7	11974	IFCDN		01/17/2020	25,000,000.00	26,261,250.00	24,961,916.67	1.680	1.719	1,654	01/10/2025
Subtotal and Average			189,276,039.27		190,000,000.00	194,149,950.00	189,276,039.27		2.014	1,019	
Commercial Paper Disc. -Amortizing											
46640PGX5	11993	J.P. Morgan		01/30/2020	50,000,000.00	49,993,500.00	49,573,000.00	1.680	1.737	30	07/31/2020
46640PGX5	12021	J.P. Morgan		02/21/2020	50,000,000.00	49,993,500.00	49,639,986.11	1.610	1.644	30	07/31/2020
46640PGX5	12097	J.P. Morgan		04/15/2020	50,000,000.00	49,993,500.00	49,866,250.00	0.900	0.915	30	07/31/2020
46640PKG7	12119	J.P. Morgan		04/29/2020	50,000,000.00	49,952,500.00	49,900,833.33	0.420	0.427	107	10/16/2020
46640PKG7	12141	J.P. Morgan		05/15/2020	50,000,000.00	49,952,500.00	49,946,527.78	0.250	0.254	107	10/16/2020
89233GGX8	12022	TOYOTA MOTOR CREDIT CORP		02/21/2020	50,000,000.00	49,993,500.00	49,637,750.00	1.620	1.654	30	07/31/2020
89233GGN0	12033	TOYOTA MOTOR CREDIT CORP		03/12/2020	50,000,000.00	49,996,000.00	49,778,166.67	1.210	1.232	21	07/22/2020
89233GG83	12037	TOYOTA MOTOR CREDIT CORP		03/16/2020	50,000,000.00	49,999,000.00	49,778,333.33	1.400	1.426	7	07/08/2020
89233GG18	12073	TOYOTA MOTOR CREDIT CORP		03/26/2020	50,000,000.00	50,000,000.00	49,657,805.56	2.540	2.593	0	07/01/2020
89233GLA2	12096	TOYOTA MOTOR CREDIT CORP		04/09/2020	50,000,000.00	49,941,500.00	49,453,541.67	1.830	1.904	132	11/10/2020
Subtotal and Average			497,232,194.45		500,000,000.00	499,815,500.00	497,232,194.45		1.377	49	
Agency Bullets (Aaa/AA+)											
3132X0Q53	11469	FARMER MAC		03/29/2018	10,000,000.00	10,181,500.00	9,995,100.00	2.600	2.617	271	03/29/2021
3132X0U25	11486	FARMER MAC		04/19/2018	30,000,000.00	32,066,400.00	29,982,000.00	2.800	2.813	1,022	04/19/2023
3132X0U25	11487	FARMER MAC		04/19/2018	40,000,000.00	42,755,200.00	39,976,000.00	2.800	2.813	1,022	04/19/2023
3132X0U25	11488	FARMER MAC		04/19/2018	30,000,000.00	32,066,400.00	29,982,000.00	2.800	2.813	1,022	04/19/2023
31422BEV8	11731	FARMER MAC		04/22/2019	50,000,000.00	51,362,000.00	50,000,000.00	2.485	2.485	460	10/04/2021
31422BEX4	11736	FARMER MAC		04/24/2019	50,000,000.00	52,486,000.00	50,000,000.00	2.475	2.475	825	10/04/2022
31422BFL9	11755	FARMER MAC		05/10/2019	25,000,000.00	26,861,000.00	25,000,000.00	2.400	2.400	1,339	03/01/2024
31422BFK1	11756	FARMER MAC		05/10/2019	25,000,000.00	26,938,250.00	25,000,000.00	2.400	2.400	1,400	05/01/2024
31422BJB7	11793	FARMER MAC		07/22/2019	25,000,000.00	26,410,000.00	25,000,000.00	1.970	1.970	1,280	01/02/2024
31422BPC8	11911	FARMER MAC		11/20/2019	20,000,000.00	20,915,200.00	20,000,000.00	1.720	1.720	1,237	11/20/2023
31422BQK9	11955	FARMER MAC		12/20/2019	25,000,000.00	26,353,000.00	24,988,750.00	1.690	1.700	1,542	09/20/2024
31422BQW3	11956	FARMER MAC		12/20/2019	40,000,000.00	41,791,600.00	40,000,000.00	1.740	1.740	1,188	10/02/2023
31422BYV6	12115	FARMER MAC		04/27/2020	35,000,000.00	35,217,700.00	34,979,000.00	0.550	0.569	1,121	07/27/2023
3133EHW58	11374	Federal Farm Credit Bank		11/27/2017	10,000,000.00	10,071,300.00	9,997,100.00	1.900	1.910	149	11/27/2020
3133EKQU3	11778	Federal Farm Credit Bank		06/21/2019	30,000,000.00	31,851,900.00	29,984,700.00	1.950	1.961	1,443	06/13/2024
3133EKTV8	11784	Federal Farm Credit Bank		07/02/2019	12,000,000.00	12,723,480.00	11,998,320.00	1.900	1.903	1,461	07/01/2024
3133EKUA2	11785	Federal Farm Credit Bank		07/02/2019	15,000,000.00	15,601,200.00	14,989,800.00	1.850	1.870	945	02/01/2023
3133EKYJ9	11807	Federal Farm Credit Bank		08/08/2019	15,000,000.00	15,496,650.00	15,111,300.00	1.850	1.595	765	08/05/2022

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Agency Bullets (Aaa/AA+)											
3133EKZK5	11812	Federal Farm Credit Bank		08/14/2019	20,000,000.00	20,794,600.00	19,992,000.00	1.600	1.610	1,139	08/14/2023
3133EKA63	11814	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,492,800.00	9,982,800.00	1.600	1.636	1,507	08/16/2024
3133EKM45	11845	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,267,900.00	9,989,100.00	1.500	1.537	797	09/06/2022
3133EKP67	11855	Federal Farm Credit Bank		09/17/2019	10,000,000.00	10,173,600.00	9,981,600.00	1.625	1.719	443	09/17/2021
3133ELDK7	11945	Federal Farm Credit Bank		12/16/2019	35,000,000.00	35,938,000.00	34,998,145.70	1.630	1.632	714	06/15/2022
3133ELDK7	11946	Federal Farm Credit Bank		12/16/2019	10,000,000.00	10,268,000.00	9,999,470.20	1.630	1.632	714	06/15/2022
3133ELDK7	11947	Federal Farm Credit Bank		12/16/2019	30,000,000.00	30,804,000.00	29,998,410.60	1.630	1.632	714	06/15/2022
3133ELKN3	12001	Federal Farm Credit Bank		01/31/2020	25,000,000.00	25,519,750.00	25,068,229.17	1.550	1.417	576	01/28/2022
3133ELHR8	12002	Federal Farm Credit Bank		01/31/2020	25,000,000.00	25,538,750.00	25,095,861.11	1.600	1.425	569	01/21/2022
3133ELZM9	12140	Federal Farm Credit Bank		05/15/2020	25,000,000.00	24,979,750.00	24,953,572.22	0.500	0.538	1,778	05/14/2025
3130A7CV5	10911	Federal Home Loan Bank		02/18/2016	5,000,000.00	5,036,700.00	4,979,800.00	1.375	1.459	232	02/18/2021
3130A7CV5	10912	Federal Home Loan Bank		02/18/2016	15,000,000.00	15,110,100.00	14,939,400.00	1.375	1.459	232	02/18/2021
3130AABG2	11148	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,121,350.00	4,980,100.00	1.875	1.959	516	11/29/2021
3130AABG2	11149	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,121,350.00	4,980,100.00	1.875	1.959	516	11/29/2021
3130AABG2	11150	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,121,350.00	4,980,100.00	1.875	1.959	516	11/29/2021
3130ACE26	11312	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,029,300.00	9,967,900.00	1.375	1.483	89	09/28/2020
3130ACE26	11313	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,029,300.00	9,967,900.00	1.375	1.483	89	09/28/2020
3130ACE26	11314	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,029,300.00	9,967,900.00	1.375	1.483	89	09/28/2020
3130AEWA4	11564	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,091,800.00	14,967,750.00	2.625	2.733	92	10/01/2020
3130AEWA4	11565	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,091,800.00	14,967,750.00	2.625	2.733	92	10/01/2020
3130AF5B9	11576	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,360,000.00	9,993,500.00	3.000	3.023	468	10/12/2021
3130AF5B9	11577	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,360,000.00	9,993,500.00	3.000	3.023	468	10/12/2021
3130AGLD5	11786	Federal Home Loan Bank		07/03/2019	15,000,000.00	15,253,050.00	15,014,070.00	1.875	1.827	371	07/07/2021
3130AGWK7	11815	Federal Home Loan Bank		08/16/2019	12,000,000.00	12,563,880.00	11,971,800.00	1.500	2.136	1,506	08/15/2024
3130AGWK7	11816	Federal Home Loan Bank		08/16/2019	20,000,000.00	20,939,800.00	19,953,000.00	1.500	1.549	1,506	08/15/2024
3130AGWK7	11817	Federal Home Loan Bank		08/16/2019	20,000,000.00	20,939,800.00	19,953,000.00	1.500	1.549	1,506	08/15/2024
313380GJ0	11888	Federal Home Loan Bank		10/30/2019	25,000,000.00	25,967,500.00	25,216,250.00	2.000	1.688	800	09/09/2022
313380GJ0	11889	Federal Home Loan Bank		10/30/2019	14,710,000.00	15,279,277.00	14,838,271.20	2.000	1.686	800	09/09/2022
3130AHJY0	11900	Federal Home Loan Bank		11/08/2019	20,000,000.00	20,394,200.00	19,965,800.00	1.625	1.711	506	11/19/2021
3130AHJY0	11901	Federal Home Loan Bank		11/08/2019	30,000,000.00	30,591,300.00	29,948,700.00	1.625	1.711	506	11/19/2021
3130AHSR5	11958	Federal Home Loan Bank		12/20/2019	15,000,000.00	15,303,900.00	14,983,800.00	1.625	1.680	537	12/20/2021
3130AHSR5	11959	Federal Home Loan Bank		12/20/2019	15,000,000.00	15,303,900.00	14,983,800.00	1.625	1.680	537	12/20/2021
3130AHSR5	11960	Federal Home Loan Bank		12/20/2019	9,000,000.00	9,182,340.00	8,990,280.00	1.625	1.680	537	12/20/2021
3130AJ7E3	12020	Federal Home Loan Bank		02/21/2020	14,000,000.00	14,411,880.00	13,974,240.00	1.375	1.438	961	02/17/2023
3130AJ7E3	12023	Federal Home Loan Bank		02/21/2020	15,000,000.00	15,441,300.00	14,972,400.00	1.375	1.438	961	02/17/2023
3137EAEC9	11066	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	10,106,400.00	9,949,200.00	1.125	1.230	407	08/12/2021

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Agency Bullets (Aaa/AA+)											
3137EAEK1	11367	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,064,300.00	9,990,400.00	1.875	1.908	139	11/17/2020
3137EAEK1	11368	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,064,300.00	9,990,400.00	1.875	1.908	139	11/17/2020
3137EAEK1	11446	Federal Home Loan Mtg Corp		02/16/2018	10,000,000.00	10,134,000.00	9,973,600.00	2.375	2.467	230	02/16/2021
3137EAEK1	11520	Federal Home Loan Mtg Corp		06/11/2018	15,000,000.00	16,123,050.00	14,918,400.00	2.750	2.867	1,083	06/19/2023
3137EAEK1	12014	Federal Home Loan Mtg Corp		02/14/2020	15,000,000.00	15,717,150.00	14,988,450.00	1.500	1.516	1,687	02/12/2025
3137EAEK1	12015	Federal Home Loan Mtg Corp		02/14/2020	10,000,000.00	10,478,100.00	9,992,300.00	1.500	1.516	1,687	02/12/2025
3137EAEK1	12129	Federal Home Loan Mtg Corp		05/07/2020	10,000,000.00	10,026,000.00	9,995,800.00	0.375	0.389	1,038	05/05/2023
3137EAEK1	12130	Federal Home Loan Mtg Corp		05/07/2020	20,000,000.00	20,052,000.00	19,991,600.00	0.375	0.389	1,038	05/05/2023
3137EAEK1	12131	Federal Home Loan Mtg Corp		05/07/2020	20,000,000.00	20,052,000.00	19,991,600.00	0.375	0.389	1,038	05/05/2023
31422BG53	12179	Federal Home Loan Mtg Corp		06/29/2020	15,000,000.00	15,010,350.00	14,988,000.00	0.350	0.380	1,185	09/29/2023
3135G0S38	11184	Federal National Mtg Assn		01/09/2017	15,000,000.00	15,411,000.00	14,973,150.00	2.000	2.038	553	01/05/2022
3135G0T60	11309	Federal National Mtg Assn		08/01/2017	10,000,000.00	10,011,100.00	9,969,700.00	1.500	1.604	29	07/30/2020
3135G0T60	11310	Federal National Mtg Assn		08/01/2017	10,000,000.00	10,011,100.00	9,969,700.00	1.500	1.604	29	07/30/2020
3135G0T78	11331	Federal National Mtg Assn		10/06/2017	15,000,000.00	15,574,650.00	14,990,100.00	2.000	2.014	826	10/05/2022
3135G0T78	11332	Federal National Mtg Assn		10/06/2017	10,000,000.00	10,383,100.00	9,993,400.00	2.000	2.014	826	10/05/2022
3135G0U43	11568	Federal National Mtg Assn		09/14/2018	20,000,000.00	21,674,200.00	19,918,000.00	2.875	2.964	1,168	09/12/2023
3135G0U84	11588	Federal National Mtg Assn		11/01/2018	10,000,000.00	10,089,300.00	9,994,200.00	2.875	2.905	121	10/30/2020
3135G0U92	11644	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,370,400.00	9,992,800.00	2.625	2.650	559	01/11/2022
3135G0U92	11645	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,370,400.00	9,992,800.00	2.625	2.650	559	01/11/2022
3135G0V34	11657	Federal National Mtg Assn		02/08/2019	20,000,000.00	21,571,000.00	19,925,600.00	2.500	2.580	1,314	02/05/2024
3135G0V34	11658	Federal National Mtg Assn		02/08/2019	20,000,000.00	21,571,000.00	19,925,600.00	2.500	2.580	1,314	02/05/2024
3135G0V59	11718	Federal National Mtg Assn		04/12/2019	15,000,000.00	15,548,550.00	14,950,800.00	2.250	2.364	650	04/12/2022
3135G0V75	11788	Federal National Mtg Assn		07/08/2019	20,000,000.00	21,114,800.00	19,924,200.00	1.750	1.830	1,462	07/02/2024
3135G0W33	11840	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,496,800.00	19,930,400.00	1.375	1.494	797	09/06/2022
3135G0W33	11841	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,496,800.00	19,930,400.00	1.375	1.494	797	09/06/2022
3135G0W33	11842	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,496,800.00	19,930,400.00	1.375	1.494	797	09/06/2022
3135G0W66	11872	Federal National Mtg Assn		10/18/2019	20,000,000.00	21,015,000.00	19,965,800.00	1.625	1.661	1,567	10/15/2024
3135G0W66	11875	Federal National Mtg Assn		10/18/2019	25,000,000.00	26,268,750.00	24,957,250.00	1.625	1.661	1,567	10/15/2024
3135G0W66	11876	Federal National Mtg Assn		10/18/2019	25,000,000.00	26,268,750.00	24,957,250.00	1.625	1.661	1,567	10/15/2024
3135G0W66	11918	Federal National Mtg Assn		11/22/2019	25,000,000.00	26,268,750.00	24,939,515.00	1.625	1.677	1,567	10/15/2024
3135G0X24	11969	Federal National Mtg Assn		01/10/2020	20,000,000.00	21,070,600.00	19,936,200.00	1.625	1.692	1,651	01/07/2025
3135G0X24	11970	Federal National Mtg Assn		01/10/2020	20,000,000.00	21,070,600.00	19,936,200.00	1.625	1.692	1,651	01/07/2025
3135G04Q3	12145	Federal National Mtg Assn		05/22/2020	20,000,000.00	19,979,000.00	19,939,800.00	0.250	0.351	1,055	05/22/2023
3135G04Q3	12146	Federal National Mtg Assn		05/22/2020	15,000,000.00	14,984,250.00	14,954,850.00	0.250	0.351	1,055	05/22/2023
3135G04Q3	12147	Federal National Mtg Assn		05/22/2020	15,000,000.00	14,984,250.00	14,954,850.00	0.250	0.351	1,055	05/22/2023
3135G04Z3	12171	Federal National Mtg Assn		06/19/2020	20,000,000.00	20,007,600.00	19,958,600.00	0.500	0.550	1,812	06/17/2025

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
Agency Bullets (Aaa/AA+)											
3135G04Z3	12172	Federal National Mtg Assn		06/19/2020	15,000,000.00	15,005,700.00	14,968,950.00	0.500	0.550	1,812	06/17/2025
Subtotal and Average			1,641,633,805.20		1,636,710,000.00	1,693,942,307.00	1,635,044,635.20		1.781	962	
Federal Agency Disc. -Amortizing											
313384G29	12108	Federal Home Loan Bk Disc Note		04/24/2020	50,000,000.00	49,985,000.00	49,975,833.33	0.120	0.123	77	09/16/2020
313384M48	12109	Federal Home Loan Bk Disc Note		04/24/2020	20,000,000.00	19,990,000.00	19,985,455.56	0.140	0.144	119	10/28/2020
313396M42	12111	Freddie Mac Discount Notes		04/24/2020	30,000,000.00	29,985,000.00	29,981,300.00	0.120	0.123	119	10/28/2020
Subtotal and Average			99,942,588.89		100,000,000.00	99,960,000.00	99,942,588.89		0.128	98	
Treasury Notes and Bonds											
912828VV9	11702	U.S. Treasury		04/09/2019	50,000,000.00	50,161,000.00	49,818,359.40	2.125	2.391	61	08/31/2020
912828F21	11712	U.S. Treasury		04/11/2019	50,000,000.00	51,211,000.00	49,771,484.39	2.125	2.316	456	09/30/2021
912828D21	11744	U.S. Treasury		04/29/2019	50,000,000.00	51,885,000.00	48,093,750.00	1.375	2.304	1,156	08/31/2023
912828S92	11791	U.S. Treasury		07/16/2019	50,000,000.00	51,646,500.00	48,804,687.50	1.250	1.867	1,125	07/31/2023
912828S8	11808	U.S. Treasury		08/13/2019	50,000,000.00	51,570,500.00	50,044,921.90	1.625	1.595	791	08/31/2022
912828D1	11832	U.S. Treasury		08/28/2019	50,000,000.00	51,885,000.00	49,966,796.88	1.375	1.392	1,156	08/31/2023
912828S92	11843	U.S. Treasury		09/06/2019	50,000,000.00	51,646,500.00	49,636,718.75	1.250	1.442	1,125	07/31/2023
912828YC8	11844	U.S. Treasury		09/06/2019	50,000,000.00	50,763,500.00	49,974,609.38	1.500	1.526	426	08/31/2021
912828VB3	11862	U.S. Treasury		09/26/2019	50,000,000.00	52,250,000.00	50,253,906.25	1.750	1.605	1,048	05/15/2023
912828XM7	11880	U.S. Treasury		10/25/2019	50,000,000.00	50,060,000.00	49,994,140.65	1.625	1.639	30	07/31/2020
912828Y87	11919	U.S. Treasury		11/22/2019	50,000,000.00	53,092,000.00	50,298,828.15	1.750	1.617	1,491	07/31/2024
912828Y87	11936	U.S. Treasury		12/10/2019	50,000,000.00	53,092,000.00	50,134,765.65	1.750	1.689	1,491	07/31/2024
912828S27	11951	U.S. Treasury		12/16/2019	50,000,000.00	50,470,500.00	49,587,890.64	1.125	1.669	364	06/30/2021
9128287A2	11997	U.S. Treasury		01/31/2020	50,000,000.00	50,726,500.00	50,121,093.75	1.625	1.451	364	06/30/2021
912828G53	11998	U.S. Treasury		01/31/2020	50,000,000.00	51,203,000.00	50,437,500.00	1.875	1.389	517	11/30/2021
912828YJ3	11999	U.S. Treasury		01/31/2020	50,000,000.00	50,824,000.00	50,070,312.50	1.500	1.414	456	09/30/2021
9128282F6	12000	U.S. Treasury		01/31/2020	50,000,000.00	50,547,000.00	49,769,531.25	1.125	1.421	426	08/31/2021
Subtotal and Average			886,569,624.43		850,000,000.00	873,034,000.00	846,779,297.04		1.688	733	
Agency Callables (Aaa/AA+)											
31422BRL6	11965	FARMER MAC		12/27/2019	25,000,000.00	25,521,500.00	25,000,000.00	1.900	1.900	1,640	12/27/2024
31422BWE6	12042	FARMER MAC		03/18/2020	10,000,000.00	10,001,100.00	10,000,000.00	0.720	0.720	260	03/18/2021
3133EKF27	11827	Federal Farm Credit Bank		08/26/2019	20,000,000.00	20,043,400.00	20,000,000.00	1.850	1.850	786	08/26/2022
3133ELGX6	11975	Federal Farm Credit Bank		01/17/2020	15,000,000.00	15,097,500.00	14,998,133.33	1.580	1.595	561	01/13/2022
3133ELMD3	12008	Federal Farm Credit Bank		02/10/2020	10,000,000.00	10,057,900.00	10,000,000.00	1.600	1.600	954	02/10/2023

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Agency Callables (Aaa/AA+)											
3133ELWZ3	12102	Federal Farm Credit Bank		04/21/2020	15,000,000.00	15,000,600.00	15,000,000.00	0.840	0.840	1,024	04/21/2023
3130AHD67	11877	Federal Home Loan Bank		10/22/2019	14,765,000.00	14,828,341.85	14,765,000.00	2.000	2.000	1,568	10/16/2024
3130AHP31	11938	Federal Home Loan Bank		12/11/2019	15,000,000.00	15,050,550.00	15,000,000.00	2.000	2.000	1,624	12/11/2024
3130AHP31	11939	Federal Home Loan Bank		12/11/2019	10,000,000.00	10,033,700.00	10,000,000.00	2.000	2.000	1,624	12/11/2024
3130AHP31	11940	Federal Home Loan Bank		12/11/2019	10,000,000.00	10,033,700.00	10,000,000.00	2.000	2.000	1,624	12/11/2024
3130AHP31	11948	Federal Home Loan Bank		12/16/2019	25,000,000.00	25,084,250.00	25,000,000.00	2.000	2.000	1,624	12/11/2024
3130AHWB5	11978	Federal Home Loan Bank		01/22/2020	25,000,000.00	25,025,000.00	24,992,638.89		1.799	1,665	01/21/2025
3134GBHQ8	11260	Federal Home Loan Mtg Corp		04/27/2017	20,000,000.00	20,021,200.00	20,000,000.00	1.700	1.700	26	07/27/2020
3134GBYF3	11308	Federal Home Loan Mtg Corp		07/27/2017	10,000,000.00	10,088,500.00	10,000,000.00	1.800	1.800	210	01/27/2021
3134GTKG7	11750	Federal Home Loan Mtg Corp		05/03/2019	20,000,000.00	20,345,200.00	20,000,000.00	2.600	2.600	1,402	05/03/2024
3134GTM34	11803	Federal Home Loan Mtg Corp		07/31/2019	10,000,000.00	10,012,300.00	10,000,000.00	2.070	2.070	758	07/29/2022
3134GT3X9	11830	Federal Home Loan Mtg Corp		08/28/2019	15,000,000.00	15,043,050.00	15,000,000.00	2.010	2.010	1,519	08/28/2024
3134GUMS6	11885	Federal Home Loan Mtg Corp		10/29/2019	15,000,000.00	15,016,650.00	15,000,000.00	1.800	1.800	758	07/29/2022
3134GULJ7	11886	Federal Home Loan Mtg Corp		10/30/2019	10,000,000.00	10,011,100.00	10,000,000.00	2.000	2.000	1,490	07/30/2024
3134GUNE6	11902	Federal Home Loan Mtg Corp		11/12/2019	10,000,000.00	10,050,400.00	10,000,000.00	2.000	2.000	1,595	11/12/2024
3134GUWP1	11929	Federal Home Loan Mtg Corp		11/27/2019	10,000,000.00	10,055,400.00	10,000,000.00	1.800	1.800	1,244	11/27/2023
3134GUWN6	11934	Federal Home Loan Mtg Corp		12/09/2019	25,000,000.00	25,146,500.00	25,000,000.00	1.700	1.700	891	12/09/2022
3134GUVJ6	11941	Federal Home Loan Mtg Corp		12/11/2019	25,000,000.00	25,154,500.00	25,000,000.00	1.800	1.800	1,258	12/11/2023
3134GUB90	11953	Federal Home Loan Mtg Corp		12/18/2019	25,000,000.00	25,079,750.00	25,000,000.00	1.900	1.900	1,174	09/18/2023
3134GUC81	11954	Federal Home Loan Mtg Corp		12/19/2019	25,000,000.00	25,080,500.00	25,000,000.00	1.957	1.957	1,448	06/18/2024
3134GUG53	11966	Federal Home Loan Mtg Corp		12/27/2019	25,000,000.00	25,087,500.00	25,000,000.00	1.846	1.846	1,087	06/23/2023
3134GUH29	11967	Federal Home Loan Mtg Corp		12/30/2019	15,000,000.00	15,111,300.00	15,000,000.00	1.850	1.850	1,275	12/28/2023
31422BUH1	12007	Federal Home Loan Mtg Corp		02/10/2020	10,000,000.00	10,074,700.00	10,000,000.00	1.680	0.487	954	02/10/2023
31422BUS7	12016	Federal Home Loan Mtg Corp		02/18/2020	25,000,000.00	25,447,500.00	25,000,000.00	1.680	1.680	1,693	02/18/2025
3134GVJG4	12087	Federal Home Loan Mtg Corp		04/06/2020	15,000,000.00	15,002,100.00	15,000,000.00	1.150	1.150	1,009	04/06/2023
3134GVJG4	12088	Federal Home Loan Mtg Corp		04/06/2020	15,000,000.00	15,002,100.00	15,000,000.00	1.150	1.150	1,009	04/06/2023
3134GVJG4	12089	Federal Home Loan Mtg Corp		04/06/2020	15,000,000.00	15,002,100.00	15,000,000.00	1.150	1.150	1,009	04/06/2023
3134GVJN9	12092	Federal Home Loan Mtg Corp		04/08/2020	15,000,000.00	15,002,100.00	15,000,000.00	1.200	1.200	1,009	04/06/2023
3134GVKV9	12099	Federal Home Loan Mtg Corp		04/17/2020	15,000,000.00	15,007,650.00	15,000,000.00	1.375	1.375	1,751	04/17/2025
3134GVKF4	12100	Federal Home Loan Mtg Corp		04/17/2020	15,000,000.00	15,007,500.00	15,000,000.00	1.200	1.200	1,750	04/16/2025
3134GVKB3	12101	Federal Home Loan Mtg Corp		04/17/2020	25,000,000.00	25,012,750.00	25,000,000.00	1.000	1.000	1,750	04/16/2025
3134VKE7	12105	Federal Home Loan Mtg Corp		04/22/2020	25,000,000.00	25,000,000.00	25,000,000.00	1.050	1.050	1,391	04/22/2024
3134GVMP0	12113	Federal Home Loan Mtg Corp		04/27/2020	25,000,000.00	25,005,000.00	25,000,000.00	0.810	0.810	1,213	10/27/2023
3134GVL7	12114	Federal Home Loan Mtg Corp		04/27/2020	10,000,000.00	10,001,600.00	10,000,000.00	0.800	0.800	1,213	10/27/2023
3134GVPB8	12116	Federal Home Loan Mtg Corp		04/27/2020	15,000,000.00	15,018,150.00	15,000,000.00	0.670	0.670	1,030	04/27/2023
3134GVPL6	12123	Federal Home Loan Mtg Corp		04/30/2020	15,000,000.00	15,005,700.00	14,995,500.00	0.650	0.659	1,216	10/30/2023

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Agency Callables (Aaa/AA+)											
3134GVWQ7	12142	Federal Home Loan Mtg Corp		05/19/2020	10,000,000.00	10,002,600.00	10,000,000.00	0.550	0.550	1,052	05/19/2023
3134GVVT2	12143	Federal Home Loan Mtg Corp		05/19/2020	15,000,000.00	15,001,050.00	15,000,000.00	0.920	0.920	1,783	05/19/2025
3134GVWR5	12144	Federal Home Loan Mtg Corp		05/22/2020	25,000,000.00	25,011,250.00	25,000,000.00	0.625	0.625	1,786	05/22/2025
3134GVK23	12161	Federal Home Loan Mtg Corp		06/10/2020	20,000,000.00	20,006,400.00	20,000,000.00	0.950	0.950	1,805	06/10/2025
3134GVW95	12177	Federal Home Loan Mtg Corp		06/24/2020	10,840,000.00	10,843,143.60	10,840,000.00	0.550	0.550	1,454	06/24/2024
3134GVX29	12178	Federal Home Loan Mtg Corp		06/24/2020	25,000,000.00	25,005,000.00	25,000,000.00	0.640	0.640	1,454	06/24/2024
3134GVY44	12180	Federal Home Loan Mtg Corp		06/29/2020	17,200,000.00	17,182,972.00	17,200,000.00	0.450	0.450	1,276	12/29/2023
3136G4PK3	11398	Federal National Mtg Assn		12/14/2017	15,000,000.00	15,057,750.00	14,898,600.00	1.750	2.000	89	09/28/2020
3136G05D9	11745	Federal National Mtg Assn		04/29/2019	25,000,000.00	25,142,000.00	24,734,250.00	1.660	2.358	142	11/20/2020
3136G4UA9	11983	Federal National Mtg Assn		01/27/2020	10,000,000.00	10,078,800.00	9,995,000.00	1.700	1.717	940	01/27/2023
3135G0X73	11990	Federal National Mtg Assn		01/30/2020	25,000,000.00	25,019,750.00	25,000,000.00	1.750	1.750	943	01/30/2023
3135G0X81	11992	Federal National Mtg Assn		01/30/2020	20,000,000.00	20,026,200.00	20,000,000.00	1.700	1.700	943	01/30/2023
3135G03Q4	12106	Federal National Mtg Assn		04/23/2020	15,000,000.00	15,016,350.00	15,000,000.00	1.100	1.115	1,757	04/23/2025
3136G4WJ8	12165	Federal National Mtg Assn		06/11/2020	10,000,000.00	10,012,000.00	10,000,000.00	0.800	0.800	1,806	06/11/2025
3135G04R1	12168	Federal National Mtg Assn		06/16/2020	20,000,000.00	20,000,600.00	19,999,666.67	0.500	0.512	1,058	05/25/2023
3136G4XV0	12181	Federal National Mtg Assn		06/30/2020	15,000,000.00	14,984,400.00	15,000,000.00	0.730	0.730	1,825	06/30/2025
Subtotal and Average			943,516,403.70		972,805,000.00	976,060,607.45	972,418,788.89	1.443	1.231		
Asset Backed Securities											
02008QAB6	11770	Ally Auto Receivables Trust		06/11/2019	2,608,724.74	2,622,733.59	2,608,460.74	2.340	2.300	744	07/15/2022
02007RAC3	11856	Ally Auto Receivables Trust		09/17/2019	9,500,000.00	9,699,215.00	9,499,732.10	1.300	1.283	1,414	05/15/2024
02007TAC9	11942	Ally Auto Receivables Trust		12/11/2019	3,250,000.00	3,313,147.50	3,249,440.35	1.840	1.033	1,445	06/15/2024
05588CAC6	11858	BMW Vehicle Owner Trust		09/18/2019	4,500,000.00	4,606,875.00	4,499,395.20	1.920	1.934	1,303	01/25/2024
05588CAB8	11860	BMW Vehicle Owner Trust		09/18/2019	2,519,172.57	2,535,874.68	2,519,119.42	2.050	2.060	693	05/25/2022
14315XAB4	11976	CarMax Auto Owner Trust		01/22/2020	3,500,000.00	3,539,585.00	3,499,766.90	1.300	1.308	1,020	04/17/2023
14315XAC2	11977	CarMax Auto Owner Trust		01/22/2020	3,000,000.00	2,999,411.40	2,999,411.40	1.300	1.291	1,629	12/16/2024
14042WAC4	11760	Capital One Prime Auto Rec		05/30/2019	3,000,000.00	3,078,540.00	2,999,392.20	2.510	2.533	1,232	11/15/2023
14043TAF3	11859	Capital One Prime Auto Rec		09/18/2019	5,000,000.00	5,113,400.00	4,999,719.00	1.920	1.930	1,414	05/15/2024
14043MAC5	12019	Capital One Prime Auto Rec		02/19/2020	6,000,000.00	6,121,080.00	5,998,724.40	1.600	1.615	1,598	11/15/2024
14043MAC5	12043	Capital One Prime Auto Rec		03/18/2020	7,000,000.00	7,141,260.00	6,883,902.08	1.600	2.360	1,598	11/15/2024
254683CM5	11892	Dexia Credit Card		10/31/2019	9,650,000.00	9,971,924.00	9,647,927.18	1.890	1.907	1,567	10/15/2024
31680YAB3	11752	Fifth Third Auto Trust		05/08/2019	1,517,544.91	1,525,997.64	1,517,461.30	2.660	2.679	684	05/16/2022
34532DAD9	11777	Ford Credit Auto Owner Trust		06/21/2019	9,500,000.00	9,713,655.00	9,498,136.10	2.235	2.255	1,201	10/15/2023
34528DAE3	11800	Ford Credit Auto Owner Trust		07/30/2019	3,200,000.00	3,272,928.00	3,199,557.12	2.270	2.289	867	11/15/2022
34528DAD5	11801	Ford Credit Auto Owner Trust		07/30/2019	10,000,000.00	10,157,100.00	9,998,254.00	2.220	2.188	836	10/15/2022

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Asset Backed Securities											
34531KAD4	11915	Ford Credit Auto Owner Trust		11/22/2019	10,000,000.00	10,254,700.00	9,999,426.00	1.300	1.283	1,353	03/15/2024
34531MAB4	11986	Ford Credit Auto Owner Trust		01/28/2020	4,500,000.00	4,542,795.00	4,499,745.75	2.080	2.094	744	07/15/2022
34531MAD0	11987	Ford Credit Auto Owner Trust		01/28/2020	4,000,000.00	4,066,160.00	3,999,805.60	2.090	2.102	987	03/15/2023
36257FAD2	11726	GM Financial		04/17/2019	4,000,000.00	4,101,720.00	3,999,674.40	2.650	2.668	1,325	02/16/2024
36257FAB6	11727	GM Financial		04/17/2019	1,178,626.89	1,182,952.45	1,178,520.81	2.660	2.681	715	06/16/2022
36257AAD3	11751	GM Financial		05/08/2019	1,750,000.00	1,772,890.00	1,749,939.63	2.670	2.687	628	03/21/2022
36257PAD0	11797	GM Financial		07/24/2019	3,000,000.00	3,068,040.00	2,999,634.60	1.300	1.309	1,385	04/16/2024
38013TAD3	11810	GM Financial		08/14/2019	5,500,000.00	5,575,955.00	5,499,393.35	2.030	1.973	719	06/20/2022
38013TAE1	11811	GM Financial		08/14/2019	2,500,000.00	2,542,750.00	2,499,765.00	2.030	1.988	1,114	07/20/2023
36258NAC6	11972	GM Financial		01/15/2020	2,500,000.00	2,558,400.00	2,499,411.25	1.840	1.858	1,538	09/16/2024
36258NAB8	11973	GM Financial		01/15/2020	1,418,571.84	1,429,991.34	1,418,510.98	1.830	1.840	930	01/17/2023
36259KAD9	12018	GM Financial		02/19/2020	2,750,000.00	2,790,067.50	2,749,752.50	1.670	1.622	902	12/20/2022
44932NAB6	11703	Hyundai Auto Rec Trust		04/10/2019	857,377.10	862,015.51	857,375.81	2.670	2.685	532	12/15/2021
44932NAD2	11706	Hyundai Auto Rec Trust		04/10/2019	3,000,000.00	3,075,750.00	2,999,605.20	2.660	2.630	1,079	06/15/2023
43815NAC8	11829	Hyundai Auto Rec Trust		08/27/2019	4,750,000.00	4,847,660.00	4,749,960.58	1.780	1.787	1,140	08/15/2023
44891JAC2	11894	Hyundai Auto Rec Trust		11/06/2019	3,500,000.00	3,587,395.00	3,499,838.65	1.940	1.950	1,324	02/15/2024
44891JAB4	11895	Hyundai Auto Rec Trust		11/06/2019	2,056,303.26	2,070,861.89	2,056,175.98	1.930	1.942	744	07/15/2022
43813VAC2	11923	Hyundai Auto Rec Trust		11/26/2019	13,500,000.00	13,849,920.00	13,497,594.30	1.830	1.846	1,296	01/18/2024
43813VAB4	11924	Hyundai Auto Rec Trust		11/26/2019	12,000,000.00	12,116,640.00	11,999,258.40	1.860	1.872	717	06/18/2022
43813RAC1	12024	Hyundai Auto Rec Trust		02/26/2020	10,000,000.00	10,242,400.00	9,998,040.00	1.610	1.625	1,391	04/22/2024
41284WAB6	11780	Harley Davidson Motorcycle		06/26/2019	1,490,167.64	1,497,380.05	1,490,149.01	2.370	2.383	683	05/15/2022
41284UAD6	11988	Harley Davidson Motorcycle		01/29/2020	2,775,000.00	2,826,781.50	2,774,394.77	1.870	1.887	1,567	10/15/2024
47787OAC3	11798	John Deere Owner Trust		07/24/2019	1,250,000.00	1,272,675.00	1,249,734.63	2.210	2.107	1,262	12/15/2023
58769TAD7	11861	Mercedes Benz Auto Rec		09/25/2019	8,250,000.00	8,433,315.00	8,248,863.98	1.940	1.954	1,353	03/15/2024
65479NAB0	11984	Nissan Auto Lease Trust		01/27/2020	8,000,000.00	8,061,840.00	7,999,554.40	1.800	1.811	684	05/16/2022
65479NAD6	11985	Nissan Auto Lease Trust		01/27/2020	4,750,000.00	4,825,430.00	4,749,662.75	1.800	1.813	684	05/16/2022
89233MAD5	11905	Toyota Auto Rec Owners Trust		11/13/2019	7,000,000.00	7,183,260.00	6,999,494.60	1.920	1.931	1,294	01/16/2024
98162GAD4	11820	World Omni Automobile Lease		08/21/2019	4,800,000.00	4,888,176.00	4,799,216.16	2.030	2.049	867	11/15/2022
98162RAB4	11906	World Omni Automobile Lease		11/14/2019	6,577,763.03	6,633,082.02	6,577,544.00	1.960	1.970	959	02/15/2023
98162HAC4	12010	World Omni Automobile Lease		02/12/2020	5,250,000.00	5,355,472.50	5,249,510.18	1.700	1.712	928	01/15/2023
Subtotal and Average			227,586,097.70		226,649,251.98	230,929,202.57	226,507,952.76	1.898	1.145		
Municipal Bonds											
072024WP3	12038	Bay Area Ca Tran		03/17/2020	10,000,000.00	10,426,500.00	10,264,600.00	2.254	1.570	1,370	04/01/2024
072024WP3	12039	Bay Area Ca Tran		03/17/2020	10,000,000.00	10,426,500.00	10,264,600.00	2.254	1.575	1,370	04/01/2024

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Municipal Bonds											
13063DRJ9	11878	St. of California		10/24/2019	5,000,000.00	5,282,600.00	5,100,050.00	2.400	1.870	1,187	10/01/2023
13032UUZ9	11920	St. of California		11/25/2019	2,000,000.00	2,026,020.00	2,000,000.00	1.893	1.880	700	06/01/2022
13032UUY2	11921	St. of California		11/25/2019	4,000,000.00	4,030,160.00	4,000,000.00	1.896	1.875	335	06/01/2021
		Subtotal and Average	31,639,956.50		31,000,000.00	32,191,780.00	31,629,250.00		1.678	1,167	
		Total and Average	7,095,842,955.25		6,849,045,251.98	6,964,262,145.80	6,843,639,811.19		1.561	674	

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
12153	100	06406RAL1	BNM 2.1% MAT	Purchase	06/01/2020	Bank of NY	6,862,541.90			-6,862,541.90
11920	100	13032UUZ9	CASMED 1.893%	Interest	06/01/2020	St. of California			19,561.00	19,561.00
11921	100	13032UUY2	CASMED 1.896%	Interest	06/01/2020	St. of California			39,184.00	39,184.00
11998	100	912828G53	UNITED STATES	Interest	06/01/2020	U.S. Treasury			468,750.00	468,750.00
11998	100	912828G53	UNITED STATES	Accr Int	06/01/2020	U.S. Treasury		158,811.48	-158,811.48	0.00
12050	100	44932HAK95	IBM 3.45% MAT	Interest	06/01/2020	IBM Corp.			42,038.25	42,038.25
12050	100	44932HAK95	IBM 3.45% MAT	Accr Int	06/01/2020	IBM Corp.		25,690.04	-25,690.04	0.00
12098	100	SYS12098	UB-LOC 2.% MAT	Interest	06/01/2020	Union Bank - LOC			9,041.67	9,041.67
12128	100	SYS12128	5STAR 0.5% MAT	Interest	06/01/2020	Five Star Bank			14,237.83	14,237.83
10472	100	SYS10472	CTRSTF 0.1%	Interest	06/01/2020	CalTrust - Short Ter			36,284.40	36,284.40
11767	100	3134GTRQ8	FEDERAL HOME LN	Redemption	06/03/2020	Federal Home Loan		25,000,000.00		25,000,000.00
11767	100	3134GTRQ8	FEDERAL HOME LN	Interest	06/03/2020	Federal Home Loan			318,750.00	318,750.00
12085	100	SYS12085	BRIDGE 1.5% MAT	Interest	06/03/2020	Bridge Bank			12,916.67	12,916.67
12086	100	SYS12086	BSB 1.5% MAT	Interest	06/03/2020	Beneficial State Ban			12,916.67	12,916.67
12157	100	24422EVH9	DEERE JOHN CAP	Purchase	06/04/2020	Dell Inc.	2,997,540.00			-2,997,540.00
12156	100	24422EVG1	DEERE JOHN CAP	Purchase	06/04/2020	John Deere Owner	6,998,530.00			-6,998,530.00
12159	100	89114NLL7	TD 0.25% MAT	Purchase	06/04/2020	Toronto Dominion	50,000,000.00			-50,000,000.00
11933	100	3134GUVU7	FEDERAL HOME LN	Redemption	06/04/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11933	100	3134GUVU7	FEDERAL HOME LN	Interest	06/04/2020	Federal Home Loan			150,000.00	150,000.00
12004	100	SYS12004	BANKSF 2.% MAT	Interest	06/04/2020	Bank of San Francisc			8,611.11	8,611.11
12038	100	072024WP3	BAYTRN 2.254%	Accr Int	06/04/2020	Bay Area Ca Tran		107,065.00	-107,065.00	0.00
11292	100	25468PDU7	DISNEY WALT CO	Redemption	06/05/2020	WALT DISNEY		5,000,000.00		5,000,000.00
11293	100	25468PDU7	DISNEY WALT CO	Redemption	06/05/2020	WALT DISNEY		13,000,000.00		13,000,000.00
11838	100	3134GT5A7	FEDERAL HOME LN	Redemption	06/05/2020	Federal Home Loan		14,956,500.00		14,956,500.00
11838	100	3134GT5A7	FEDERAL HOME LN	Cap G/L	06/05/2020	Federal Home Loan		43,500.00		43,500.00
11292	100	25468PDU7	DISNEY WALT CO	Interest	06/05/2020	WALT DISNEY			45,000.00	45,000.00
11293	100	25468PDU7	DISNEY WALT CO	Interest	06/05/2020	WALT DISNEY			117,000.00	117,000.00
11838	100	3134GT5A7	FEDERAL HOME LN	Interest	06/05/2020	Federal Home Loan			65,625.00	65,625.00
12094	100	46625HRT9	JPM 2.4% MAT	Interest	06/08/2020	J.P. Morgan			103,692.00	103,692.00
12094	100	46625HRT9	JPM 2.4% MAT	Accr Int	06/08/2020	J.P. Morgan		69,704.07	-69,704.07	0.00
12160	100	98459LAA1	YALUNI 0.873% MAT	Purchase	06/09/2020	Yale University	3,000,000.00			-3,000,000.00
11853	100	3134GT6H1	FEDERAL HOME LN	Redemption	06/09/2020	Federal Home Loan		12,993,500.00		12,993,500.00
11853	100	3134GT6H1	FEDERAL HOME LN	Cap G/L	06/09/2020	Federal Home Loan		6,500.00		6,500.00
11853	100	3134GT6H1	FEDERAL HOME LN	Interest	06/09/2020	Federal Home Loan			130,000.00	130,000.00

Portfolio POOL

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**Alameda County Investment Pool
Transaction Activity Report
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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
11934	100	3134GUWN6	FHLMC 1.7% MAT	Interest	06/09/2020	Federal Home Loan			212,500.00	212,500.00
11935	100	90331HPF4	USB 1.95% MAT	Interest	06/09/2020	US BANK			227,500.00	227,500.00
12027	100	SYS12027	CBB 1.85% MAT	Interest	06/09/2020	Community Bank of th			5,166.67	5,166.67
12162	100	023135BQ8	AMZN 0.8% MAT	Purchase	06/10/2020	Amazon	4,996,127.78			-4,996,127.78
12163	100	023135BQ8	AMZN 0.8% MAT	Purchase	06/10/2020	Amazon	4,994,527.78			-4,994,527.78
12161	100	3134GVK23	FEDERAL HOME LN	Purchase	06/10/2020	Federal Home Loan	20,000,000.00			-20,000,000.00
12166	100	023135BQ8	AMZN 0.8% MAT	Purchase	06/11/2020	Amazon	9,992,477.78			-9,992,477.78
12165	100	3136G4WJ8	FEDERAL NATL MTG	Purchase	06/11/2020	Federal National Mtg	10,000,000.00			-10,000,000.00
11938	100	3130AHP31	FEDERAL HOME	Interest	06/11/2020	Federal Home Loan			150,000.00	150,000.00
11939	100	3130AHP31	FEDERAL HOME	Interest	06/11/2020	Federal Home Loan			100,000.00	100,000.00
11940	100	3130AHP31	FEDERAL HOME	Interest	06/11/2020	Federal Home Loan			100,000.00	100,000.00
11941	100	3134GUVJ6	FEDERAL HOME LN	Interest	06/11/2020	Federal Home Loan			225,000.00	225,000.00
11948	100	3130AHP31	FEDERAL HOME	Interest	06/11/2020	Federal Home Loan			250,000.00	250,000.00
11948	100	3130AHP31	FEDERAL HOME	Accr Int	06/11/2020	Federal Home Loan		6,944.44	-6,944.44	0.00
12035	100	SYS12035	SELFHP 2.1% MAT	Interest	06/13/2020	Self-Help Federal Cr			182.99	182.99
11710	100	17275RAX0	CISCO SYS INC, SR	Redemption	06/15/2020	CISCO SYSTEMS		10,000,000.00		10,000,000.00
11342	100	931142DU4	WAL-MART STORES	Interest	06/15/2020	Walmart			58,750.00	58,750.00
11344	100	931142EA7	WAL-MART STORES	Interest	06/15/2020	Walmart			47,500.00	47,500.00
11709	100	92826CAB8	VISA 2.2% MAT	Interest	06/15/2020	VISA Inc.			110,000.00	110,000.00
11710	100	17275RAX0	CISCO SYS INC, SR	Interest	06/15/2020	CISCO SYSTEMS			122,500.00	122,500.00
11778	100	3133EKQU3	FEDERAL FARM CR	Interest	06/15/2020	Federal Farm Credit			292,500.00	292,500.00
11871	100	717081DZ3	PFIZER INC, SR	Interest	06/15/2020	PFIZER			154,275.00	154,275.00
11945	100	3133ELDK7	FEDERAL FARM CR	Interest	06/15/2020	Federal Farm Credit			283,665.27	283,665.27
11946	100	3133ELDK7	FEDERAL FARM CR	Interest	06/15/2020	Federal Farm Credit			81,047.21	81,047.21
11947	100	3133ELDK7	FEDERAL FARM CR	Interest	06/15/2020	Federal Farm Credit			243,141.67	243,141.67
12052	100	92826CAB81	VISA 2.2% MAT	Interest	06/15/2020	VISA Inc.			110,000.00	110,000.00
12052	100	92826CAB81	VISA 2.2% MAT	Accr Int	06/15/2020	VISA Inc.		58,666.67	-58,666.67	0.00
12091	100	24422EVA4	DEERE JOHN CAP	Interest	06/15/2020	John Deere			175,500.00	175,500.00
12091	100	24422EVA4	DEERE JOHN CAP	Accr Int	06/15/2020	John Deere		111,150.00	-111,150.00	0.00
11703	100	44932NAB6	HART 2.67% MAT	Interest	06/15/2020	Hyundai Auto Rec Tru			2,245.03	2,245.03
11703	100	44932NAB6	HART 2.67% MAT	Redemption	06/15/2020	Hyundai Auto Rec Tru		158,615.84		158,615.84
11706	100	44932NAD2	HART 2.66% MAT	Interest	06/15/2020	Hyundai Auto Rec Tru			6,650.00	6,650.00
11706	100	44932NAD2	HART 2.66% MAT	Redemption	06/15/2020	Hyundai Auto Rec Tru		84,787.50		84,787.50
11770	100	02008QAB6	ALLYA 2.34% MAT	Interest	06/15/2020	Ally Auto Receivable			5,727.43	5,727.43
11770	100	02008QAB6	ALLYA 2.34% MAT	Redemption	06/15/2020	Ally Auto Receivable		345,409.75		345,409.75
11777	100	34532DAD9	FORDO 2.235% MAT	Interest	06/15/2020	Ford Credit Auto Own			17,654.16	17,654.16
11777	100	34532DAD9	FORDO 2.235% MAT	Redemption	06/15/2020	Ford Credit Auto Own		241,902.06		241,902.06
11780	100	41284WAB6	HDMOT 2.37% MAT	Interest	06/15/2020	Harley Davidson Moto			3,417.04	3,417.04
11780	100	41284WAB6	HDMOT 2.37% MAT	Redemption	06/15/2020	Harley Davidson Moto		250,376.07		250,376.07
11798	100	477870AC3	JDOT 2.21% MAT	Interest	06/15/2020	John Deere Owner			2,302.08	2,302.08

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11798	100	477870AC3	JDOT 2.21% MAT	Redemption	06/15/2020	John Deere Owner		30,009.94		30,009.94
11800	100	34528DAE3	FORDL 2.27% MAT	Interest	06/15/2020	Ford Credit Auto Own			6,053.33	6,053.33
11800	100	34528DAE3	FORDL 2.27% MAT	Redemption	06/15/2020	Ford Credit Auto Own		109,488.77		109,488.77
11801	100	34528DAD5	FORDL 2.22% MAT	Interest	06/15/2020	Ford Credit Auto Own			18,500.00	18,500.00
11801	100	34528DAD5	FORDL 2.22% MAT	Redemption	06/15/2020	Ford Credit Auto Own		353,815.87		353,815.87
11856	100	02007RAC3	ALLYA 1.3% MAT	Interest	06/15/2020	Ally Auto Receivable			15,279.16	15,279.16
11856	100	02007RAC3	ALLYA 1.3% MAT	Redemption	06/15/2020	Ally Auto Receivable		206,993.88		206,993.88
11859	100	14043TAF3	COPAR 1.92% MAT	Interest	06/15/2020	Capital One Prime Au			8,000.00	8,000.00
11859	100	14043TAF3	COPAR 1.92% MAT	Redemption	06/15/2020	Capital One Prime Au		107,705.97		107,705.97
11861	100	58769TAD7	MBART 1.94% MAT	Interest	06/15/2020	Mercedes Benz Auto			13,337.50	13,337.50
11861	100	58769TAD7	MBART 1.94% MAT	Redemption	06/15/2020	Mercedes Benz Auto		185,097.86		185,097.86
11892	100	254683CM5	DEXCRD 1.89% MAT	Interest	06/15/2020	Dexia Credit Card			15,198.75	15,198.75
11892	100	254683CM5	DEXCRD 1.89% MAT	Redemption	06/15/2020	Dexia Credit Card		187,412.12		187,412.12
11906	100	98162RAB4	WOLS 1.96% MAT	Interest	06/15/2020	World Omni			11,024.99	11,024.99
11906	100	98162RAB4	WOLS 1.96% MAT	Redemption	06/15/2020	World Omni		172,236.97		172,236.97
11915	100	34531KAD4	FORDO 1.3% MAT	Interest	06/15/2020	Ford Credit Auto Own			15,583.33	15,583.33
11915	100	34531KAD4	FORDO 1.3% MAT	Redemption	06/15/2020	Ford Credit Auto Own		223,617.60		223,617.60
11942	100	02007TAC9	ALLYA 1.84% MAT	Interest	06/15/2020	Ally Auto Receivable			4,983.32	4,983.32
11942	100	02007TAC9	ALLYA 1.84% MAT	Redemption	06/15/2020	Ally Auto Receivable		67,646.39		67,646.39
11976	100	14315XAB4	CARMX 1.3% MAT	Interest	06/15/2020	CarMax Auto Owner			5,454.17	5,454.17
11976	100	14315XAB4	CARMX 1.3% MAT	Redemption	06/15/2020	CarMax Auto Owner		98,235.08		98,235.08
11977	100	14315XAC2	CARMX 1.3% MAT	Interest	06/15/2020	CarMax Auto Owner			4,725.00	4,725.00
11977	100	14315XAC2	CARMX 1.3% MAT	Redemption	06/15/2020	CarMax Auto Owner		54,449.18		54,449.18
11984	100	65479NAB0	NALT 1.8% MAT	Interest	06/15/2020	Nissan Auto Lease Tr			12,000.00	12,000.00
11984	100	65479NAB0	NALT 1.8% MAT	Redemption	06/15/2020	Nissan Auto Lease Tr		320,693.86		320,693.86
11985	100	65479NAD6	NALT 1.8% MAT	Interest	06/15/2020	Nissan Auto Lease Tr			7,283.33	7,283.33
11985	100	65479NAD6	NALT 1.8% MAT	Redemption	06/15/2020	Nissan Auto Lease Tr		190,409.07		190,409.07
11986	100	34531MAB4	FORDO 2.08% MAT	Interest	06/15/2020	Ford Credit Auto Own			6,750.00	6,750.00
11986	100	34531MAB4	FORDO 2.08% MAT	Redemption	06/15/2020	Ford Credit Auto Own		172,971.89		172,971.89
11987	100	34531MAD0	FORDO 2.09% MAT	Interest	06/15/2020	Ford Credit Auto Own			6,166.67	6,166.67
11987	100	34531MAD0	FORDO 2.09% MAT	Redemption	06/15/2020	Ford Credit Auto Own		117,547.80		117,547.80
11988	100	41284UAD6	HDMOT 1.87% MAT	Interest	06/15/2020	Harley Davidson Moto			4,324.37	4,324.37
11988	100	41284UAD6	HDMOT 1.87% MAT	Redemption	06/15/2020	Harley Davidson Moto		52,536.45		52,536.45
12010	100	98162HAC4	WOLS 1.7% MAT	Interest	06/15/2020	World Omni			7,437.47	7,437.47
12010	100	98162HAC4	WOLS 1.7% MAT	Redemption	06/15/2020	World Omni		163,878.23		163,878.23
12019	100	14043MAC5	COPAR 1.6% MAT	Interest	06/15/2020	Capital One Prime Au			7,740.79	7,740.79
12019	100	14043MAC5	COPAR 1.6% MAT	Redemption	06/15/2020	Capital One Prime Au		107,234.29		107,234.29
12043	100	14043MAC5	COPAR 1.6% MAT	Interest	06/15/2020	Capital One Prime Au			11,096.40	11,096.40
12043	100	14043MAC5	COPAR 1.6% MAT	Redemption	06/15/2020	Capital One Prime Au		123,041.20		123,041.20
12168	100	3135G04R1	FEDERAL NATL MTGPurchase		06/16/2020	Federal National Mtg	19,999,666.67			-19,999,666.67

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12098	100	SYS12098	UB-LOC 2.0% MAT	Interest	06/16/2020	Union Bank - LOC			8,611.11	8,611.11
11726	100	36257FAD2	GM 2.65% MAT	Interest	06/16/2020	GM Financial			8,833.34	8,833.34
11726	100	36257FAD2	GM 2.65% MAT	Redemption	06/16/2020	GM Financial		93,890.97		93,890.97
11727	100	36257FAB6	GM 2.66% MAT	Interest	06/16/2020	GM Financial			3,254.96	3,254.96
11727	100	36257FAB6	GM 2.66% MAT	Redemption	06/16/2020	GM Financial		302,281.70		302,281.70
11797	100	36257PAD0	GM 1.3% MAT	Interest	06/16/2020	GM Financial			5,450.01	5,450.01
11797	100	36257PAD0	GM 1.3% MAT	Redemption	06/16/2020	GM Financial		67,685.84		67,685.84
11820	100	98162GAD4	WOLS 2.03% MAT	Interest	06/16/2020	World Omni			8,120.00	8,120.00
11820	100	98162GAD4	WOLS 2.03% MAT	Redemption	06/16/2020	World Omni		163,894.52		163,894.52
11829	100	43815NAC8	HART 1.78% MAT	Interest	06/16/2020	Hyundai Auto Rec Tru			7,045.83	7,045.83
11829	100	43815NAC8	HART 1.78% MAT	Redemption	06/16/2020	Hyundai Auto Rec Tru		126,186.17		126,186.17
11894	100	44891JAC2	HART 1.94% MAT	Interest	06/16/2020	Hyundai Auto Rec Tru			5,658.33	5,658.33
11894	100	44891JAC2	HART 1.94% MAT	Redemption	06/16/2020	Hyundai Auto Rec Tru		77,374.38		77,374.38
11895	100	44891JAB4	HART 1.93% MAT	Interest	06/16/2020	Hyundai Auto Rec Tru			3,617.53	3,617.53
11895	100	44891JAB4	HART 1.93% MAT	Redemption	06/16/2020	Hyundai Auto Rec Tru		192,937.75		192,937.75
11905	100	89233MAD5	TAOT 1.92% MAT	Interest	06/16/2020	Toyota Auto Rec			11,200.00	11,200.00
11905	100	89233MAD5	TAOT 1.92% MAT	Redemption	06/16/2020	Toyota Auto Rec		161,711.20		161,711.20
11972	100	36258NAC6	GMCAR 1.84% MAT	Interest	06/16/2020	GM Financial			3,833.33	3,833.33
11972	100	36258NAC6	GMCAR 1.84% MAT	Redemption	06/16/2020	GM Financial		48,265.43		48,265.43
11973	100	36258NAB8	GMCAR 1.83% MAT	Interest	06/16/2020	GM Financial			2,287.50	2,287.50
11973	100	36258NAB8	GMCAR 1.83% MAT	Redemption	06/16/2020	GM Financial		81,428.16		81,428.16
11775	100	3134GTRK1	FEDERAL HOME LN	Redemption	06/17/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11775	100	3134GTRK1	FEDERAL HOME LN	Interest	06/17/2020	Federal Home Loan			191,250.00	191,250.00
11752	100	31680YAB3	FITAT 2.66% MAT	Interest	06/17/2020	Fifth Third Auto Tru			3,901.24	3,901.24
11752	100	31680YAB3	FITAT 2.66% MAT	Redemption	06/17/2020	Fifth Third Auto Tru		254,463.75		254,463.75
11760	100	14042WAC4	COPAR 2.51% MAT	Interest	06/17/2020	Capital One Prime Au			6,275.00	6,275.00
11760	100	14042WAC4	COPAR 2.51% MAT	Redemption	06/17/2020	Capital One Prime Au		74,825.22		74,825.22
11954	100	3134GUC81	FEDERAL HOME LN	Interest	06/18/2020	Federal Home Loan			243,265.97	243,265.97
11923	100	43813VAC2	HART 1.83% MAT	Interest	06/18/2020	Hyundai Auto Rec Tru			20,643.17	20,643.17
11923	100	43813VAC2	HART 1.83% MAT	Redemption	06/18/2020	Hyundai Auto Rec Tru		312,321.05		312,321.05
11924	100	43813VAB4	HART 1.86% MAT	Interest	06/18/2020	Hyundai Auto Rec Tru			18,629.95	18,629.95
11924	100	43813VAB4	HART 1.86% MAT	Redemption	06/18/2020	Hyundai Auto Rec Tru		484,639.40		484,639.40
12171	100	3135G04Z3	FNMA 0.5% MAT	Purchase	06/19/2020	Federal National Mtg	19,958,600.00			-19,958,600.00
12172	100	3135G04Z3	FNMA 0.5% MAT	Purchase	06/19/2020	Federal National Mtg	14,968,950.00			-14,968,950.00
11520	100	3137EAEN5	FEDERAL HOME LN	Interest	06/19/2020	Federal Home Loan			206,250.00	206,250.00
11955	100	31422BQK9	FAMCA 1.69% MAT	Interest	06/20/2020	FARMER MAC			211,250.00	211,250.00
11956	100	31422BQW3	FAMCA 1.74% MAT	Interest	06/20/2020	FARMER MAC			348,000.00	348,000.00
11958	100	3130AHSR5	FEDERAL HOME	Interest	06/20/2020	Federal Home Loan			158,437.50	158,437.50
11959	100	3130AHSR5	FEDERAL HOME	Interest	06/20/2020	Federal Home Loan			158,437.50	158,437.50
11960	100	3130AHSR5	FEDERAL HOME	Interest	06/20/2020	Federal Home Loan			73,125.00	73,125.00

Portfolio POOL

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11751	100	36257AAD3	GM 2.67% MAT	Interest	06/20/2020	GM Financial			3,577.51	3,577.51
11751	100	36257AAD3	GM 2.67% MAT	Redemption	06/20/2020	GM Financial		71,798.84		71,798.84
11810	100	38013TAD3	GM 2.03% MAT	Interest	06/20/2020	GM Financial			8,964.07	8,964.07
11810	100	38013TAD3	GM 2.03% MAT	Redemption	06/20/2020	GM Financial		215,653.62		215,653.62
11811	100	38013TAE1	GM 2.03% MAT	Interest	06/20/2020	GM Financial			4,124.14	4,124.14
11811	100	38013TAE1	GM 2.03% MAT	Redemption	06/20/2020	GM Financial		66,060.50		66,060.50
12018	100	36259KAD9	GM 1.67% MAT	Interest	06/20/2020	GM Financial			3,715.92	3,715.92
12018	100	36259KAD9	GM 1.67% MAT	Redemption	06/20/2020	GM Financial		85,891.62		85,891.62
12024	100	43813RAC1	HART 1.61% MAT	Interest	06/21/2020	Hyundai Auto Rec Tru			13,457.52	13,457.52
12024	100	43813RAC1	HART 1.61% MAT	Redemption	06/21/2020	Hyundai Auto Rec Tru		208,352.01		208,352.01
12174	100	78012UWU5	RY 0.32% MAT	Purchase	06/22/2020	Royal Bank CN	50,000,000.00			-50,000,000.00
12173	100	86787EBE6	TRUIST 2.8% MAT	Purchase	06/22/2020	Truist Bank	6,906,294.79			-6,906,294.79
12175	100	87019VG76	SWEDBK 0.3% MAT	Purchase	06/23/2020	SWEDISH BANK NY	50,000,000.00			-50,000,000.00
11537	100	931142EG4	WALMART INC, SR	Redemption	06/23/2020	Walmart		2,000,000.00		2,000,000.00
11961	100	3134GUB66	FEDERAL HOME LN	Redemption	06/23/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11535	100	931142EJ8	WALMART INC,	Interest	06/23/2020	Walmart			46,875.00	46,875.00
11537	100	931142EG4	WALMART INC, SR	Interest	06/23/2020	Walmart			28,500.00	28,500.00
11961	100	3134GUB66	FEDERAL HOME LN	Interest	06/23/2020	Federal Home Loan			153,750.00	153,750.00
11966	100	3134GUG53	FEDERAL HOME LN	Interest	06/23/2020	Federal Home Loan			225,622.22	225,622.22
12106	100	3135G03Q4	FNMA 1.1% MAT	Interest	06/23/2020	Federal National Mtg			14,208.33	14,208.33
12177	100	3134GVW95	FEDERAL HOME LN	Purchase	06/24/2020	Federal Home Loan	10,840,000.00			-10,840,000.00
12178	100	3134GVX29	FEDERAL HOME LN	Purchase	06/24/2020	Federal Home Loan	25,000,000.00			-25,000,000.00
11879	100	912828YH7	UST 1.5% MAT	Redemption	06/25/2020	U.S. Treasury		49,654,296.90		49,654,296.90
11879	100	912828YH7	UST 1.5% MAT	Cap G/L	06/25/2020	U.S. Treasury		2,925,781.23		2,925,781.23
10470	100	SYS10470	CAMP 0.24%	Redemption	06/25/2020	California Asset Mgm		100,000,000.00		100,000,000.00
11879	100	912828YH7	UST 1.5% MAT	Interest	06/25/2020	U.S. Treasury			176,229.51	176,229.51
11904	100	SYS11904	EWEST 2.5% MAT	Interest	06/25/2020	East West Bank			44,683.79	44,683.79
11858	100	05588CAC6	BMWOT 1.92% MAT	Interest	06/25/2020	BMW Vehicle Owner			7,200.00	7,200.00
11858	100	05588CAC6	BMWOT 1.92% MAT	Redemption	06/25/2020	BMW Vehicle Owner		105,439.46		105,439.46
11860	100	05588CAB8	BMWOT 2.05% MAT	Interest	06/25/2020	BMW Vehicle Owner			4,766.86	4,766.86
11860	100	05588CAB8	BMWOT 2.05% MAT	Redemption	06/25/2020	BMW Vehicle Owner		277,162.27		277,162.27
11479	100	3135G0U27	FNMA 2.5% MAT	Redemption	06/26/2020	Federal National Mtg		9,985,100.00		9,985,100.00
11479	100	3135G0U27	FNMA 2.5% MAT	Cap G/L	06/26/2020	Federal National Mtg		199,200.00		199,200.00
11493	100	3133EJLZ0	FEDERAL FARM CR	Redemption	06/26/2020	Federal Farm Credit		9,985,900.00		9,985,900.00
11493	100	3133EJLZ0	FEDERAL FARM CR	Cap G/L	06/26/2020	Federal Farm Credit		215,100.00		215,100.00
11719	100	3135G0V59	FNMA 2.25% MAT	Redemption	06/26/2020	Federal National Mtg		29,870,400.00		29,870,400.00
11719	100	3135G0V59	FNMA 2.25% MAT	Cap G/L	06/26/2020	Federal National Mtg		1,220,100.00		1,220,100.00
11779	100	3134GTTK9	FEDERAL HOME LN	Redemption	06/26/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11964	100	3134GUJ84	FEDERAL HOME LN	Redemption	06/26/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11479	100	3135G0U27	FNMA 2.5% MAT	Interest	06/26/2020	Federal National Mtg			50,694.44	50,694.44

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
11493	100	3133EJLZ0	FEDERAL FARM CR	Interest	06/26/2020	Federal Farm Credit			45,937.50	45,937.50
11536	100	931142EK5	WALMART INC, SR	Interest	06/26/2020	Walmart			34,000.00	34,000.00
11719	100	3135G0V59	FNMA 2.25% MAT	Interest	06/26/2020	Federal National Mtg			138,750.00	138,750.00
11779	100	3134GTTK9	FEDERAL HOME LN	Interest	06/26/2020	Federal Home Loan			118,750.00	118,750.00
11964	100	3134GUJ84	FEDERAL HOME LN	Interest	06/26/2020	Federal Home Loan			142,500.00	142,500.00
12036	100	88579YAF8	3M CO, FR	Interest	06/26/2020	3M Corp			35,000.00	35,000.00
12036	100	88579YAF8	3M CO, FR	Accr Int	06/26/2020	3M Corp		15,555.56	-15,555.56	0.00
11965	100	31422BRL6	FAMCA 1.9% MAT	Interest	06/27/2020	FARMER MAC			237,500.00	237,500.00
11967	100	3134GUH29	FEDERAL HOME LN	Interest	06/28/2020	Federal Home Loan			137,208.33	137,208.33
12152	100	SYS12152	CBC 1.% MAT	Interest	06/28/2020	California Bank of C			12,916.67	12,916.67
12179	100	31422BG53	FHLMC 0.35% MAT	Purchase	06/29/2020	Federal Home Loan	14,988,000.00			-14,988,000.00
12180	100	3134GVY44	FEDERAL HOME LN	Purchase	06/29/2020	Federal Home Loan	17,200,000.00			-17,200,000.00
12121	100	SYS12121	EWEST 0.7% MAT	Interest	06/29/2020	East West Bank			9,041.67	9,041.67
12181	100	3136G4XV0	FEDERAL NATL MTG	Purchase	06/30/2020	Federal National Mtg	15,000,000.00			-15,000,000.00
11951	100	912828S27	UNITED STATES	Interest	06/30/2020	U.S. Treasury			281,250.00	281,250.00
11997	100	9128287A2	UNITED STATES	Interest	06/30/2020	U.S. Treasury			406,250.00	406,250.00
11997	100	9128287A2	UNITED STATES	Interest	06/30/2020	U.S. Treasury			69,196.43	69,196.43
11997	100	9128287A2	UNITED STATES	Accr Int	06/30/2020	U.S. Treasury		69,196.43		69,196.43
12117	100	SYS12117	CALBT 1.% MAT	Interest	06/30/2020	California Bank & Tr			25,000.00	25,000.00
12126	100	SYS12126	FREMNT 1.% MAT	Interest	06/30/2020	Fremont Bank			29,166.67	29,166.67
12154	100	SYS12154	CBC 1.% MAT	Interest	06/30/2020	California Bank of C			8,888.89	8,888.89
Totals for General Fund							364,703,256.70	365,277,039.32	8,433,287.21	9,007,069.83
Grand Total							364,703,256.70	365,277,039.32	8,433,287.21	9,007,069.83