



TREASURER - TAX COLLECTOR

HENRY C. LEVY  
TREASURER - TAX COLLECTOR

April 28, 2020

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

Dear Board Members:

**RE: Investment Report – March 2020**

In accordance with the Treasurer’s investment policy, submitted herewith is a report of the cash pool investments for the month of March 2020. Enclosed with this report is a detailed composition of all outstanding investments by securities category as of March 31, 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 March 31, 2020

Treasurer’s Investment Pool – Book Value	\$ 6,559,786,514
Treasurer’s Investment Pool – Market Value	6,660,526,359
Total Cash in Bank	56,628,736
Total interest received during the month	11,946,865
Average Maturity of the portfolio	682 days
Annualized cash basis rate of return for the month	2.14%

Liquidity Summary of the Portfolio as Of March 31, 2020

Maturity	Amount	Percentage Held
1 to 90 days	\$ 1,307,281,586	19.93%
91 to 365 days	1,520,059,082	23.17%
2 years	850,678,130	12.97%
3 years	920,527,753	14.03%
4 years	829,480,638	12.64%
5 years	1,131,759,325	17.25%
<b>Total</b>	<b>6,559,786,514</b>	<b>100.00%</b>

## Conclusion

Based on investment activity during the month of March 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 March 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**.

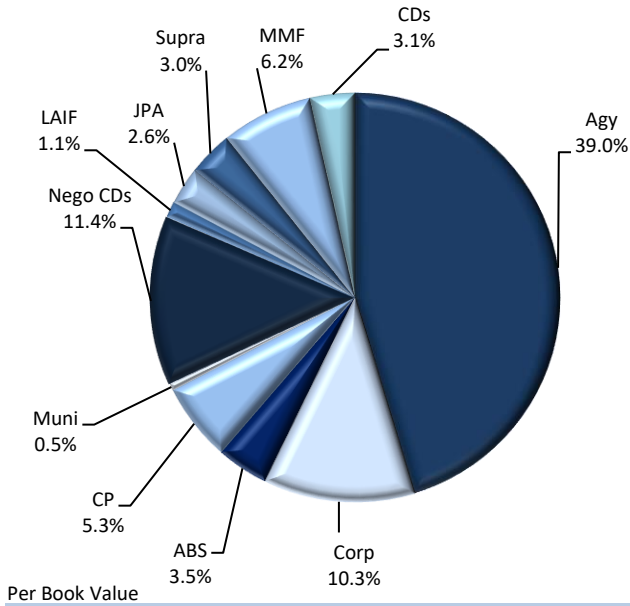
Very truly yours,

A handwritten signature in black ink, appearing to read "Henry C. Levy". The signature is fluid and cursive, with the first name "Henry" being the most prominent part.

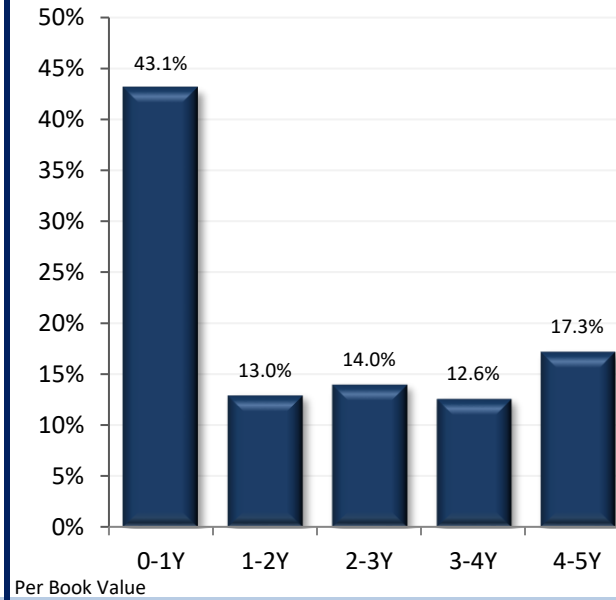
Henry C. Levy  
Treasurer – Tax Collector

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

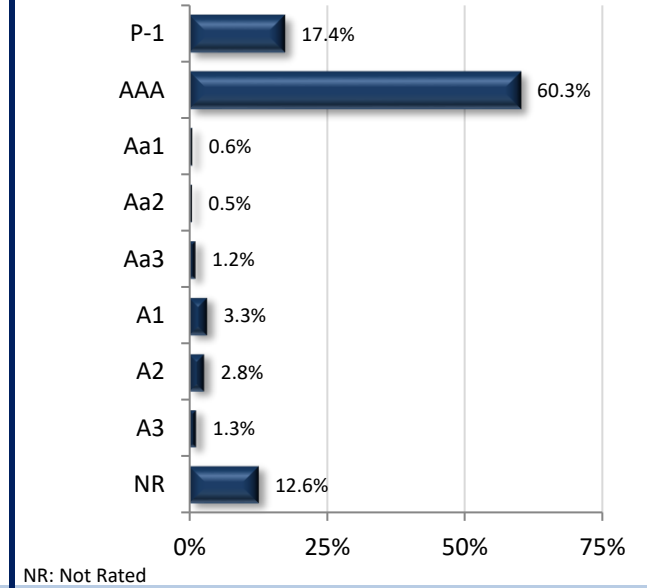
**SECTOR ALLOCATION**



**MATURITY DISTRIBUTION**



**CREDIT QUALITY (MOODY'S)**



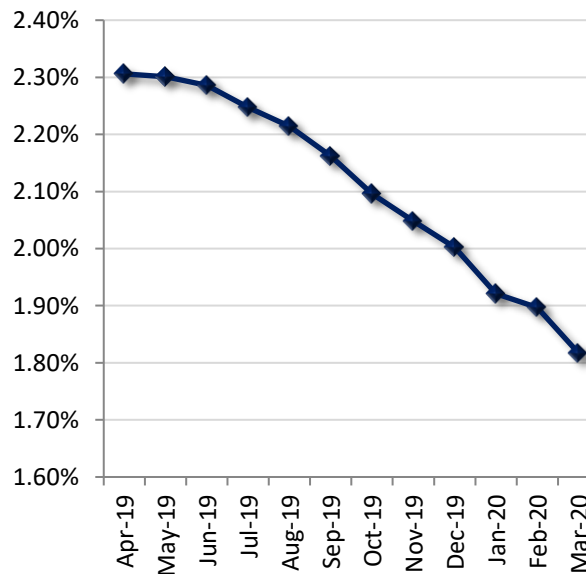
**ACCOUNT SUMMARY**

	3/31/20	2/29/20
<b>Market Value</b>	\$6,660,526,359	\$6,631,756,878
<b>Book Value*</b>	\$6,559,786,514	\$6,558,831,614
<b>Unrealized G/L</b>	\$100,739,845	\$72,925,265
<b>Par Value</b>	\$6,565,874,249	\$6,566,146,051
<b>Net Asset Value</b>	\$101.536	\$101.112
<b>Book Yield</b>	1.82%	1.90%
<b>Years to Maturity</b>	1.87	1.87
<b>Effective Duration</b>	1.43	1.43

\*Book Value is not Amortized

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

**PORTFOLIO BOOK YIELD HISTORY**



**TOP ISSUERS**

Issuer	% Portfolio
U.S. Treasury	13.7%
Federal Home Loan Mtg Corp	10.4%
Federal Home Loan Bank	8.9%
Federal National Mtg Assn	7.8%
FARMER MAC	6.4%
Federal Farm Credit Bank	5.1%
TOYOTA MOTOR CREDIT CORP	4.1%
Federated Fund 117	3.1%
NATXNY	3.0%
State Street Institutional US	2.3%
Toronto Dominion Bank	2.3%
International Bank Recon & D	2.1%
California Asset Mgmt. Program	2.0%
J.P. Morgan	1.9%
Bank of Nova Scotia	1.5%

Per Book Value

Item / Sector	Parameters	In Compliance
Weighted Average Maturity	Maximum WAM of 3.0 years	Yes 1.87 yrs
U.S. Treasury and Federal Agency Obligations	No sector limit; no issuer limit; max maturity 5 years	Yes 52.7%
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 6.2%
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 5.3%
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 11.4%
Collateralized/FDIC - Insured Time Deposits	Time deposits with banks and savings and loans associations located with the State, collateralized according to Government code	Yes 3.1%
Collateralized Money Market Bank Accounts	Deposit funds in interest-bearing active collateralized money market bank accounts	Yes 0.3%
Medium-Term Notes	30% limit; 10% combined issuer limit, Max maturity 5 years; Minimum rating of A or better by two NRSRO's	Yes 10.3%
Asset-Backed Securities	20% limit; 5% issuer limit; Max maturity of 5 years; Minimum rating of AA or better by rating agency	Yes 3.5%
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 3.0%
Floaters, Structured Notes, Derivatives	15% limit for treasuries, agencies, and munis	Yes 0.0%

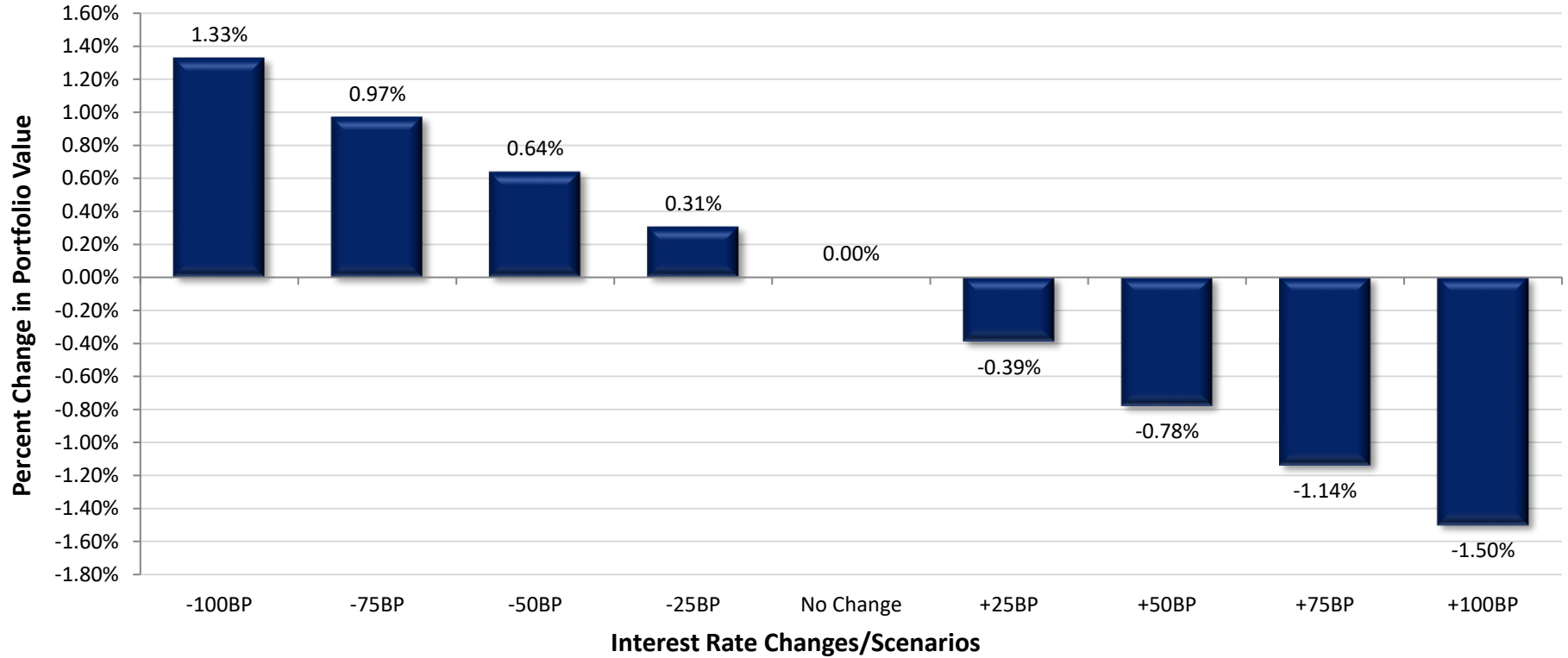
**Historical Book Values  
3/31/2020**



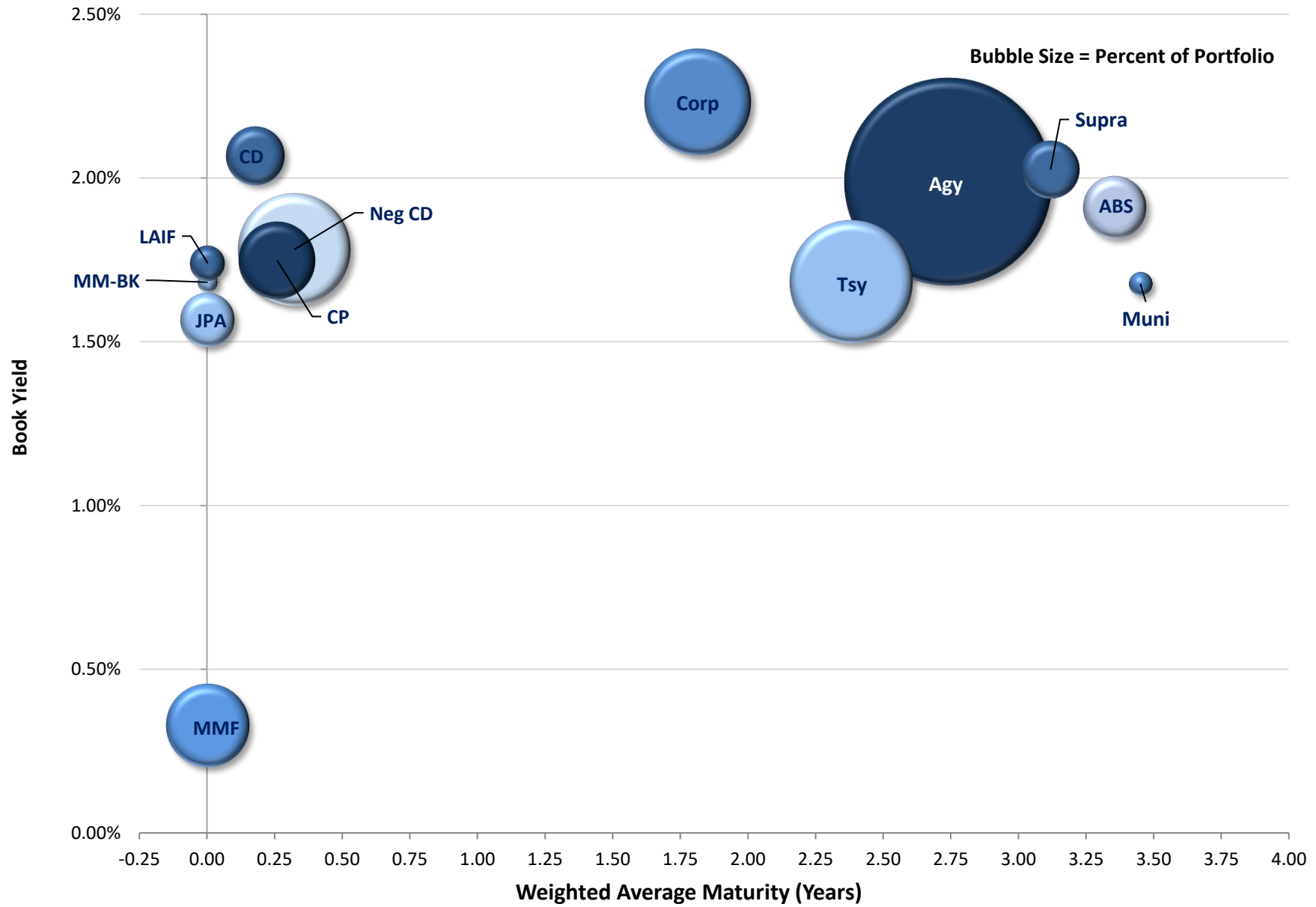
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
<b>Fiscal Year 2016</b>	\$3.325	\$3.023	\$3.078	\$2.936	\$3.117	\$3.530	\$3.747	\$3.852	\$3.862	\$4.195	\$4.199	\$4.060
<b>Fiscal Year 2017</b>	\$4.120	\$3.786	\$3.698	\$3.962	\$4.328	\$4.781	\$4.807	\$4.726	\$4.767	\$5.174	\$5.263	\$5.253
<b>Fiscal Year 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
<b>Fiscal Year 2020</b>	\$6.029	\$5.655	\$5.782	\$5.797	\$6.103	\$6.658	\$6.682	\$6.513	\$6.507			

Figures in Billions, Average Daily Balance

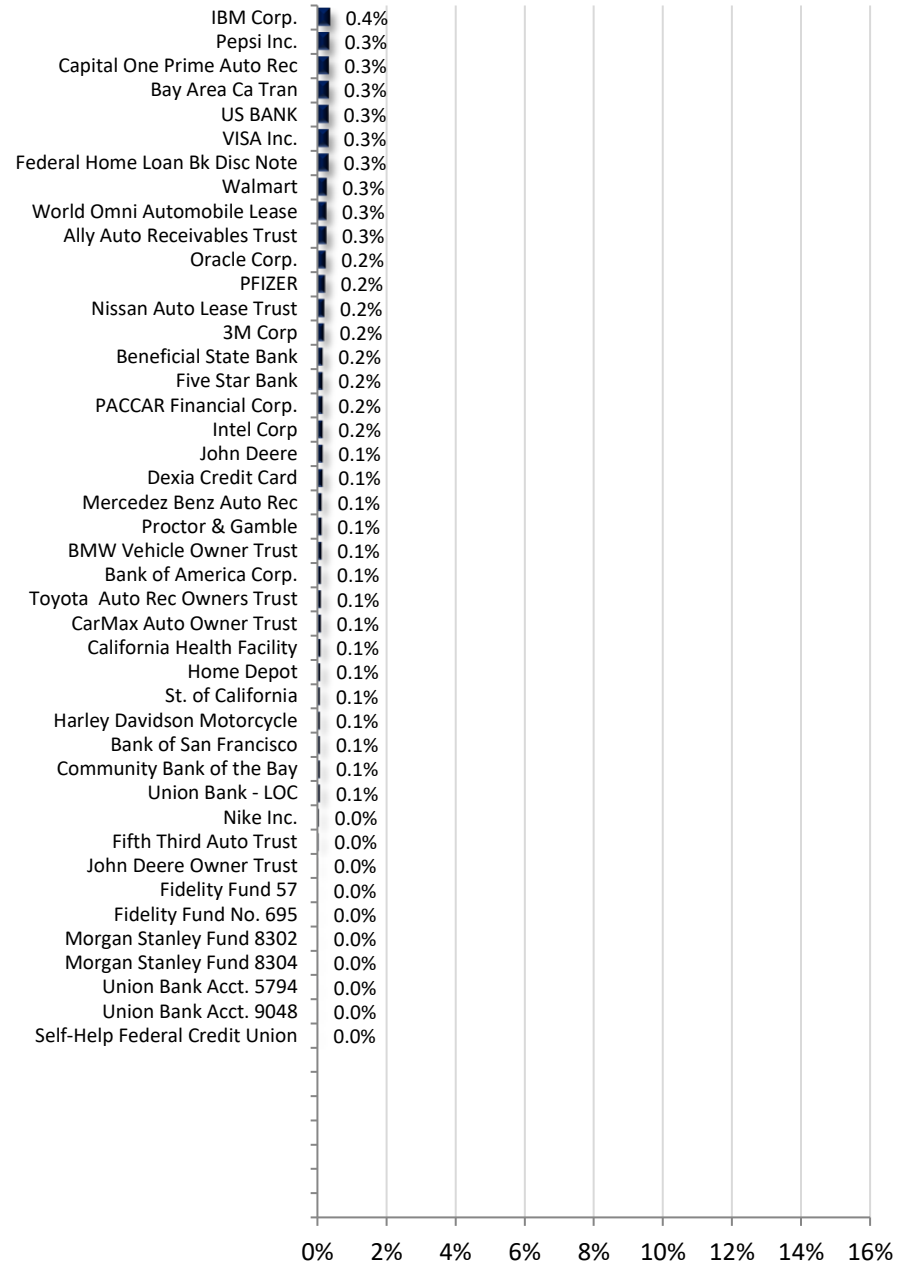
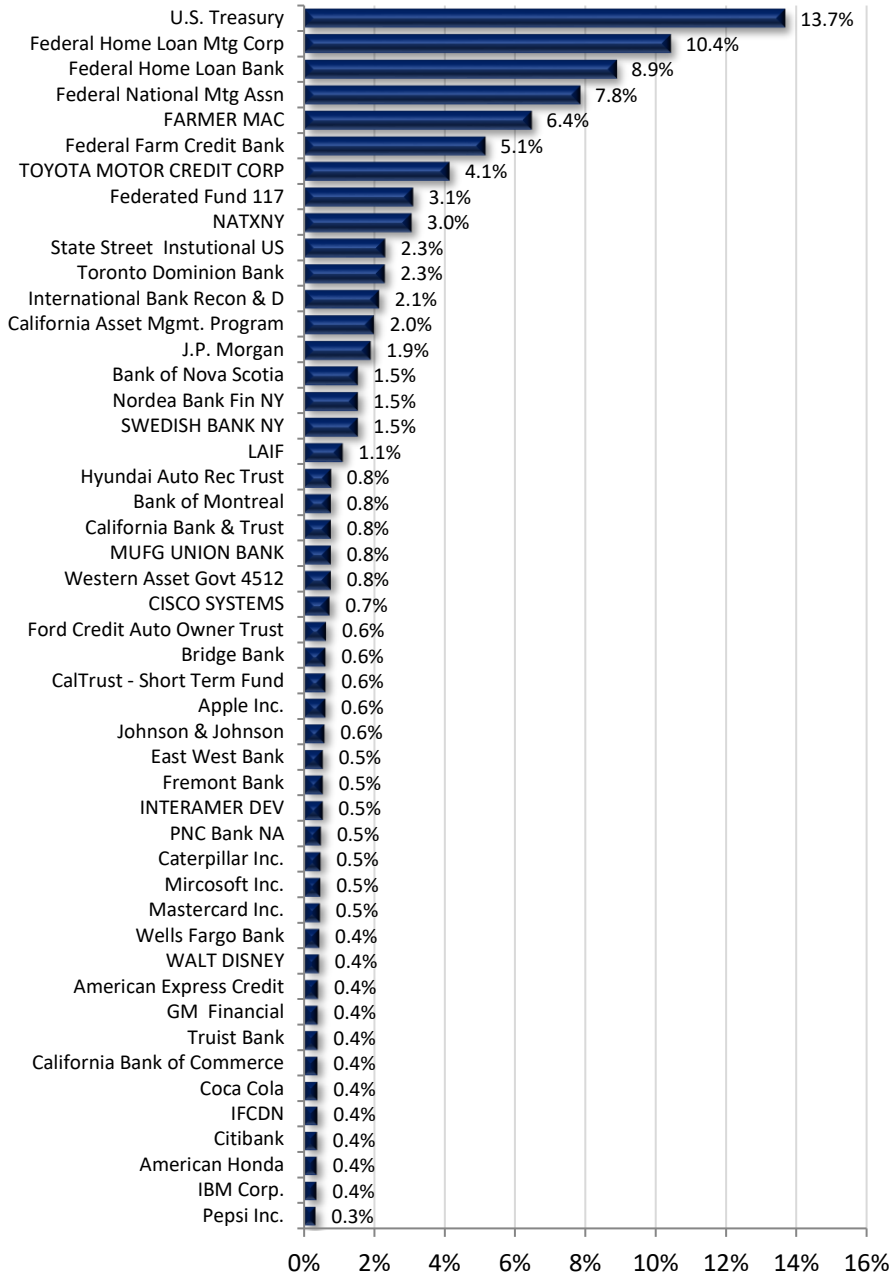
Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value



Int. Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$6,749,111,360	\$88,585,001	1.33%
-75 Basis Points	\$6,725,193,409	\$64,667,050	0.97%
-50 Basis Points	\$6,703,047,159	\$42,520,800	0.64%
-25 Basis Points	\$6,680,900,909	\$20,374,550	0.31%
No Change	\$6,660,526,359	\$0	0.00%
+25 Basis Points	\$6,634,550,306	-\$25,976,053	-0.39%
+50 Basis Points	\$6,608,574,253	-\$51,952,106	-0.78%
+75 Basis Points	\$6,584,596,359	-\$75,930,000	-1.14%
+100 Basis Points	\$6,560,618,464	-\$99,907,895	-1.50%



\*Note: Excludes Cash Balance





**Alameda County Investment Pool  
Portfolio Management  
Portfolio Summary  
March 31, 2020**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Days to Maturity</b>	<b>YTM 365 Equiv.</b>
Non-Negotiable CDs	200,170,000.00	200,170,000.00	200,170,000.00	3.05	66	2.067
Local Agency Investment Funds	72,000,000.00	72,000,000.00	72,000,000.00	1.10	1	1.740
Joint Powers Authority	170,000,000.00	170,000,000.00	170,000,000.00	2.59	1	1.566
Money Market Mutual Funds	408,000,000.00	408,000,000.00	408,000,000.00	6.22	1	0.328
Money Market Bank Accounts	22,000,000.00	22,000,000.00	22,000,000.00	0.34	1	1.682
Negotiable CDs	750,000,000.00	751,082,000.00	750,000,000.00	11.43	118	1.782
Corporate Notes	670,991,000.00	676,285,511.11	673,016,913.34	10.26	663	2.231
Washington Supranational Obligation	200,000,000.00	204,690,250.00	199,345,053.15	3.04	1,138	2.026
Commercial Paper Disc. -Amortizing	350,000,000.00	348,848,500.00	347,656,513.89	5.30	95	1.748
Agency Bullets (Aaa/AA+)	1,591,710,000.00	1,644,408,075.10	1,590,109,361.04	24.24	922	2.000
Federal Agency Disc. -Amortizing	20,000,000.00	19,998,600.00	19,914,794.44	0.30	36	1.616
Treasury Notes and Bonds	900,000,000.00	926,837,500.00	896,661,601.84	13.67	870	1.683
Agency Callables (Aaa/AA+)	947,965,000.00	952,981,502.15	947,172,238.33	14.44	1,154	1.978
Asset Backed Securities	232,038,249.02	231,526,950.65	231,896,657.71	3.54	1,225	1.909
Municipal Bonds	31,000,000.00	31,697,470.00	31,843,380.00	0.49	1,260	1.677
<b>Investments</b>	<b>6,565,874,249.02</b>	<b>6,660,526,359.01</b>	<b>6,559,786,513.74</b>	<b>100.00%</b>	<b>682</b>	<b>1.817</b>

<b>Total Earnings</b>	<b>March 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	11,112,449.11	104,228,247.66
<b>Average Daily Balance</b>	<b>6,506,555,964.94</b>	<b>6,191,214,410.93</b>
<b>Effective Rate of Return</b>	<b>2.01%</b>	<b>2.23%</b>

Henry C. Levy, Treasurer - Tax Collector

Reporting period 03/01/2020-03/31/2020

Run Date: 04/20/2020 - 12:23

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

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2020**

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>											
SYS11903	11903	Five Star Bank		11/08/2019	10,000,000.00	10,000,000.00	10,000,000.00	2.190	2.220	35	05/06/2020
SYS12004	12004	Bank of San Francisco		02/04/2020	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	124	08/03/2020
SYS11869	11869	Bridge Bank		10/02/2019	40,000,000.00	40,000,000.00	40,000,000.00	1.950	1.977	1	04/02/2020
SYS11870	11870	Beneficial State Bank		10/03/2019	10,000,000.00	10,000,000.00	10,000,000.00	1.670	1.693	2	04/03/2020
SYS12025	12025	California Bank & Trust		02/28/2020	30,000,000.00	30,000,000.00	30,000,000.00	2.000	2.028	27	04/28/2020
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	159	09/07/2020
SYS11758	11758	California Bank of Commerce		05/21/2019	10,000,000.00	10,000,000.00	10,000,000.00	2.250	2.281	59	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	58	05/29/2020
SYS11904	11904	East West Bank		11/12/2019	35,000,000.00	35,000,000.00	35,000,000.00	1.850	1.876	225	11/12/2020
SYS11749	11749	Fremont Bank		04/30/2019	35,000,000.00	35,000,000.00	35,000,000.00	2.410	2.443	29	04/30/2020
SYS12035	12035	Self-Help Federal Credit Union		03/13/2020	170,000.00	170,000.00	170,000.00	1.250	1.267	346	03/13/2021
SYS11729	11729	Union Bank - LOC		04/17/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.000	2.028	15	04/16/2020
<b>Subtotal and Average</b>			<b>199,847,419.35</b>		<b>200,170,000.00</b>	<b>200,170,000.00</b>	<b>200,170,000.00</b>	<b>2.067</b>	<b>66</b>		
<b>Local Agency Investment Funds</b>											
SYS10285	10285	LAIF		07/01/2018	72,000,000.00	72,000,000.00	72,000,000.00	1.740	1.740	1	
<b>Subtotal and Average</b>			<b>72,000,000.00</b>		<b>72,000,000.00</b>	<b>72,000,000.00</b>	<b>72,000,000.00</b>	<b>1.740</b>	<b>1</b>		
<b>Joint Powers Authority</b>											
SYS10470	10470	California Asset Mgmt. Program		07/01/2018	130,000,000.00	130,000,000.00	130,000,000.00	1.500	1.500	1	
SYS10472	10472	CalTrust - Short Term Fund		07/01/2018	40,000,000.00	40,000,000.00	40,000,000.00	1.780	1.780	1	
<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>1.566</b>	<b>1</b>		
<b>Money Market Mutual Funds</b>											
608919718	11093	Federated Fund 117		07/01/2018	203,000,000.00	203,000,000.00	203,000,000.00	0.360	0.360	1	
316175504	10274	Fidelity Fund No. 695		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.250	0.250	1	
316175108	11090	Fidelity Fund 57		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.270	0.270	1	
61747C707	10280	Morgan Stanley Fund 8302		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.220	0.220	1	
61747C582	11089	Morgan Stanley Fund 8304		07/01/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.100	0.100	1	
SYS12009	12009	State Street Institutional US		02/11/2020	151,000,000.00	151,000,000.00	151,000,000.00	0.300	0.300	1	
52470G791	10318	Western Asset Govt 4512		07/01/2018	50,000,000.00	50,000,000.00	50,000,000.00	0.290	0.290	1	
<b>Subtotal and Average</b>			<b>249,322,580.65</b>		<b>408,000,000.00</b>	<b>408,000,000.00</b>	<b>408,000,000.00</b>	<b>0.328</b>	<b>1</b>		

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2020**

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>											
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	
<b>Subtotal and Average</b>			<b>22,000,000.00</b>		<b>22,000,000.00</b>	<b>22,000,000.00</b>	<b>22,000,000.00</b>		<b>1.682</b>	<b>1</b>	
<b>Negotiable CDs</b>											
06367BJU4	12034	Bank of Montreal		03/13/2020	50,000,000.00	49,876,500.00	50,000,000.00	1.250	1.267	223	11/10/2020
06417MDP7	11874	Bank of Nova Scotia		10/18/2019	50,000,000.00	50,069,500.00	50,000,000.00	1.900	1.926	56	05/27/2020
06417MFF7	11927	Bank of Nova Scotia		11/26/2019	50,000,000.00	50,086,500.00	50,000,000.00	1.850	1.876	98	07/08/2020
62478U2Z8	11989	MUFG UNION BANK		01/29/2020	50,000,000.00	50,077,000.00	50,000,000.00	1.680	1.703	121	07/31/2020
63873N7G0	11884	NATXNY		10/29/2019	50,000,000.00	50,101,000.00	50,000,000.00	1.880	1.906	121	07/31/2020
63873QAQ7	11907	NATXNY		11/14/2019	50,000,000.00	50,141,000.00	50,000,000.00	1.900	1.926	114	07/24/2020
63873QAS3	11910	NATXNY		11/15/2019	50,000,000.00	50,127,500.00	50,000,000.00	1.900	1.926	105	07/15/2020
63873QDN1	11979	NATXNY		01/22/2020	50,000,000.00	50,145,500.00	50,000,000.00	1.750	1.774	140	08/19/2020
65558TTU9	11991	Nordea Bank Fin NY		01/30/2020	50,000,000.00	50,071,500.00	50,000,000.00	1.670	1.693	126	08/05/2020
65558TTW5	11994	Nordea Bank Fin NY		01/30/2020	50,000,000.00	50,087,500.00	50,000,000.00	1.670	1.693	168	09/16/2020
87019VB22	11996	SWEDISH BANK NY		01/31/2020	50,000,000.00	50,092,500.00	50,000,000.00	1.710	1.734	149	08/28/2020
87019VB30	12003	SWEDISH BANK NY		01/31/2020	50,000,000.00	50,072,000.00	50,000,000.00	1.690	1.713	121	07/31/2020
89114N3H6	11873	Toronto Dominion Bank		10/18/2019	50,000,000.00	50,047,500.00	50,000,000.00	1.910	1.937	58	05/29/2020
89114NAM7	11908	Toronto Dominion Bank		11/14/2019	50,000,000.00	50,034,500.00	50,000,000.00	1.880	1.906	42	05/13/2020
89114NFU4	11980	Toronto Dominion Bank		01/22/2020	50,000,000.00	50,052,000.00	50,000,000.00	1.720	1.744	126	08/05/2020
<b>Subtotal and Average</b>			<b>833,870,967.74</b>		<b>750,000,000.00</b>	<b>751,082,000.00</b>	<b>750,000,000.00</b>		<b>1.782</b>	<b>118</b>	
<b>Corporate Notes</b>											
037833BD1	10648	Apple Inc.		05/13/2015	5,000,000.00	5,000,950.00	4,992,250.00	2.000	2.033	35	05/06/2020
037833CC2	11060	Apple Inc.		08/04/2016	5,000,000.00	5,030,850.00	4,993,050.00	1.550	1.579	490	08/04/2021
037833DM9	11851	Apple Inc.		09/11/2019	3,000,000.00	3,054,270.00	2,993,160.00	1.800	1.848	1,624	09/11/2024
037833DL1	11852	Apple Inc.		09/11/2019	1,000,000.00	1,017,350.00	999,830.00	1.700	1.706	893	09/11/2022
037833DM9	11943	Apple Inc.		12/12/2019	9,000,000.00	9,162,810.00	8,918,370.00	1.800	2.001	1,624	09/11/2024
037833BS8	12053	Apple Inc.		03/20/2020	6,861,000.00	6,930,158.88	6,884,241.64	2.250	2.063	328	02/23/2021
037833DJ6	12055	Apple Inc.		03/20/2020	9,875,000.00	9,914,006.25	9,887,596.11	2.000	2.906	226	11/13/2020
0258M0DT3	11686	American Express Credit		03/29/2019	15,000,000.00	14,999,400.00	14,961,450.00	2.375	2.600	55	05/26/2020
0258M0EB1	12031	American Express Credit		03/12/2020	11,137,000.00	11,166,290.31	11,328,639.93	2.250	1.432	399	05/05/2021
06051GGS2	11882	Bank of America Corp.		10/29/2019	7,000,000.00	6,989,640.00	7,023,384.67	2.328	2.246	548	10/01/2021
14913Q3A5	11839	Caterpillar Inc.		09/06/2019	6,000,000.00	5,973,300.00	5,991,660.00	1.900	1.948	888	09/06/2022

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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
<b>Corporate Notes</b>											
14913Q3C1	11971	Caterpillar Inc.		01/13/2020	15,000,000.00	14,949,000.00	14,993,100.00	1.950	1.967	961	11/18/2022
14913Q3C1	12032	Caterpillar Inc.		03/12/2020	5,000,000.00	4,983,000.00	5,087,579.17	1.950	1.404	961	11/18/2022
14913Q2N8	12040	Caterpillar Inc.		03/17/2020	4,515,000.00	4,597,805.10	4,601,123.63	3.150	1.890	524	09/07/2021
17275RBD3	11575	CISCO SYSTEMS		10/11/2018	10,000,000.00	10,044,700.00	9,779,300.00	2.200	3.180	333	02/28/2021
17275RAX0	11710	CISCO SYSTEMS		04/11/2019	10,000,000.00	10,017,900.00	9,987,100.00	2.450	2.560	75	06/15/2020
17275RBJ0	11782	CISCO SYSTEMS		06/27/2019	9,000,000.00	9,061,200.00	8,967,870.00	1.850	2.014	537	09/20/2021
17275RBJ0	12054	CISCO SYSTEMS		03/20/2020	2,455,000.00	2,471,694.00	2,436,170.15	1.850	2.374	537	09/20/2021
17275RBD3	12070	CISCO SYSTEMS		03/25/2020	16,501,000.00	16,574,759.47	16,281,536.70	2.200	3.855	333	02/28/2021
17325FAY4	11883	Citibank		10/29/2019	10,000,000.00	10,069,800.00	10,118,600.00	2.844	2.369	779	05/20/2022
17325FAE8	12076	Citibank		03/30/2020	13,994,000.00	13,967,411.40	14,070,939.01	2.100	2.487	72	06/12/2020
24422ETB5	12059	John Deere		03/20/2020	9,707,000.00	9,682,926.64	9,684,698.17	2.450	3.070	163	09/11/2020
25468PDU7	11292	WALT DISNEY		06/06/2017	5,000,000.00	4,997,050.00	4,994,200.00	1.800	1.840	65	06/05/2020
25468PDU7	11293	WALT DISNEY		06/06/2017	13,000,000.00	12,992,330.00	12,984,920.00	1.800	1.840	65	06/05/2020
254687FN1	12066	WALT DISNEY		03/23/2020	5,000,000.00	5,447,800.00	4,997,254.44	3.350	3.360	1,818	03/24/2025
254687FJ0	12075	WALT DISNEY		03/27/2020	5,000,000.00	5,026,300.00	4,960,158.33	1.650	2.038	883	09/01/2022
437076BL5	12056	Home Depot		03/20/2020	4,217,000.00	4,223,789.37	4,245,945.02	2.000	2.249	365	04/01/2021
437076BL5	12077	Home Depot		03/30/2020	1,546,000.00	1,548,489.06	1,560,446.51	2.000	2.061	365	04/01/2021
02665WDF5	11914	American Honda		11/21/2019	10,000,000.00	9,855,200.00	9,996,600.00	1.950	1.966	779	05/20/2022
02665WCA7	12028	American Honda		03/12/2020	5,000,000.00	4,946,500.00	5,195,388.89	2.600	1.427	959	11/16/2022
02665WDH1	12029	American Honda		03/12/2020	3,000,000.00	2,925,660.00	3,051,775.00	1.950	1.498	1,134	05/10/2023
02665WDH1	12030	American Honda		03/12/2020	5,500,000.00	5,363,710.00	5,596,295.83	1.950	1.490	1,134	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	772	05/13/2022
459200JX0	11891	IBM Corp.		10/31/2019	10,000,000.00	10,340,316.67	10,340,316.67	2.850	2.000	772	05/13/2022
459200JX0	11931	IBM Corp.		11/27/2019	3,650,000.00	3,730,293.92	3,730,293.92	2.850	1.976	772	05/13/2022
44932HAK95	12050	IBM Corp.		03/20/2020	2,437,000.00	2,464,684.32	2,469,245.57	3.450	3.039	243	11/30/2020
458140BP4	12069	Intel Corp		03/25/2020	10,000,000.00	10,910,000.00	9,984,500.00	3.400	3.434	1,819	03/25/2025
478160BS2	10927	Johnson & Johnson		03/01/2016	2,000,000.00	2,007,580.00	2,000,000.00	1.650	1.650	334	03/01/2021
478160CD4	11226	Johnson & Johnson		03/03/2017	11,000,000.00	11,396,440.00	10,970,080.00	2.250	2.308	701	03/03/2022
478160CH5	12046	Johnson & Johnson		03/19/2020	25,000,000.00	25,262,000.00	25,174,687.50	1.950	1.948	223	11/10/2020
46625HNX4	11687	J.P. Morgan		03/29/2019	25,000,000.00	25,000,250.00	24,975,000.00	2.550	2.614	211	10/29/2020
191216BT6	12058	Coca Cola		03/20/2020	15,000,000.00	15,007,650.00	15,007,018.75	1.875	3.051	209	10/27/2020
191216CN8	12068	Coca Cola		03/25/2020	10,000,000.00	10,713,500.00	9,991,692.99	2.950	2.968	1,819	03/25/2025
57636QAF1	11737	Mastercard Inc.		04/25/2019	10,000,000.00	10,059,400.00	9,856,500.00	2.000	2.580	599	11/21/2021
57636QAF1	11781	Mastercard Inc.		06/27/2019	20,000,000.00	20,118,800.00	19,982,600.00	2.000	2.037	599	11/21/2021
88579YBA8	11567	3M Corp		09/14/2018	4,000,000.00	4,095,000.00	3,991,800.00	3.000	3.072	531	09/14/2021
88579YAF8	12036	3M Corp		03/16/2020	3,500,000.00	3,507,105.00	3,540,367.06	2.000	1.681	816	06/26/2022

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<b>Corporate Notes</b>											
88579YBL4	12078	3M Corp		03/30/2020	4,761,000.00	4,780,520.10	4,738,176.30	1.750	2.003	1,049	02/14/2023
594918BG8	10819	Mircosoft Inc.		11/03/2015	2,000,000.00	2,004,400.00	1,998,400.00	2.000	2.017	216	11/03/2020
594918BP8	11063	Mircosoft Inc.		08/08/2016	2,000,000.00	2,013,920.00	1,997,900.00	1.550	1.572	494	08/08/2021
594918BP8	11065	Mircosoft Inc.		08/08/2016	7,000,000.00	7,048,720.00	6,992,650.00	1.550	1.572	494	08/08/2021
594918BQ6	11783	Mircosoft Inc.		06/27/2019	4,157,000.00	4,298,587.42	4,160,450.31	2.000	1.979	1,224	08/08/2023
594918AQ7	11836	Mircosoft Inc.		08/30/2019	15,150,000.00	15,720,549.00	15,376,644.00	2.125	1.644	958	11/15/2022
654106AH6	12074	Nike Inc.		03/27/2020	3,000,000.00	3,117,420.00	2,995,920.00	2.400	2.429	1,821	03/27/2025
68389XBK0	12041	Oracle Corp.		03/17/2020	5,000,000.00	5,014,750.00	5,018,727.78	1.900	1.652	532	09/15/2021
68389XBK0	12048	Oracle Corp.		03/19/2020	10,463,000.00	10,493,865.85	10,401,907.71	1.900	2.316	532	09/15/2021
69371RQ66	12006	PACCAR Financial Corp.		02/06/2020	10,000,000.00	9,475,200.00	9,991,900.00	1.800	1.817	1,772	02/06/2025
713448DX3	11333	Pepsi Inc.		10/10/2017	9,000,000.00	9,018,990.00	8,998,200.00	2.000	2.006	379	04/15/2021
713448EQ7	12045	Pepsi Inc.		03/19/2020	2,500,000.00	2,595,800.00	2,498,236.67	2.250	2.265	1,813	03/19/2025
713448EQ7	12047	Pepsi Inc.		03/19/2020	5,000,000.00	5,191,600.00	4,996,450.00	2.250	2.265	1,813	03/19/2025
713448EQ7	12051	Pepsi Inc.		03/20/2020	5,000,000.00	5,191,600.00	4,991,962.50	2.250	2.286	1,813	03/19/2025
717081DZ3	11871	PFIZER		10/16/2019	14,025,000.00	14,066,514.00	14,131,590.00	2.200	1.840	623	12/15/2021
742718EQ8	11126	Proctor & Gamble		11/03/2016	5,000,000.00	5,046,750.00	4,989,750.00	1.700	1.743	581	11/03/2021
742718FF1	12071	Proctor & Gamble		03/25/2020	3,000,000.00	3,152,220.00	2,995,231.75	2.450	2.484	1,819	03/25/2025
69353REW4	11826	PNC Bank NA		08/26/2019	3,150,000.00	3,151,039.50	3,153,811.50	2.150	2.075	393	04/29/2021
69353RFE3	11854	PNC Bank NA		09/16/2019	13,216,000.00	13,161,814.40	13,314,327.04	2.450	2.180	848	07/28/2022
69349LAG3	11909	PNC Bank NA		11/15/2019	15,000,000.00	15,155,100.00	15,265,950.00	2.700	2.116	944	11/01/2022
89236TEC5	11916	TOYOTA MOTOR CREDIT CORP		11/22/2019	5,000,000.00	4,973,600.00	5,039,950.00	2.150	1.855	890	09/08/2022
89236TEC5	11917	TOYOTA MOTOR CREDIT CORP		11/22/2019	15,000,000.00	14,920,800.00	15,122,250.00	2.150	1.849	890	09/08/2022
89233P5T9	12072	TOYOTA MOTOR CREDIT CORP		03/26/2020	2,000,000.00	2,022,180.00	1,993,646.67	3.300	3.878	651	01/12/2022
07330NAJ4	11944	Truist Bank		12/13/2019	15,000,000.00	15,040,650.00	15,237,885.00	2.850	2.053	365	04/01/2021
89788JAB5	12026	Truist Bank		03/09/2020	10,000,000.00	9,768,200.00	9,993,000.00	1.250	1.274	1,072	03/09/2023
90331HPF4	11935	US BANK		12/09/2019	20,000,000.00	20,037,800.00	19,983,200.00	1.950	1.978	1,013	01/09/2023
92826CAB8	11709	VISA Inc.		04/11/2019	10,000,000.00	9,948,500.00	9,948,500.00	2.200	2.515	257	12/14/2020
92826CAB81	12052	VISA Inc.		03/20/2020	10,000,000.00	10,024,766.67	10,024,766.67	2.200	2.667	257	12/14/2020
95000U2B8	11896	Wells Fargo Bank		11/07/2019	15,000,000.00	15,048,600.00	15,173,250.00	2.625	2.183	842	07/22/2022
94988J5N3	11913	Wells Fargo Bank		11/21/2019	13,000,000.00	13,056,680.00	13,108,550.00	2.600	1.862	289	01/15/2021
931142DU4	11342	Walmart		10/20/2017	5,000,000.00	5,129,450.00	4,999,600.00	2.350	2.351	988	12/15/2022
931142EA7	11344	Walmart		10/20/2017	5,000,000.00	5,013,500.00	4,992,750.00	1.900	1.947	258	12/15/2020
931142EJ8	11535	Walmart		06/27/2018	3,000,000.00	3,065,340.00	2,999,850.00	3.125	3.127	448	06/23/2021
931142EK5	11536	Walmart		06/27/2018	2,000,000.00	2,121,100.00	1,999,460.00	3.400	3.406	1,181	06/26/2023
931142EG4	11537	Walmart		06/27/2018	2,000,000.00	2,001,960.00	1,999,380.00	2.850	2.866	83	06/23/2020

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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
<b>Subtotal and Average</b>			<b>526,551,801.29</b>		<b>670,991,000.00</b>	<b>676,285,511.11</b>	<b>673,016,913.34</b>		<b>2.231</b>	<b>663</b>	
<b>Washington Supranational Obligation</b>											
45818WCS3	11932	INTERAMER DEV		12/03/2019	10,000,000.00	10,563,900.00	9,999,500.00	1.700	1.719	1,689	11/15/2024
45818WCS3	11950	INTERAMER DEV		12/16/2019	25,000,000.00	26,409,750.00	24,927,597.22	1.700	1.793	1,689	11/15/2024
45905UQ49	11356	International Bank Recon & D		10/26/2017	25,000,000.00	25,152,500.00	25,000,000.00	1.800	1.800	121	07/31/2020
45905UQ80	11464	International Bank Recon & D		03/27/2018	10,000,000.00	10,096,100.00	9,839,000.00	1.950	2.292	222	11/09/2020
45905UQ80	11538	International Bank Recon & D		06/28/2018	10,000,000.00	10,096,100.00	9,826,900.00	1.950	2.710	222	11/09/2020
459058GH0	11544	International Bank Recon & D		07/25/2018	10,000,000.00	10,287,700.00	9,976,600.00	2.750	2.832	478	07/23/2021
45905UQ80	11555	International Bank Recon & D		08/30/2018	10,000,000.00	10,096,100.00	9,813,622.60	1.950	2.832	222	11/09/2020
459058HLO	11893	International Bank Recon & D		11/06/2019	10,000,000.00	10,014,600.00	10,000,000.00	2.250	2.250	1,680	11/06/2024
459058HP1	11912	International Bank Recon & D		11/20/2019	20,000,000.00	20,154,000.00	19,995,972.22	2.050	2.063	1,687	11/13/2024
459058HP1	11930	International Bank Recon & D		11/27/2019	20,000,000.00	20,154,000.00	20,003,944.44	2.050	2.063	1,687	11/13/2024
45905U5U4	11981	International Bank Recon & D		01/27/2020	10,000,000.00	10,089,200.00	10,000,000.00	1.750	1.750	1,031	01/27/2023
45905U5U4	11982	International Bank Recon & D		01/27/2020	15,000,000.00	15,133,800.00	15,000,000.00	1.750	1.750	1,031	01/27/2023
45950VNP7	11974	IFCDN		01/17/2020	25,000,000.00	26,442,500.00	24,961,916.67	1.680	1.719	1,745	01/10/2025
<b>Subtotal and Average</b>			<b>199,345,053.15</b>		<b>200,000,000.00</b>	<b>204,690,250.00</b>	<b>199,345,053.15</b>		<b>2.026</b>	<b>1,138</b>	
<b>Commercial Paper Disc. -Amortizing</b>											
46640PGX5	11993	J.P. Morgan		01/30/2020	50,000,000.00	49,808,500.00	49,573,000.00		1.737	121	07/31/2020
46640PGX5	12021	J.P. Morgan		02/21/2020	50,000,000.00	49,808,500.00	49,639,986.11	1.610	1.644	121	07/31/2020
89233GD11	11887	TOYOTA MOTOR CREDIT CORP		10/30/2019	50,000,000.00	50,000,000.00	49,591,472.22	1.910	1.952	0	04/01/2020
89233GGX8	12022	TOYOTA MOTOR CREDIT CORP		02/21/2020	50,000,000.00	49,808,500.00	49,637,750.00	1.620	1.654	121	07/31/2020
89233GGN0	12033	TOYOTA MOTOR CREDIT CORP		03/12/2020	50,000,000.00	49,785,500.00	49,778,166.67	1.210	1.232	112	07/22/2020
89233GG83	12037	TOYOTA MOTOR CREDIT CORP		03/16/2020	50,000,000.00	49,812,000.00	49,778,333.33	1.400	1.426	98	07/08/2020
89233GG18	12073	TOYOTA MOTOR CREDIT CORP		03/26/2020	50,000,000.00	49,825,500.00	49,657,805.56	2.540	2.593	91	07/01/2020
<b>Subtotal and Average</b>			<b>345,843,032.26</b>		<b>350,000,000.00</b>	<b>348,848,500.00</b>	<b>347,656,513.89</b>		<b>1.748</b>	<b>95</b>	
<b>Agency Bullets (Aaa/AA+)</b>											
3132X0Q53	11469	FARMER MAC		03/29/2018	10,000,000.00	10,237,500.00	9,995,100.00	2.600	2.617	362	03/29/2021
3132X0U25	11486	FARMER MAC		04/19/2018	30,000,000.00	31,816,500.00	29,982,000.00	2.800	2.813	1,113	04/19/2023
3132X0U25	11487	FARMER MAC		04/19/2018	40,000,000.00	42,422,000.00	39,976,000.00	2.800	2.813	1,113	04/19/2023
3132X0U25	11488	FARMER MAC		04/19/2018	30,000,000.00	31,816,500.00	29,982,000.00	2.800	2.813	1,113	04/19/2023
31422BEV8	11731	FARMER MAC		04/22/2019	50,000,000.00	51,416,000.00	50,000,000.00	2.485	2.485	551	10/04/2021
31422BEX4	11736	FARMER MAC		04/24/2019	50,000,000.00	52,183,000.00	50,000,000.00	2.475	2.475	916	10/04/2022
31422BFL9	11755	FARMER MAC		05/10/2019	25,000,000.00	26,409,000.00	25,000,000.00	2.400	2.400	1,430	03/01/2024
31422BFK1	11756	FARMER MAC		05/10/2019	25,000,000.00	26,438,500.00	25,000,000.00	2.400	2.400	1,491	05/01/2024

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<b>Agency Bullets (Aaa/AA+)</b>											
31422BJB7	11793	FARMER MAC		07/22/2019	25,000,000.00	25,980,250.00	25,000,000.00	1.970	1.970	1,371	01/02/2024
31422BPC8	11911	FARMER MAC		11/20/2019	20,000,000.00	20,595,400.00	20,000,000.00	1.720	1.720	1,328	11/20/2023
31422BQK9	11955	FARMER MAC		12/20/2019	25,000,000.00	25,726,500.00	24,988,750.00	1.690	1.700	1,633	09/20/2024
31422BQW3	11956	FARMER MAC		12/20/2019	40,000,000.00	41,206,400.00	40,000,000.00	1.740	1.740	1,279	10/02/2023
3133EHHB2	11265	Federal Farm Credit Bank		04/27/2017	5,000,000.00	5,004,050.00	4,986,500.00	1.450	1.542	26	04/27/2020
3133EHW58	11374	Federal Farm Credit Bank		11/27/2017	10,000,000.00	10,108,300.00	9,997,100.00	1.900	1.910	240	11/27/2020
3133EJKY4	11475	Federal Farm Credit Bank		04/13/2018	10,000,000.00	10,007,100.00	9,995,500.00	2.375	2.398	12	04/13/2020
3133EJKY4	11476	Federal Farm Credit Bank		04/13/2018	10,000,000.00	10,007,100.00	9,994,180.00	2.375	2.405	12	04/13/2020
3133EJLZ0	11493	Federal Farm Credit Bank		04/23/2018	10,000,000.00	10,235,000.00	9,985,900.00	2.625	2.674	387	04/23/2021
3133EKQU3	11778	Federal Farm Credit Bank		06/21/2019	30,000,000.00	31,650,600.00	29,984,700.00	1.950	1.961	1,534	06/13/2024
3133EKTV8	11784	Federal Farm Credit Bank		07/02/2019	12,000,000.00	12,642,120.00	11,998,320.00	1.900	1.903	1,552	07/01/2024
3133EKUA2	11785	Federal Farm Credit Bank		07/02/2019	15,000,000.00	15,447,600.00	14,989,800.00	1.850	1.870	1,036	02/01/2023
3133EKYJ9	11807	Federal Farm Credit Bank		08/08/2019	15,000,000.00	15,438,450.00	15,111,300.00	1.850	1.595	856	08/05/2022
3133EKZK5	11812	Federal Farm Credit Bank		08/14/2019	20,000,000.00	20,697,400.00	19,992,000.00	1.600	1.610	1,230	08/14/2023
3133EKA63	11814	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,420,800.00	9,982,800.00	1.600	1.636	1,598	08/16/2024
3133EKM45	11845	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,216,500.00	9,989,100.00	1.500	1.537	888	09/06/2022
3133EKP67	11855	Federal Farm Credit Bank		09/17/2019	10,000,000.00	10,179,600.00	9,981,600.00	1.625	1.719	534	09/17/2021
3133ELDK7	11945	Federal Farm Credit Bank		12/16/2019	35,000,000.00	35,801,850.00	34,998,145.70	1.630	1.632	805	06/15/2022
3133ELDK7	11946	Federal Farm Credit Bank		12/16/2019	10,000,000.00	10,229,100.00	9,999,470.20	1.630	1.632	805	06/15/2022
3133ELDK7	11947	Federal Farm Credit Bank		12/16/2019	30,000,000.00	30,687,300.00	29,998,410.60	1.630	1.632	805	06/15/2022
3133ELKN3	12001	Federal Farm Credit Bank		01/31/2020	25,000,000.00	25,469,000.00	25,068,229.17	1.550	1.417	667	01/28/2022
3133ELHR8	12002	Federal Farm Credit Bank		01/31/2020	25,000,000.00	25,511,500.00	25,095,861.11	1.600	1.425	660	01/21/2022
3130A7CV5	10911	Federal Home Loan Bank		02/18/2016	5,000,000.00	5,045,200.00	4,979,800.00	1.375	1.459	323	02/18/2021
3130A7CV5	10912	Federal Home Loan Bank		02/18/2016	15,000,000.00	15,135,600.00	14,939,400.00	1.375	1.459	323	02/18/2021
3130AABG2	11148	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,119,400.00	4,980,100.00	1.875	1.959	607	11/29/2021
3130AABG2	11149	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,119,400.00	4,980,100.00	1.875	1.959	607	11/29/2021
3130AABG2	11150	Federal Home Loan Bank		11/30/2016	5,000,000.00	5,119,400.00	4,980,100.00	1.875	1.959	607	11/29/2021
3130AB3F1	11246	Federal Home Loan Bank		04/13/2017	15,000,000.00	15,006,300.00	15,000,000.00	1.600	1.600	12	04/13/2020
3130ACE26	11312	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,054,200.00	9,967,900.00	1.375	1.483	180	09/28/2020
3130ACE26	11313	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,054,200.00	9,967,900.00	1.375	1.483	180	09/28/2020
3130ACE26	11314	Federal Home Loan Bank		09/08/2017	10,000,000.00	10,054,200.00	9,967,900.00	1.375	1.483	180	09/28/2020
3130AECJ7	11512	Federal Home Loan Bank		05/21/2018	15,000,000.00	15,053,400.00	14,994,600.00	2.625	2.643	57	05/28/2020
3130AEWA4	11564	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,172,500.00	14,967,750.00	2.625	2.733	183	10/01/2020
3130AEWA4	11565	Federal Home Loan Bank		09/07/2018	15,000,000.00	15,172,500.00	14,967,750.00	2.625	2.733	183	10/01/2020
3130AF5B9	11576	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,400,900.00	9,993,500.00	3.000	3.023	559	10/12/2021
3130AF5B9	11577	Federal Home Loan Bank		10/12/2018	10,000,000.00	10,400,900.00	9,993,500.00	3.000	3.023	559	10/12/2021

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**Alameda County Investment Pool  
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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
<b>Agency Bullets (Aaa/AA+)</b>											
3130AGLD5	11786	Federal Home Loan Bank		07/03/2019	15,000,000.00	15,279,900.00	15,014,070.00	1.875	1.827	462	07/07/2021
3130AGWK7	11815	Federal Home Loan Bank		08/16/2019	12,000,000.00	12,508,440.00	11,971,800.00	1.500	2.136	1,597	08/15/2024
3130AGWK7	11816	Federal Home Loan Bank		08/16/2019	20,000,000.00	20,847,400.00	19,953,000.00	1.500	1.549	1,597	08/15/2024
3130AGWK7	11817	Federal Home Loan Bank		08/16/2019	20,000,000.00	20,847,400.00	19,953,000.00	1.500	1.549	1,597	08/15/2024
313380GJ0	11888	Federal Home Loan Bank		10/30/2019	25,000,000.00	25,895,250.00	25,216,250.00	2.000	1.688	891	09/09/2022
313380GJ0	11889	Federal Home Loan Bank		10/30/2019	14,710,000.00	15,236,765.10	14,838,271.20	2.000	1.686	891	09/09/2022
3130AHJY0	11900	Federal Home Loan Bank		11/08/2019	20,000,000.00	20,390,600.00	19,965,800.00	1.625	1.711	597	11/19/2021
3130AHJY0	11901	Federal Home Loan Bank		11/08/2019	30,000,000.00	30,585,900.00	29,948,700.00	1.625	1.711	597	11/19/2021
3130AHSR5	11958	Federal Home Loan Bank		12/20/2019	15,000,000.00	15,318,600.00	14,983,800.00	1.625	1.680	628	12/20/2021
3130AHSR5	11959	Federal Home Loan Bank		12/20/2019	15,000,000.00	15,318,600.00	14,983,800.00	1.625	1.680	628	12/20/2021
3130AHSR5	11960	Federal Home Loan Bank		12/20/2019	9,000,000.00	9,191,160.00	8,990,280.00	1.625	1.680	628	12/20/2021
3130AJ7E3	12020	Federal Home Loan Bank		02/21/2020	14,000,000.00	14,376,040.00	13,974,240.00	1.375	1.438	1,052	02/17/2023
3130AJ7E3	12023	Federal Home Loan Bank		02/21/2020	15,000,000.00	15,402,900.00	14,972,400.00	1.375	1.438	1,052	02/17/2023
3137EAEC9	11066	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	10,102,700.00	9,949,200.00	1.125	1.230	498	08/12/2021
3137EAEF2	11252	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	10,004,800.00	9,965,800.00	1.375	1.492	19	04/20/2020
3137EAEF2	11253	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	10,004,800.00	9,965,800.00	1.375	1.492	19	04/20/2020
3137EAEF2	11254	Federal Home Loan Mtg Corp		04/20/2017	10,000,000.00	10,004,800.00	9,965,800.00	1.375	1.492	19	04/20/2020
3137EA EK1	11367	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,104,200.00	9,990,400.00	1.875	1.908	230	11/17/2020
3137EA EK1	11368	Federal Home Loan Mtg Corp		11/15/2017	10,000,000.00	10,104,200.00	9,990,400.00	1.875	1.908	230	11/17/2020
3137EAEL9	11446	Federal Home Loan Mtg Corp		02/16/2018	10,000,000.00	10,167,400.00	9,973,600.00	2.375	2.467	321	02/16/2021
3137EAEM7	11489	Federal Home Loan Mtg Corp		04/19/2018	15,000,000.00	15,019,500.00	14,996,700.00	2.500	2.511	22	04/23/2020
3137EAEM7	11490	Federal Home Loan Mtg Corp		04/19/2018	15,000,000.00	15,019,500.00	14,996,700.00	2.500	2.511	22	04/23/2020
3137EAEN5	11520	Federal Home Loan Mtg Corp		06/11/2018	15,000,000.00	16,069,800.00	14,918,400.00	2.750	2.867	1,174	06/19/2023
3137EAEP0	12014	Federal Home Loan Mtg Corp		02/14/2020	15,000,000.00	15,652,350.00	14,988,450.00	1.500	1.516	1,778	02/12/2025
3137EAEP0	12015	Federal Home Loan Mtg Corp		02/14/2020	10,000,000.00	10,434,900.00	9,992,300.00	1.500	1.516	1,778	02/12/2025
3135G0S38	11184	Federal National Mtg Assn		01/09/2017	15,000,000.00	15,429,750.00	14,973,150.00	2.000	2.038	644	01/05/2022
3135G0T60	11309	Federal National Mtg Assn		08/01/2017	10,000,000.00	10,043,400.00	9,969,700.00	1.500	1.604	120	07/30/2020
3135G0T60	11310	Federal National Mtg Assn		08/01/2017	10,000,000.00	10,043,400.00	9,969,700.00	1.500	1.604	120	07/30/2020
3135G0T78	11331	Federal National Mtg Assn		10/06/2017	15,000,000.00	15,541,800.00	14,990,100.00	2.000	2.014	917	10/05/2022
3135G0T78	11332	Federal National Mtg Assn		10/06/2017	10,000,000.00	10,361,200.00	9,993,400.00	2.000	2.014	917	10/05/2022
3135G0U27	11479	Federal National Mtg Assn		04/13/2018	10,000,000.00	10,222,800.00	9,985,100.00	2.500	2.552	377	04/13/2021
3135G0U43	11568	Federal National Mtg Assn		09/14/2018	20,000,000.00	21,560,000.00	19,918,000.00	2.875	2.964	1,259	09/12/2023
3135G0U84	11588	Federal National Mtg Assn		11/01/2018	10,000,000.00	10,150,900.00	9,994,200.00	2.875	2.905	212	10/30/2020
3135G0U92	11644	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,386,900.00	9,992,800.00	2.625	2.650	650	01/11/2022
3135G0U92	11645	Federal National Mtg Assn		01/11/2019	10,000,000.00	10,386,900.00	9,992,800.00	2.625	2.650	650	01/11/2022
3135G0V34	11657	Federal National Mtg Assn		02/08/2019	20,000,000.00	21,513,400.00	19,925,600.00	2.500	2.580	1,405	02/05/2024

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**Alameda County Investment Pool  
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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
<b>Agency Bullets (Aaa/AA+)</b>											
3135G0V34	11658	Federal National Mtg Assn		02/08/2019	20,000,000.00	21,513,400.00	19,925,600.00	2.500	2.580	1,405	02/05/2024
3135G0V59	11718	Federal National Mtg Assn		04/12/2019	15,000,000.00	15,551,700.00	14,950,800.00	2.250	2.364	741	04/12/2022
3135G0V59	11719	Federal National Mtg Assn		04/12/2019	30,000,000.00	31,103,400.00	29,870,400.00	2.250	2.400	741	04/12/2022
3135G0V75	11788	Federal National Mtg Assn		07/08/2019	20,000,000.00	20,918,800.00	19,924,200.00	1.750	1.830	1,553	07/02/2024
3135G0W33	11840	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,482,000.00	19,930,400.00	1.375	1.494	888	09/06/2022
3135G0W33	11841	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,482,000.00	19,930,400.00	1.375	1.494	888	09/06/2022
3135G0W33	11842	Federal National Mtg Assn		09/06/2019	20,000,000.00	20,482,000.00	19,930,400.00	1.375	1.494	888	09/06/2022
3135G0W66	11872	Federal National Mtg Assn		10/18/2019	20,000,000.00	20,936,800.00	19,965,800.00	1.625	1.661	1,658	10/15/2024
3135G0W66	11875	Federal National Mtg Assn		10/18/2019	25,000,000.00	26,171,000.00	24,957,250.00	1.625	1.661	1,658	10/15/2024
3135G0W66	11876	Federal National Mtg Assn		10/18/2019	25,000,000.00	26,171,000.00	24,957,250.00	1.625	1.661	1,658	10/15/2024
3135G0W66	11918	Federal National Mtg Assn		11/22/2019	25,000,000.00	26,171,000.00	24,977,883.06	1.625	1.677	1,658	10/15/2024
3135G0X24	11969	Federal National Mtg Assn		01/10/2020	20,000,000.00	20,993,800.00	19,936,200.00	1.625	1.692	1,742	01/07/2025
3135G0X24	11970	Federal National Mtg Assn		01/10/2020	20,000,000.00	20,993,800.00	19,936,200.00	1.625	1.692	1,742	01/07/2025
<b>Subtotal and Average</b>			<b>1,634,952,999.53</b>		<b>1,591,710,000.00</b>	<b>1,644,408,075.10</b>	<b>1,590,109,361.04</b>	<b>2.000</b>	<b>922</b>		
<b>Federal Agency Disc. -Amortizing</b>											
313384WN5	11995	Federal Home Loan Bk Disc Note		01/30/2020	20,000,000.00	19,998,600.00	19,914,794.44		1.616	36	05/07/2020
<b>Subtotal and Average</b>			<b>19,914,794.44</b>		<b>20,000,000.00</b>	<b>19,998,600.00</b>	<b>19,914,794.44</b>		<b>1.616</b>	<b>36</b>	
<b>Treasury Notes and Bonds</b>											
912828VV9	11702	U.S. Treasury		04/09/2019	50,000,000.00	50,416,000.00	49,818,359.40	2.125	2.391	152	08/31/2020
912828F21	11712	U.S. Treasury		04/11/2019	50,000,000.00	51,445,500.00	49,771,484.39	2.125	2.316	547	09/30/2021
912828D1	11744	U.S. Treasury		04/29/2019	50,000,000.00	51,824,000.00	48,093,750.00	1.375	2.304	1,247	08/31/2023
912828S92	11791	U.S. Treasury		07/16/2019	50,000,000.00	51,553,000.00	48,804,687.50	1.250	1.867	1,216	07/31/2023
912828S8	11808	U.S. Treasury		08/13/2019	50,000,000.00	51,640,500.00	50,044,921.90	1.625	1.595	882	08/31/2022
912828D1	11832	U.S. Treasury		08/28/2019	50,000,000.00	51,824,000.00	49,966,796.88	1.375	1.392	1,247	08/31/2023
912828S92	11843	U.S. Treasury		09/06/2019	50,000,000.00	51,553,000.00	49,636,718.75	1.250	1.442	1,216	07/31/2023
912828YC8	11844	U.S. Treasury		09/06/2019	50,000,000.00	50,931,500.00	49,974,609.38	1.500	1.526	517	08/31/2021
912828VB3	11862	U.S. Treasury		09/26/2019	50,000,000.00	52,254,000.00	50,253,906.25	1.750	1.605	1,139	05/15/2023
912828YH7	11879	U.S. Treasury		10/25/2019	50,000,000.00	52,539,000.00	49,654,296.90	1.500	1.593	1,643	09/30/2024
912828XM7	11880	U.S. Treasury		10/25/2019	50,000,000.00	50,250,000.00	49,994,140.65	1.625	1.639	121	07/31/2020
912828Y87	11919	U.S. Treasury		11/22/2019	50,000,000.00	53,000,000.00	50,298,828.15	1.750	1.617	1,582	07/31/2024
912828Y87	11936	U.S. Treasury		12/10/2019	50,000,000.00	53,000,000.00	50,134,765.65	1.750	1.689	1,582	07/31/2024
912828S27	11951	U.S. Treasury		12/16/2019	50,000,000.00	50,636,500.00	49,587,890.63	1.125	1.669	455	06/30/2021
9128287A2	11997	U.S. Treasury		01/31/2020	50,000,000.00	50,937,500.00	50,190,290.18	1.625	1.451	455	06/30/2021

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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
<b>Treasury Notes and Bonds</b>											
912828G53	11998	U.S. Treasury		01/31/2020	50,000,000.00	51,394,500.00	50,596,311.48	1.875	1.389	608	11/30/2021
912828YJ3	11999	U.S. Treasury		01/31/2020	50,000,000.00	50,974,500.00	50,070,312.50	1.500	1.414	547	09/30/2021
9128282F6	12000	U.S. Treasury		01/31/2020	50,000,000.00	50,664,000.00	49,769,531.25	1.125	1.421	517	08/31/2021
<b>Subtotal and Average</b>			<b>897,009,636.91</b>		<b>900,000,000.00</b>	<b>926,837,500.00</b>	<b>896,661,601.84</b>		<b>1.683</b>	<b>870</b>	
<b>Agency Callables (Aaa/AA+)</b>											
31422BEK2	11699	FARMER MAC		04/09/2019	12,000,000.00	12,005,640.00	11,988,000.00	2.760	2.782	1,469	04/09/2024
31422BEK2	11700	FARMER MAC		04/09/2019	6,000,000.00	6,002,820.00	5,985,000.00	2.760	2.814	1,469	04/09/2024
31422BRL6	11965	FARMER MAC		12/27/2019	25,000,000.00	25,566,000.00	25,000,000.00	1.900	1.900	1,731	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	351	03/18/2021
3133EKF27	11827	Federal Farm Credit Bank		08/26/2019	20,000,000.00	20,098,400.00	20,000,000.00	1.850	1.850	877	08/26/2022
3133ELGX6	11975	Federal Farm Credit Bank		01/17/2020	15,000,000.00	15,133,500.00	14,998,133.33	1.580	1.595	652	01/13/2022
3133ELMD3	12008	Federal Farm Credit Bank		02/10/2020	10,000,000.00	10,068,700.00	10,000,000.00	1.600	1.600	1,045	02/10/2023
3130A8ZA4	11068	Federal Home Loan Bank		08/22/2016	22,200,000.00	22,202,220.00	22,200,000.00	1.230	1.230	51	05/22/2020
3130ACN83	11358	Federal Home Loan Bank		10/30/2017	15,000,000.00	15,024,900.00	15,000,000.00	1.700	1.700	44	05/15/2020
3130ACN83	11396	Federal Home Loan Bank		12/13/2017	10,000,000.00	10,016,600.00	9,952,000.00	1.700	1.903	44	05/15/2020
3130ACN83	11406	Federal Home Loan Bank		12/21/2017	15,000,000.00	15,024,900.00	14,896,500.00	1.700	1.995	44	05/15/2020
3130ACN83	11408	Federal Home Loan Bank		12/26/2017	20,000,000.00	20,033,200.00	19,875,000.00	1.700	1.969	44	05/15/2020
3130AG5Z4	11720	Federal Home Loan Bank		04/15/2019	10,000,000.00	10,007,300.00	10,000,000.00	2.625	2.625	1,475	04/15/2024
3130AHD67	11877	Federal Home Loan Bank		10/22/2019	14,765,000.00	14,872,932.15	14,769,921.67	2.000	2.000	1,659	10/16/2024
3130AHP31	11938	Federal Home Loan Bank		12/11/2019	15,000,000.00	15,084,450.00	15,000,000.00	2.000	2.000	1,715	12/11/2024
3130AHP31	11939	Federal Home Loan Bank		12/11/2019	10,000,000.00	10,056,300.00	10,000,000.00	2.000	2.000	1,715	12/11/2024
3130AHP31	11940	Federal Home Loan Bank		12/11/2019	10,000,000.00	10,056,300.00	10,000,000.00	2.000	2.000	1,715	12/11/2024
3130AHP31	11948	Federal Home Loan Bank		12/16/2019	25,000,000.00	25,140,750.00	25,006,944.44	2.000	2.000	1,715	12/11/2024
3130AHWB5	11978	Federal Home Loan Bank		01/22/2020	25,000,000.00	25,091,000.00	24,992,638.89		1.799	1,756	01/21/2025
3130AJ5Q8	12012	Federal Home Loan Bank		02/14/2020	10,000,000.00	10,008,900.00	10,000,000.00	1.750	1.750	1,049	02/14/2023
3130AJ5Q8	12013	Federal Home Loan Bank		02/14/2020	10,000,000.00	10,008,900.00	10,000,000.00	1.750	1.750	1,049	02/14/2023
3134GBHC8	11260	Federal Home Loan Mtg Corp		04/27/2017	20,000,000.00	20,081,200.00	20,000,000.00	1.700	1.700	117	07/27/2020
3134GBYF3	11308	Federal Home Loan Mtg Corp		07/27/2017	10,000,000.00	10,108,100.00	10,000,000.00	1.800	1.800	301	01/27/2021
3134GTDV2	11705	Federal Home Loan Mtg Corp		04/10/2019	25,000,000.00	25,012,500.00	25,000,000.00	2.700	2.700	1,287	10/10/2023
3134GTDC4	11707	Federal Home Loan Mtg Corp		04/10/2019	25,000,000.00	25,016,750.00	25,000,000.00	2.670	2.670	1,290	10/13/2023
3134GTDE0	11716	Federal Home Loan Mtg Corp		04/12/2019	25,000,000.00	25,009,500.00	25,000,000.00	2.570	2.570	919	10/07/2022
3134GTKG7	11750	Federal Home Loan Mtg Corp		05/03/2019	20,000,000.00	20,424,000.00	20,000,000.00	2.600	2.600	1,493	05/03/2024
3134GTRQ8	11767	Federal Home Loan Mtg Corp		06/03/2019	25,000,000.00	25,083,250.00	25,000,000.00	2.550	2.550	1,524	06/03/2024
3134GTRK1	11775	Federal Home Loan Mtg Corp		06/17/2019	15,000,000.00	15,061,050.00	15,000,000.00	2.550	2.550	1,538	06/17/2024

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2020**

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>											
3134GTTK9	11779	Federal Home Loan Mtg Corp		06/26/2019	10,000,000.00	10,041,400.00	10,000,000.00	2.375	2.375	1,547	06/26/2024
3134GTM67	11799	Federal Home Loan Mtg Corp		07/30/2019	10,000,000.00	10,013,800.00	10,000,000.00	2.300	2.300	1,581	07/30/2024
3134GTM34	11803	Federal Home Loan Mtg Corp		07/31/2019	10,000,000.00	10,046,800.00	10,000,000.00	2.070	2.070	849	07/29/2022
3134GTU84	11804	Federal Home Loan Mtg Corp		08/05/2019	10,000,000.00	10,013,100.00	10,000,000.00	2.000	2.000	491	08/05/2021
3134GT3X9	11830	Federal Home Loan Mtg Corp		08/28/2019	15,000,000.00	15,028,800.00	15,000,000.00	2.010	2.010	1,610	08/28/2024
3134GT5A7	11838	Federal Home Loan Mtg Corp		09/05/2019	15,000,000.00	15,025,950.00	14,956,500.00	1.750	1.826	1,252	09/05/2023
3134GT6H1	11853	Federal Home Loan Mtg Corp		09/11/2019	13,000,000.00	13,033,540.00	12,993,500.00	2.000	2.011	1,622	09/09/2024
3134GUJY7	11881	Federal Home Loan Mtg Corp		10/28/2019	15,000,000.00	15,012,900.00	14,934,000.00	1.750	1.843	1,671	10/28/2024
3134GUMS6	11885	Federal Home Loan Mtg Corp		10/29/2019	15,000,000.00	15,063,000.00	15,000,000.00	1.800	1.800	849	07/29/2022
3134GULJ7	11886	Federal Home Loan Mtg Corp		10/30/2019	10,000,000.00	10,040,100.00	10,000,000.00	2.000	2.000	1,581	07/30/2024
3134GUNE6	11902	Federal Home Loan Mtg Corp		11/12/2019	10,000,000.00	10,077,900.00	10,000,000.00	2.000	2.000	1,686	11/12/2024
3134GUTU4	11922	Federal Home Loan Mtg Corp		11/25/2019	15,000,000.00	15,031,200.00	14,996,250.00	2.000	2.005	1,699	11/25/2024
3134GUWP1	11929	Federal Home Loan Mtg Corp		11/27/2019	10,000,000.00	10,079,700.00	10,000,000.00	1.800	1.800	1,335	11/27/2023
3134GUVE7	11933	Federal Home Loan Mtg Corp		12/04/2019	15,000,000.00	15,036,000.00	15,000,000.00	2.000	2.000	1,708	12/04/2024
3134GUWN6	11934	Federal Home Loan Mtg Corp		12/09/2019	25,000,000.00	25,214,750.00	25,000,000.00	1.700	1.700	982	12/09/2022
3134GUVJ6	11941	Federal Home Loan Mtg Corp		12/11/2019	25,000,000.00	25,214,500.00	25,000,000.00	1.800	1.800	1,349	12/11/2023
3134GUB90	11953	Federal Home Loan Mtg Corp		12/18/2019	25,000,000.00	25,153,000.00	25,000,000.00	1.900	1.900	1,265	09/18/2023
3134GUC81	11954	Federal Home Loan Mtg Corp		12/19/2019	25,000,000.00	25,159,250.00	25,000,000.00	1.957	1.957	1,539	06/18/2024
3134GUB66	11961	Federal Home Loan Mtg Corp		12/23/2019	15,000,000.00	15,045,900.00	15,000,000.00	2.050	2.050	1,727	12/23/2024
3134GUJ84	11964	Federal Home Loan Mtg Corp		12/26/2019	15,000,000.00	15,048,900.00	15,000,000.00	1.900	1.900	1,273	09/26/2023
3134GUG53	11966	Federal Home Loan Mtg Corp		12/27/2019	25,000,000.00	25,163,750.00	25,000,000.00	1.846	1.846	1,178	06/23/2023
3134GUH29	11967	Federal Home Loan Mtg Corp		12/30/2019	15,000,000.00	15,150,300.00	15,000,000.00	1.850	1.850	1,366	12/28/2023
31422BUH1	12007	Federal Home Loan Mtg Corp		02/10/2020	10,000,000.00	10,092,700.00	10,000,000.00	1.680	0.487	1,045	02/10/2023
31422BUS7	12016	Federal Home Loan Mtg Corp		02/18/2020	25,000,000.00	25,470,500.00	25,000,000.00	1.680	1.680	1,784	02/18/2025
3136G4PK3	11398	Federal National Mtg Assn		12/14/2017	15,000,000.00	15,067,650.00	14,898,600.00	1.750	2.000	180	09/28/2020
3136G05D9	11745	Federal National Mtg Assn		04/29/2019	25,000,000.00	25,133,750.00	24,734,250.00	1.660	2.358	233	11/20/2020
3136G4UA9	11983	Federal National Mtg Assn		01/27/2020	10,000,000.00	10,101,300.00	9,995,000.00	1.700	1.717	1,031	01/27/2023
3135G0X73	11990	Federal National Mtg Assn		01/30/2020	25,000,000.00	25,067,500.00	25,000,000.00	1.750	1.750	1,034	01/30/2023
3135G0X81	11992	Federal National Mtg Assn		01/30/2020	20,000,000.00	20,052,400.00	20,000,000.00	1.700	1.700	1,034	01/30/2023
<b>Subtotal and Average</b>			<b>1,085,870,386.29</b>		<b>947,965,000.00</b>	<b>952,981,502.15</b>	<b>947,172,238.33</b>	<b>1.978</b>	<b>1.154</b>		
<b>Asset Backed Securities</b>											
02008QAB6	11770	Ally Auto Receivables Trust		06/11/2019	3,729,275.39	3,730,468.76	3,728,897.99	2.340	2.300	835	07/15/2022
02007RAC3	11856	Ally Auto Receivables Trust		09/17/2019	9,500,000.00	9,569,445.00	9,499,732.10	1.300	1.283	1,505	05/15/2024
02007TAC9	11942	Ally Auto Receivables Trust		12/11/2019	3,250,000.00	3,262,415.00	3,249,440.35	1.840	1.033	1,536	06/15/2024

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Asset Backed Securities</b>											
05588CAC6	11858	BMW Vehicle Owner Trust		09/18/2019	4,500,000.00	4,543,200.00	4,499,395.20	1.920	1.934	1,394	01/25/2024
05588CAB8	11860	BMW Vehicle Owner Trust		09/18/2019	3,359,249.89	3,368,857.34	3,359,179.01	2.050	2.060	784	05/25/2022
14315XAB4	11976	CarMax Auto Owner Trust		01/22/2020	3,500,000.00	3,500,210.00	3,499,766.90	1.300	1.308	1,111	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	1,720	12/16/2024
14042WAC4	11760	Capital One Prime Auto Rec		05/30/2019	3,000,000.00	3,032,550.00	2,999,392.20	2.510	2.533	1,323	11/15/2023
14043TAF3	11859	Capital One Prime Auto Rec		09/18/2019	5,000,000.00	5,046,150.00	4,999,719.00	1.920	1.930	1,505	05/15/2024
14043MAC5	12019	Capital One Prime Auto Rec		02/19/2020	6,000,000.00	5,908,080.00	5,998,724.40	1.600	1.615	1,689	11/15/2024
14043MAC5	12043	Capital One Prime Auto Rec		03/18/2020	7,000,000.00	6,892,760.00	6,883,902.08	1.600	2.360	1,689	11/15/2024
254683CM5	11892	Dexia Credit Card		10/31/2019	9,650,000.00	9,692,170.50	9,647,927.18	1.890	1.907	1,658	10/15/2024
31680YAB3	11752	Fifth Third Auto Trust		05/08/2019	2,301,813.20	2,308,005.08	2,301,686.37	2.660	2.679	775	05/16/2022
34532DAD9	11777	Ford Credit Auto Owner Trust		06/21/2019	9,500,000.00	9,585,215.00	9,498,136.10	2.235	2.255	1,292	10/15/2023
34528DAE3	11800	Ford Credit Auto Owner Trust		07/30/2019	3,200,000.00	3,200,544.00	3,199,557.12	2.270	2.289	958	11/15/2022
34528DAD5	11801	Ford Credit Auto Owner Trust		07/30/2019	10,000,000.00	10,000,200.00	9,998,254.00	2.220	2.188	927	10/15/2022
34531KAD4	11915	Ford Credit Auto Owner Trust		11/22/2019	10,000,000.00	9,978,400.00	9,999,426.00	1.300	1.283	1,444	03/15/2024
34531MAB4	11986	Ford Credit Auto Owner Trust		01/28/2020	4,500,000.00	4,469,355.00	4,499,745.75	2.080	2.094	835	07/15/2022
34531MAD0	11987	Ford Credit Auto Owner Trust		01/28/2020	4,000,000.00	3,933,480.00	3,999,805.60	2.090	2.102	1,078	03/15/2023
36257FAD2	11726	GM Financial		04/17/2019	4,000,000.00	4,042,920.00	3,999,674.40	2.650	2.668	1,416	02/16/2024
36257FAB6	11727	GM Financial		04/17/2019	2,136,384.39	2,133,008.90	2,136,192.12	2.660	2.681	806	06/16/2022
36257AAD3	11751	GM Financial		05/08/2019	1,750,000.00	1,771,192.50	1,749,939.63	2.670	2.687	719	03/21/2022
36257PAD0	11797	GM Financial		07/24/2019	3,000,000.00	3,012,780.00	2,999,634.60	1.300	1.309	1,476	04/16/2024
38013TAD3	11810	GM Financial		08/14/2019	5,500,000.00	5,494,940.00	5,499,393.35	2.030	1.973	810	06/20/2022
38013TAE1	11811	GM Financial		08/14/2019	2,500,000.00	2,397,250.00	2,499,765.00	2.030	1.988	1,205	07/20/2023
36258NAC6	11972	GM Financial		01/15/2020	2,500,000.00	2,501,800.00	2,499,411.25	1.840	1.858	1,629	09/16/2024
36258NAB8	11973	GM Financial		01/15/2020	1,500,000.00	1,503,735.00	1,499,935.65	1.830	1.840	1,021	01/17/2023
36259KAD9	12018	GM Financial		02/19/2020	2,750,000.00	2,700,885.00	2,749,752.50	1.670	1.622	993	12/20/2022
44932NAB6	11703	Hyundai Auto Rec Trust		04/10/2019	1,325,387.10	1,328,568.03	1,325,385.11	2.670	2.685	623	12/15/2021
44932NAD2	11706	Hyundai Auto Rec Trust		04/10/2019	3,000,000.00	3,015,780.00	2,999,605.20	2.660	2.630	1,170	06/15/2023
43815NAC8	11829	Hyundai Auto Rec Trust		08/27/2019	4,750,000.00	4,775,080.00	4,749,960.58	1.780	1.787	1,231	08/15/2023
44891JAC2	11894	Hyundai Auto Rec Trust		11/06/2019	3,500,000.00	3,440,745.00	3,499,838.65	1.940	1.950	1,415	02/15/2024
44891JAB4	11895	Hyundai Auto Rec Trust		11/06/2019	2,250,000.00	2,244,465.00	2,249,860.73	1.930	1.942	835	07/15/2022
43813VAC2	11923	Hyundai Auto Rec Trust		11/26/2019	13,500,000.00	13,399,560.00	13,497,594.30	1.830	1.846	1,387	01/18/2024
43813VAB4	11924	Hyundai Auto Rec Trust		11/26/2019	12,000,000.00	11,994,240.00	11,999,258.40	1.860	1.872	808	06/18/2022
43813RAC1	12024	Hyundai Auto Rec Trust		02/26/2020	10,000,000.00	10,013,600.00	9,998,040.00	1.610	1.625	1,482	04/22/2024
41284WAB6	11780	Harley Davidson Motorcycle		06/26/2019	2,261,139.05	2,243,547.39	2,261,110.79	2.370	2.383	774	05/15/2022
41284UAD6	11988	Harley Davidson Motorcycle		01/29/2020	2,775,000.00	2,712,534.75	2,774,394.77	1.870	1.887	1,658	10/15/2024
477870AC3	11798	John Deere Owner Trust		07/24/2019	1,250,000.00	1,260,212.50	1,249,734.63	2.210	2.107	1,353	12/15/2023

Portfolio POOL  
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PM (PRF\_PM2) 7.3.0

**Alameda County Investment Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity	Maturity Date
<b>Asset Backed Securities</b>											
58769TAD7	11861	Mercedes Benz Auto Rec		09/25/2019	8,250,000.00	8,253,465.00	8,248,863.98	1.940	1.954	1,444	03/15/2024
65479NAB0	11984	Nissan Auto Lease Trust		01/27/2020	8,000,000.00	8,016,240.00	7,999,554.40	1.800	1.811	775	05/16/2022
65479NAD6	11985	Nissan Auto Lease Trust		01/27/2020	4,750,000.00	4,697,560.00	4,749,662.75	1.800	1.813	775	05/16/2022
89233MAD5	11905	Toyota Auto Rec Owners Trust		11/13/2019	7,000,000.00	6,985,230.00	6,999,494.60	1.920	1.931	1,385	01/16/2024
98162GAD4	11820	World Omni Automobile Lease		08/21/2019	4,800,000.00	4,747,152.00	4,799,216.16	2.030	2.049	958	11/15/2022
98162RAB4	11906	World Omni Automobile Lease		11/14/2019	6,750,000.00	6,683,310.00	6,749,775.23	1.960	1.970	1,050	02/15/2023
98162HAC4	12010	World Omni Automobile Lease		02/12/2020	5,250,000.00	5,136,232.50	5,249,510.18	1.700	1.712	1,019	01/15/2023
<b>Subtotal and Average</b>			<b>228,890,148.16</b>		<b>232,038,249.02</b>	<b>231,526,950.65</b>	<b>231,896,657.71</b>		<b>1.909</b>	<b>1,225</b>	
<b>Municipal Bonds</b>											
072024WP3	12038	Bay Area Ca Tran		03/17/2020	10,000,000.00	10,278,500.00	10,371,665.00	2.254	1.570	1,461	04/01/2024
072024WP3	12039	Bay Area Ca Tran		03/17/2020	10,000,000.00	10,278,500.00	10,371,665.00	2.254	1.575	1,461	04/01/2024
13063DRJ9	11878	St. of California		10/24/2019	5,000,000.00	5,148,250.00	5,100,050.00	2.400	1.870	1,278	10/01/2023
13032UUZ9	11920	California Health Facility		11/25/2019	2,000,000.00	1,994,140.00	2,000,000.00	1.893	1.880	791	06/01/2022
13032UUY2	11921	California Health Facility		11/25/2019	4,000,000.00	3,998,080.00	4,000,000.00	1.896	1.875	426	06/01/2021
<b>Subtotal and Average</b>			<b>21,137,145.16</b>		<b>31,000,000.00</b>	<b>31,697,470.00</b>	<b>31,843,380.00</b>		<b>1.677</b>	<b>1,260</b>	
<b>Total and Average</b>			<b>6,506,555,964.94</b>		<b>6,565,874,249.02</b>	<b>6,660,526,359.01</b>	<b>6,559,786,513.74</b>		<b>1.817</b>	<b>682</b>	

**Alameda County Investment Pool**  
**Portfolio Management**  
**Portfolio Details - Cash**  
**March 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Days to Maturity
Average Balance			0.00							0
Total Cash and Investments			6,506,555,964.94		6,565,874,249.02	6,660,526,359.01	6,559,786,513.74		1.817	682

**Alameda County Investment Pool  
Transaction Activity Report  
March 1, 2020 - March 31, 2020  
Sorted by Fund - Transaction Date  
All Funds**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
10927	100	478160BS2	JOHNSON &	Interest	03/01/2020	Johnson & Johnson			16,500.00	16,500.00
11226	100	478160CD4	JOHNSON &	Interest	03/03/2020	Johnson & Johnson			123,750.00	123,750.00
11729	100	SYS11729	UB-LOC 2.% MAT	Interest	03/03/2020	Union Bank - LOC			8,458.33	8,458.33
11755	100	31422BFL9	FAMCA 2.4% MAT	Interest	03/03/2020	FARMER MAC			300,000.00	300,000.00
11758	100	SYS11758	CBC 2.25% MAT	Interest	03/03/2020	California Bank of C			17,985.76	17,985.76
11761	100	SYS11761	CBC 2.25% MAT	Interest	03/03/2020	California Bank of C			26,978.65	26,978.65
11832	100	9128282D1	UNITED STATES	Interest	03/03/2020	U.S. Treasury			343,750.00	343,750.00
11869	100	SYS11869	BRIDGE 2.% MAT	Interest	03/03/2020	Bridge Bank			61,810.35	61,810.35
11870	100	SYS11870	BSB 1.65% MAT	Interest	03/03/2020	Beneficial State Ban			13,452.78	13,452.78
11903	100	SYS11903	5STAR 2.19% MAT	Interest	03/03/2020	Five Star Bank			15,165.87	15,165.87
12025	100	SYS12025	CALBT 2.% MAT	Interest	03/03/2020	California Bank & Tr			155,145.24	155,145.24
12004	100	SYS12004	BANKSF 2.% MAT	Interest	03/04/2020	Bank of San Francisc			8,333.33	8,333.33
10472	100	SYS10472	CTRSTF 0.1%	Interest	03/04/2020	CalTrust - Short Ter			56,033.29	56,033.29
11813	100	89233GC53	TOYOTA ZERO CPN	Redemption	03/05/2020	TOYOTA MOTOR		50,000,000.00		50,000,000.00
11838	100	3134GT5A7	FEDERAL HOME LN	Interest	03/05/2020	Federal Home Loan			131,250.00	131,250.00
11832	100	9128282D1	UNITED STATES	Accr Int	03/06/2020	U.S. Treasury		338,145.38	-338,145.38	0.00
11840	100	3135G0W33	FNMA 1.375% MAT	Interest	03/06/2020	Federal National Mtg			137,500.00	137,500.00
11841	100	3135G0W33	FNMA 1.375% MAT	Interest	03/06/2020	Federal National Mtg			137,500.00	137,500.00
11842	100	3135G0W33	FNMA 1.375% MAT	Interest	03/06/2020	Federal National Mtg			137,500.00	137,500.00
11904	100	SYS11904	EWEST 2.5% MAT	Interest	03/06/2020	East West Bank			52,159.74	52,159.74
11894	100	44891JAC2	HART 1.94% MAT	Interest	03/06/2020	Hyundai Auto Rec Tru			5,658.33	5,658.33
11894	100	44891JAC2	HART 1.94% MAT	Redemption	03/06/2020	Hyundai Auto Rec Tru		70,987.14		70,987.14
11848	100	SYS11848	CBB 2.49% MAT	Redemption	03/07/2020	Community Bank of th		5,000,000.00		5,000,000.00
11848	100	SYS11848	CBB 2.49% MAT	Interest	03/07/2020	Community Bank of th			7,194.44	7,194.44
12027	100	SYS12027	CBB 1.85% MAT	Purchase	03/09/2020	Community Bank of th	5,000,000.00			-5,000,000.00
12026	100	89788JAB5	TRUIST BK GLOBAL	Purchase	03/09/2020	Truist Bank	9,993,000.00			-9,993,000.00
11846	100	3134GT6P3	FEDERAL HOME LN	Redemption	03/09/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11839	100	14913Q3A5	CAT 1.9% MAT	Interest	03/09/2020	Caterpillar Inc.			57,000.00	57,000.00
11845	100	3133EKM45	FEDERAL FARM CR	Interest	03/09/2020	Federal Farm Credit			75,000.00	75,000.00
11846	100	3134GT6P3	FEDERAL HOME LN	Interest	03/09/2020	Federal Home Loan			94,000.00	94,000.00
11888	100	313380GJ0	FEDERAL HOME	Interest	03/09/2020	Federal Home Loan			250,000.00	250,000.00
11888	100	313380GJ0	FEDERAL HOME	Accr Int	03/09/2020	Federal Home Loan		70,833.33	-70,833.33	0.00
11889	100	313380GJ0	FEDERAL HOME	Interest	03/09/2020	Federal Home Loan			147,100.00	147,100.00
11889	100	313380GJ0	FEDERAL HOME	Accr Int	03/09/2020	Federal Home Loan		41,678.33	-41,678.33	0.00

Portfolio POOL

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11916	100	89236TEC5	TOYOTA MOTOR	Interest	03/09/2020	TOYOTA MOTOR			53,750.00	<b>53,750.00</b>
11916	100	89236TEC5	TOYOTA MOTOR	Accr Int	03/09/2020	TOYOTA MOTOR		22,097.22	-22,097.22	<b>0.00</b>
11917	100	89236TEC5	TOYOTA MOTOR	Interest	03/09/2020	TOYOTA MOTOR			161,250.00	<b>161,250.00</b>
11917	100	89236TEC5	TOYOTA MOTOR	Accr Int	03/09/2020	TOYOTA MOTOR		66,291.67	-66,291.67	<b>0.00</b>
11845	100	3133EKM45	FEDERAL FARM CR	Accr Int	03/11/2020	Federal Farm Credit		1,250.00	-1,250.00	<b>0.00</b>
11851	100	037833DM9	APPLE INC, SR NT	Interest	03/11/2020	Apple Inc.			27,000.00	<b>27,000.00</b>
11852	100	037833DL1	APPLE INC, SR GLBL	Interest	03/11/2020	Apple Inc.			8,500.00	<b>8,500.00</b>
11943	100	037833DM9	APPLE INC, SR NT	Interest	03/11/2020	Apple Inc.			81,000.00	<b>81,000.00</b>
11943	100	037833DM9	APPLE INC, SR NT	Accr Int	03/11/2020	Apple Inc.		40,950.00	-40,950.00	<b>0.00</b>
12031	100	0258M0EB1	AMERICAN	Purchase	03/12/2020	American Express	11,328,639.93			<b>-11,328,639.93</b>
12032	100	14913Q3C1	CATERPILLAR FINL	Purchase	03/12/2020	Caterpillar Inc.	5,087,579.17			<b>-5,087,579.17</b>
12028	100	02665WCA7	AMERICAN HONDA	Purchase	03/12/2020	American Honda	5,195,388.89			<b>-5,195,388.89</b>
12029	100	02665WDH1	AMERICAN HONDA	Purchase	03/12/2020	American Honda	3,051,775.00			<b>-3,051,775.00</b>
12030	100	02665WDH1	AMERICAN HONDA	Purchase	03/12/2020	American Honda	5,596,295.83			<b>-5,596,295.83</b>
12033	100	89233GGN0	TOYOTA DISC NOTE	Purchase	03/12/2020	TOYOTA MOTOR	49,778,166.67			<b>-49,778,166.67</b>
11568	100	3135G0U43	FEDERAL NATL MTG	Interest	03/12/2020	Federal National Mtg			287,500.00	<b>287,500.00</b>
12034	100	06367BJU4	BMO 1.25% MAT	Purchase	03/13/2020	Bank of Montreal	50,000,000.00			<b>-50,000,000.00</b>
12035	100	SYS12035	SELFHP 2.1% MAT	Purchase	03/13/2020	Self-Help Federal Cr	170,000.00			<b>-170,000.00</b>
10977	100	3133EF5Y9	FEDERAL FARM CR	Redemption	03/13/2020	Federal Farm Credit		9,700,000.00		<b>9,700,000.00</b>
11008	100	3133EGDW2	FEDERAL FARM CR	Redemption	03/13/2020	Federal Farm Credit		10,000,000.00		<b>10,000,000.00</b>
11009	100	3133EGDW2	FEDERAL FARM CR	Redemption	03/13/2020	Federal Farm Credit		10,000,000.00		<b>10,000,000.00</b>
11022	100	3133EGHP3	FEDERAL FARM CR	Redemption	03/13/2020	Federal Farm Credit		10,000,000.00		<b>10,000,000.00</b>
11027	100	3133EGHQ1	FEDERAL FARM CR	Redemption	03/13/2020	Federal Farm Credit		20,000,000.00		<b>20,000,000.00</b>
11316	100	3130ACF33	FEDERAL HOME	Redemption	03/13/2020	Federal Home Loan		10,000,000.00		<b>10,000,000.00</b>
11669	100	SYS11669	SELFHP 2.1% MAT	Redemption	03/13/2020	Self-Help Federal Cr		170,000.00		<b>170,000.00</b>
10956	100	3133EF2L0	FEDERAL FARM CR	Interest	03/13/2020	Federal Farm Credit			59,500.00	<b>59,500.00</b>
10977	100	3133EF5Y9	FEDERAL FARM CR	Interest	03/13/2020	Federal Farm Credit			51,094.75	<b>51,094.75</b>
11008	100	3133EGDW2	FEDERAL FARM CR	Interest	03/13/2020	Federal Farm Credit			40,111.11	<b>40,111.11</b>
11009	100	3133EGDW2	FEDERAL FARM CR	Interest	03/13/2020	Federal Farm Credit			40,111.11	<b>40,111.11</b>
11022	100	3133EGHP3	FEDERAL FARM CR	Interest	03/13/2020	Federal Farm Credit			29,188.89	<b>29,188.89</b>
11027	100	3133EGHQ1	FEDERAL FARM CR	Interest	03/13/2020	Federal Farm Credit			60,433.33	<b>60,433.33</b>
11316	100	3130ACF33	FEDERAL HOME	Interest	03/13/2020	Federal Home Loan			93,750.00	<b>93,750.00</b>
11669	100	SYS11669	SELFHP 2.1% MAT	Interest	03/13/2020	Self-Help Federal Cr			277.67	<b>277.67</b>
11703	100	44932NAB6	HART 2.67% MAT	Interest	03/15/2020	Hyundai Auto Rec Tru			3,292.31	<b>3,292.31</b>
11703	100	44932NAB6	HART 2.67% MAT	Redemption	03/15/2020	Hyundai Auto Rec Tru		157,994.66		<b>157,994.66</b>
11706	100	44932NAD2	HART 2.66% MAT	Interest	03/15/2020	Hyundai Auto Rec Tru			6,650.00	<b>6,650.00</b>
11706	100	44932NAD2	HART 2.66% MAT	Redemption	03/15/2020	Hyundai Auto Rec Tru		77,220.27		<b>77,220.27</b>
11770	100	02008QAB6	ALLYA 2.34% MAT	Interest	03/15/2020	Ally Auto Receivable			8,069.51	<b>8,069.51</b>
11770	100	02008QAB6	ALLYA 2.34% MAT	Redemption	03/15/2020	Ally Auto Receivable		417,835.23		<b>417,835.23</b>
11777	100	34532DAD9	FORDO 2.235% MAT	Interest	03/15/2020	Ford Credit Auto Own			17,654.16	<b>17,654.16</b>



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11777	100	34532DAD9	FORDO 2.235% MAT	Redemption	03/15/2020	Ford Credit Auto Own		221,395.74		221,395.74
11780	100	41284WAB6	HDMOT 2.37% MAT	Interest	03/15/2020	Harley Davidson Moto			4,937.23	4,937.23
11780	100	41284WAB6	HDMOT 2.37% MAT	Redemption	03/15/2020	Harley Davidson Moto		244,172.91		244,172.91
11798	100	477870AC3	JDOT 2.21% MAT	Interest	03/15/2020	John Deere Owner			2,302.08	2,302.08
11798	100	477870AC3	JDOT 2.21% MAT	Redemption	03/15/2020	John Deere Owner		27,495.45		27,495.45
11800	100	34528DAE3	FORDL 2.27% MAT	Interest	03/15/2020	Ford Credit Auto Own			6,053.33	6,053.33
11800	100	34528DAE3	FORDL 2.27% MAT	Redemption	03/15/2020	Ford Credit Auto Own		98,224.51		98,224.51
11801	100	34528DAD5	FORDL 2.22% MAT	Interest	03/15/2020	Ford Credit Auto Own			18,500.00	18,500.00
11801	100	34528DAD5	FORDL 2.22% MAT	Redemption	03/15/2020	Ford Credit Auto Own		316,599.14		316,599.14
11856	100	02007RAC3	ALLYA 1.3% MAT	Interest	03/15/2020	Ally Auto Receivable			15,279.16	15,279.16
11856	100	02007RAC3	ALLYA 1.3% MAT	Redemption	03/15/2020	Ally Auto Receivable		190,641.91		190,641.91
11859	100	14043TAF3	COPAR 1.92% MAT	Interest	03/15/2020	Capital One Prime Au			8,000.00	8,000.00
11859	100	14043TAF3	COPAR 1.92% MAT	Redemption	03/15/2020	Capital One Prime Au		99,099.43		99,099.43
11861	100	58769TAD7	MBART 1.94% MAT	Interest	03/15/2020	Mercedez Benz Auto			13,337.50	13,337.50
11861	100	58769TAD7	MBART 1.94% MAT	Redemption	03/15/2020	Mercedez Benz Auto		170,032.11		170,032.11
11892	100	254683CM5	DEXCRD 1.89% MAT	Interest	03/15/2020	Dexia Credit Card			15,198.75	15,198.75
11892	100	254683CM5	DEXCRD 1.89% MAT	Redemption	03/15/2020	Dexia Credit Card		172,872.84		172,872.84
11906	100	98162RAB4	WOLS 1.96% MAT	Interest	03/15/2020	World Omni			11,025.00	11,025.00
11906	100	98162RAB4	WOLS 1.96% MAT	Redemption	03/15/2020	World Omni		186,583.02		186,583.02
11915	100	34531KAD4	FORDO 1.3% MAT	Interest	03/15/2020	Ford Credit Auto Own			15,583.33	15,583.33
11915	100	34531KAD4	FORDO 1.3% MAT	Redemption	03/15/2020	Ford Credit Auto Own		205,369.79		205,369.79
11942	100	02007TAC9	ALLYA 1.84% MAT	Interest	03/15/2020	Ally Auto Receivable			4,983.33	4,983.33
11942	100	02007TAC9	ALLYA 1.84% MAT	Redemption	03/15/2020	Ally Auto Receivable		62,213.06		62,213.06
11976	100	14315XAB4	CARMX 1.3% MAT	Interest	03/15/2020	CarMax Auto Owner			5,454.17	5,454.17
11976	100	14315XAB4	CARMX 1.3% MAT	Redemption	03/15/2020	CarMax Auto Owner		89,043.22		89,043.22
11977	100	14315XAC2	CARMX 1.3% MAT	Interest	03/15/2020	CarMax Auto Owner			4,725.00	4,725.00
11977	100	14315XAC2	CARMX 1.3% MAT	Redemption	03/15/2020	CarMax Auto Owner		50,242.82		50,242.82
11984	100	65479NAB0	NALT 1.8% MAT	Interest	03/15/2020	Nissan Auto Lease Tr			12,000.00	12,000.00
11984	100	65479NAB0	NALT 1.8% MAT	Redemption	03/15/2020	Nissan Auto Lease Tr		282,532.82		282,532.82
11985	100	65479NAD6	NALT 1.8% MAT	Interest	03/15/2020	Nissan Auto Lease Tr			7,283.33	7,283.33
11985	100	65479NAD6	NALT 1.8% MAT	Redemption	03/15/2020	Nissan Auto Lease Tr		167,751.30		167,751.30
11986	100	34531MAB4	FORDO 2.08% MAT	Interest	03/15/2020	Ford Credit Auto Own			6,750.00	6,750.00
11986	100	34531MAB4	FORDO 2.08% MAT	Redemption	03/15/2020	Ford Credit Auto Own		152,883.05		152,883.05
11987	100	34531MAD0	FORDO 2.09% MAT	Interest	03/15/2020	Ford Credit Auto Own			6,166.67	6,166.67
11987	100	34531MAD0	FORDO 2.09% MAT	Redemption	03/15/2020	Ford Credit Auto Own		106,051.92		106,051.92
11988	100	41284UAD6	HDMOT 1.87% MAT	Interest	03/15/2020	Harley Davidson Moto			4,324.37	4,324.37
11988	100	41284UAD6	HDMOT 1.87% MAT	Redemption	03/15/2020	Harley Davidson Moto		48,361.70		48,361.70
12010	100	98162HAC4	WOLS 1.7% MAT	Interest	03/15/2020	World Omni			8,194.99	8,194.99
12010	100	98162HAC4	WOLS 1.7% MAT	Redemption	03/15/2020	World Omni		147,255.82		147,255.82
12019	100	14043MAC5	COPAR 1.6% MAT	Interest	03/15/2020	Capital One Prime Au			6,933.33	6,933.33

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12019	100	14043MAC5	COPAR 1.6% MAT	Redemption	03/15/2020	Capital One Prime Au		102,346.19		102,346.19
12036	100	88579YAF8	3M CO, FR	Purchase	03/16/2020	3M Corp	3,540,367.06			-3,540,367.06
12037	100	89233GG83	TOYOTA DISC NOTE	Purchase	03/16/2020	TOYOTA MOTOR	49,778,333.33			-49,778,333.33
10956	100	3133EF2L0	FEDERAL FARM CR	Redemption	03/16/2020	Federal Farm Credit		10,000,000.00		10,000,000.00
10957	100	3133EF2L0	FEDERAL FARM CR	Redemption	03/16/2020	Federal Farm Credit		15,000,000.00		15,000,000.00
10961	100	3133EF2L0	FEDERAL FARM CR	Redemption	03/16/2020	Federal Farm Credit		15,000,000.00		15,000,000.00
11014	100	3133EGFY6	FEDERAL FARM CR	Redemption	03/16/2020	Federal Farm Credit		15,000,000.00		15,000,000.00
10957	100	3133EF2L0	FEDERAL FARM CR	Interest	03/16/2020	Federal Farm Credit			89,250.00	89,250.00
10961	100	3133EF2L0	FEDERAL FARM CR	Interest	03/16/2020	Federal Farm Credit			89,250.00	89,250.00
11014	100	3133EGFY6	FEDERAL FARM CR	Interest	03/16/2020	Federal Farm Credit			105,000.00	105,000.00
11567	100	88579YBA8	3M CO, FR	Interest	03/16/2020	3M Corp			60,000.00	60,000.00
11726	100	36257FAD2	GM 2.65% MAT	Interest	03/16/2020	GM Financial			8,833.34	8,833.34
11726	100	36257FAD2	GM 2.65% MAT	Redemption	03/16/2020	GM Financial		86,341.40		86,341.40
11727	100	36257FAB6	GM 2.66% MAT	Interest	03/16/2020	GM Financial			5,415.62	5,415.62
11727	100	36257FAB6	GM 2.66% MAT	Redemption	03/16/2020	GM Financial		312,927.24		312,927.24
11797	100	36257PAD0	GM 1.3% MAT	Interest	03/16/2020	GM Financial			5,450.01	5,450.01
11797	100	36257PAD0	GM 1.3% MAT	Redemption	03/16/2020	GM Financial		62,365.72		62,365.72
11820	100	98162GAD4	WOLS 2.03% MAT	Interest	03/16/2020	World Omni			8,120.00	8,120.00
11820	100	98162GAD4	WOLS 2.03% MAT	Redemption	03/16/2020	World Omni		147,001.31		147,001.31
11829	100	43815NAC8	HART 1.78% MAT	Interest	03/16/2020	Hyundai Auto Rec Tru			7,045.83	7,045.83
11829	100	43815NAC8	HART 1.78% MAT	Redemption	03/16/2020	Hyundai Auto Rec Tru		115,140.51		115,140.51
11895	100	44891JAB4	HART 1.93% MAT	Interest	03/16/2020	Hyundai Auto Rec Tru			3,618.75	3,618.75
11895	100	44891JAB4	HART 1.93% MAT	Redemption	03/16/2020	Hyundai Auto Rec Tru		77,303.24		77,303.24
11905	100	89233MAD5	TAOT 1.92% MAT	Interest	03/16/2020	Toyota Auto Rec			11,200.00	11,200.00
11905	100	89233MAD5	TAOT 1.92% MAT	Redemption	03/16/2020	Toyota Auto Rec		148,102.55		148,102.55
11972	100	36258NAC6	GMCAR 1.84% MAT	Interest	03/16/2020	GM Financial			3,833.33	3,833.33
11972	100	36258NAC6	GMCAR 1.84% MAT	Redemption	03/16/2020	GM Financial		44,409.48		44,409.48
11973	100	36258NAB8	GMCAR 1.83% MAT	Interest	03/16/2020	GM Financial			2,287.50	2,287.50
11973	100	36258NAB8	GMCAR 1.83% MAT	Redemption	03/16/2020	GM Financial		41,050.75		41,050.75
12038	100	072024WHP3	BAYTRN 2.254%	Purchase	03/17/2020	Bay Area Ca Tran	10,371,665.00			-10,371,665.00
12039	100	072024WHP3	BAYTRN 2.254%	Purchase	03/17/2020	Bay Area Ca Tran	10,371,665.00			-10,371,665.00
12040	100	14913Q2N8	CATERPILLAR FINL	Purchase	03/17/2020	Caterpillar Inc.	4,601,123.63			-4,601,123.63
12041	100	68389XBK0	ORACLE CORP, SR	Purchase	03/17/2020	Oracle Corp.	5,018,727.78			-5,018,727.78
10954	100	3133EFZ26	FEDERAL FARM CR	Redemption	03/17/2020	Federal Farm Credit		15,000,000.00		15,000,000.00
11407	100	3133EGQQ1	FEDERAL FARM CR	Redemption	03/17/2020	Federal Farm Credit		9,825,370.00		9,825,370.00
11407	100	3133EGQQ1	FEDERAL FARM CR	Cap G/L	03/17/2020	Federal Farm Credit		174,630.00		174,630.00
10954	100	3133EFZ26	FEDERAL FARM CR	Interest	03/17/2020	Federal Farm Credit			93,333.33	93,333.33
11407	100	3133EGQQ1	FEDERAL FARM CR	Interest	03/17/2020	Federal Farm Credit			44,055.56	44,055.56
11729	100	SYS11729	UB-LOC 2.% MAT	Interest	03/17/2020	Union Bank - LOC			8,055.56	8,055.56
11855	100	3133EKP67	FEDERAL FARM CR	Interest	03/17/2020	Federal Farm Credit			81,250.00	81,250.00

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11752	100	31680YAB3	FITAT 2.66% MAT	Interest	03/17/2020	Fifth Third Auto Tru			5,680.39	<b>5,680.39</b>
11752	100	31680YAB3	FITAT 2.66% MAT	Redemption	03/17/2020	Fifth Third Auto Tru		267,122.27		<b>267,122.27</b>
11760	100	14042WAC4	COPAR 2.51% MAT	Interest	03/17/2020	Capital One Prime Au			6,275.00	<b>6,275.00</b>
11760	100	14042WAC4	COPAR 2.51% MAT	Redemption	03/17/2020	Capital One Prime Au		68,573.49		<b>68,573.49</b>
12043	100	14043MAC5	COPAR 1.6% MAT	Purchase	03/18/2020	Capital One Prime Au	6,883,902.08			<b>-6,883,902.08</b>
12042	100	31422BWE6	FAMCA 0.72% MAT	Purchase	03/18/2020	FARMER MAC	10,000,000.00			<b>-10,000,000.00</b>
11953	100	3134GUB90	FEDERAL HOME LN	Interest	03/18/2020	Federal Home Loan			118,750.00	<b>118,750.00</b>
11923	100	43813VAC2	HART 1.83% MAT	Interest	03/18/2020	Hyundai Auto Rec Tru			20,638.49	<b>20,638.49</b>
11923	100	43813VAC2	HART 1.83% MAT	Redemption	03/18/2020	Hyundai Auto Rec Tru		286,078.76		<b>286,078.76</b>
11924	100	43813VAB4	HART 1.86% MAT	Interest	03/18/2020	Hyundai Auto Rec Tru			18,626.41	<b>18,626.41</b>
11924	100	43813VAB4	HART 1.86% MAT	Redemption	03/18/2020	Hyundai Auto Rec Tru		427,392.96		<b>427,392.96</b>
12046	100	478160CH5	JOHNSON &	Purchase	03/19/2020	Johnson & Johnson	25,174,687.50			<b>-25,174,687.50</b>
12048	100	68389XBK0	ORACLE CORP, SR	Purchase	03/19/2020	Oracle Corp.	10,401,907.71			<b>-10,401,907.71</b>
12045	100	713448EQ7	PEPSICO INC, SR NTPurchase	Purchase	03/19/2020	Pepsi Inc.	2,498,236.67			<b>-2,498,236.67</b>
12047	100	713448EQ7	PEPSICO INC, SR NTPurchase	Purchase	03/19/2020	Pepsi Inc.	4,996,450.00			<b>-4,996,450.00</b>
11818	100	87019VXW2	SWEDBK 2.03% MAT	Redemption	03/19/2020	SWEDISH BANK NY		50,000,000.00		<b>50,000,000.00</b>
11818	100	87019VXW2	SWEDBK 2.03% MAT	Interest	03/19/2020	SWEDISH BANK NY			600,541.67	<b>600,541.67</b>
12053	100	037833BS8	APPLE INC, SR GLBLPurchase	Purchase	03/20/2020	Apple Inc.	6,884,241.64			<b>-6,884,241.64</b>
12055	100	037833DJ6	APPLE INC, SR NT	Purchase	03/20/2020	Apple Inc.	9,887,596.11			<b>-9,887,596.11</b>
12054	100	17275RBJ0	CISCO SYS INC, SR	Purchase	03/20/2020	CISCO SYSTEMS	2,436,170.15			<b>-2,436,170.15</b>
12059	100	24422ETB5	DELL 2.45% MAT	Purchase	03/20/2020	John Deere	9,684,698.17			<b>-9,684,698.17</b>
12056	100	437076BL5	HD 2.% MAT	Purchase	03/20/2020	Home Depot	4,245,945.02			<b>-4,245,945.02</b>
12050	100	44932HAK95	IBM 3.45% MAT	Purchase	03/20/2020	IBM Corp.	2,469,245.57			<b>-2,469,245.57</b>
12058	100	191216BT6	COCA COLA CO, SR	Purchase	03/20/2020	Coca Cola	15,007,018.75			<b>-15,007,018.75</b>
12051	100	713448EQ7	PEPSICO INC, SR NTPurchase	Purchase	03/20/2020	Pepsi Inc.	4,991,962.50			<b>-4,991,962.50</b>
12052	100	92826CAB81	VISA 2.2% MAT	Purchase	03/20/2020	VISA Inc.	10,024,766.67			<b>-10,024,766.67</b>
11782	100	17275RBJ0	CISCO SYS INC, SR	Interest	03/20/2020	CISCO SYSTEMS			83,250.00	<b>83,250.00</b>
11751	100	36257AAD3	GM 2.67% MAT	Interest	03/20/2020	GM Financial			3,893.75	<b>3,893.75</b>
11751	100	36257AAD3	GM 2.67% MAT	Redemption	03/20/2020	GM Financial		68,571.97		<b>68,571.97</b>
11810	100	38013TAD3	GM 2.03% MAT	Interest	03/20/2020	GM Financial			9,304.17	<b>9,304.17</b>
11810	100	38013TAD3	GM 2.03% MAT	Redemption	03/20/2020	GM Financial		198,190.21		<b>198,190.21</b>
11811	100	38013TAE1	GM 2.03% MAT	Interest	03/20/2020	GM Financial			4,229.18	<b>4,229.18</b>
11811	100	38013TAE1	GM 2.03% MAT	Redemption	03/20/2020	GM Financial		61,797.54		<b>61,797.54</b>
12018	100	36259KAD9	GM 1.67% MAT	Interest	03/20/2020	GM Financial			3,954.66	<b>3,954.66</b>
12018	100	36259KAD9	GM 1.67% MAT	Redemption	03/20/2020	GM Financial		79,478.58		<b>79,478.58</b>
12024	100	43813RAC1	HART 1.61% MAT	Interest	03/21/2020	Hyundai Auto Rec Tru			11,180.56	<b>11,180.56</b>
12024	100	43813RAC1	HART 1.61% MAT	Redemption	03/21/2020	Hyundai Auto Rec Tru		191,177.14		<b>191,177.14</b>
12066	100	254687FN1	DISNEY 3.35% MAT	Purchase	03/23/2020	WALT DISNEY	4,997,254.44			<b>-4,997,254.44</b>
11863	100	3130AH5N9	FEDERAL HOME	Redemption	03/23/2020	Federal Home Loan		10,000,000.00		<b>10,000,000.00</b>
11863	100	3130AH5N9	FEDERAL HOME	Accr Int	03/23/2020	Federal Home Loan		1,666.67	-1,666.67	<b>0.00</b>

**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
11863	100	3130AH5N9	FEDERAL HOME	Interest	03/23/2020	Federal Home Loan			100,000.00	100,000.00
11865	100	89233GCQ7	TOYOTA DISC NOTE	Redemption	03/24/2020	TOYOTA MOTOR		50,000,000.00		50,000,000.00
11866	100	89114N5Z4	TDSEC 2.04% MAT	Redemption	03/24/2020	Toronto Dominion		50,000,000.00		50,000,000.00
11926	100	89233GCQ7	TOYOTA DISC NOTE	Redemption	03/24/2020	TOYOTA MOTOR		50,000,000.00		50,000,000.00
11937	100	06367BCJ6	BMO 1.85% MAT	Redemption	03/24/2020	Bank of Montreal		50,000,000.00		50,000,000.00
11866	100	89114N5Z4	TDSEC 2.04% MAT	Interest	03/24/2020	Toronto Dominion			498,666.65	498,666.65
11937	100	06367BCJ6	BMO 1.85% MAT	Interest	03/24/2020	Bank of Montreal			269,791.65	269,791.65
12070	100	17275RBD3	CISCO 2.2% MAT	Purchase	03/25/2020	CISCO SYSTEMS	16,281,536.70			-16,281,536.70
12069	100	458140BP4	INTC 3.4% MAT	Purchase	03/25/2020	Intel Corp	9,984,500.00			-9,984,500.00
12068	100	191216CN8	COCA COLA CO, SR	Purchase	03/25/2020	Coca Cola	9,991,692.99			-9,991,692.99
12071	100	742718FF1	PG 2.45% MAT	Purchase	03/25/2020	Proctor & Gamble	2,995,231.75			-2,995,231.75
11677	100	3130AG2Z7	FEDERAL HOME	Redemption	03/25/2020	Federal Home Loan		12,000,000.00		12,000,000.00
11678	100	3134GTAR4	FEDERAL HOME LN	Redemption	03/25/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11679	100	3134GTAS2	FEDERAL HOME LN	Redemption	03/25/2020	Federal Home Loan		7,000,000.00		7,000,000.00
11677	100	3130AG2Z7	FEDERAL HOME	Interest	03/25/2020	Federal Home Loan			159,000.00	159,000.00
11678	100	3134GTAR4	FEDERAL HOME LN	Interest	03/25/2020	Federal Home Loan			191,250.00	191,250.00
11679	100	3134GTAS2	FEDERAL HOME LN	Interest	03/25/2020	Federal Home Loan			87,500.00	87,500.00
11858	100	05588CAC6	BMWOT 1.92% MAT	Interest	03/25/2020	BMW Vehicle Owner			7,200.00	7,200.00
11858	100	05588CAC6	BMWOT 1.92% MAT	Redemption	03/25/2020	BMW Vehicle Owner		96,685.50		96,685.50
11860	100	05588CAB8	BMWOT 2.05% MAT	Interest	03/25/2020	BMW Vehicle Owner			5,979.17	5,979.17
11860	100	05588CAB8	BMWOT 2.05% MAT	Redemption	03/25/2020	BMW Vehicle Owner		140,750.11		140,750.11
12072	100	89233P5T9	TOYOTA 3.3% MAT	Purchase	03/26/2020	TOYOTA MOTOR	1,993,646.67			-1,993,646.67
12073	100	89233GG18	TOYOTA DISC NOTE	Purchase	03/26/2020	TOYOTA MOTOR	49,657,805.56			-49,657,805.56
12038	100	072024WP3	BAYTRN 2.254%	Interest	03/26/2020	Bay Area Ca Tran			112,700.00	112,700.00
12038	100	072024WP3	BAYTRN 2.254%	Accr Int	03/26/2020	Bay Area Ca Tran		107,065.00	-107,065.00	0.00
12075	100	254687FJ0	DISNEY WALT CO,	Purchase	03/27/2020	WALT DISNEY	4,960,158.33			-4,960,158.33
12074	100	654106AH6	NIKE 2.4% MAT	Purchase	03/27/2020	Nike Inc.	2,995,920.00			-2,995,920.00
11459	100	3133EJHL6	FEDERAL FARM CR	Redemption	03/27/2020	Federal Farm Credit		10,000,000.00		10,000,000.00
11460	100	3133EJHL6	FEDERAL FARM CR	Redemption	03/27/2020	Federal Farm Credit		10,000,000.00		10,000,000.00
11459	100	3133EJHL6	FEDERAL FARM CR	Interest	03/27/2020	Federal Farm Credit			118,750.00	118,750.00
11460	100	3133EJHL6	FEDERAL FARM CR	Interest	03/27/2020	Federal Farm Credit			118,750.00	118,750.00
11464	100	45905UQ80	IBRD 1.95% MAT	Interest	03/27/2020	International Bank R			97,500.00	97,500.00
11312	100	3130ACE26	FEDERAL HOME	Interest	03/28/2020	Federal Home Loan			68,750.00	68,750.00
11313	100	3130ACE26	FEDERAL HOME	Interest	03/28/2020	Federal Home Loan			68,750.00	68,750.00
11314	100	3130ACE26	FEDERAL HOME	Interest	03/28/2020	Federal Home Loan			68,750.00	68,750.00
11398	100	3136G4PK3	FNMA 1.75% MAT	Interest	03/28/2020	Federal National Mtg			131,250.00	131,250.00
11327	100	3134GBH21	FEDERAL HOME LN	Redemption	03/29/2020	Federal Home Loan		10,000,000.00		10,000,000.00
11327	100	3134GBH21	FEDERAL HOME LN	Interest	03/29/2020	Federal Home Loan			85,000.00	85,000.00
11469	100	3132X0Q53	FARMER 2.6% MAT	Interest	03/29/2020	FARMER MAC			130,000.00	130,000.00
11749	100	SYS11749	FREMNT 2.41% MAT	Interest	03/29/2020	Fremont Bank			67,948.61	67,948.61

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
11758	100	SYS11758	CBC 2.25% MAT	Interest	03/29/2020	California Bank of C			18,125.00	18,125.00
12076	100	17325FAE8	CITIBANK NA N Y,	Purchase	03/30/2020	Citibank	14,070,939.01			-14,070,939.01
12077	100	437076BL5	HD 2.% MAT	Purchase	03/30/2020	Home Depot	1,560,446.51			-1,560,446.51
12078	100	88579YBL4	3M CO, SR GLBL NT	Purchase	03/30/2020	3M Corp	4,738,176.30			-4,738,176.30
11030	100	3134G9F85	FHLMC 1.32% MAT	Redemption	03/30/2020	Federal Home Loan		25,000,000.00		25,000,000.00
11129	100	3135G0P72	FEDERAL NATL MTG	Redemption	03/30/2020	Federal National Mtg		10,000,000.00		10,000,000.00
11455	100	3130ADUJ9	FEDERAL HOME	Redemption	03/30/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11456	100	3130ADUJ9	FEDERAL HOME	Redemption	03/30/2020	Federal Home Loan		15,000,000.00		15,000,000.00
11030	100	3134G9F85	FHLMC 1.32% MAT	Interest	03/30/2020	Federal Home Loan			82,500.00	82,500.00
11129	100	3135G0P72	FEDERAL NATL MTG	Interest	03/30/2020	Federal National Mtg			68,750.00	68,750.00
11455	100	3130ADUJ9	FEDERAL HOME	Interest	03/30/2020	Federal Home Loan			178,125.00	178,125.00
11456	100	3130ADUJ9	FEDERAL HOME	Interest	03/30/2020	Federal Home Loan			178,125.00	178,125.00
11712	100	912828F21	UNITED STATES	Interest	03/31/2020	U.S. Treasury			531,250.00	531,250.00
11761	100	SYS11761	CBC 2.25% MAT	Interest	03/31/2020	California Bank of C			29,062.50	29,062.50
11879	100	912828YH7	UST 1.5% MAT	Interest	03/31/2020	U.S. Treasury			375,000.00	375,000.00
11879	100	912828YH7	UST 1.5% MAT	Accr Int	03/31/2020	U.S. Treasury		51,229.51	-51,229.51	0.00
11999	100	912828YJ3	UNITED STATES	Interest	03/31/2020	U.S. Treasury			375,000.00	375,000.00
11999	100	912828YJ3	UNITED STATES	Accr Int	03/31/2020	U.S. Treasury		252,049.18	-252,049.18	0.00
10470	100	SYS10470	CAMP 0.24%	Interest	03/31/2020	California Asset Mgm			165,700.72	165,700.72
<b>Totals for General Fund</b>							<b>478,696,864.09</b>	<b>611,648,923.07</b>	<b>8,493,631.64</b>	<b>141,445,690.62</b>
<b>Grand Total</b>							<b>478,696,864.09</b>	<b>611,648,923.07</b>	<b>8,493,631.64</b>	<b>141,445,690.62</b>