

COUNTY OF CONTRA COSTA
TREASURY OVERSIGHT COMMITTEE MEETING

Tuesday, February 20, 2018
3:00 P.M.

625 Court Street, Room 103B
Martinez, CA 94553

Donald Bouchet, Chair, Appointed Member
Bill Clark, Vice Chair, Appointed Member
Julie Bautista, Elected Member
Stanley Caldwell, Elected Member
Edgar Grubb, Public Member
Jerome Hatfield, Public Member
Dan Heinrich, Public Member

A G E N D A

Public Comments

Action Items

1. Approve November 21, 2017 Treasury Oversight Committee Meeting Minutes
2. Approve December 31, 2017 Quarterly Investment Report
3. Approve Annual Audit for Calendar Year 2017

Information Items

1. Overview of General Economy and Capital Market Conditions
2. Delegation of Investment Authority
3. Form 700

Miscellaneous

1. Staff Report
2. Committee Member Comments

Establishment of Next Meeting Date

May 15, 2018

TREASURY OVERSIGHT COMMITTEE MEETING

November 21, 2017

MINUTES

Members Present: Donald Bouchet, Stanley Caldwell, Julie Bautista, Edgar Grubb, Jerome Hatfield and Dan Heinrich.

Also Present: Belinda Zhu, Assistant County Treasurer and Ronda Boler, Executive Secretary.

Members Absent: Bill Clark.

Donald Bouchet called the Treasury Oversight Committee meeting to order at 3:00 p.m.

PUBLIC COMMENT

None.

ACTION ITEMS

1. APPROVE AUGUST 15, 2017 TREASURY OVERSIGHT COMMITTEE

MEETING MINUTES

Mr. Bouchet called a motion for approval of the minutes. Mr. Caldwell moved, seconded by Mr. Grubb to approve the August 15, 2017 Treasury Oversight Committee meeting minutes. The motion passed unanimously with ayes from Mr. Bouchet, Ms. Bautista, Mr. Caldwell, Mr. Grubb, Mr. Hatfield, and Mr. Heinrich.

2. APPROVE SEPTEMBER 30, 2017 QUARTERLY INVESTMENT REPORT

Ms. Zhu presented September 30, 2017 Quarterly Investment Report (the Report) to the Committee. The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq. The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy. The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements, or derivatives.

As of September 30, 2017, the total par value of the investment pool was \$2,997,862,126.88. The total cost was \$2,991,832,551.16. The market value was \$2,992,929,050.07 which was 100.04% of the cost. More than \$2.33 billion representing about 77% of the portfolio will mature in less than a year. The weighted yield to maturity was 1.30% with the weighted average days to maturity of 204 days. The weighted duration was 0.54 year.

Historical activities combined with future cash flow projections indicate that the County is able to meet its cash flow needs for the next six months.

Ms. Zhu presented Contra Costa County Investment Pool summary report as of September 30, 2017. The market value of the investment pool was down by \$692.5 million compared to the previous quarter end, and was up by \$322.8 million compared to the same quarter end of the previous year. Approximately 86.9% of the portfolio was managed by the Treasurer's Office while the remaining portion was managed by the external managers.

Ms. Zhu stated that no exceptions have been noted in the supporting statements and exhibits to the Report.

Mr. Hatfield pointed out that three structured securities on Page 21 of the Report were not included in Exhibit VI, Treasurer's Investment Portfolio Structured Securities. Ms. Zhu responded that she will check and report back in the next meeting.

Mr. Bouchet called a motion for approval of the investment report. Mr. Grubb moved, seconded by Mr. Heinrich to approve September 30, 2017 Quarterly Investment Report. The motion passed unanimously with ayes from Mr. Bouchet, Ms. Bautista, Mr. Caldwell, Mr. Grubb, Mr. Hatfield, and Mr. Heinrich.

INFORMATION ITEMS

1. Standard & Poor's Rating

Ms. Zhu informed the Committee that Standard & Poors rated Contra Costa County investment portfolio (as of September 29, 2017) AAAf/S1+ signifying the highest credit quality with the lowest volatility. Ms. Zhu stated that the County Treasury Pool investment portfolio is still under criteria observation (UCO) by S&P Global. Following the onsite due diligence meeting conducted by S&P Global, we are in constant communications providing all information S&P requested promptly. As we have informed the Committee, the Treasury Pool's rating might be negatively impacted by the criteria revisions made by S&P. The final confirmation of our rating status will be released before the end of 2017.

Mr. Heinrich suggested that Mr. Watts inform the County Board of Supervisors and the Pool participants of the rating criteria changes made by S&P Global and its potential impact on the Treasury Pool ratings prior to the release of the final ratings. Mr. Grubb agreed and suggested a proactive approach to educate the Pool participants and the constituents. Ms. Zhu agreed to relay the Committee's message to Mr. Watts.

2. Committee Meeting Dates for Calendar Year 2018

Contra Costa County Treasury Oversight Committee will hold its quarterly meetings on the following dates during the calendar year of 2018:

February 20, 2018
May 15, 2018
August 21, 2018
November 20, 2018

MISCELLANEOUS

1. Staff Report

None.

2. Committee Member Comments

Mr. Hatfield informed the Committee that his last TOC meeting will be February 20, 2018 due to health reasons. Ms. Boler will find out when Mr. Hatfield's term is up. Ms. Boler will also to find out if Mr. Hatfield still needs to take the required trainings prior to his last Committee meeting.

Mr. Grubb expressed his willingness to continue to serve on the Committee if his term expires next year.

ESTABLISHMENT OF NEXT MEETING DATE:

Tuesday, February 20, 2018.

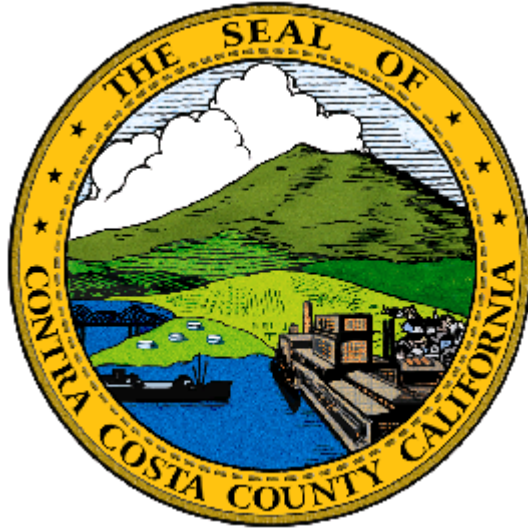
Donald Bouchet adjourned the meeting at 4:00 p.m.

Respectfully submitted,



Ronda Boler
Executive Secretary

112117 TOC Minutes_rb



CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF DECEMBER 31, 2017

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EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 12/31/17, the fair value of the Treasurer's investment portfolio was 99.92% of the cost. More than 84 percent of the portfolio or over \$3.19 billion will mature in less than a year. Historical activities combined with future cash flow projections indicate that the County is able to meet its cash flow needs for the next six months.
- Treasurer's Investment Portfolio Characteristics

Par	\$3,772,874,549.44
Cost	\$3,766,998,862.48
Market Value	\$3,763,948,978.72
Weighted Yield to Maturity	1.41%
Weighted Average Days to Maturity	162 days
Weighted Duration	0.43 year

CONTRA COSTA COUNTY INVESTMENT POOL
As of December 31, 2017

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$72,114,000.00	\$71,902,099.98	\$71,521,667.23	1.91%
2. U.S. Agencies				
Federal Home Loan Banks	283,440,000.00	282,983,169.78	282,232,757.06	7.51%
Federal National Mortgage Association	85,274,000.00	85,371,011.98	84,563,566.93	2.27%
Federal Farm Credit Banks	206,576,000.00	206,268,735.12	205,125,945.25	5.48%
Federal Home Loan Mortgage Corporation	122,757,000.00	122,814,296.40	121,982,754.56	3.26%
Municipal Bonds	2,465,000.00	2,601,919.98 ¹	2,601,919.98 ¹	0.07%
Subtotal	700,512,000.00	700,039,133.26	696,506,943.78	18.58%
3. Supranationals - International Government	209,633,000.00	208,799,871.60	208,157,262.18	5.54%
4. Money Market Instruments				
Commercial Paper	1,153,097,000.00	1,148,569,924.80	1,150,894,921.14	30.49%
Negotiable Certificates of Deposit	953,190,000.00	953,188,032.45	953,358,599.41	25.30%
Medium Term Certificates of Deposit	1,460,000.00	1,460,000.00	1,460,000.00	0.04%
Money Market Accounts	565,318.32	565,318.32	565,318.32	0.02%
Time Deposit	3,397.22	3,397.22	3,397.22	0.00%
Subtotal	2,108,315,715.54	2,103,786,672.79	2,106,282,236.09	55.85%
5. Asset Backed Securities/Mortgage Backed Securities	7,812,116.15	7,818,355.76 ¹	7,818,355.76 ¹	0.21%
6. Corporate Notes	133,080,000.00	133,267,573.86	132,631,761.58	3.54%
TOTAL (Section A.)²	3,231,466,831.69	3,225,613,707.25	3,222,918,226.62	85.63%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	213,773,178.80	213,773,178.80	213,365,626.43 ³	5.67%
2. Other				
a. EBRCs Bond	1,930,461.83	1,930,461.83	1,930,461.83	0.05%
b. Wells Capital Management	44,333,321.04	44,310,758.52	44,363,907.76 ⁴	1.18%
c. CalTRUST (Short-Term Fund)	145,490,315.16	145,490,315.16	145,490,315.16	3.86%
Subtotal	191,754,098.03	191,731,535.51	191,784,684.75	5.09%
TOTAL (Section B.)	405,527,276.83	405,504,714.31	405,150,311.18	10.76%
C. Cash	135,880,440.92	135,880,440.92	135,880,440.92	3.61%
⁵GRAND TOTAL (FOR A , B, & C)	\$3,772,874,549.44	\$3,766,998,862.48	\$3,763,948,978.72	100.00%

Notes:

1. Fair Value equals Cost less purchase interest

2. Includes funds managed by PFM retained by Contra Costa School Insurance Group and Community College District

3. Estimated Fair Value

4. Base Market Value plus Accrued Interest

5. Does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority

CONTRA COSTA COUNTY INVESTMENT POOL
As of December 31, 2017

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter ending 12/31/2017
Average Daily Balance (\$)	3,057,356,160.07	3,113,300,040.06
Net Earnings (\$)	20,234,722.72	10,536,238.91
Earned Income Yield	1.29%	1.32%

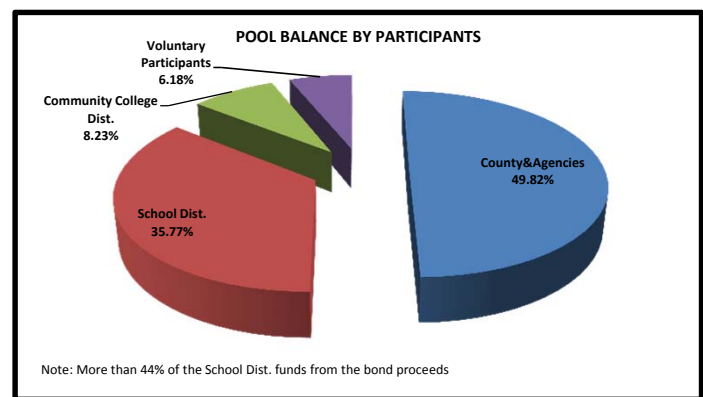
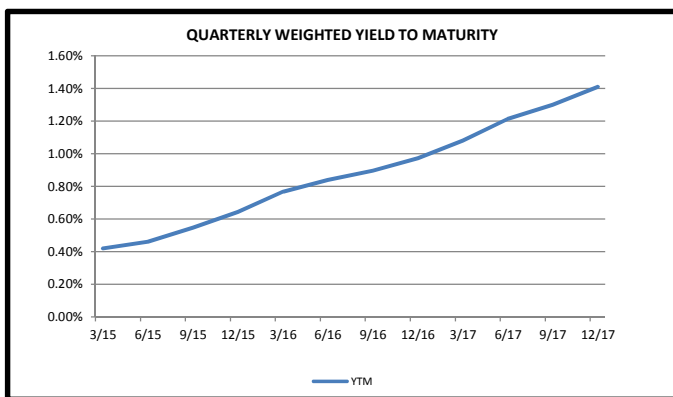
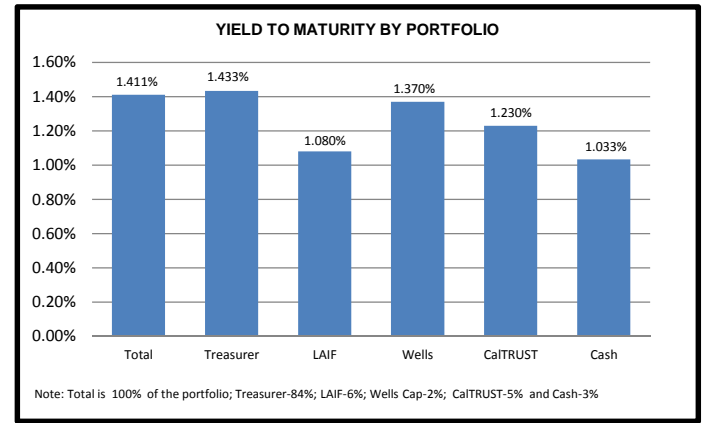
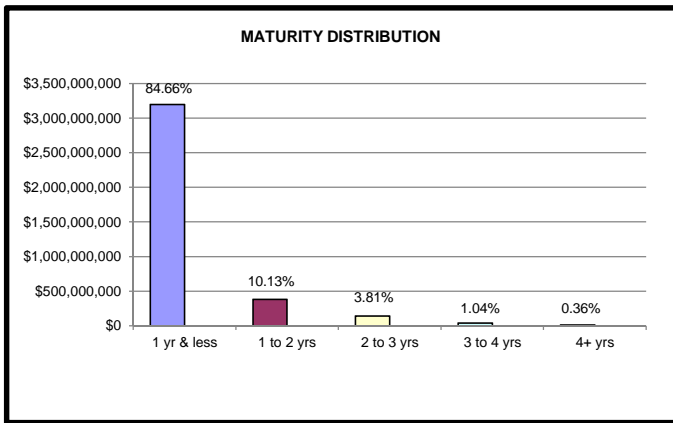
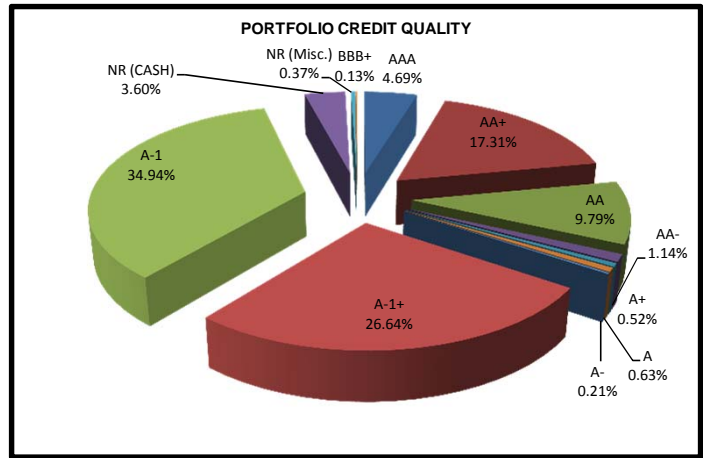
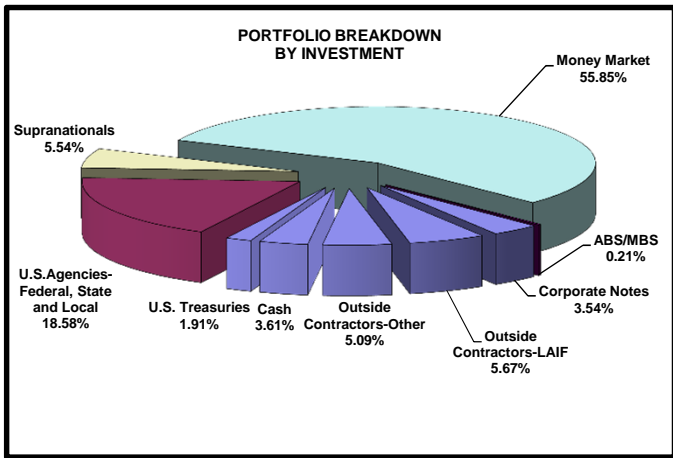
CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	72,114,000.00	71,521,667.23	1.45	549	1.90%
Agencies	698,047,000.00	693,905,023.80	1.28	395	18.43%
Municipals	2,465,000.00	2,601,919.98	1.27	177	0.07%
Commercial Paper	1,153,097,000.00	1,150,894,921.14	1.44	45	30.57%
NCD/YCD	954,650,000.00	954,818,599.41	1.52	90	25.37%
Corporate Notes	133,080,000.00	132,631,761.58	1.71	504	3.52%
ABS/MBS	7,812,116.15	7,818,355.76	1.59	1103	0.21%
Time Deposit	3,397.22	3,397.22	0.40	875	0.00%
Money Market Fund	565,318.32	565,318.32	0.00	1	0.02%
Supranationals	209,633,000.00	208,157,262.18	1.34	345	5.53%
LAIF	213,773,178.80	213,365,626.43	1.24	1	5.67%
CalTRUST	145,490,315.16	145,490,315.16	1.43	1	3.87%
Wells Cap	44,333,321.04	44,363,907.76	1.67	223	1.18%
Misc. ¹	1,930,461.83	1,930,461.83	0.00	N/A	0.05%
Cash	135,880,440.92	135,880,440.92	1.25	0	3.61%
Total Fund²	<u>3,772,874,549.44</u>	<u>3,763,948,978.72</u>	<u>1.41</u>	<u>162</u>	<u>100.00%</u>

1. East Bay Regional Communications System Authority

2. Total Fund includes funds managed by PFM.

**CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE
AS OF DECEMBER 31, 2017**

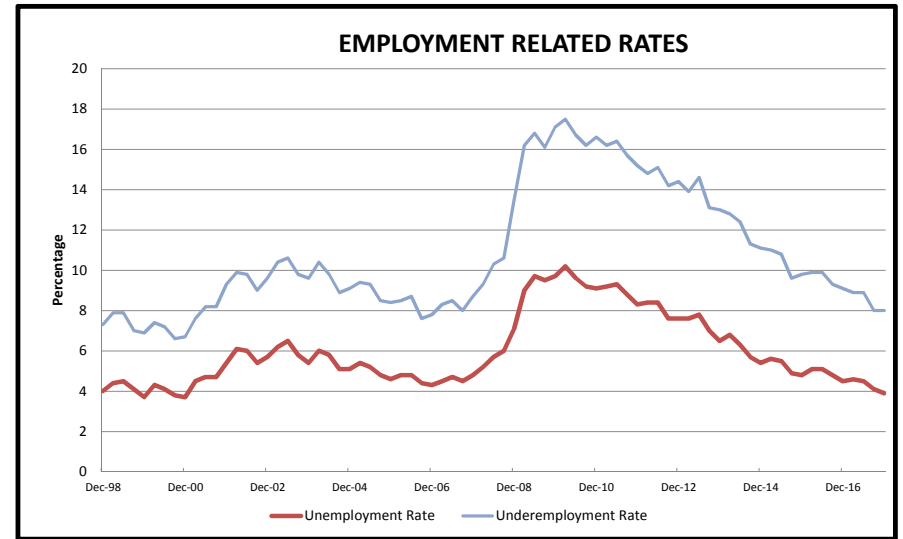
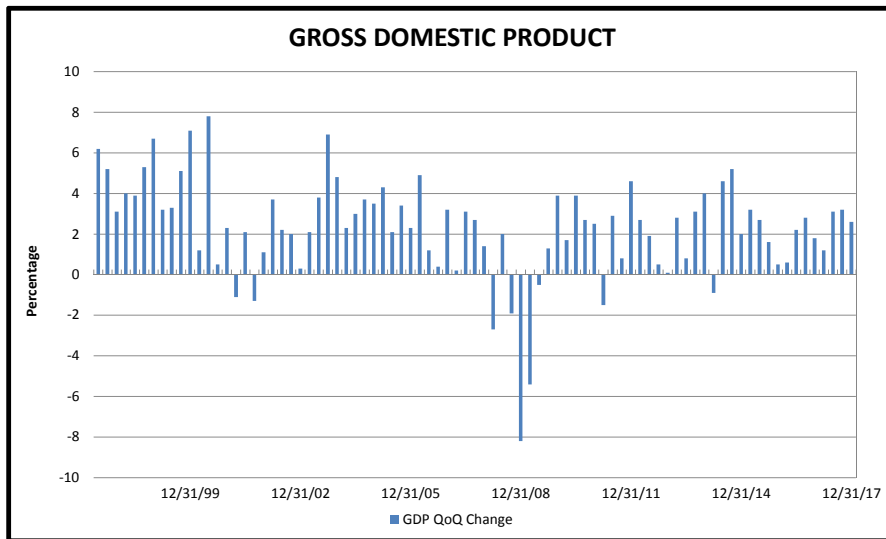
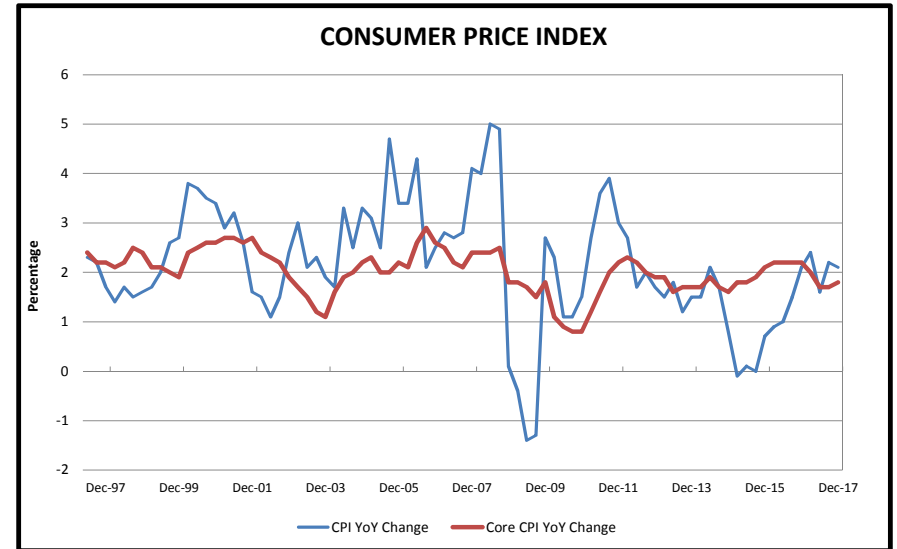
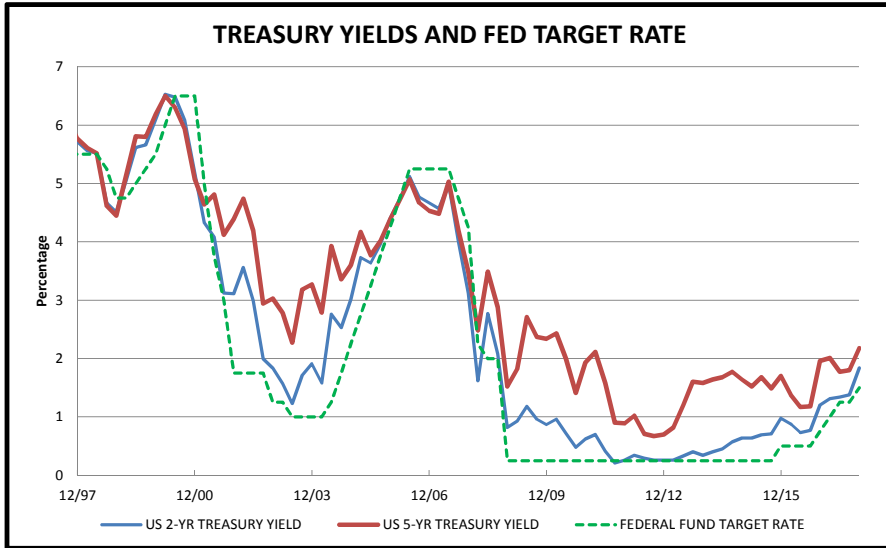


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF DECEMBER 31, 2017

1. All report information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the portfolio summary page and the attached exhibits and statements for investments managed by outside contractors or trustees. The variance is due to the timing difference in recording transactions associated with outside contracted parties during interim periods and later transmitted to the appropriate county agency and/or the Treasurer's Office. In general, the Treasurer's records reflect booked costs at the beginning of a period.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of AAAf and lowest volatility of S1+. The portfolio consists of a large portion of short-term investments with credit rating of A-1/P-1 or better. The majority of the long-term investments in the portfolio are rated AA or better.
5. In accordance with Contra Costa County's Investment Policy, the Treasurer's Office has constructed a portfolio that safeguards the principal, meets the liquidity needs and achieves a return. As a result, more than 84% of the portfolio will mature in less than a year with a weighted average maturity of 162 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF DECEMBER 31, 2017



Note:
All data provided by Bloomberg

SECTION III

APPENDIX

A. INVESTMENT PORTFOLIO DETAIL - MANAGED BY TREASURER'S OFFICE



Inventory by Market Value

As Of Date: 12/31/2017

Date Basis: Settlement

Run: 01/08/2018 04:18:29 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 1 SUPRANATIONALS</u>								
	Subtotal			1.164235	149,633,000.00	148,180,962.18	492,664.99	9,900.00
				1.381823	148,875,104.94	99.029601		-694,355.26
<u>Inv Type: 5 SUPRANATIONALS DISC</u>								
	Subtotal			.000000	60,000,000.00	59,976,300.00	50,833.34	700.00
				1.221531	59,924,766.66	99.960500		0.00
<u>Inv Type: 11 TREASURY BILLS</u>								
	Subtotal			1.430000	30,000,000.00	29,811,600.00	29,791.67	0.00
				1.440413	29,783,116.67	99.372000		-1,308.34
<u>Inv Type: 12 TREASURY NOTES</u>								
	Subtotal			1.439010	42,114,000.00	41,710,067.23	134,712.47	3,758.22
				1.458369	42,118,983.31	99.040859		-410,802.23
<u>Inv Type: 22 FEDERAL HOME LOAN BANKS</u>								
	Subtotal			1.287768	143,440,000.00	142,507,612.60	318,592.56	37,907.45
				1.307398	143,365,923.94	99.349981		-895,687.96
<u>Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO</u>								
	Subtotal			1.288660	85,274,000.00	84,563,566.93	344,659.98	11,490.00
				1.276236	85,371,011.98	99.166882		-818,935.05
<u>Inv Type: 26 AGENCY MBS FXD-M 30/360</u>								
	Subtotal			1.723122	691,023.38	697,932.80	992.26	0.00
				1.388137	697,932.80	100.999882		0.00



Inventory by Market Value

As Of Date: 12/31/2017

Date Basis: Settlement

Run: 01/08/2018 04:18:29 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 27 FEDERAL FARM CREDIT BANKS</u>								
	Subtotal			1.220845	206,576,000.00	205,125,945.25	513,781.44	45,667.50
				1.279785	206,268,735.12	99,298053		-1,188,457.37
<u>Inv Type: 28 FHLMC DISCOUNT NOTES</u>								
	Subtotal			.997082	1,670,000.00	1,662,119.15	10,018.14	0.00
				1.007530	1,653,598.96	99,528093		-1,497.95
<u>Inv Type: 29 FHLMC NOTES</u>								
	Subtotal			1.288839	121,087,000.00	120,320,635.41	301,051.15	98,780.00
				1.252835	121,160,697.44	99,367096		-938,842.03
<u>Inv Type: 31 MUNICIPAL BONDS</u>								
	Subtotal			2.610484	2,465,000.00	2,601,919.98	21,968.40	0.00
				1.266115	2,601,919.98	105,554563		0.00
<u>Inv Type: 43 FHLB DISCOUNT NOTES</u>								
	Subtotal			1.275950	140,000,000.00	139,725,144.46	109,541.66	1,425.00
				1.279570	139,617,245.84	99,803675		-3,068.04
<u>Inv Type: 49 CORP ABS FXD-M 30/360</u>								
	Subtotal			1.591052	1,179,622.87	1,179,523.87	834.16	0.00
				1.595291	1,179,523.87	99,991607		0.00
<u>Inv Type: 50 AUTO ABS FXD-M 30/360</u>								
	Subtotal			1.595400	5,196,469.90	5,196,041.76	3,684.67	0.00
				1.599267	5,196,041.76	99,991761		0.00



Inventory by Market Value

As Of Date: 12/31/2017

Date Basis: Settlement

Run: 01/08/2018 04:18:29 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 53 CREDIT ABS FXD-SA 30/360</u>								
	Subtotal			1.740000	745,000.00	744,857.33	5,905.37	0.00
				1.748687	744,857.33	99.980850		0.00
<u>Inv Type: 71 COMMERCIAL PAPER DISCOUNT</u>								
	Subtotal			1.433335	1,153,097,000.00	1,150,894,921.14	2,396,586.85	34,187.98
				1.437965	1,148,569,924.80	99.809029		-105,778.49
<u>Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT</u>								
	Subtotal			1.518879	947,550,000.00	947,752,077.20	1,288,771.33	219,292.81
				1.518913	947,549,366.25	100.021326		-16,581.86
<u>Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM</u>								
	Subtotal			2.050000	1,460,000.00	1,460,000.00	12,221.42	0.00
				2.050000	1,460,000.00	100.000000		0.00
<u>Inv Type: 75 CORPORATE NOTES</u>								
	Subtotal			1.769780	133,080,000.00	132,631,761.58	698,321.48	152,920.26
				1.709732	133,267,573.86	99.663181		-786,567.06
<u>Inv Type: 78 NEGOTIABLE CD 30/360 EUR</u>								
	Subtotal			1.832687	4,335,000.00	4,304,946.75	22,331.61	0.00
				1.848541	4,333,666.20	99.306730		-28,719.45
<u>Inv Type: 79 YCD/NCD 30/360</u>								
	Subtotal			1.700000	1,305,000.00	1,301,575.46	6,902.00	0.00
				1.700000	1,305,000.00	99.737583		-3,424.54



Inventory by Market Value

As Of Date: 12/31/2017

Date Basis: Settlement

Run: 01/08/2018 04:18:29 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<u>Inv Type: 99 MONEY MARKET ACCOUNTS</u>								
			Subtotal	.000000	565,318.32	565,318.32	0.00	0.00
				.000000	565,318.32	100.000000		0.00
<u>Inv Type: 1000 TD WITH CALC CODE OF CSC-00</u>								
			Subtotal	.400000	3,397.22	3,397.22	8.38	0.00
				.400000	3,397.22	100.000000		0.00
Grand Total			Count 457	1.399082	3,231,466,831.69	3,222,918,226.62	6,764,175.33	616,029.22
				1.433341	3,225,613,707.25	99.735457		-5,894,025.63



Inventory by Market Value

As Of Date: 12/31/2017

Date Basis: Settlement

Run: 01/17/2018 04:10:54 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
82880	SUP INTL BK RECON &	45905UUM4	01/06/2016	1.060000	10,000,000.00	9,999,900.00	50,055.56	9,900.00
			01/11/2018	1.110364	9,990,000.00	99.999000	IDC-FIS	0.00
82978	SUP INTL BK RECON &	459058EV1	03/10/2016	1.250000	5,000,000.00	4,944,500.00	26,912.50	0.00
			07/26/2019	1.345903	4,984,200.00	98.890000	IDC-FIS	-39,700.00
83079	SUPRA INTL BK RECON	459058FE8	04/20/2016	.876000	10,000,000.00	9,950,700.00	39,420.00	0.00
			07/19/2018	.926580	9,990,000.00	99.507000	IDC-FIS	-39,300.00
83184	SUP INTER-AMERICAN	458182DX7	06/28/2016	1.000000	10,000,000.00	9,873,300.00	13,333.33	0.00
			05/13/2019	1.040147	9,988,600.00	98.733000	IDC-FIS	-115,300.00
83421	SUP INTL BK RECON &	459058ER0	11/21/2016	1.000000	10,000,000.00	9,937,300.00	23,888.89	0.00
			10/05/2018	1.155252	9,971,300.00	99.373000	IDC-FIS	-34,000.00
83435	SUPRA INTL BK RECON	459058FS7	11/29/2016	1.125000	10,000,000.00	9,833,100.00	10,625.56	0.00
			11/27/2019	1.599150	9,861,900.00	98.331000	IDC-FIS	-28,800.00
83473	GOV SUPRA INTER-AME	4581X0BY3	12/07/2016	1.125000	10,000,000.00	9,855,400.00	34,062.50	0.00
			09/12/2019	1.530191	9,890,700.00	98.554000	IDC-FIS	-35,300.00
83504	GOV SUPRA INTL BK R	45905UVL5	12/16/2016	1.260000	6,500,000.00	6,467,175.00	36,172.50	0.00
			01/22/2019	1.505016	6,467,175.00	99.495000	BOOK	0.00
83562	SUPRA INTL FIN CORP	45950KCC2	01/17/2017	1.250000	10,000,000.00	9,971,300.00	57,291.67	0.00
			07/16/2018	1.275020	9,996,300.00	99.713000	IDC-FIS	-25,000.00
83585	SUPRA INTL BK RECON	459058EV1	01/31/2017	1.250000	10,000,000.00	9,889,000.00	53,819.44	0.00
			07/26/2019	1.530185	9,931,900.00	98.890000	IDC-FIS	-42,900.00
83686	SUP INTL BK RECON &	459058FA6	04/07/2017	1.376000	20,000,000.00	19,705,200.00	69,564.44	0.00
			03/30/2020	1.602582	19,868,600.00	98.526000	IDC-FIS	-163,400.00
83740	SUPRA INTER-AMERICA	458182DX7	05/12/2017	1.000000	10,000,000.00	9,873,300.00	13,333.33	0.00
			05/13/2019	1.485219	9,904,600.00	98.733000	IDC-FIS	-31,300.00
83768	SUPRA INTL FINANCE	45950VHE9	05/30/2017	1.250000	14,823,000.00	14,734,210.23	17,499.38	0.00
			11/27/2018	1.340332	14,803,285.41	99.401000	IDC-FIS	-69,075.18
83859	CCCSIG SUPRA INTL B	459058GA5	08/29/2017	1.625000	750,000.00	740,572.50	4,130.21	0.00
			09/04/2020	1.632137	749,842.50	98.743000	IDC-FIS	-9,270.00
83862	CCCSIG SUPRA INTL B	459058FS7	08/30/2017	1.125000	450,000.00	442,489.50	479.30	0.00
			11/27/2019	1.523279	446,062.50	98.331000	IDC-FIS	-3,573.00
83895	CCCCD SUPRA INTL BK	45905UP32	09/19/2017	1.561000	225,000.00	224,460.00	995.14	0.00
			09/12/2020	1.643882	224,460.00	99.760000	BOOK	0.00
83896	CCCSIG SUPRA INTL B	45905UP32	09/19/2017	1.561000	800,000.00	798,080.00	3,538.27	0.00
			09/12/2020	1.643882	798,080.00	99.760000	BOOK	0.00
83910	CCCCD SUPRA INTL BK	459058DW0	09/29/2017	1.875000	115,000.00	114,750.45	503.11	0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			10/07/2019	1.602468	115,621.00	99.783000	IDC-FIS	-870.55
83918	CCCCD SUPRA INTL AM	4581X0CD8	10/10/2017	2.125000	750,000.00	750,637.50	2,302.08	0.00
			11/09/2020	1.814044	756,951.83	100.085000	IDC-FIS	-6,314.33
83919	CCCCD SUPRA INTL AM	4581X0CD8	10/10/2017	2.125000	220,000.00	220,187.00	675.28	0.00
			11/09/2020	1.814044	222,039.20	100.085000	IDC-FIS	-1,852.20
83927	SUPRA INTL BK RECON	4581X0BY3	10/13/2017	1.125000	10,000,000.00	9,855,400.00	34,062.50	0.00
			09/12/2019	1.637439	9,913,487.50	98.554000	IDC-FIS	-48,400.00
			Subtotal	1.164235	149,633,000.00	148,180,962.18	492,664.99	9,900.00
				1.381823	148,875,104.94	99.029601		-694,355.26

Inv Type: 5 SUPRANATIONALS DISC

84092	SUPRA IBRD DISCOUNT	459053RQ9	12/07/2017	.000000	30,000,000.00	29,991,300.00	25,416.67	450.00
			01/10/2018	1.221407	29,965,433.33	99.971000	IDC-FIS	0.00
84093	SUPRA IADB DISCOUNT	45818LRW2	12/07/2017	.000000	30,000,000.00	29,985,000.00	25,416.67	250.00
			01/16/2018	1.221656	29,959,333.33	99.950000	IDC-FIS	0.00
			Subtotal	.000000	60,000,000.00	59,976,300.00	50,833.34	700.00
				1.221531	59,924,766.66	99.960500		0.00

Inv Type: 11 TREASURY BILLS

84047	GOV US TREASURY BIL	912796PJ2	12/07/2017	1.430000	30,000,000.00	29,811,600.00	29,791.67	0.00
			06/07/2018	1.440413	29,783,116.67	99.372000	IDC-FIS	-1,308.34
			Subtotal	1.430000	30,000,000.00	29,811,600.00	29,791.67	0.00
				1.440413	29,783,116.67	99.372000		-1,308.34

Inv Type: 12 TREASURY NOTES

82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	4,960,350.00	10,704.42	0.00
			04/30/2019	1.138894	5,021,875.00	99.207000	IDC-FIS	-61,525.00
82577	CCCCD GOV US TREAS	912828ND8	05/29/2015	3.500000	100,000.00	103,656.00	454.42	0.00
			05/15/2020	1.503393	105,896.95	103.656000	IDC-FIS	-2,240.95
82710	CCCCD GOV US TREASU	912828UU2	09/29/2015	.750000	1,700,000.00	1,697,365.00	3,257.54	2,013.44
			03/31/2018	.860670	1,695,351.56	99.845000	IDC-FIS	0.00
82786	CCCCD GOV US TREAS	912828UQ1	11/09/2015	1.250000	15,000.00	14,795.55	63.71	0.00
			02/29/2020	1.550966	14,869.36	98.637000	IDC-FIS	-73.81
82820	CCCCD GOV US TREASU	912828VF4	12/04/2015	1.375000	195,000.00	192,502.05	235.70	0.00



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			05/31/2020	1.560386	193,438.48	98.719000	IDC-FIS	-936.43		
82901	CCCCD GOV US TREASU	912828WC0	01/11/2016	1.750000	150,000.00	149,151.00	449.59	0.00		
			10/31/2020	1.682647	150,462.89	99.434000	IDC-FIS	-1,311.89		
82933	CCCCD GOV US TREASU	912828K58	02/03/2016	1.375000	205,000.00	202,462.10	482.76	0.00		
			04/30/2020	1.246765	206,081.05	98.762000	IDC-FIS	-3,618.95		
83152	CCCSIG GOV US TREAS	912828Q52	05/27/2016	.875000	155,000.00	153,081.10	290.62	0.00		
			04/15/2019	1.023692	154,350.44	98.762000	IDC-FIS	-1,269.34		
83153	CCCCD GOV US TREASU	912828N89	05/27/2016	1.375000	100,000.00	98,094.00	575.41	0.00		
			01/31/2021	1.357590	100,078.13	98.094000	IDC-FIS	-1,984.13		
83187	CCCCD GOV US TREASU	912828Q78	06/29/2016	1.375000	35,000.00	34,242.60	82.43	0.00		
			04/30/2021	.983665	35,626.68	97.836000	IDC-FIS	-1,384.08		
83209	CCCCD GOV US TREASU	912828Q78	07/08/2016	1.375000	25,000.00	24,459.00	58.88	0.00		
			04/30/2021	.971848	25,349.18	97.836000	IDC-FIS	-890.18		
83301	CCCCD GOV US TREASU	912828B58	08/31/2016	2.125000	300,000.00	301,056.00	2,667.80	0.00		
			01/31/2021	1.166490	312,339.84	100.352000	IDC-FIS	-11,283.84		
83302	CCCCD GOV US TREASU	912828XM7	08/31/2016	1.625000	70,000.00	69,461.70	476.02	0.00		
			07/31/2020	1.102671	71,022.06	99.231000	IDC-FIS	-1,560.36		
83303	CCCCD GOV US TREASU	912828ND8	08/31/2016	3.500000	300,000.00	310,968.00	1,363.26	0.00		
			05/15/2020	1.066340	326,460.94	103.656000	IDC-FIS	-15,492.94		
83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,767,070.10	2,163.74	0.00		
			05/31/2020	1.001277	1,814,053.13	98.719000	IDC-FIS	-46,983.03		
83366	CCCCD GOV US TREASU	912828B90	10/05/2016	2.000000	370,000.00	369,781.70	2,514.36	0.00		
			02/28/2021	1.149627	383,470.31	99.941000	IDC-FIS	-13,688.61		
83407	CCCSIG GOV US TREAS	912828WL0	11/14/2016	1.500000	230,000.00	228,850.00	303.30	0.00		
			05/31/2019	1.062974	231,523.47	99.500000	IDC-FIS	-2,673.47		
83425	CCCCD GOV US TREAS	912828WY2	11/23/2016	2.250000	185,000.00	186,076.70	1,741.92	0.00		
			07/31/2021	1.775275	188,931.25	100.582000	IDC-FIS	-2,854.55		
83468	CCCSIG GOV US TREAS	912828H52	12/05/2016	1.250000	3,095,000.00	3,054,022.20	16,190.30	0.00		
			01/31/2020	1.497931	3,076,602.35	98.676000	IDC-FIS	-22,580.15		
83469	CCCCD GOV US TREAS	912828D72	12/05/2016	2.000000	470,000.00	468,458.40	3,193.92	0.00		
			08/31/2021	1.921700	471,652.34	99.672000	IDC-FIS	-3,193.94		
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	4,938,100.00	11,774.86	0.00		
			04/30/2020	1.500519	4,979,296.88	98.762000	IDC-FIS	-41,196.88		
83480	CCCCD GOV US TREASU	912828G95	12/09/2016	1.625000	3,275,000.00	3,257,871.75	147.01	0.00		
			12/31/2019	1.391995	3,297,771.48	99.477000	IDC-FIS	-39,899.73		
83531	CCCSIG GOV US TREAS	912828H52	01/05/2017	1.250000	3,625,000.00	3,577,005.00	19,002.30	0.00		
			01/31/2020	1.513863	3,604,383.02	98.676000	IDC-FIS	-27,378.02		



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83639	CCCSIG GOV US TREAS	912828J84	03/17/2017	1.375000	1,975,000.00	1,951,853.00	6,938.26	0.00
			03/31/2020	1.704769	1,955,790.04	98.828000	IDC-FIS	-3,937.04
83640	CCCCD GOV US TREASU	912828Q37	03/17/2017	1.250000	190,000.00	185,308.90	606.80	726.87
			03/31/2021	1.988274	184,582.03	97.531000	IDC-FIS	0.00
83641	CCCCD GOV US TREASU	912828J43	03/17/2017	1.750000	195,000.00	192,014.55	1,159.50	609.86
			02/28/2022	2.144211	191,404.69	98.469000	IDC-FIS	0.00
83669	CCCCD GOV US TREASU	912828F96	04/05/2017	2.000000	365,000.00	363,430.50	1,250.28	0.00
			10/31/2021	1.857459	367,266.99	99.570000	IDC-FIS	-3,836.49
83721	RM GOV US TREASURY	912828UZ1	04/20/2017	.625000	249,000.00	248,357.58	266.53	408.05
			04/30/2018	1.038753	247,949.53	99.742000	IDC-FIS	0.00
83736	CCCSIG GOV US TREAS	912828XE5	05/09/2017	1.500000	1,285,000.00	1,272,355.60	1,694.51	0.00
			05/31/2020	1.560250	1,282,909.93	99.016000	IDC-FIS	-10,554.33
83808	CCCSIG GOV US TREAS	912828XH8	06/28/2017	1.625000	75,000.00	74,446.50	3.36	0.00
			06/30/2020	1.502249	75,249.40	99.262000	IDC-FIS	-802.90
83814	CCCSIG GOV US TREAS	912828XM7	07/07/2017	1.625000	3,170,000.00	3,145,622.70	21,556.86	0.00
			07/31/2020	1.606525	3,171,733.59	99.231000	IDC-FIS	-26,110.89
83815	CCCCD GOV US TREASU	912828R77	07/07/2017	1.375000	295,000.00	288,362.50	356.59	0.00
			05/31/2021	1.805242	290,240.82	97.750000	IDC-FIS	-1,878.32
83820	CCCCD GOV US TREASU	912828V72	07/12/2017	1.875000	220,000.00	217,714.20	1,726.22	0.00
			01/31/2022	1.908201	219,682.03	98.961000	IDC-FIS	-1,967.83
83840	CCCSIG GOV US TREAS	912828L32	08/03/2017	1.375000	650,000.00	640,503.50	3,036.77	0.00
			08/31/2020	1.514468	647,283.20	98.539000	IDC-FIS	-6,779.70
83884	CCCSIG GOV US TREAS	912828L32	09/01/2017	1.375000	2,100,000.00	2,069,319.00	9,811.12	0.00
			08/31/2020	1.441812	2,095,978.21	98.539000	IDC-FIS	-26,579.44
83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	165,795.90	938.64	0.00
			08/31/2022	1.670000	169,720.24	97.527000	IDC-FIS	-3,840.40
83912	CCCSIG GOV US TREAS	912828L99	10/05/2017	1.375000	800,000.00	787,096.00	1,883.98	0.00
			10/31/2020	1.643376	793,593.75	98.387000	IDC-FIS	-6,497.75
83954	CCCSIG GOV US TREAS	912828M98	11/03/2017	1.625000	990,000.00	980,060.40	1,414.29	0.00
			11/30/2020	1.762521	985,939.45	98.996000	IDC-FIS	-5,879.05
83962	CCCSIG GOV US TREAS	912828M98	11/06/2017	1.625000	1,000,000.00	989,960.00	1,430.67	0.00
			11/30/2020	1.773455	995,585.94	98.996000	IDC-FIS	-5,625.94
84046	CCCCD GOV US TREASU	912828W89	12/06/2017	1.875000	495,000.00	489,411.45	2,371.31	0.00
			03/31/2022	2.130845	491,506.99	98.871000	IDC-FIS	-387.18
84088	CCCSIG GOV US TREAS	912828N48	12/11/2017	1.750000	1,500,000.00	1,489,575.00	72.51	0.00
			12/31/2020	1.937773	1,491,679.69	99.305000	IDC-FIS	-2,104.69
			Subtotal	1.439010	42,114,000.00	41,710,067.23	134,712.47	3,758.22



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				1.458369	42,118,983.31	99.040859		-410,802.23

Inv Type: 22 FEDERAL HOME LOAN BANKS

82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,196,250.95	4,955.38	24,137.45
			06/08/2018	1.390090	6,172,113.50	99.859000	IDC-FIS	0.00
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	2,995,770.00	2,395.83	13,770.00
			06/08/2018	1.410094	2,982,000.00	99.859000	IDC-FIS	0.00
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	4,979,450.00	23,541.67	0.00
			03/08/2019	1.415035	5,016,600.00	99.589000	IDC-FIS	-37,150.00
82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	9,989,300.00	20,625.00	0.00
			04/25/2018	1.155323	9,990,700.00	99.893000	IDC-FIS	-1,400.00
82550	GOV FHLB NOTES	3130A57K9	05/04/2015	1.000000	10,000,000.00	9,983,600.00	15,833.33	0.00
			05/04/2018	1.050244	9,985,200.00	99.836000	IDC-FIS	-1,600.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,490,050.00	1,918.40	0.00
			06/14/2019	1.563094	2,506,000.00	99.602000	IDC-FIS	-15,950.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000	5,000,000.00	4,978,200.00	11,013.91	0.00
			10/30/2018	1.300000	5,000,000.00	99.564000	IDC-FIS	-21,800.00
82590	GOV FHLB NOTES	3130A5JD2	06/29/2015	1.100000	10,000,000.00	9,974,100.00	611.11	0.00
			06/29/2018	1.100000	10,000,000.00	99.741000	IDC-FIS	-25,900.00
82664	GOV FHLB NOTES	3130A6B63	08/14/2015	1.200000	10,000,000.00	9,967,400.00	45,666.67	0.00
			08/14/2018	1.200000	10,000,000.00	99.674000	IDC-FIS	-32,600.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,476,825.00	10,312.50	0.00
			09/13/2019	1.400130	2,497,575.00	99.073000	IDC-FIS	-20,750.00
82781	GOV FHLB NOTES	3130A6RC3	11/04/2015	1.150000	5,000,000.00	4,971,850.00	9,423.62	0.00
			11/02/2018	1.150000	5,000,000.00	99.437000	IDC-FIS	-28,150.00
82928	KFPD GOV FHLB NOTES	3130A6UJ4	01/26/2016	1.250000	250,000.00	248,652.50	269.10	0.00
			11/30/2018	1.100214	251,045.00	99.461000	IDC-FIS	-2,392.50
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	245,015.00	190.97	0.00
			12/11/2020	1.513574	248,377.50	98.006000	IDC-FIS	-3,362.50
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	246,467.50	156.25	0.00
			12/13/2019	1.326075	249,282.50	98.587000	IDC-FIS	-2,815.00
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	248,962.50	260.42	0.00
			12/11/2020	1.570027	253,565.00	99.585000	IDC-FIS	-4,602.50
83161	CCCSIG GOV FHLB	3130A8DB6	06/03/2016	1.125000	1,850,000.00	1,830,131.00	578.13	0.00
			06/21/2019	1.139098	1,849,299.09	98.926000	IDC-FIS	-19,168.09
83166	CCCCD GOV FHLB	3130A8DB6	06/09/2016	1.125000	2,365,000.00	2,339,599.90	739.07	0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			06/21/2019	1.017963	2,372,544.35	98.926000	IDC-FIS		-32,944.45	
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,831,989.50	1,353.42		0.00	
			06/12/2020	1.180179	1,879,174.00	98.230000	IDC-FIS		-47,184.50	
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,171,809.50	3,820.82		0.00	
			06/12/2020	1.180179	5,305,014.00	98.230000	IDC-FIS		-133,204.50	
83178	CCCCD GOV FHLB NOTE	3130A8BD4	06/17/2016	.875000	555,000.00	552,946.50	26.98		0.00	
			06/29/2018	.783628	555,375.72	99.630000	IDC-FIS		-2,429.22	
83277	CCCCD GOV FHLB	3130A8Y72	08/04/2016	.875000	170,000.00	167,235.80	603.26		0.00	
			08/05/2019	.939996	169,818.93	98.374000	IDC-FIS		-2,583.13	
83332	CCCCD GOV FHLB	3130A9EP2	09/21/2016	1.000000	1,900,000.00	1,870,892.00	5,013.89		0.00	
			09/26/2019	1.062882	1,896,466.00	98.468000	IDC-FIS		-25,574.00	
83411	CCCCD GOV FHLB NOTE	3130AA3R7	11/17/2016	1.375000	90,000.00	89,097.30	158.14		0.00	
			11/15/2019	1.382876	89,979.30	98.997000	IDC-FIS		-882.00	
83434	GOV FHLB NOTES	3130AA2H0	11/29/2016	1.125000	20,000,000.00	19,675,200.00	20,000.00		0.00	
			11/29/2019	1.165139	19,976,400.00	98.376000	IDC-FIS		-301,200.00	
83481	CCCCD GOV FHLB	3130AAE46	12/09/2016	1.250000	2,650,000.00	2,633,358.00	15,182.32		0.00	
			01/16/2019	1.225506	2,651,291.67	99.372000	IDC-FIS		-17,933.67	
83514	CCCCD GOV FHLB NOTE	3130AAE46	12/20/2016	1.250000	2,025,000.00	2,012,283.00	11,601.56		0.00	
			01/16/2019	1.344369	2,021,112.00	99.372000	IDC-FIS		-8,829.00	
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	168,580.50	283.33		0.00	
			11/29/2021	2.050128	168,663.80	99.165000	IDC-FIS		-83.30	
83631	CCCCD GOV FHLB NOTE	3130AAE46	03/07/2017	1.250000	2,415,000.00	2,399,833.80	13,835.94		0.00	
			01/16/2019	1.343248	2,410,870.35	99.372000	IDC-FIS		-11,036.55	
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	4,943,250.00	20,416.67		0.00	
			04/07/2021	1.723000	5,005,108.25	98.865000	IDC-FIS		-61,858.25	
83772	CCCCD GOV FHLB NOTE	3130ABF92	05/31/2017	1.375000	2,000,000.00	1,986,400.00	2,520.83		0.00	
			05/28/2019	1.369154	2,000,220.00	99.320000	IDC-FIS		-13,820.00	
83892	CCCCD GOV FHLB NOTE	3130ACE26	09/08/2017	1.375000	175,000.00	171,949.75	621.61		0.00	
			09/28/2020	1.482926	174,438.25	98.257000	IDC-FIS		-2,488.50	
83924	GOV FHLB NOTES	3130ACLS1	10/11/2017	1.550000	20,000,000.00	19,989,200.00	68,888.89		0.00	
			10/11/2019	1.577535	19,989,200.00	99.946000	BOOK		0.00	
83963	CCCCD GOV FHLB NOTE	3130A8Y72	11/06/2017	.875000	240,000.00	236,097.60	851.66		0.00	
			08/05/2019	1.643641	237,365.23	98.374000	IDC-FIS		-736.80	
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000	4,500,000.00	4,445,865.00	4,921.88		0.00	
			12/10/2021	2.100994	4,461,124.50	98.797000	IDC-FIS		-15,259.50	
			Subtotal	1.287768	143,440,000.00	142,507,612.60	318,592.56		37,907.45	
				1.307398	143,365,923.94	99.349981			-895,687.96	



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Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO								
81230	WT GOV FNMA NOTES	3135G0TG8	02/21/2013	.875000	165,000.00	164,920.80	573.49	678.78
			02/08/2018	.970000	164,242.02	99.952000	IDC-FIS	0.00
81478	AUHSD GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	199,476.00	194.44	2,500.00
			05/21/2018	1.190082	196,976.00	99.738000	IDC-FIS	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	163,570.32	159.44	4,040.96
			05/21/2018	1.459815	159,529.36	99.738000	IDC-FIS	0.00
81889	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	377,098.02	2,591.88	0.00
			02/19/2019	1.795148	378,398.67	100.026000	IDC-FIS	-1,300.65
81890	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	6,960,809.34	47,843.19	0.00
			02/19/2019	1.795148	6,984,817.89	100.026000	IDC-FIS	-24,008.55
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	165,530.22	879.57	632.46
			09/12/2019	1.889799	164,897.76	99.717000	IDC-FIS	0.00
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	99,662.00	170.14	0.00
			11/26/2019	1.612998	100,653.00	99.662000	IDC-FIS	-991.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	6,000,504.20	9,223.70	0.00
			11/27/2018	1.380107	6,066,494.00	99.842000	IDC-FIS	-65,989.80
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	5,990,580.00	35,133.33	0.00
			02/27/2019	1.329281	6,087,180.00	99.843000	IDC-FIS	-96,600.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	168,886.50	1,227.78	0.00
			01/21/2020	1.627650	169,977.90	99.345000	IDC-FIS	-1,091.40
82909	CCCCD GOV FNMA BENC	3135G0H63	01/13/2016	1.375000	6,660,000.00	6,630,229.80	38,919.37	0.00
			01/28/2019	1.309114	6,673,053.60	99.553000	IDC-FIS	-42,823.80
82951	CCCSIG GOV FNMA BEN	3135G0J53	02/23/2016	1.000000	260,000.00	257,543.00	902.79	0.00
			02/26/2019	1.079949	259,739.26	99.055000	IDC-FIS	-2,196.26
82997	GOV FNMA NOTES	3135G0J53	03/22/2016	1.000000	10,000,000.00	9,905,500.00	34,722.22	0.00
			02/26/2019	1.067074	9,980,700.00	99.055000	IDC-FIS	-75,200.00
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,956,600.00	23,035.56	0.00
			02/05/2020	1.286438	4,020,000.00	98.915000	IDC-FIS	-63,400.00
83081	GOV FNMA NOTES	3135G0J53	04/22/2016	1.000000	10,000,000.00	9,905,500.00	34,722.22	0.00
			02/26/2019	1.070042	9,980,400.00	99.055000	IDC-FIS	-74,900.00
83099	CCCSIG GOV FNMA BEN	3135G0J53	05/06/2016	1.000000	1,945,000.00	1,926,619.75	6,753.47	0.00
			02/26/2019	.966540	1,945,771.77	99.055000	IDC-FIS	-19,152.02
83185	CCCSIG GOV FNMA BEN	3135G0J53	06/29/2016	1.000000	3,525,000.00	3,491,688.75	12,239.58	0.00
			02/26/2019	.784359	3,544,951.50	99.055000	IDC-FIS	-53,262.75
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,426,915.75	462.19	0.00



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			06/26/2020	1.070378	2,491,622.00	98.455000	IDC-FIS	-64,706.25
83274	CCCSIG GOV FNMA BEN	3135G0N33	08/02/2016	.875000	1,920,000.00	1,889,222.40	6,953.33	0.00
			08/02/2019	.931917	1,916,774.40	98.397000	IDC-FIS	-27,552.00
83289	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	140,000.00	135,664.20	651.39	0.00
			08/17/2021	1.334096	139,433.00	96.903000	IDC-FIS	-3,768.80
83290	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	45,000.00	43,606.35	209.38	0.00
			08/17/2021	1.321009	44,846.06	96.903000	IDC-FIS	-1,239.71
83295	CCCCD GOV FNMA NOTE	3135G0N82	08/31/2016	1.250000	260,000.00	251,947.80	1,209.72	0.00
			08/17/2021	1.337550	258,910.60	96.903000	IDC-FIS	-6,962.80
83305	CCCSIG GOV FNMA NOT	3135G0P49	09/02/2016	1.000000	1,725,000.00	1,699,556.25	5,893.75	0.00
			08/28/2019	1.053166	1,722,506.50	98.525000	IDC-FIS	-22,950.25
83306	CCCCD GOV FNMA NOTE	3135G0P49	09/02/2016	1.000000	450,000.00	443,362.50	1,537.50	0.00
			08/28/2019	1.053166	449,298.00	98.525000	IDC-FIS	-5,935.50
83335	CCCCD GOV FNMA NOTE	3135G0P49	09/23/2016	1.000000	1,995,000.00	1,965,573.75	6,816.24	0.00
			08/28/2019	1.020798	1,993,803.00	98.525000	IDC-FIS	-28,229.25
83340	CCCCD GOV FNMA NOTE	3135G0P49	09/28/2016	1.000000	1,820,000.00	1,793,155.00	6,218.32	0.00
			08/28/2019	.994725	1,820,273.00	98.525000	IDC-FIS	-27,118.00
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,950,069.18	11,328.80	0.00
			11/13/2020	1.720219	4,994,151.54	99.041000	IDC-FIS	-44,082.36
83618	CCCSIG GOV FNMA NOT	3135G0T29	02/28/2017	1.500000	850,000.00	841,177.00	4,356.25	0.00
			02/28/2020	1.521905	849,456.00	98.962000	IDC-FIS	-8,279.00
83619	CCCCD GOV FNMA NOTE	3135G0T29	02/28/2017	1.500000	140,000.00	138,546.80	717.50	0.00
			02/28/2020	1.521905	139,910.40	98.962000	IDC-FIS	-1,363.60
83630	RM GOV FNMA NOTES	3135G0TG8	03/08/2017	.875000	3,870,000.00	3,868,142.40	13,450.95	3,637.80
			02/08/2018	1.030869	3,864,504.60	99.952000	IDC-FIS	0.00
83647	CCCCD GOV FNMA NOTE	3135G0N33	03/21/2017	.875000	3,400,000.00	3,345,498.00	12,313.19	0.00
			08/02/2019	1.509791	3,350,054.00	98.397000	IDC-FIS	-4,556.00
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	3,915,800.00	19,097.22	0.00
			02/26/2021	1.648008	3,961,360.00	97.895000	IDC-FIS	-45,560.00
83812	CCCCD GOV FNMA NOTE	3135G0S38	06/29/2017	2.000000	300,000.00	298,023.00	2,933.33	0.00
			01/05/2022	1.851838	301,917.00	99.341000	IDC-FIS	-3,894.00
83837	CCCCD GOV FNMA NOTE	3135G0T60	08/01/2017	1.500000	195,000.00	192,587.85	1,218.75	0.00
			07/30/2020	1.603953	194,409.15	98.763000	IDC-FIS	-1,821.30
			Subtotal	1.288660	85,274,000.00	84,563,566.93	344,659.98	11,490.00
				1.276236	85,371,011.98	99.166882		-818,935.05



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Inv Type: 26 AGENCY MBS FXD-M 30/360								
82344	CCCSIG MBS FNMA ACE	3136AMKW8	01/30/2015	1.626000	26,727.90	26,994.98	36.22	0.00
			02/25/2018	1.293773	26,994.98	100.999255	BOOK	0.00
82545	CCCSIG MBS FNMA ACE	3136ANJY4	04/30/2015	1.550000	140,655.93	142,061.98	181.68	0.00
			04/01/2018	1.201381	142,061.98	100.999638	BOOK	0.00
82778	CCCCD MBS FNMA SRS	3136AQDQ0	10/30/2015	1.646000	57,260.17	57,833.57	78.54	0.00
			09/25/2019	1.382287	57,833.57	101.001394	BOOK	0.00
82814	CCCCD MBS FNMA SRS	3136AQSW1	11/30/2015	1.898080	23,432.09	23,666.40	37.06	0.00
			01/25/2019	1.572772	23,666.40	100.999953	BOOK	0.00
83093	CCCCD MBS FHLMC SRS	3137BNN26	04/28/2016	1.780000	29,204.83	29,496.18	43.32	0.00
			07/25/2019	1.464707	29,496.18	100.997609	BOOK	0.00
83189	CCCSIG MBS FNMA SRS	3136ASPX8	06/30/2016	1.785000	413,742.46	417,879.69	615.44	0.00
			06/25/2019	1.442671	417,879.69	100.999953	BOOK	0.00
			Subtotal	1.723122	691,023.38	697,932.80	992.26	0.00
				1.388137	697,932.80	100.999882		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	1,993,280.00	13,750.00	2,980.00
			01/16/2019	1.620035	1,990,300.00	99.664000	IDC-FIS	0.00
82380	GOV FFCB NOTES	3133EEKB5	02/09/2015	1.000000	10,000,000.00	9,998,200.00	44,166.67	26,300.00
			01/22/2018	1.096935	9,971,900.00	99.982000	IDC-FIS	0.00
82382	RM GOV FFCB NOTES	3133EELZ1	02/09/2015	1.000000	5,000,000.00	4,995,350.00	12,777.76	15,350.00
			03/29/2018	1.130145	4,980,000.00	99.907000	IDC-FIS	0.00
82472	GOV FFCB NOTES	3133EEWH9	04/02/2015	1.000000	10,000,000.00	9,989,600.00	24,722.22	0.00
			04/02/2018	1.000000	10,000,000.00	99.896000	IDC-FIS	-10,400.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	995,140.00	6,083.33	0.00
			08/05/2019	1.350014	1,005,740.00	99.514000	IDC-FIS	-10,600.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	2,985,420.00	18,250.00	0.00
			08/05/2019	1.350014	3,017,220.00	99.514000	IDC-FIS	-31,800.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	168,752.20	1,214.79	0.00
			08/04/2020	1.730194	170,156.40	99.266000	IDC-FIS	-1,404.20
82785	GOV FFCB NOTES	3133EFNF0	11/06/2015	1.080000	5,000,000.00	4,970,550.00	8,250.00	0.00
			11/06/2018	1.104126	4,996,450.00	99.411000	IDC-FIS	-25,900.00
82817	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	9,960,600.00	10,111.11	0.00
			12/03/2018	1.300000	10,000,000.00	99.606000	IDC-FIS	-39,400.00



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					Current Book	Market Price			Unrealized Loss	
82818	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	9,960,600.00	10,111.11		0.00	
			12/03/2018	1.305115	9,998,500.00	99.606000	IDC-FIS	-37,900.00		
82846	GOV FFCB NOTES	3133EFSJ7	12/18/2015	1.300000	20,000,000.00	19,897,600.00	12,277.78		0.00	
			12/14/2018	1.415191	19,932,800.00	99.488000	IDC-FIS	-35,200.00		
82847	GOV FFCB NOTES	3133EFSH1	12/18/2015	1.170000	10,000,000.00	9,980,000.00	5,525.00		800.00	
			06/14/2018	1.255129	9,979,200.00	99.800000	IDC-FIS	0.00		
82926	KFPD GOV FFCB NOTES	3133EFVQ7	01/27/2016	1.250000	250,000.00	248,537.50	1,380.21		0.00	
			01/22/2019	1.126024	250,907.50	99.415000	IDC-FIS	-2,370.00		
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	151,932.55	102.47		0.00	
			12/14/2020	1.320066	155,578.15	98.021000	IDC-FIS	-3,645.60		
82963	GOV FFCB CALLABLE N	3133EFYS0	03/02/2016	1.150000	10,000,000.00	9,895,500.00	41,208.33		0.00	
			02/22/2019	1.217313	9,980,400.00	98.955000	IDC-FIS	-84,900.00		
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	3,987,495.90	16,497.81		0.00	
			03/04/2020	1.430176	4,032,857.27	98.190000	IDC-FIS	-45,361.37		
82992	GOV FFCB NOTES	3133EFQ67	03/21/2016	1.160000	10,000,000.00	9,919,500.00	32,222.22		0.00	
			03/21/2019	1.180075	9,994,100.00	99.195000	IDC-FIS	-74,600.00		
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,944,920.00	15,065.56		0.00	
			03/30/2020	1.490000	4,000,000.00	98.623000	IDC-FIS	-55,080.00		
83149	GOV FFCB NOTES	3133EGCD5	05/25/2016	.900000	10,000,000.00	9,977,600.00	9,000.00		0.00	
			05/25/2018	.975411	9,985,100.00	99.776000	IDC-FIS	-7,500.00		
83160	GOV FFCB NOTES	3133EGCA1	06/03/2016	1.060000	10,000,000.00	9,887,200.00	8,244.44		0.00	
			06/03/2019	1.140244	9,976,400.00	98.872000	IDC-FIS	-89,200.00		
83190	GOV FFCB NOTES	3133EGJC0	07/01/2016	.950000	10,000,000.00	9,855,800.00	47,500.00		0.00	
			07/01/2019	1.000200	9,985,200.00	98.558000	IDC-FIS	-129,400.00		
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,581,379.60	15,242.51		0.00	
			09/21/2020	1.110242	4,700,880.80	97.684000	IDC-FIS	-119,501.20		
83505	RM GOV FFCB NOTES	3133EGT88	12/16/2016	1.450000	2,000,000.00	1,980,700.00	1,530.56		0.00	
			12/12/2019	1.640327	1,988,940.00	99.035000	IDC-FIS	-8,240.00		
83506	RM GOV FFCB NOTES	3133EGM69	12/16/2016	1.100000	2,000,000.00	1,988,340.00	1,588.89		0.00	
			12/05/2018	1.360167	1,989,920.00	99.417000	IDC-FIS	-1,580.00		
83725	GOV FFCB NOTES	3133EHFL2	04/26/2017	1.550000	10,000,000.00	9,901,600.00	33,583.33		0.00	
			04/13/2020	1.578010	9,991,900.00	99.016000	IDC-FIS	-90,300.00		
83741	GOV FFCB NOTES	3133EHHN6	05/12/2017	1.350000	10,000,000.00	9,934,300.00	22,125.00		0.00	
			05/02/2019	1.430437	9,984,400.00	99.343000	IDC-FIS	-50,100.00		
83767	GOV FFCB NOTES	3133EHLG6	05/30/2017	1.320000	20,000,000.00	19,848,600.00	22,733.33		0.00	
			05/30/2019	1.400388	19,968,400.00	99.243000	IDC-FIS	-119,800.00		
83797	CLT GOV FFCB NOTES	3133ECBY9	06/15/2017	.930000	250,000.00	249,587.50	419.79		237.50	



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			04/26/2018	1.233167		249,350.00	99.835000	IDC-FIS		0.00
83800	RM GOV FFCB NOTES	3133EEP95	06/19/2017	1.100000		3,000,000.00	2,994,660.00	2,750.00		0.00
			06/01/2018	1.265021		2,995,335.00	99.822000	IDC-FIS		-675.00
83813	GOV FFCB NOTES	3133EHQB2	07/06/2017	1.550000		10,000,000.00	9,883,200.00	75,347.22		0.00
			07/06/2020	1.560960		9,996,800.00	98.832000	IDC-FIS		-113,600.00
			Subtotal	1.220845		206,576,000.00	205,125,945.25	513,781.44		45,667.50
				1.279785		206,268,735.12	99.298053			-1,188,457.37

Inv Type: 28 FHLMC DISCOUNT NOTES

83560	RM GOV FHLMC DISC N	313397RK9	01/17/2017	.810000		1,000,000.00	999,857.78	7,852.50		0.00
			01/05/2018	.816485		992,057.50	99.985778	IDC-FIS		-52.22
83856	RM GOV FREDDIE MAC	313397D57	08/28/2017	1.180000		296,000.00	293,123.37	1,222.48		0.00
			08/27/2018	1.194249		292,468.39	99.028167	IDC-FIS		-567.50
83945	RM GOV FHLMC DISC	313397K26	10/26/2017	1.355000		374,000.00	369,138.00	943.16		0.00
			10/11/2018	1.373088		369,073.07	98.700000	IDC-FIS		-878.23
			Subtotal	.997082		1,670,000.00	1,662,119.15	10,018.14		0.00
				1.007530		1,653,598.96	99.528093			-1,497.95

Inv Type: 29 FHLMC NOTES

81869	RM GOV FEDERAL HOME	3137EADP1	03/14/2014	.875000		7,061,000.00	7,054,927.54	19,564.90		96,453.26
			03/07/2018	1.250049		6,958,474.28	99.914000	IDC-FIS		0.00
81870	WT GOV FEDERAL HOME	3137EADP1	03/12/2014	.875000		157,000.00	156,864.98	435.02		2,326.74
			03/07/2018	1.279731		154,538.24	99.914000	IDC-FIS		0.00
82312	AUHSD GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000		2,486,000.00	2,478,840.32	11,849.93		0.00
			08/08/2018	1.200000		2,486,000.00	99.712000	IDC-FIS		-7,159.68
82313	AUHSD GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000		110,000.00	109,683.20	524.33		0.00
			08/08/2018	1.200000		110,000.00	99.712000	IDC-FIS		-316.80
82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000		3,000,000.00	2,995,590.00	4,520.83		0.00
			05/30/2019	1.379985		3,043,140.00	99.853000	IDC-FIS		-47,550.00
82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000		6,000,000.00	5,928,540.00	18,541.67		0.00
			10/02/2019	1.310124		5,986,200.00	98.809000	IDC-FIS		-57,660.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000		250,000.00	247,022.50	772.57		0.00
			10/02/2019	1.330187		249,280.00	98.809000	IDC-FIS		-2,257.50
82965	CCCSIG GOV FHLMC NO	3137EACA5	03/04/2016	3.750000		1,275,000.00	1,304,809.50	12,484.38		0.00
			03/27/2019	1.146745		1,374,641.25	102.338000	IDC-FIS		-69,831.75



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
82996	CCCCD GOV FHLMC NOT	3137EADZ9	03/22/2016	1.125000	6,000,000.00	5,945,100.00	14,250.00		0.00	
			04/15/2019	1.131578	5,998,800.00	99.085000	IDC-FIS		-53,700.00	
83006	GOV FHLMC NOTES	3134G8PD5	03/30/2016	1.350000	10,000,000.00	9,898,700.00	34,125.00		0.00	
			09/30/2019	1.350000	10,000,000.00	98.987000	IDC-FIS		-101,300.00	
83018	GOV FHLMC NOTES	3137EAEA3	04/07/2016	.750000	10,000,000.00	9,981,600.00	17,083.31		0.00	
			04/09/2018	.829093	9,984,300.00	99.816000	IDC-FIS		-2,700.00	
83039	GOV FHLMC NOTES	3134G8W21	04/08/2016	1.375000	5,000,000.00	4,942,150.00	190.99		0.00	
			12/30/2019	1.375000	5,000,000.00	98.843000	IDC-FIS		-57,850.00	
83084	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,945,400.00	18,958.33		0.00	
			10/26/2018	1.050000	10,000,000.00	99.454000	IDC-FIS		-54,600.00	
83085	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,945,400.00	18,958.33		0.00	
			10/26/2018	1.061785	9,997,100.00	99.454000	IDC-FIS		-51,700.00	
83086	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,945,400.00	18,958.33		0.00	
			10/26/2018	1.073168	9,994,300.00	99.454000	IDC-FIS		-48,900.00	
83150	GOV FHLMC NOTES	3134G9HC4	05/25/2016	1.000000	5,000,000.00	4,989,050.00	5,000.00		0.00	
			05/25/2018	1.000000	5,000,000.00	99.781000	IDC-FIS		-10,950.00	
83172	GOV FHLMC NOTES	3134G9QW0	06/14/2016	1.280000	10,000,000.00	9,916,000.00	6,044.44		0.00	
			06/14/2019	1.280000	10,000,000.00	99.160000	IDC-FIS		-84,000.00	
83217	CCCSIG GOV FHLMC RE	3137EAEB1	07/20/2016	.875000	1,890,000.00	1,860,440.40	7,441.89		0.00	
			07/19/2019	.957100	1,887,240.67	98.436000	IDC-FIS		-26,800.27	
83324	CCCCD GOV FHLMC REF	3137EAED7	09/19/2016	.875000	1,950,000.00	1,936,506.00	3,744.28		0.00	
			10/12/2018	.904812	1,948,810.50	99.308000	IDC-FIS		-12,304.50	
83341	CCCCD GOV FHLMC REF	3137EAED7	09/28/2016	.875000	1,825,000.00	1,812,371.00	3,504.26		0.00	
			10/12/2018	.868436	1,825,219.00	99.308000	IDC-FIS		-12,848.00	
83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	166,995.17	751.47		0.00	
			08/12/2021	1.250127	171,979.30	96.529000	IDC-FIS		-4,984.13	
83365	CCCSIG FHLMC REFERE	3137EAEB1	10/05/2016	.875000	3,050,000.00	3,002,298.00	12,009.40		0.00	
			07/19/2019	.993716	3,040,057.00	98.436000	IDC-FIS		-37,759.00	
83529	CCCCD GOV FHLMC NOT	3137EACA5	01/04/2017	3.750000	1,860,000.00	1,903,486.80	18,212.50		0.00	
			03/27/2019	1.329015	1,958,617.20	102.338000	IDC-FIS		-55,130.40	
83809	RM GOV FHLMC NOTES	3134GBTQ5	06/29/2017	1.500000	4,000,000.00	3,948,560.00	27,666.66		0.00	
			07/15/2020	1.567587	3,992,000.00	98.714000	IDC-FIS		-43,440.00	
83979	GOV FHLMC NOTES	3134GBW81	11/22/2017	2.350000	10,000,000.00	9,904,900.00	25,458.33		0.00	
			11/22/2022	2.350000	10,000,000.00	99.049000	IDC-FIS		-95,100.00	
			Subtotal	1.288839	121,087,000.00	120,320,635.41	301,051.15		98,780.00	
				1.252835	121,160,697.44	99.367096			-938,842.03	



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Inv Type: 31 MUNICIPAL BONDS								
81510	AUHSD MUNI WASHINGT	93974B3K6	06/27/2013	5.000000	600,000.00	696,925.06	15,000.00	0.00
			01/01/2018	1.301222	696,925.06	116,154177	BOOK	0.00
81514	AUHSD MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	1,137.50	0.00
			12/01/2018	1.638640	427,550.12	109,628236	BOOK	0.00
81633	CCCCD MUNI UNIV OF	91412GSZ9	10/02/2013	2.054000	195,000.00	195,000.00	511.79	0.00
			05/15/2018	2.054000	195,000.00	100.000000	BOOK	0.00
83288	CCCSIG MUNI CT ST T	20772J3C4	08/17/2016	1.100000	1,280,000.00	1,282,444.80	5,319.11	0.00
			08/15/2018	1.003041	1,282,444.80	100.191000	BOOK	0.00
			Subtotal	2.610484	2,465,000.00	2,601,919.98	21,968.40	0.00
				1.266115	2,601,919.98	105.554563		0.00

Inv Type: 43 FHLB DISCOUNT NOTES

83995	GOV FHLB DISC	313385RY4	11/30/2017	1.225000	30,000,000.00	29,981,866.67	32,666.66	0.00
			01/18/2018	1.227046	29,949,979.17	99,939556	IDC-FIS	-779.16
84048	GOV FHLB DISC	313385RP3	12/07/2017	1.200000	30,000,000.00	29,991,466.67	25,000.00	0.00
			01/09/2018	1.201321	29,967,000.00	99,971556	IDC-FIS	-533.33
84049	GOV FHLB DISC	313385TS5	12/07/2017	1.290000	30,000,000.00	29,937,066.67	26,875.00	491.67
			03/01/2018	1.293895	29,909,700.00	99,790222	IDC-FIS	0.00
84050	CCCSD GOV FHLB DISC	313385XV3	12/07/2017	1.410000	20,000,000.00	19,874,477.78	19,583.33	0.00
			06/08/2018	1.420179	19,856,650.00	99,372389	IDC-FIS	-1,755.55
84097	GOV FHLB DISC	313385TP1	12/27/2017	1.300000	30,000,000.00	29,940,266.67	5,416.67	933.33
			02/26/2018	1.302870	29,933,916.67	99,800889	IDC-FIS	0.00
			Subtotal	1.275950	140,000,000.00	139,725,144.46	109,541.66	1,425.00
				1.279570	139,617,245.84	99,803675		-3,068.04

Inv Type: 49 CORP ABS FXD-M 30/360

83334	CCCSIG ABS CNH 2016	12635YAB9	09/21/2016	1.260000	258,529.76	258,506.23	144.78	0.00
			02/18/2020	1.265286	258,506.23	99,990899	BOOK	0.00
83650	CCCSIG ABS CORP CNH	12636WAB2	03/22/2017	1.640000	431,093.11	431,076.56	314.22	0.00
			07/15/2020	1.642287	431,076.56	99,996161	BOOK	0.00
83769	CCCSIG ABS AMEX CRE	02582JHG8	05/30/2017	1.640000	265,000.00	264,957.55	193.16	0.00
			12/15/2021	1.647074	264,957.55	99,983981	BOOK	0.00
83825	CCCSIG ABS JOHN DEE	47788BAD6	07/18/2017	1.820000	225,000.00	224,983.53	182.00	0.00



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			10/15/2021	1.823435	224,983.53	99.992680	BOOK	0.00
			Subtotal	1.591052	1,179,622.87	1,179,523.87	834.16	0.00
				1.595291	1,179,523.87	99.991607		0.00

Inv Type: 50 AUTO ABS FXD-M 30/360

82964	CCCSIG ABS TOYOTA C	89237KAD5	03/02/2016	1.250000	515,343.42	515,314.20	286.30	0.00
			03/16/2020	1.252803	515,314.20	99.994330	BOOK	0.00
83008	CCCSIG ABS HYUNDAI	44930UAD8	03/30/2016	1.560000	260,000.00	259,949.56	180.27	0.00
			09/15/2020	1.568722	259,949.56	99.980600	BOOK	0.00
83091	CCCSIG ABS CORP NIS	65478VAD9	04/27/2016	1.320000	195,000.00	194,969.76	114.40	0.00
			01/15/2021	1.326574	194,969.76	99.984492	BOOK	0.00
83218	CCCSIG ABS CARMAX A	14314EAB7	07/20/2016	1.170000	146,126.48	146,114.55	75.99	0.00
			08/15/2019	1.175230	146,114.55	99.991836	BOOK	0.00
83281	CCCSIG ABS TOYOTA A	89237WAD9	08/10/2016	1.140000	260,000.00	259,993.03	131.73	0.00
			08/17/2020	1.141339	259,993.03	99.997319	BOOK	0.00
83333	CCCSIG ABS HYUNDAI	44891EAC3	09/21/2016	1.290000	440,000.00	439,940.78	252.27	0.00
			04/15/2021	1.295868	439,940.78	99.986541	BOOK	0.00
83571	CCCSIG ABS FORDO 20	34531EAD8	01/25/2017	1.670000	575,000.00	574,997.87	426.78	0.00
			06/15/2021	1.670159	574,997.87	99.999630	BOOK	0.00
83586	CCCSIG ABS ALLY AUT	02007PAC7	01/31/2017	1.700000	100,000.00	99,991.25	75.56	0.00
			06/15/2021	1.704009	99,991.25	99.991250	BOOK	0.00
83658	CCCSIG ABS ALLY AUT	02007HAC5	03/29/2017	1.780000	680,000.00	679,919.83	537.96	0.00
			08/16/2021	1.785395	679,919.83	99.988210	BOOK	0.00
83659	CCCSIG ABS HYUNDAI	44931PAD8	03/29/2017	1.760000	365,000.00	364,970.47	285.51	0.00
			08/16/2021	1.763698	364,970.47	99.991910	BOOK	0.00
83750	CCCSIG ABS TOTOTA A	89190BAD0	05/17/2017	1.760000	675,000.00	674,948.23	528.00	0.00
			07/15/2021	1.763665	674,948.23	99.992330	BOOK	0.00
83855	CCCSIG ABS NAROT 20	65478GAD2	08/23/2017	1.750000	500,000.00	499,972.05	388.89	0.00
			10/15/2021	1.752684	499,972.05	99.994410	BOOK	0.00
83939	CCCSIG ABS CARMAX 2	14314RAH5	10/25/2017	1.800000	260,000.00	259,980.92	208.00	0.00
			04/15/2021	1.804194	259,980.92	99.992662	BOOK	0.00
83973	CCCSIG ABS TAOT 201	89238KAD4	11/15/2017	1.930000	225,000.00	224,979.26	193.01	0.00
			01/18/2022	1.934403	224,979.26	99.990782	BOOK	0.00
			Subtotal	1.595400	5,196,469.90	5,196,041.76	3,684.67	0.00
				1.599267	5,196,041.76	99.991761		0.00



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Inv Type: 53 CREDIT ABS FXD-SA 30/360								
83573	CCCSIG ABS CITIBANK	17305EGA7	01/26/2017	1.740000	745,000.00	744,857.33	5,905.37	0.00
			01/19/2021	1.748687	744,857.33	99.980850	BOOK	0.00
			Subtotal	1.740000	745,000.00	744,857.33	5,905.37	0.00
				1.748687	744,857.33	99.980850		0.00

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

83823	CCCCD CP BANK OF TO	06538CA92	07/13/2017	1.400000	220,000.00	219,925.20	1,471.56	0.00
			01/09/2018	1.409869	218,460.00	99.966000	IDC-FIS	-6.36
83838	CCCCD CP CREDIT AGR	22533UB28	08/02/2017	1.370000	2,000,000.00	1,997,280.00	11,568.89	0.00
			02/02/2018	1.379660	1,985,995.56	99.864000	IDC-FIS	-284.45
83843	CP BNP PARIBAS NY	09659CAA6	08/07/2017	1.400000	30,000,000.00	29,988,525.00	171,500.00	0.00
			01/10/2018	1.408545	29,818,000.00	99.961750	IDC-FIS	-975.00
83845	CP CREDIT AGRICOLE	22533UAB9	08/10/2017	1.340000	30,000,000.00	29,987,250.00	160,800.00	0.00
			01/11/2018	1.347725	29,828,033.33	99.957500	IDC-FIS	-1,583.33
83846	CP ABBEY NATIONAL T	00280PAC9	08/11/2017	1.350000	30,000,000.00	29,985,975.00	160,875.00	0.00
			01/12/2018	1.357842	29,826,750.00	99.953250	IDC-FIS	-1,650.00
83848	CP TORONTO DOMINION	89119BAC0	08/15/2017	1.320000	30,000,000.00	29,985,975.00	152,900.00	0.00
			01/12/2018	1.327300	29,835,000.00	99.953250	IDC-FIS	-1,925.00
83850	CP TORONTO DOMINION	89119BAR7	08/16/2017	1.330000	30,000,000.00	29,969,400.00	152,950.00	0.00
			01/25/2018	1.338008	29,820,450.00	99.898000	IDC-FIS	-4,000.00
83853	LUHSD CP BNP PARIBA	09659CEJ3	08/22/2017	1.510000	30,000,000.00	29,817,333.33	166,100.00	0.00
			05/18/2018	1.527232	29,661,508.33	99.391111	IDC-FIS	-10,275.00
83857	CP CREDIT SUISSE NY	2254EBAV3	08/28/2017	1.360000	30,000,000.00	29,964,300.00	142,800.00	0.00
			01/29/2018	1.367958	29,825,466.67	99.881000	IDC-FIS	-3,966.67
83858	CP ABBEY NATIONAL T	00280PAV7	08/28/2017	1.320000	30,000,000.00	29,964,300.00	138,600.00	0.00
			01/29/2018	1.327496	29,830,600.00	99.881000	IDC-FIS	-4,900.00
83860	CP SOCIETE GENERALE	83369CAX2	08/30/2017	1.430000	30,000,000.00	29,961,750.00	147,766.67	0.00
			01/31/2018	1.438801	29,816,483.33	99.872500	IDC-FIS	-2,500.00
83897	PW CP BNP PARIBAS N	09659CCL0	09/20/2017	1.420000	700,000.00	697,649.17	2,843.94	0.00
			03/20/2018	1.430211	695,002.39	99.664167	IDC-FIS	-197.16
83903	CP CREDIT AGRICOLE	22533UAV5	09/27/2017	1.300000	25,000,000.00	24,970,250.00	86,666.66	0.00
			01/29/2018	1.305847	24,888,055.56	99.881000	IDC-FIS	-4,472.22
83909	CCCCD CP BK OF TOKY	06538CFR7	09/29/2017	1.600000	2,700,000.00	2,679,000.00	11,280.00	0.00
			06/25/2018	1.619360	2,667,720.00	99.222222	IDC-FIS	0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book				Unrealized Loss	
83937	CP BANK OF TOKYO-MI	06538CAP6	10/25/2017	1.350000	30,000,000.00		29,971,950.00	76,500.00		0.00
			01/23/2018	1.354572	29,898,750.00		99.906500	IDC-FIS		-3,300.00
83946	CP STANDARD CHARTER	85324UAR4	10/27/2017	1.360000	30,000,000.00		29,969,400.00	74,800.00		0.00
			01/25/2018	1.364640	29,898,000.00		99.898000	IDC-FIS		-3,400.00
83966	CP EXXON MOBIL CORP	30229BA80	11/08/2017	1.210000	30,000,000.00		29,991,075.00	54,450.06		0.00
			01/08/2018	1.212487	29,938,491.60		99.970250	IDC-FIS		-1,866.66
83983	HR CP TOYOTA MOTOR	89233HAK0	11/21/2017	1.310000	3,001,000.00		2,998,704.24	4,477.32		0.00
			01/19/2018	1.312816	2,994,557.03		99.923500	IDC-FIS		-330.11
83984	HR CP TOYOTA MOTOR	89233HAK0	11/21/2017	1.310000	1,444,000.00		1,442,895.34	2,154.37		0.00
			01/19/2018	1.312819	1,440,899.81		99.923500	IDC-FIS		-158.84
83985	HR CP TOYOTA MOTOR	89233HAK0	11/21/2017	1.310000	7,401,000.00		7,395,338.24	11,041.88		0.00
			01/19/2018	1.312819	7,385,110.46		99.923500	IDC-FIS		-814.10
83996	CP NORDEA BANK AB	65558GBU6	11/30/2017	1.410000	30,000,000.00		29,926,050.00	37,600.00		0.00
			02/28/2018	1.414988	29,894,250.00		99.753500	IDC-FIS		-5,800.00
84053	CP UNION BANK OF CA	62478YB15	12/07/2017	1.450000	30,000,000.00		29,960,475.00	30,208.33		0.00
			02/01/2018	1.453278	29,932,333.33		99.868250	IDC-FIS		-2,066.66
84055	CCCSO CP TOYOTA MOT	89233HC69	12/06/2017	1.420000	3,000,000.00		2,991,733.33	3,076.67		0.00
			03/06/2018	1.425059	2,989,350.00		99.724444	IDC-FIS		-693.34
84056	CP TOYOTA MOTOR CRE	89233HC69	12/06/2017	1.420000	30,000,000.00		29,917,333.33	30,766.67		0.00
			03/06/2018	1.425059	29,893,500.00		99.724444	IDC-FIS		-6,933.34
84057	CP CREDIT AGRICOLE	22533UB85	12/05/2017	1.380000	30,000,000.00		29,951,550.00	31,050.00		0.00
			02/08/2018	1.383447	29,925,250.00		99.838500	IDC-FIS		-4,750.00
84059	CP UNION BANK OF CA	62478YA32	12/04/2017	1.200000	30,000,000.00		29,997,450.00	28,000.00		0.00
			01/03/2018	1.201201	29,970,000.00		99.991500	IDC-FIS		-550.00
84060	CP CREDIT AGRICOLE	22533UB10	12/04/2017	1.370000	30,000,000.00		29,960,475.00	31,966.67		0.00
			02/01/2018	1.373083	29,932,641.67		99.868250	IDC-FIS		-4,133.34
84065	CP ABBEY NATL TREAS	00280PB53	12/06/2017	1.440000	30,000,000.00		29,955,375.00	31,200.00		0.00
			02/05/2018	1.443522	29,926,800.00		99.851250	IDC-FIS		-2,625.00
84067	CP JP MORGAN SECURI	46640QE72	12/08/2017	1.600000	30,000,000.00		29,832,000.00	32,000.00		0.00
			05/07/2018	1.610738	29,800,000.00		99.440000	IDC-FIS		0.00
84068	CP EXXON MOBIL CORP	30229BAP2	12/08/2017	1.220000	30,000,000.00		29,971,950.00	24,400.00		0.00
			01/23/2018	1.221905	29,953,233.33		99.906500	IDC-FIS		-5,683.33
84069	CP EXXON MOBIL CORP	30229BAN7	12/08/2017	1.220000	30,000,000.00		29,973,225.00	24,400.00		0.00
			01/22/2018	1.221863	29,954,250.00		99.910750	IDC-FIS		-5,425.00
84070	CP CREDIT SUISSE NY	2254EBD65	12/08/2017	1.550000	30,000,000.00		29,874,916.67	31,000.00		0.00
			04/06/2018	1.557982	29,846,291.67		99.583056	IDC-FIS		-2,375.00
84074	CP NORDEA BANK AB	65558GBT9	11/28/2017	1.400000	30,000,000.00		29,927,325.00	39,666.67		0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			02/27/2018	1.404972		29,893,833.33	99.757750	IDC-FIS		-6,175.00
84075	CP TOYOTA MOTOR CRE	89233HAR5	11/28/2017	1.340000		30,000,000.00	29,969,400.00	37,966.67		0.00
			01/25/2018	1.342899		29,935,233.33	99.898000	IDC-FIS		-3,800.00
84076	CP TOYOTA MOTOR CRE	89233HAR5	12/11/2017	1.400000		30,000,000.00	29,969,400.00	24,500.00		0.00
			01/25/2018	1.402454		29,947,500.00	99.898000	IDC-FIS		-2,600.00
84077	CP BNP PARIBAS NY	09659CCCO	12/11/2017	1.510000		30,000,000.00	29,909,583.33	26,425.00		0.00
			03/12/2018	1.515786		29,885,491.67	99.698611	IDC-FIS		-2,333.34
84078	CP CREDIT SUISSE NY	2254EBDA6	12/11/2017	1.550000		30,000,000.00	29,869,650.00	27,125.00		0.00
			04/10/2018	1.558050		29,845,000.00	99.565500	IDC-FIS		-2,475.00
84079	CP CREDIT SUISSE NY	2254EBCC3	12/12/2017	1.590000		30,000,000.00	29,909,583.33	26,500.00		2,333.33
			03/12/2018	1.596345		29,880,750.00	99.698611	IDC-FIS		0.00
84083	CP STANDARD CHARTER	85324UCE1	12/14/2017	1.640000		30,000,000.00	29,907,000.00	24,600.00		5,400.00
			03/14/2018	1.646752		29,877,000.00	99.690000	IDC-FIS		0.00
84084	CP TORONTO DOMINION	89119BB96	12/14/2017	1.510000		30,000,000.00	29,950,275.00	22,650.00		0.00
			02/09/2018	1.513619		29,928,275.00	99.834250	IDC-FIS		-650.00
84096	CP BANK OF TOKYO MI	06538CAK7	12/20/2017	1.570000		30,000,000.00	29,977,050.00	15,700.00		600.00
			01/19/2018	1.572057		29,960,750.00	99.923500	IDC-FIS		0.00
84098	CP TOYOTA MOTOR CRE	89233HCK8	12/20/2017	1.600000		30,000,000.00	29,900,541.67	16,000.00		3,208.34
			03/19/2018	1.606354		29,881,333.33	99.668472	IDC-FIS		0.00
84110	CP JP MORGAN SECURI	46640QDR9	12/21/2017	1.780000		30,000,000.00	29,845,950.00	15,934.25		15,432.42
			04/28/2018	1.749092		29,814,583.33	99.486500	IDC-FIS		0.00
84111	CP JP MORGAN SECURI	46640QCG4	12/15/2017	1.650000		30,000,000.00	29,904,416.67	23,375.00		6,166.67
			03/16/2018	1.656911		29,874,875.00	99.681389	IDC-FIS		0.00
84112	CP BANK OF TOKYO MI	06538CAJ0	12/19/2017	1.550000		30,000,000.00	29,978,325.00	16,791.67		283.33
			01/18/2018	1.552005		29,961,250.00	99.927750	IDC-FIS		0.00
84115	CP BANK OF TOKYO MI	06538CAP6	12/22/2017	1.580000		25,000,000.00	24,976,625.00	10,972.22		763.89
			01/23/2018	1.582222		24,964,888.89	99.906500	IDC-FIS		0.00
84116	PW CP TOYOTA MOTOR	89233HAK0	12/21/2017	1.450000		646,000.00	645,505.81	286.21		0.00
			01/19/2018	1.451688		645,245.44	99.923500	IDC-FIS		-25.84
84117	PW CP TOYOTA MOTOR	89233HAK0	12/21/2017	1.450000		1,985,000.00	1,983,481.48	879.47		0.00
			01/19/2018	1.451695		1,982,681.41	99.923500	IDC-FIS		-79.40
			Subtotal		1.433335	1,153,097,000.00	1,150,894,921.14	2,396,586.85		34,187.98
					1.437965	1,148,569,924.80	99.809029			-105,778.49

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82983	CCCSIG YCD TORONTO	89113E5E2	03/16/2016	1.720000		1,225,000.00	1,225,719.13	18,148.65		719.13
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					Current Book	Market Price		Unrealized Loss	
			03/14/2018	1.720000	1,225,000.00	100.058704	IDC-FIS	0.00	
83470	CCCSIG CD NORDEA BA	65558LWA6	12/05/2016	1.760000	1,710,000.00	1,709,354.00	2,675.20	0.00	
			11/30/2018	1.760000	1,710,000.00	99.962222	IDC-FIS	-646.00	
83553	CCCSIG YCD SVENSKA	86958JHB8	01/12/2017	1.890000	1,400,000.00	1,400,000.00	12,862.50	0.00	
			01/10/2019	1.890000	1,400,000.00	100.000000	BOOK	0.00	
83554	CCCCD YCD SVENSKA H	86958JHB8	01/12/2017	1.890000	275,000.00	275,000.00	2,526.56	0.00	
			01/10/2019	1.890000	275,000.00	100.000000	BOOK	0.00	
83555	CCCCD YCD SVENSKA H	86958JHB8	01/12/2017	1.890000	2,350,000.00	2,350,000.00	21,590.63	0.00	
			01/10/2019	1.890000	2,350,000.00	100.000000	BOOK	0.00	
83598	PW YCD BNP PARIBAS	05572NZ25	02/10/2017	1.510000	500,000.00	500,044.84	6,815.97	44.84	
			02/09/2018	1.510000	500,000.00	100.008968	IDC-FIS	0.00	
83674	CCCSIG YCD BK OF NO	06417GUE6	04/06/2017	1.910000	1,700,000.00	1,700,000.00	7,937.11	0.00	
			04/05/2019	1.910000	1,700,000.00	100.000000	BOOK	0.00	
83675	CCCCD YCD BK OF NOV	06417GUE6	04/06/2017	1.910000	1,935,000.00	1,935,000.00	9,034.31	0.00	
			04/05/2019	1.910000	1,935,000.00	100.000000	BOOK	0.00	
83678	CCCCD YCD BK OF NOV	06417GUE6	04/06/2017	1.910000	250,000.00	250,000.00	1,167.22	0.00	
			04/05/2019	1.910000	250,000.00	100.000000	BOOK	0.00	
83719	YCD BNP PARIBAS SF	05572N2Q8	04/19/2017	1.570000	1,500,000.00	1,500,012.18	16,812.08	12.18	
			04/19/2018	1.570000	1,500,000.00	100.000812	IDC-FIS	0.00	
83720	YCD BNP PARIBAS SF	05572N2Q8	04/19/2017	1.570000	120,000.00	120,000.97	1,344.97	0.97	
			04/19/2018	1.570000	120,000.00	100.000812	IDC-FIS	0.00	
83733	CCCCD YCD SUMITOMO	86563YVNO	05/04/2017	2.050000	250,000.00	250,000.00	839.93	0.00	
			05/03/2019	2.050000	250,000.00	100.000000	BOOK	0.00	
83796	AUHSY YCD BNP PARIB	05572N3M6	06/13/2017	1.580000	210,000.00	210,015.51	1,861.77	15.51	
			06/13/2018	1.580000	210,000.00	100.007385	IDC-FIS	0.00	
83816	PW YCD BNP PARIBAS	05572N4E3	07/11/2017	1.440000	4,300,000.00	4,300,019.34	29,928.00	19.34	
			01/08/2018	1.440000	4,300,000.00	100.000450	IDC-FIS	0.00	
83817	PW YCD BNP PARIBAS	05572N4E3	07/11/2017	1.440000	1,100,000.00	1,100,004.95	7,656.00	4.95	
			01/08/2018	1.440000	1,100,000.00	100.000450	IDC-FIS	0.00	
83818	PW YCD BNP PARIBAS	05572N4E3	07/11/2017	1.440000	1,000,000.00	1,000,004.50	6,960.00	4.50	
			01/08/2018	1.440000	1,000,000.00	100.000450	IDC-FIS	0.00	
83831	KFPD YCD BNP PARIBA	05572N4Q6	07/25/2017	1.600000	250,000.00	249,827.04	1,777.78	0.00	
			07/25/2018	1.600000	250,000.00	99.930818	IDC-FIS	-172.96	
83834	KFPD YCD BNP PARIBA	05572N4R4	07/26/2017	1.600000	250,000.00	249,826.32	1,766.67	0.00	
			07/26/2018	1.600000	250,000.00	99.930528	IDC-FIS	-173.68	
83841	CCCSIG YCD SKANDNV	83050FXT3	08/04/2017	1.840000	1,625,000.00	1,624,366.25	12,458.33	0.00	
			08/02/2019	1.859877	1,624,366.25	99.961000	BOOK	0.00	



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					Current Book	Market Price		Unrealized Loss	
83849	PW YCD BNP PARIBAS	05572N5D4	08/15/2017	1.450000	500,000.00	500,020.51	2,799.31		20.51
			02/15/2018	1.450000	500,000.00	100.004102	IDC-FIS		0.00
83904	CCCCD YCD BK OF TOK	06539RGM3	09/27/2017	2.070000	115,000.00	115,000.00	634.80		0.00
			09/25/2019	2.070000	115,000.00	100.000000	BOOK		0.00
83905	CCCSIG YCD BK OF TO	06539RGM3	09/27/2017	2.070000	800,000.00	800,000.00	4,416.00		0.00
			09/25/2019	2.070000	800,000.00	100.000000	BOOK		0.00
83944	YCD NORDEA BANK AB	65590AMY9	10/26/2017	1.300000	30,000,000.00	29,997,734.92	72,583.33		0.00
			01/24/2018	1.300000	30,000,000.00	99.992450	IDC-FIS		-2,265.08
83947	YCD BNP PARIBAS SF	05572N6N1	10/27/2017	1.200000	30,000,000.00	29,999,289.93	66,000.00		0.00
			01/04/2018	1.200000	30,000,000.00	99.997633	IDC-FIS		-710.07
83948	PW YCD BNP PARIBAS	05572N6M3	10/27/2017	1.770000	1,610,000.00	1,609,528.96	5,224.45		0.00
			10/26/2018	1.770000	1,610,000.00	99.970743	IDC-FIS		-471.04
83961	PW YCD BNP PARIBAS	05572N6R2	11/06/2017	1.560000	1,000,000.00	1,000,021.43	2,426.67		21.43
			05/03/2018	1.560000	1,000,000.00	100.002143	IDC-FIS		0.00
83967	YCD CREDIT AGRICOLE	22534HU66	11/09/2017	1.230000	30,000,000.00	29,996,049.75	54,325.00		0.00
			01/26/2018	1.230000	30,000,000.00	99.986832	IDC-FIS		-3,950.25
83968	YCD ABBEY NATIONAL	00279JSM5	11/09/2017	1.410000	25,000,000.00	24,999,924.33	51,895.83		0.00
			02/07/2018	1.410000	25,000,000.00	99.999697	IDC-FIS		-75.67
83970	PW YCD BNP PARIBAS	05572N6U5	11/13/2017	1.610000	800,000.00	800,162.81	1,753.11		162.81
			05/10/2018	1.610000	800,000.00	100.020351	IDC-FIS		0.00
83972	YCD ROYAL BANK OF C	78009N3M6	11/15/2017	1.360000	30,000,000.00	29,997,993.02	53,266.67		0.00
			02/15/2018	1.360000	30,000,000.00	99.993310	IDC-FIS		-2,006.98
83976	CCCSIG YCD SWEDBANK	87019U6D6	11/17/2017	2.270000	800,000.00	800,000.00	2,270.00		0.00
			11/16/2020	2.270000	800,000.00	100.000000	BOOK		0.00
83977	CCCCD YCD SWEDBANK	87019U6D6	11/17/2017	2.270000	225,000.00	225,000.00	638.44		0.00
			11/16/2020	2.270000	225,000.00	100.000000	BOOK		0.00
83990	YCD TORONTO DOMINIO	89113XPK4	11/28/2017	1.470000	30,000,000.00	30,002,753.60	41,650.00		2,753.60
			02/26/2018	1.470000	30,000,000.00	100.009179	IDC-FIS		0.00
83991	YCD BANK OF MONTREAL	06371EVW4	11/28/2017	1.280000	30,000,000.00	29,999,670.90	36,266.67		0.00
			01/03/2018	1.280000	30,000,000.00	99.998903	IDC-FIS		-329.10
83992	YCD ROYAL BANK OF C	78009N4C7	11/28/2017	1.480000	30,000,000.00	30,003,339.90	41,933.33		3,339.90
			02/28/2018	1.480000	30,000,000.00	100.011133	IDC-FIS		0.00
83993	YCD BNP PARIBAS SF	05572N7A8	11/29/2017	1.480000	30,000,000.00	30,003,286.21	40,700.00		3,286.21
			02/27/2018	1.480000	30,000,000.00	100.010954	IDC-FIS		0.00
83997	YCD BANK OF NOVA SC	06417GA81	11/30/2017	1.880000	47,000,000.00	47,033,061.65	78,542.22		33,061.65
			11/30/2018	1.880000	47,000,000.00	100.070344	IDC-FIS		0.00
83998	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000	5,000,000.00	5,000,567.03	6,577.78		567.03



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			03/01/2018	1.480000		5,000,000.00	100.011341	IDC-FIS		0.00
83999	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		5,200,000.00	5,200,589.71	6,840.89		589.71
			03/01/2018	1.480000		5,200,000.00	100.011341	IDC-FIS		0.00
84000	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		500,000.00	500,056.70	657.78		56.70
			03/01/2018	1.480000		500,000.00	100.011341	IDC-FIS		0.00
84001	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		1,000,000.00	1,000,113.41	1,315.56		113.41
			03/01/2018	1.480000		1,000,000.00	100.011341	IDC-FIS		0.00
84002	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		900,000.00	900,102.06	1,184.00		102.06
			03/01/2018	1.480000		900,000.00	100.011341	IDC-FIS		0.00
84003	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		2,000,000.00	2,000,226.81	2,631.11		226.81
			03/01/2018	1.480000		2,000,000.00	100.011341	IDC-FIS		0.00
84004	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		400,000.00	400,045.36	526.22		45.36
			03/01/2018	1.480000		400,000.00	100.011341	IDC-FIS		0.00
84005	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		2,900,000.00	2,900,328.88	3,815.11		328.88
			03/01/2018	1.480000		2,900,000.00	100.011341	IDC-FIS		0.00
84006	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		550,000.00	550,062.37	723.56		62.37
			03/01/2018	1.480000		550,000.00	100.011341	IDC-FIS		0.00
84007	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		2,500,000.00	2,500,283.51	3,288.89		283.51
			03/01/2018	1.480000		2,500,000.00	100.011341	IDC-FIS		0.00
84008	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		3,000,000.00	3,000,340.22	3,946.67		340.22
			03/01/2018	1.480000		3,000,000.00	100.011341	IDC-FIS		0.00
84009	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		23,000,000.00	23,002,608.32	30,257.78		2,608.32
			03/01/2018	1.480000		23,000,000.00	100.011341	IDC-FIS		0.00
84010	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		600,000.00	600,068.04	789.33		68.04
			03/01/2018	1.480000		600,000.00	100.011341	IDC-FIS		0.00
84011	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		400,000.00	400,045.36	526.22		45.36
			03/01/2018	1.480000		400,000.00	100.011341	IDC-FIS		0.00
84012	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		3,800,000.00	3,800,430.94	4,999.11		430.94
			03/01/2018	1.480000		3,800,000.00	100.011341	IDC-FIS		0.00
84013	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		2,100,000.00	2,100,238.15	2,762.67		238.15
			03/01/2018	1.480000		2,100,000.00	100.011341	IDC-FIS		0.00
84014	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		4,500,000.00	4,500,510.32	5,920.00		510.32
			03/01/2018	1.480000		4,500,000.00	100.011341	IDC-FIS		0.00
84015	PW YCD ROYAL BANK O	78009N4J2	11/30/2017	1.480000		4,500,000.00	4,500,510.32	5,920.00		510.32
			03/01/2018	1.480000		4,500,000.00	100.011341	IDC-FIS		0.00
84016	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		200,000.00	200,177.31	327.22		177.31
			11/30/2018	1.900000		200,000.00	100.088653	IDC-FIS		0.00



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					Current Book	Market Price		Unrealized	Loss
84017	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	2,000,000.00	2,001,773.06	3,272.22	1,773.06	
			11/30/2018	1.900000	2,000,000.00	100.088653	IDC-FIS	0.00	
84018	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	20,000,000.00	20,017,730.62	32,722.22	17,730.62	
			11/30/2018	1.900000	20,000,000.00	100.088653	IDC-FIS	0.00	
84019	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	100,000.00	100,088.65	163.61	88.65	
			11/30/2018	1.900000	100,000.00	100.088653	IDC-FIS	0.00	
84020	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	200,000.00	200,177.31	327.22	177.31	
			11/30/2018	1.900000	200,000.00	100.088653	IDC-FIS	0.00	
84021	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	300,000.00	300,265.96	490.83	265.96	
			11/30/2018	1.900000	300,000.00	100.088653	IDC-FIS	0.00	
84022	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	200,000.00	200,177.31	327.22	177.31	
			11/30/2018	1.900000	200,000.00	100.088653	IDC-FIS	0.00	
84023	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	3,600,000.00	3,603,191.51	5,890.00	3,191.51	
			11/30/2018	1.900000	3,600,000.00	100.088653	IDC-FIS	0.00	
84024	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	400,000.00	400,354.61	654.44	354.61	
			11/30/2018	1.900000	400,000.00	100.088653	IDC-FIS	0.00	
84025	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	3,800,000.00	3,803,368.82	6,217.22	3,368.82	
			11/30/2018	1.900000	3,800,000.00	100.088653	IDC-FIS	0.00	
84026	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	150,000.00	150,132.98	245.42	132.98	
			11/30/2018	1.900000	150,000.00	100.088653	IDC-FIS	0.00	
84027	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	200,000.00	200,177.31	327.22	177.31	
			11/30/2018	1.900000	200,000.00	100.088653	IDC-FIS	0.00	
84028	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	1,500,000.00	1,501,329.80	2,454.17	1,329.80	
			11/30/2018	1.900000	1,500,000.00	100.088653	IDC-FIS	0.00	
84029	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	100,000.00	100,088.65	163.61	88.65	
			11/30/2018	1.900000	100,000.00	100.088653	IDC-FIS	0.00	
84030	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	800,000.00	800,709.22	1,308.89	709.22	
			11/30/2018	1.900000	800,000.00	100.088653	IDC-FIS	0.00	
84031	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	7,000,000.00	7,006,205.72	11,452.78	6,205.72	
			11/30/2018	1.900000	7,000,000.00	100.088653	IDC-FIS	0.00	
84032	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	150,000.00	150,132.98	245.42	132.98	
			11/30/2018	1.900000	150,000.00	100.088653	IDC-FIS	0.00	
84033	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	500,000.00	500,443.27	818.06	443.27	
			11/30/2018	1.900000	500,000.00	100.088653	IDC-FIS	0.00	
84034	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	400,000.00	400,354.61	654.44	354.61	
			11/30/2018	1.900000	400,000.00	100.088653	IDC-FIS	0.00	
84035	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	500,000.00	500,443.27	818.06	443.27	



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					Current	Book			Unrealized Gain	Unrealized Loss
			11/30/2018	1.90000	500,000.00		100.088653	IDC-FIS		0.00
84036	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.90000	150,000.00		150,132.98	245.42		132.98
			11/30/2018	1.90000	150,000.00		100.088653	IDC-FIS		0.00
84037	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.90000	100,000.00		100,088.65	163.61		88.65
			11/30/2018	1.90000	100,000.00		100.088653	IDC-FIS		0.00
84038	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.90000	1,000,000.00		1,000,886.53	1,636.11		886.53
			11/30/2018	1.90000	1,000,000.00		100.088653	IDC-FIS		0.00
84039	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.90000	300,000.00		300,265.96	490.83		265.96
			11/30/2018	1.90000	300,000.00		100.088653	IDC-FIS		0.00
84040	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.90000	600,000.00		600,531.92	981.67		531.92
			11/30/2018	1.90000	600,000.00		100.088653	IDC-FIS		0.00
84041	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.90000	800,000.00		800,709.22	1,308.89		709.22
			11/30/2018	1.90000	800,000.00		100.088653	IDC-FIS		0.00
84042	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.90000	100,000.00		100,088.65	163.61		88.65
			11/30/2018	1.90000	100,000.00		100.088653	IDC-FIS		0.00
84043	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.90000	1,000,000.00		1,000,886.53	1,636.11		886.53
			11/30/2018	1.90000	1,000,000.00		100.088653	IDC-FIS		0.00
84044	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.90000	100,000.00		100,088.65	163.61		88.65
			11/30/2018	1.90000	100,000.00		100.088653	IDC-FIS		0.00
84045	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.90000	250,000.00		250,221.63	409.03		221.63
			11/30/2018	1.90000	250,000.00		100.088653	IDC-FIS		0.00
84061	YCD ROYAL BANK OF C	78009N4Y9	12/07/2017	1.48000	30,000,000.00		30,002,055.37	30,833.33		2,055.37
			02/05/2018	1.48000	30,000,000.00		100.006851	IDC-FIS		0.00
84062	YCD BANK OF MONTREAL	06371EXC6	12/06/2017	1.55000	30,000,000.00		30,007,482.08	33,583.33		7,482.08
			03/06/2018	1.55000	30,000,000.00		100.024940	IDC-FIS		0.00
84063	YCD BANK OF MONTREAL	06371EWT0	12/05/2017	1.45000	30,000,000.00		30,001,154.08	32,625.00		1,154.08
			02/05/2018	1.45000	30,000,000.00		100.003847	IDC-FIS		0.00
84064	YCD TORONTO DOMINION	89113XQL1	12/05/2017	1.45000	30,000,000.00		30,001,250.10	32,625.00		1,250.10
			02/08/2018	1.45000	30,000,000.00		100.004167	IDC-FIS		0.00
84071	YCD BANK OF TOKYO M	06539RMV6	12/08/2017	1.42000	30,000,000.00		30,000,087.17	28,400.00		87.17
			01/12/2018	1.42000	30,000,000.00		100.000291	IDC-FIS		0.00
84072	YCD SOCIETE GENERAL	83369YXW1	12/08/2017	1.31000	30,000,000.00		29,996,884.79	26,200.00		0.00
			02/06/2018	1.31000	30,000,000.00		99.989616	IDC-FIS		-3,115.21
84073	NCD MUFU UNION BANK	62478TZA0	12/08/2017	1.47000	30,000,000.00		30,001,562.73	29,400.00		1,562.73
			02/01/2018	1.47000	30,000,000.00		100.005209	IDC-FIS		0.00
84080	YCD ROYAL BANK OF C	78009N5H5	12/12/2017	1.65000	30,000,000.00		30,008,267.11	27,500.00		8,267.11
			04/11/2018	1.65000	30,000,000.00		100.027557	IDC-FIS		0.00



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					Current Book	Market Price		Unrealized Loss	
84085	YCD BANK OF MONTREA	06371EYF8	12/11/2017	1.400000	30,000,000.00	29,999,972.26	24,500.00		0.00
			01/03/2018	1.400000	30,000,000.00	99.999908	IDC-FIS		-27.74
84086	YCD WELLS FARGO BK	94989RVF2	12/13/2017	1.540000	30,000,000.00	30,007,713.11	24,383.33		7,713.11
			03/13/2018	1.540000	30,000,000.00	100.025710	IDC-FIS		0.00
84089	PW YCD BNP PARIBAS	05572N7B6	12/12/2017	1.920000	1,000,000.00	1,001,116.49	1,066.67		1,116.49
			12/12/2018	1.920000	1,000,000.00	100.111649	IDC-FIS		0.00
84090	YCD WELLS FARGO BK	94989RVG0	12/13/2017	1.680000	30,000,000.00	30,017,465.40	26,600.00		17,465.40
			06/13/2018	1.680000	30,000,000.00	100.058218	IDC-FIS		0.00
84091	YCD BK OF TOKYO MIT	06539RNE3	12/14/2017	1.580000	30,000,000.00	30,010,388.35	23,700.00		10,388.35
			03/15/2018	1.580000	30,000,000.00	100.034628	IDC-FIS		0.00
84099	SO NCD UNION BK OF	62478TZD4	12/28/2017	1.200000	3,000,000.00	2,999,545.16	400.00		0.00
			01/26/2018	1.200000	3,000,000.00	99.984839	IDC-FIS		-454.84
84100	SO NCD UNION BK OF	62478TZD4	12/28/2017	1.200000	1,900,000.00	1,899,711.93	253.33		0.00
			01/26/2018	1.200000	1,900,000.00	99.984839	IDC-FIS		-288.07
84101	SO NCD UNION BK OF	62478TZD4	12/28/2017	1.200000	900,000.00	899,863.55	120.00		0.00
			01/26/2018	1.200000	900,000.00	99.984839	IDC-FIS		-136.45
84102	SO NCD UNION BK OF	62478TZD4	12/28/2017	1.200000	2,800,000.00	2,799,575.48	373.33		0.00
			01/26/2018	1.200000	2,800,000.00	99.984839	IDC-FIS		-424.52
84103	SO NCD UNION BK OF	62478TZD4	12/28/2017	1.200000	8,800,000.00	8,798,665.80	1,173.33		0.00
			01/26/2018	1.200000	8,800,000.00	99.984839	IDC-FIS		-1,334.20
84104	YCD STANDARD CHARTE	85325TXY6	12/27/2017	1.740000	30,000,000.00	30,023,551.14	7,250.00		23,551.14
			03/27/2018	1.740000	30,000,000.00	100.078504	IDC-FIS		0.00
84105	YCD STANDARD CHARTE	85325TXV2	12/15/2017	1.650000	30,000,000.00	30,014,891.63	23,375.00		14,891.63
			03/16/2018	1.650000	30,000,000.00	100.049639	IDC-FIS		0.00
84108	NCD WELLS FARGO BAN	94989RVN5	12/19/2017	1.630000	30,000,000.00	30,014,388.38	17,658.33		14,388.38
			03/20/2018	1.630000	30,000,000.00	100.047961	IDC-FIS		0.00
84109	NCD WELLS FARGO BAN	94989RVR6	12/20/2017	1.650000	30,000,000.00	30,016,100.94	16,500.00		16,100.94
			03/22/2018	1.650000	30,000,000.00	100.053670	IDC-FIS		0.00
			Subtotal	1.518879	947,550,000.00	947,752,077.20	1,288,771.33		219,292.81
				1.518913	947,549,366.25	100.021326			-16,581.86

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

83844	CCCSIG MTN WESTPAC	96121T4A3	08/07/2017	2.050000	1,460,000.00	1,460,000.00	12,221.42		0.00
			08/03/2020	2.050000	1,460,000.00	100.000000	BOOK		0.00
			Subtotal	2.050000	1,460,000.00	1,460,000.00	12,221.42		0.00
				2.050000	1,460,000.00	100.000000			0.00



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Inv Type: 75 CORPORATE NOTES								
81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,393,828.60	7,228.99	25,367.76
			12/06/2018	1.750063	6,368,460.84	99.810000	IDC-FIS	0.00
81899	CORP WELLS FARGO &	94974BFG0	04/07/2014	1.500000	5,000,000.00	4,999,450.00	34,375.00	39,550.00
			01/16/2018	1.720116	4,959,900.00	99.989000	IDC-FIS	0.00
82386	CORP IBM CORP	459200HZ7	02/11/2015	1.125000	5,000,000.00	4,996,950.00	22,656.25	18,850.00
			02/06/2018	1.274939	4,978,100.00	99.939000	IDC-FIS	0.00
82418	CORP CHEVRON CORP	166764AV2	03/09/2015	1.365000	5,000,000.00	4,996,650.00	22,560.42	0.00
			03/02/2018	1.372881	4,999,089.53	99.933000	IDC-FIS	-2,439.53
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	105,959.00	2,400.00	0.00
			08/07/2019	1.743001	117,603.00	105.959000	IDC-FIS	-11,644.00
82554	CORP APPLE INC	037833AJ9	05/12/2015	1.000000	10,000,000.00	9,975,300.00	16,111.11	50,200.00
			05/03/2018	1.257267	9,925,100.00	99.753000	IDC-FIS	0.00
82581	CORP JP MORGAN CHAS	46625HJL5	06/02/2015	1.625000	5,000,000.00	4,996,750.00	10,381.94	1,500.00
			05/15/2018	1.658000	4,995,250.00	99.935000	IDC-FIS	0.00
82587	CCCCD CORP CISCO SY	17275RAU6	06/17/2015	1.650000	130,000.00	129,889.50	95.33	0.00
			06/15/2018	1.655855	129,977.90	99.915000	IDC-FIS	-88.40
82620	CCCSIG CORP TOYOTA	89236TCP8	07/13/2015	1.550000	410,000.00	409,311.20	2,965.67	0.00
			07/13/2018	1.579121	409,651.50	99.832000	IDC-FIS	-340.30
82621	CORP TOYOTA MOTOR C	89236TCP8	07/16/2015	1.550000	5,000,000.00	4,991,600.00	36,166.67	0.00
			07/13/2018	1.567156	4,997,500.00	99.832000	IDC-FIS	-5,900.00
82693	CORP JP MORGAN CHAS	46623EKD0	09/15/2015	1.700000	5,000,000.00	4,999,500.00	28,333.33	7,800.00
			03/01/2018	1.769114	4,991,700.00	99.990000	IDC-FIS	0.00
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	1,963,077.20	5,259.33	0.00
			05/15/2019	1.748923	1,984,068.80	100.157000	IDC-FIS	-20,991.60
82715	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,930,000.00	1,938,781.50	25,186.50	0.00
			07/19/2018	1.927831	1,980,971.30	100.455000	IDC-FIS	-42,189.80
82716	CCCCD CORP MICROSOFT	594918AC8	09/29/2015	4.200000	1,400,000.00	1,442,616.00	4,900.00	0.00
			06/01/2019	1.599996	1,529,290.00	103.044000	IDC-FIS	-86,674.00
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000	1,950,000.00	1,955,518.50	7,865.00	0.00
			04/25/2019	1.710407	1,982,935.50	100.283000	IDC-FIS	-27,417.00
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000	1,795,000.00	1,853,229.80	33,566.50	0.00
			02/15/2019	1.739996	1,983,187.80	103.244000	IDC-FIS	-129,958.00
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000	1,960,000.00	1,963,371.20	18,375.00	0.00
			02/01/2019	1.927457	1,980,325.20	100.172000	IDC-FIS	-16,954.00
82917	CCCCD CORP HSBC USA	40428HPU0	01/21/2016	2.000000	1,945,000.00	1,945,272.30	15,560.00	0.00



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					Current Book				Unrealized Loss	
			08/07/2018	1.946012		1,947,586.85	100.014000	IDC-FIS		-2,314.55
82924	KFPD CORP AUST & NZ	05253JAH4	01/29/2016	1.500000		250,000.00	249,957.50	1,718.75		95.00
			01/16/2018	1.528436		249,862.50	99.983000	IDC-FIS		0.00
82925	KFPD CORP HSBC	40428HPH9	01/25/2016	1.625000		250,000.00	249,982.50	1,861.98		607.50
			01/16/2018	1.754255		249,375.00	99.993000	IDC-FIS		0.00
82940	CORP IBM CORP	459200HZ7	02/08/2016	1.125000		5,000,000.00	4,996,950.00	22,656.25		1,000.00
			02/06/2018	1.166196		4,995,950.00	99.939000	IDC-FIS		0.00
82950	CCCSIG CORP TOYOTA	89236TCU7	02/19/2016	1.700000		870,000.00	866,128.50	5,423.00		0.00
			02/19/2019	1.704120		869,895.60	99.555000	IDC-FIS		-3,767.10
82962	CCCSIG CORP JOHNSON	478160BR4	03/01/2016	1.125000		720,000.00	712,771.20	2,700.00		0.00
			03/01/2019	1.129079		719,913.60	98.996000	IDC-FIS		-7,142.40
82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000		5,000,000.00	4,997,700.00	40,625.00		7,950.00
			03/04/2021	2.543964		4,989,750.00	99.954000	IDC-FIS		0.00
82984	CCCSIG CORP BERKSHI	084664CG4	03/15/2016	1.700000		330,000.00	328,934.10	1,651.83		0.00
			03/15/2019	1.726104		329,749.20	99.677000	IDC-FIS		-815.10
82985	CORP EXXON MOBIL CO	30231GAP7	03/15/2016	1.708000		3,500,000.00	3,491,810.00	19,926.67		0.00
			03/01/2019	1.708000		3,500,000.00	99.766000	IDC-FIS		-8,190.00
83151	CORP CHEVRON	166764BH2	05/26/2016	1.561000		5,000,000.00	4,971,450.00	9,756.25		0.00
			05/16/2019	1.657877		4,986,000.00	99.429000	IDC-FIS		-14,550.00
83177	CCCCD CORP JP MORG	48127HAA7	06/22/2016	2.200000		1,100,000.00	1,098,966.00	16,738.33		0.00
			10/22/2019	1.726909		1,116,775.00	99.906000	IDC-FIS		-17,809.00
83269	CCCCD CORP MORGAN S	61746BDX1	07/26/2016	2.450000		1,930,000.00	1,934,882.90	19,702.08		0.00
			02/01/2019	1.672940		1,966,766.50	100.253000	IDC-FIS		-31,883.60
83273	CORP ROYAL BANK OF	78012KRK5	07/29/2016	1.500000		5,000,000.00	4,942,850.00	31,666.67		0.00
			07/29/2019	1.500000		5,000,000.00	98.857000	IDC-FIS		-57,150.00
83278	CCCSIG CORP MICROSO	594918BN3	08/08/2016	1.100000		860,000.00	848,501.80	3,757.72		0.00
			08/08/2019	1.135019		859,114.20	98.663000	IDC-FIS		-10,612.40
83286	CCCSIG CORP BERKSHI	084664CK5	08/15/2016	1.300000		375,000.00	370,263.75	1,841.67		0.00
			08/15/2019	1.333092		374,636.25	98.737000	IDC-FIS		-4,372.50
83307	CCCCD CORP WELLS FA	949746RS2	09/02/2016	2.500000		240,000.00	239,889.60	1,950.00		0.00
			03/04/2021	1.900017		246,189.60	99.954000	IDC-FIS		-6,300.00
83309	CCCCD CORP JP MORG	46625HHS2	09/02/2016	4.400000		225,000.00	236,371.50	4,372.50		0.00
			07/22/2020	1.922970		245,783.25	105.054000	IDC-FIS		-9,411.75
83325	CCCSIG CORP CISCO S	17275RBG6	09/20/2016	1.400000		795,000.00	786,708.15	3,122.58		0.00
			09/20/2019	1.437937		794,117.55	98.957000	IDC-FIS		-7,409.40
83380	CCCSIG CORP TOYOTA	89236TDH5	10/18/2016	1.550000		510,000.00	505,471.20	5,555.46		0.00
			10/18/2019	1.567127		509,745.00	99.112000	IDC-FIS		-4,273.80



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
83423	CCCSIG CORP PFIZER	717081EB5	11/21/2016	1.700000	845,000.00	839,684.95	638.44		0.00	
			12/15/2019	1.724022	844,391.60	99.371000	IDC-FIS		-4,706.65	
83589	CCCCD CORP MORGAN S	61747YDW2	02/03/2017	2.650000	240,000.00	241,084.80	2,720.67		0.00	
			01/27/2020	2.393173	241,764.00	100.452000	IDC-FIS		-679.20	
83592	CORP MICROSOFT CORP	594918BV5	02/06/2017	1.850000	10,000,000.00	9,970,400.00	74,513.89		0.00	
			02/06/2020	1.850000	10,000,000.00	99.704000	IDC-FIS		-29,600.00	
83595	CCCSIG CORP APPLE I	037833CK4	02/09/2017	1.900000	600,000.00	598,194.00	4,560.00		0.00	
			02/07/2020	1.916933	599,706.00	99.699000	IDC-FIS		-1,512.00	
83625	CCCCD CORP AMERICAN	0258M0EE5	03/03/2017	2.200000	170,000.00	169,484.90	1,225.89		0.00	
			03/03/2020	2.236036	169,823.20	99.697000	IDC-FIS		-338.30	
83668	CCCSIG CORP CHEVRON	166764BP4	04/05/2017	1.991000	1,075,000.00	1,065,841.00	7,015.50		0.00	
			03/03/2020	1.873043	1,078,569.00	99.148000	IDC-FIS		-12,728.00	
83709	CCCCD CORP TOYOTA M	89236TDU6	04/17/2017	1.950000	150,000.00	149,395.50	601.25		0.00	
			04/17/2020	1.965865	149,931.00	99.597000	IDC-FIS		-535.50	
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00	8,323,904.83	52,635.72		0.00	
			08/08/2021	2.010124	8,389,048.21	97.367000	IDC-FIS		-65,143.38	
83739	CCCSIG CORP APPLE I	037833CS7	05/11/2017	1.800000	530,000.00	525,510.90	1,325.00		0.00	
			05/11/2020	1.835100	529,459.40	99.153000	IDC-FIS		-3,948.50	
83742	CORP APPLE INC	037833CS7	05/12/2017	1.800000	10,000,000.00	9,915,300.00	25,000.00		0.00	
			05/11/2020	1.829955	9,991,300.00	99.153000	IDC-FIS		-76,000.00	
83793	CCCSIG CORP WALT DI	25468PDU7	06/06/2017	1.800000	850,000.00	842,962.00	1,105.00		0.00	
			06/05/2020	1.839965	849,014.00	99.172000	IDC-FIS		-6,052.00	
83801	CCCSIG CORP JPMORGA	46625HKA7	06/20/2017	2.250000	400,000.00	399,732.00	3,950.00		0.00	
			01/23/2020	2.099428	401,508.00	99.933000	IDC-FIS		-1,776.00	
83824	CCCSIG CORP AMERI H	02665WBT7	07/20/2017	1.950000	505,000.00	501,025.65	4,404.02		0.00	
			07/20/2020	1.984846	504,489.95	99.213000	IDC-FIS		-3,464.30	
83832	CCCSIG CORP GOLDMAN	38141GWP5	07/24/2017	1.950000	315,000.00	313,163.55	2,678.81		0.00	
			07/23/2019	1.956169	314,962.20	99.417000	IDC-FIS		-1,798.65	
83839	CCCSIG CORP MORGAN	61761JB32	08/03/2017	2.800000	750,000.00	756,765.00	875.00		0.00	
			06/16/2020	2.122846	764,055.00	100.902000	IDC-FIS		-7,290.00	
83842	CCCCD CORP GOLDMAN	38141GWG5	08/04/2017	2.600000	225,000.00	224,975.25	65.00		0.00	
			12/27/2020	2.319822	227,045.25	99.989000	IDC-FIS		-2,070.00	
83851	CCCSIG CORP EXXON M	30231GAG7	08/17/2017	1.912000	400,000.00	397,932.00	2,443.11		0.00	
			03/06/2020	1.719253	401,916.00	99.483000	IDC-FIS		-3,984.00	
83863	CCCSIG CORP VISA IN	92826CAB8	08/30/2017	2.200000	210,000.00	209,834.10	218.17		0.00	
			12/14/2020	1.853307	212,310.00	99.921000	IDC-FIS		-2,475.90	
83879	CCCCD CORP CITIGRP	172967LC3	08/31/2017	2.900000	250,000.00	251,645.00	463.19		0.00	



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			12/08/2021	2.488448	254,137.50	100.658000	IDC-FIS		-2,492.50	
83885	CCCSIG CORP CATERPI	14913Q2A6	09/07/2017	1.850000	635,000.00	627,589.55	3,720.04		0.00	
			09/04/2020	1.879031	634,466.60	98.833000	IDC-FIS		-6,877.05	
83890	CCCCD CORP BANK OF	06406FAA1	09/07/2017	2.500000	125,000.00	125,281.25	659.72		0.00	
			04/15/2021	2.072430	126,846.25	100.225000	IDC-FIS		-1,565.00	
83891	CCCSIG CORP IBM CRE	44932HAA1	09/08/2017	1.625000	700,000.00	695,275.00	3,570.49		0.00	
			09/06/2019	1.663919	699,468.00	99.325000	IDC-FIS		-4,193.00	
83894	CCCSIG CORP BOFA CA	06051GGS2	09/18/2017	2.328000	545,000.00	543,463.10	3,630.06		0.00	
			10/01/2021	2.328000	545,000.00	99.718000	IDC-FIS		-1,536.90	
83921	CCCSIG CORP PEPSICO	713448DX3	10/10/2017	2.000000	375,000.00	370,736.25	1,687.50		0.00	
			04/15/2021	2.005881	374,925.00	98.863000	IDC-FIS		-4,188.75	
83922	CCCCD CORP PEPSICO	713448DX3	10/10/2017	2.000000	70,000.00	69,204.10	315.00		0.00	
			04/15/2021	2.005881	69,986.00	98.863000	IDC-FIS		-781.90	
83935	CCCSIG CORP WALMART	931142DY6	10/20/2017	1.750000	350,000.00	348,757.50	1,207.99		0.00	
			10/09/2019	1.751150	349,993.00	99.645000	IDC-FIS		-1,235.50	
83940	CCCSIG CORP BB&T MT	05531FAZ6	10/26/2017	2.150000	215,000.00	212,966.10	834.62		0.00	
			02/01/2021	2.165131	214,901.10	99.054000	IDC-FIS		-1,935.00	
83949	CCCSIG CORP HONEYWE	438516BQ8	10/30/2017	1.800000	240,000.00	238,730.40	732.00		0.00	
			10/30/2019	1.839901	239,812.80	99.471000	IDC-FIS		-1,082.40	
83952	CCCCD CORP BANK OF	06051GFW4	11/03/2017	2.625000	110,000.00	110,561.00	577.50		0.00	
			04/19/2021	2.398027	110,936.19	100.510000	IDC-FIS		-262.90	
83964	CCCCD CORP BB T MTN	05531FAZ6	11/06/2017	2.150000	110,000.00	108,959.40	427.01		0.00	
			02/01/2021	2.189947	109,930.39	99.054000	IDC-FIS		-905.30	
83969	CCCSIG CORP PACCAR	69371RN85	11/13/2017	2.050000	225,000.00	223,287.75	615.00		0.00	
			11/13/2020	2.053109	224,979.75	99.239000	IDC-FIS		-1,692.00	
83971	CCCSIG CORP UNITED	911312BP0	11/14/2017	2.050000	475,000.00	472,487.25	1,271.28		0.00	
			04/01/2021	2.098958	474,249.50	99.471000	IDC-FIS		-1,762.25	
83975	CCCSIG CORP AMERICA	02665WBZ3	11/16/2017	2.000000	300,000.00	298,974.00	750.00		0.00	
			11/13/2019	2.028874	299,832.00	99.658000	IDC-FIS		-858.00	
84087	CCCSIG CORP CITIGRO	172967KB6	12/11/2017	2.650000	600,000.00	602,010.00	2,870.83		0.00	
			10/26/2020	2.497862	604,495.50	100.335000	IDC-FIS		-498.00	
			Subtotal	1.769780	133,080,000.00	132,631,761.58	698,321.48		152,920.26	
				1.709732	133,267,573.86	99.663181			-786,567.06	

Inv Type: 78 NEGOTIABLE CD 30/360 EUR

83471	CCCSIG CD CANADIAN	13606A5Z7	12/05/2016	1.760000	1,710,000.00	1,679,946.75	2,591.60		0.00	
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			11/30/2018	1.800210	1,708,666.20	98.242500	IDC-FIS	-28,719.45
83596	CCCCD YCD BK OF MON	06427KRC3	02/09/2017	1.880000	275,000.00	275,000.00	2,068.00	0.00
			02/07/2019	1.880000	275,000.00	100.000000	BOOK	0.00
83597	CCCCD YCD BK OF MON	06427KRC3	02/09/2017	1.880000	2,350,000.00	2,350,000.00	17,672.01	0.00
			02/07/2019	1.880000	2,350,000.00	100.000000	BOOK	0.00
			Subtotal	1.832687	4,335,000.00	4,304,946.75	22,331.61	0.00
				1.848541	4,333,666.20	99.306730		-28,719.45

Inv Type: 79 YCD/NCD 30/360

82982	CCCSIG YCD ROYAL BA	78009NZZ2	03/15/2016	1.700000	1,305,000.00	1,301,575.46	6,902.00	0.00
			03/09/2018	1.700000	1,305,000.00	99.737583	IDC-FIS	-3,424.54
			Subtotal	1.700000	1,305,000.00	1,301,575.46	6,902.00	0.00
				1.700000	1,305,000.00	99.737583		-3,424.54

Inv Type: 99 MONEY MARKET ACCOUNTS

83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	565,318.32	565,318.32	0.00	0.00
			01/01/2018	.000000	565,318.32	100.000000	BOOK	0.00
			Subtotal	.000000	565,318.32	565,318.32	0.00	0.00
				.000000	565,318.32	100.000000		0.00

Inv Type: 1000 TD WITH CALC CODE OF CSC-00

83754	CCCCD CD BERTA KAMM	121101042	05/24/2017	.400000	3,397.22	3,397.22	8.38	0.00
			05/24/2020	.400000	3,397.22	100.000000	BOOK	0.00
			Subtotal	.400000	3,397.22	3,397.22	8.38	0.00
				.400000	3,397.22	100.000000		0.00

Grand Total			Count 457	1.399082	3,231,466,831.69	3,222,918,226.62	6,764,175.33	616,029.22
				1.433341	3,225,613,707.25	99.735457		-5,894,025.63



Inventory by Market Value

As Of Date: 12/31/2017

Date Basis: Settlement

Run: 01/17/2018 04:10:54 PM

Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	72,114.00	71,902.10	71,521.67	99.47 %	-408.35	1.45 %
U.S. AGENCIES	698,047.00	697,437.21	693,905.02	99.49 %	-3,651.22	1.28 %
MUNICIPALS	2,465.00	2,601.92	2,601.92	100.00 %	0.00	1.27 %
COMMERCIAL PAPER	1,153,097.00	1,148,569.92	1,150,894.92	100.20 %	-71.59	1.44 %
NCD/YCD	954,650.00	954,648.03	954,818.60	100.02 %	170.57	1.52 %
CORPORATE NOTES	133,080.00	133,267.57	132,631.76	99.52 %	-633.65	1.71 %
MBS/ABS	7,812.12	7,818.36	7,818.36	100.00 %	0.00	1.59 %
TIME DEPOSIT	3.40	3.40	3.40	100.00 %	0.00	0.40 %
MONEY MARKET ACCOUNTS	565.32	565.32	565.32	100.00 %	0.00	0.00 %
SUPRANATIONAL	209,633.00	208,799.87	208,157.26	99.69 %	-683.76	1.34 %
Totals(000's)	3,231,466.83	3,225,613.71	3,222,918.23	99.92 %	-5,278.00	1.43 %

Asset Allocation



Inventory by Market Value

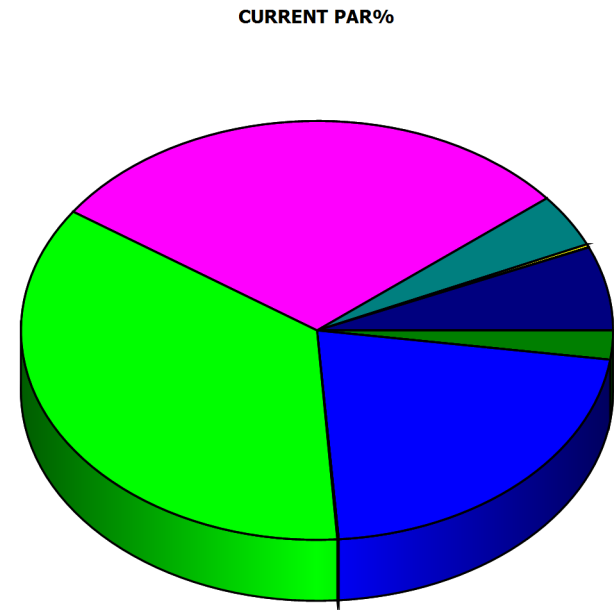
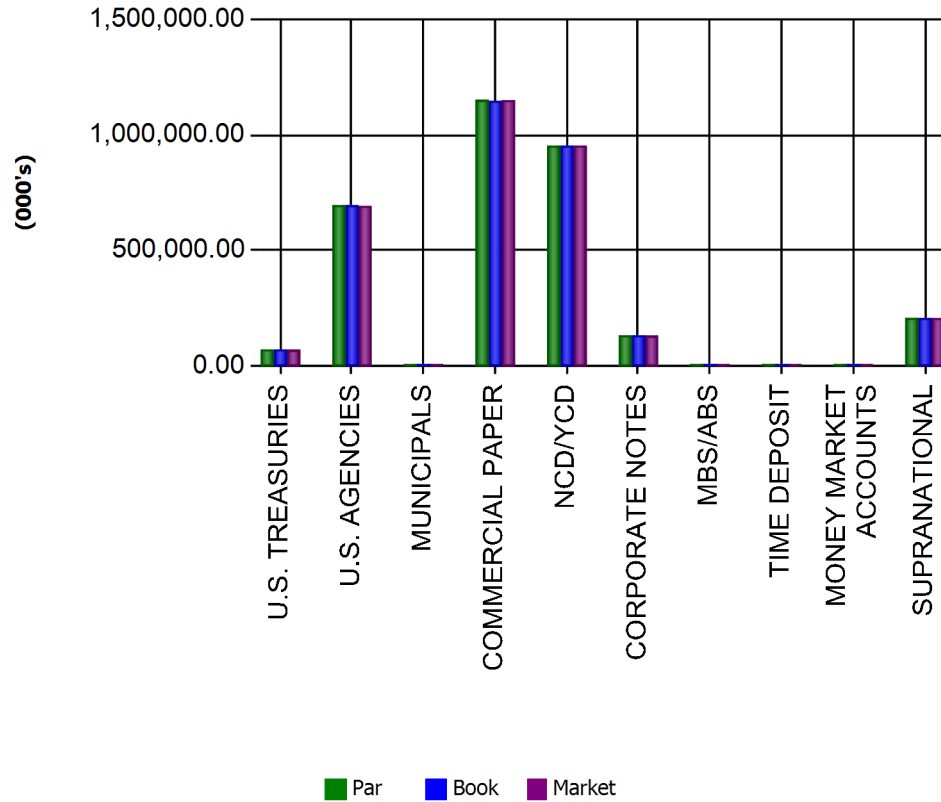
As Of Date: 12/31/2017

Date Basis: Settlement

Run: 01/17/2018 04:10:54 PM

Reporting Currency: Local

Contra Costa County



- U.S. TREASURIES - 2%
- U.S. AGENCIES - 22%
- MUNICIPALS - 0%
- COMMERCIAL PAPER - 36%
- NCD/YCD - 30%
- CORPORATE NOTES - 4%
- MBS/ABS - 0%
- TIME DEPOSIT - 0%
- MONEY MARKET ACCOUNTS - 0%
- SUPRANATIONAL - 6%



601 Riverside Avenue, Jacksonville, FL 32204
Tel: 877.482.8786 | Fax: 904.357.1105 | fisglobal.com

January 23, 2018

Ms Belinda Zhu
Assistant County Treasurer
Contra Costa County
625 Court Street, Room 100
Martinez, CA 94533

Via email

Dear Ms. Zhu:

Per your request, I am confirming for you the source of the SunGard market pricing data for the quarter ending December 31, 2017.

Monthly you request pricing from three (3) pricing files that we provide, **RAPID**, **PRICES** and **MARKET**. The data within these three files is obtained from Interactive Data Corporation/ICE. The content of the **PRICES** file consists of prices for overnight repos, TDs, CDs, CPs, B/As and government discount issues other than Treasury Bills. The content of the **RAPID** file consists of prices for U.S. government issues (such as FFCBs and GNMA's) and Treasuries. The **MARKET** file consists of Corporate Bonds, Notes and Equity prices.

If you need further information, please do not hesitate to contact me at 818-425-2094.

Sincerely,

SunGard FIS Avantgard

A handwritten signature in black ink, appearing to read 'Eric J. Graves'.

Eric J. Graves
Senior Product Consultant

Empowering the Financial World

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.1. STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)

**CONTRA COSTA COUNTY
AS OF DECEMBER 31, 2017**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	961,330.31	959,497.56
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	837,267.80	835,671.57
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	7,871,488.00	7,856,481.24
BYRON UNION SCHOOL DISTRICT	75-07-017	167,732.64	167,412.86
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	195,002.94	194,631.17
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	51,000,000.00	50,902,769.98
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	623,987.35	622,797.74
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	64,876,079.39
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,299,162.25	1,296,685.43
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,261,641.12	2,257,329.37
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	3,039,316.63	3,033,522.26
DELTA DIABLO SANITATION DISTRICT	70-07-003	73,561.84	73,421.60
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,022,835.97	1,020,885.96
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	2,153,288.61	2,149,183.43
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	549,200.79	548,153.75
LAFAYETTE SCHOOL DISTRICT	75-07-012	4,931,705.38	4,922,303.23
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,866,771.60	3,859,399.71
MORAGA ORINDA FIRE DISTRICT	17-07-003	5,585,364.81	5,574,716.47
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	5,290,401.64	5,280,315.64
MT VIEW SANITARY DISTRICT	70-07-008	5,664,490.49	5,653,691.30
OAKLEY UNION SCHOOL DISTRICT	75-07-009	250,529.95	250,052.32
ORINDA UNION SCHOOL DISTRICT	75-07-015	5,105,409.92	5,095,676.60
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	35,630.43	35,562.50
RECLAMATION DISTRICT 799	60-07-001	32,200.21	32,138.82
RECLAMATION DISTRICT 800	60-07-003	4,178,754.62	4,170,787.95
REDEVELOPMENT AGENCY	65-07-015	7,078.08	7,064.59
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	107,259.03	107,054.54
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	242,752.53	242,289.73
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	41,419,013.86	41,340,049.71
	TOTAL	<u>213,773,178.80</u>	<u>213,365,626.43</u>

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.2. ASSET MANAGEMENT FUNDS

- a. WELLS CAPITAL MANAGEMENT**
- b. CalTRUST**

Wells Capital Management GAAP

01 October 2017 to 31 December 2017

WC-Contra Costa County

Investment Strategy: Short Duration Fixed Income

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Wells Fargo Asset Management is a trade name used by the asset management businesses of Wells Fargo & Company.



<u>Risk Summary (WC-Contra Costa County)</u>	1
<u>Performance Summary Gross of Fees (WC-Contra Costa County)</u>	4
<u>Performance Summary Net of Fees (WC-Contra Costa County)</u>	6
<u>GAAP Financials (WC-Contra Costa County)</u>	8
<u>Income Detail (WC-Contra Costa County)</u>	10
<u>Balance Sheet Classification (WC-Contra Costa County)</u>	15
<u>Trading Activity (WC-Contra Costa County)</u>	22
<u>Transaction Detail (WC-Contra Costa County)</u>	31
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<u>Roll Forward (WC-Contra Costa County)</u>	43
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Risk Summary

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Balance Sheet

Book Value + Accrued	44,424,888.25
Net Unrealized Gain/Loss	-60,980.50
Market Value + Accrued	44,363,907.76

Cash and Fixed Income Summary

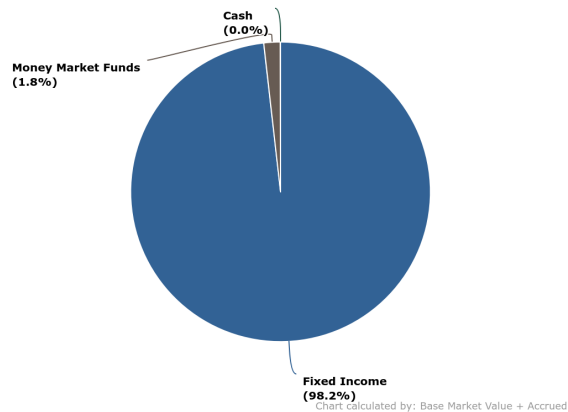
Risk Metric	Value
Cash	1,056.41
MMFund	789,656.59
Fixed Income	43,573,194.76
Duration	0.45
Convexity	0.00
WAL	0.50
Years to Final Maturity	0.61
Years to Effective Maturity	0.50
Yield	1.67
Book Yield	1.40
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration

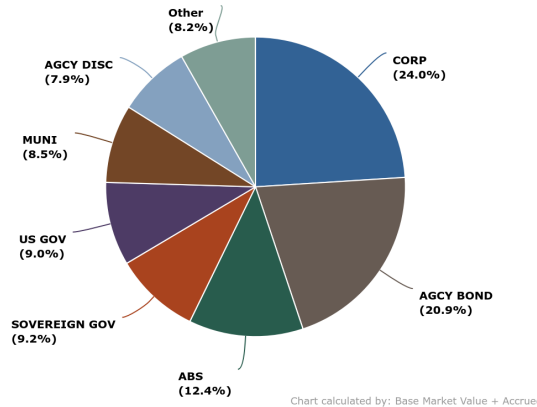
Issuer Concentration	% of Base Market Value + Accrued
Other	55.27%
Government of the United States	9.01%
FHLBanks Office of Finance	9.00%
Federal Farm Credit Banks Funding Corporation	8.44%
Federal Home Loan Mortgage Corp	6.77%
Federal National Mortgage Association Fannie Mae	4.52%
Inter-American Development Bank	3.61%
International Finance Corporation	3.37%

--- 100.00%

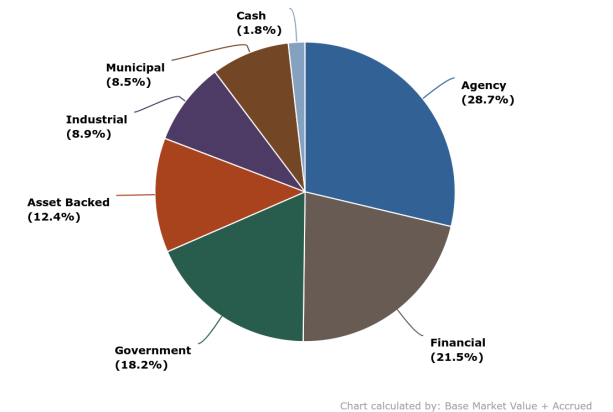
Asset Class



Security Type



Market Sector



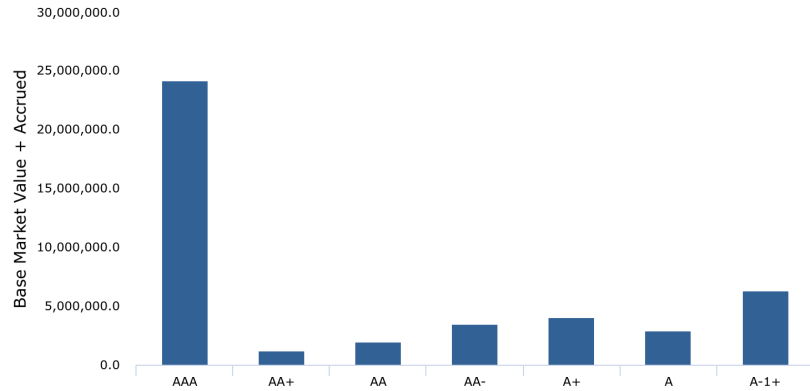
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Risk Summary

Base Currency: USD
01 October 2017 to 31 December 2017

WC-Contra Costa County
Account: XXX235
Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
Investment Strategy: Short Duration Fixed Income

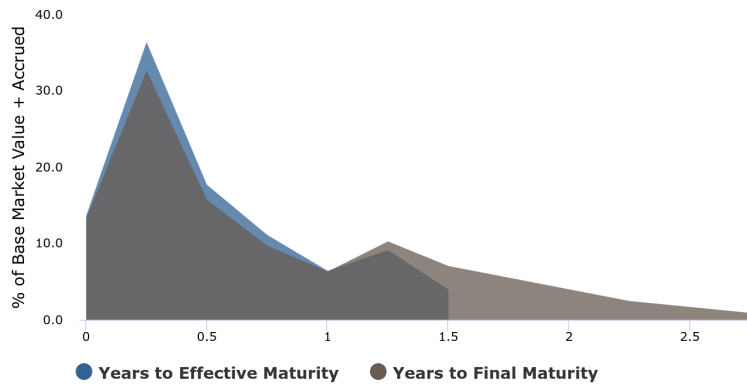
Credit Rating



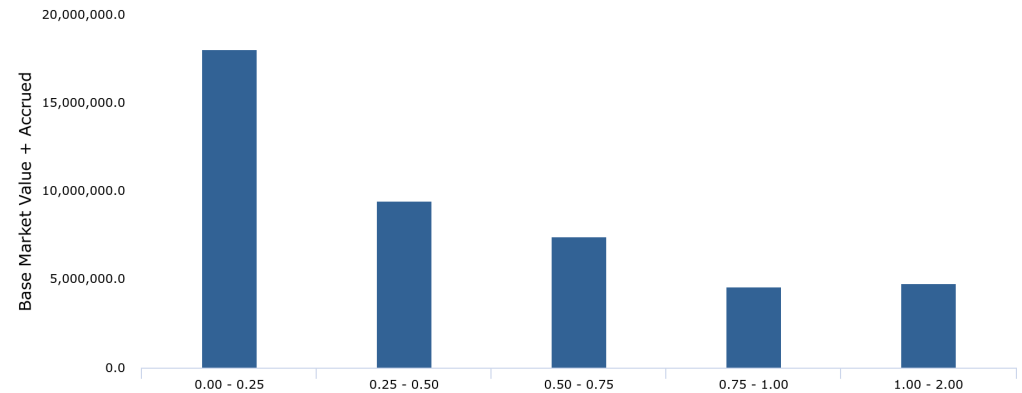
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	62.96%	5.84%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	13.63%	1.69%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	12.61%	3.27%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



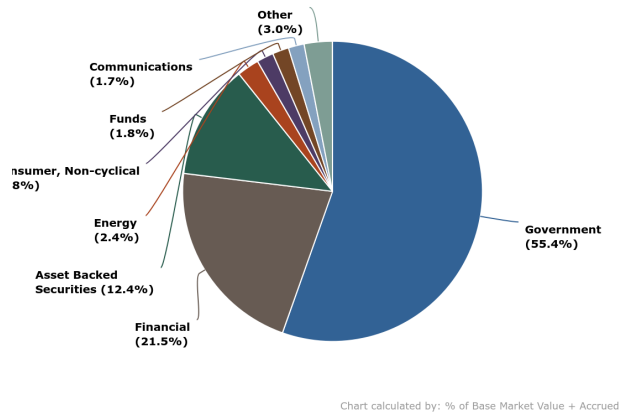
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Risk Summary

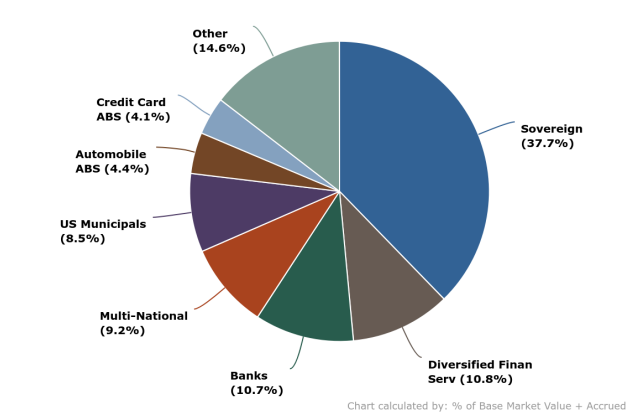
Base Currency: USD
 01 October 2017 to 31 December 2017

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

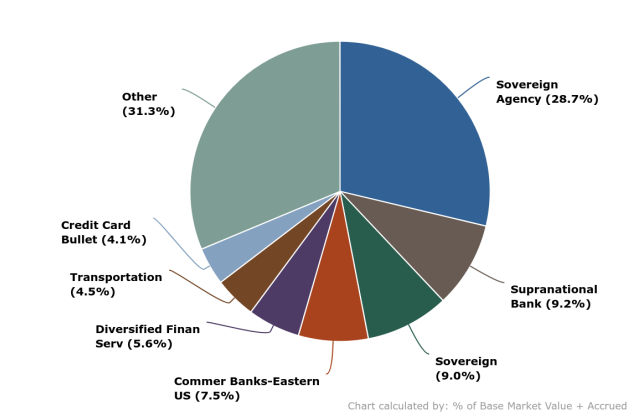
Base Exposure - Industry Sector



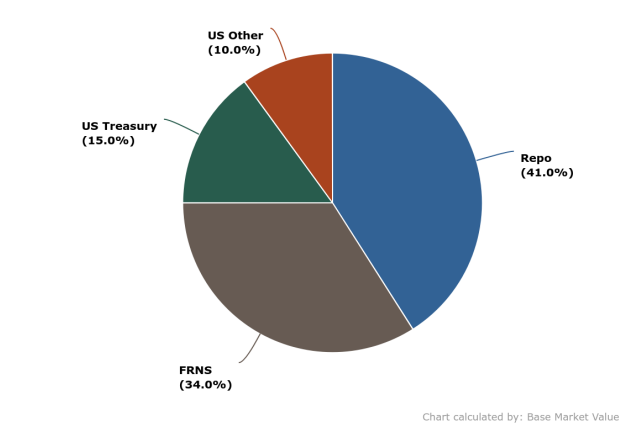
Base Exposure - Industry Group



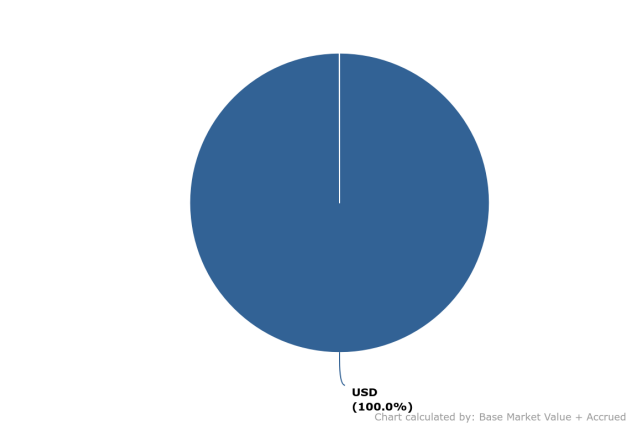
Base Exposure - Industry Subgroup



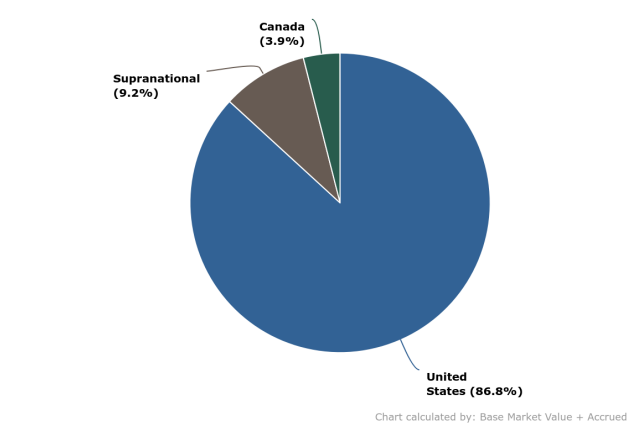
MMF Asset Allocation



Currency



Country



The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Performance Summary Gross of Fees

Base Currency: USD

01 October 2017 to 31 December 2017

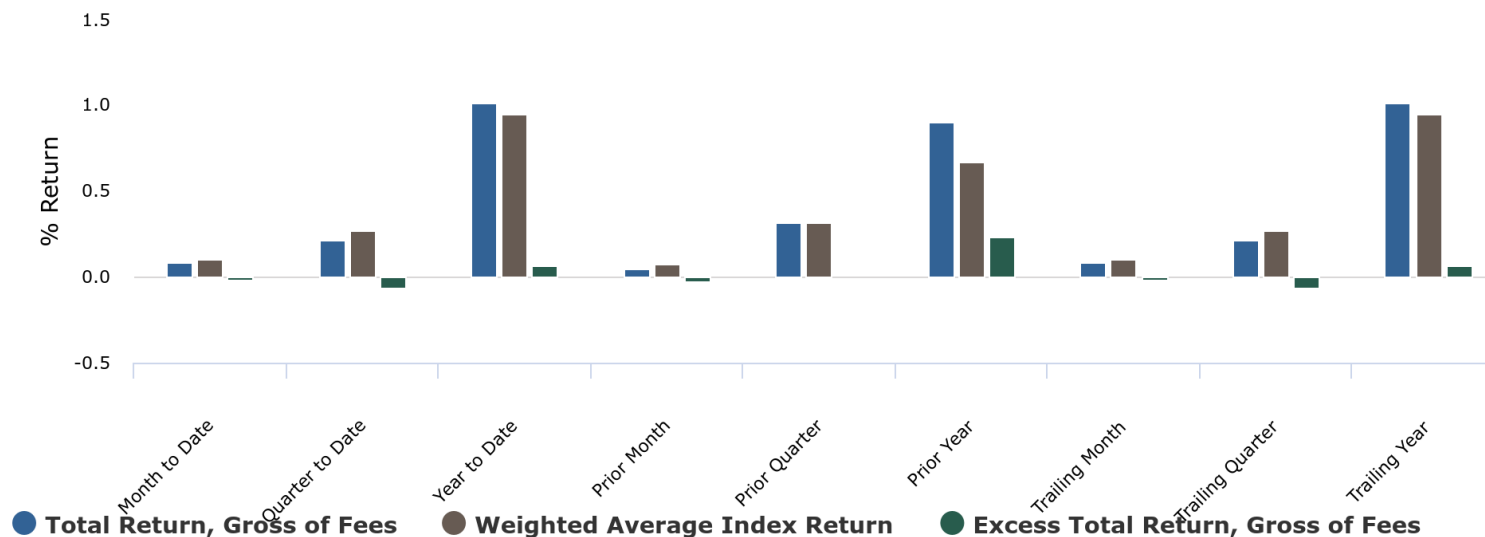
WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Performance Summary



Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	12/01/2017	12/31/2017	0.09%	0.11%	-0.02%
Quarter to Date	10/01/2017	12/31/2017	0.22%	0.28%	-0.06%
Year to Date	01/01/2017	12/31/2017	1.02%	0.95%	0.06%
Prior Month	11/01/2017	11/30/2017	0.05%	0.08%	-0.03%
Prior Quarter	07/01/2017	09/30/2017	0.32%	0.31%	0.01%
Prior Year	01/01/2016	12/31/2016	0.91%	0.67%	0.23%
Trailing Month	12/01/2017	12/31/2017	0.09%	0.11%	-0.02%
Trailing Quarter	10/01/2017	12/31/2017	0.22%	0.28%	-0.06%
Trailing Year	01/01/2017	12/31/2017	1.02%	0.95%	0.06%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	01/01/1980	11/30/2004
WC-Contra Costa County	ICE BofAML US 6-Month Treasury Bill Index	12/01/2004	---

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Performance Summary Gross of Fees

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Gross of Fees (includes trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 04/01/2001.

Historical data exists for the options shown below, only available on historical data boundaries:

Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
01/01/2008 01/31/2011	Book Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment

Reported Index Return is always Total Return.

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Performance Summary Net of Fees

Base Currency: USD

01 October 2017 to 31 December 2017

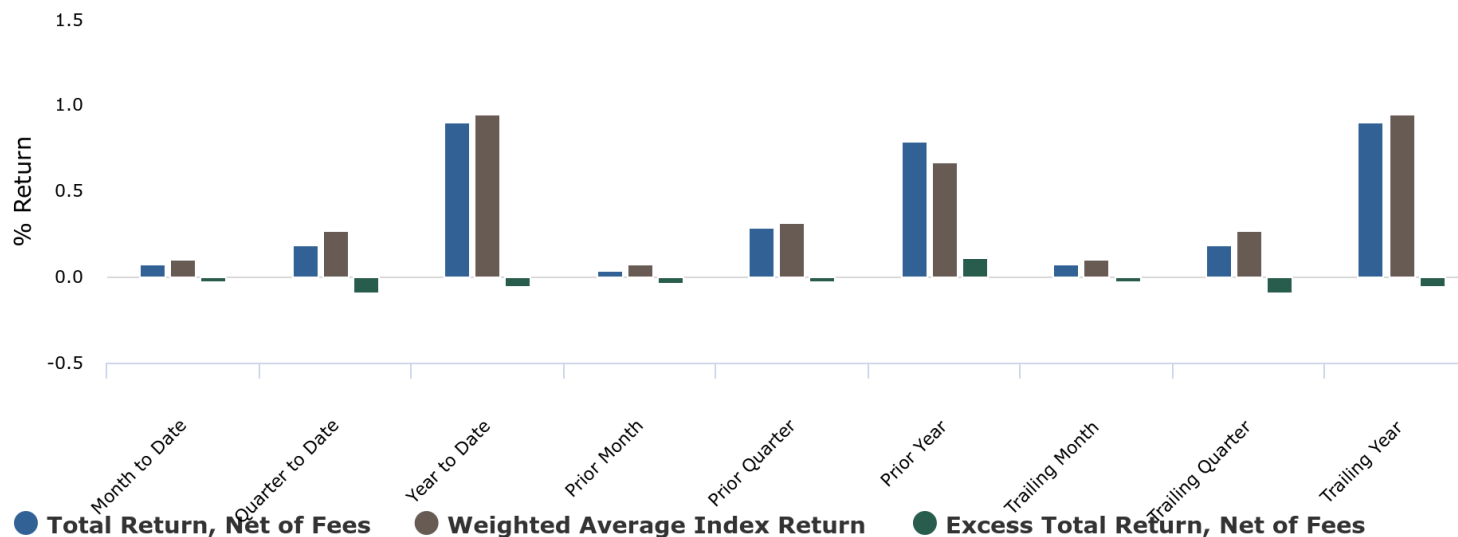
WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Performance Summary



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	12/01/2017	12/31/2017	0.08%	0.11%	-0.03%
Quarter to Date	10/01/2017	12/31/2017	0.19%	0.28%	-0.09%
Year to Date	01/01/2017	12/31/2017	0.90%	0.95%	-0.05%
Prior Month	11/01/2017	11/30/2017	0.04%	0.08%	-0.04%
Prior Quarter	07/01/2017	09/30/2017	0.29%	0.31%	-0.02%
Prior Year	01/01/2016	12/31/2016	0.79%	0.67%	0.12%
Trailing Month	12/01/2017	12/31/2017	0.08%	0.11%	-0.03%
Trailing Quarter	10/01/2017	12/31/2017	0.19%	0.28%	-0.09%
Trailing Year	01/01/2017	12/31/2017	0.90%	0.95%	-0.05%

Account	Index	Index Start Date	Index End Date
WC-Contra Costa County	ML 6 Month T-Bill	01/01/1980	11/30/2004
WC-Contra Costa County	ICE BofAML US 6-Month Treasury Bill Index	12/01/2004	---

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Performance Summary Net of Fees

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Net of Fees (includes management and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 04/01/2001.

Historical data exists for the options shown below, only available on historical data boundaries:

Begin Date, End Date	Return Type, Fee Options	Tax Options
04/01/2001 01/31/2011	Total Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment
04/01/2001 01/31/2011	Income Return Gross of Fees	No Tax Adjustment
04/01/2001 01/31/2011	Price Return Gross of Fees	No Tax Adjustment
01/01/2008 01/31/2011	Book Return Gross of Fees, Net of Fees	Gross Down Method, Gross Up Method, No Tax Adjustment

Reported Index Return is always Total Return.

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

GAAP Financials

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Balance Sheet	WC-Contra Costa County		
	As of:	09/30/2017	12/31/2017
Book Value		44,307,282.36	44,315,869.82
Accrued Balance		103,832.68	109,018.43
Book Value + Accrued		44,411,115.04	44,424,888.25
Net Unrealized Gain/Loss		-9,835.41	-60,980.50
Market Value + Accrued		44,401,279.62	44,363,907.76

Income Statement	WC-Contra Costa County			
	Begin Date	10/01/2017	End Date	12/31/2017
Net Amortization/Accretion Income				7,026.01
Interest Income		139,820.81		
Dividend Income		0.00		
Foreign Tax Withheld Expense		0.00		
Misc Income		0.00		
Income Subtotal				139,820.81
Net Realized Gain/Loss		-60.71		
Impairment Loss		0.00		
Net Gain/Loss				-60.71
Expense		-12,785.22		
Net Income				134,000.90
Transfers In/Out				-120,227.68
Change in Unrealized Gain/Loss				-51,145.08

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

GAAP Financials

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Statement of Cash Flows

	<i>WC-Contra Costa County</i>	
	<i>Begin Date</i>	<i>10/01/2017</i>
	<i>End Date</i>	<i>12/31/2017</i>
Net Income		134,000.90
Amortization/Accretion on MS	-2,496.64	
Change in Accrued on MS	12,998.18	
Net Gain/Loss on MS	60.71	
Change in Unrealized G/L on CE	-74.26	
Subtotal		10,487.99
Purchase of MS	-10,509,368.19	
Purchased Accrued of MS	-18,183.94	
Sales of MS	1,080,571.71	
Sold Accrued of MS	0.00	
Maturities of MS	6,803,182.00	
Net Purchases/Sales		-2,643,798.42
Transfers of Cash & CE		-120,227.68
Total Change in Cash & CE		-2,619,537.22
Beginning Cash & CE		4,409,650.94
Ending Cash & CE		1,790,113.72

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Income Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Identifier, Description	Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
0258MODZ9 AMERICAN EXPRESS CREDIT CORP	700,000.00 1.88	11/05/2018 11/05/2018	0.00 12/19/2017	437.50 2.27	0.00	0.00 439.76
03785EA20 Apple Inc.	600,000.00 0.00	01/02/2018 01/02/2018	0.00 09/01/2017	0.00 1,916.67	0.00	0.00 1,916.67
06050TLY6 BANK OF AMERICA NA	200,000.00 1.65	03/26/2018 03/26/2018	0.00 06/09/2017	825.00 -79.31	0.00	0.00 745.69
06406HCL1 BANK OF NEW YORK MELLON CORP	475,000.00 2.10	07/02/2018 08/01/2018	0.00 09/25/2017	2,493.75 -780.36	0.00	0.00 1,713.39
05531FAP8 BB&T CORP	500,000.00 2.45	05/15/2018 06/15/2018	0.00 05/19/2017	2,848.95 -1,000.28	0.00	0.00 1,848.67
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	750,000.00 1.66	01/12/2018 01/12/2018	0.00 01/15/2015	3,163.24 0.00	0.00	0.00 3,163.24
05581RAD8 BMWLT 161 A3	255,439.36 1.34	04/12/2018 01/22/2019	0.00 07/26/2017	1,064.30 82.95	0.00	0.00 1,147.25
055657AB6 BMWLT 171 A2	172,558.40 1.64	06/16/2018 07/22/2019	0.00 03/22/2017	785.61 4.45	0.00	0.00 790.06
05584PAB3 BMWLT 172 A2A	350,000.00 1.80	02/01/2019 02/20/2020	0.00 10/25/2017	1,155.00 4.07	0.00	0.00 1,159.07
097023BE4 BOEING CO	250,000.00 0.95	05/15/2018 05/15/2018	0.00 11/09/2017	343.05 217.53	0.00	0.00 560.58
13063DAA6 CALIFORNIA ST	500,000.00 1.25	04/01/2018 04/01/2018	0.00 04/27/2017	1,560.00 0.00	0.00	0.00 1,560.00
CCYUSD Cash	0.68 0.00	12/31/2017 12/31/2017	-120,227.68 ---	0.00 0.00	0.00	-12,785.22 -12,785.22
14912L6Q9 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 2.16	02/23/2018 02/23/2018	0.00 10/25/2017	2,010.61 -662.02	0.00	0.00 1,348.60
17305EFU4 CCCIT 14A8 A8	700,000.00 1.73	04/09/2018 04/09/2018	0.00 12/09/2016	3,027.50 -641.85	0.00	0.00 2,385.65
161571GY4 CHAIT 155 A	500,000.00 1.36	04/15/2018 04/16/2018	0.00 08/10/2017	1,700.01 137.11	0.00	0.00 1,837.12
808513AK1 CHARLES SCHWAB CORP	500,000.00 1.50	03/10/2018 03/10/2018	0.00 01/24/2017	1,875.00 -197.32	0.00	0.00 1,677.68
166764AL4 CHEVRON CORP	0.00 1.34	11/15/2017 11/15/2017	0.00 01/29/2016	1,150.72 136.85	0.00	0.00 1,287.57
166764BA7 CHEVRON CORP	500,000.00 1.79	11/16/2018 11/16/2018	0.00 12/22/2017	223.75 4.26	0.00	0.00 228.01
17275RAY8 CISCO SYSTEMS INC	750,000.00 1.90	06/15/2018 06/15/2018	0.00 06/17/2015	3,219.26 0.00	0.00	0.00 3,219.26
17325FAB4 CITIBANK NA	750,000.00 1.97	03/20/2019 03/20/2019	0.00 03/20/2017	3,266.37 0.00	0.00	0.00 3,266.37
190335JC4 COAST CMNTY COLLEGE DIST CALIF	500,000.00 1.43	08/01/2018 08/01/2018	0.00 03/29/2017	1,781.25 0.00	0.00	0.00 1,781.25
191216BRO COCA-COLA CO	0.00 0.88	10/27/2017 10/27/2017	0.00 10/27/2015	189.58 4.69	0.00	0.00 194.28

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Income Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Identifier, Description	Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
14041NFCO COMET 161 A	600,000.00 1.93	04/15/2019 04/15/2019	0.00 09/20/2017	2,661.68 -546.60	0.00	0.00 2,115.08
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	675,000.00 1.70	04/27/2018 04/27/2018	0.00 04/28/2017	2,868.75 -56.30	0.00	0.00 2,812.45
235851AN2 DANAHER CORP	300,000.00 1.65	09/15/2018 09/15/2018	0.00 06/12/2017	1,237.50 -102.00	0.00	0.00 1,135.50
30231GAS1 EXXON MOBIL CORP	560,000.00 2.07	02/28/2018 02/28/2018	0.00 03/03/2016	2,823.30 0.00	0.00	0.00 2,823.30
31331J7G2 FEDERAL FARM CREDIT BANKS	500,000.00 3.15	01/12/2018 01/12/2018	0.00 01/19/2017	3,937.50 -2,775.42	0.00	0.00 1,162.08
313313TD0 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	02/16/2018 02/16/2018	0.00 03/28/2017	0.00 2,683.33	0.00	0.00 2,683.33
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 1.22	06/25/2018 06/25/2018	0.00 05/17/2017	1,525.00 -7.51	0.00	0.00 1,517.49
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 1.12	02/22/2019 02/22/2019	0.00 08/17/2017	2,100.00 521.86	0.00	0.00 2,621.86
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 1.30	12/21/2018 12/21/2018	0.00 09/21/2017	2,888.89 119.72	0.00	0.00 3,008.61
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 1.30	12/21/2018 12/21/2018	0.00 09/21/2017	361.11 16.26	0.00	0.00 377.37
313385RG3 FEDERAL HOME LOAN BANKS	500,000.00 0.00	01/02/2018 01/02/2018	0.00 01/19/2017	0.00 1,137.22	0.00	0.00 1,137.22
3130A8SE4 FEDERAL HOME LOAN BANKS	1,000,000.00 0.75	01/19/2018 01/19/2018	0.00 07/21/2016	1,875.00 160.12	0.00	0.00 2,035.12
3130A4GJ5 FEDERAL HOME LOAN BANKS	500,000.00 1.13	04/25/2018 04/25/2018	0.00 05/02/2017	1,406.25 47.54	0.00	0.00 1,453.79
313385VA1 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	04/02/2018 04/02/2018	0.00 06/22/2017	0.00 3,092.22	0.00	0.00 3,092.22
313385MX1 FEDERAL HOME LOAN BANKS	0.00 0.00	10/13/2017 10/13/2017	0.00 07/14/2017	0.00 176.17	0.00	0.00 176.17
313385ZW9 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	07/27/2018 07/27/2018	0.00 07/28/2017	0.00 3,194.44	0.00	0.00 3,194.44
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 1.25	06/22/2018 06/22/2018	0.00 03/23/2017	3,125.00 -256.23	0.00	0.00 2,868.77
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 1.05	02/27/2018 02/27/2018	0.00 07/18/2016	2,625.00 -646.66	0.00	0.00 1,978.34
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 1.05	02/27/2018 02/27/2018	0.00 06/01/2017	2,625.00 325.90	0.00	0.00 2,950.90
3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 0.88	10/26/2017 10/26/2017	0.00 06/08/2017	303.82 75.89	0.00	0.00 379.71
31680GAD8 FITAT 151 A3	515,671.16 1.42	06/02/2018 03/16/2020	0.00 11/13/2017	1,043.70 164.61	0.00	0.00 1,208.31
3137EADP1 FREDDIE MAC	1,000,000.00 0.88	03/07/2018 03/07/2018	0.00 02/27/2017	2,187.50 139.11	0.00	0.00 2,326.61

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Income Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Identifier, Description	Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
3134G34F4 FREDDIE MAC	1,000,000.00 1.05	07/30/2018 07/30/2018	0.00 09/08/2017	2,625.00 486.89	0.00	0.00 3,111.89
43814TAB8 HAROT 171 A2	505,445.76 1.42	04/26/2018 07/22/2019	0.00 03/28/2017	2,165.73 5.03	0.00	0.00 2,170.76
41284DAB8 HDMOT 16A A2	17,478.99 1.09	01/14/2018 06/17/2019	0.00 06/15/2016	182.13 0.73	0.00	0.00 182.86
40428HPJ5 HSBC USA INC (NEW)	500,000.00 2.63	09/24/2018 09/24/2018	0.00 05/09/2017	3,281.25 -919.09	0.00	0.00 2,362.16
4581XOCLO INTER-AMERICAN DEVELOPMENT BANK	500,000.00 1.25	01/16/2018 01/16/2018	0.00 01/30/2017	1,562.50 -82.56	0.00	0.00 1,479.94
45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	0.00 1.24	10/15/2017 10/15/2017	0.00 04/28/2017	258.46 -10.01	0.00	0.00 248.45
4581XOBZO INTER-AMERICAN DEVELOPMENT BANK	500,000.00 0.88	03/15/2018 03/15/2018	0.00 05/09/2017	1,093.75 486.41	0.00	0.00 1,580.16
4581XOCLO INTER-AMERICAN DEVELOPMENT BANK	500,000.00 1.25	01/16/2018 01/16/2018	0.00 09/14/2017	1,562.50 -11.50	0.00	0.00 1,551.00
4581XOCK2 INTER-AMERICAN DEVELOPMENT BANK	100,000.00 1.50	09/25/2018 09/25/2018	0.00 10/03/2017	366.67 -4.91	0.00	0.00 361.76
45905UTJ3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 1.33	09/30/2017 09/30/2017	0.00 05/16/2016	38.50 0.00	0.00	0.00 38.50
459058DNO INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 1.38	04/10/2018 04/10/2018	0.00 01/11/2017	1,720.00 -170.73	0.00	0.00 1,549.27
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 1.25	04/26/2019 04/26/2019	0.00 10/13/2017	1,354.16 365.71	0.00	0.00 1,719.88
45950VKPO INTERNATIONAL FINANCE CORP	500,000.00 1.44	03/06/2018 03/06/2018	0.00 06/30/2017	1,704.12 -86.09	0.00	0.00 1,618.03
45950VHE9 INTERNATIONAL FINANCE CORP	0.00 1.25	11/27/2018 11/27/2018	0.00 10/19/2017	1,319.44 302.15	0.00	0.00 1,621.60
45950VHE9 INTERNATIONAL FINANCE CORP	1,000,000.00 1.25	11/27/2018 11/27/2018	0.00 10/19/2017	1,180.56 271.16	0.00	0.00 1,451.72
47788NAB4 JDOT 16B A2	78,809.66 1.09	02/01/2018 02/15/2019	0.00 07/27/2016	320.62 1.76	0.00	0.00 322.37
46625HQU7 JPMORGAN CHASE & CO	700,000.00 1.85	03/22/2019 03/22/2019	0.00 10/25/2017	2,374.17 5.57	0.00	0.00 2,379.74
48121CYK6 JPMORGAN CHASE BANK NA	0.00 6.00	10/01/2017 10/01/2017	0.00 06/26/2017	0.00 0.00	0.00	0.00 0.00
58768MAB7 MBALT 16B A2	157,616.41 1.15	02/20/2018 02/15/2019	0.00 10/26/2016	602.16 1.64	-0.01	0.00 603.79
58769DAB6 MBALT 17A A2A	281,635.72 1.53	06/02/2018 08/15/2019	0.00 04/26/2017	1,135.01 0.06	0.00	0.00 1,135.07
90521APJ1 MUG UNION BANK NA	700,000.00 2.63	08/26/2018 09/26/2018	0.00 09/22/2017	4,593.75 -1,724.32	0.00	0.00 2,869.43

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Income Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Identifier, Description	Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
65477XAD6 NALT 16B A3	400,000.00 1.50	08/07/2018 07/15/2019	0.00 10/10/2017	1,350.00 95.44	0.00	0.00 1,445.44
65478VAB3 NAROT 16B A2A	139,975.65 1.05	02/20/2018 04/15/2019	0.00 04/27/2016	534.82 3.40	0.00	0.00 538.22
67983TXH4 Old Line Funding, LLC	0.00 0.00	10/17/2017 10/17/2017	0.00 09/13/2017	0.00 533.33	0.00	0.00 533.33
67983UAC7 Old Line Funding, LLC	1,000,000.00 0.00	01/12/2018 01/12/2018	0.00 10/17/2017	0.00 2,786.67	0.00	0.00 2,786.67
CCYUSD Payable	0.00 0.00	12/31/2017 12/31/2017	0.00 ---	0.00 0.00	0.00	0.00 0.00
69353REJ3 PNC BANK NA	700,000.00 1.50	02/23/2018 02/23/2018	0.00 02/28/2017	2,625.00 -292.73	0.00	0.00 2,332.27
CCYUSD Receivable	1,055.73 0.00	12/31/2017 12/31/2017	0.00 ---	0.00 0.00	0.00	0.00 0.00
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	750,000.00 2.01	07/01/2019 07/01/2019	0.00 12/28/2017	125.69 0.00	0.00	0.00 125.69
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	750,000.00 1.72	05/01/2019 05/01/2019	0.00 10/31/2017	2,187.10 0.00	0.00	0.00 2,187.10
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	500,000.00 1.63	08/01/2018 08/01/2018	0.00 11/30/2017	699.65 -8.52	0.00	0.00 691.13
798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	750,000.00 1.90	08/01/2018 08/01/2018	0.00 12/21/2017	395.42 0.00	0.00	0.00 395.42
857477AK9 STATE STREET CORP	350,000.00 1.35	05/15/2018 05/15/2018	0.00 06/30/2017	1,181.25 12.11	0.00	0.00 1,193.36
857477AK9 STATE STREET CORP	50,000.00 1.35	05/15/2018 05/15/2018	0.00 06/30/2017	168.75 10.53	0.00	0.00 179.28
857477AK9 STATE STREET CORP	200,000.00 1.35	05/15/2018 05/15/2018	0.00 06/30/2017	675.00 6.92	0.00	0.00 681.92
89237WAB3 TAOT 16C A2A	52,311.83 1.00	01/29/2018 01/15/2019	0.00 08/10/2016	215.31 1.27	0.00	0.00 216.57
89237WAD9 TAOT 16C A3	400,000.00 1.14	10/26/2018 08/17/2020	0.00 09/13/2017	1,140.00 187.24	0.00	0.00 1,327.24
89231LAB3 TAOT 16D A2A	111,415.53 1.06	03/24/2018 05/15/2019	0.00 10/12/2016	368.47 3.65	0.00	0.00 372.12
19121AXP1 The Coca-Cola Company	0.00 0.00	10/23/2017 10/23/2017	0.00 07/13/2017	0.00 363.61	0.00	0.00 363.61
19121BAW9 The Coca-Cola Company	500,000.00 0.00	01/30/2018 01/30/2018	0.00 10/23/2017	0.00 1,215.28	0.00	0.00 1,215.28
2546R2YF7 The Walt Disney Company	0.00 0.00	11/15/2017 11/15/2017	0.00 08/08/2017	0.00 378.12	0.00	0.00 378.12

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Income Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Identifier, Description	Base Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/Accretion Income	Net Realized Gain/Loss	Base Expense, Base Net Income
88602TYF4 Thunder Bay Funding, LLC	0.00 0.00	11/15/2017 11/15/2017	0.00 08/22/2017	0.00 1,209.37	0.00	0.00 1,209.37
88602UBF6 Thunder Bay Funding, LLC	750,000.00 0.00	02/15/2018 02/15/2018	0.00 11/15/2017	0.00 1,380.63	0.00	0.00 1,380.63
89417EAC3 TRAVELERS CO INC	0.00 5.75	12/15/2017 12/15/2017	0.00 09/07/2016	5,909.72 -4,646.28	0.00	0.00 1,263.44
912828G79 UNITED STATES TREASURY	0.00 1.00	12/15/2017 12/15/2017	0.00 08/12/2016	2,049.18 -603.87	0.00	0.00 1,445.31
912828QB9 UNITED STATES TREASURY	1,000,000.00 2.88	03/31/2018 03/31/2018	0.00 06/16/2017	7,266.48 -4,105.36	0.00	0.00 3,161.12
912828T83 UNITED STATES TREASURY	0.00 0.75	10/31/2018 10/31/2018	0.00 09/19/2017	611.41 469.33	0.00	0.00 1,080.74
912828T42 UNITED STATES TREASURY	1,000,000.00 0.75	09/30/2018 09/30/2018	0.00 06/30/2017	1,895.60 1,384.03	0.00	0.00 3,279.63
9128282K5 UNITED STATES TREASURY	1,000,000.00 1.38	07/31/2019 07/31/2019	0.00 10/10/2017	3,101.23 285.35	0.00	0.00 3,386.58
912828T83 UNITED STATES TREASURY	1,000,000.00 0.75	10/31/2018 10/31/2018	0.00 09/19/2017	1,284.53 969.94	0.00	0.00 2,254.47
90331HMR1 US BANK NA	0.00 1.67	01/26/2018 01/26/2018	0.00 01/27/2015	1,185.47 0.00	0.00	0.00 1,185.47
90331HMR1 US BANK NA	0.00 1.67	01/26/2018 01/26/2018	0.00 05/12/2015	1,778.21 -108.15	0.00	0.00 1,670.06
90327CAB6 USAOT 161 A2	19,249.56 1.07	01/14/2018 03/15/2019	0.00 09/21/2016	145.49 0.61	0.00	0.00 146.11
90290AAB3 USAOT 171 A2	225,000.00 1.54	08/25/2018 02/18/2020	0.00 09/20/2017	866.25 0.71	0.00	0.00 866.95
92826CAA0 VISA INC	0.00 1.20	12/14/2017 12/14/2017	0.00 09/27/2016	233.33 -37.92	-60.71	0.00 134.70
94975P405 WELLS FRGO GOVERNMENT CL I MMF	789,656.59 1.14	12/31/2017 12/31/2017	0.00 ---	3,671.53 0.00	0.00	0.00 3,671.53
---	44,333,321.04	07/01/2018	-120,227.68	139,820.81	-60.71	-12,785.22
---	1.30	08/10/2018	---	7,026.01		134,000.90

* Weighted by: Ending Base Market Value + Accrued. * Holdings Displayed by: Lot.

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Balance Sheet Classification

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

CE

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 WELLS FRGO GOVERNMENT CL I MMF	789,656.59 1.0000	12/31/2017 1.14	12/31/2017	AAA Cash	1.14 1.14	789,656.59 789,656.59 0.00	789,656.59 0.00 789,656.59
CCYUSD Receivable	1,055.73 1.0000	12/31/2017 0.00	12/31/2017	AAA Cash	0.00 0.00	1,055.73 1,055.73 0.00	1,055.73 0.00 1,055.73
CCYUSD Cash	0.68 1.0000	12/31/2017 0.00	12/31/2017	AAA Cash	0.00 0.00	0.68 0.68 0.00	0.68 0.00 0.68
67983UAC7 Old Line Funding, LLC	1,000,000.00 99.9401	01/12/2018 0.00	01/12/2018	A-1+ Financial	1.32 1.66	996,810.00 999,596.67 -195.95	999,400.72 0.00 999,400.72
---	1,790,713.00	01/07/2018	01/07/2018	AAA	1.24	1,787,523.00	1,790,113.72
---	56.2371	0.50		---	1.43	1,790,309.67 -195.95	0.00 1,790,113.72

ST

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
31331J7G2 FEDERAL FARM CREDIT BANKS	500,000.00 100.0584	01/12/2018 3.15	01/12/2018	AAA Agency	0.93 1.51	510,800.00 500,331.84 -39.84	500,292.00 7,393.75 507,685.75
912828QB9 UNITED STATES TREASURY	1,000,000.00 100.3553	03/31/2018 2.88	03/31/2018	AAA Government	1.23 1.45	1,012,851.56 1,003,971.49 -418.49	1,003,553.00 7,345.47 1,010,898.47
3137EADP1 FREDDIE MAC	1,000,000.00 99.9135	03/07/2018 0.88	03/07/2018	AAA Agency	0.93 1.33	999,436.00 999,901.72 -766.72	999,135.00 2,770.83 1,001,905.83
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.9492	02/27/2018 1.05	02/27/2018	AAA Agency	0.79 1.36	1,004,140.00 1,000,400.65 -908.65	999,492.00 3,616.67 1,003,108.67
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.9492	02/27/2018 1.05	02/27/2018	AAA Agency	1.18 1.36	999,040.00 999,798.08 -306.08	999,492.00 3,616.67 1,003,108.67
097023BE4 BOEING CO	250,000.00 99.7266	05/15/2018 0.95	05/15/2018	A Industrial	1.55 1.68	249,232.50 249,450.03 -133.53	249,316.50 303.47 249,619.97
857477AK9 STATE STREET CORP	350,000.00 99.8443	05/15/2018 1.35	05/15/2018	AA- Financial	1.36 1.76	349,958.00 349,982.36 -527.31	349,455.05 603.75 350,058.80

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Balance Sheet Classification

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
857477AK9 STATE STREET CORP	50,000.00 99.8443	05/15/2018 1.35	05/15/2018	AA- Financial	1.43 1.76	49,963.50 49,984.67 -62.52	49,922.15 86.25 50,008.40
857477AK9 STATE STREET CORP	200,000.00 99.8443	05/15/2018 1.35	05/15/2018	AA- Financial	1.36 1.76	199,976.00 199,989.92 -301.32	199,688.60 345.00 200,033.60
4581X0BZO INTER-AMERICAN DEVELOPMENT BANK	500,000.00 99.8857	03/15/2018 0.88	03/15/2018	AAA Government	1.26 1.41	498,361.00 499,614.04 -185.54	499,428.50 1,288.19 500,716.69
05531FAP8 BB&T CORP	500,000.00 100.2772	06/15/2018 2.45	05/15/2018	A+ Financial	1.68 1.87	503,925.00 501,456.93 -70.93	501,386.00 578.12 501,964.12
06406HCL1 BANK OF NEW YORK MELLON CORP	475,000.00 100.0950	08/01/2018 2.10	07/02/2018	AA- Financial	1.44 1.91	477,375.00 476,543.75 -1,092.50	475,451.25 4,156.25 479,607.50
40428HPJ5 HSBC USA INC (NEW)	500,000.00 100.4624	09/24/2018 2.63	09/24/2018	AA- Financial	1.88 1.99	505,025.00 502,657.36 -345.36	502,312.00 3,536.46 505,848.46
90521APJ1 MFG UNION BANK NA	700,000.00 100.3398	09/26/2018 2.63	08/26/2018	A Financial	1.64 1.93	706,335.00 704,442.00 -2,063.40	702,378.60 4,848.96 707,227.56
17305EFU4 CCCIT 14A8 A8	700,000.00 100.0000	04/09/2018 1.73	04/09/2018	AAA Asset Backed	1.37 1.73	703,390.63 700,683.71 -683.78	699,999.93 2,758.39 702,758.32
4581X0CK2 INTER-AMERICAN DEVELOPMENT BANK	100,000.00 99.7622	09/25/2018 1.50	09/25/2018	AAA Government	1.48 1.82	100,019.47 100,014.56 -252.36	99,762.20 400.00 100,162.20
4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	500,000.00 99.9980	01/16/2018 1.25	01/16/2018	AAA Government	1.18 1.29	500,315.00 500,013.46 -23.46	499,990.00 1,440.97 501,430.97
4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	500,000.00 99.9980	01/16/2018 1.25	01/16/2018	AAA Government	1.24 1.29	500,015.50 500,001.88 -11.88	499,990.00 1,440.97 501,430.97
459058DNO INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.9043	04/10/2018 1.38	04/10/2018	AAA Government	1.24 1.71	500,842.50 500,183.72 -662.22	499,521.50 1,548.00 501,069.50
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	750,000.00 100.0031	01/12/2018 1.66	01/12/2018	AA Financial	1.69 1.57	750,000.00 750,000.00 23.25	750,023.25 2,795.63 752,818.88
69353REJ3 PNC BANK NA	700,000.00 99.9686	02/23/2018 1.50	02/23/2018	A+ Financial	1.33 1.70	701,050.00 700,073.18 -292.98	699,780.20 3,733.33 703,513.53
3130A4GJ5 FEDERAL HOME LOAN BANKS	500,000.00 99.8933	04/25/2018 1.13	04/25/2018	AAA Agency	1.16 1.46	499,815.00 499,941.09 -474.59	499,466.50 1,031.25 500,497.75

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Balance Sheet Classification

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income



Base Currency: USD

01 October 2017 to 31 December 2017

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
808513AK1 CHARLES SCHWAB CORP	500,000.00 99.9312	03/10/2018 1.50	03/10/2018	A Financial	1.34 1.79	500,815.00 500,081.50 -425.50	499,656.00 2,312.50 501,968.50
06050TLY6 BANK OF AMERICA NA	200,000.00 100.0048	03/26/2018 1.65	03/26/2018	AA- Financial	1.49 1.62	200,250.00 200,072.41 -62.81	200,009.60 870.83 200,880.43
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	675,000.00 99.9256	04/27/2018 1.70	04/27/2018	A+ Financial	1.67 1.92	675,222.75 675,070.99 -573.19	674,497.80 2,040.00 676,537.80
161571GY4 CHAIT 155 A	500,000.00 99.8920	04/16/2018 1.36	04/15/2018	AAA Asset Backed	1.47 1.73	499,628.91 499,843.52 -383.32	499,460.20 302.22 499,762.42
17275RAY8 CISCO SYSTEMS INC	750,000.00 100.0991	06/15/2018 1.90	06/15/2018	AA- Industrial	1.92 1.87	750,000.00 750,000.00 743.25	750,743.25 672.38 751,415.63
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 99.8382	06/22/2018 1.25	06/22/2018	AAA Agency	1.15 1.59	1,001,270.00 1,000,479.04 -2,097.04	998,382.00 312.50 998,694.50
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 99.8265	06/25/2018 1.22	06/25/2018	AAA Agency	1.21 1.58	500,033.00 500,014.29 -881.79	499,132.50 101.67 499,234.17
235851AN2 DANAHER CORP	300,000.00 99.8220	09/15/2018 1.65	09/15/2018	A Industrial	1.51 1.89	300,510.00 300,284.93 -818.93	299,466.00 1,457.50 300,923.50
0258MODZ9 AMERICAN EXPRESS CREDIT CORP	700,000.00 99.9554	11/05/2018 1.88	11/05/2018	A Financial	1.88 1.93	699,944.00 699,946.27 -258.47	699,687.80 2,041.67 701,729.47
166764BA7 CHEVRON CORP	500,000.00 99.8426	11/16/2018 1.79	11/16/2018	AA Industrial	1.82 1.97	499,860.00 499,864.26 -651.26	499,213.00 1,118.75 500,331.75
45950VHE9 INTERNATIONAL FINANCE CORP	1,000,000.00 99.4010	11/27/2018 1.25	11/27/2018	AAA Government	1.54 1.92	996,870.00 997,443.32 -3,433.32	994,010.00 1,180.56 995,190.56
14912L6Q9 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 100.0663	02/23/2018 2.16	02/23/2018	A Industrial	1.49 1.72	501,178.00 500,515.98 -184.48	500,331.50 1,171.26 501,502.76
30231GAS1 EXXON MOBIL CORP	560,000.00 100.0602	02/28/2018 2.07	02/28/2018	AAA Industrial	2.06 1.71	560,000.00 560,000.00 337.12	560,337.12 1,093.55 561,430.67
3130A8SE4 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9830	01/19/2018 0.75	01/19/2018	AAA Agency	0.81 1.05	999,048.00 999,968.67 -138.67	999,830.00 3,375.00 1,003,205.00
912828T42 UNITED STATES TREASURY	1,000,000.00 99.2891	09/30/2018 0.75	09/30/2018	AAA Government	1.31 1.70	993,125.00 995,908.10 -3,017.10	992,891.00 1,916.21 994,807.21

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Balance Sheet Classification

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
912828T83 UNITED STATES TREASURY	1,000,000.00 99.1758	10/31/2018 0.75	10/31/2018	AAA Government	1.33 1.75	993,632.81 995,259.81 -3,501.81	991,758.00 1,284.53 993,042.53
313385RG3 FEDERAL HOME LOAN BANKS	500,000.00 100.0000	01/02/2018 0.00	01/02/2018	A-1+ Agency	0.90 0.00	495,698.33 499,987.64 12.36	500,000.00 0.00 500,000.00
45950VKPO INTERNATIONAL FINANCE CORP	500,000.00 99.9974	03/06/2018 1.44	03/06/2018	AAA Government	1.36 1.60	500,233.00 500,059.89 -72.89	499,987.00 520.65 500,507.65
190335JC4 COAST CMNTY COLLEGE DIST CALIF	500,000.00 99.8200	08/01/2018 1.43	08/01/2018	AA+ Municipal	1.42 1.73	500,000.00 500,000.00 -900.00	499,100.00 5,383.33 504,483.33
313313TDO FEDERAL FARM CREDIT BANKS	1,000,000.00 99.8350	02/16/2018 0.00	02/16/2018	A-1+ Agency	1.06 1.27	990,520.83 998,658.33 -308.33	998,350.00 0.00 998,350.00
13063DAA6 CALIFORNIA ST	500,000.00 99.9190	04/01/2018 1.25	04/01/2018	AA- Municipal	1.25 1.56	500,000.00 500,000.00 -405.00	499,595.00 1,560.00 501,155.00
03785EA20 Apple Inc.	600,000.00 99.9844	01/02/2018 0.00	01/02/2018	A-1+ Industrial	1.26 1.87	597,437.50 599,979.17 -72.90	599,906.27 0.00 599,906.27
3134G34F4 FREDDIE MAC	1,000,000.00 99.6444	07/30/2018 1.05	07/30/2018	AAA Agency	1.24 1.66	998,280.00 998,888.62 -2,444.62	996,444.00 4,404.17 1,000,848.17
313385VA1 FEDERAL HOME LOAN BANKS	1,000,000.00 99.6525	04/02/2018 0.00	04/02/2018	A-1+ Agency	1.22 1.34	990,454.44 996,941.39 -416.39	996,525.00 0.00 996,525.00
313385ZW9 FEDERAL HOME LOAN BANKS	1,000,000.00 99.1417	07/27/2018 0.00	07/27/2018	A-1+ Agency	1.26 1.48	987,361.11 992,812.50 -1,395.50	991,417.00 0.00 991,417.00
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.5492	12/21/2018 1.30	12/21/2018	AAA Agency	1.36 1.77	999,326.00 999,476.76 -3,984.76	995,492.00 361.11 995,853.11
19121BAW9 The Coca-Cola Company	500,000.00 99.8684	01/30/2018 0.00	01/30/2018	A-1+ Industrial	1.26 1.53	498,281.25 499,496.53 -154.75	499,341.78 0.00 499,341.78
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	500,000.00 99.9110	08/01/2018 1.63	08/01/2018	AA- Municipal	1.61 1.77	500,065.00 500,056.48 -501.48	499,555.00 699.65 500,254.65
88602UBF6 Thunder Bay Funding, LLC	750,000.00 99.7827	02/15/2018 0.00	02/15/2018	A-1+ Financial	1.42 1.70	747,297.50 748,678.13 -308.12	748,370.00 0.00 748,370.00
798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	750,000.00 100.0100	08/01/2018 1.90	08/01/2018	AA Municipal	1.90 1.88	750,000.00 750,000.00 75.00	750,075.00 395.42 750,470.42

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Balance Sheet Classification

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	33,060,000.00	05/20/2018	05/18/2018	AA+	1.35	33,048,209.09	33,013,400.05
---	99.8602	1.26		---	1.60	33,049,224.91 -35,824.86	90,213.84 33,103,613.89

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
31680GAD8 FITAT 151 A3	515,671.16 99.8042	03/16/2020 1.42	06/02/2018	AAA Asset Backed	1.61 1.89	515,147.43 515,203.34 -542.08	514,661.27 325.45 514,986.71
05581RAD8 BMWLT 161 A3	255,439.36 99.8681	01/22/2019 1.34	04/12/2018	AAA Asset Backed	1.44 1.82	255,309.65 255,372.34 -269.98	255,102.36 104.59 255,206.95
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 98.9432	02/22/2019 1.12	02/22/2019	AAA Agency	1.40 2.06	746,857.50 747,634.62 -5,560.62	742,074.00 3,010.00 745,084.00
46625HQU7 JPMORGAN CHASE & CO	700,000.00 99.6337	03/22/2019 1.85	03/22/2019	A+ Financial	1.85 2.15	699,958.00 699,963.57 -2,527.67	697,435.90 3,561.25 700,997.15
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.1121	04/26/2019 1.25	04/26/2019	AAA Government	1.59 1.93	497,440.00 497,805.71 -2,245.21	495,560.50 1,128.47 496,688.97
65478VAB3 NAROT 16B A2A	139,975.65 99.9599	04/15/2019 1.05	02/20/2018	AAA Asset Backed	1.06 1.35	139,965.02 139,974.11 -54.55	139,919.56 65.32 139,984.88
14041NFCO COMET 161 A	600,000.00 100.4736	04/15/2019 1.93	04/15/2019	AAA Asset Backed	1.58 1.65	603,398.44 602,786.48 55.00	602,841.48 545.99 603,387.47
41284DAB8 HDMOT 16A A2	17,478.99 99.9707	06/17/2019 1.09	01/14/2018	AAA Asset Backed	1.09 1.76	17,478.52 17,478.98 -5.11	17,473.88 8.47 17,482.34
47788NAB4 JDOT 16B A2	78,809.66 99.9382	02/15/2019 1.09	02/01/2018	AAA Asset Backed	1.10 1.76	78,804.86 78,809.08 -48.12	78,760.95 38.18 78,799.13
89237WAD9 TAOT 16C A3	400,000.00 99.3257	08/17/2020 1.14	10/26/2018	AAA Asset Backed	1.56 1.98	398,312.50 398,538.05 -1,235.29	397,302.76 202.67 397,505.43
89237WAB3 TAOT 16C A2A	52,311.83 99.9339	01/15/2019 1.00	01/29/2018	AAA Asset Backed	1.01 1.79	52,309.29 52,311.62 -34.39	52,277.23 23.25 52,300.48
90327CAB6 USAOT 161 A2	19,249.56 99.9725	03/15/2019 1.07	01/14/2018	AAA Asset Backed	1.07 1.70	19,249.08 19,249.55 -5.28	19,244.27 9.15 19,253.42

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Balance Sheet Classification

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
65477XAD6 NALT 16B A3	400,000.00 99.7084	07/15/2019 1.50	08/07/2018	AAA Asset Backed	1.67 2.00	399,468.75 399,564.19 -730.71	398,833.48 266.67 399,100.15
89231LAB3 TAOT 16D A2A	111,415.53 99.8474	05/15/2019 1.06	03/24/2018	AAA Asset Backed	1.07 1.73	111,406.61 111,413.12 -167.60	111,245.52 52.49 111,298.01
58768MAB7 MBALT 16B A2	157,616.41 99.9109	02/15/2019 1.15	02/20/2018	AAA Asset Backed	1.16 1.77	157,611.70 157,615.50 -139.58	157,475.91 80.56 157,556.47
17325FAB4 CITIBANK NA	750,000.00 100.0864	03/20/2019 1.97	03/20/2019	A+ Financial	1.99 2.38	750,000.00 750,000.00 648.00	750,648.00 491.37 751,139.37
055657AB6 BMWLT 171 A2	172,558.40 99.9067	07/22/2019 1.64	06/16/2018	AAA Asset Backed	1.66 1.85	172,540.35 172,549.76 -152.32	172,397.44 86.47 172,483.91
43814TAB8 HAROT 171 A2	505,445.76 99.8646	07/22/2019 1.42	04/26/2018	AAA Asset Backed	1.43 1.85	505,433.68 505,439.90 -678.46	504,761.44 199.37 504,960.81
58769DAB6 MBALT 17A A2A	281,635.72 99.8379	08/15/2019 1.53	06/02/2018	AAA Asset Backed	1.53 1.93	281,635.44 281,635.56 -456.43	281,179.13 191.51 281,370.64
9128282K5 UNITED STATES TREASURY	1,000,000.00 99.2461	07/31/2019 1.38	07/31/2019	AAA Government	1.50 1.86	997,734.38 998,019.73 -5,558.73	992,461.00 5,754.08 998,215.08
90290AAB3 USAOT 171 A2	225,000.00 99.7893	02/18/2020 1.54	08/25/2018	AAA Asset Backed	1.55 1.87	224,995.79 224,996.55 -470.69	224,525.86 154.00 224,679.86
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	750,000.00 99.5450	05/01/2019 1.72	05/01/2019	A+ Municipal	1.72 2.07	750,000.00 750,000.00 -3,412.50	746,587.50 2,187.10 748,774.60
05584PAB3 BMWLT 172 A2A	350,000.00 99.7903	02/20/2020 1.80	02/01/2019	AAA Asset Backed	1.82 2.00	349,969.41 349,973.48 -707.36	349,266.12 192.50 349,458.62
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	750,000.00 99.9120	07/01/2019 2.01	07/01/2019	AA+ Municipal	2.01 2.06	750,000.00 750,000.00 -660.00	749,340.00 125.69 749,465.69
---	9,482,608.04	07/04/2019	01/04/2019	AA+	1.63	9,475,026.42	9,451,375.55
---	99.6717	1.55	---	---	1.97	9,476,335.24 -24,959.69	18,804.59 9,470,180.15

Summary

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
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Balance Sheet Classification

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	44,333,321.04	08/10/2018	07/01/2018	AA+	1.40	44,310,758.52	44,254,889.32
---	98.0597	1.30		---	1.67	44,315,869.82	109,018.43
						-60,980.50	44,363,907.76

* Grouped by: BS Class 2. * Groups Sorted by: BS Class 2. * Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

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Trading Activity

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

* Does not Lock Down.

Buy

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
12/15/2017 12/19/2017	0258M0DZ9 AMERICAN EXPRESS CREDIT CORP	RAMIREZ & CO INC 11/05/2018 1.88	700,000.00 700,000.00 99.99	0.00 699,944.00	0.00 1,604.17	0.00 -701,548.17
10/17/2017 10/25/2017	05584PAB3 BMWLT 172 A2A	Unknown 02/20/2020 1.80	350,000.00 350,000.00 99.99	0.00 349,969.41	0.00 0.00	0.00 -349,969.41
11/07/2017 11/09/2017	097023BE4 BOEING CO	KEYBANC CAPITAL MARKETS INC 05/15/2018 0.95	250,000.00 250,000.00 99.69	0.00 249,232.50	0.00 1,147.92	0.00 -250,380.42
10/24/2017 10/25/2017	14912L6O9 CATERPILLAR FINANCIAL SERVICES CORP	CastleOak Securities LP 02/23/2018 2.01	500,000.00 500,000.00 100.24	0.00 501,178.00	0.00 1,762.64	0.00 -502,940.64
12/20/2017 12/22/2017	166764BA7 CHEVRON CORP	RAMIREZ & CO INC 11/16/2018 1.79	500,000.00 500,000.00 99.97	0.00 499,860.00	0.00 895.00	0.00 -500,755.00
10/23/2017 10/23/2017	19121BAW9 The Coca-Cola Company	J.P. Morgan Securities Inc. (AU) 01/30/2018 0.00	500,000.00 500,000.00 99.66	0.00 498,281.25	0.00 0.00	0.00 -498,281.25
11/09/2017 11/13/2017	31680GAD8 FITAT 151 A3	TORONTO DOMINION BK 03/16/2020 1.42	1,000,000.00 622,701.83 99.90	0.00 622,069.40	0.00 687.74	0.00 -622,757.14
10/11/2017 10/13/2017	459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	TORONTO DOMINION BK 04/26/2019 1.25	500,000.00 500,000.00 99.49	0.00 497,440.00	0.00 2,899.31	0.00 -500,339.31
10/17/2017 10/19/2017	45950VHE9 INTERNATIONAL FINANCE CORP	Unknown 11/27/2018 1.25	1,000,000.00 1,000,000.00 99.69	0.00 996,870.00	0.00 4,930.56	0.00 -1,001,800.56
10/23/2017 10/25/2017	46625HQU7 JPMORGAN CHASE & CO	J.P. Morgan Securities Inc. (AU) 03/22/2019 1.85	700,000.00 700,000.00 99.99	0.00 699,958.00	0.00 1,187.08	0.00 -701,145.08
10/05/2017 10/10/2017	65477XAD6 NALT 16B A3	TORONTO DOMINION BK 07/15/2019 1.50	400,000.00 400,000.00 99.87	0.00 399,468.75	0.00 416.67	0.00 -399,885.42
10/17/2017 10/17/2017	67983UAC7 Old Line Funding, LLC	Unknown 01/12/2018 0.00	1,000,000.00 1,000,000.00 99.68	0.00 996,810.00	0.00 0.00	0.00 -996,810.00
12/15/2017 12/28/2017	797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	BARCLAYS CAPITAL INC. 07/01/2019 2.01	750,000.00 750,000.00 100.00	0.00 750,000.00	0.00 0.00	0.00 -750,000.00
10/12/2017 10/31/2017	79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	JEFFERIES & COMPANY, INC. 05/01/2019 1.72	750,000.00 750,000.00 100.00	0.00 750,000.00	0.00 0.00	0.00 -750,000.00

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Trading Activity

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
11/10/2017 11/30/2017	79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESO	Piper Jaffray Inc 08/01/2018 1.63	500,000.00 500,000.00 100.01	0.00 500,065.00	0.00 0.00	0.00 -500,065.00
12/08/2017 12/21/2017	798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	Stifel Nicolaus & Co. 08/01/2018 1.90	750,000.00 750,000.00 100.00	0.00 750,000.00	0.00 0.00	0.00 -750,000.00
11/15/2017 11/15/2017	88602UBF6 Thunder Bay Funding, LLC	BARCLAYS CAPITAL INC. 02/15/2018 0.00	750,000.00 750,000.00 99.64	0.00 747,297.50	0.00 0.00	0.00 -747,297.50
10/06/2017 10/10/2017	9128282K5 UNITED STATES TREASURY	Goldman Sachs & Co. (AU) 07/31/2019 1.38	1,000,000.00 1,000,000.00 99.77	0.00 997,734.38	0.00 2,652.85	0.00 -1,000,387.23
10/02/2017 10/02/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	2,146,071.26 2,146,071.26 1.00	2,146,071.26 2,146,071.26	0.00 0.00	0.00 -2,146,071.26
10/02/2017 10/02/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	1,695.00 1,695.00 1.00	1,695.00 1,695.00	0.00 0.00	0.00 -1,695.00
10/10/2017 10/10/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	3,440.00 3,440.00 1.00	3,440.00 3,440.00	0.00 0.00	0.00 -3,440.00
10/11/2017 10/11/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	702,912.00 702,912.00 1.00	702,912.00 702,912.00	0.00 0.00	0.00 -702,912.00
10/12/2017 10/12/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	3,074.54 3,074.54 1.00	3,074.54 3,074.54	0.00 0.00	0.00 -3,074.54
10/16/2017 10/16/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	27,019.21 27,019.21 1.00	27,019.21 27,019.21	0.00 0.00	0.00 -27,019.21
10/16/2017 10/16/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	621,995.39 621,995.39 1.00	621,995.39 621,995.39	0.00 0.00	0.00 -621,995.39
10/17/2017 10/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	1,063,506.08 1,063,506.08 1.00	1,063,506.08 1,063,506.08	0.00 0.00	0.00 -1,063,506.08
10/20/2017 10/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	35,980.75 35,980.75 1.00	35,980.75 35,980.75	0.00 0.00	0.00 -35,980.75
10/23/2017 10/23/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	500,000.00 500,000.00 1.00	500,000.00 500,000.00	0.00 0.00	0.00 -500,000.00
10/24/2017 10/24/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	65,849.56 65,849.56 1.00	65,849.56 65,849.56	0.00 0.00	0.00 -65,849.56
10/26/2017 10/26/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	502,187.50 502,187.50 1.00	502,187.50 502,187.50	0.00 0.00	0.00 -502,187.50

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Trading Activity

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income



Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
10/26/2017	94975P405	Direct	3,093.29	3,093.29	0.00	0.00
10/26/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.90	3,093.29 1.00	3,093.29	0.00	-3,093.29
10/26/2017	94975P405	Direct	3,125.00	3,125.00	0.00	0.00
10/26/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.90	3,125.00 1.00	3,125.00	0.00	-3,125.00
10/27/2017	94975P405	Direct	301,312.50	301,312.50	0.00	0.00
10/27/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.90	301,312.50 1.00	301,312.50	0.00	-301,312.50
10/30/2017	94975P405	Direct	5,737.50	5,737.50	0.00	0.00
10/30/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.90	5,737.50 1.00	5,737.50	0.00	-5,737.50
11/01/2017	94975P405	Direct	1,848.00	1,848.00	0.00	0.00
11/01/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.95	1,848.00 1.00	1,848.00	0.00	-1,848.00
11/07/2017	94975P405	Direct	555.00	555.00	0.00	0.00
11/07/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.95	555.00 1.00	555.00	0.00	-555.00
11/15/2017	94975P405	Direct	1,889,024.12	1,889,024.12	0.00	0.00
11/15/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.95	1,889,024.12 1.00	1,889,024.12	0.00	-1,889,024.12
11/15/2017	94975P405	Direct	500.00	500.00	0.00	0.00
11/15/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.95	500.00 1.00	500.00	0.00	-500.00
11/20/2017	94975P405	Direct	53,793.42	53,793.42	0.00	0.00
11/20/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.95	53,793.42 1.00	53,793.42	0.00	-53,793.42
11/21/2017	94975P405	Direct	64,186.57	64,186.57	0.00	0.00
11/21/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.95	64,186.57 1.00	64,186.57	0.00	-64,186.57
11/21/2017	94975P405	Direct	437.50	437.50	0.00	0.00
11/21/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.95	437.50 1.00	437.50	0.00	-437.50
11/27/2017	94975P405	Direct	8,851.99	8,851.99	0.00	0.00
11/27/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.95	8,851.99 1.00	8,851.99	0.00	-8,851.99
11/28/2017	94975P405	Direct	8,993.75	8,993.75	0.00	0.00
11/28/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.95	8,993.75 1.00	8,993.75	0.00	-8,993.75
12/01/2017	94975P405	Direct	768.80	768.80	0.00	0.00
12/01/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	768.80 1.00	768.80	0.00	-768.80
12/07/2017	94975P405	Direct	540.00	540.00	0.00	0.00
12/07/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	540.00 1.00	540.00	0.00	-540.00
12/15/2017	94975P405	Direct	1,674,367.26	1,674,367.26	0.00	0.00
12/15/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	1,674,367.26 1.00	1,674,367.26	0.00	-1,674,367.26

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Trading Activity

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
12/15/2017	94975P405	Direct	100,880.65	100,880.65	0.00	0.00
12/15/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	100,880.65 1.00	100,880.65	0.00	-100,880.65
12/18/2017	94975P405	Direct	19,246.78	19,246.78	0.00	0.00
12/18/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	19,246.78 1.00	19,246.78	0.00	-19,246.78
12/20/2017	94975P405	Direct	36,616.46	36,616.46	0.00	0.00
12/20/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	36,616.46 1.00	36,616.46	0.00	-36,616.46
12/20/2017	94975P405	Direct	13,477.07	13,477.07	0.00	0.00
12/20/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	13,477.07 1.00	13,477.07	0.00	-13,477.07
12/26/2017	94975P405	Direct	3,050.00	3,050.00	0.00	0.00
12/26/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	3,050.00 1.00	3,050.00	0.00	-3,050.00
12/26/2017	94975P405	Direct	752,123.11	752,123.11	0.00	0.00
12/26/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	752,123.11 1.00	752,123.11	0.00	-752,123.11
---	---	---	22,516,260.06	10,616,260.06	0.00	0.00
---	---	06/30/2018 1.15	22,138,961.89 ---	22,122,438.25	18,183.94	-22,140,622.19

Call Redemption

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
12/26/2017	90331HMR1	Redemption	-450,000.00	0.00	0.00	0.00
12/26/2017	US BANK NA	01/26/2018 1.67	-450,000.00 100.00	-450,000.00	0.00	450,000.00
12/26/2017	90331HMR1	Redemption	-300,000.00	0.00	0.00	0.00
12/26/2017	US BANK NA	01/26/2018 1.67	-300,000.00 100.00	-300,000.00	0.00	300,000.00
10/11/2017	92826CAA0	Redemption	-700,000.00	0.00	-60.71	0.00
10/11/2017	VISA INC	12/14/2017 1.20	-700,000.00 100.03	-700,182.00	0.00	700,182.00
---	---	Redemption	-1,450,000.00	0.00	-60.71	0.00
---	---	01/05/2018 1.44	-1,450,000.00 ---	-1,450,182.00	0.00	1,450,182.00

Maturity

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Trading Activity

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income



Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
11/15/2017 11/15/2017	166764AL4 CHEVRON CORP	Maturity 11/15/2017 1.34	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00
10/27/2017 10/27/2017	191216BRO COCA-COLA CO	Maturity 10/27/2017 0.88	-300,000.00 -300,000.00 100.00	0.00 -300,000.00	0.00 0.00	0.00 300,000.00
10/23/2017 10/23/2017	19121AXP1 The Coca-Cola Company	Maturity 10/23/2017 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
11/15/2017 11/15/2017	2546R2YF7 The Walt Disney Company	Maturity 11/15/2017 0.00	-250,000.00 -250,000.00 100.00	0.00 -250,000.00	0.00 0.00	0.00 250,000.00
10/13/2017 10/13/2017	313385MX1 FEDERAL HOME LOAN BANKS	Maturity 10/13/2017 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
10/26/2017 10/26/2017	3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	Maturity 10/26/2017 0.88	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
10/15/2017 10/15/2017	45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	Maturity 10/15/2017 1.24	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
10/01/2017 10/01/2017	48121CYK6 JPMORGAN CHASE BANK NA	Maturity 10/01/2017 6.00	-603,000.00 -603,000.00 100.00	0.00 -603,000.00	0.00 0.00	0.00 603,000.00
10/17/2017 10/17/2017	67983TXH4 Old Line Funding, LLC	Maturity 10/17/2017 0.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
11/15/2017 11/15/2017	88602TYF4 Thunder Bay Funding, LLC	Maturity 11/15/2017 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
12/15/2017 12/15/2017	89417EAC3 TRAVELERS CO INC	Maturity 12/15/2017 5.75	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
12/15/2017 12/15/2017	912828G79 UNITED STATES TREASURY	Maturity 12/15/2017 1.00	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
--- ---	--- ---	Maturity 11/05/2017 1.37	-7,103,000.00 -7,103,000.00 100.00	0.00 -7,103,000.00	0.00 0.00	0.00 7,103,000.00

Principal Paydown

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
10/20/2017 10/20/2017	055657AB6 BMWLT 171 A2	Direct 07/22/2019 1.64	0.00 -878.37 ---	0.00 -878.37	0.00 0.00	0.00 878.37

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Trading Activity

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
11/20/2017 11/20/2017	055657AB6 BMWLT 171 A2	Direct 07/22/2019 1.64	0.00 -13,340.06 ---	0.00 -13,340.06	0.00 0.00	0.00 13,340.06
12/20/2017 12/20/2017	055657AB6 BMWLT 171 A2	Direct 07/22/2019 1.64	0.00 -13,223.17 ---	0.00 -13,223.17	0.00 0.00	0.00 13,223.17
10/20/2017 10/20/2017	05581RAD8 BMWLT 161 A3	Direct 01/22/2019 1.34	0.00 -38,689.07 ---	0.00 -38,689.07	0.00 0.00	0.00 38,689.07
11/20/2017 11/20/2017	05581RAD8 BMWLT 161 A3	Direct 01/22/2019 1.34	0.00 -39,810.29 ---	0.00 -39,810.29	0.00 0.00	0.00 39,810.29
12/20/2017 12/20/2017	05581RAD8 BMWLT 161 A3	Direct 01/22/2019 1.34	0.00 -36,934.48 ---	0.00 -36,934.48	0.00 0.00	0.00 36,934.48
11/15/2017 11/15/2017	31680GAD8 FITAT 151 A3	Direct 03/16/2020 1.42	0.00 -57,241.65 ---	0.00 -57,241.65	0.00 0.00	0.00 57,241.65
12/15/2017 12/15/2017	31680GAD8 FITAT 151 A3	Direct 03/16/2020 1.42	0.00 -49,789.02 ---	0.00 -49,789.02	0.00 0.00	0.00 49,789.02
10/15/2017 10/15/2017	41284DAB8 HDMOT 16A A2	Direct 06/17/2019 1.09	0.00 -37,431.97 ---	0.00 -37,431.97	0.00 0.00	0.00 37,431.97
11/15/2017 11/15/2017	41284DAB8 HDMOT 16A A2	Direct 06/17/2019 1.09	0.00 -34,703.92 ---	0.00 -34,703.91	-0.01 0.00	0.00 34,703.91
12/15/2017 12/15/2017	41284DAB8 HDMOT 16A A2	Direct 06/17/2019 1.09	0.00 -32,314.07 ---	0.00 -32,314.07	0.00 0.00	0.00 32,314.07
10/21/2017 10/21/2017	43814TAB8 HAROT 171 A2	Direct 07/22/2019 1.42	0.00 -65,026.32 ---	0.00 -65,026.32	0.00 0.00	0.00 65,026.32
11/21/2017 11/21/2017	43814TAB8 HAROT 171 A2	Direct 07/22/2019 1.42	0.00 -63,440.27 ---	0.00 -63,440.27	0.00 0.00	0.00 63,440.27
12/21/2017 12/21/2017	43814TAB8 HAROT 171 A2	Direct 07/22/2019 1.42	0.00 -61,790.17 ---	0.00 -61,790.16	-0.01 0.00	0.00 61,790.16
10/15/2017 10/15/2017	47788NAB4 JDOT 16B A2	Direct 02/15/2019 1.09	0.00 -25,077.86 ---	0.00 -25,077.86	0.00 0.00	0.00 25,077.86
11/15/2017 11/15/2017	47788NAB4 JDOT 16B A2	Direct 02/15/2019 1.09	0.00 -32,342.20 ---	0.00 -32,342.20	0.00 0.00	0.00 32,342.20
12/15/2017 12/15/2017	47788NAB4 JDOT 16B A2	Direct 02/15/2019 1.09	0.00 -23,274.91 ---	0.00 -23,274.91	0.00 0.00	0.00 23,274.91

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Trading Activity

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income



Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
10/15/2017	58768MAB7	Direct	0.00	0.00	0.00	0.00
10/15/2017	MBALT 16B A2	02/15/2019 1.15	-32,533.51	-32,533.51	0.00	32,533.51
11/15/2017	58768MAB7	Direct	0.00	0.00	0.00	0.00
11/15/2017	MBALT 16B A2	02/15/2019 1.15	-35,495.15	-35,495.15	0.00	35,495.15
12/15/2017	58768MAB7	Direct	0.00	0.00	0.00	0.00
12/15/2017	MBALT 16B A2	02/15/2019 1.15	-35,773.77	-35,773.77	0.00	35,773.77
12/15/2017	58769DAB6	Direct	0.00	0.00	0.00	0.00
12/15/2017	MBALT 17A A2A	08/15/2019 1.53	-18,364.28	-18,364.28	0.00	18,364.28
10/15/2017	65478VAB3	Direct	0.00	0.00	0.00	0.00
10/15/2017	NAROT 16B A2A	04/15/2019 1.05	-42,802.24	-42,802.24	0.00	42,802.24
11/15/2017	65478VAB3	Direct	0.00	0.00	0.00	0.00
11/15/2017	NAROT 16B A2A	04/15/2019 1.05	-45,776.24	-45,776.24	0.00	45,776.24
12/15/2017	65478VAB3	Direct	0.00	0.00	0.00	0.00
12/15/2017	NAROT 16B A2A	04/15/2019 1.05	-42,238.99	-42,238.99	0.00	42,238.99
10/15/2017	89231LAB3	Direct	0.00	0.00	0.00	0.00
10/15/2017	TAOT 16D A2A	05/15/2019 1.06	-19,505.06	-19,505.06	0.00	19,505.06
11/15/2017	89231LAB3	Direct	0.00	0.00	0.00	0.00
11/15/2017	TAOT 16D A2A	05/15/2019 1.06	-20,127.06	-20,127.06	0.00	20,127.06
12/15/2017	89231LAB3	Direct	0.00	0.00	0.00	0.00
12/15/2017	TAOT 16D A2A	05/15/2019 1.06	-17,947.58	-17,947.58	0.00	17,947.58
10/15/2017	89237WAB3	Direct	0.00	0.00	0.00	0.00
10/15/2017	TAOT 16C A2A	01/15/2019 1.00	-24,216.07	-24,216.07	0.00	24,216.07
11/15/2017	89237WAB3	Direct	0.00	0.00	0.00	0.00
11/15/2017	TAOT 16C A2A	01/15/2019 1.00	-23,885.20	-23,885.20	0.00	23,885.20
12/15/2017	89237WAB3	Direct	0.00	0.00	0.00	0.00
12/15/2017	TAOT 16C A2A	01/15/2019 1.00	-22,334.43	-22,334.43	0.00	22,334.43
10/15/2017	90327CAB6	Direct	0.00	0.00	0.00	0.00
10/15/2017	USAOT 161 A2	03/15/2019 1.07	-26,400.83	-26,400.83	0.00	26,400.83
11/15/2017	90327CAB6	Direct	0.00	0.00	0.00	0.00
11/15/2017	USAOT 161 A2	03/15/2019 1.07	-24,960.35	-24,960.35	0.00	24,960.35
12/15/2017	90327CAB6	Direct	0.00	0.00	0.01	0.00
12/15/2017	USAOT 161 A2	03/15/2019 1.07	-22,903.16	-22,903.17	0.00	22,903.17

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Trading Activity

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
---	---	Direct	0.00	0.00	0.00	0.00
---	---	05/21/2019 1.22	-1,080,571.71 ---	-1,080,571.71	0.00	1,080,571.71

Sell

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
10/03/2017 10/03/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	-100,052.80 -100,052.80 1.00	-100,052.80 -100,052.80	0.00 0.00	0.00 100,052.80
10/10/2017 10/10/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	-1,387,432.65 -1,387,432.65 1.00	-1,387,432.65 -1,387,432.65	0.00 0.00	0.00 1,387,432.65
10/13/2017 10/13/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	-339.31 -339.31 1.00	-339.31 -339.31	0.00 0.00	0.00 339.31
10/17/2017 10/17/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	-996,810.00 -996,810.00 1.00	-996,810.00 -996,810.00	0.00 0.00	0.00 996,810.00
10/19/2017 10/19/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	-1,001,800.56 -1,001,800.56 1.00	-1,001,800.56 -1,001,800.56	0.00 0.00	0.00 1,001,800.56
10/23/2017 10/23/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	-498,281.25 -498,281.25 1.00	-498,281.25 -498,281.25	0.00 0.00	0.00 498,281.25
10/25/2017 10/25/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	-1,551,242.63 -1,551,242.63 1.00	-1,551,242.63 -1,551,242.63	0.00 0.00	0.00 1,551,242.63
10/31/2017 10/31/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.90	-746,250.00 -746,250.00 1.00	-746,250.00 -746,250.00	0.00 0.00	0.00 746,250.00
11/09/2017 11/09/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.95	-250,380.42 -250,380.42 1.00	-250,380.42 -250,380.42	0.00 0.00	0.00 250,380.42
11/13/2017 11/13/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.95	-622,757.14 -622,757.14 1.00	-622,757.14 -622,757.14	0.00 0.00	0.00 622,757.14
11/15/2017 11/15/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.95	-767,981.61 -767,981.61 1.00	-767,981.61 -767,981.61	0.00 0.00	0.00 767,981.61
11/20/2017 11/20/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.95	-4,185.00 -4,185.00 1.00	-4,185.00 -4,185.00	0.00 0.00	0.00 4,185.00
11/28/2017 11/28/2017	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2017 0.95	-6,250.00 -6,250.00 1.00	-6,250.00 -6,250.00	0.00 0.00	0.00 6,250.00

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Trading Activity

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income



Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
11/30/2017	94975P405	Direct	-500,065.00	-500,065.00	0.00	0.00
11/30/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.95	-500,065.00 1.00	-500,065.00	0.00	500,065.00
12/06/2017	94975P405	Direct	-29.82	-29.82	0.00	0.00
12/06/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	-29.82 1.00	-29.82	0.00	29.82
12/19/2017	94975P405	Direct	-701,548.17	-701,548.17	0.00	0.00
12/19/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	-701,548.17 1.00	-701,548.17	0.00	701,548.17
12/21/2017	94975P405	Direct	-684,288.60	-684,288.60	0.00	0.00
12/21/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	-684,288.60 1.00	-684,288.60	0.00	684,288.60
12/22/2017	94975P405	Direct	-494,505.00	-494,505.00	0.00	0.00
12/22/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	-494,505.00 1.00	-494,505.00	0.00	494,505.00
12/28/2017	94975P405	Direct	-750,000.00	-750,000.00	0.00	0.00
12/28/2017	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 1.14	-750,000.00 1.00	-750,000.00	0.00	750,000.00
---	94975P405	Direct	-11,064,199.96	-11,064,199.96	0.00	0.00
---	WELLS FRGO GOVERNMENT CL I MMF	12/31/2017 0.97	-11,064,199.96 1.00	-11,064,199.96	0.00	11,064,199.96

Summary

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
---	---	---	2,899,060.10	-447,939.90	-60.71	0.00
---	---	04/07/2018 1.15	1,441,190.22 ---	1,424,484.58	18,183.94	-1,442,668.52

* Grouped by: Transaction Type. * Groups Sorted by: Transaction Type. * Showing transactions with Trade Date within selected date range. * MMF transactions are expanded.

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.

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Transaction Detail

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

* Does not Lock Down.

Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/29/2017 12/29/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	---	1,055.72
12/29/2017 12/29/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	---	1,055.72

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/15/2017 12/19/2017	Buy	700,000.00	0258MODZ9 AMERICAN EXPRESS CREDIT CORP	1.88	11/05/2018	99.99	-701,548.17
12/15/2017 12/15/2017	Coupon	0.00	05531FAP8 BB&T CORP	2.45	06/15/2018	---	2,755.28
10/20/2017 10/20/2017	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	273.33
10/20/2017 10/20/2017	Principal Paydown	-878.37	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	878.37
11/20/2017 11/20/2017	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	272.13
11/20/2017 11/20/2017	Principal Paydown	-13,340.06	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	13,340.06
12/20/2017 12/20/2017	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	253.90
12/20/2017 12/20/2017	Principal Paydown	-13,223.17	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	13,223.17
10/20/2017 10/20/2017	Coupon	0.00	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	414.14
10/20/2017 10/20/2017	Principal Paydown	-38,689.07	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	38,689.07
11/20/2017 11/20/2017	Coupon	0.00	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	370.94
11/20/2017 11/20/2017	Principal Paydown	-39,810.29	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	39,810.29
12/20/2017 12/20/2017	Coupon	0.00	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	326.48
12/20/2017 12/20/2017	Principal Paydown	-36,934.48	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	36,934.48
10/17/2017 10/25/2017	Buy	350,000.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	99.99	-349,969.41
11/20/2017 11/20/2017	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	437.50
12/20/2017 12/20/2017	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	525.00

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Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/12/2017 10/12/2017	Coupon	0.00	084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	1.66	01/12/2018	---	3,074.54
11/07/2017 11/09/2017	Buy	250,000.00	097023BE4 BOEING CO	0.95	05/15/2018	99.69	-250,380.42
11/15/2017 11/15/2017	Coupon	0.00	097023BE4 BOEING CO	0.95	05/15/2018	---	1,187.50
10/01/2017 10/01/2017	Coupon	0.00	13063DAA6 CALIFORNIA ST	1.25	04/01/2018	---	2,669.33
10/16/2017 10/16/2017	Coupon	0.00	14041NFC0 COMET 161 A	1.69	04/15/2019	---	870.29
11/15/2017 11/15/2017	Coupon	0.00	14041NFC0 COMET 161 A	1.70	04/15/2019	---	844.44
12/15/2017 12/15/2017	Coupon	0.00	14041NFC0 COMET 161 A	1.93	04/15/2019	---	850.14
10/24/2017 10/25/2017	Buy	500,000.00	14912L6Q9 CATERPILLAR FINANCIAL SERVICES CORP	2.01	02/23/2018	100.24	-502,940.64
11/23/2017 11/23/2017	Coupon	0.00	14912L6Q9 CATERPILLAR FINANCIAL SERVICES CORP	2.01	02/23/2018	---	2,601.99
10/15/2017 10/15/2017	Coupon	0.00	161571GY4 CHAIT 155 A	1.36	04/16/2018	---	566.67
11/15/2017 11/15/2017	Coupon	0.00	161571GY4 CHAIT 155 A	1.36	04/16/2018	---	566.67
12/15/2017 12/15/2017	Coupon	0.00	161571GY4 CHAIT 155 A	1.36	04/16/2018	---	566.67
11/15/2017 11/15/2017	Coupon	0.00	166764AL4 CHEVRON CORP	1.34	11/15/2017	---	4,707.50
11/15/2017 11/15/2017	Maturity	-700,000.00	166764AL4 CHEVRON CORP	1.34	11/15/2017	100.00	700,000.00
12/20/2017 12/22/2017	Buy	500,000.00	166764BA7 CHEVRON CORP	1.79	11/16/2018	99.97	-500,755.00
12/15/2017 12/15/2017	Coupon	0.00	17275RAY8 CISCO SYSTEMS INC	1.90	06/15/2018	---	3,090.21
10/09/2017 10/09/2017	Coupon	0.00	17305EFU4 CCCIT 14A8 A8	1.73	04/09/2018	---	6,055.00
12/20/2017 12/20/2017	Coupon	0.00	17325FAB4 CITIBANK NA	1.97	03/20/2019	---	3,156.56
10/27/2017 10/27/2017	Coupon	0.00	191216BR0 COCA-COLA CO	0.88	10/27/2017	---	1,312.50
10/27/2017 10/27/2017	Maturity	-300,000.00	191216BR0 COCA-COLA CO	0.88	10/27/2017	100.00	300,000.00
10/23/2017 10/23/2017	Maturity	-500,000.00	19121AXP1 The Coca-Cola Company	0.00	10/23/2017	100.00	500,000.00
10/23/2017 10/23/2017	Buy	500,000.00	19121BAW9 The Coca-Cola Company	0.00	01/30/2018	99.66	-498,281.25

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Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/27/2017 10/27/2017	Coupon	0.00	22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	1.70	04/27/2018	---	5,737.50
11/15/2017 11/15/2017	Maturity	-250,000.00	2546R2YF7 The Walt Disney Company	0.00	11/15/2017	100.00	250,000.00
11/28/2017 11/28/2017	Coupon	0.00	30231GAS1 EXXON MOBIL CORP	2.07	02/28/2018	---	2,713.93
10/25/2017 10/25/2017	Coupon	0.00	3130A4GJ5 FEDERAL HOME LOAN BANKS	1.13	04/25/2018	---	2,812.50
10/13/2017 10/13/2017	Maturity	-500,000.00	313385MX1 FEDERAL HOME LOAN BANKS	0.00	10/13/2017	100.00	500,000.00
12/25/2017 12/25/2017	Coupon	0.00	3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.22	06/25/2018	---	3,050.00
12/21/2017 12/21/2017	Coupon	0.00	3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.30	12/21/2018	---	3,250.00
12/22/2017 12/22/2017	Coupon	0.00	3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1.25	06/22/2018	---	6,250.00
10/26/2017 10/26/2017	Coupon	0.00	3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.88	10/26/2017	---	2,187.50
10/26/2017 10/26/2017	Maturity	-500,000.00	3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.88	10/26/2017	100.00	500,000.00
11/09/2017 11/13/2017	Buy	622,701.83	31680GAD8 FITAT 151 A3	1.42	03/16/2020	99.90	-622,757.14
11/15/2017 11/15/2017	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	736.86
11/15/2017 11/15/2017	Principal Paydown	-57,241.65	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	57,241.65
12/15/2017 12/15/2017	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	669.13
12/15/2017 12/15/2017	Principal Paydown	-49,789.02	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	49,789.02
10/15/2017 10/15/2017	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	110.75
10/15/2017 10/15/2017	Principal Paydown	-37,431.97	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	37,431.97
11/15/2017 11/15/2017	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	76.75
11/15/2017 11/15/2017	Principal Paydown	-34,703.92	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	34,703.91
12/15/2017 12/15/2017	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	45.23
12/15/2017 12/15/2017	Principal Paydown	-32,314.07	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	32,314.07

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Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/21/2017 10/21/2017	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	823.25
10/21/2017 10/21/2017	Principal Paydown	-65,026.32	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	65,026.32
11/21/2017 11/21/2017	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	746.30
11/21/2017 11/21/2017	Principal Paydown	-63,440.27	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	63,440.27
12/21/2017 12/21/2017	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	671.23
12/21/2017 12/21/2017	Principal Paydown	-61,790.17	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	61,790.16
10/15/2017 10/15/2017	Coupon	0.00	45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	1.24	10/15/2017	---	535.00
10/15/2017 10/15/2017	Maturity	-500,000.00	45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	1.24	10/15/2017	100.00	500,000.00
10/08/2017 10/08/2017	Coupon	0.00	4581XOCLO INTER-AMERICAN DEVELOPMENT BANK	1.25	01/16/2018	---	6,250.00
10/10/2017 10/10/2017	Coupon	0.00	459058DNO INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.38	04/10/2018	---	3,440.00
10/11/2017 10/13/2017	Buy	500,000.00	459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.25	04/26/2019	99.49	-500,339.31
10/26/2017 10/26/2017	Coupon	0.00	459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.25	04/26/2019	---	3,125.00
10/17/2017 10/19/2017	Buy	1,000,000.00	45950VHE9 INTERNATIONAL FINANCE CORP	1.25	11/27/2018	99.69	-1,001,800.56
11/27/2017 11/27/2017	Coupon	0.00	45950VHE9 INTERNATIONAL FINANCE CORP	1.25	11/27/2018	---	6,250.00
10/06/2017 10/06/2017	Coupon	0.00	45950VKP0 INTERNATIONAL FINANCE CORP	1.29	03/06/2018	---	534.03
11/06/2017 11/06/2017	Coupon	0.00	45950VKP0 INTERNATIONAL FINANCE CORP	1.29	03/06/2018	---	554.46
12/06/2017 12/06/2017	Coupon	0.00	45950VKP0 INTERNATIONAL FINANCE CORP	1.44	03/06/2018	---	540.00
10/23/2017 10/25/2017	Buy	700,000.00	46625HQU7 JPMORGAN CHASE & CO	1.85	03/22/2019	99.99	-701,145.08
10/15/2017 10/15/2017	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	144.88
10/15/2017 10/15/2017	Principal Paydown	-25,077.86	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	25,077.86
11/15/2017 11/15/2017	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	122.10
11/15/2017 11/15/2017	Principal Paydown	-32,342.20	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	32,342.20

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Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/15/2017 12/15/2017	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	92.73
12/15/2017 12/15/2017	Principal Paydown	-23,274.91	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	23,274.91
10/01/2017 10/01/2017	Coupon	0.00	48121CYK6 JPMORGAN CHASE BANK NA	6.00	10/01/2017	---	18,090.00
10/01/2017 10/01/2017	Maturity	-603,000.00	48121CYK6 JPMORGAN CHASE BANK NA	6.00	10/01/2017	100.00	603,000.00
10/15/2017 10/15/2017	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	250.53
10/15/2017 10/15/2017	Principal Paydown	-32,533.51	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	32,533.51
11/15/2017 11/15/2017	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	219.35
11/15/2017 11/15/2017	Principal Paydown	-35,495.15	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	35,495.15
12/15/2017 12/15/2017	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	185.33
12/15/2017 12/15/2017	Principal Paydown	-35,773.77	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	35,773.77
10/15/2017 10/15/2017	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	382.50
11/15/2017 11/15/2017	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	382.50
12/15/2017 12/15/2017	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	382.50
12/15/2017 12/15/2017	Principal Paydown	-18,364.28	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	18,364.28
10/05/2017 10/10/2017	Buy	400,000.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	99.87	-399,885.42
10/15/2017 10/15/2017	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	500.00
11/15/2017 11/15/2017	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	500.00
12/15/2017 12/15/2017	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	500.00
10/15/2017 10/15/2017	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	236.94
10/15/2017 10/15/2017	Principal Paydown	-42,802.24	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	42,802.24
11/15/2017 11/15/2017	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	199.49
11/15/2017 11/15/2017	Principal Paydown	-45,776.24	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	45,776.24
12/15/2017 12/15/2017	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	159.44

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Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income



Base Currency: USD
 01 October 2017 to 31 December 2017

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/15/2017 12/15/2017	Principal Paydown	-42,238.99	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	42,238.99
10/17/2017 10/17/2017	Maturity	-1,000,000.00	67983TXH4 Old Line Funding, LLC	0.00	10/17/2017	100.00	1,000,000.00
10/17/2017 10/17/2017	Buy	1,000,000.00	67983UAC7 Old Line Funding, LLC	0.00	01/12/2018	99.68	-996,810.00
12/15/2017 12/28/2017	Buy	750,000.00	797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	2.01	07/01/2019	100.00	-750,000.00
10/12/2017 10/31/2017	Buy	750,000.00	79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	1.72	05/01/2019	100.00	-750,000.00
11/10/2017 11/30/2017	Buy	500,000.00	79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	1.63	08/01/2018	100.01	-500,065.00
12/08/2017 12/21/2017	Buy	750,000.00	798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	1.90	08/01/2018	100.00	-750,000.00
11/15/2017 11/15/2017	Coupon	0.00	857477AK9 STATE STREET CORP	1.35	05/15/2018	---	4,050.00
11/15/2017 11/15/2017	Maturity	-750,000.00	88602TYF4 Thunder Bay Funding, LLC	0.00	11/15/2017	100.00	750,000.00
11/15/2017 11/15/2017	Buy	750,000.00	88602UBF6 Thunder Bay Funding, LLC	0.00	02/15/2018	99.64	-747,297.50
10/15/2017 10/15/2017	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	149.28
10/15/2017 10/15/2017	Principal Paydown	-19,505.06	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	19,505.06
11/15/2017 11/15/2017	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	132.05
11/15/2017 11/15/2017	Principal Paydown	-20,127.06	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	20,127.06
12/15/2017 12/15/2017	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	114.27
12/15/2017 12/15/2017	Principal Paydown	-17,947.58	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	17,947.58
10/15/2017 10/15/2017	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	102.29
10/15/2017 10/15/2017	Principal Paydown	-24,216.07	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	24,216.07
11/15/2017 11/15/2017	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	82.11
11/15/2017 11/15/2017	Principal Paydown	-23,885.20	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	23,885.20
12/15/2017 12/15/2017	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	62.21

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Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/15/2017 12/15/2017	Principal Paydown	-22,334.43	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	22,334.43
10/15/2017 10/15/2017	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	380.00
11/15/2017 11/15/2017	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	380.00
12/15/2017 12/15/2017	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	380.00
12/15/2017 12/15/2017	Coupon	0.00	89417EAC3 TRAVELERS CO INC	5.75	12/15/2017	---	14,375.00
12/15/2017 12/15/2017	Maturity	-500,000.00	89417EAC3 TRAVELERS CO INC	5.75	12/15/2017	100.00	500,000.00
10/15/2017 10/15/2017	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	240.62
11/15/2017 11/15/2017	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	288.75
12/15/2017 12/15/2017	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	288.75
10/15/2017 10/15/2017	Coupon	0.00	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	83.38
10/15/2017 10/15/2017	Principal Paydown	-26,400.83	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	26,400.83
11/15/2017 11/15/2017	Coupon	0.00	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	59.84
11/15/2017 11/15/2017	Principal Paydown	-24,960.35	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	24,960.35
12/15/2017 12/15/2017	Coupon	0.00	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	37.59
12/15/2017 12/15/2017	Principal Paydown	-22,903.16	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	22,903.17
10/26/2017 10/26/2017	Coupon	0.00	90331HMR1 US BANK NA	1.67	01/26/2018	---	3,093.29
12/26/2017 12/26/2017	Coupon	0.00	90331HMR1 US BANK NA	1.67	01/26/2018	---	2,123.11
12/26/2017 12/26/2017	Call Redemption	-450,000.00	90331HMR1 US BANK NA	1.67	01/26/2018	100.00	450,000.00
12/26/2017 12/26/2017	Call Redemption	-300,000.00	90331HMR1 US BANK NA	1.67	01/26/2018	100.00	300,000.00
10/06/2017 10/10/2017	Buy	1,000,000.00	912828K5 UNITED STATES TREASURY	1.38	07/31/2019	99.77	-1,000,387.23
12/15/2017 12/15/2017	Coupon	0.00	912828G79 UNITED STATES TREASURY	1.00	12/15/2017	---	5,000.00
12/15/2017 12/15/2017	Maturity	-1,000,000.00	912828G79 UNITED STATES TREASURY	1.00	12/15/2017	100.00	1,000,000.00
10/31/2017 10/31/2017	Coupon	0.00	912828T83 UNITED STATES TREASURY	0.75	10/31/2018	---	3,750.00

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Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/11/2017 10/11/2017	Coupon	0.00	92826CAA0 VISA INC	1.20	12/14/2017	---	2,730.00
10/11/2017 10/11/2017	Call Redemption	-700,000.00	92826CAA0 VISA INC	1.20	12/14/2017	100.03	700,182.00
10/02/2017 10/02/2017	Buy	1,695.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-1,695.00
10/02/2017 10/02/2017	Buy	2,146,071.26	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-2,146,071.26
10/03/2017 10/03/2017	Sell	-100,052.80	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	100,052.80
10/10/2017 10/10/2017	Sell	-1,387,432.65	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	1,387,432.65
10/10/2017 10/10/2017	Buy	3,440.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-3,440.00
10/11/2017 10/11/2017	Buy	702,912.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-702,912.00
10/12/2017 10/12/2017	Buy	3,074.54	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-3,074.54
10/13/2017 10/13/2017	Sell	-339.31	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	339.31
10/16/2017 10/16/2017	Buy	27,019.21	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-27,019.21
10/16/2017 10/16/2017	Buy	621,995.39	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-621,995.39
10/17/2017 10/17/2017	Sell	-996,810.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	996,810.00
10/17/2017 10/17/2017	Buy	1,063,506.08	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-1,063,506.08
10/19/2017 10/19/2017	Sell	-1,001,800.56	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	1,001,800.56
10/20/2017 10/20/2017	Buy	35,980.75	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-35,980.75
10/23/2017 10/23/2017	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-500,000.00
10/23/2017 10/23/2017	Sell	-498,281.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	498,281.25
10/24/2017 10/24/2017	Buy	65,849.56	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-65,849.56
10/25/2017 10/25/2017	Sell	-1,551,242.63	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	1,551,242.63
10/26/2017 10/26/2017	Buy	3,125.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-3,125.00
10/26/2017 10/26/2017	Buy	3,093.29	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-3,093.29
10/26/2017 10/26/2017	Buy	502,187.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-502,187.50

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Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/27/2017 10/27/2017	Buy	301,312.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-301,312.50
10/30/2017 10/30/2017	Buy	5,737.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	-5,737.50
10/31/2017 10/31/2017	Sell	-746,250.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	1.00	746,250.00
10/31/2017 10/31/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.90	12/31/2017	---	1,848.00
11/01/2017 11/01/2017	Buy	1,848.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	-1,848.00
11/07/2017 11/07/2017	Buy	555.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	-555.00
11/09/2017 11/09/2017	Sell	-250,380.42	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	250,380.42
11/13/2017 11/13/2017	Sell	-622,757.14	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	622,757.14
11/15/2017 11/15/2017	Buy	1,889,024.12	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	-1,889,024.12
11/15/2017 11/15/2017	Sell	-767,981.61	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	767,981.61
11/15/2017 11/15/2017	Buy	500.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	-500.00
11/20/2017 11/20/2017	Buy	53,793.42	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	-53,793.42
11/20/2017 11/20/2017	Sell	-4,185.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	4,185.00
11/21/2017 11/21/2017	Buy	64,186.57	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	-64,186.57
11/21/2017 11/21/2017	Buy	437.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	-437.50
11/27/2017 11/27/2017	Buy	8,851.99	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	-8,851.99
11/28/2017 11/28/2017	Buy	8,993.75	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	-8,993.75
11/28/2017 11/28/2017	Sell	-6,250.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	6,250.00
11/30/2017 11/30/2017	Sell	-500,065.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	1.00	500,065.00
11/30/2017 11/30/2017	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	0.95	12/31/2017	---	768.80
12/01/2017 12/01/2017	Buy	768.80	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	-768.80
12/06/2017 12/06/2017	Sell	-29.82	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	29.82
12/07/2017 12/07/2017	Buy	540.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	-540.00

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Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/15/2017 12/15/2017	Buy	1,674,367.26	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	-1,674,367.26
12/15/2017 12/15/2017	Buy	100,880.65	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	-100,880.65
12/18/2017 12/18/2017	Buy	19,246.78	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	-19,246.78
12/19/2017 12/19/2017	Sell	-701,548.17	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	701,548.17
12/20/2017 12/20/2017	Buy	13,477.07	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	-13,477.07
12/20/2017 12/20/2017	Buy	36,616.46	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	-36,616.46
12/21/2017 12/21/2017	Sell	-684,288.60	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	684,288.60
12/22/2017 12/22/2017	Sell	-494,505.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	494,505.00
12/26/2017 12/26/2017	Buy	3,050.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	-3,050.00
12/26/2017 12/26/2017	Buy	752,123.11	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	-752,123.11
12/28/2017 12/28/2017	Sell	-750,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.14	12/31/2017	1.00	750,000.00
10/20/2017 10/20/2017	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2017	---	-4,274.16
11/15/2017 11/15/2017	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	12/31/2017	---	-120,227.68
11/20/2017 11/20/2017	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2017	---	-4,185.00
12/20/2017 12/20/2017	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2017	---	-4,326.06
---	---	1,441,190.22	---	---	04/07/2018	---	-1,423,955.66

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	1,441,190.22	---	---	04/07/2018	---	-1,422,899.94

* Grouped by: Status. * Groups Sorted by: Status. * Showing transactions with Entry Date within selected date range. * MMF transactions are expanded.

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.

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MMF Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
12/29/2017	12/29/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,055.72
12/29/2017	12/29/2017	Money Market Funds	0.00	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	1,055.72

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
10/02/2017	10/02/2017	Buy	1,695.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,695.00
10/02/2017	10/02/2017	Buy	2,146,071.26	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,146,071.26
10/03/2017	10/03/2017	Sell	-100,052.80	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	100,052.80
10/10/2017	10/10/2017	Sell	-1,387,432.65	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,387,432.65
10/10/2017	10/10/2017	Buy	3,440.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,440.00
10/11/2017	10/11/2017	Buy	702,912.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-702,912.00
10/12/2017	10/12/2017	Buy	3,074.54	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,074.54
10/13/2017	10/13/2017	Sell	-339.31	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	339.31
10/16/2017	10/16/2017	Buy	27,019.21	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-27,019.21
10/16/2017	10/16/2017	Buy	621,995.39	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-621,995.39
10/17/2017	10/17/2017	Sell	-996,810.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	996,810.00
10/17/2017	10/17/2017	Buy	1,063,506.08	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,063,506.08
10/19/2017	10/19/2017	Sell	-1,001,800.56	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,001,800.56
10/20/2017	10/20/2017	Buy	35,980.75	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-35,980.75
10/23/2017	10/23/2017	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
10/23/2017	10/23/2017	Sell	-498,281.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,281.25
10/24/2017	10/24/2017	Buy	65,849.56	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-65,849.56
10/25/2017	10/25/2017	Sell	-1,551,242.63	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,551,242.63
10/26/2017	10/26/2017	Buy	3,125.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,125.00
10/26/2017	10/26/2017	Buy	3,093.29	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,093.29
10/26/2017	10/26/2017	Buy	502,187.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-502,187.50
10/27/2017	10/27/2017	Buy	301,312.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-301,312.50
10/30/2017	10/30/2017	Buy	5,737.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,737.50
10/31/2017	10/31/2017	Sell	-746,250.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	746,250.00
10/31/2017	10/31/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,848.00
11/01/2017	11/01/2017	Buy	1,848.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,848.00
11/07/2017	11/07/2017	Buy	555.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-555.00
11/09/2017	11/09/2017	Sell	-250,380.42	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	250,380.42
11/13/2017	11/13/2017	Sell	-622,757.14	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	622,757.14
11/15/2017	11/15/2017	Buy	1,889,024.12	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,889,024.12
11/15/2017	11/15/2017	Sell	-767,981.61	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	767,981.61

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MMF Transaction Detail

WC-Contra Costa County
 Account: XXX235
 Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index
 Investment Strategy: Short Duration Fixed Income

Base Currency: USD
 01 October 2017 to 31 December 2017

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
11/15/2017	11/15/2017	Buy	500.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500.00
11/20/2017	11/20/2017	Buy	53,793.42	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-53,793.42
11/20/2017	11/20/2017	Sell	-4,185.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	4,185.00
11/21/2017	11/21/2017	Buy	64,186.57	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-64,186.57
11/21/2017	11/21/2017	Buy	437.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-437.50
11/27/2017	11/27/2017	Buy	8,851.99	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-8,851.99
11/28/2017	11/28/2017	Buy	8,993.75	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-8,993.75
11/28/2017	11/28/2017	Sell	-6,250.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	6,250.00
11/30/2017	11/30/2017	Sell	-500,065.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	500,065.00
11/30/2017	11/30/2017	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	768.80
12/01/2017	12/01/2017	Buy	768.80	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-768.80
12/06/2017	12/06/2017	Sell	-29.82	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	29.82
12/07/2017	12/07/2017	Buy	540.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-540.00
12/15/2017	12/15/2017	Buy	1,674,367.26	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,674,367.26
12/15/2017	12/15/2017	Buy	100,880.65	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-100,880.65
12/18/2017	12/18/2017	Buy	19,246.78	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-19,246.78
12/19/2017	12/19/2017	Sell	-701,548.17	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	701,548.17
12/20/2017	12/20/2017	Buy	13,477.07	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-13,477.07
12/20/2017	12/20/2017	Buy	36,616.46	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-36,616.46
12/21/2017	12/21/2017	Sell	-684,288.60	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	684,288.60
12/22/2017	12/22/2017	Sell	-494,505.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	494,505.00
12/26/2017	12/26/2017	Buy	3,050.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,050.00
12/26/2017	12/26/2017	Buy	752,123.11	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-752,123.11
12/28/2017	12/28/2017	Sell	-750,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	750,000.00
---	---	---	-447,939.90	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	450,556.70

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-447,939.90	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	451,612.42

* Grouped by: Status. * Groups Sorted by: Status. * Filtered By: Security Type = "MMFUND". * Showing transactions with Entry Date within selected date range. * MMF transactions are expanded.

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Roll Forward

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
92826CAA0 VISA INC	702,738.17 0.00	0.00 -700,182.00	0.00 0.00	-37.92 -2,496.67	-60.71 39.13	0.00 0.00
58768MAB7 MBALT 16B A2	261,383.61 0.00	0.00 0.00	-103,802.43 0.00	1.64 -53.05	-0.01 26.71	0.00 157,556.47
47788NAB4 JDOT 16B A2	159,481.45 0.00	0.00 0.00	-80,694.97 0.00	1.76 -39.09	0.00 49.99	0.00 78,799.13
89231LAB3 TAOT 16D A2A	168,880.21 0.00	0.00 0.00	-57,579.70 0.00	3.65 -27.13	0.00 20.98	0.00 111,298.01
43814TAB8 HAROT 171 A2	695,712.56 0.00	0.00 0.00	-190,256.75 0.00	5.03 -75.05	0.00 -424.98	0.00 504,960.81
94975P405 WELLS FRGO GOVERNMENT CL I MMF	1,237,596.49 10,616,260.06	-11,064,199.96 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 789,656.59
CCYUSD Receivable	1,523,969.43 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-1,522,913.70 1,055.73
CCYUSD Cash	2.21 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-1.53 0.68
CCYUSD Payable	-100,052.80 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	100,052.80 0.00
191216BR0 COCA-COLA CO	301,038.92 0.00	0.00 -300,000.00	0.00 0.00	4.69 -1,122.92	0.00 79.31	0.00 0.00
166764AL4 CHEVRON CORP	703,621.88 0.00	0.00 -700,000.00	0.00 0.00	136.85 -3,556.78	0.00 -201.95	0.00 0.00
912828G79 UNITED STATES TREASURY	1,002,661.82 0.00	0.00 -1,000,000.00	0.00 0.00	-603.87 -2,950.82	0.00 892.87	0.00 0.00
89417EAC3 TRAVELERS CO INC	512,745.28 0.00	0.00 -500,000.00	0.00 0.00	-4,646.28 -8,465.28	0.00 366.28	0.00 0.00
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	753,366.94 0.00	0.00 0.00	0.00 0.00	0.00 88.69	0.00 -636.75	0.00 752,818.88
31331J7G2 FEDERAL FARM CREDIT BANKS	506,197.75 0.00	0.00 0.00	0.00 0.00	-2,775.42 3,937.50	0.00 325.92	0.00 507,685.75
313385RG3 FEDERAL HOME LOAN BANKS	498,620.00 0.00	0.00 0.00	0.00 0.00	1,137.22 0.00	0.00 242.78	0.00 500,000.00
3130A8SE4 FEDERAL HOME LOAN BANKS	1,000,386.00 0.00	0.00 0.00	0.00 0.00	160.12 1,875.00	0.00 783.88	0.00 1,003,205.00
4581XOCLO INTER-AMERICAN DEVELOPMENT BANK	503,046.97 0.00	0.00 0.00	0.00 0.00	-82.56 -1,562.50	0.00 29.06	0.00 501,430.97
90331HMR1 US BANK NA	301,103.89 0.00	0.00 -300,000.00	0.00 0.00	0.00 -901.09	0.00 -202.80	0.00 0.00
90331HMR1 US BANK NA	451,655.83 0.00	0.00 -450,000.00	0.00 0.00	-108.15 -1,351.63	0.00 -196.05	0.00 0.00
69353REJ3 PNC BANK NA	701,160.13 0.00	0.00 0.00	0.00 0.00	-292.73 2,625.00	0.00 21.13	0.00 703,513.53

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Roll Forward

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,229.67 0.00	0.00 0.00	0.00 0.00	-646.66 2,625.00	0.00 900.66	0.00 1,003,108.67
30231GAS1 EXXON MOBIL CORP	562,470.41 0.00	0.00 0.00	0.00 0.00	0.00 109.37	0.00 -1,149.12	0.00 561,430.67
3137EADP1 FREDDIE MAC	999,161.33 0.00	0.00 0.00	0.00 0.00	139.11 2,187.50	0.00 417.89	0.00 1,001,905.83
808513AK1 CHARLES SCHWAB CORP	500,603.00 0.00	0.00 0.00	0.00 0.00	-197.32 1,875.00	0.00 -312.18	0.00 501,968.50
17325FAB4 CITIBANK NA	751,721.81 0.00	0.00 0.00	0.00 0.00	0.00 109.81	0.00 -692.25	0.00 751,139.37
313313TD0 FEDERAL FARM CREDIT BANKS	995,776.00 0.00	0.00 0.00	0.00 0.00	2,683.33 0.00	0.00 -109.33	0.00 998,350.00
459058DNO INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	503,181.50 0.00	0.00 0.00	0.00 0.00	-170.73 -1,720.00	0.00 -221.27	0.00 501,069.50
13063DAA6 CALIFORNIA ST	501,934.33 0.00	0.00 0.00	0.00 0.00	0.00 -1,109.33	0.00 330.00	0.00 501,155.00
45818WAY2 INTER-AMERICAN DEVELOPMENT BANK	500,272.04 0.00	0.00 -500,000.00	0.00 0.00	-10.01 -276.54	0.00 14.51	0.00 0.00
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	680,439.97 0.00	0.00 0.00	0.00 0.00	-56.30 -2,868.75	0.00 -977.13	0.00 676,537.80
3130A4GJ5 FEDERAL HOME LOAN BANKS	502,058.50 0.00	0.00 0.00	0.00 0.00	47.54 -1,406.25	0.00 -202.04	0.00 500,497.75
4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	499,109.44 0.00	0.00 0.00	0.00 0.00	486.41 1,093.75	0.00 27.09	0.00 500,716.69
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,229.67 0.00	0.00 0.00	0.00 0.00	325.90 2,625.00	0.00 -71.90	0.00 1,003,108.67
06050TLY6 BANK OF AMERICA NA	200,183.43 0.00	0.00 0.00	0.00 0.00	-79.31 825.00	0.00 -48.69	0.00 200,880.43
3135G0PQ0 FEDERAL NATIONAL MORTGAGE ASSOCIATION	501,827.18 0.00	0.00 -500,000.00	0.00 0.00	75.89 -1,883.68	0.00 -19.39	0.00 0.00
912828QB9 UNITED STATES TREASURY	1,008,123.98 0.00	0.00 0.00	0.00 0.00	-4,105.36 7,266.48	0.00 -386.64	0.00 1,010,898.47
05531FAP8 BB&T CORP	502,841.44 0.00	0.00 0.00	0.00 0.00	-1,000.28 93.67	0.00 29.28	0.00 501,964.12
17275RAY8 CISCO SYSTEMS INC	752,209.83 0.00	0.00 0.00	0.00 0.00	0.00 129.05	0.00 -923.25	0.00 751,415.63
48121CYK6 JPMORGAN CHASE BANK NA	621,090.00 0.00	0.00 -603,000.00	0.00 0.00	0.00 -18,090.00	0.00 0.00	0.00 0.00
313385VA1 FEDERAL HOME LOAN BANKS	994,085.00 0.00	0.00 0.00	0.00 0.00	3,092.22 0.00	0.00 -652.22	0.00 996,525.00

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Roll Forward

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1,003,230.50 0.00	0.00 0.00	0.00 0.00	-256.23 -3,125.00	0.00 -1,154.77	0.00 998,694.50
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	501,392.67 0.00	0.00 0.00	0.00 0.00	-7.51 -1,525.00	0.00 -625.99	0.00 499,234.17
45950VKPO INTERNATIONAL FINANCE CORP	500,448.52 0.00	0.00 0.00	0.00 0.00	-86.09 75.63	0.00 69.59	0.00 500,507.65
857477AK9 STATE STREET CORP	351,440.60 0.00	0.00 0.00	0.00 0.00	12.11 -1,181.25	0.00 -212.66	0.00 350,058.80
857477AK9 STATE STREET CORP	50,205.80 0.00	0.00 0.00	0.00 0.00	10.53 -168.75	0.00 -39.18	0.00 50,008.40
857477AK9 STATE STREET CORP	200,823.20 0.00	0.00 0.00	0.00 0.00	6.92 -675.00	0.00 -121.52	0.00 200,033.60
19121AXP1 The Coca-Cola Company	499,631.34 0.00	0.00 -500,000.00	0.00 0.00	363.61 0.00	0.00 5.05	0.00 0.00
313385MX1 FEDERAL HOME LOAN BANKS	499,848.50 0.00	0.00 -500,000.00	0.00 0.00	176.17 0.00	0.00 -24.67	0.00 0.00
313385ZW9 FEDERAL HOME LOAN BANKS	989,653.00 0.00	0.00 0.00	0.00 0.00	3,194.44 0.00	0.00 -1,430.44	0.00 991,417.00
190335JC4 COAST CMNTY COLLEGE DIST CALIF	503,012.08 0.00	0.00 0.00	0.00 0.00	0.00 1,781.25	0.00 -310.00	0.00 504,483.33
2546R2YF7 The Walt Disney Company	249,624.33 0.00	0.00 -250,000.00	0.00 0.00	378.12 0.00	0.00 -2.45	0.00 0.00
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	746,338.00 0.00	0.00 0.00	0.00 0.00	521.86 2,100.00	0.00 -3,875.86	0.00 745,084.00
88602TYF4 Thunder Bay Funding, LLC	748,749.61 0.00	0.00 -750,000.00	0.00 0.00	1,209.37 0.00	0.00 41.02	0.00 0.00
03785EA20 Apple Inc.	598,104.75 0.00	0.00 0.00	0.00 0.00	1,916.67 0.00	0.00 -115.15	0.00 599,906.27
3134G34F4 FREDDIE MAC	1,000,250.17 0.00	0.00 0.00	0.00 0.00	486.89 2,625.00	0.00 -2,513.89	0.00 1,000,848.17
89237WAD9 TAOT 16C A3	398,241.87 0.00	0.00 0.00	0.00 0.00	187.24 0.00	0.00 -923.68	0.00 397,505.43
161571GY4 CHAIT 155 A	500,069.42 0.00	0.00 0.00	0.00 0.00	137.11 0.00	0.00 -444.11	0.00 499,762.42
17305EFU4 CCCIT 14A8 A8	706,642.83 0.00	0.00 0.00	0.00 0.00	-641.85 -3,027.50	0.00 -215.16	0.00 702,758.32
4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	503,046.97 0.00	0.00 0.00	0.00 0.00	-11.50 -1,562.50	0.00 -42.00	0.00 501,430.97
67983TXH4 Old Line Funding, LLC	999,386.00 0.00	0.00 -1,000,000.00	0.00 0.00	533.33 0.00	0.00 80.67	0.00 0.00
90290AAB3 USAOT 171 A2	224,977.60 0.00	0.00 0.00	0.00 0.00	0.71 48.13	0.00 -346.58	0.00 224,679.86

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Roll Forward

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	998,653.11 0.00	0.00 0.00	0.00 0.00	135.98 0.00	0.00 -2,935.98	0.00 995,853.11
235851AN2 DANAHER CORP	300,599.80 0.00	0.00 0.00	0.00 0.00	-102.00 1,237.50	0.00 -811.80	0.00 300,923.50
14041NFCO COMET 161 A	603,621.92 0.00	0.00 0.00	0.00 0.00	-546.60 96.81	0.00 215.34	0.00 603,387.47
912828T83 UNITED STATES TREASURY	996,341.59 0.00	0.00 0.00	0.00 0.00	1,439.27 -1,854.06	0.00 -2,884.27	0.00 993,042.53
06406HCL1 BANK OF NEW YORK MELLON CORP	478,833.25 0.00	0.00 0.00	0.00 0.00	-780.36 2,493.75	0.00 -939.14	0.00 479,607.50
40428HPJ5 HSBC USA INC (NEW)	505,009.21 0.00	0.00 0.00	0.00 0.00	-919.09 3,281.25	0.00 -1,522.91	0.00 505,848.46
90521APJ1 MUFU UNION BANK NA	706,121.21 0.00	0.00 0.00	0.00 0.00	-1,724.32 4,593.75	0.00 -1,763.08	0.00 707,227.56
4581XOCK2 INTER-AMERICAN DEVELOPMENT BANK	100,065.23 0.00	0.00 0.00	0.00 0.00	-4.91 366.67	0.00 -264.79	0.00 100,162.20
912828T42 UNITED STATES TREASURY	993,965.60 0.00	0.00 0.00	0.00 0.00	1,384.03 1,895.60	0.00 -2,438.03	0.00 994,807.21
65477XAD6 NALT 16B A3	0.00 399,468.75	0.00 0.00	0.00 0.00	95.44 266.67	0.00 -730.71	0.00 399,100.15
912828K5 UNITED STATES TREASURY	0.00 997,734.38	0.00 0.00	0.00 0.00	285.35 5,754.08	0.00 -5,558.73	0.00 998,215.08
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 497,440.00	0.00 0.00	0.00 0.00	365.71 1,128.47	0.00 -2,245.21	0.00 496,688.97
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	0.00 750,000.00	0.00 0.00	0.00 0.00	0.00 2,187.10	0.00 -3,412.50	0.00 748,774.60
67983UAC7 Old Line Funding, LLC	0.00 996,810.00	0.00 0.00	0.00 0.00	2,786.67 0.00	0.00 -195.95	0.00 999,400.72
05584PAB3 BMWLT 172 A2A	0.00 349,969.41	0.00 0.00	0.00 0.00	4.07 192.50	0.00 -707.36	0.00 349,458.62
45950VHE9 INTERNATIONAL FINANCE CORP	0.00 996,870.00	0.00 0.00	0.00 0.00	573.32 1,180.56	0.00 -3,433.32	0.00 995,190.56
46625HQU7 JPMORGAN CHASE & CO	0.00 699,958.00	0.00 0.00	0.00 0.00	5.57 3,561.25	0.00 -2,527.67	0.00 700,997.15
19121BAW9 The Coca-Cola Company	0.00 498,281.25	0.00 0.00	0.00 0.00	1,215.28 0.00	0.00 -154.75	0.00 499,341.78
14912L6Q9 CATERPILLAR FINANCIAL SERVICES CORP	0.00 501,178.00	0.00 0.00	0.00 0.00	-662.02 1,171.26	0.00 -184.48	0.00 501,502.76
097023BE4 BOEING CO	0.00 249,232.50	0.00 0.00	0.00 0.00	217.53 303.47	0.00 -133.53	0.00 249,619.97

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Roll Forward

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	0.00 500,065.00	0.00 0.00	0.00 0.00	-8.52 699.65	0.00 -501.48	0.00 500,254.65
88602UBF6 Thunder Bay Funding, LLC	0.00 747,297.50	0.00 0.00	0.00 0.00	1,380.63 0.00	0.00 -308.12	0.00 748,370.00
798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	0.00 750,000.00	0.00 0.00	0.00 0.00	0.00 395.42	0.00 75.00	0.00 750,470.42
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	0.00 750,000.00	0.00 0.00	0.00 0.00	0.00 125.69	0.00 -660.00	0.00 749,465.69
0258MODZ9 AMERICAN EXPRESS CREDIT CORP	0.00 699,944.00	0.00 0.00	0.00 0.00	2.27 2,041.67	0.00 -258.47	0.00 701,729.47
166764BA7 CHEVRON CORP	0.00 499,860.00	0.00 0.00	0.00 0.00	4.26 1,118.75	0.00 -651.26	0.00 500,331.75
58769DAB6 MBALT 17A A2A	300,139.32 0.00	0.00 0.00	-18,364.28 0.00	0.06 -12.49	0.00 -391.97	0.00 281,370.64
41284DAB8 HDMOT 16A A2	121,936.19 0.00	0.00 0.00	-104,449.95 0.00	0.73 -50.60	0.00 45.98	0.00 17,482.34
89237WAB3 TAOT 16C A2A	122,720.80 0.00	0.00 0.00	-70,435.70 0.00	1.27 -31.30	0.00 45.42	0.00 52,300.48
31680GAD8 FITAT 151 A3	0.00 622,069.40	0.00 0.00	-107,030.67 0.00	164.61 325.45	0.00 -542.08	0.00 514,986.71
65478VAB3 NAROT 16B A2A	270,739.38 0.00	0.00 0.00	-130,817.47 0.00	3.40 -61.05	0.00 120.62	0.00 139,984.88
05581RAD8 BMWLT 161 A3	370,850.52 0.00	0.00 0.00	-115,433.84 0.00	82.95 -47.26	0.00 -245.42	0.00 255,206.95
90327CAB6 USAOT 161 A2	93,518.51 0.00	0.00 0.00	-74,264.35 0.00	0.61 -35.32	0.00 33.97	0.00 19,253.42
055657AB6 BMWLT 171 A2	200,180.92 0.00	0.00 0.00	-27,441.60 0.00	4.45 -13.75	0.00 -246.11	0.00 172,483.91
---	44,401,279.62	-11,064,199.96	-1,080,571.71	7,026.01	-60.71	-1,422,862.43
---	22,122,438.25	-8,553,182.00	0.00	5,185.76	-51,145.08	44,363,907.76

* Weighted by: Ending Base Market Value + Accrued.

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Shock Analysis

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
0258M0DZ9 AMERICAN EXPRESS CREDIT CORP	CORP	699,687.80	1.88 1.93	0.82	702,570.17 705,451.86 710,792.71	696,804.75 693,921.01 688,151.49
03785EA20 Apple Inc.	CP	599,906.27	1.26 1.87	0.01	599,930.26 599,954.26 599,996.11	599,882.27 599,858.28 599,810.28
05531FAP8 BB&T CORP	CORP	501,386.00	1.68 1.87	0.21	501,909.96 502,433.95 503,343.65	500,862.06 500,338.15 499,290.41
055657AB6 BMWLT 171 A2	ABS	172,397.44	1.66 1.85	0.45	172,786.21 173,175.00 173,837.54	172,008.70 171,619.97 170,842.59
05581RAD8 BMWLT 161 A3	ABS	255,102.36	1.44 1.82	0.28	255,454.41 255,806.47 256,384.58	254,750.33 254,398.31 253,694.30
05584PAB3 BMWLT 172 A2A	ABS	349,266.12	1.82 2.00	1.07	351,129.53 352,993.10 356,720.72	347,402.86 345,539.76 341,814.04
06050TLY6 BANK OF AMERICA NA	CORP	200,009.60	1.49 1.62	0.24	200,249.62 200,489.64 200,788.73	199,769.59 199,529.60 199,049.63
06406HCL1 BANK OF NEW YORK MELLON CORP	CORP	475,451.25	1.44 1.91	0.58	476,825.34 478,199.50 480,703.41	474,077.23 472,703.28 469,955.60
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	CORP	750,023.25	1.69 1.57	0.04	750,158.25 750,293.26 750,447.43	749,888.25 749,753.24 749,483.23
097023BE4 BOEING CO	CORP	249,316.50	1.55 1.68	0.38	249,783.98 250,251.47 250,883.56	248,849.04 248,381.60 247,446.78
13063DAA6 CALIFORNIA ST	MUNI	499,595.00	1.25 1.56	0.26	500,232.00 500,869.02 501,588.88	498,958.03 498,321.08 497,047.27
14041NFC0 COMET 161 A	ABS	602,841.48	1.58 1.65	0.08	603,091.66 603,341.84 603,667.57	602,591.30 602,341.12 601,840.76
14912L6Q9 CATERPILLAR FINANCIAL SERVICES CORP	CORP	500,331.50	1.49 1.72	0.15	500,704.25 501,077.02 501,616.06	499,958.76 499,586.03 498,840.61
161571GY4 CHAIT 155 A	ABS	499,460.20	1.47 1.73	0.29	500,186.93 500,913.68 501,980.60	498,733.50 498,006.82 496,553.54
166764BA7 CHEVRON CORP	CORP	499,213.00	1.82 1.97	0.87	501,379.66 503,546.47 507,750.51	497,046.49 494,880.13 490,547.86
17275RAY8 CISCO SYSTEMS INC	CORP	750,743.25	1.92 1.87	0.21	751,520.29 752,297.36 753,649.56	749,966.25 749,189.29 747,635.47

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Shock Analysis

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
17305EFU4 CCCIT 14A8 A8	ABS	699,999.93	1.37 1.73	0.28	700,962.45 701,925.00 703,324.61	699,037.45 698,075.00 696,150.21
17325FAB4 CITIBANK NA	CORP	750,648.00	1.99 2.38	0.24	751,533.78 752,419.60 754,191.36	749,762.25 748,876.55 747,105.24
190335JC4 COAST CMNTY COLLEGE DIST CALIF	MUNI	499,100.00	1.42 1.73	0.58	500,549.92 501,999.92 504,102.55	497,650.15 496,200.38 493,301.06
19121BAW9 The Coca-Cola Company	CP	499,341.78	1.26 1.53	0.09	499,556.50 499,771.24 499,998.87	499,127.07 498,912.37 498,483.01
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	CORP	674,497.80	1.67 1.92	0.33	675,593.88 676,690.02 678,713.62	673,401.77 672,305.78 670,113.97
235851AN2 DANAHER CORP	CORP	299,466.00	1.51 1.89	0.70	300,514.16 301,562.38 303,422.07	298,417.90 297,369.86 295,273.96
30231GAS1 EXXON MOBIL CORP	CORP	560,337.12	2.06 1.71	0.16	560,791.00 561,244.89 561,887.63	559,883.25 559,429.40 558,521.74
3130A4GJ5 FEDERAL HOME LOAN BANKS	AGCY BOND	499,466.50	1.16 1.46	0.32	500,265.67 501,064.87 501,792.17	498,667.37 497,868.28 496,270.21
3130A8SE4 FEDERAL HOME LOAN BANKS	AGCY BOND	999,830.00	0.81 1.05	0.06	1,000,104.95 1,000,379.91 1,000,409.05	999,555.05 999,280.09 998,730.19
313313TD0 FEDERAL FARM CREDIT BANKS	AGCY DISC	998,350.00	1.06 1.27	0.13	998,998.94 999,647.90 999,993.16	997,701.08 997,052.19 995,754.49
31331J7G2 FEDERAL FARM CREDIT BANKS	AGCY BOND	500,292.00	0.93 1.51	0.04	500,382.05 500,472.11 500,563.96	500,201.95 500,111.89 499,931.79
313385RG3 FEDERAL HOME LOAN BANKS	AGCY DISC	500,000.00	0.90 0.00	0.01	500,000.00 500,000.00 500,000.00	499,980.00 499,960.00 499,920.00
313385VA1 FEDERAL HOME LOAN BANKS	AGCY DISC	996,525.00	1.22 1.34	0.26	997,805.56 999,086.17 999,946.77	995,244.49 993,964.03 991,403.26
313385ZW9 FEDERAL HOME LOAN BANKS	AGCY DISC	991,417.00	1.26 1.48	0.57	994,257.48 997,098.12 999,847.99	988,576.66 985,736.48 980,056.55
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	499,132.50	1.21 1.58	0.48	500,342.93 501,553.42 502,950.40	497,922.13 496,711.83 494,291.41
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	742,074.00	1.40 2.06	1.13	746,251.99 750,430.20 758,787.29	737,896.23 733,718.69 725,364.27

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Shock Analysis

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	995,492.00	1.36 1.77	0.97	1,000,300.40 1,005,109.15 1,012,486.45	990,683.95 985,876.24 976,261.88
3134G34F4 FREDDIE MAC	AGCY BOND	996,444.00	1.24 1.66	0.58	999,328.78 1,002,213.71 1,006,033.59	993,559.37 990,674.89 984,906.37
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	998,382.00	1.15 1.59	0.48	1,000,763.20 1,003,144.53 1,005,949.90	996,000.92 993,619.97 988,858.43
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	1,998,984.00	0.99 1.36	0.16	2,000,583.21 2,002,182.47 2,003,337.17	1,997,384.84 1,995,785.73 1,992,587.65
3137EADP1 FREDDIE MAC	AGCY BOND	999,135.00	0.93 1.33	0.19	1,000,074.20 1,001,013.42 1,001,635.20	998,195.83 997,256.68 995,378.45
31680GAD8 FITAT 151 A3	ABS	514,661.27	1.61 1.89	0.42	515,734.36 516,807.51 518,724.28	513,588.22 512,515.23 510,369.40
40428HPJ5 HSBC USA INC (NEW)	CORP	502,312.00	1.88 1.99	0.72	504,127.91 505,943.94 509,529.11	500,496.20 498,680.51 495,049.47
41284DAB8 HDMOT 16A A2	ABS	17,473.88	1.09 1.76	0.04	17,477.72 17,481.56 17,487.38	17,470.03 17,466.19 17,458.50
43814TAB8 HAROT 171 A2	ABS	504,761.44	1.43 1.85	0.32	505,558.98 506,356.56 507,715.72	503,963.93 503,166.47 501,571.65
4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	499,428.50	1.26 1.41	0.21	499,952.91 500,477.35 500,911.60	498,904.11 498,379.75 497,331.10
4581X0CK2 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	99,762.20	1.48 1.82	0.73	100,125.84 100,489.51 101,088.88	99,398.58 99,034.98 98,307.85
4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	999,980.00	1.21 1.29	0.05	1,000,215.00 1,000,449.99 1,000,585.82	999,745.00 999,510.01 999,040.02
459058DNO INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	499,521.50	1.24 1.71	0.28	500,215.85 500,910.22 501,900.44	498,827.18 498,132.88 496,744.36
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	495,560.50	1.59 1.93	1.30	498,789.22 502,018.22 508,031.39	492,332.07 489,103.92 482,648.47
45950VHE9 INTERNATIONAL FINANCE CORP	SOVEREIGN GOV	994,010.00	1.54 1.92	0.90	998,478.24 1,002,946.80 1,011,134.04	989,542.09 985,074.50 976,140.28
45950VKPO INTERNATIONAL FINANCE CORP	SOVEREIGN GOV	499,987.00	1.36 1.60	0.02	500,047.00 500,107.00 500,179.35	499,927.00 499,867.00 499,747.01

The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences between this investment report and your custody statement.

Shock Analysis

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
46625HQU7 JPMORGAN CHASE & CO	CORP	697,435.90	1.85 2.15	1.19	701,592.56 705,749.09 714,061.80	693,279.12 689,122.22 680,808.05
47788NAB4 JDOT 16B A2	ABS	78,760.95	1.10 1.76	0.09	78,797.18 78,833.42 78,888.86	78,724.72 78,688.50 78,616.05
58768MAB7 MBALT 16B A2	ABS	157,475.91	1.16 1.77	0.14	157,588.51 157,701.11 157,875.65	157,363.32 157,250.73 157,025.56
58769DAB6 MBALT 17A A2A	ABS	281,179.13	1.53 1.93	0.41	281,758.38 282,337.65 283,412.85	280,599.92 280,020.73 278,862.44
65477XAD6 NALT 16B A3	ABS	398,833.48	1.67 2.00	0.59	400,008.08 401,182.75 403,529.95	397,658.95 396,484.49 394,135.78
65478VAB3 NAROT 16B A2A	ABS	139,919.56	1.06 1.35	0.13	140,013.31 140,107.06 140,172.87	139,825.81 139,732.07 139,544.60
67983UAC7 Old Line Funding, LLC	CP	999,400.72	1.32 1.66	0.04	999,580.61 999,760.50 999,997.96	999,220.83 999,040.94 998,681.15
69353REJ3 PNC BANK NA	CORP	699,780.20	1.33 1.70	0.15	700,301.54 700,822.91 701,553.89	699,258.87 698,737.56 697,694.99
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	MUNI	749,340.00	2.01 2.06	1.47	754,847.92 760,356.38 771,374.94	743,832.62 738,325.79 727,313.75
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	MUNI	746,587.50	1.72 2.07	1.31	751,477.87 756,368.69 766,151.68	741,697.58 736,808.10 727,030.49
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	MUNI	499,555.00	1.61 1.77	0.58	501,016.24 502,477.55 504,731.03	498,093.84 496,632.75 493,710.81
798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	MUNI	750,075.00	1.90 1.88	0.59	752,272.78 754,470.66 758,317.24	747,877.34 745,679.79 741,285.02
808513AK1 CHARLES SCHWAB CORP	CORP	499,656.00	1.34 1.79	0.20	500,143.17 500,630.35 501,401.10	499,168.84 498,681.70 497,707.44
857477AK9 STATE STREET CORP	CORP	599,065.80	1.37 1.76	0.38	600,189.07 601,312.39 603,024.41	597,942.57 596,819.39 594,573.17
88602UBF6 Thunder Bay Funding, LLC	CP	748,370.00	1.42 1.70	0.13	748,845.23 749,320.47 749,989.64	747,894.80 747,419.61 746,469.29
89231LAB3 TAOT 16D A2A	ABS	111,245.52	1.07 1.73	0.23	111,372.34 111,499.17 111,684.85	111,118.70 110,991.89 110,738.28

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Shock Analysis

Base Currency: USD

01 October 2017 to 31 December 2017

WC-Contra Costa County

Account: XXX235

Primary Benchmark: ICE BofAML US 6-Month Treasury Bill Index

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Security Type	Base Market Value	Book Yield, Yield	Duration	-50 Basis Point Shock, -100 Basis Point Shock, -200 Basis Point Shock	50 Basis Point Shock, 100 Basis Point Shock, 200 Basis Point Shock
89237WAB3 TAOT 16C A2A	ABS	52,277.23	1.01 1.79	0.08	52,299.19 52,321.15 52,355.67	52,255.27 52,233.32 52,189.41
89237WAD9 TAOT 16C A3	ABS	397,302.76	1.56 1.98	0.81	398,901.96 400,501.29 403,636.30	395,703.68 394,104.71 390,907.14
90290AAB3 USAOT 171 A2	ABS	224,525.86	1.55 1.87	0.65	225,249.98 225,974.14 227,235.74	223,801.78 223,077.76 221,629.83
90327CAB6 USAOT 161 A2	ABS	19,244.27	1.07 1.70	0.04	19,248.50 19,252.73 19,258.62	19,240.03 19,235.80 19,227.33
90521APJ1 MUFU UNION BANK NA	CORP	702,378.60	1.64 1.93	0.51	704,182.22 705,982.86 709,313.34	700,571.99 698,762.40 695,134.27
9128282K5 UNITED STATES TREASURY	US GOV	992,461.00	1.50 1.86	1.55	1,000,172.82 1,007,885.43 1,021,122.13	984,749.97 977,039.74 961,621.66
912828QB9 UNITED STATES TREASURY	US GOV	1,003,553.00	1.23 1.45	0.25	1,004,827.54 1,006,102.12 1,007,259.49	1,002,278.51 1,001,004.08 998,455.35
912828T42 UNITED STATES TREASURY	US GOV	992,891.00	1.31 1.70	0.75	996,599.56 1,000,308.34 1,005,530.69	989,182.66 985,474.55 978,059.00
912828T83 UNITED STATES TREASURY	US GOV	991,758.00	1.33 1.75	0.83	995,873.93 999,990.14 1,006,132.02	987,642.34 983,526.95 975,297.00
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	789,656.59	1.14 1.14	0.00	789,656.61 789,656.67 789,656.69	789,656.61 789,656.67 789,656.91
CCYUSD Receivable	CASH	1,055.73	0.00 0.00	0.00	1,055.73 1,055.73 1,055.73	1,055.73 1,055.73 1,055.73
CCYUSD Cash	CASH	0.68	0.00 0.00	0.00	0.68 0.68 0.68	0.68 0.68 0.68
---	---	44,254,889.32	1.40 1.67	0.45	44,355,470.11 44,456,053.02 44,619,539.26	44,154,290.65 44,053,694.09 43,852,507.33

* Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

*The shock analysis includes a yield floor of 0.

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 Phone: 833-CALTRUST (225-8787)

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Investment Account Summary

12/01/2017 through 12/31/2017

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Dec 31 (\$)	Value on Dec 31 (\$)	Average Cost Amount (\$)	Cumulative Unrealized Gain/(Loss) (\$)
CONTRA COSTA COUNTY	20100000410					
CalTRUST Short Term Fund	20100000410	14,534,497.019	10.01	145,490,315.16	145,641,359.00	(151,043.84)
Portfolios Total value as of 12/31/2017				145,490,315.16		

DETAIL OF TRANSACTION ACTIVITY

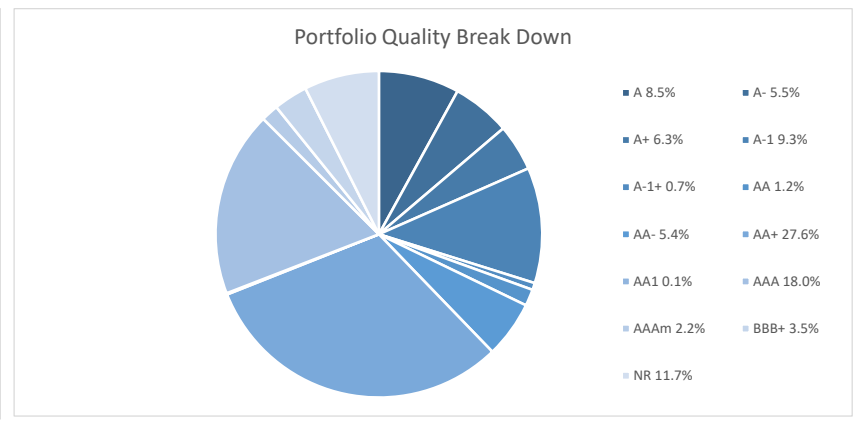
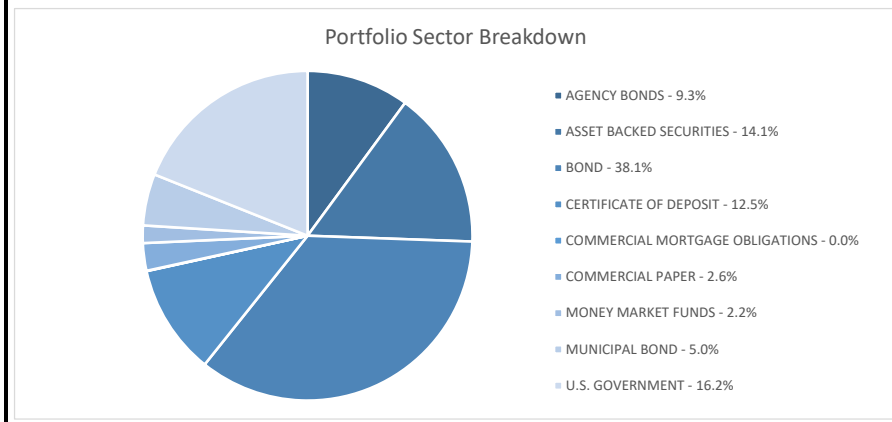
Activity Description	Activity Date	Amount (\$)	Amount in Shares	Balance in Shares	Price per Share (\$)	Balance (\$)	Average Cost Amt (\$)	Realized Gain/(Loss) (\$)
CalTRUST Short Term Fund		CONTRA COSTA COUNTY						
		Account Number: 201 00000410						
Beginning Balance	12/01/2017			14,534,497.019	10.01	145,490,315.16		
Accrual Income Div Cash	12/29/2017	153,210.91	0.000	14,534,497.019	10.01	145,490,315.16	0.00	0.00
Closing Balance as of	Dec 31			14,534,497.019	10.01	145,490,315.16		

Please note that this information should not be construed as tax advice and it is recommended that you consult with a tax professional regarding your account.



	CalTRUST Short Term	LAIF		CalTRUST Short Term Total Return	CalTRUST Short Term Yield	LAIF Yield
Market Value	\$1,516,471,796.00	N/A	One Month	0.11%	0.11%	0.10%
NAV per Share	\$10.01	N/A	Three Month	0.22%	0.32%	0.30%
Yield	1.43%	1.28%	Six Month	0.55%	0.62%	0.57%
Period Total Return	0.11%	0.10%	One Year*	1.01%	1.13%	0.99%
Effective Duration	0.36 yrs	N/A	Two Year*	0.94%	0.94%	0.79%
Average Maturity	0.69 yrs	0.52 yrs	Three Year*	0.76%	0.79%	0.63%
			Five Year*	0.59%	0.62%	0.48%
			Ten Year*	0.89%	0.85%	0.81%
			Since Inception*	1.70%	1.69%	1.61%

*Annualized





Account Number: 2010000410
 Account Name: CONTRA COSTA COUNTY

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Account

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Transactions

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 As Of Date :

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Holdings

CUSIP	Description	Fitch Rating 12/31/2017	Moody's Rating 12/31/2017	Mat. Date	Years	Shares	Price	Value
02582JGN4	AMXCA 2014-1 A	AAA	NR	12/15/2021	0.0	5,395,000.00	100.3699	\$5,414,958.26
0258M0EE5	AMERICAN EXPRESS CREDIT	A	A2	03/03/2020	2.1	2,541,000.00	99.6973	\$2,533,308.16
0258M0EJ4	AXP 0 05/03/19	A	A2	05/03/2019	0.1	4,000,000.00	100.1933	\$4,007,730.68
02665WBS9	AMERICAN HONDA FINANCE		A2	07/20/2020	0.1	6,000,000.00	100.2154	\$6,012,926.40
03065HAB4	AMCAR 2017-3 A2A		Aaa	12/18/2020	3.0	5,000,000.00	99.8609	\$4,993,044.00
03065TAD4	AMCAR 2016-4 A3	AAA		07/08/2021	3.5	10,970,000.00	99.3485	\$10,898,526.06
037833CL2	APPLE INC		Aa1	02/07/2020	0.1	3,437,000.00	100.1942	\$3,443,675.48
05522RCT3	BACCT 2015-A1 A	AAA	Aaa	06/15/2020	0.0	10,000,000.00	100.0153	\$10,001,526.00
05522RCU0	BACCT 2015-A2 A	AAA	NR	09/15/2020	2.7	10,000,000.00	99.8920	\$9,989,204.00
05531FAN3	BBT 2.05 06/19/18	A+	A2	06/19/2018	0.4	3,255,000.00	100.0519	\$3,256,688.34
05531FAT0	BB&T CORPORATION	A+	A2	01/15/2020	0.0	2,459,000.00	100.9006	\$2,481,145.14
055657AB6	BMWLT 2017-1 A2	AAA	Aaa	07/22/2019	1.6	4,810,065.51	99.9067	\$4,805,578.68
05574LXH6	BNP PARIBAS	A+	Aa3	03/17/2019	1.2	3,000,000.00	100.4994	\$3,014,982.12
05578BAB2	BPCEGP 2 1/2 12/10/18	A	A2	12/10/2018	0.9	3,360,000.00	100.2811	\$3,369,446.10
05581QAD0	BMWLT 2015-2 A3	AAA	Aaa	09/20/2018	0.7	465,565.06	99.9808	\$465,475.67
05582WD27	BNP PARIBAS CD 1.61%		NR	08/17/2018	0.6	13,500,000.00	99.8263	\$13,476,556.04
06050TME9	BAC 2.05 12/07/18	A+	Aa3	12/07/2018	0.9	10,380,000.00	99.9714	\$10,377,030.18
06051GGN3	BANK OF AMERICA CORP	A	A3	07/21/2021	0.1	12,500,000.00	100.4752	\$12,559,401.25
06367TYM6	BMO FLOAT 06/15/20	AA-	A1	06/15/2020	0.2	4,000,000.00	100.2519	\$4,010,077.88
06371EEC7	BANK OF MONT CHIC BRANCH		NR	07/06/2018	0.5	9,600,000.00	100.0000	\$9,600,000.00
06371EXA0	BANK OF MONTREAL CHICAGO		A1	09/06/2018	0.7	15,000,000.00	99.9531	\$14,992,969.65
06406HCL1	BK 2.1 08/01/18	AA-	A1	08/01/2018	0.5	3,570,000.00	100.0950	\$3,573,393.14
06406HCM9	BANK OF NY MELLO	AA-	A1	08/01/2018	0.1	2,783,000.00	100.2350	\$2,789,540.19
06406HDC0	BANK OF NY MELLO	AA-	A1	05/22/2018	0.2	5,000,000.00	100.0998	\$5,004,988.65
06417GB72	BANK OF NOVA SCOTIA HOUS		A1	09/06/2018	0.7	14,000,000.00	99.9524	\$13,993,339.36
06417GXG8	BANK NOVA SCOTIA HOUSTON		NR	08/08/2018	0.6	13,000,000.00	99.8051	\$12,974,660.40
06538CD65	Bank of Tokyo Mitsubishi		NR	04/06/2018	0.3	10,000,000.00	99.6121	\$9,961,208.21

CUSIP	Description	Fitch Rating 12/31/2017	Moody's Rating 12/31/2017	Mat. Date	Years	Shares	Price	Value
06539RJG3	BANK TOKYO-MITSUBISHI			10/12/2018	0.8	3,000,000.00	99.8101	\$2,994,303.06
06744CFV8	BACR FLOAT 08/07/20	A	A1	08/07/2020	0.1	5,000,000.00	100.4542	\$5,022,710.30
06744CFY2	BACR FLOAT 08/07/19	A	A1	08/07/2019	0.1	4,304,000.00	100.3350	\$4,318,419.73
07330NAD7	BBT 2.3 10/15/18	A+	A1	10/15/2018	0.7	3,105,000.00	100.1849	\$3,110,742.60
07330NAM7	BBT 0 05/01/19	A+	A1	05/01/2019	0.1	8,000,000.00	100.4310	\$8,034,478.00
07330NAP0	BBT FLOAT 01/15/2020	A+	A1	01/15/2020	0.0	2,000,000.00	100.4131	\$2,008,262.66
084664CF6	BRK 0 03/07/18	A+	Aa2	03/07/2018	0.2	8,000,000.00	100.0626	\$8,005,006.32
084664CL3	BRK 0 08/15/19	A+	Aa2	08/15/2019	0.1	5,320,000.00	100.3893	\$5,340,711.77
09248U700	BLACKROCK LIQ FDS FEDFUND		NR	0	0.0	33,966,135.62	100.0000	\$33,966,135.62
130179KN3	CHAPMAN UNIVERSITY		A2	04/01/2019	1.2	2,000,000.00	99.7210	\$1,994,420.00
13063DAA6	CALIFORNIA ST-A- TXBL	AA-	Aa3	04/01/2018	0.2	6,250,000.00	99.9190	\$6,244,937.50
13606BQY5	CM FLOAT 07/30/18		NA	07/30/2018	0.1	15,000,000.00	99.9710	\$14,995,650.00
14041NEU1	COMET 2015-A1 A1	AAA	NR	01/15/2021	3.0	16,510,000.00	99.9424	\$16,500,493.54
14314RAH5	CARMX 2017-4 A2A	AAA		04/15/2021	3.3	7,100,000.00	99.7941	\$7,085,383.23
161571FU3	CHAIT 2013-A1 A1	AAA	NR	02/18/2020	2.1	4,036,000.00	99.9437	\$4,033,727.33
161571GY4	CHAIT 2015-A5 A5	AAA	NR	04/15/2020	2.3	7,300,000.00	99.8920	\$7,292,118.92
161571HJ6	CHAIT 2017-A1 A	AAA	NR	01/18/2022	0.0	6,000,000.00	100.3559	\$6,021,355.80
17275RAY8	CSCO 0 06/15/18		A1	06/15/2018	0.2	4,500,000.00	100.0991	\$4,504,460.76
17275RBK7	CISCO SYSTEMS INC		A1	09/20/2019	0.2	1,940,000.00	100.5903	\$1,951,451.47
172967KF7	C 0 12/07/18	A	Baa1	12/07/2018	0.2	3,000,000.00	100.4335	\$3,013,005.60
172967KT7	CITIGROUP INC	A	Baa1	06/07/2019	0.2	2,000,000.00	100.7880	\$2,015,760.00
17305EFU4	CCCIT 2014-A8 A8	NR	Aaa	04/09/2020	2.3	7,228,000.00	100.0000	\$7,227,999.28
17325FAB4	C 0 03/20/19	A+	A1	03/20/2019	0.2	10,250,000.00	100.0864	\$10,258,860.72
17325FAK4	C FLOAT 10/20/20	A+	A1	10/20/2020	0.1	7,500,000.00	100.2277	\$7,517,079.00
190335JC4	COAST CMNTY CLG-E		Aa1	08/01/2018	0.6	2,000,000.00	99.8200	\$1,996,400.00
19121BBG3	COCA-COLA COMPANY			02/16/2018	0.1	6,500,000.00	99.8352	\$6,489,285.83
196558RV4	COLORADO RIVER MUNICIPAL		Aa3	01/01/2018	0.0	2,000,000.00	100.0000	\$2,000,000.00
20030NAW1	COMCAST CORP 5/15/2018	A-	A3	05/15/2018	0.4	14,055,000.00	101.4189	\$14,254,427.80
22546QAN7	CREDIT SUISSE NEW YORK	A	A1	05/28/2019	1.4	7,500,000.00	100.0968	\$7,507,257.15
22546QAW7	CS 0 04/27/18	A	A1	04/27/2018	0.1	5,500,000.00	100.1467	\$5,508,069.93
22549LBK0	CREDIT SUISSE CD		NR	08/16/2018	0.6	13,500,000.00	99.8328	\$13,477,425.17
263534CM9	DD 0 05/01/20	A	A3	05/01/2020	0.1	5,800,000.00	100.6281	\$5,836,428.35
29270CYM1	ENERGY N W WA ELEC REVENU	AA	Aa1	07/01/2019	1.5	10,000,000.00	100.0550	\$10,005,500.00
30231GAS1	XOM 0 02/28/18		Aaa	02/28/2018	0.2	6,160,000.00	100.0602	\$6,163,710.23
3130A7LX1	FHLB 1 04/06/18		Aaa	04/06/2018	0.3	8,100,000.00	99.8917	\$8,091,227.70
3130A8DW0	FHLB 1.15 06/22/18		Aaa	06/22/2018	0.2	6,200,000.00	99.7419	\$6,183,997.80
3130AAM88	FHLB 1 5/8 01/18/19		Aaa	01/18/2019	0.0	20,000,000.00	99.7035	\$19,940,700.00
313378A43	FHLB 1 3/8 03/09/18		Aaa	03/09/2018	0.2	7,830,000.00	100.0072	\$7,830,563.76
3133EFM61	FFCB 0 09/17/18	AAA	Aaa	09/17/2018	0.0	10,000,000.00	100.2246	\$10,022,461.60
3133EFY66	FFCB 0 08/08/18	AAA	Aaa	08/08/2018	0.0	10,000,000.00	100.1856	\$10,018,558.70
3134G44Z8	FHLMC 1 05/25/18	AAA	Aaa	05/25/2018	0.2	10,000,000.00	99.7793	\$9,977,930.00
3134G8L98	FHLMC 1.05 02/26/18	AAA	Aaa	02/26/2018	0.2	10,000,000.00	99.9531	\$9,995,310.00
3134G8UD9		AAA	Aaa	04/11/2018	0.3	10,000,000.00	99.8901	\$9,989,010.00

CUSIP	Description	Fitch Rating 12/31/2017	Moody's 12/31/2017	Mat. Date	Years	Shares	Price	Value
	FHLMC 1.05 04/11/18							
3134G9X51	FHLMC 1 07/27/18	AAA	Aaa	07/27/2018	0.1	15,000,000.00	99.6603	\$14,949,045.00
3134GAGF5	FHLMC 1.1 09/13/18	AAA	Aaa	09/13/2018	0.2	3,000,000.00	99.5418	\$2,986,254.00
3134GAMA9	FHLMC 1 09/21/18	AAA	Aaa	09/21/2018	0.7	10,000,000.00	99.4688	\$9,946,880.00
3136G1HM4	FNMA 1 1/4 09/25/18	AAA	Aaa	09/25/2018	0.2	6,900,000.00	99.6324	\$6,874,635.60
3137EADN6	FHLMC 0 3/4 01/12/18	AAA	Aaa	01/12/2018	0.0	14,500,000.00	99.9836	\$14,497,622.00
31394JTT4	FHR 2677 LE		NR	09/15/2018	0.7	437,760.07	100.5965	\$440,371.13
36962GX66	GENERAL ELECTRIC CO	A+	A2	08/07/2018	0.3	2,023,000.00	100.1005	\$2,025,032.73
375558BQ5	GILD FLOAT 09/20/19		A3	09/20/2019	0.2	10,000,000.00	100.1260	\$10,012,600.00
38141GFM1	GS 6.15 04/01/18	A	A3	04/01/2018	0.2	1,000,000.00	101.0524	\$1,010,524.45
38141GVV3	GOLDMAN SACHS GP	A	A3	04/25/2019	0.1	11,293,000.00	100.8176	\$11,385,328.07
40428HPH9	HSBC 1 5/8 01/16/18	AA-	A2	01/16/2018	0.0	7,000,000.00	99.9926	\$6,999,482.00
40428HPQ9	HSBC 1.7 03/05/18	AA-	A2	03/05/2018	0.2	6,500,000.00	99.9696	\$6,498,024.52
40428HPW6	HSBC 0 08/07/18	AA-	A2	08/07/2018	0.1	2,000,000.00	100.3235	\$2,006,470.54
40434CAC9	HSBC 2 1/4 06/23/19	AA-	A2	06/23/2019	1.5	2,500,000.00	99.9945	\$2,499,862.38
41284DAB8	HDMOT 2016-A A2		Aaa	06/15/2019	1.5	213,243.73	99.9707	\$213,181.29
438124AB5	HAROT 2016-3 A2		Aaa	10/18/2018	0.8	452,962.42	99.9626	\$452,792.97
43813NAC0	HAROT 2015-2 A3	AAA		02/21/2019	1.1	1,104,068.47	99.8640	\$1,102,566.83
43814QAB4	HAROT 2016-2 A2	AAA	Aaa	09/17/2018	0.7	0.00	0.0000	\$0.00
43814RAB2	HAROT 2016-4 A2	AAA		04/18/2019	1.3	2,935,550.92	99.8111	\$2,930,005.96
43814TAB8	HAROT 2017-1 A2	AAA	Aaa	07/22/2019	1.6	3,234,852.87	99.8646	\$3,230,473.20
44890WAD2	HART 2015-A A4	AAA		07/15/2020	2.5	5,380,000.00	99.7265	\$5,365,287.85
4546247D3	INDIANA BOND BANK			07/15/2018	0.5	9,500,000.00	100.0080	\$9,500,760.00
4581X0BZ0	IADB 0 7/8 03/15/18	AAA	Aaa	03/15/2018	0.2	19,080,000.00	99.8857	\$19,058,191.56
459058DN0	IBRD 1 3/8 04/10/18	AAA	Aaa	04/10/2018	0.3	3,735,000.00	99.9043	\$3,731,425.61
459058FE8	IBRD 0 7/8 07/19/18	AAA	Aaa	07/19/2018	0.5	13,695,000.00	99.5066	\$13,627,428.87
45950VFH4	IFC 0 02/02/18		Aaa	02/02/2018	0.0	4,000,000.00	99.9978	\$3,999,912.80
45950VHC3	IFC 0 01/09/19		Aaa	01/09/2019	0.0	10,000,000.00	100.0472	\$10,004,718.90
45950VKP0	IFC 0 03/06/18		Aaa	03/06/2018	0.0	10,000,000.00	99.9974	\$9,999,741.50
46623EKD0	JPMORGAN CHASE & CO	A+	A3	03/01/2018	0.1	5,000,000.00	99.9904	\$4,999,518.25
46625HGY0	JPM 6 01/15/18	A+	A3	01/15/2018	0.0	2,000,000.00	100.1391	\$2,002,781.78
46625HHL7	JPMORGAN CHASE & CO	A+	A3	04/23/2019	1.3	18,000,000.00	105.2797	\$18,950,344.02
46625HQV5	JPMORGAN CHASE & CO	A+	A3	03/22/2019	0.2	5,000,000.00	100.7457	\$5,037,286.05
46640QEF4	JPMORGAN SECURITIES LLC		NR	05/15/2018	0.4	13,000,000.00	99.4203	\$12,924,643.82
47787XAB3	JDOT 2017-A A2	AAA	Aaa	10/15/2019	1.8	6,450,044.44	99.8690	\$6,441,591.65
47788BAB0	JOHN DEERE OWNER TRUST	AAA	Aaa	04/15/2020	2.3	5,500,000.00	99.7517	\$5,486,343.50
47788NAB4	JDOT 2016-B A2	AAA	Aaa	02/15/2019	1.1	840,636.41	99.9382	\$840,116.81
548661DK0	LOWE'S COS INC		A3	04/15/2019	0.0	10,000,000.00	100.1313	\$10,013,129.50
55279HAG5	MTB 2 1/4 07/25/19	A	A3	07/25/2019	1.5	550,000.00	100.0962	\$550,529.12
585055BQ8	MDT 1 1/2 03/15/18		A3	03/15/2018	0.2	15,500,000.00	99.9280	\$15,488,840.00
58768FAD8	MBALT 2016-A A3	AAA	Aaa	03/15/2019	1.2	3,513,617.62	99.9517	\$3,511,921.25
58769BAF1	MBART 2016-1 A2A	AAA		03/15/2019	1.2	1,331,916.49	99.9276	\$1,330,952.72
58772PAD0	MBART 2015-1 A3			12/16/2019	2.0	6,207,422.12	99.7751	\$6,193,463.49
59333P2A5	MIAMI-DADE AVIATION REV	A		10/01/2018	0.8	2,280,000.00	99.6620	\$2,272,293.60

CUSIP	Description	Fitch Rating 12/31/2017	Moody's Rating 12/31/2017	Mat. Date	Years	Shares	Price	Value
5946106N2	MICHIGAN ST		Aa1	11/01/2018	0.8	2,925,000.00	101.6230	\$2,972,472.75
60683BDD2	MUFG FLOAT 06/21/18		NA	06/21/2018	0.1	14,000,000.00	99.9857	\$13,997,998.00
60700AFE9	MIZUHO BANK CD 1.55% 18		NR	08/23/2018	0.6	9,000,000.00	99.8126	\$8,983,134.63
61746BDY9	MORGAN STANLEY	A	A3	02/01/2019	0.1	3,500,000.00	101.1325	\$3,539,636.10
61746BEH5	MS 0 02/14/20	A	A3	02/14/2020	0.1	20,000,000.00	100.3986	\$20,079,715.80
625517JL2	MULTNOMAH CNTY OR SCH DST		Aa1	06/15/2018	0.5	10,000,000.00	99.9360	\$9,993,600.00
63873NKL4	NATIXIS N Y BRH CD		NR	08/23/2018	0.6	13,000,000.00	99.8750	\$12,983,753.64
641423BS6	BRKHEC 6 1/2 05/15/18	A-	A2	05/15/2018	0.4	3,380,000.00	101.7170	\$3,438,034.53
641423BW7	BRKHEC 6 1/2 08/01/18	A-	A2	08/01/2018	0.6	2,879,000.00	102.5748	\$2,953,129.30
64971Q7C1	NEW YORK CITY NY TRANSITI	AAA	Aa1	11/01/2018	0.8	1,875,000.00	100.0290	\$1,875,543.75
65474VAM3	NMOTR 2017-A A	AAA	Aaa	04/15/2021	0.0	4,370,000.00	100.1275	\$4,375,572.62
65474VAN1	NMOTR 2017-B A	AAA	Aaa	04/18/2022	0.0	10,260,000.00	100.5038	\$10,311,688.85
65477UAC4	NAROT 2015-A A3	AAA	Aaa	10/15/2019	1.8	769,472.43	99.8040	\$767,963.88
65477WAC0	NAROT 2014-B A3	AAA	Aaa	05/15/2019	1.4	441,702.93	99.9538	\$441,498.86
65477XAB0	NALT 2016-B A2A	AAA	Aaa	12/17/2018	1.0	3,022,767.09	99.8798	\$3,019,133.72
65477XAD6	NALT 2016-B A3	AAA	Aaa	07/15/2019	1.5	3,000,000.00	99.7084	\$2,991,251.10
65478GAB6	NAROT 2017-B A2A	AAA	Aaa	05/15/2020	2.4	16,220,000.00	99.7091	\$16,172,811.15
65478UAC3	NAROT 2016-A A2B	AAA	Aaa	02/15/2019	0.0	252,146.85	100.0107	\$252,173.93
65478VAB3	NAROT 2016-B A2A	AAA	Aaa	04/15/2019	1.3	799,861.08	99.9599	\$799,540.58
65602UUH9	NORINCHUKIN BANK (NY)		NR	02/21/2018	0.1	13,000,000.00	100.0260	\$13,003,380.00
65819WAC7	NORTH CAROLINA ST ESTERN	A		07/01/2018	0.5	4,760,000.00	100.0340	\$4,761,618.40
68389XAG0	ORACLE CORP	A+	A1	07/08/2019	1.5	3,000,000.00	104.3716	\$3,131,146.95
68607DPF6	OREGON ST DEPT OF TRANSPR	AA+	Aa1	11/15/2018	0.9	2,410,000.00	100.0150	\$2,410,361.50
69033LT58	OVERSEA CHINESE BK INSTL		AA1	03/08/2018	0.2	5,000,000.00	99.9995	\$4,999,976.00
69353RCH9	PNC 2.2 01/28/19	A+	A2	01/28/2019	1.0	1,755,000.00	100.0304	\$1,755,533.99
69353REJ3	PNC 1 1/2 02/23/18	A+	A2	02/23/2018	0.1	8,762,000.00	99.9686	\$8,759,249.52
69353REN4	PNC 0 06/01/18	A+	A2	06/01/2018	0.2	3,000,000.00	100.1256	\$3,003,767.46
69353RER5	PNC 1.85 07/20/18	A+	A2	07/20/2018	0.5	3,900,000.00	99.9133	\$3,896,619.01
69353RFD5	PNC BANK NA	A+	A2	05/19/2020	0.1	2,025,000.00	100.3297	\$2,031,676.32
735389MT2	PORT OF SEATTLE WA REVENU	AA	Aa2	05/01/2036*	1.3	6,000,000.00	106.3800	\$6,382,800.00
746168AA1	PURDUE RESEARCH FNDTN IN		Aaa	07/01/2018	0.5	6,000,000.00	101.6170	\$6,097,020.00
747525AQ6	QCOM 0 05/20/20		A1	05/20/2020	0.1	1,800,000.00	100.0428	\$1,800,770.74
78009N2S4	RY FLOAT 11/06/18		NA	11/06/2018	0.0	12,000,000.00	99.9930	\$11,999,160.00
78009N4N3	RY FLOAT 12/06/18		NA	12/06/2018	0.0	13,000,000.00	100.0000	\$13,000,000.00
78012K5K9	ROYAL BANK OF CANADA	AA	A1	08/29/2019	0.2	6,000,000.00	100.0253	\$6,001,518.90
80283LAQ6	SANUK FLOAT 11/03/20	A	Aa3	11/03/2020	0.1	8,340,000.00	99.9871	\$8,338,921.14
80284YAD6	SDART 2017-3 A3	AAA		06/15/2021	3.5	8,950,000.00	99.5865	\$8,912,993.54
83191GAB5	SMAT 2016-2US A2A	AAA	Aaa	08/14/2019	1.6	9,614,565.30	99.7464	\$9,590,182.76
83368RAD4	SOCGEN 2 5/8 10/01/18	A+	A2	10/01/2018	0.8	5,600,000.00	100.4161	\$5,623,304.34
83369YUT1	SOCIETE GENERALE NY CD			09/10/2018	0.7	12,000,000.00	99.7695	\$11,972,341.56
85325TTT2			NR	04/09/2018	0.3	10,200,000.00	100.0000	\$10,200,000.00

CUSIP	Description	Fitch Rating 12/31/2017	Moody's 12/31/2017	Mat. Date	Years	Shares	Price	Value
	STANDARD CHARTERED BK NY							
85325TXJ9	STANLN FLOAT 09/07/18		NA	09/07/2018	0.0	15,000,000.00	99.9635	\$14,994,525.00
865622BG8	SUMIBK 2.45 01/10/19		A1	01/10/2019	1.0	9,436,000.00	100.2249	\$9,457,221.47
86563YZ22	SUMIBK FLOAT 06/18/18		NA	06/18/2018	0.0	13,000,000.00	100.0014	\$13,000,182.00
86564E2D7	SUMITR FLOAT 06/05/18		NA	06/05/2018	0.0	14,000,000.00	100.0038	\$14,000,532.00
86958JSS9	SVNLF 1.545 08/08/18		NR	08/08/2018	0.6	13,000,000.00	99.8644	\$12,982,373.69
86960BAE2	SHBASS 2 1/2 01/25/19	AA	Aa2	01/25/2019	1.1	3,150,000.00	100.3850	\$3,162,126.56
86960BAS1	SHBASS FLOAT 09/08/20	AA	Aa2	09/08/2020	0.2	2,310,000.00	100.1579	\$2,313,647.58
89113W6Q4	TD 1.6 08/24/18		NA	08/24/2018	0.6	14,000,000.00	99.8026	\$13,972,368.76
89113XCV4	TORONTO DOMINION BK N Y B		NR	05/25/2018	0.4	10,000,000.00	99.8555	\$9,985,548.10
89113XGS7	TORONTO- DOMINION BANK			10/03/2018	0.8	3,000,000.00	99.7910	\$2,993,730.24
89190BAC2	TAOT 2017-B A2B		Aaa	01/15/2020	0.0	2,500,000.00	100.0000	\$2,499,998.75
89231LAB3	TAOT 2016-D A2A		Aaa	05/15/2019	1.4	2,785,388.11	99.8474	\$2,781,137.89
89236TBB0	TOYOTA MOTOR CREDIT CORP	A	Aa3	01/17/2019	1.0	3,470,000.00	100.2291	\$3,477,950.92
89237KAD5	TAOT 2016-A A3		Aaa	03/16/2020	2.2	2,581,744.84	99.6168	\$2,571,851.85
89237WAB3	TAOT 2016-C A2A		Aaa	01/15/2019	1.0	1,046,236.51	99.9339	\$1,045,544.53
89238KAD4	TAOT 2017-D A3		Aaa	01/18/2022	4.1	10,905,000.00	99.4101	\$10,840,670.31
89238MAB4	TAOT 2017-A A2A		Aaa	09/16/2019	1.7	4,641,708.79	99.8358	\$4,634,088.04
90261XHF2	UBS AG STAMFORD CT	AA-	A1	08/14/2019	0.1	15,000,000.00	100.6388	\$15,095,812.95
90275DFR6	UBS AG STAMFORD BRH CD		NR	02/21/2018	0.1	10,000,000.00	100.0169	\$10,001,690.02
90331HNE9	USB 0 05/24/19		A1	05/24/2019	0.2	16,000,000.00	100.1084	\$16,017,339.36
90521APJ1	UNBC 2 5/8 09/26/18	A	A2	09/26/2018	0.7	4,100,000.00	100.3398	\$4,113,929.83
911312BH8	UPS FLOAT 04/01/21		A1	04/01/2021	0.2	4,415,000.00	100.0468	\$4,417,064.63
91159HHJ2	USB 0 04/25/19	AA	A1	04/25/2019	0.1	4,000,000.00	100.2957	\$4,011,829.36
912796LC1	TREASURY BILL 01/04/2018	F1		01/04/2018	0.0	10,500,000.00	99.9916	\$10,499,116.25
912796LN7	TREASURY BILL 03/01/2018			03/01/2018	0.2	36,500,000.00	99.8230	\$36,435,395.00
912796LS6	TREASURY BILL 03/29/2018	F1		03/29/2018	0.2	25,000,000.00	99.6568	\$24,914,191.92
912796NN5	TREASURY BILL	F1		01/18/2018	0.0	35,000,000.00	99.9495	\$34,982,315.28
912796NP0	TREASURY BILL	F1		01/25/2018	0.1	25,000,000.00	99.9283	\$24,982,083.33
912796PC7	B 0 05/03/18	F1		05/03/2018	0.3	25,000,000.00	99.5165	\$24,879,131.41
912828H94	Treasury Note 1 02/15/18	AAA	Aaa	02/15/2018	0.1	10,000,000.00	99.9636	\$9,996,359.60
912828K25	US TREASURY N/B	AAA	Aaa	04/15/2018	0.3	7,500,000.00	99.8276	\$7,487,067.68
912828P20	US TREASURY N/B	AAA	Aaa	01/31/2018	0.1	40,000,000.00	99.9829	\$39,993,152.44
912828QB9	US TREASURY NOTE	AAA	Aaa	03/31/2018	0.2	4,500,000.00	100.3553	\$4,515,989.49
912828UR9	US TREASURY N/B	AAA	Aaa	02/28/2018	0.2	10,000,000.00	99.9060	\$9,990,600.00
912828WD8	US TREASURY N/B	AAA	Aaa	10/31/2018	0.8	17,000,000.00	99.6016	\$16,932,265.54
91324PDB5	UNH FLOAT 10/15/20	A-	A3	10/15/2020	0.0	4,790,000.00	99.8809	\$4,784,295.01
914026TQ2	UNIV OF ALABAMA		Aa2	07/01/2018	0.5	5,315,000.00	99.6840	\$5,298,204.60

CUSIP	Description	Fitch Rating 12/31/2017	Moody's 12/31/2017	Mat. Date	Years	Shares	Price	Value
91476PQM3	UNIVERSITY OF OKLAHOMA/TH	AA-		07/01/2019	1.5	1,500,000.00	98.9610	\$1,484,415.00
94974BFU9	WELLS FARGO & COMPANY	A+	A2	04/22/2019	1.3	7,000,000.00	99.9843	\$6,998,897.92
94974BGN4	WELLS FARGO & COMPANY	A+	A2	07/22/2020	0.1	1,150,000.00	101.4478	\$1,166,650.22
94989RQJ0	WFC FLOAT 10/15/18		NA	10/15/2018	0.0	7,000,000.00	100.0002	\$7,000,014.00

If you have any questions regarding your account please contact Shareholder Services at: 833-CAL-TRUST (833-225-8787)

*The underlying security is defeased by US Treasuries with a prerefunded maturity date of 5/1/19.

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B. 3. EAST BAY REGIONAL COMMUNICATIONS SYSTEM AUTHORITY (EBRCS)

EBRCS TRANSACTIONS*

For the Quarter Ending

December 31, 2017**FY 2017-2018**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	09/30/17							12/31/17
100300	1,930,461.83							1,930,461.83
TOTALS	1,930,461.83	0.00	0.00	0.00	0.00	0.00	0.00	1,930,461.83

* East Bay Regional Communications System Authority

EXHIBITS

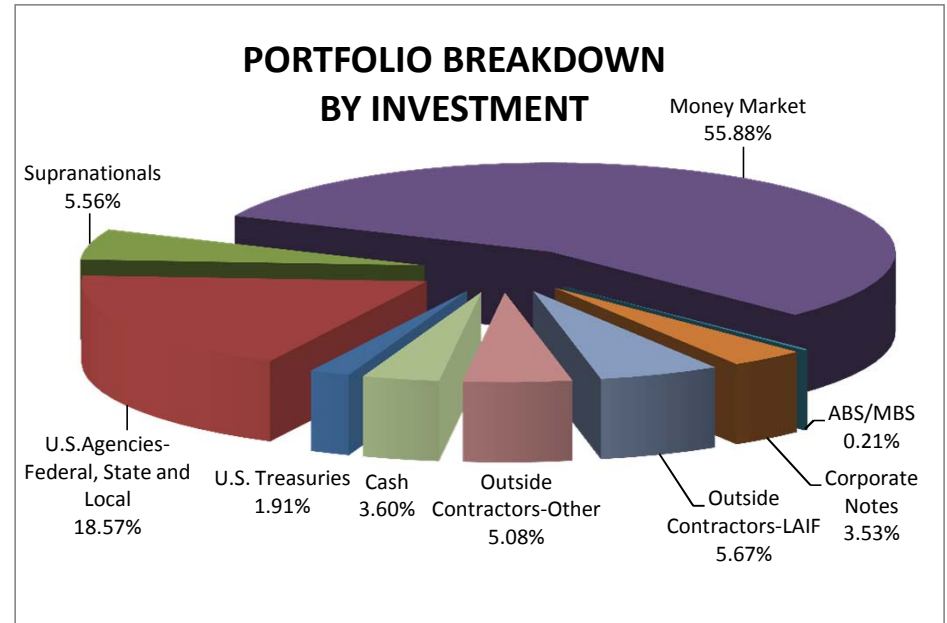
CONTRA COSTA COUNTY Portfolio Summary Report *AS OF DECEMBER 31, 2017*

Portfolio Characteristics

Par	\$3,772,874,549.44
Cost	\$3,766,998,862.48
Market Value	\$3,763,948,978.72
Weighted Yield to Maturity	1.41%
Weighted Average Days to Maturity	162
Weighted Duration	0.43 yr

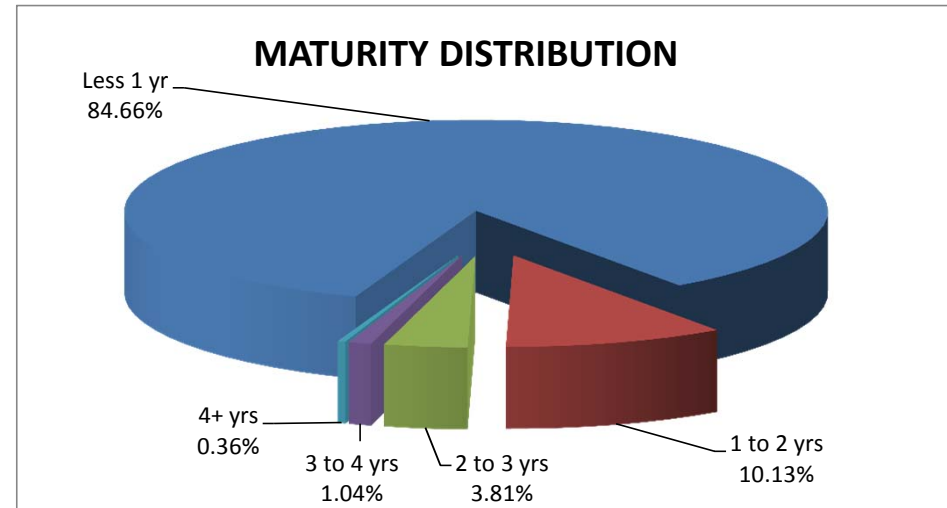
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$72,114,000.00	1.91%
U.S. Agencies-Federal, State and Local	700,512,000.00	18.57%
Supranationals	209,633,000.00	5.56%
Money Market	2,108,315,715.54	55.88%
ABS/MBS	7,812,116.15	0.21%
Corporate Notes	133,080,000.00	3.53%
Outside Contractors-LAIF	213,773,178.80	5.67%
Outside Contractors-Other	191,754,098.03	5.08%
Cash	135,880,440.92	3.60%
TOTAL*	\$3,772,874,549.44	100.00%**



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$3,194,150,350.03	84.66%
1 to 2 yrs	382,173,702.91	10.13%
2 to 3 yrs	143,803,034.67	3.81%
3 to 4 yrs	39,212,000.00	1.04%
4+ yrs	13,535,461.83	0.36%
TOTAL*	\$3,772,874,549.44	100.00%**



* Includes funds managed by PFM but does not include the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority

** May or may not total to 100% due to rounding

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF DECEMBER 31, 2017**

	<u>PAR</u> (\$)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)
A. Investments Managed by Treasurer's Office	\$3,231,466,831.69	85.69%	1.4333%	186	0.50 ¹
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$213,773,178.80	5.67%	1.1800%	1	N/A
2. Other					
a. Wells Capital Management	\$44,333,321.04	1.18%	1.6700%	223	0.45 ²
b. CalTRUST (Short-Term Fund)	\$145,490,315.16	3.86%	1.4300%	1	N/A
C. Cash	\$135,880,440.92	3.60%	1.1300% ⁴	1	N/A

³Yield to Maturity on Portfolio at End-of-Quarter = 1.41%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 162
³Weighted Duration (yr) at End-of-Quarter = 0.43

1. Data is provided by Sungard.
 2. Data is provided by Wells Cap Management.
 3. Excludes: Section B.2.a (EBRCS Bond) of the Investment Pool summary report and Futuris Public Entity Trust
 4. Earnings Credit Rate on Investable Balance
 LAIF and CalTRUST Short-Term are subject to a one day call of principal provision.

CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	As of December 31, 2017	As of September 30, 2017	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$72,114,000.00	\$54,504,000.00	\$17,610,000.00	32.31%
2. U.S. Agencies				
Federal Home Loan Banks	283,440,000.00	177,725,000.00	105,715,000.00	59.48%
Federal National Mortgage Association	85,274,000.00	92,238,000.00	(6,964,000.00)	-7.55%
Federal Farm Credit Banks	206,576,000.00	226,576,000.00	(20,000,000.00)	-8.83%
Federal Home Loan Mortgage Corporation	122,757,000.00	132,768,000.00	(10,011,000.00)	-7.54%
Municipal Bonds	2,465,000.00	2,575,000.00	(110,000.00)	-4.27%
Subtotal	700,512,000.00	631,882,000.00	68,630,000.00	10.86%
3. Supranationals	209,633,000.00	138,663,000.00	70,970,000.00	33.85%
4. Money Market Instruments				
Commercial Paper	1,153,097,000.00	878,126,000.00	274,971,000.00	31.31%
Negotiable Certificates of Deposit	953,190,000.00	638,056,000.00	315,134,000.00	49.39%
Medium Term Certificates of Deposit	1,460,000.00	1,460,000.00	0.00	0.00%
Money Market Accounts	565,318.32	565,318.32	0.00	0.00%
Time Deposit	3,397.22	3,397.22	0.00	0.00%
Subtotal	2,108,315,715.54	1,518,210,715.54	590,105,000.00	38.87%
5. Asset Backed Securities/Mortgage Backed Securities	7,812,116.15	7,875,114.02	(62,997.87)	-0.80%
6. Corporate Notes	133,080,000.00	155,326,000.00	(22,246,000.00)	-14.32%
TOTAL	3,231,466,831.69	2,506,460,829.56	725,006,002.13	28.93%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	213,773,178.80	187,232,579.88	26,540,598.92	14.18%
2. Other				
a. EBRCS Bond	1,930,461.83	1,930,461.83	0.00	0.00%
b. Wells Capital Management	44,333,321.04	44,314,993.26	18,327.78	0.04%
c. CalTRUST (Short-Term Fund)	145,490,315.16	158,635,660.13	(13,145,344.97)	-8.29%
Subtotal	191,754,098.03	204,881,115.22	(13,127,017.19)	-6.41%
TOTAL	405,527,276.83	392,113,695.10	13,413,581.73	3.42%
C. Cash	135,880,440.92	99,287,602.22	36,592,838.70	36.86%
* GRAND TOTAL (FOR A , B, & C)	\$3,772,874,549.44	\$2,997,862,126.88	\$775,012,422.56	25.85%

* Includes funds managed by PFM and excludes the Futuris Public Entity Trust of the Contra Costa Community College District Retirement Board of Authority

CONTRA COSTA INVESTMENT POOL

Exhibit IV

INVESTMENTS MANAGED BY TREASURER'S OFFICE

QUARTERLY COUPON RATES, YIELD TO MATURITY

Fiscal Year		Quarter Ending			
		September	December	March	June
2017/18	Coupon Rate	1.3142%	1.3991%		
	Yield to Maturity	1.3307%	1.4333%		
2016/17	Coupon Rate	1.0063%	1.0436%	1.1392%	1.2330%
	Yield to Maturity	0.9760%	1.0418%	1.1420%	1.2552%
2015/16	Coupon Rate	0.6433%	0.7270%	0.8556%	0.9341%
	Yield to Maturity	0.5859%	0.6955%	0.8251%	0.9043%
2014/15	Coupon Rate	0.5437%	0.4624%	0.4912%	0.5309%
	Yield to Maturity	0.4605%	0.4185%	0.4379%	0.4894%
2013/14	Coupon Rate	0.6331%	0.4843%	0.4686%	0.4802%
	Yield to Maturity	0.4645%	0.3709%	0.3680%	0.3877%
2012/13	Coupon Rate	0.8304%	0.5568%	0.5829%	0.5838%
	Yield to Maturity	0.6012%	0.3947%	0.4243%	0.4229%
2011/12	Coupon Rate	0.8769%	0.8385%	0.8122%	0.7426%
	Yield to Maturity	0.6842%	0.6658%	0.6739%	0.6130%
2010/11	Coupon Rate	0.9802%	0.7132%	0.7326%	0.6982%
	Yield to Maturity	0.7494%	0.5866%	0.6133%	0.5612%
2009/10	Coupon Rate	1.2464%	0.8931%	0.8610%	0.8212%
	Yield to Maturity	1.1095%	0.7840%	0.7373%	0.6993%
2008/09	Coupon Rate	4.4019%	1.7623%	1.2918%	1.2418%
	Yield to Maturity	4.2819%	1.6574%	1.1808%	1.1231%
2007/08	Coupon Rate	5.1675%	4.6491%	3.3805%	2.9712%
	Yield to Maturity	5.2022%	4.6583%	3.3454%	2.9048%

CONTRA COSTA INVESTMENT POOL

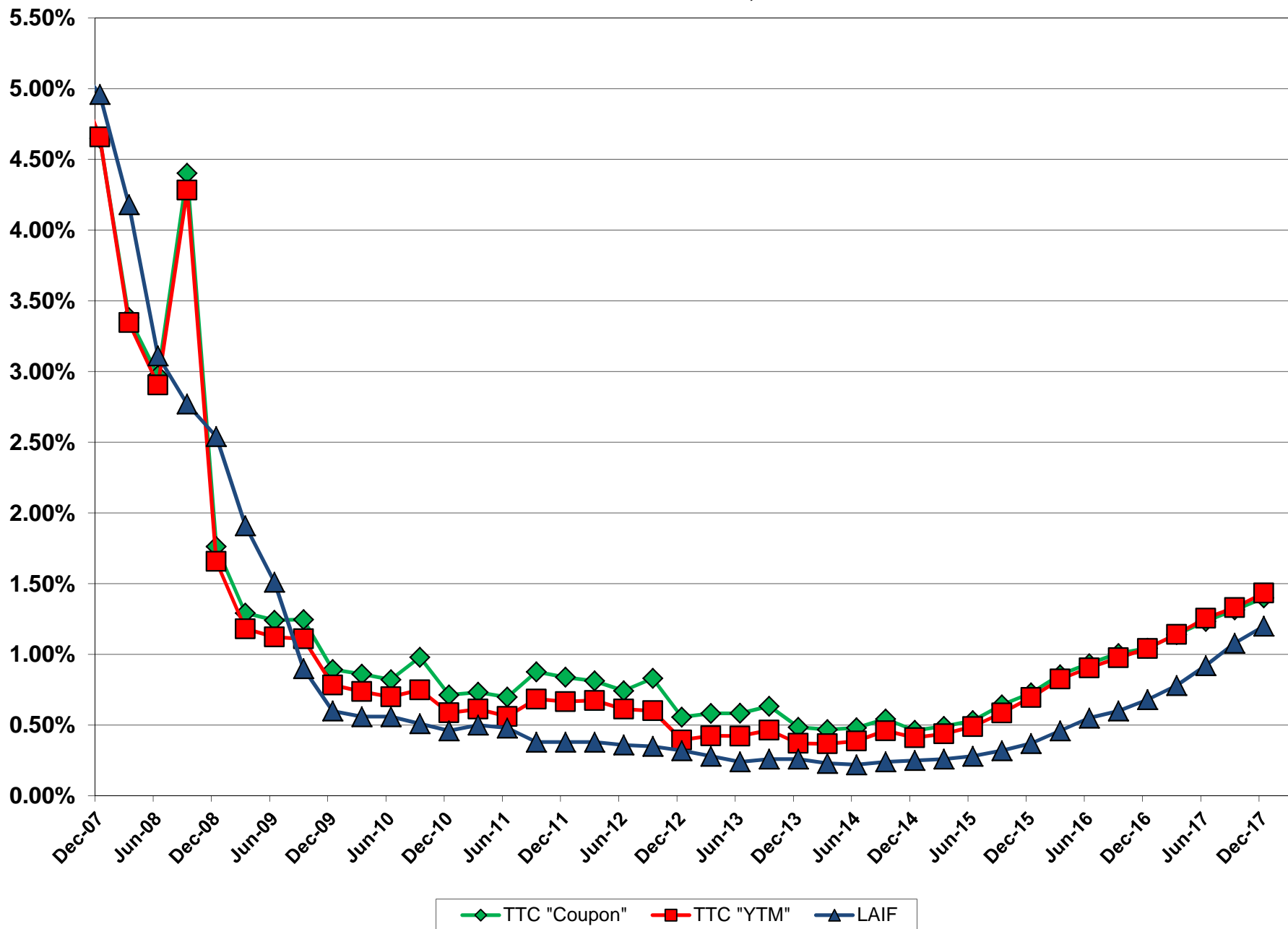
Exhibit IV (a)

INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

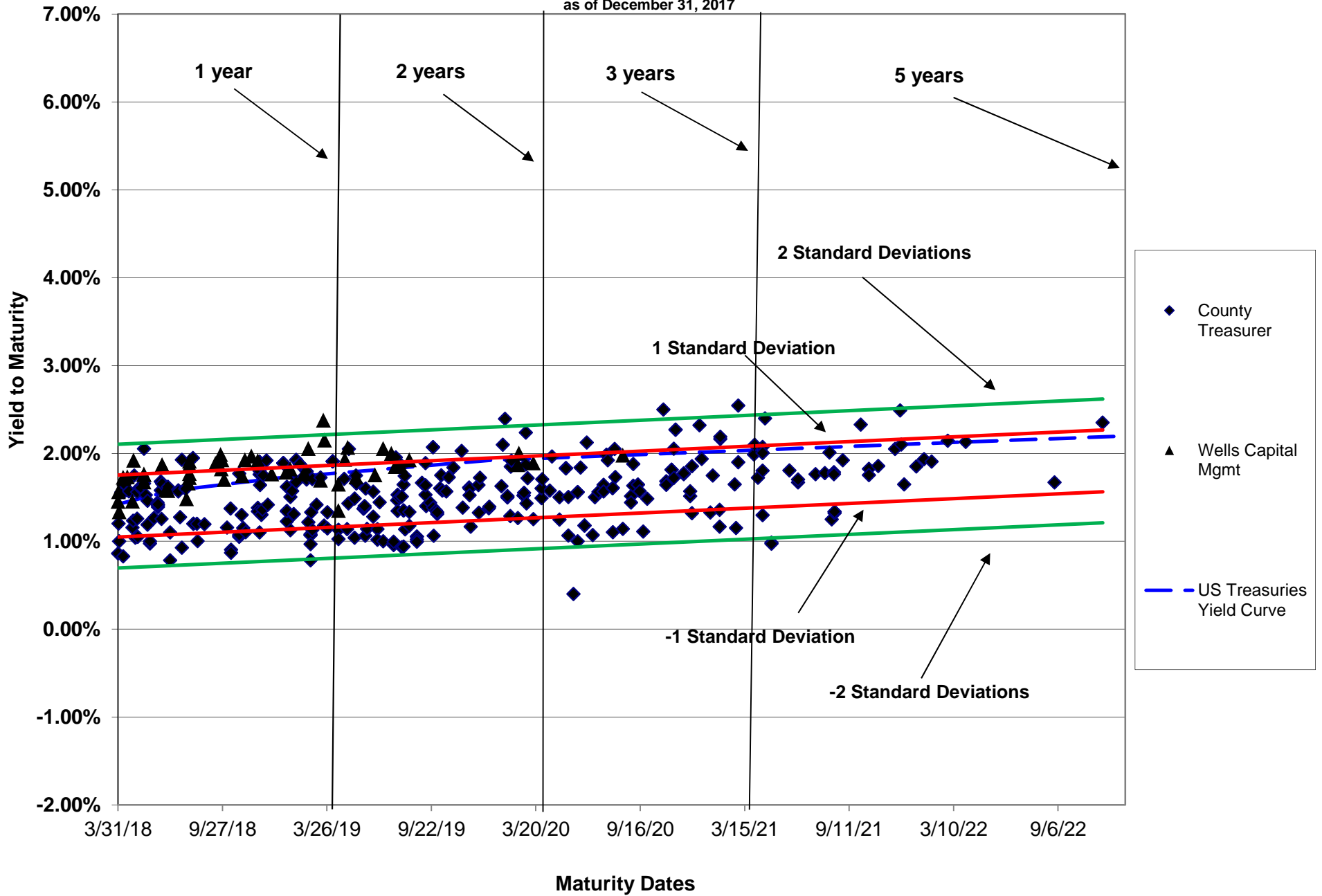
Fiscal Year		Quarter Ending			
		September	December	March	June
2017/18	Apportionment Rate	1.08%	1.20%		
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
2013/14	Apportionment Rate	0.26%	0.26%	0.23%	0.22%
2012/13	Apportionment Rate	0.35%	0.32%	0.28%	0.24%
2011/12	Apportionment Rate	0.38%	0.38%	0.38%	0.36%
2010/11	Apportionment Rate	0.51%	0.46%	0.50%	0.48%
2009/10	Apportionment Rate	0.90%	0.60%	0.56%	0.56%
2008/09	Apportionment Rate	2.77%	2.54%	1.91%	1.51%
2007/08	Apportionment Rate	5.24%	4.96%	4.18%	3.11%

Contra Costa County Investment Pool as of December 31, 2017



Risk Assessment

as of December 31, 2017



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of December 31, 2017

<u>CUSIP</u>	<u>DESCRIPTION</u>	<u>PURCHASE DATE</u>	<u>PAR</u>	<u>COST</u>	<u>MARKET</u>	<u>COUPON (%)</u>	<u>MATURITY DATE</u>	<u>YTM (%)</u>
949746RS2	CORP WELLS FARGO & C	3/7/2016	5,000,000.00	4,989,750.00	4,997,700.00	2.50	3/4/21	2.54
172967KB6	CCCCD CORP CITIGROUP	12/11/2017	600,000.00	604,495.50	602,010.00	2.65	10/26/20	2.50
61747YDW2	CCCCD CORP MORGAN ST	2/3/2017	240,000.00	241,764.00	241,084.80	2.65	1/27/20	2.39
17325FAB4	WELLS CAP CORP CITIBANK	3/20/2017	750,000.00	750,000.00	751,139.37	1.97	3/20/19	2.38
912828Q78	CCCCD GOV US TREASURY	7/8/2016	25,000.00	25,349.18	24,459.00	1.38	4/30/21	0.97
121101042	CCCCD CD BERTA KAMM	5/24/2017	3,397.22	3,397.22	3,397.22	0.40	5/24/20	0.40

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
October 1, 2017 through December 31, 2017

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office	\$2,741,158,501.81	85.21%	1.3590%	174.96	205
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$180,080,043.81	5.60%	1.1847%	0.06	1
2. Other					
a. Wells Capital Management	\$44,331,840.13	1.38%	1.5533%	3.27	237
b. CalTRUST Short Term Fund	\$146,004,951.70	4.54%	1.5100%	0.05	1
c. Cash	\$105,451,053.76	3.28%	0.1423%	0.00	0
Total	\$3,217,026,391.22	100.00%			

* Weighted Average YTM of Portfolio = 1.32% 178

* Excludes: Section B.2.a (EBRCS Bond) of the Investment Pool Summary and Futuris Public Entity Trust
 LAIF and CalTRUST Short Term Fund are subject to a one day call of principal provision

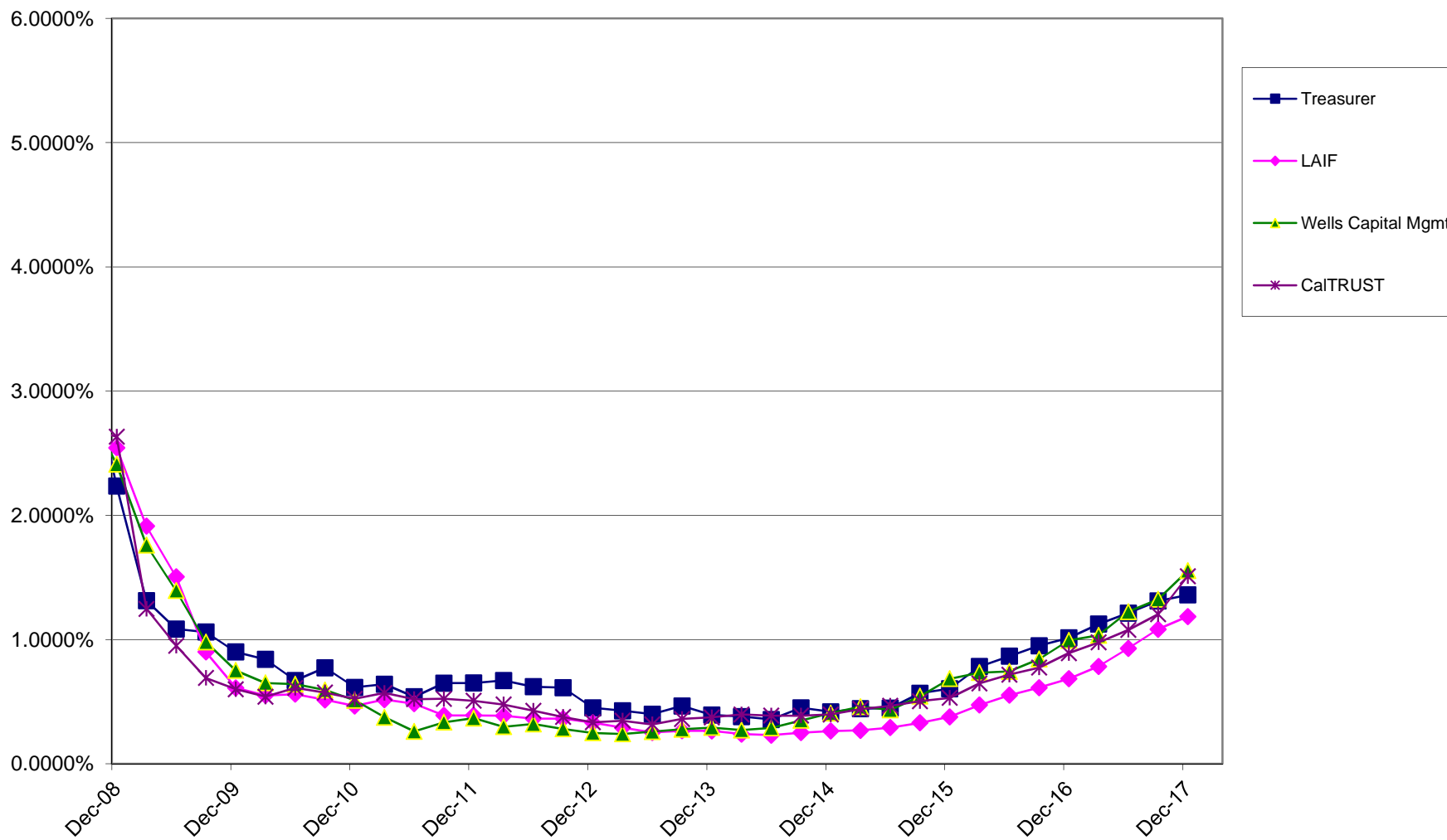
**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF DECEMBER 31, 2017**

<u>Pool Rates:</u>	<u>YTM as of 12/31/17</u>	<u>Quarterly Ave.</u>	<u>Average Days to Maturity</u>	
Total County Portfolio (w/ Cash)	1.41%	1.32%	201	*1
Investments Managed by Treasurer's Office	1.43%	1.36%	205	
Wells Capital Management	1.67%	1.55%	237	
CalTRUST Short Term Fund	1.43%	1.51%	262	*2
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	1.20%	1.18%	186	*2
		10/1/17 - 12/31/17		
<u>Benchmarks:</u>	<u>12/31/17</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index	1.3400%	1.4400%	1.2297%	1.0900%
Six Month Treasury Bill	1.3144%	1.3931%	1.2826%	1.1875%
Six Month LIBOR	1.8371%	1.8436%	1.6397%	1.5093%
Vanguard Prime Money Mkt Fund	0.3000%			

*1. Cash is included in the calculation.

*2. Average days to maturity (with a one day call of principal provision)

Contra Costa County Investment Pool Average Quarterly YTM as of December 31, 2017



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
December 31, 2017**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund # *</u>
CORP IBM CORP	459200HZ7	2/6/2018	1.13%	5,000,000.00	4,996,950.00	4,995,950.00	Make-whole call +7.5 bps	8177
CORP IBM CORP	459200HZ7	2/6/2018	1.13%	5,000,000.00	4,996,950.00	4,978,100.00	Make-whole call +7.5 bps	8177
CORP JP MORGAN CHASE	46623EKD0	3/1/2018	1.70%	5,000,000.00	4,999,500.00	4,991,700.00	Call on and anytime after 2/1/18	8177
CORP CHEVRON CORP	166764AV2	3/2/2018	1.37%	5,000,000.00	4,996,650.00	4,999,089.53	Make-whole call +7.5 bps	8177
CORP APPLE INC	037833AJ9	5/3/2018	1.00%	10,000,000.00	9,975,300.00	9,925,100.00	Make-whole call +10 bps	8177
CCCCD CORP CISCO SYS	17275RAU6	6/15/2018	1.65%	130,000.00	129,889.50	129,977.90	Make-whole call +10 bps	7903
CORP MICROSOFT CORP	594918AV6	12/6/2018	1.63%	6,406,000.00	6,393,828.60	6,368,460.84	Make-whole call +7 bps	8177
CCCCD CORP BB&T CALL	05531FAQ6	2/1/2019	2.25%	1,960,000.00	1,963,371.20	1,980,325.20	Call anytime on and after 1/2/19	7903
CCCCD CORP CISCO SYS	17275RAE2	2/15/2019	4.95%	1,795,000.00	1,853,229.80	1,983,187.80	Make-whole call +30 bps	7903
GOV FFCB CALLABLE NO	3133EFYS0	2/22/2019	1.15%	10,000,000.00	9,895,500.00	9,980,400.00	Call on and anytime after 2/22/17	8177
CCCSIG CORP JOHNSON	478160BR4	3/1/2019	1.13%	720,000.00	712,771.20	719,913.60	Make-whole call +5 bps	6911
CORP EXXON MOBIL COR	30231GAP7	3/1/2019	1.71%	3,500,000.00	3,491,810.00	3,500,000.00	Make-whole call +12.5 bps	8177
CCCSIG CORP BERKSHIR	084664CG4	3/15/2019	1.70%	330,000.00	328,934.10	329,749.20	Make-whole call +12.5 bps	6911
CCCCD CORP US BANCOR	91159HHH6	4/25/2019	2.20%	1,950,000.00	1,955,518.50	1,982,935.50	Call on and anytime after 3/25/19	7903
CORP CHEVRON	166764BH2	5/16/2019	1.56%	5,000,000.00	4,971,450.00	4,986,000.00	Make-whole call +12.5 bps	8177
CCCSIG CORP GOLDMAN	38141GWP5	7/23/2019	1.95%	315,000.00	313,163.55	314,962.20	Make-whole call +10 bps	691
CCCSIG CORP MICROSOFT	594918BN3	8/8/2019	1.10%	860,000.00	848,501.80	859,114.20	Make-whole call +7.5 bps	6911
CCCSIG CORP BERKSHIR	084664CK5	8/15/2019	1.30%	375,000.00	370,263.75	374,636.25	Make-whole call +10 bps	6911
CCCSIG CORP IBM CRED	44932HAA1	9/6/2019	1.63%	700,000.00	695,275.00	699,468.00	Make-whole call +7 bps	6911
CCCSIG CORP CISCO SY	17275RBG6	9/20/2019	1.40%	795,000.00	786,708.15	794,117.55	Make-whole call +10 bps	6911
CCCCD CORP PFIZER IN	717081DL4	5/15/2019	2.10%	1,960,000.00	1,963,077.20	1,984,068.80	Make-whole call +7 bps	7903
CCCSIG CORP WALMART	931142DY6	10/9/2019	1.75%	350,000.00	348,757.50	349,993.00	Make-whole call +5 bps	6911
CCCSIG CORP HONEYWEL	438516BQ8	10/30/2019	1.80%	240,000.00	238,730.40	239,812.80	Make-whole call +5 bps	6911
CCCSIG CORP AMERICAN	02665WBZ3	11/13/2019	2.00%	300,000.00	298,974.00	299,832.00	Make-whole call +7.5 bps	6911
CCCSIG CORP PFIZER	717081EB5	12/15/2019	1.70%	845,000.00	839,684.95	844,391.60	Make-whole call +10 bps	6911
CCCSIG CORP JPMORGAN	46625HKA7	1/23/2020	2.25%	400,000.00	399,732.00	401,508.00	Call on and anytime after 12/23/19	6911
CORP MICROSOFT CORP	594918BV5	2/6/2020	1.85%	10,000,000.00	9,970,400.00	10,000,000.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CK4	2/7/2020	1.90%	600,000.00	598,194.00	599,706.00	Make-whole call +7.5 bps	6911
CCCSIG CORP CHEVRON	166764BP4	3/3/2020	1.99%	1,075,000.00	1,065,841.00	1,078,569.00	Make-whole call +10 bps	6911
CCCCD CORP AMERICAN	0258M0EE5	3/3/2020	2.20%	170,000.00	169,484.90	169,823.20	Call on and anytime after 2/1/20	7903
CCCSIG CORP EXXON MO	30231GAG7	3/6/2020	1.91%	400,000.00	397,932.00	401,916.00	Make-whole call +5 bps	6911
CORP APPLE INC	037833CS7	5/11/2020	1.80%	10,000,000.00	9,915,300.00	9,991,300.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CS7	5/11/2020	1.80%	530,000.00	525,510.90	529,459.40	Make-whole call +10 bps	6911
CCCSIG CORP WALT DIS	25468PDU7	6/5/2020	1.80%	850,000.00	842,962.00	849,014.00	Make-whole call +6 bps	6911
CCCSIG CORP AMERI HO	02665WBT7	7/20/2020	1.95%	505,000.00	501,025.65	504,489.95	Make-whole call +10 bps	6911
CCCSIG CORP CATERPIL	14913Q2A6	9/4/2020	1.85%	635,000.00	627,589.55	634,466.60	Make-whole call +10 bps	6911
CCCSIG CORP VISA INC	92826CAB8	12/14/2020	2.20%	210,000.00	209,834.10	212,310.00	Make-whole call +10 bps	6911
CCCCD CORP GOLDMAN S	38141GWG5	12/27/2020	2.60%	225,000.00	224,975.25	227,045.25	Make-whole call +20 bps	7903
CCCSIG ABS CITIBANK	17305EGA7	1/19/2021	1.74%	745,000.00	744,857.33	744,857.33	5% cleanup call	6911
CCCSIG CORP BB&T MTN	05531FAZ6	2/1/2021	2.15%	215,000.00	212,966.10	214,901.10	Call on and anytime after 1/1/2021	6911
CCCCD CORP BB T MTN	05531FAZ6	2/1/2021	2.15%	110,000.00	108,959.40	109,930.39	Call on and anytime after 1/1/2021	7903
CCCSIG CORP UNITED P	911312BP0	4/1/2021	2.05%	475,000.00	472,487.25	474,249.50	Make-whole call +10 bps	7903
CCCCD CORP BANK OF N	06406FAA1	4/15/2021	2.50%	125,000.00	125,281.25	126,846.25	Call on and anytime after 3/15/21	7903
CCCSIG CORP PEPISCO	713448DX3	4/15/2021	2.00%	375,000.00	370,736.25	374,925.00	Make-whole call +10 bps	6911
CCCCD CORP PEPISCO I	713448DX3	4/15/2021	2.00%	70,000.00	69,204.10	69,986.00	Make-whole call +10 bps	7903
CCCSIG ABS CARMAX 20	14314RAH5	4/15/2021	1.80%	260,000.00	259,980.92	259,980.92	10% collateral call	6911
CCCCD CORP BANK OF A	06051GFW4	4/19/2021	2.63%	110,000.00	110,561.00	110,936.19	Make-whole call +25 bps	7903
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,323,904.83	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG CORP BOFA CAL	06051GGS2	10/1/2021	2.33%	545,000.00	543,463.10	545,000.00	Make-whole call +15 bps	6911
CCCSIG ABS JOHN DEER	47788BAD6	10/15/2021	1.82%	225,000.00	224,983.53	224,983.53	10% collateral call	6911
CCCSIG ABS NAROT 201	65478GAD2	10/15/2021	1.75%	500,000.00	499,972.05	499,972.05	5% collateral call	6911
CCCCD CORP CITIGRP I	172967LC3	12/8/2021	2.90%	250,000.00	251,645.00	254,137.50	Make-whole call +20 bps	7903
CCCSIG ABS TAOT 2017	89238KAD4	1/18/2022	1.93%	225,000.00	224,979.26	224,979.26	5% collateral call	6911
GOV FHLMC NOTES	3134GBW81	11/22/2022	2.35%	10,000,000.00	9,904,900.00	10,000,000.00	Quarterly; First 2/22/18; Last 11/22/20	8177
				116,910,000.00	116,262,451.92	116,835,626.60		

Notes:

- 6911 - Contra Costa County School Insurance Group
- 7903 - Contra Costa Community College District Retiree Health Benefits
- 7944 - Contra Costa Community College District 2006 Bond Construction Fund

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
December 31, 2017**

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	PROVISIONS
AMCAR 2016-4 A3	03065TAD4	7/8/2021	10,970,000.00	10,898,526.06	10% collateral call
AMCAR 2017-3 A2A	03065HAB4	12/18/2020	5,000,000.00	4,993,044.00	10% collateral call
AMERICAN EXPRESS CREDIT	0258M0E5	3/3/2020	2,541,000.00	2,533,308.16	Call on and anytime after 2/1/20
AMERICAN HONDA FINANCE	02665WBS9	7/20/2020	6,000,000.00	6,012,926.40	Float quarterly: LIBOR +27bps
AMXCA 2014-1 A	02582JGN4	12/15/2021	5,395,000.00	5,414,958.26	Float monthly: LIBOR +37bps; 5% clean up call
APPLE INC	037833CL2	2/7/2020	3,437,000.00	3,443,675.48	Float quarterly: LIBOR +20bps
AXP 0 05/03/19	0258M0EJ4	5/3/2019	4,000,000.00	4,007,730.68	Float quarterly: LIBOR +33bps; Call on and after 4/3/19
BACCT 2015-A1 A	05522RCT3	6/15/2020	10,000,000.00	10,001,526.00	5% clean up call
BACCT 2015-A2 A	05522RCU0	9/15/2020	10,000,000.00	9,989,204.00	5% clean up call
BACR FLOAT 08/07/19	06744CFY2	8/7/2019	4,304,000.00	4,318,419.73	Float quarterly: LIBOR +55bps
BACR FLOAT 08/07/20	06744CFV8	8/7/2020	5,000,000.00	5,022,710.30	Float quarterly: LIBOR +65bps
BANK OF AMERICA CORP	06051GGN3	7/21/2021	12,500,000.00	12,559,401.25	Float quarterly: LIBOR +66bps; Call on 7/21/20 only
BANK OF NY MELLO	06406HDC0	5/22/2018	5,000,000.00	5,004,988.65	Float quarterly: LIBOR +38bps
BANK OF NY MELLO	06406HCM9	8/1/2018	2,783,000.00	2,789,540.19	Float quarterly: LIBOR +56bps
BB&T CORPORATION	05531FAT0	1/15/2020	2,459,000.00	2,481,145.14	Float quarterly: LIBOR +71.5bps; Call on and after 12/15/19
BBT 0 05/01/19	07330NAM7	5/1/2019	8,000,000.00	8,034,478.00	Float quarterly: LIBOR +53bps; Call on and after 4/10/19
BBT 2.05 06/19/18	05531FAN3	6/19/2018	3,255,000.00	3,256,688.34	Call on and anytime after 5/15/18
BBT 2.3 10/15/18	07330NAD7	10/15/2018	3,105,000.00	3,110,742.60	Call on and anytime after 9/15/18
BBT FLOAT 01/15/2020	07330NAP0	1/15/2020	2,000,000.00	2,008,262.66	Float quarterly: LIBOR +45bps
BK 2.1 08/01/18	06406HCL1	8/1/2018	3,570,000.00	3,573,393.14	Callable on and after 7/2/18
BMO FLOAT 06/15/20	06367TYM6	6/15/2020	4,000,000.00	4,010,077.88	Float quarterly: LIBOR +44bps
BMWLT 2017-1 A2	05565TAB6	7/22/2019	4,810,065.51	4,805,578.68	5% clean up call
BRK 0 08/15/19	084664CL3	8/15/2019	5,320,000.00	5,340,711.77	Float quarterly: LIBOR +26bps
C 0 03/20/19	17325FAB4	3/20/2019	10,250,000.00	10,258,860.72	Float quarterly: LIBOR +34bps
C 0 12/07/18	172967KF7	12/7/2018	3,000,000.00	3,013,005.60	Float quarterly: LIBOR +86bps
C FLOAT 10/20/20	17325FAK4	10/20/2020	7,500,000.00	7,517,079.00	Float quarterly: LIBOR +30bps
CARMX 2017-4 A2A	14314RAH5	4/15/2021	7,100,000.00	7,085,383.23	10% collateral call
CCCI 2014-A8 A8	17305EFU4	4/9/2020	7,228,000.00	7,227,999.28	5% clean up call
CHAIT 2013-A1 A1	161571FU3	2/18/2020	4,036,000.00	4,033,727.33	10% clean up call
CHAIT 2015-A5 A5	161571GY4	4/15/2020	7,300,000.00	7,292,118.92	10% clean up call
CHAIT 2017-A1 A	161571HJ6	1/18/2022	6,000,000.00	6,021,355.80	Float monthly: LIBOR +30bps; 10% clean up call
CHAPMAN UNIVERSITY	130179KN3	4/1/2019	2,000,000.00	1,994,420.00	Make-whole call +25bps
CISCO SYSTEMS INC	17275RBK7	9/20/2019	1,940,000.00	1,951,451.47	Float quarterly: LIBOR +34 bps
CITIGROUP INC	172967KT7	6/7/2019	2,000,000.00	2,015,760.00	Float quarterly: LIBOR +93 bps
CM FLOAT 07/30/18	13606BQY5	7/30/2018	15,000,000.00	14,995,650.00	Float monthly: LIBOR +17bps
COMCAST CORP 5/15/2018	20030NAW1	5/15/2018	14,055,000.00	14,254,427.80	Make-whole call +30 bps
COMET 2015-A1 A1	14041NEU1	1/15/2021	16,510,000.00	16,500,493.54	5% clean up call
CS 0 04/27/18	22546QAW7	4/27/2018	5,500,000.00	5,508,069.93	Float quarterly: LIBOR +68 bps
CSCO 0 06/15/18	17275RAY8	6/15/2018	4,500,000.00	4,504,460.76	Float quarterly: LIBOR +31 bps
DD 0 05/01/20	263534CM9	5/1/2020	5,800,000.00	5,836,428.35	Float quarterly: LIBOR +53 bps
ENERGY N W WA ELEC REVENU	29270CYM1	7/1/2019	10,000,000.00	10,005,500.00	Make-whole call +20 bps
FFCB 0 08/08/18	3133EFYG6	8/8/2018	10,000,000.00	10,018,558.70	Float monthly: LIBOR +19 bps
FFCB 0 09/17/18	3133EFM61	9/17/2018	10,000,000.00	10,022,461.60	Float monthly: LIBOR +22 bps
FHLB 1 04/06/18	3130A7LX1	4/6/2018	8,100,000.00	8,091,227.70	One time: 4/6/17
FHLB 1 5/8 01/18/19	3130AAM88	1/18/2019	20,000,000.00	19,940,700.00	One time: 1/18/18
FHLB 1.15 06/22/18	3130A8DW0	6/22/2018	6,200,000.00	6,183,997.80	Quarterly; First: 9/22/16; Last: 3/22/18
FHLMC 1 05/25/18	3134G44Z8	5/25/2018	10,000,000.00	9,977,930.00	Quarterly; First: 11/25/13; Last: 2/25/18
FHLMC 1 07/27/18	3134G9X51	7/27/2018	15,000,000.00	14,949,045.00	Quarterly; First: 1/27/17; Last: 4/27/17
FHLMC 1 09/21/18	3134GAMA9	9/21/2018	10,000,000.00	9,946,880.00	One time: 3/21/17
FHLMC 1.05 02/26/18	3134G8L98	2/26/2018	10,000,000.00	9,995,310.00	Quarterly; First: 5/26/16; Last: 11/26/17
FHLMC 1.05 04/11/18	3134G8UD9	4/11/2018	10,000,000.00	9,989,010.00	One time: 1/11/17
FHLMC 1.1 09/13/18	3134GAGF5	9/13/2018	3,000,000.00	2,986,254.00	Quarterly; First: 12/13/16; Last: 6/13/18
FHR 2677 LE	31394JTT4	9/15/2018	437,760.07	440,371.13	1% clean up call
FNMA 1 1/4 09/25/18	3136G1HM4	9/25/2018	6,900,000.00	6,874,635.60	Quarterly; First: 3/25/14; Last: 6/25/18
GENERAL ELECTRIC CO	36962GX66	8/7/2018	2,023,000.00	2,025,032.73	Float quarterly: LIBOR +27 bps
GILD FLOAT 09/20/19	375558BQ5	9/20/2019	10,000,000.00	10,012,600.00	Float quarterly: LIBOR +25 bps
GOLDMAN SACHS GP	38141GVV3	4/25/2019	11,293,000.00	11,385,328.07	Float quarterly: LIBOR +104 bps
HAROT 2016-4 A2	43814RAB2	4/18/2019	2,935,550.92	2,930,005.96	10% collateral call
HAROT 2017-1 A2	43814TAB8	7/22/2019	3,234,852.87	3,230,473.20	10% collateral call
HART 2015-A A4	44890WAD2	7/15/2020	5,380,000.00	5,365,287.85	5% collateral call
HDMOT 2016-A A2	41284DAB8	6/15/2019	213,243.73	213,181.29	10% collateral call

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
December 31, 2017**

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	PROVISIONS
HSBC 0 08/07/18	40428HPW6	8/7/2018	2,000,000.00	2,006,470.54	Float quarterly: LIBOR +77 bps
IFC 0 01/09/19	45950VHC3	1/9/2019	10,000,000.00	10,004,718.90	Float quarterly: LIBOR +6 bps
IFC 0 02/02/18	45950VFH4	2/2/2018	4,000,000.00	3,999,912.80	Float monthly: LIBOR +2 bps
IFC 0 03/06/18	45950VKP0	3/6/2018	10,000,000.00	9,999,741.50	Float monthly: LIBOR +5 bps
JDOT 2017-A A2	47787XAB3	10/15/2019	6,450,044.44	6,441,591.65	10% collateral call
JOHN DEERE OWNER TRUST	47788BAB0	4/15/2020	5,500,000.00	5,486,343.50	10% collateral call
JPMORGAN CHASE & CO	46623EKD0	3/1/2018	5,000,000.00	4,999,518.25	Callable on and anytime after 2/1/18
JPMORGAN CHASE & CO	46625HQV5	3/22/2019	5,000,000.00	5,037,286.05	Float quarterly: LIBOR +84 bps
LOWE'S COS INC	548661DK0	4/15/2019	10,000,000.00	10,013,129.50	Float quarterly: LIBOR +24 bps
MBALT 2016-A A3	58768FAD8	3/15/2019	3,513,617.62	3,511,921.25	5% deal call
MBART 2015-1 A3	58772PAD0	12/16/2019	6,207,422.12	6,193,463.49	5% collateral call
MORGAN STANLEY	61746BDY9	2/1/2019	3,500,000.00	3,539,636.10	Float quarterly: LIBOR +137.5 bps
MS 0 02/14/20	61746BEH5	2/14/2020	20,000,000.00	20,079,715.80	Float quarterly: LIBOR +80 bps
MTB 2 1/4 07/25/19	55279HAG5	7/25/2019	550,000.00	550,529.12	Call on and anytime after 6/25/19
MUFG FLOAT 06/21/18	60683BDD2	6/21/2018	14,000,000.00	13,997,998.00	Float monthly: LIBOR +21bps
NALT 2016-B A3	65477XAD6	7/15/2019	3,000,000.00	2,991,251.10	10% collateral call
NAROT 2014-B A3	65477WAC0	5/15/2019	441,702.93	441,498.86	5% collateral call
NAROT 2015-A A3	65477UAC3	10/15/2019	769,472.43	767,963.88	5% collateral call
NAROT 2016-A A2B	65478UAC3	2/15/2019	252,146.85	252,173.93	5% collateral call
NAROT 2016-B A2A	65478VAB3	4/15/2019	799,861.08	799,540.58	5% collateral call
NEW YORK CITY NY TRANSIT	64971Q7C1	11/1/2018	1,875,000.00	1,875,543.75	Make-whole call +25bps
NMOTR 2017-A A	65474VAM3	4/15/2021	4,370,000.00	4,375,572.62	Float monthly: LIBOR +31bps; 10% clean up call
NMOTR 2017-B A	65474VAN1	4/18/2022	10,260,000.00	10,311,688.85	Float monthly: LIBOR +43bps; 10% clean up call
NORINCHUKIN BANK (NY)	65602UUH9	2/21/2018	13,000,000.00	13,003,380.00	Float monthly: LIBOR +18bps
NORTH CAROLINA ST ESTERN	65819WAC7	7/1/2018	4,760,000.00	4,761,618.40	Make-whole call +30bps
ORACLE CORP	68389XAG0	7/8/2019	3,000,000.00	3,131,146.95	Make-whole call +25bps
OREGON ST DEPT OF TRANSPR	68607DPF6	11/15/2018	2,410,000.00	2,410,361.50	Make-whole call +15bps
PNC 0 06/01/18	69353REN4	6/1/2018	3,000,000.00	3,003,767.46	Float quarterly: LIBOR +42bps
PNC 1 1/2 02/23/18	69353REJ3	2/23/2018	8,762,000.00	8,759,249.52	Callable on and anytime after 1/24/18
PNC 1.85 07/20/18	69353RER5	7/20/2018	3,900,000.00	3,896,619.01	Make-whole call +10bps
PNC 2.2 01/28/19	69353RCH9	1/28/2019	1,755,000.00	1,755,533.99	Callable on and anytime after 12/29/18
PNC BANK NA	69353RFD5	5/19/2020	2,025,000.00	2,031,676.32	Float quarterly: LIBOR +36bps
PORT OF SEATTLE WA REVENU*	735389MT2	5/1/2036	6,000,000.00	6,382,800.00	Make-whole call +30bps; Call on and anytime after 5/1/19
PURDUE RESEARCH FNDTN IN	746168AA1	7/1/2018	6,000,000.00	6,097,020.00	Make-whole call +15bps
QCOM 0 05/20/20	747525AQ6	5/20/2020	1,800,000.00	1,800,770.74	Float quarterly: LIBOR +45bps
ROYAL BANK OF CANADA	78012K5K9	8/29/2019	6,000,000.00	6,001,518.90	Float quarterly: LIBOR +24bps
RY FLOAT 11/06/18	78009N2S4	11/6/2018	12,000,000.00	11,999,160.00	Float monthly: LIBOR +25bps
RY FLOAT 12/06/18	78009N4N3	12/6/2018	13,000,000.00	13,000,000.00	Float monthly: LIBOR +23bps
SANUK FLOAT 11/03/20	80283LAQ6	11/3/2020	8,340,000.00	8,338,921.14	Float quarterly: LIBOR +30bps
SDART 2017-3 A3	80284YAD6	6/15/2021	8,950,000.00	8,912,993.54	10% collateral call
SHBASS FLOAT 09/08/20	86960BAS1	9/8/2020	2,310,000.00	2,313,647.58	Float quarterly: LIBOR +36bps
SMAT 2016-2US A2A	83191GAB5	8/14/2019	9,614,565.30	9,590,182.76	10% collateral call
STANLN FLOAT 09/07/18	85325TXJ9	9/7/2018	15,000,000.00	14,994,525.00	Float monthly: LIBOR +22bps
SUMIBK FLOAT 06/18/18	86563YZ22	6/18/2018	13,000,000.00	13,000,182.00	Float monthly: LIBOR +22bps
SUMITR FLOAT 06/05/18	86564E2D7	6/5/2018	14,000,000.00	14,000,532.00	Float monthly: LIBOR +20bps
TAOT 2016-A A3	89237KAD5	3/16/2020	2,581,744.84	2,571,851.85	5% collateral call
TAOT 2016-D A2A	89231LAB3	5/15/2019	2,785,388.11	2,781,137.89	5% collateral call
TAOT 2017-A A2A	89238MAB4	9/16/2019	4,641,708.79	4,634,088.04	5% collateral call
TAOT 2017-B A2B	89190BAC2	1/15/2020	2,500,000.00	2,499,998.75	5% collateral call
TAOT 2017-D A3	89238KAD4	1/18/2022	10,905,000.00	10,840,670.31	5% collateral call
TOYOTA MOTOR CREDIT CORP	89236TBB0	1/17/2019	3,470,000.00	3,477,950.92	Make-whole call +10 bps
UBS AG STAMFORD CT	90261XHF2	8/14/2019	15,000,000.00	15,095,812.95	Float quarterly: LIBOR +64 bps
UNBC 2 5/8 09/26/18	90521APJ1	9/26/2018	4,100,000.00	4,113,929.83	Callable on and anytime after 8/26/18
UNH FLOAT 10/15/20	91324PDB5	10/15/2020	4,790,000.00	4,784,295.01	Float quarterly: LIBOR +7bps
UPS FLOAT 04/01/21	911312BH8	4/1/2021	4,415,000.00	4,417,064.63	Float quarterly: LIBOR +15bps
USB 0 04/25/19	91159HHJ2	4/25/2019	4,000,000.00	4,011,829.36	Float quarterly: LIBOR +40bps; call on and after 3/25/19
USB 0 05/24/19	90331HNE9	5/24/2019	16,000,000.00	16,017,339.36	Float quarterly: LIBOR +15bps; call on and after 4/24/19
WELLS FARGO & COMPANY	94974BGN4	7/22/2020	1,150,000.00	1,166,650.22	Float quarterly: LIBOR +88 bps
WFC FLOAT 10/15/18	94989RQJ0	10/15/2018	7,000,000.00	7,000,014.00	Float quarterly: LIBOR +88 bps
			777,340,147.61	778,480,969.68	

Contra Costa County invests approximately \$145.5 million in the CalTRUST Short Term Fund which had assets of \$1.52 billion as of 12/31/17. The above data represents the information at the Short Term Fund level, not at the Contra Costa County account level.

*The underlying security is defeased by US treasuries with a prerefunded maturity date of 5/1/19.

**CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
December 31, 2017**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMERICAN EXPRESS CREDIT CORP	0258M0DZ9	11/5/2018	700,000.00	701,729.47	699,944.00	Callable on and anytime after 10/5/18
BANK OF NEW YORK MELLON CORP	06406HCL1	8/1/2018	475,000.00	479,607.50	477,375.00	Call on and anytime after 7/2/18
BB&T CORP	05531FAP8	6/15/2018	500,000.00	501,964.12	503,925.00	Float quarterly: LIBOR +86 bps; call on and after 5/15/18
BERKSHIRE HATHAWAY FINANCE CORP	084664CD1	1/12/2018	750,000.00	752,818.88	750,000.00	Float quarterly: LIBOR +30bps
BMWLT 161 A3	05581RAD8	1/22/2019	255,439.36	255,206.95	255,309.65	5% deal call
BMWLT 171 A2	055657AB6	7/22/2019	172,558.40	172,483.91	172,540.35	5% clean up call
BMWLT 172 A2A	05584PAB3	2/20/2020	350,000.00	349,458.62	349,969.41	5% deal call
BOEING CO	097023BE4	5/15/2018	250,000.00	249,619.97	249,232.50	Make-whole call +10bps
CATERPILLAR FINANCIAL SERVICES CORP	14912L6Q9	2/23/2018	500,000.00	501,502.76	501,178.00	Float quarterly: LIBOR +70bps
CCCIT 14A8 A8	17305EFU4	4/9/2018	700,000.00	702,758.32	703,390.63	5% clean up call
CHAIT 155 A	161571GY4	4/16/2018	500,000.00	499,762.42	499,628.91	10% clean up call
CHARLES SCHWAB CORP	808513AK1	3/10/2018	500,000.00	501,968.50	500,815.00	Make-whole call +10bps
CISCO SYSTEMS INC	17275RAY8	6/15/2018	750,000.00	751,415.63	750,000.00	Float quarterly: LIBOR +31bps
CITIBANK NA	17325FAB4	3/20/2019	750,000.00	751,139.37	750,000.00	Float quarterly: LIBOR +34bps
COMET 161 A	1404INGC0	4/15/2019	600,000.00	603,387.47	603,398.44	Float monthly: LIBOR +45bps; 5% clean up call
DANAHER CORP	235851AN2	9/15/2018	300,000.00	300,923.50	300,510.00	Make-whole call +10 bps
FEDERAL FARM CREDIT BANKS FUNDING CORP	3133EFC70	2/22/2019	750,000.00	745,084.00	746,857.50	Call on and anytime after 2/22/17
FITAT 151 A3	31680GAD8	3/16/2020	515,671.16	514,986.71	515,147.43	10% collateral call
HAROT 171 A2	43814TAB8	7/22/2019	505,445.76	504,960.81	505,433.68	10% collateral call
HDMOT 16A A2	41284DAB8	6/17/2019	17,478.99	17,482.34	17,478.52	Float quarterly: LIBOR Flat
INTERNATIONAL FINANCE CORP	45950VKP0	3/6/2018	500,000.00	500,507.65	500,233.00	Float monthly: LIBOR +5bps
JDOT 16B A2	47788NAB4	2/15/2019	78,809.66	78,799.13	78,804.86	10% collateral call
JPMORGAN CHASE & CO	46625HQU7	3/22/2019	700,000.00	700,997.15	699,958.00	Callable on and anytime after 2/22/19
MBALT 16B A2	58768MAB7	2/15/2019	157,616.41	157,556.47	157,611.70	5% collateral call
MBALT 17A A2A	58769DAB6	8/15/2019	281,635.72	281,370.64	281,635.44	5% collateral call
MUFG UNION BANK NA	90521APJ1	9/26/2018	700,000.00	707,227.56	706,335.00	Call on and anytime after 8/26/18
NALT 16B A3	65477XAD6	7/15/2019	400,000.00	399,100.15	399,468.75	10% collateral call
NAROT 16B A2A	65478VAB3	4/15/2019	139,975.65	139,984.88	139,965.02	Make-whole call +12.5bps
PNC BANK NA	69353REJ3	2/23/2018	700,000.00	703,513.53	701,050.00	Call on and anytime after 1/24/18
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	797669XS2	7/1/2019	750,000.00	749,465.69	750,000.00	Make-whole call +5bps
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	79766DKL2	5/1/2019	750,000.00	748,774.60	750,000.00	Make-whole call
TAOT 16C A2A	89237WAB3	1/15/2019	52,311.83	52,300.48	52,309.29	5% collateral call
TAOT 16C A3	89237WAD9	8/17/2020	400,000.00	397,505.43	398,312.50	5% collateral call
TAOT 16D A2A	89231LAB3	5/15/2019	111,415.53	111,298.01	111,406.61	5% collateral call
USAOT 161 A2	90327CAB6	3/15/2019	19,249.56	19,253.42	19,249.08	10% collateral call
USAOT 171 A2	90290AAB3	2/18/2020	225,000.00	224,679.86	224,995.79	10% collateral call
			15,807,608.04	15,830,595.91	15,823,469.08	



Pooled Money Investment Account

Portfolio as of 12-31-17


PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out
TREASURY	\$ 1,300	\$ 9,000	\$ 1,900	\$ 1,300	\$ 1,500	\$ 1,900	\$ 1,600	\$ 3,250	\$ 5,050	\$ 8,850	\$ 1,000		
REPO													
TDs	\$ 2,158	\$ 910	\$ 763	\$ 305	\$ 579	\$ 594							
AGENCY	\$ 2,013	\$ 950	\$ 1,130	\$ 1,900	\$ 1,050	\$ 1,375	\$ 850	\$ 400	\$ 1,252	\$ 858	\$ 773		
CP	\$ 2,300	\$ 1,200	\$ 950	\$ 700	\$ 850	\$ 1,050	\$ 150	\$ 100					
CDs + BNs	\$ 3,900	\$ 800	\$ 1,600	\$ 1,300	\$ 1,250	\$ 2,275	\$ 100	\$ 100	\$ 900	\$ 125			
CORP BND													
TOTAL													
\$ 74,159	\$ 11,671	\$ 12,860	\$ 6,343	\$ 5,505	\$ 5,229	\$ 7,194	\$ 2,700	\$ 3,850	\$ 7,202	\$ 9,833	\$ 1,773	\$ -	\$ -
PERCENT	15.7%	17.3%	8.6%	7.4%	7.1%	9.7%	3.6%	5.2%	9.7%	13.3%	2.4%	0.0%	0.0%

Notes:

1. SBA Floating Rate Securities are represented at coupon change date.
2. Mortgages are represented at current book value.
3. Figures are rounded to the nearest million.
4. Does not include AB55 and General Fund loans.

								
State of California Pooled Money Investment Account Market Valuation 12/31/2017								
Carrying Cost Plus								
Description	Accrued Interest	Purch.	Amortized Cost	Fair Value	Accrued Interest			
1* United States Treasury:								
Bills	\$	15,798,555,512.89	\$	15,873,337,714.44	\$	15,860,404,500.00	NA	
Notes	\$	20,668,927,462.54	\$	20,663,056,666.82	\$	20,567,399,500.00	\$	51,205,126.00
1* Federal Agency:								
SBA	\$	863,151,176.21	\$	863,121,107.49	\$	854,212,976.72	\$	1,085,497.30
MBS-REMICs	\$	32,120,879.43	\$	32,120,879.43	\$	33,135,054.84	\$	150,303.41
Debentures	\$	1,378,587,035.45	\$	1,378,560,299.33	\$	1,370,297,200.00	\$	3,311,850.25
Debentures FR	\$	-	\$	-	\$	-	\$	-
Debentures CL	\$	250,000,000.00	\$	250,000,000.00	\$	247,477,500.00	\$	1,374,735.50
Discount Notes	\$	8,395,522,888.62	\$	8,418,489,291.59	\$	8,414,180,500.00	NA	
GNMA	\$	-	\$	-	\$	-	\$	-
1* Supranational Debentures	\$	450,210,930.52	\$	450,113,708.30	\$	447,618,000.00	\$	1,441,215.00
1* Supranational Debentures FR	\$	50,000,000.00	\$	50,000,000.00	\$	50,063,000.00	\$	162,067.78
2* CDs and YCDs FR	\$	525,000,000.00	\$	525,000,000.00	\$	525,000,000.00	\$	1,499,171.12
2* Bank Notes	\$	600,000,000.00	\$	600,000,000.00	\$	599,619,554.09	\$	2,337,722.21
2* CDs and YCDs	\$	11,225,000,000.00	\$	11,225,000,000.00	\$	11,219,981,017.33	\$	22,812,888.95
2* Commercial Paper	\$	7,261,281,569.44	\$	7,273,970,472.21	\$	7,271,584,361.13	NA	
1* Corporate:								
Bonds FR	\$	-	\$	-	\$	-	\$	-
Bonds	\$	-	\$	-	\$	-	\$	-
1* Repurchase Agreements	\$	-	\$	-	\$	-	\$	-
1* Reverse Repurchase	\$	-	\$	-	\$	-	\$	-
Time Deposits	\$	5,307,240,000.00	\$	5,307,240,000.00	\$	5,307,240,000.00	NA	
AB 55 & GF Loans	\$	1,466,657,000.00	\$	1,466,657,000.00	\$	1,466,657,000.00	NA	
TOTAL	\$	74,272,254,455.10	\$	74,376,667,139.61	\$	74,234,870,164.11	\$	85,380,577.52

Fair Value Including Accrued Interest \$ 74,320,250,741.63

* Governmental Accounting Standards Board (GASB) Statement #72

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (**0.998093529**).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,961,870.58 or \$20,000,000.00 x **0.998093529**.

All investments are in U.S. dollars according to State of California.



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

The Treasury Investment Division has received a number of inquiries concerning our various portfolio holdings. Questions involving structured notes, derivative products*, and asset-backed securities are the most notable.

In an effort to clarify the information provided in our monthly statements, we would like to share with you our investment positions in structured notes and asset-backed securities.

Following are the State of California Treasurer's holdings in each category as of December 31, 2017:

* ***The Pooled Money Investment Account Portfolio has not invested in, nor will it invest in, Derivative Products as defined in FASB 133.***

1. Structured Notes

Structured notes are debt securities (other than asset-backed securities) whose cash flow characteristics (coupon rate, redemption amount, or stated maturity) depend upon one or more indices and/or that have embedded forwards or options. They are issued by corporations and by government-sponsored enterprises such as the Federal National Mortgage Association and the Federal Home Loan Bank System or an international agency such as the World Bank.

Securities Accountability

Structured Notes

a. Callable Agency	\$ 250.000 million
b. LIBOR Agency Floater	\$ 50.000 million
c. 3 month LIBOR Corporate Floater	\$ 0.000 million
d. 3 month LIBOR Bank Floater	\$ 525.000 million
e. 2 year CMT Corporate Floater	\$ 0.000 million
f. 3 month T-Bill Agency Floater	\$ 0.000 million
g. 3 month T-Bill Corporate Floater	\$ 0.000 million

U.S. \$825.000 million As of: 12/31/17

2. Asset-Backed Securities

Asset-backed securities entitle the purchaser to receive a share of the cash flows from a pool of assets such as principal and interest repayments from a pool of mortgages (such as CMOs), small business loans, or credit card receivables (such as ABCP).

Asset-Backed Securities

a. Small Business Administration Pools	\$ 863.151 million
b. Agency MBS-REMIC'S	<u>\$ 32.121 million</u>
(Medium term sub-total)	\$ 895.272 million
c. Commercial Paper (Short term sub-total)	\$ 945.338 million

U.S. \$1,840.610 million As of: 12/31/17

Total Portfolio As of: 12/31/17

\$74,272,397,118.14

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 2.32%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 1.27% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 3.59%

**** ABCP purchased by the Pooled Money Investment Account (PMIA) does not include Structured Investment Vehicles (SIVs) nor do any of the approved ABCP programs include SIVs as underlying assets.***

Portfolio Stress Test¹

as of December 31, 2017

Par Value	3,231,466,831.69	Book Price	99.819
Book Value	3,225,613,707.25	Average Days to Maturity	186
Market Value	3,222,918,226.62	Coupon	1.3991%
Market Price	99.735	YTM	1.4333%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	3,230,969,830.44	99.985	25.07
-25	3,226,934,024.60	99.860	12.53
-10	3,224,522,154.95	99.785	5.01
0	3,222,918,226.62	99.735	0.00
10	3,221,317,474.30	99.686	-4.91
25	3,218,922,279.18	99.612	-12.33
50	3,214,946,026.79	99.489	-24.67

Note: Stress Testing is a form of testing that is used to determine the stability of a given system or entity. It reveals how well a portfolio is positioned in the event the forecasts prove true. The stress test conducted on the portfolio managed by the Treasurer's Office identifies the sensitivity of our portfolio to the change in interest rate. The test result shows if the yield were to go down by 50 bps, the market value of the portfolio would increase by 25.07 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 24.67 bps.

1. The stress test is conducted on the portfolio managed by the Treasurer's Office. Portfolios managed by outside contractors are excluded. All data is provided by SunGard.
2. Gain/Loss is calculated based on the market value/price.

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
MUNICIPAL SECURITIES
December 31, 2017**

<u>Security Description</u>	<u>CUSIP</u>	<u>Coupon Rate</u>	<u>YTM</u>	<u>Purchase Date</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Market Value¹</u>	<u>Fund³</u>
Washington State GO Bond	93974B3K6	5.0000%	1.3012%	6/27/13 ²	1/1/18	600,000.00	696,925.06	5057
Wicomico County MD GO Bond	967545R89	3.5000%	1.6386%	6/27/13 ²	12/1/18	390,000.00	427,550.12	5057
Univ of Cal Taxable Rev Bond	91412GSZ9	2.0540%	2.0540%	10/2/13	5/15/18	195,000.00	195,000.00	7903
CCCSIG Connecticut St Taxable	20772J3C4	1.1000%	1.0030%	8/17/16	8/15/18	1,280,000.00	1,282,444.80	6911
Total						<u>\$2,465,000.00</u>	<u>\$2,601,919.98</u>	

- 1 Market Value equals Cost less purchase interest
2 Date when the security was transferred from Fund 5055 to Fund 5057 per AUHSD's request
3 Fund #
5057 - Acalanes Union High School District
6911 - Contra Costa County Schools Insurance Group
7903 - Contra Costa Community College District Retiree Health Benefits