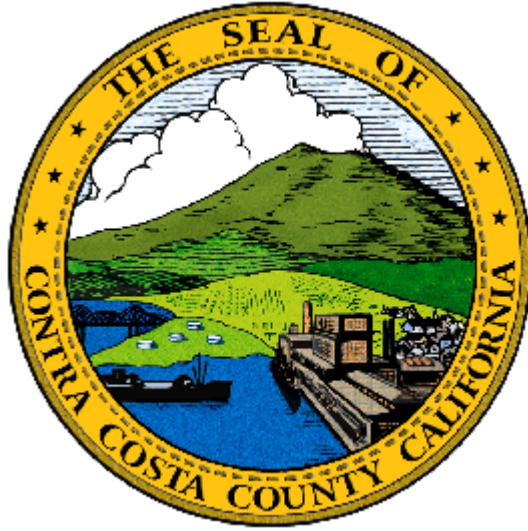




CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF MARCH 31, 2018

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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 3/31/18, the fair value of the Treasurer's investment portfolio was 99.86% of the cost. More than 84 percent of the portfolio or over \$3.07 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	\$3,643,603,119.62
Cost	\$3,636,774,502.91
Market Value	\$3,631,513,938.99
Weighted Yield to Maturity	1.69%
Weighted Average Days to Maturity	165 days
Weighted Duration	0.44 year

CONTRA COSTA COUNTY INVESTMENT POOL
As of March 31, 2018

<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)	\$71,164,000.00	\$70,885,670.27	\$70,354,236.47	1.95%
2. U.S. Agencies				
Federal Home Loan Banks	257,760,000.00	257,224,939.04	256,471,293.02	7.07%
Federal National Mortgage Association	116,434,000.00	116,243,403.62	115,273,793.89	3.20%
Federal Farm Credit Banks	210,076,000.00	209,769,402.73	208,275,790.24	5.77%
Federal Home Loan Mortgage Corporation	114,697,000.00	114,865,529.49	113,628,666.61	3.16%
Municipal Bonds	1,865,000.00	1,904,994.92 ¹	1,904,994.92 ¹	0.05%
Subtotal	700,832,000.00	700,008,269.80	695,554,538.68	19.25%
3. Supranationals - International Government	200,743,000.00	199,836,237.84	198,884,572.98	5.49%
4. Money Market Instruments				
Commercial Paper	1,109,481,000.00	1,104,558,974.58	1,107,518,417.03	30.37%
Negotiable Certificates of Deposit	866,426,000.00	866,425,366.25	866,418,695.95	23.82%
Medium Term Certificates of Deposit	5,795,000.00	5,793,666.20	5,710,881.35	0.16%
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	1,982,270,715.54	1,977,346,722.57	1,980,216,709.87	54.37%
5. Asset Backed Securities/Mortgage Backed Securities	7,911,735.25	7,914,977.30 ¹	7,914,977.30 ¹	0.22%
6. Corporate Notes	145,705,000.00	145,864,884.21	144,160,554.88	4.01%
TOTAL (Section A.)²	3,108,626,450.79	3,101,856,761.99	3,097,085,590.18	85.29%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	216,907,897.09	216,907,897.09	216,373,870.06 ³	5.96%
2. Other				
a. EBRCS Bond	1,930,461.83	1,930,461.83	1,930,461.83	0.05%
b. Wells Capital Management	44,371,687.46	44,312,759.55	44,357,394.47 ⁴	1.22%
c. CalTRUST (Short-Term Fund)	145,344,970.19	145,344,970.19	145,344,970.19	4.00%
Subtotal	191,647,119.48	191,588,191.57	191,632,826.49	5.27%
TOTAL (Section B.)	408,555,016.57	408,496,088.66	408,006,696.55	11.23%
C. Cash	126,421,652.26	126,421,652.26	126,421,652.26	3.48%
⁵GRAND TOTAL (FOR A , B, & C)	\$3,643,603,119.62	\$3,636,774,502.91	\$3,631,513,938.99	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 March 31, 2018

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter ending 3/31/2018
Average Daily Balance (\$)	3,211,368,194.57	3,519,392,263.57
Net Earnings (\$)	33,769,809.82	13,535,087.10
Earned Income Yield	1.38%	1.50%

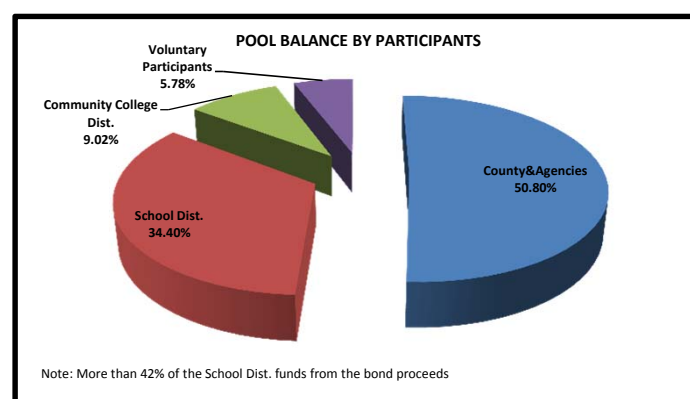
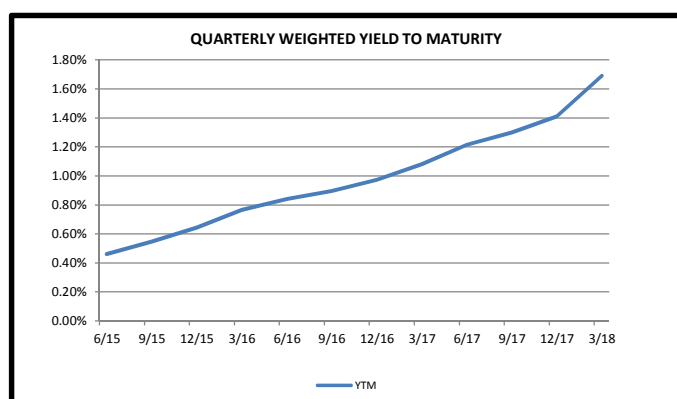
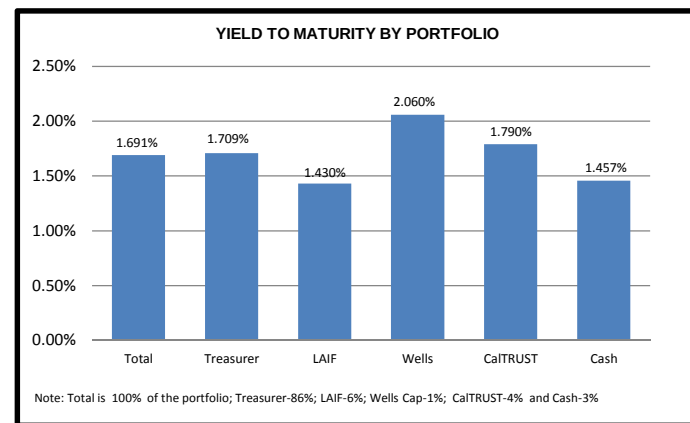
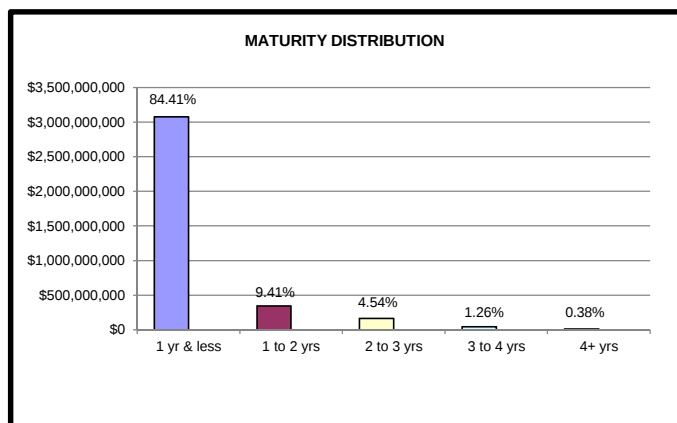
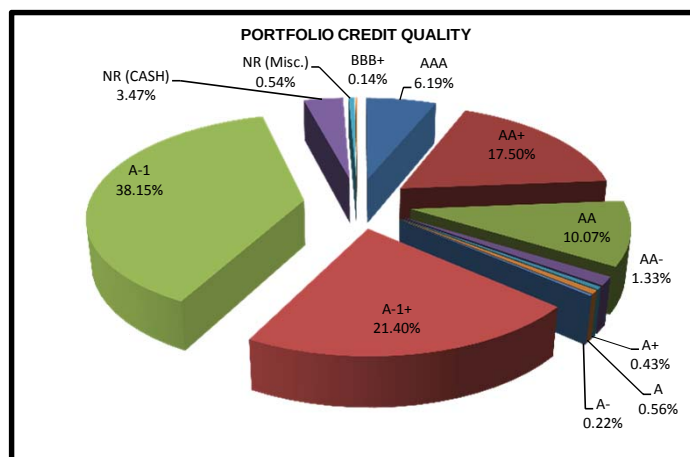
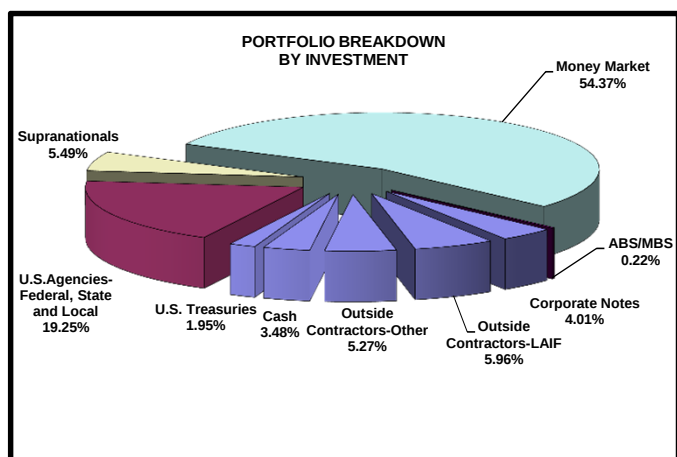
CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	71,164,000.00	70,354,236.47	1.49	489	1.94%
Agencies	698,967,000.00	693,649,543.76	1.39	375	19.10%
Municipals	1,865,000.00	1,904,994.92	1.25	152	0.05%
Commercial Paper	1,109,481,000.00	1,107,518,417.03	1.77	33	30.50%
NCD/YCD	872,221,000.00	872,129,577.30	1.91	85	24.02%
Corporate Notes	145,705,000.00	144,160,554.88	1.91	579	3.97%
ABS/MBS	7,911,735.25	7,914,977.30	1.70	1133	0.22%
Time Deposit	3,397.22	3,397.22	0.40	785	0.00%
Money Market Fund	565,318.32	565,318.32	0.00	1	0.02%
Supranationals	200,743,000.00	198,884,572.98	1.55	457	5.48%
LAIF	216,907,897.09	216,373,870.06	1.43	1	5.96%
CalTRUST	145,344,970.19	145,344,970.19	1.79	1	4.00%
Wells Cap	44,371,687.46	44,357,394.47	2.06	201	1.22%
Misc. ¹	1,930,461.83	1,930,461.83	0.00	N/A	0.05%
Cash	126,421,652.26	126,421,652.26	1.46	0	3.48%
Total Fund²	<u>3,643,603,119.62</u>	<u>3,631,513,938.99</u>	<u>1.69</u>	<u>165</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 MARCH 31, 2018

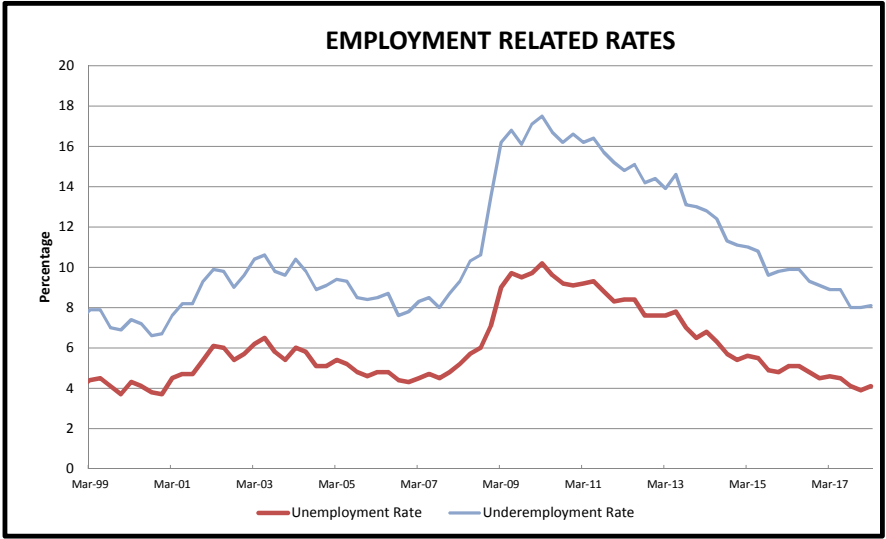
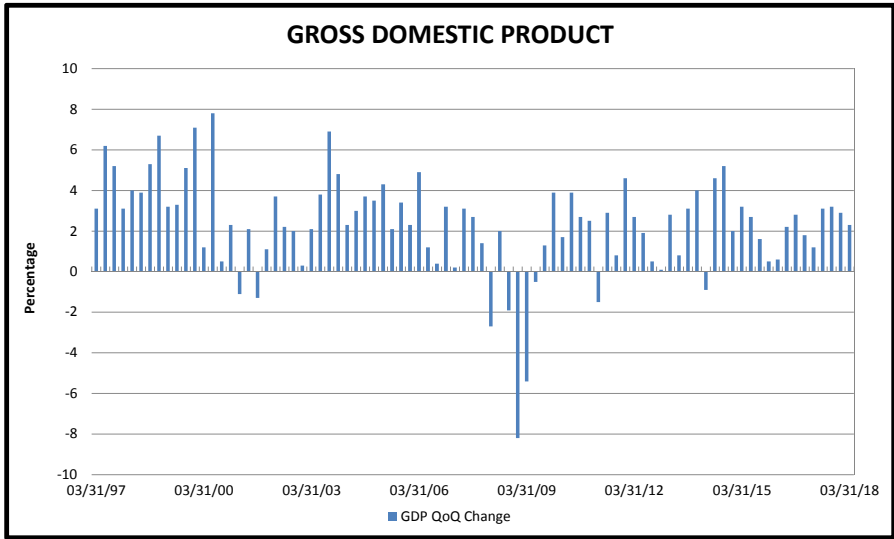
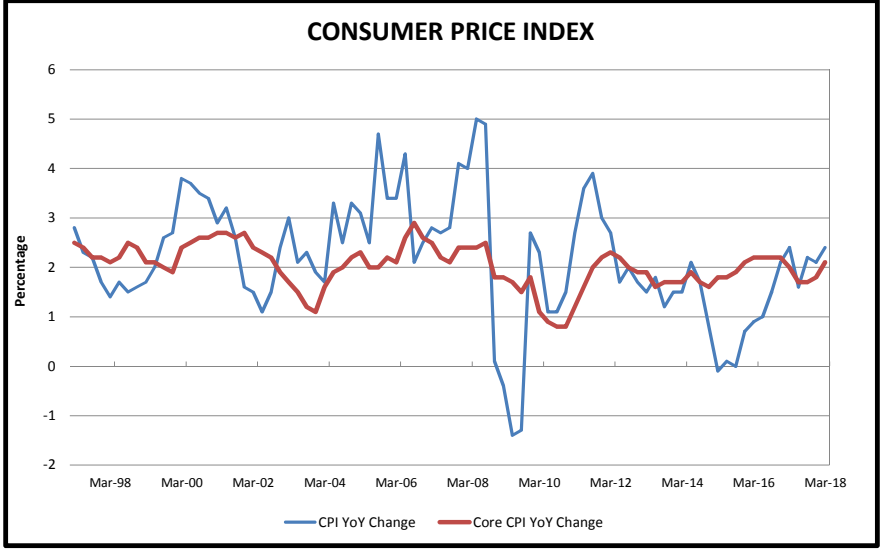
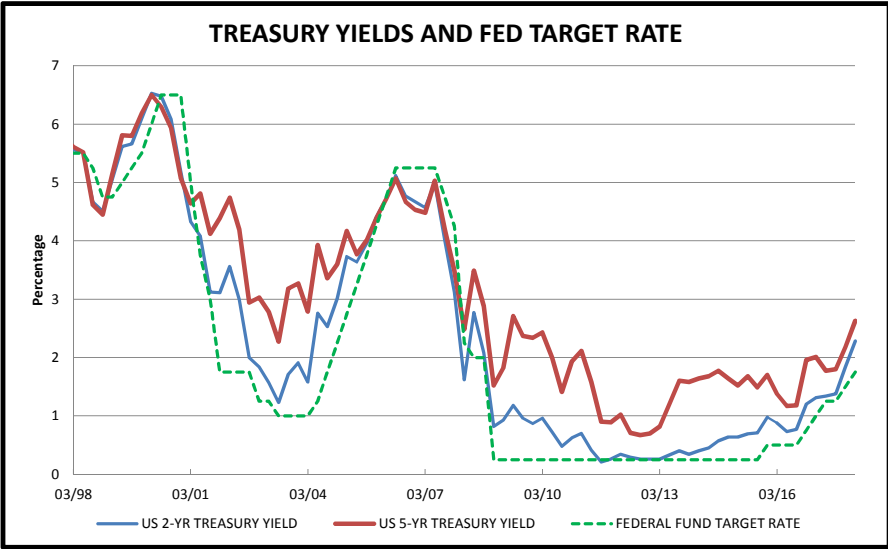


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF MARCH 31, 2018

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 165 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2018



Note:
All data provided by Bloomberg

SECTION III

APPENDIX

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



Inventory by Market Value

Page 6

As Of Date: 03/31/2018

Date Basis: Settlement

Run: 04/24/2018 04:02:04 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
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Inv Type: 1 SUPRANATIONALS

Subtotal	1.379953	170,743,000.00	168,904,072.98	603,483.47	0.00
	1.577999	169,935,637.84	98.922985		-1,030,314.86

Inv Type: 5 SUPRANATIONALS DISC

Subtotal	1.420000	30,000,000.00	29,980,500.00	81,650.00	0.00
	1.424721	29,900,600.00	99.935000		-1,750.00

Inv Type: 11 TREASURY BILLS

Subtotal	1.430000	30,000,000.00	29,911,152.17	137,041.66	0.00
	1.440413	29,783,116.67	99.703841		-9,006.16

Inv Type: 12 TREASURY NOTES

Subtotal	1.464760	41,164,000.00	40,443,084.30	172,776.90	939.57
	1.531023	41,102,553.60	98.248674		-656,404.04

Inv Type: 22 FEDERAL HOME LOAN BANKS

Subtotal	1.314211	146,760,000.00	145,634,120.80	622,083.88	54,873.55
	1.332463	146,687,915.15	99.232843		-1,108,667.90

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

Subtotal	1.404345	86,434,000.00	85,334,693.89	218,503.57	13,452.40
	1.456788	86,342,778.62	98.728155		-988,759.35

Inv Type: 26 AGENCY MBS FXD-M 30/360

Subtotal	1.773824	397,912.90	401,891.81	588.20	0.00
	1.362051	401,891.81	100.999945		0.00



Inventory by Market Value

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As Of Date: 03/31/2018

Date Basis: Settlement

Run: 04/24/2018 04:02:04 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
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Inv Type: 27 FEDERAL FARM CREDIT BANKS

Subtotal	1.339390	210,076,000.00	208,275,790.24	760,921.33	23,605.00
	1.400006	209,769,402.73	99.143067		-1,494,406.38

Inv Type: 28 FHLMC DISCOUNT NOTES

Subtotal	1.277632	670,000.00	663,972.06	4,305.76	0.00
	1.294023	661,541.46	99.100307		-1,875.16

Inv Type: 29 FHLMC NOTES

Subtotal	1.316101	114,027,000.00	112,964,694.55	527,598.38	13,987.55
	1.254919	114,203,988.03	99.068374		-1,252,989.17

Inv Type: 31 MUNICIPAL BONDS

Subtotal	1.736301	1,865,000.00	1,904,994.92	7,862.22	0.00
	1.253271	1,904,994.92	102.144500		0.00

Inv Type: 41 FNMA DISCOUNT NOTES

Subtotal	1.590000	30,000,000.00	29,939,100.00	41,075.00	0.00
	1.595284	29,900,625.00	99.797000		-2,600.00

Inv Type: 43 FHLB DISCOUNT NOTES

Subtotal	1.473375	111,000,000.00	110,837,172.22	317,578.89	0.00
	1.479504	110,537,023.89	99.853308		-17,430.56

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

Subtotal	1.777124	1,157,986.02	1,157,884.64	1,153.29	0.00
	1.781440	1,157,884.64	99.991245		0.00



Inventory by Market Value

Page 8

As Of Date: 03/31/2018

Date Basis: Settlement

Run: 04/24/2018 04:02:04 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: 50 AUTO ABS FXD-M 30/360</u>								
	Subtotal			1.676732	5,450,836.33	5,450,378.30	4,062.11	0.00
				1.681480	5,450,378.30	99.991597		0.00
<u>Inv Type: 53 CREDIT ABS FXD-SA 30/360</u>								
	Subtotal			1.979735	1,095,000.00	1,094,808.89	4,141.33	0.00
				1.987269	1,094,808.89	99.982547		0.00
<u>Inv Type: 71 COMMERCIAL PAPER DISCOUNT</u>								
	Subtotal			1.764756	1,109,481,000.00	1,107,518,417.03	3,035,176.20	47,062.50
				1.772690	1,104,558,974.58	99.823108		-122,796.25
<u>Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT</u>								
	Subtotal			1.905059	866,426,000.00	866,418,695.95	2,250,689.87	284,655.21
				1.905096	866,425,366.25	99.999157		-291,325.51
<u>Inv Type: 75 CORPORATE NOTES</u>								
	Subtotal			1.919868	145,515,000.00	143,970,568.54	701,234.48	74,879.74
				1.912225	145,674,897.87	98.938644		-1,677,980.05
<u>Inv Type: 78 NEGOTIABLE CD 30/360 EUR</u>								
	Subtotal			1.887450	5,795,000.00	5,710,881.35	22,007.61	0.00
				1.899308	5,793,666.20	98.548427		-82,784.85
<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



Inventory by Market Value

Page 9

As Of Date: 03/31/2018

Date Basis: Settlement

Run: 04/24/2018 04:02:04 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
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Inv Type: 1000 TD WITH CALC CODE OF CSC-00

			Subtotal	.400000	3,397.22	3,397.22	11.78	0.00
				.400000	3,397.22	100.000000		0.00
Grand Total			Count 460	1.690656	3,108,626,450.79	3,097,085,590.18	9,513,945.93	513,455.52
				1.709134	3,101,856,761.99	99.628747		-8,739,090.24



Inventory by Market Value

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As Of Date: 03/31/2018

Date Basis: Settlement

Run: 04/24/2018 03:59:10 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
Inv Type: 1 SUPRANATIONALS								
82978	SUP INTL BK RECON &	459058EV1	03/10/2016	1.250000	5,000,000.00	4,932,400.00	11,287.50	0.00
			07/26/2019	1.345903	4,984,200.00	98.648000	IDC-FIS	-51,800.00
83079	SUPRA INTL BK RECON	459058FE8	04/20/2016	.876000	10,000,000.00	9,968,700.00	17,520.00	0.00
			07/19/2018	.926580	9,990,000.00	99.687000	IDC-FIS	-21,300.00
83184	SUP INTER-AMERICAN	458182DX7	06/28/2016	1.000000	10,000,000.00	9,862,700.00	38,333.33	0.00
			05/13/2019	1.040147	9,988,600.00	98.627000	IDC-FIS	-125,900.00
83421	SUP INTL BK RECON &	459058ER0	11/21/2016	1.000000	10,000,000.00	9,949,100.00	48,888.89	0.00
			10/05/2018	1.155252	9,971,300.00	99.491000	IDC-FIS	-22,200.00
83435	SUPRA INTL BK RECON	459058FS7	11/29/2016	1.125000	10,000,000.00	9,802,100.00	38,750.56	0.00
			11/27/2019	1.599150	9,861,900.00	98.021000	IDC-FIS	-59,800.00
83473	GOV SUPRA INTER-AME	4581X0BY3	12/07/2016	1.125000	10,000,000.00	9,833,300.00	5,937.50	0.00
			09/12/2019	1.530191	9,890,700.00	98.333000	IDC-FIS	-57,400.00
83504	GOV SUPRA INTL BK R	45905UVL5	12/16/2016	1.260000	6,500,000.00	6,467,175.00	15,697.50	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	9,976,900.00	26,041.67	0.00
			07/16/2018	1.275020	9,996,300.00	99.769000	IDC-FIS	-19,400.00
83585	SUPRA INTL BK RECON	459058EV1	01/31/2017	1.250000	10,000,000.00	9,864,800.00	22,569.44	0.00
			07/26/2019	1.530185	9,931,900.00	98.648000	IDC-FIS	-67,100.00
83686	SUP INTL BK RECON &	459058FA6	04/07/2017	1.376000	20,000,000.00	19,600,600.00	138,364.44	0.00
			03/30/2020	1.602582	19,868,600.00	98.003000	IDC-FIS	-268,000.00
83740	SUPRA INTER-AMERICA	458182DX7	05/12/2017	1.000000	10,000,000.00	9,862,700.00	38,333.33	0.00
			05/13/2019	1.485219	9,904,600.00	98.627000	IDC-FIS	-41,900.00
83768	SUPRA INTL FINANCE	45950VHE9	05/30/2017	1.250000	14,823,000.00	14,733,469.08	63,821.25	0.00
			11/27/2018	1.340332	14,803,285.41	99.396000	IDC-FIS	-69,816.33
83859	CCCSIG SUPRA INTL B	459058GA5	08/29/2017	1.625000	750,000.00	734,730.00	914.06	0.00
			09/04/2020	1.633607	749,842.50	97.964000	IDC-FIS	-15,112.50
83862	CCCSIG SUPRA INTL B	459058FS7	08/30/2017	1.125000	450,000.00	441,094.50	1,744.92	0.00
			11/27/2019	1.523279	446,062.50	98.021000	IDC-FIS	-4,968.00
83895	CCCCD SUPRA INTL BK	45905UP32	09/19/2017	1.561000	225,000.00	224,460.00	185.37	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	659.09	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	114,229.50	1,042.17	0.00
			10/07/2019	1.602468	115,621.00	99.330000	IDC-FIS	-1,391.50
83918	CCCCD SUPRA INTL AM	4581X0CD8	10/10/2017	2.125000	750,000.00	743,707.50	6,286.46	0.00



Inventory by Market Value

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As Of Date: 03/31/2018

Date Basis: Settlement

Run: 04/24/2018 03:59:10 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
			11/09/2020	1.814044	756,951.83	99.161000	IDC-FIS	-13,244.33
83919	CCCCD SUPRA INTL AM	4581X0CD8	10/10/2017	2.125000	220,000.00	218,154.20	1,844.03	0.00
			11/09/2020	1.814044	222,039.20	99.161000	IDC-FIS	-3,885.00
83927	SUPRA INTL BK RECON	4581X0BY3	10/13/2017	1.125000	10,000,000.00	9,833,300.00	5,937.50	0.00
			09/12/2019	1.637439	9,903,800.00	98.333000	IDC-FIS	-70,500.00
84157	CCCCD SUPRA INTL FI	45950KCM0	01/25/2018	2.250000	90,000.00	89,265.60	371.25	0.00
			01/25/2021	2.352073	89,735.40	99.184000	IDC-FIS	-469.80
84187	SUP INTL BK RECON A	45905US96	02/08/2018	2.400000	10,000,000.00	10,000,000.00	35,333.33	0.00
			02/08/2021	2.400000	10,000,000.00	100.000000	BOOK	0.00
84206	SUPRA IFC	45950KCM0	01/26/2018	2.250000	20,000,000.00	19,836,800.00	82,500.00	0.00
			01/25/2021	2.336839	19,951,250.00	99.184000	IDC-FIS	-113,200.00
84266	CCCSIG SUP IFC	45950VLQ7	03/16/2018	2.635000	850,000.00	846,923.00	933.23	0.00
			03/09/2021	2.661454	849,362.50	99.638000	IDC-FIS	-2,439.50
84267	CCCCD SUP IFC	45950VLQ7	03/16/2018	2.635000	170,000.00	169,384.60	186.65	0.00
			03/09/2021	2.661454	169,872.50	99.638000	IDC-FIS	-487.90
			Subtotal	1.379953	170,743,000.00	168,904,072.98	603,483.47	0.00
				1.577999	169,935,637.84	98.922985		-1,030,314.86

Inv Type: 5 SUPRANATIONALS DISC

84150	SUPRA IBRD DISCOUNT	459053VQ4	01/22/2018	1.420000	30,000,000.00	29,980,500.00	81,650.00	0.00
			04/16/2018	1.424721	29,900,600.00	99.935000	IDC-FIS	-1,750.00
			Subtotal	1.420000	30,000,000.00	29,980,500.00	81,650.00	0.00
				1.424721	29,900,600.00	99.935000		-1,750.00

Inv Type: 11 TREASURY BILLS

84047	GOV US TREASURY BIL	912796PJ2	12/07/2017	1.430000	30,000,000.00	29,911,152.17	137,041.66	0.00
			06/07/2018	1.440413	29,783,116.67	99.703841	IDC-FIS	-9,006.16
			Subtotal	1.430000	30,000,000.00	29,911,152.17	137,041.66	0.00
				1.440413	29,783,116.67	99.703841		-9,006.16

Inv Type: 12 TREASURY NOTES

82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	4,951,550.00	26,243.09	0.00
			04/30/2019	1.138894	5,021,875.00	99.031000	IDC-FIS	-70,325.00
82577	CCCCD GOV US TREAS	912828ND8	05/29/2015	3.500000	100,000.00	102,410.00	1,324.59	0.00



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			05/15/2020	1.503393	105,896.95	102.410000	IDC-FIS	-3,486.95
82786	CCCCD GOV US TREAS	912828UQ1	11/09/2015	1.250000	15,000.00	14,710.50	16.30	0.00
			02/29/2020	1.550966	14,869.36	98.070000	IDC-FIS	-158.86
82820	CCCCD GOV US TREASU	912828VF4	12/04/2015	1.375000	195,000.00	191,076.60	898.65	0.00
			05/31/2020	1.560386	193,438.48	97.988000	IDC-FIS	-2,361.88
82901	CCCCD GOV US TREASU	912828WCO	01/11/2016	1.750000	150,000.00	147,685.50	1,102.21	0.00
			10/31/2020	1.682647	150,462.89	98.457000	IDC-FIS	-2,777.39
82933	CCCCD GOV US TREASU	912828K58	02/03/2016	1.375000	30,000.00	29,424.60	173.19	0.00
			04/30/2020	1.246765	30,081.55	98.082000	IDC-FIS	-656.95
83153	CCCCD GOV US TREASU	912828N89	05/27/2016	1.375000	100,000.00	97,223.00	227.90	0.00
			01/31/2021	1.357590	100,078.13	97.223000	IDC-FIS	-2,855.13
83187	CCCCD GOV US TREASU	912828Q78	06/29/2016	1.375000	35,000.00	33,926.90	202.08	0.00
			04/30/2021	.983665	35,626.68	96.934000	IDC-FIS	-1,699.78
83209	CCCCD GOV US TREASU	912828Q78	07/08/2016	1.375000	25,000.00	24,233.50	144.35	0.00
			04/30/2021	.971848	25,349.18	96.934000	IDC-FIS	-1,115.68
83301	CCCCD GOV US TREASU	912828B58	08/31/2016	2.125000	210,000.00	208,473.30	739.64	0.00
			01/31/2021	1.166490	215,913.80	99.273000	IDC-FIS	-7,440.50
83302	CCCCD GOV US TREASU	912828XM7	08/31/2016	1.625000	70,000.00	68,876.50	188.54	0.00
			07/31/2020	1.102671	71,022.06	98.395000	IDC-FIS	-2,145.56
83303	CCCCD GOV US TREASU	912828ND8	08/31/2016	3.500000	95,000.00	97,289.50	1,258.36	0.00
			05/15/2020	1.066340	100,183.65	102.410000	IDC-FIS	-2,894.15
83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,753,985.20	8,249.24	0.00
			05/31/2020	1.001277	1,814,053.13	97.988000	IDC-FIS	-60,067.93
83366	CCCCD GOV US TREASU	912828B90	10/05/2016	2.000000	370,000.00	365,881.90	643.48	0.00
			02/28/2021	1.149627	383,470.31	98.887000	IDC-FIS	-17,588.41
83407	CCCSIG GOV US TREAS	912828WL0	11/14/2016	1.500000	195,000.00	193,477.05	980.36	0.00
			05/31/2019	1.062974	196,050.32	99.219000	IDC-FIS	-2,573.27
83425	CCCCD GOV US TREAS	912828WY2	11/23/2016	2.250000	185,000.00	183,836.35	689.92	0.00
			07/31/2021	1.775275	188,931.25	99.371000	IDC-FIS	-5,094.90
83468	CCCSIG GOV US TREAS	912828H52	12/05/2016	1.250000	1,510,000.00	1,482,276.40	3,128.64	0.00
			01/31/2020	1.497931	1,503,280.55	98.164000	IDC-FIS	-21,004.15
83469	CCCCD GOV US TREAS	912828D72	12/05/2016	2.000000	470,000.00	462,931.20	817.39	0.00
			08/31/2021	1.921700	471,652.34	98.496000	IDC-FIS	-8,721.14
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	4,904,100.00	28,867.40	0.00
			04/30/2020	1.500519	4,979,296.88	98.082000	IDC-FIS	-75,196.88
83480	CCCCD GOV US TREASU	912828G95	12/09/2016	1.625000	3,275,000.00	3,239,171.50	13,378.19	0.00
			12/31/2019	1.391995	3,297,771.48	98.906000	IDC-FIS	-58,599.98



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83531	CCCSIG GOV US TREAS	912828H52	01/05/2017	1.250000	3,625,000.00	3,558,445.00	7,550.59	0.00
			01/31/2020	1.513863	3,604,383.02	98.164000	IDC-FIS	-45,938.02
83639	CCCSIG GOV US TREAS	912828J84	03/17/2017	1.375000	1,975,000.00	1,939,351.25	13,652.32	0.00
			03/31/2020	1.704769	1,955,790.04	98.195000	IDC-FIS	-16,438.79
83640	CCCCD GOV US TREASU	912828Q37	03/17/2017	1.250000	190,000.00	183,707.20	1,193.99	0.00
			03/31/2021	1.988274	184,582.03	96.688000	IDC-FIS	-874.83
83641	CCCCD GOV US TREASU	912828J43	03/17/2017	1.750000	195,000.00	189,621.90	296.74	0.00
			02/28/2022	2.144211	191,404.69	97.242000	IDC-FIS	-1,782.79
83669	CCCCD GOV US TREASU	912828F96	04/05/2017	2.000000	365,000.00	359,127.15	3,065.19	0.00
			10/31/2021	1.857459	367,266.99	98.391000	IDC-FIS	-8,139.84
83721	RM GOV US TREASURY	912828UZ1	04/20/2017	.625000	249,000.00	248,813.25	653.44	863.72
			04/30/2018	1.038753	247,949.53	99.925000	IDC-FIS	0.00
83736	CCCSIG GOV US TREAS	912828XE5	05/09/2017	1.500000	1,285,000.00	1,262,615.30	6,460.30	0.00
			05/31/2020	1.560250	1,282,909.93	98.258000	IDC-FIS	-20,294.63
83808	CCCSIG GOV US TREAS	912828XH8	06/28/2017	1.625000	75,000.00	73,839.75	306.36	0.00
			06/30/2020	1.502249	75,249.40	98.453000	IDC-FIS	-1,409.65
83814	CCCSIG GOV US TREAS	912828XM7	07/07/2017	1.625000	3,170,000.00	3,119,121.50	8,537.98	0.00
			07/31/2020	1.606525	3,171,733.59	98.395000	IDC-FIS	-52,612.09
83815	CCCCD GOV US TREASU	912828R77	07/07/2017	1.375000	295,000.00	285,527.55	1,359.51	0.00
			05/31/2021	1.805242	290,240.82	96.789000	IDC-FIS	-4,713.27
83820	CCCCD GOV US TREASU	912828V72	07/12/2017	1.875000	220,000.00	215,014.80	683.70	0.00
			01/31/2022	1.908201	219,682.03	97.734000	IDC-FIS	-4,667.23
83840	CCCSIG GOV US TREAS	912828L32	08/03/2017	1.375000	650,000.00	635,121.50	777.17	0.00
			08/31/2020	1.514468	647,283.20	97.711000	IDC-FIS	-12,161.70
83884	CCCSIG GOV US TREAS	912828L32	09/01/2017	1.375000	2,100,000.00	2,051,931.00	2,510.87	0.00
			08/31/2020	1.441812	2,095,898.44	97.711000	IDC-FIS	-43,967.44
83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	163,565.50	240.22	0.00
			08/31/2022	1.670000	169,636.30	96.215000	IDC-FIS	-6,070.80
83912	CCCSIG GOV US TREAS	912828L99	10/05/2017	1.375000	800,000.00	780,184.00	4,618.78	0.00
			10/31/2020	1.643376	793,593.75	97.523000	IDC-FIS	-13,409.75
83954	CCCSIG GOV US TREAS	912828M98	11/03/2017	1.625000	990,000.00	970,893.00	5,391.96	0.00
			11/30/2020	1.762521	985,939.45	98.070000	IDC-FIS	-15,046.45
83962	CCCSIG GOV US TREAS	912828M98	11/06/2017	1.625000	1,000,000.00	980,700.00	5,470.73	0.00
			11/30/2020	1.773455	995,585.94	98.070000	IDC-FIS	-14,885.94
84046	CCCCD GOV US TREASU	912828W89	12/06/2017	1.875000	495,000.00	483,149.70	4,665.98	0.00
			03/31/2022	2.130845	491,506.99	97.606000	IDC-FIS	-6,648.93
84088	CCCSIG GOV US TREAS	912828N48	12/11/2017	1.750000	1,500,000.00	1,475,100.00	6,598.76	0.00



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			12/31/2020	1.937773	1,491,679.69	98.340000	IDC-FIS	-16,579.69
84120	CCCSIG GOV US TRESU	912828N89	01/04/2018	1.375000	2,600,000.00	2,527,798.00	5,925.41	0.00
			01/31/2021	2.033644	2,549,218.75	97.223000	IDC-FIS	-21,420.75
84121	CCCCD GOV US TREASU	912828W89	01/04/2018	1.875000	220,000.00	214,733.20	2,073.77	0.00
			03/31/2022	2.178392	218,398.07	97.606000	IDC-FIS	-2,576.96
84224	CCCCD GOV US TREASU	912828F96	03/05/2018	2.000000	175,000.00	172,184.25	1,469.61	75.85
			10/31/2021	2.475285	173,316.96	98.391000	IDC-FIS	0.00
			Subtotal	1.464760	41,164,000.00	40,443,084.30	172,776.90	939.57
				1.531023	41,102,553.60	98.248674		-656,404.04

Inv Type: 22 FEDERAL HOME LOAN BANKS

82038	RM GOV FHLB NOTES	313379DT3	07/15/2014	1.250000	6,205,000.00	6,198,857.05	24,346.01	26,743.55
			06/08/2018	1.390090	6,172,113.50	99.901000	IDC-FIS	0.00
82053	RM GOV FHLB NOTES	313379DT3	07/28/2014	1.250000	3,000,000.00	2,997,030.00	11,770.83	15,030.00
			06/08/2018	1.410094	2,982,000.00	99.901000	IDC-FIS	0.00
82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	4,970,200.00	4,791.67	0.00
			03/08/2019	1.415035	5,016,600.00	99.404000	IDC-FIS	-46,400.00
82408	GOV FHLB NOTES	3130A4GJ5	03/04/2015	1.125000	10,000,000.00	9,995,900.00	48,750.00	5,200.00
			04/25/2018	1.155323	9,990,700.00	99.959000	IDC-FIS	0.00
82550	GOV FHLB NOTES	3130A57K9	05/04/2015	1.000000	10,000,000.00	9,993,100.00	40,833.33	7,900.00
			05/04/2018	1.050244	9,985,200.00	99.931000	IDC-FIS	0.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,483,550.00	12,074.65	0.00
			06/14/2019	1.563094	2,506,000.00	99.342000	IDC-FIS	-22,450.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000	5,000,000.00	4,979,250.00	27,263.91	0.00
			10/30/2018	1.300000	5,000,000.00	99.585000	IDC-FIS	-20,750.00
82590	GOV FHLB NOTES	3130A5JD2	06/29/2015	1.100000	10,000,000.00	9,982,600.00	28,111.11	0.00
			06/29/2018	1.100000	10,000,000.00	99.826000	IDC-FIS	-17,400.00
82664	GOV FHLB NOTES	3130A6B63	08/14/2015	1.200000	10,000,000.00	9,971,800.00	15,666.67	0.00
			08/14/2018	1.200000	10,000,000.00	99.718000	IDC-FIS	-28,200.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,469,275.00	1,718.75	0.00
			09/13/2019	1.400130	2,497,575.00	98.771000	IDC-FIS	-28,300.00
82781	GOV FHLB NOTES	3130A6RC3	11/04/2015	1.150000	5,000,000.00	4,974,600.00	23,798.62	0.00
			11/02/2018	1.150000	5,000,000.00	99.492000	IDC-FIS	-25,400.00
82928	KFPD GOV FHLB NOTES	3130A6UJ4	01/26/2016	1.250000	250,000.00	248,672.50	1,050.35	0.00
			11/30/2018	1.100214	251,045.00	99.469000	IDC-FIS	-2,372.50
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	242,887.50	1,050.35	0.00



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			12/11/2020	1.513574	248,377.50	97.155000	IDC-FIS	-5,490.00
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	246,245.00	937.50	0.00
			12/13/2019	1.326075	249,282.50	98.498000	IDC-FIS	-3,037.50
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	246,362.50	1,432.29	0.00
			12/11/2020	1.570027	253,565.00	98.545000	IDC-FIS	-7,202.50
83161	CCCSIG GOV FHLB GLO	3130A8DB6	06/03/2016	1.125000	1,850,000.00	1,826,375.50	5,781.25	0.00
			06/21/2019	1.139098	1,849,299.09	98.723000	IDC-FIS	-22,923.59
83166	CCCCD GOV FHLB GLOB	3130A8DB6	06/09/2016	1.125000	2,365,000.00	2,334,798.95	7,390.64	0.00
			06/21/2019	1.017963	2,372,544.35	98.723000	IDC-FIS	-37,745.40
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,825,163.60	7,764.36	0.00
			06/12/2020	1.180179	1,879,174.00	97.864000	IDC-FIS	-54,010.40
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,152,539.60	21,919.26	0.00
			06/12/2020	1.180179	5,305,014.00	97.864000	IDC-FIS	-152,474.40
83178	CCCCD GOV FHLB NOTE	3130A8BD4	06/17/2016	.875000	555,000.00	553,734.60	1,241.04	0.00
			06/29/2018	.783628	555,375.72	99.772000	IDC-FIS	-1,641.12
83277	CCCCD GOV FHLB GLOB	3130A8Y72	08/04/2016	.875000	170,000.00	166,945.10	231.39	0.00
			08/05/2019	.939996	169,818.93	98.203000	IDC-FIS	-2,873.83
83332	CCCCD GOV FHLB GLOB	3130A9EP2	09/21/2016	1.000000	1,900,000.00	1,865,572.00	263.89	0.00
			09/26/2019	1.062882	1,896,466.00	98.188000	IDC-FIS	-30,894.00
83411	CCCCD GOV FHLB NOTE	3130AA3R7	11/17/2016	1.375000	90,000.00	88,720.20	467.51	0.00
			11/15/2019	1.382876	89,979.30	98.578000	IDC-FIS	-1,259.10
83434	GOV FHLB NOTES	3130AA2H0	11/29/2016	1.125000	20,000,000.00	19,621,200.00	76,250.00	0.00
			11/29/2019	1.165139	19,976,400.00	98.106000	IDC-FIS	-355,200.00
83481	CCCCD GOV FHLB GLOB	3130AAE46	12/09/2016	1.250000	2,650,000.00	2,632,139.00	6,901.07	0.00
			01/16/2019	1.225506	2,651,291.67	99.326000	IDC-FIS	-19,152.67
83514	CCCCD GOV FHLB NOTE	3130AAE46	12/20/2016	1.250000	2,025,000.00	2,011,351.50	5,273.44	0.00
			01/16/2019	1.344369	2,021,112.00	99.326000	IDC-FIS	-9,760.50
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	166,217.50	1,080.21	0.00
			11/29/2021	2.050128	168,663.80	97.775000	IDC-FIS	-2,446.30
83631	CCCCD GOV FHLB NOTE	3130AAE46	03/07/2017	1.250000	2,415,000.00	2,398,722.90	6,289.06	0.00
			01/16/2019	1.343248	2,410,870.35	99.326000	IDC-FIS	-12,147.45
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	4,899,450.00	42,291.67	0.00
			04/07/2021	1.723000	5,005,108.25	97.989000	IDC-FIS	-105,658.25
83772	CCCCD GOV FHLB NOTE	3130ABF92	05/31/2017	1.375000	2,000,000.00	1,981,600.00	9,395.83	0.00
			05/28/2019	1.369154	2,000,220.00	99.080000	IDC-FIS	-18,620.00
83892	CCCCD GOV FHLB NOTE	3130ACE26	09/08/2017	1.375000	175,000.00	170,709.00	1,223.18	0.00
			09/28/2020	1.482926	174,438.25	97.548000	IDC-FIS	-3,729.25



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83924	GOV FHLB NOTES	3130ACLS1	10/11/2017	1.550000	20,000,000.00	19,989,200.00	146,388.89	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	60,000.00	58,921.80	81.67	0.00
			08/05/2019	1.643641	59,356.44	98.203000	IDC-FIS	-434.64
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000	4,500,000.00	4,390,605.00	26,015.63	0.00
			12/10/2021	2.100994	4,461,124.50	97.569000	IDC-FIS	-70,519.50
84190	RM GOV FHLB NOTES	3130ADME9	02/08/2018	2.375000	3,500,000.00	3,499,825.00	12,237.85	0.00
			02/08/2021	2.375000	3,500,000.00	99.995000	IDC-FIS	-175.00
	Subtotal			1.314211	146,760,000.00	145,634,120.80	622,083.88	54,873.55
				1.332463	146,687,915.15	99.232843		-1,108,667.90

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81478	AUHSD GOV FNMA NOTE	3135G0WJ8	06/07/2013	.875000	200,000.00	199,768.00	631.94	2,792.00
			05/21/2018	1.190082	196,976.00	99.884000	IDC-FIS	0.00
81538	WT GOV FNMA NOTES	3135G0WJ8	07/17/2013	.875000	164,000.00	163,809.76	518.19	4,280.40
			05/21/2018	1.459815	159,529.36	99.884000	IDC-FIS	0.00
81889	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	376,159.29	824.69	0.00
			02/19/2019	1.795148	378,398.67	99.777000	IDC-FIS	-2,239.38
81890	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	6,943,481.43	15,222.88	0.00
			02/19/2019	1.795148	6,984,817.89	99.777000	IDC-FIS	-41,336.46
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	164,818.08	153.32	0.00
			09/12/2019	1.889799	164,897.76	99.288000	IDC-FIS	-79.68
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	99,171.00	607.64	0.00
			11/26/2019	1.612998	100,653.00	99.171000	IDC-FIS	-1,482.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	5,994,434.10	33,639.33	0.00
			11/27/2018	1.380107	6,066,494.00	99.741000	IDC-FIS	-72,059.90
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	5,974,260.00	9,633.33	0.00
			02/27/2019	1.329281	6,087,180.00	99.571000	IDC-FIS	-112,920.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	168,024.60	537.15	0.00
			01/21/2020	1.627650	169,977.90	98.838000	IDC-FIS	-1,953.30
82909	CCCCD GOV FNMA BENC	3135G0H63	01/13/2016	1.375000	6,660,000.00	6,622,038.00	16,025.62	0.00
			01/28/2019	1.309114	6,673,053.60	99.430000	IDC-FIS	-51,015.60
82997	GOV FNMA NOTES	3135G0J53	03/22/2016	1.000000	10,000,000.00	9,895,200.00	9,722.22	0.00
			02/26/2019	1.067074	9,980,700.00	98.952000	IDC-FIS	-85,500.00
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,936,520.00	8,835.56	0.00
			02/05/2020	1.286438	4,020,000.00	98.413000	IDC-FIS	-83,480.00



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83081	GOV FNMA NOTES	3135G0J53	04/22/2016	1.000000	10,000,000.00	9,895,200.00	9,722.22	0.00
			02/26/2019	1.070042	9,980,400.00	98.952000	IDC-FIS	-85,200.00
83185	CCCSIG GOV FNMA BEN	3135G0J53	06/29/2016	1.000000	1,215,000.00	1,202,266.80	1,181.25	0.00
			02/26/2019	.784359	1,217,405.97	98.952000	IDC-FIS	-15,139.17
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,410,720.70	8,781.56	0.00
			06/26/2020	1.070378	2,491,622.00	97.798000	IDC-FIS	-80,901.30
83274	CCCSIG GOV FNMA BEN	3135G0N33	08/02/2016	.875000	1,920,000.00	1,885,478.40	2,753.33	0.00
			08/02/2019	.931917	1,916,774.40	98.202000	IDC-FIS	-31,296.00
83289	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	140,000.00	134,293.60	213.89	0.00
			08/17/2021	1.334096	139,433.00	95.924000	IDC-FIS	-5,139.40
83290	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	45,000.00	43,165.80	68.75	0.00
			08/17/2021	1.321009	44,846.06	95.924000	IDC-FIS	-1,680.26
83295	CCCCD GOV FNMA NOTE	3135G0N82	08/31/2016	1.250000	260,000.00	249,402.40	397.22	0.00
			08/17/2021	1.337550	258,910.60	95.924000	IDC-FIS	-9,508.20
83305	CCCSIG GOV FNMA NOT	3135G0P49	09/02/2016	1.000000	1,725,000.00	1,696,382.25	1,581.25	0.00
			08/28/2019	1.053166	1,722,506.50	98.341000	IDC-FIS	-26,124.25
83306	CCCCD GOV FNMA NOTE	3135G0P49	09/02/2016	1.000000	275,000.00	270,437.75	252.08	0.00
			08/28/2019	1.053166	274,791.40	98.341000	IDC-FIS	-4,353.65
83335	CCCCD GOV FNMA NOTE	3135G0P49	09/23/2016	1.000000	1,995,000.00	1,961,902.95	1,828.74	0.00
			08/28/2019	1.020798	1,993,803.00	98.341000	IDC-FIS	-31,900.05
83340	CCCCD GOV FNMA NOTE	3135G0P49	09/28/2016	1.000000	1,820,000.00	1,789,806.20	1,668.32	0.00
			08/28/2019	.994725	1,820,273.00	98.341000	IDC-FIS	-30,466.80
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,897,340.28	32,570.30	0.00
			11/13/2020	1.720219	4,994,151.54	97.986000	IDC-FIS	-96,811.26
83618	CCCSIG GOV FNMA NOT	3135G0T29	02/28/2017	1.500000	850,000.00	837,173.50	1,168.75	0.00
			02/28/2020	1.521905	849,456.00	98.491000	IDC-FIS	-12,282.50
83619	CCCCD GOV FNMA NOTE	3135G0T29	02/28/2017	1.500000	25,000.00	24,622.75	34.38	0.00
			02/28/2020	1.521905	24,989.04	98.491000	IDC-FIS	-366.29
83647	CCCCD GOV FNMA NOTE	3135G0N33	03/21/2017	.875000	3,400,000.00	3,338,868.00	4,875.69	0.00
			08/02/2019	1.509791	3,350,054.00	98.202000	IDC-FIS	-11,186.00
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	3,878,360.00	5,347.22	0.00
			02/26/2021	1.648008	3,961,360.00	96.959000	IDC-FIS	-83,000.00
83812	CCCCD GOV FNMA NOTE	3135G0S38	06/29/2017	2.000000	300,000.00	293,898.00	1,433.33	0.00
			01/05/2022	1.851838	301,917.00	97.966000	IDC-FIS	-8,019.00
83837	CCCCD GOV FNMA NOTE	3135G0T60	08/01/2017	1.500000	195,000.00	191,090.25	495.64	0.00
			07/30/2020	1.603953	194,409.15	97.995000	IDC-FIS	-3,318.90
84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	4,898,300.00	23,888.89	5,715.00



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84248	RM GOV FNMA NOTES	3135G0S38	01/05/2022	2.590321	4,908,140.56	97.966000	IDC-FIS	0.00
			03/07/2018	2.000000	5,000,000.00	4,898,300.00	23,888.89	665.00
			01/05/2022	2.564557	4,914,857.22	97.966000	IDC-FIS	0.00
			Subtotal	1.404345	86,434,000.00	85,334,693.89	218,503.57	13,452.40
				1.456788	86,342,778.62	98.728155		-988,759.35

Inv Type: 26 AGENCY MBS FXD-M 30/360

82545	CCCSIG MBS FNMA ACE	3136ANJY4	04/30/2015	1.550000	2,218.95	2,241.13	2.87	0.00
			04/25/2018	-13.310530	2,241.13	100.999572	BOOK	0.00
82778	CCCCD MBS FNMA SRS	3136AQDQ0	10/30/2015	1.646000	44,140.83	44,582.85	60.55	0.00
			09/25/2019	1.382287	44,582.85	101.001386	BOOK	0.00
82814	CCCCD MBS FNMA SRS	3136AQSW1	11/30/2015	1.898080	20,784.85	20,992.69	32.88	0.00
			01/25/2019	1.572772	20,992.69	100.999959	BOOK	0.00
83093	CCCCD MBS FHLMC SRS	3137BNN26	04/28/2016	1.780000	28,056.21	28,336.10	41.62	0.00
			07/25/2019	1.464707	28,336.10	100.997604	BOOK	0.00
83189	CCCSIG MBS FNMA SRS	3136ASPX8	06/30/2016	1.785000	302,712.06	305,739.04	450.28	0.00
			06/25/2019	1.442671	305,739.04	100.999954	BOOK	0.00
			Subtotal	1.773824	397,912.90	401,891.81	588.20	0.00
				1.362051	401,891.81	100.999945		0.00

Inv Type: 27 FEDERAL FARM CREDIT BANKS

82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	1,992,640.00	6,250.00	2,340.00
			01/16/2019	1.620035	1,990,300.00	99.632000	IDC-FIS	0.00
82472	GOV FFCB NOTES	3133EEWH9	04/02/2015	1.000000	10,000,000.00	10,000,000.00	49,722.22	0.00
			04/02/2018	1.000000	10,000,000.00	100.000000	IDC-FIS	0.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	991,920.00	2,333.33	0.00
			08/05/2019	1.350014	1,005,740.00	99.192000	IDC-FIS	-13,820.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	2,975,760.00	7,000.00	0.00
			08/05/2019	1.350014	3,017,220.00	99.192000	IDC-FIS	-41,460.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	167,382.00	471.04	0.00
			08/04/2020	1.730194	170,156.40	98.460000	IDC-FIS	-2,774.40
82785	GOV FFCB NOTES	3133EFNF0	11/06/2015	1.080000	5,000,000.00	4,975,050.00	21,750.00	0.00
			11/06/2018	1.104126	4,996,450.00	99.501000	IDC-FIS	-21,400.00
82817	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	9,961,500.00	42,611.11	0.00
			12/03/2018	1.300000	10,000,000.00	99.615000	IDC-FIS	-38,500.00



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82818	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	9,961,500.00	42,611.11	0.00
			12/03/2018	1.305115	9,998,500.00	99.615000	IDC-FIS	-37,000.00
82846	GOV FFCB NOTES	3133EFSJ7	12/18/2015	1.300000	20,000,000.00	19,890,000.00	77,277.78	0.00
			12/14/2018	1.415191	19,932,800.00	99.450000	IDC-FIS	-42,800.00
82847	GOV FFCB NOTES	3133EFSH1	12/18/2015	1.170000	10,000,000.00	9,991,000.00	34,775.00	11,800.00
			06/14/2018	1.255129	9,979,200.00	99.910000	IDC-FIS	0.00
82926	KFPD GOV FFCB NOTES	3133EFVQ7	01/27/2016	1.250000	250,000.00	248,587.50	598.96	0.00
			01/22/2019	1.126024	250,907.50	99.435000	IDC-FIS	-2,320.00
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	150,753.00	644.97	0.00
			12/14/2020	1.320066	155,578.15	97.260000	IDC-FIS	-4,825.15
82963	GOV FFCB CALLABLE N	3133EFYS0	03/02/2016	1.150000	10,000,000.00	9,913,000.00	12,458.33	0.00
			02/22/2019	1.217313	9,980,400.00	99.130000	IDC-FIS	-67,400.00
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	3,978,318.04	3,807.19	0.00
			03/04/2020	1.430176	4,032,857.27	97.964000	IDC-FIS	-54,539.23
82992	GOV FFCB NOTES	3133EFQ67	03/21/2016	1.160000	10,000,000.00	9,915,400.00	3,222.22	0.00
			03/21/2019	1.180075	9,994,100.00	99.154000	IDC-FIS	-78,700.00
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,919,880.00	29,965.56	0.00
			03/30/2020	1.490000	4,000,000.00	97.997000	IDC-FIS	-80,120.00
83149	GOV FFCB NOTES	3133EGCD5	05/25/2016	.900000	10,000,000.00	9,988,000.00	31,500.00	2,900.00
			05/25/2018	.975411	9,985,100.00	99.880000	IDC-FIS	0.00
83160	GOV FFCB NOTES	3133EGCA1	06/03/2016	1.060000	10,000,000.00	9,862,800.00	34,744.44	0.00
			06/03/2019	1.140244	9,976,400.00	98.628000	IDC-FIS	-113,600.00
83190	GOV FFCB NOTES	3133EGJC0	07/01/2016	.950000	10,000,000.00	9,848,500.00	23,750.00	0.00
			07/01/2019	1.000200	9,985,200.00	98.485000	IDC-FIS	-136,700.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,549,909.70	1,524.26	0.00
			09/21/2020	1.110242	4,700,880.80	97.013000	IDC-FIS	-150,971.10
83505	RM GOV FFCB NOTES	3133EGT88	12/16/2016	1.450000	2,000,000.00	1,972,500.00	8,780.56	0.00
			12/12/2019	1.640327	1,988,940.00	98.625000	IDC-FIS	-16,440.00
83506	RM GOV FFCB NOTES	3133EGM69	12/16/2016	1.100000	2,000,000.00	1,987,120.00	7,088.89	0.00
			12/05/2018	1.360167	1,989,920.00	99.356000	IDC-FIS	-2,800.00
83725	GOV FFCB NOTES	3133EHFL2	04/26/2017	1.550000	10,000,000.00	9,839,800.00	72,333.33	0.00
			04/13/2020	1.578010	9,991,900.00	98.398000	IDC-FIS	-152,100.00
83741	GOV FFCB NOTES	3133EHHN6	05/12/2017	1.350000	10,000,000.00	9,913,900.00	55,875.00	0.00
			05/02/2019	1.430437	9,984,400.00	99.139000	IDC-FIS	-70,500.00
83767	GOV FFCB NOTES	3133EHLG6	05/30/2017	1.320000	20,000,000.00	19,805,400.00	88,733.33	0.00
			05/30/2019	1.400388	19,968,400.00	99.027000	IDC-FIS	-163,000.00
83797	CLT GOV FFCB NOTES	3133ECBY9	06/15/2017	.930000	250,000.00	249,875.00	1,001.04	525.00



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			04/26/2018	1.233167	249,350.00	99.950000	IDC-FIS	0.00
83800	RM GOV FFCB NOTES	3133EEP95	06/19/2017	1.100000	3,000,000.00	2,997,180.00	11,000.00	1,845.00
			06/01/2018	1.265021	2,995,335.00	99.906000	IDC-FIS	0.00
83813	GOV FFCB NOTES	3133EHQB2	07/06/2017	1.550000	10,000,000.00	9,811,000.00	36,597.22	0.00
			07/06/2020	1.560960	9,996,800.00	98.110000	IDC-FIS	-185,800.00
84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000	3,500,000.00	3,450,615.00	16,897.22	0.00
			01/12/2022	2.455479	3,472,307.61	98.589000	IDC-FIS	-16,131.50
84218	GOV FFCB NOTES	3133EJCE7	03/01/2018	2.350000	5,000,000.00	4,983,150.00	15,993.06	1,595.00
			02/12/2021	2.480332	4,987,756.39	99.663000	IDC-FIS	0.00
84249	RM GOV FFCB NOTES	3133EJCE7	03/07/2018	2.350000	5,000,000.00	4,983,150.00	15,993.05	0.00
			02/12/2021	2.464582	4,992,014.72	99.663000	IDC-FIS	-705.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000	5,000,000.00	5,000,200.00	3,611.11	2,600.00
			03/21/2022	2.612688	5,000,488.89	100.004000	IDC-FIS	0.00
		Subtotal		1.339390	210,076,000.00	208,275,790.24	760,921.33	23,605.00
				1.400006	209,769,402.73	99.143067		-1,494,406.38

Inv Type: 28 FHLMC DISCOUNT NOTES

83856	RM GOV FREDDIE MAC	313397D57	08/28/2017	1.180000	296,000.00	293,821.77	2,095.68	0.00
			08/27/2018	1.194249	292,468.39	99.264111	IDC-FIS	-742.30
83945	RM GOV FHLMC DISC	313397K26	10/26/2017	1.355000	374,000.00	370,150.29	2,210.08	0.00
			10/11/2018	1.373088	369,073.07	98.970667	IDC-FIS	-1,132.86
		Subtotal		1.277632	670,000.00	663,972.06	4,305.76	0.00
				1.294023	661,541.46	99.100307		-1,875.16

Inv Type: 29 FHLMC NOTES

82312	AUHS D GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,480,008.74	4,391.93	0.00
			08/08/2018	1.200000	2,486,000.00	99.759000	IDC-FIS	-5,991.26
82313	AUHS D GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	109,734.90	194.33	0.00
			08/08/2018	1.200000	110,000.00	99.759000	IDC-FIS	-265.10
82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	2,986,020.00	17,645.83	0.00
			05/30/2019	1.379985	3,043,140.00	99.534000	IDC-FIS	-57,120.00
82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	5,910,060.00	37,291.67	0.00
			10/02/2019	1.310124	5,986,200.00	98.501000	IDC-FIS	-76,140.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	246,252.50	1,553.82	0.00
			10/02/2019	1.330187	249,280.00	98.501000	IDC-FIS	-3,027.50



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82965	CCCSIG GOV FHLMC NO	3137EACA5	03/04/2016	3.750000	1,275,000.00	1,294,214.25	531.25	0.00
			03/27/2019	1.146745	1,374,641.25	101.507000	IDC-FIS	-80,427.00
82996	CCCCD GOV FHLMC NOT	3137EADZ9	03/22/2016	1.125000	6,000,000.00	5,936,100.00	31,125.00	0.00
			04/15/2019	1.131578	5,998,800.00	98.935000	IDC-FIS	-62,700.00
83006	GOV FHLMC NOTES	3134G8PD5	03/30/2016	1.350000	10,000,000.00	9,865,500.00	67,875.00	0.00
			09/30/2019	1.350000	10,000,000.00	98.655000	IDC-FIS	-134,500.00
83018	GOV FHLMC NOTES	3137EAEA3	04/07/2016	.750000	10,000,000.00	9,998,100.00	35,833.31	13,800.00
			04/09/2018	.829093	9,984,300.00	99.981000	IDC-FIS	0.00
83039	GOV FHLMC NOTES	3134G8W21	04/08/2016	1.375000	5,000,000.00	4,920,650.00	17,378.49	0.00
			12/30/2019	1.375000	5,000,000.00	98.413000	IDC-FIS	-79,350.00
83084	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,942,300.00	45,208.33	0.00
			10/26/2018	1.050000	10,000,000.00	99.423000	IDC-FIS	-57,700.00
83085	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,942,300.00	45,208.33	0.00
			10/26/2018	1.061785	9,997,100.00	99.423000	IDC-FIS	-54,800.00
83086	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,942,300.00	45,208.33	0.00
			10/26/2018	1.073168	9,994,300.00	99.423000	IDC-FIS	-52,000.00
83150	GOV FHLMC NOTES	3134G9HC4	05/25/2016	1.000000	5,000,000.00	4,993,950.00	17,500.00	0.00
			05/25/2018	1.000000	5,000,000.00	99.879000	IDC-FIS	-6,050.00
83172	GOV FHLMC NOTES	3134G9QW0	06/14/2016	1.280000	10,000,000.00	9,892,700.00	38,044.44	0.00
			06/14/2019	1.280000	10,000,000.00	98.927000	IDC-FIS	-107,300.00
83217	CCCSIG GOV FHLMC RE	3137EAEB1	07/20/2016	.875000	1,890,000.00	1,857,548.70	3,307.51	0.00
			07/19/2019	.957100	1,887,240.67	98.283000	IDC-FIS	-29,691.97
83324	CCCCD GOV FHLMC REF	3137EAD7	09/19/2016	.875000	1,950,000.00	1,939,138.50	8,009.91	0.00
			10/12/2018	.904812	1,948,810.50	99.443000	IDC-FIS	-9,672.00
83341	CCCCD GOV FHLMC REF	3137EAD7	09/28/2016	.875000	1,825,000.00	1,814,834.75	7,496.45	0.00
			10/12/2018	.868436	1,825,219.00	99.443000	IDC-FIS	-10,384.25
83345	WLT GOV FHLMC NOTES	3137EAC9	09/28/2016	1.125000	173,000.00	165,261.71	264.91	0.00
			08/12/2021	1.250127	171,979.30	95.527000	IDC-FIS	-6,717.59
83365	CCCSIG FHLMC REFERE	3137EAEB1	10/05/2016	.875000	3,050,000.00	2,997,631.50	5,337.52	0.00
			07/19/2019	.993716	3,040,057.00	98.283000	IDC-FIS	-42,425.50
83529	CCCCD GOV FHLMC NOT	3137EACA5	01/04/2017	3.750000	1,860,000.00	1,888,030.20	775.00	0.00
			03/27/2019	1.329015	1,958,617.20	101.507000	IDC-FIS	-70,587.00
83809	RM GOV FHLMC NOTES	3134GBTQ5	06/29/2017	1.500000	4,000,000.00	3,922,760.00	12,666.66	0.00
			07/15/2020	1.567587	3,992,000.00	98.069000	IDC-FIS	-69,240.00
83979	GOV FHLMC NOTES	3134GBW81	11/22/2017	2.350000	10,000,000.00	9,763,100.00	84,208.33	0.00
			11/22/2022	2.350000	10,000,000.00	97.631000	IDC-FIS	-236,900.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	156,198.80	542.03	187.55



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			08/09/2022	2.678470	156,303.11	98.860000	IDC-FIS	0.00
			Subtotal	1.316101	114,027,000.00	112,964,694.55	527,598.38	13,987.55
				1.254919	114,203,988.03	99.068374		-1,252,989.17

Inv Type: 31 MUNICIPAL BONDS

81514	AUHSD MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	4,550.00	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	1,513.11	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	1,799.11	0.00
			08/15/2018	1.003041	1,282,444.80	100.191000	BOOK	0.00
			Subtotal	1.736301	1,865,000.00	1,904,994.92	7,862.22	0.00
				1.253271	1,904,994.92	102.144500		0.00

Inv Type: 41 FNMA DISCOUNT NOTES

84220	GOV FNMA DISC NOTE	313589WV1	03/01/2018	1.590000	30,000,000.00	29,939,100.00	41,075.00	0.00
			05/15/2018	1.595284	29,900,625.00	99.797000	IDC-FIS	-2,600.00
			Subtotal	1.590000	30,000,000.00	29,939,100.00	41,075.00	0.00
				1.595284	29,900,625.00	99.797000		-2,600.00

Inv Type: 43 FHLB DISCOUNT NOTES

84050	CCCSD GOV FHLB DISC	313385XV3	12/07/2017	1.410000	20,000,000.00	19,935,777.78	90,083.33	0.00
			06/08/2018	1.420179	19,856,650.00	99.678889	IDC-FIS	-10,955.55
84123	RM GOV FHLB DISC	313385YY6	01/05/2018	1.540000	1,000,000.00	995,461.11	3,678.89	0.00
			07/05/2018	1.552017	992,257.22	99.546111	IDC-FIS	-475.00
84137	GOV FHLB DISC	313385VM5	01/12/2018	1.400000	30,000,000.00	29,983,400.00	92,166.67	0.00
			04/13/2018	1.404972	29,893,833.33	99.944667	IDC-FIS	-2,600.00
84151	GOV FHLB DISC	313385VM5	01/17/2018	1.430000	30,000,000.00	29,983,400.00	88,183.33	0.00
			04/13/2018	1.434902	29,897,516.67	99.944667	IDC-FIS	-2,300.00
84214	GOV FHLB DISC	313385WV4	02/28/2018	1.630000	30,000,000.00	29,939,133.33	43,466.67	0.00
			05/15/2018	1.635628	29,896,766.67	99.797111	IDC-FIS	-1,100.01
			Subtotal	1.473375	111,000,000.00	110,837,172.22	317,578.89	0.00
				1.479504	110,537,023.89	99.853308		-17,430.56



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Inv Type: 49 CORP ABS FXD-M 30/360								
83334	CCCSIG ABS CNH 2016	12635YAB9	09/21/2016	1.260000	198,726.09	198,708.01	111.29	0.00
			02/18/2020	1.265286	198,708.01	99.990902	BOOK	0.00
83650	CCCSIG ABS CORP CNH	12636WAB2	03/22/2017	1.640000	279,259.93	279,249.21	203.56	0.00
			07/15/2020	1.642287	279,249.21	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
			10/15/2021	1.823435	224,983.53	99.992680	BOOK	0.00
84207	CCCSIG JDOT 2018 CO	47788CAC6	02/28/2018	2.660000	190,000.00	189,986.34	463.28	0.00
			04/18/2022	2.663481	189,986.34	99.992811	BOOK	0.00
			Subtotal	1.777124	1,157,986.02	1,157,884.64	1,153.29	0.00
				1.781440	1,157,884.64	99.991245		0.00

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

82964	CCCSIG ABS TOYOTA C	89237KAD5	03/02/2016	1.250000	399,810.62	399,787.95	222.12	0.00
			03/16/2020	1.252803	399,787.95	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	50,367.31	50,363.19	26.19	0.00
			08/15/2019	1.175230	50,363.19	99.991820	BOOK	0.00
83281	CCCSIG ABS TOYOTA A	89237WAD9	08/10/2016	1.140000	250,658.40	250,651.68	127.00	0.00
			08/17/2020	1.141339	250,651.68	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



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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	193.04	0.00
			01/18/2022	1.934403	224,979.26	99.990782	BOOK	0.00
84175	CCCCD ABS ALLYA 201	02007MAE0	01/31/2018	2.350000	110,000.00	109,987.28	114.90	0.00
			06/15/2022	2.355239	109,987.28	99.988436	BOOK	0.00
84176	CCCSIG ABS ALLYA 20	02007MAE0	01/31/2018	2.350000	265,000.00	264,969.37	276.78	0.00
			06/15/2022	2.355236	264,969.37	99.988442	BOOK	0.00
84177	FIXING INTEREST REC	89238BAD4	01/31/2018	2.350000	100,000.00	99,998.85	104.44	0.00
			05/16/2022	2.396566	99,998.85	99.998850	BOOK	0.00
			Subtotal	1.676732	5,450,836.33	5,450,378.30	4,062.11	0.00
				1.681480	5,450,378.30	99.991597		0.00

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	2,664.62	0.00
			01/19/2021	1.748687	744,857.33	99.980850	BOOK	0.00
84172	CCCSIG ABS CCCIT 20	17305EGK5	01/31/2018	2.490000	350,000.00	349,951.56	1,476.71	0.00
			01/20/2023	2.495080	349,951.56	99.986160	BOOK	0.00
			Subtotal	1.979735	1,095,000.00	1,094,808.89	4,141.33	0.00
				1.987269	1,094,808.89	99.982547		0.00

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

83853	LUHSD CP BNP PARIBA	09659CEJ3	08/22/2017	1.510000	30,000,000.00	29,924,408.33	279,350.00	0.00
			05/18/2018	1.527232	29,661,508.33	99.748028	IDC-FIS	-16,450.00
83909	CCCCD CP BK OF TOKY	06538CFR7	09/29/2017	1.600000	2,700,000.00	2,687,122.50	22,080.00	0.00
			06/25/2018	1.619360	2,667,720.00	99.523056	IDC-FIS	-2,677.50
84067	CP JP MORGAN SECURI	46640QE72	12/08/2017	1.600000	30,000,000.00	29,942,100.00	152,000.00	0.00
			05/07/2018	1.610738	29,800,000.00	99.807000	IDC-FIS	-9,900.00
84070	CP CREDIT SUISSE NY	2254EBD65	12/08/2017	1.550000	30,000,000.00	29,991,958.33	147,250.00	0.00
			04/06/2018	1.557982	29,846,291.67	99.973194	IDC-FIS	-1,583.34
84078	CP CREDIT SUISSE NY	2254EBDA6	12/11/2017	1.550000	30,000,000.00	29,985,525.00	143,375.00	0.00



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84110	CP JP MORGAN SECURI	46640QDR9	04/10/2018	1.558050	29,845,000.00	99.951750	IDC-FIS	-2,850.00
			12/21/2017	1.780000	30,000,000.00	29,961,400.00	149,816.67	0.00
			04/25/2018	1.791070	29,814,583.33	99.871333	IDC-FIS	-3,000.00
84113	CP BANK OF TOKYO MI	06538CD32	01/03/2018	1.680000	30,000,000.00	29,996,783.33	123,200.00	0.00
			04/03/2018	1.687086	29,874,000.00	99.989278	IDC-FIS	-416.67
84130	CP BNP PARIBAS NY	09659CDD7	01/10/2018	1.690000	30,000,000.00	29,980,700.00	114,075.00	0.00
			04/13/2018	1.697411	29,869,025.00	99.935667	IDC-FIS	-2,400.00
84136	CP CREDIT AGRICOLE	22533UDG5	01/12/2018	1.680000	30,000,000.00	29,975,875.00	110,600.00	0.00
			04/16/2018	1.687402	29,868,400.00	99.919583	IDC-FIS	-3,125.00
84138	CP ABBEY NATIONAL T	00280PDD4	01/12/2018	1.695000	30,000,000.00	29,980,700.00	111,587.50	0.00
			04/13/2018	1.702294	29,871,462.50	99.935667	IDC-FIS	-2,350.00
84140	CP NORDEA BANK AB	65558GDG5	01/16/2018	1.630000	30,000,000.00	29,975,875.00	101,875.00	0.00
			04/16/2018	1.636669	29,877,750.00	99.919583	IDC-FIS	-3,750.00
84147	CP STANDARD CHARTER	85324UDG5	01/18/2018	1.690000	30,000,000.00	29,975,875.00	102,808.33	0.00
			04/16/2018	1.697010	29,876,066.67	99.919583	IDC-FIS	-3,000.00
84148	CP BANK OF TOKYO MI	06538CDD0	01/18/2018	1.650000	30,000,000.00	29,980,700.00	100,375.00	0.00
			04/13/2018	1.656453	29,883,125.00	99.935667	IDC-FIS	-2,800.00
84149	CP BANK OF TOKYO MI	06538CDD0	01/19/2018	1.610000	30,000,000.00	29,980,700.00	96,600.00	0.00
			04/13/2018	1.616071	29,887,300.00	99.935667	IDC-FIS	-3,200.00
84152	CP ABBEY NATIONAL T	00280PDG7	01/17/2018	1.680000	30,000,000.00	29,975,875.00	103,600.00	0.00
			04/16/2018	1.687007	29,875,400.00	99.919583	IDC-FIS	-3,125.00
84153	CP EXXON MOBIL CORP	30229BDD6	01/23/2018	1.480000	30,000,000.00	29,980,700.00	83,866.67	0.00
			04/13/2018	1.484884	29,901,333.33	99.935667	IDC-FIS	-4,500.00
84155	CP BK OF TOKYO MIT-	06538CDP3	01/23/2018	1.740000	30,000,000.00	29,964,616.67	98,600.00	0.00
			04/23/2018	1.747602	29,869,500.00	99.882056	IDC-FIS	-3,483.33
84158	CP STANDARD CHARTER	85324UDP5	01/25/2018	1.700000	30,000,000.00	29,964,616.67	93,500.00	0.00
			04/23/2018	1.707094	29,875,333.33	99.882056	IDC-FIS	-4,216.66
84159	CP TOYOTA MOTOR CRE	89233HDQ4	01/25/2018	1.710000	30,000,000.00	29,963,008.33	94,050.00	0.00
			04/24/2018	1.717260	29,873,175.00	99.876694	IDC-FIS	-4,216.67
84160	CP TORONTO DOMINION	89119BDP8	01/25/2018	1.675000	30,000,000.00	29,964,616.67	92,125.00	0.00
			04/23/2018	1.681886	29,877,166.67	99.882056	IDC-FIS	-4,675.00
84161	CP GENERAL ELECTRIC	36960MDR1	01/25/2018	1.730000	30,000,000.00	29,961,400.00	95,150.00	0.00
			04/25/2018	1.737515	29,870,250.00	99.871333	IDC-FIS	-4,000.00
84178	CP ABBEY NATL TREAS	00280PD69	02/05/2018	1.640000	30,000,000.00	29,991,958.33	75,166.67	0.00
			04/06/2018	1.644495	29,918,000.00	99.973194	IDC-FIS	-1,208.34
84186	CP JPMORGAN SECURIT	46640QE98	02/08/2018	1.800000	30,000,000.00	29,938,883.33	78,000.00	0.00
			05/09/2018	1.808137	29,865,000.00	99.796278	IDC-FIS	-4,116.67



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84198	CP GENERAL ELECTRIC	36960MDD2	02/23/2018	1.670000	30,000,000.00	29,980,700.00	51,491.67	0.00
			04/13/2018	1.673805	29,931,808.33	99.935667	IDC-FIS	-2,600.00
84203	CP EXXON MOBIL CORP	30229BDS3	02/27/2018	1.620000	30,000,000.00	29,959,791.67	44,550.00	0.00
			04/26/2018	1.624239	29,921,700.00	99.865972	IDC-FIS	-6,458.33
84215	CP TORONTO DOMINION	89119BEB8	02/28/2018	1.800000	30,000,000.00	29,935,666.67	48,000.00	0.00
			05/11/2018	1.806503	29,892,000.00	99.785556	IDC-FIS	-4,333.33
84219	CP CREDIT SUISSE DI	2254EBF14	03/01/2018	2.080000	30,000,000.00	29,897,316.67	53,733.33	3,050.01
			06/01/2018	2.091115	29,840,533.33	99.657722	IDC-FIS	0.00
84223	CP EXXON MOBIL CORP	30229BD95	03/05/2018	1.670000	30,000,000.00	29,987,133.33	37,575.00	0.00
			04/09/2018	1.672716	29,951,291.67	99.957111	IDC-FIS	-1,733.34
84245	CP ABBEY NATL TREAS	00280PE43	03/06/2018	1.800000	30,000,000.00	29,946,925.00	39,000.00	0.00
			05/04/2018	1.805326	29,911,500.00	99.823083	IDC-FIS	-3,575.00
84253	CP TORONTO DOMINION	89119BER3	03/01/2018	1.960000	30,000,000.00	29,913,150.00	50,633.33	1,350.00
			05/25/2018	1.969113	29,861,166.67	99.710500	IDC-FIS	0.00
84256	CP TOYOTA MOTOR CRE	89233HE26	03/13/2018	1.820000	30,000,000.00	29,950,141.67	28,816.67	0.00
			05/02/2018	1.824612	29,924,166.67	99.833806	IDC-FIS	-2,841.67
84263	CP EXXON MOBIL CORP	30229BEV5	03/14/2018	1.770000	35,000,000.00	34,891,169.44	30,975.00	0.00
			05/29/2018	1.776639	34,869,216.67	99.689056	IDC-FIS	-9,022.23
84268	CP TOYOTA MOTOR CRE	89233HFR0	03/19/2018	2.210000	30,000,000.00	29,856,916.67	23,941.67	13,458.33
			06/25/2018	2.223376	29,819,516.67	99.523056	IDC-FIS	0.00
84269	PW CP TOYOTA MOTOR	89233HDH4	03/19/2018	1.780000	646,000.00	645,445.88	415.24	0.00
			04/17/2018	1.782571	645,073.70	99.914222	IDC-FIS	-43.06
84270	PW CP TOYOTA MOTOR	89233HDH4	03/19/2018	1.780000	1,135,000.00	1,134,026.42	729.55	0.00
			04/17/2018	1.782552	1,133,372.54	99.914222	IDC-FIS	-75.67
84275	CP UNION BANK OF CA	62478YDP0	03/20/2018	1.860000	25,000,000.00	24,970,513.89	15,500.00	0.00
			04/23/2018	1.863273	24,956,083.33	99.882056	IDC-FIS	-1,069.44
84280	CP SOCIETE GENERALE	83369CEP5	03/22/2018	1.940000	30,000,000.00	29,916,366.67	16,166.67	433.33
			05/23/2018	1.946503	29,899,766.67	99.721222	IDC-FIS	0.00
84283	CP NORDEA BANK	65558GGT4	03/27/2018	2.205000	30,000,000.00	29,789,400.00	9,187.50	4,387.50
			07/27/2018	2.221601	29,775,825.00	99.298000	IDC-FIS	0.00
84285	CP SOCIETE GENERALE	83369CFU3	03/27/2018	2.230000	25,000,000.00	24,876,555.56	7,743.06	12,833.33
			06/28/2018	2.242921	24,855,979.17	99.506222	IDC-FIS	0.00
84288	CP TOYOTA MOTOR CRE	89233HG99	03/28/2018	2.300000	30,000,000.00	29,821,800.00	7,666.67	11,550.00
			07/09/2018	2.315236	29,802,583.33	99.406000	IDC-FIS	0.00
Subtotal				1.764756	1,109,481,000.00	1,107,518,417.03	3,035,176.20	47,062.50
				1.772690	1,104,558,974.58	99.823108		-122,796.25



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83470	CCCSIG CD NORDEA BA	65558LWA6	12/05/2016	1.760000	910,000.00	906,812.27	5,427.64	0.00
			11/30/2018	1.760000	910,000.00	99.649700	IDC-FIS	-3,187.73
83553	CCCSIG YCD SVENSKA	86958JHB8	01/12/2017	1.890000	1,400,000.00	1,394,498.97	5,953.50	0.00
			01/10/2019	1.890000	1,400,000.00	99.607069	IDC-FIS	-5,501.03
83554	CCCCD YCD SVENSKA H	86958JHB8	01/12/2017	1.890000	275,000.00	273,919.44	1,169.44	0.00
			01/10/2019	1.890000	275,000.00	99.607069	IDC-FIS	-1,080.56
83555	CCCCD YCD SVENSKA H	86958JHB8	01/12/2017	1.890000	2,350,000.00	2,340,766.13	9,993.38	0.00
			01/10/2019	1.890000	2,350,000.00	99.607069	IDC-FIS	-9,233.87
83674	CCCSIG YCD BK OF NO	06417GUE6	04/06/2017	1.910000	1,700,000.00	1,700,000.00	16,054.61	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	18,273.94	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	2,360.97	0.00
			04/05/2019	1.910000	250,000.00	100.000000	BOOK	0.00
83719	AUHS D YCD BNP PARIB	05572N2Q8	04/19/2017	1.570000	1,500,000.00	1,499,892.94	22,699.58	0.00
			04/19/2018	1.570000	1,500,000.00	99.992863	IDC-FIS	-107.06
83720	AUHS D YCD BNP PARIB	05572N2Q8	04/19/2017	1.570000	120,000.00	119,991.44	1,815.97	0.00
			04/19/2018	1.570000	120,000.00	99.992863	IDC-FIS	-8.56
83733	CCCCD YCD SUMITOMO	86563YVN0	05/04/2017	2.050000	250,000.00	250,000.00	2,121.18	0.00
			05/03/2019	2.050000	250,000.00	100.000000	BOOK	0.00
83796	AUHS D YCD BNP PARIB	05572N3M6	06/13/2017	1.580000	210,000.00	209,947.75	2,691.27	0.00
			06/13/2018	1.580000	210,000.00	99.975120	IDC-FIS	-52.25
83831	KFPD YCD BNP PARIBA	05572N4Q6	07/25/2017	1.600000	250,000.00	249,565.18	2,777.78	0.00
			07/25/2018	1.600000	250,000.00	99.826073	IDC-FIS	-434.82
83834	KFPD YCD BNP PARIBA	05572N4R4	07/26/2017	1.600000	250,000.00	249,561.54	2,766.67	0.00
			07/26/2018	1.600000	250,000.00	99.824614	IDC-FIS	-438.46
83841	CCCSIG YCD SKANDNV	83050FXT3	08/04/2017	1.840000	1,625,000.00	1,624,366.25	4,817.22	0.00
			08/02/2019	1.859877	1,624,366.25	99.961000	BOOK	0.00
83904	CCCCD YCD BK OF TOK	06539RGM3	09/27/2017	2.070000	115,000.00	115,000.00	1,229.93	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	8,556.00	0.00
			09/25/2019	2.070000	800,000.00	100.000000	BOOK	0.00
83948	PW YCD BNP PARIBAS	05572N6M3	10/27/2017	1.770000	1,610,000.00	1,605,135.05	12,348.70	0.00
			10/26/2018	1.770000	1,610,000.00	99.697829	IDC-FIS	-4,864.95
83961	PW YCD BNP PARIBAS	05572N6R2	11/06/2017	1.560000	1,000,000.00	999,880.51	6,326.67	0.00



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			05/03/2018	1.560000	1,000,000.00	99.988051	IDC-FIS	-119.49
83970	PW YCD BNP PARIBAS	05572N6U5	11/13/2017	1.610000	800,000.00	799,928.69	4,973.11	0.00
			05/10/2018	1.610000	800,000.00	99.991087	IDC-FIS	-71.31
83976	CCCSIG YCD SWEDBANK	87019U6D6	11/17/2017	2.270000	800,000.00	800,000.00	6,810.00	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	1,915.31	0.00
			11/16/2020	2.270000	225,000.00	100.000000	BOOK	0.00
83997	YCD BANK OF NOVA SC	06417GA81	11/30/2017	1.880000	47,000,000.00	46,869,997.30	299,442.22	0.00
			11/30/2018	1.880000	47,000,000.00	99.723399	IDC-FIS	-130,002.70
84016	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	200,000.00	199,473.45	1,277.22	0.00
			11/30/2018	1.900000	200,000.00	99.736726	IDC-FIS	-526.55
84017	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	2,000,000.00	1,994,734.52	12,772.22	0.00
			11/30/2018	1.900000	2,000,000.00	99.736726	IDC-FIS	-5,265.48
84018	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	20,000,000.00	19,947,345.16	127,722.22	0.00
			11/30/2018	1.900000	20,000,000.00	99.736726	IDC-FIS	-52,654.84
84019	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	100,000.00	99,736.73	638.61	0.00
			11/30/2018	1.900000	100,000.00	99.736726	IDC-FIS	-263.27
84020	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	200,000.00	199,473.45	1,277.22	0.00
			11/30/2018	1.900000	200,000.00	99.736726	IDC-FIS	-526.55
84021	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	300,000.00	299,210.18	1,915.83	0.00
			11/30/2018	1.900000	300,000.00	99.736726	IDC-FIS	-789.82
84022	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	200,000.00	199,473.45	1,277.22	0.00
			11/30/2018	1.900000	200,000.00	99.736726	IDC-FIS	-526.55
84023	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	3,600,000.00	3,590,522.13	22,990.00	0.00
			11/30/2018	1.900000	3,600,000.00	99.736726	IDC-FIS	-9,477.87
84024	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	400,000.00	398,946.90	2,554.44	0.00
			11/30/2018	1.900000	400,000.00	99.736726	IDC-FIS	-1,053.10
84025	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	3,800,000.00	3,789,995.58	24,267.22	0.00
			11/30/2018	1.900000	3,800,000.00	99.736726	IDC-FIS	-10,004.42
84026	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	150,000.00	149,605.09	957.92	0.00
			11/30/2018	1.900000	150,000.00	99.736726	IDC-FIS	-394.91
84027	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	200,000.00	199,473.45	1,277.22	0.00
			11/30/2018	1.900000	200,000.00	99.736726	IDC-FIS	-526.55
84028	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	1,500,000.00	1,496,050.89	9,579.17	0.00
			11/30/2018	1.900000	1,500,000.00	99.736726	IDC-FIS	-3,949.11
84029	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	100,000.00	99,736.73	638.61	0.00
			11/30/2018	1.900000	100,000.00	99.736726	IDC-FIS	-263.27



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84030	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	800,000.00	797,893.81	5,108.89	0.00
			11/30/2018	1.900000	800,000.00	99.736726	IDC-FIS	-2,106.19
84031	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	7,000,000.00	6,981,570.81	44,702.78	0.00
			11/30/2018	1.900000	7,000,000.00	99.736726	IDC-FIS	-18,429.19
84032	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	150,000.00	149,605.09	957.92	0.00
			11/30/2018	1.900000	150,000.00	99.736726	IDC-FIS	-394.91
84033	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	500,000.00	498,683.63	3,193.06	0.00
			11/30/2018	1.900000	500,000.00	99.736726	IDC-FIS	-1,316.37
84034	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	400,000.00	398,946.90	2,554.44	0.00
			11/30/2018	1.900000	400,000.00	99.736726	IDC-FIS	-1,053.10
84035	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	500,000.00	498,683.63	3,193.06	0.00
			11/30/2018	1.900000	500,000.00	99.736726	IDC-FIS	-1,316.37
84036	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	150,000.00	149,605.09	957.92	0.00
			11/30/2018	1.900000	150,000.00	99.736726	IDC-FIS	-394.91
84037	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	100,000.00	99,736.73	638.61	0.00
			11/30/2018	1.900000	100,000.00	99.736726	IDC-FIS	-263.27
84038	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	1,000,000.00	997,367.26	6,386.11	0.00
			11/30/2018	1.900000	1,000,000.00	99.736726	IDC-FIS	-2,632.74
84039	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	300,000.00	299,210.18	1,915.83	0.00
			11/30/2018	1.900000	300,000.00	99.736726	IDC-FIS	-789.82
84040	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	600,000.00	598,420.35	3,831.67	0.00
			11/30/2018	1.900000	600,000.00	99.736726	IDC-FIS	-1,579.65
84041	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	800,000.00	797,893.81	5,108.89	0.00
			11/30/2018	1.900000	800,000.00	99.736726	IDC-FIS	-2,106.19
84042	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	100,000.00	99,736.73	638.61	0.00
			11/30/2018	1.900000	100,000.00	99.736726	IDC-FIS	-263.27
84043	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	1,000,000.00	997,367.26	6,386.11	0.00
			11/30/2018	1.900000	1,000,000.00	99.736726	IDC-FIS	-2,632.74
84044	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	100,000.00	99,736.73	638.61	0.00
			11/30/2018	1.900000	100,000.00	99.736726	IDC-FIS	-263.27
84045	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	250,000.00	249,341.81	1,596.53	0.00
			11/30/2018	1.900000	250,000.00	99.736726	IDC-FIS	-658.19
84080	YCD ROYAL BANK OF C	78009N5H5	12/12/2017	1.650000	30,000,000.00	29,999,648.24	151,250.00	0.00
			04/11/2018	1.650000	30,000,000.00	99.998827	IDC-FIS	-351.76
84089	PW YCD BNP PARIBAS	05572N7B6	12/12/2017	1.920000	1,000,000.00	997,388.09	5,866.67	0.00
			12/12/2018	1.920000	1,000,000.00	99.738809	IDC-FIS	-2,611.91
84090	YCD WELLS FARGO BK	94989RVG0	12/13/2017	1.680000	30,000,000.00	29,999,479.65	152,600.00	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
			06/13/2018	1.680000	30,000,000.00	99.998266	IDC-FIS	-520.35
84106	YCD STANDARD CHARTE	85325TYL3	01/03/2018	1.710000	30,000,000.00	30,000,057.64	125,400.00	57.64
			04/03/2018	1.710000	30,000,000.00	100.000192	IDC-FIS	0.00
84122	YCD BNP PARIBAS SF	05572N7M2	01/05/2018	1.680000	30,000,000.00	29,999,977.79	120,400.00	0.00
			04/04/2018	1.680000	30,000,000.00	99.999926	IDC-FIS	-22.21
84131	YCD BANK OF MONTREA	06371EG35	01/09/2018	1.700000	30,000,000.00	30,000,101.76	116,166.67	101.76
			04/09/2018	1.700000	30,000,000.00	100.000339	IDC-FIS	0.00
84132	YCD ABBEY NATL TREA	00279JTZ5	01/09/2018	1.710000	30,000,000.00	30,000,176.45	116,850.00	176.45
			04/09/2018	1.710000	30,000,000.00	100.000588	IDC-FIS	0.00
84133	PW YCD BNP PARIBAS	05576T2A6	01/09/2018	1.830000	4,300,000.00	4,296,452.74	17,923.83	0.00
			07/09/2018	1.830000	4,300,000.00	99.917505	IDC-FIS	-3,547.26
84134	PW YCD BNP PARIBAS	05576T2A6	01/09/2018	1.830000	1,100,000.00	1,099,092.56	4,585.17	0.00
			07/09/2018	1.830000	1,100,000.00	99.917505	IDC-FIS	-907.44
84135	PW YCD BNP PARIBAS	05576T2A6	01/09/2018	1.830000	1,000,000.00	999,175.05	4,168.33	0.00
			07/09/2018	1.830000	1,000,000.00	99.917505	IDC-FIS	-824.95
84139	KFPD YCD BNP PARIBA	05576T2D0	01/16/2018	2.050000	500,000.00	498,611.94	2,135.42	0.00
			01/16/2019	2.050000	500,000.00	99.722389	IDC-FIS	-1,388.06
84141	PW YCD BNP PARIBAS	05576T2F5	01/19/2018	2.150000	1,500,000.00	1,497,004.54	6,450.00	0.00
			01/18/2019	2.150000	1,500,000.00	99.800303	IDC-FIS	-2,995.46
84162	KFPD YCD BNP PARIBA	05576T2K4	01/26/2018	1.840000	250,000.00	249,770.43	830.56	0.00
			07/25/2018	1.840000	250,000.00	99.908171	IDC-FIS	-229.57
84171	NCD WELLS FARGO BK	94989RYM4	01/30/2018	1.800000	30,000,000.00	30,005,731.95	91,500.00	5,731.95
			05/30/2018	1.800000	30,000,000.00	100.019107	IDC-FIS	0.00
84181	YCD ROYAL BANK OF C	78012UAB1	02/05/2018	1.810000	30,000,000.00	30,006,877.95	82,958.33	6,877.95
			06/05/2018	1.810000	30,000,000.00	100.022926	IDC-FIS	0.00
84185	YCD ABBEY NATIONAL	00279JUZ3	02/07/2018	1.660000	30,000,000.00	29,999,739.85	73,316.67	0.00
			04/13/2018	1.660000	30,000,000.00	99.999133	IDC-FIS	-260.15
84188	CCCCD CREDIT SUISSE	22549LFR1	02/08/2018	2.670000	110,000.00	110,000.00	424.23	0.00
			02/07/2020	2.670000	110,000.00	100.000000	BOOK	0.00
84192	CCCSIG CREDIT SUISS	22549LFR1	02/08/2018	2.670000	755,000.00	755,000.00	2,911.78	0.00
			02/07/2020	2.670000	755,000.00	100.000000	BOOK	0.00
84193	PW YCD BNP PARIBAS	05576T2P3	02/15/2018	2.050000	500,000.00	499,858.87	1,281.25	0.00
			08/14/2018	2.050000	500,000.00	99.971775	IDC-FIS	-141.13
84196	CCCSIG NORDEA BANK	65590ASN7	02/22/2018	2.720000	800,000.00	800,000.00	2,296.89	0.00
			02/20/2020	2.720000	800,000.00	100.000000	BOOK	0.00
84197	CCCSIG NORDEA BANK	65590ASN7	02/22/2018	2.720000	170,000.00	170,000.00	488.09	0.00
			02/20/2020	2.720000	170,000.00	100.000000	BOOK	0.00



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84222	YCD BANK OF MONTREA	06371EU21	03/05/2018	1.840000	30,000,000.00	30,004,856.11	41,400.00	4,856.11
			05/07/2018	1.840000	30,000,000.00	100.016187	IDC-FIS	0.00
84226	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	5,000,000.00	5,002,895.05	8,697.22	2,895.05
			06/01/2018	2.020000	5,000,000.00	100.057901	IDC-FIS	0.00
84227	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	5,200,000.00	5,203,010.85	9,045.11	3,010.85
			06/01/2018	2.020000	5,200,000.00	100.057901	IDC-FIS	0.00
84228	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	500,000.00	500,289.50	869.72	289.50
			06/01/2018	2.020000	500,000.00	100.057901	IDC-FIS	0.00
84229	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	800,000.00	800,463.21	1,391.56	463.21
			06/01/2018	2.020000	800,000.00	100.057901	IDC-FIS	0.00
84230	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	1,000,000.00	1,000,579.01	1,739.44	579.01
			06/01/2018	2.020000	1,000,000.00	100.057901	IDC-FIS	0.00
84231	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	2,000,000.00	2,001,158.02	3,478.89	1,158.02
			06/01/2018	2.020000	2,000,000.00	100.057901	IDC-FIS	0.00
84232	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	400,000.00	400,231.60	695.78	231.60
			06/01/2018	2.020000	400,000.00	100.057901	IDC-FIS	0.00
84233	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	2,900,000.00	2,901,679.13	5,044.39	1,679.13
			06/01/2018	2.020000	2,900,000.00	100.057901	IDC-FIS	0.00
84234	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	550,000.00	550,318.46	956.69	318.46
			06/01/2018	2.020000	550,000.00	100.057901	IDC-FIS	0.00
84235	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	2,500,000.00	2,501,447.52	4,348.61	1,447.52
			06/01/2018	2.020000	2,500,000.00	100.057901	IDC-FIS	0.00
84236	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	3,000,000.00	3,001,737.03	5,218.33	1,737.03
			06/01/2018	2.020000	3,000,000.00	100.057901	IDC-FIS	0.00
84237	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	24,000,000.00	24,013,896.24	41,746.67	13,896.24
			06/01/2018	2.020000	24,000,000.00	100.057901	IDC-FIS	0.00
84238	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	650,000.00	650,376.36	1,130.64	376.36
			06/01/2018	2.020000	650,000.00	100.057901	IDC-FIS	0.00
84239	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	420,000.00	420,243.18	730.57	243.18
			06/01/2018	2.020000	420,000.00	100.057901	IDC-FIS	0.00
84240	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	3,900,000.00	3,902,258.14	6,783.83	2,258.14
			06/01/2018	2.020000	3,900,000.00	100.057901	IDC-FIS	0.00
84241	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	2,100,000.00	2,101,215.92	3,652.83	1,215.92
			06/01/2018	2.020000	2,100,000.00	100.057901	IDC-FIS	0.00
84242	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	4,700,000.00	4,702,721.35	8,175.39	2,721.35
			06/01/2018	2.020000	4,700,000.00	100.057901	IDC-FIS	0.00
84243	PW YCD ROYAL BANK O	78012UBC8	03/01/2018	2.020000	4,500,000.00	4,502,605.54	7,827.50	2,605.54



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			06/01/2018	2.020000	4,500,000.00	100.057901	IDC-FIS	0.00
84244	LUHSD YCD TORONTO D	89113XZA5	03/06/2018	2.320000	20,000,000.00	20,004,966.73	33,511.11	4,966.73
			12/06/2018	2.320000	20,000,000.00	100.024834	IDC-FIS	0.00
84246	CCCSIG YCD UBS AG S	90275DHG8	03/06/2018	2.900000	1,200,000.00	1,200,000.00	2,513.33	0.00
			03/02/2020	2.900000	1,200,000.00	100.000000	BOOK	0.00
84258	YCD SOCIETE GENERAL	83369YB21	03/15/2018	1.890000	30,000,000.00	30,010,400.32	26,775.00	10,400.32
			05/30/2018	1.890000	30,000,000.00	100.034668	IDC-FIS	0.00
84259	NCD UNION BK OF CAL	62478TA74	03/15/2018	1.910000	30,000,000.00	30,011,396.78	27,058.33	11,396.78
			05/30/2018	1.910000	30,000,000.00	100.037989	IDC-FIS	0.00
84260	NCD UNION BK OF CAL	62478TA82	03/15/2018	1.760000	25,000,000.00	25,001,037.30	20,777.78	1,037.30
			04/19/2018	1.760000	25,000,000.00	100.004149	IDC-FIS	0.00
84261	NCD UNION BK OF CAL	62478TA66	03/14/2018	1.920000	25,000,000.00	25,008,426.00	24,000.00	8,426.00
			05/21/2018	1.920000	25,000,000.00	100.033704	IDC-FIS	0.00
84262	YCD SOCIETE GENERAL	83369YA97	03/14/2018	1.870000	25,000,000.00	25,006,660.77	23,375.00	6,660.77
			05/21/2018	1.870000	25,000,000.00	100.026643	IDC-FIS	0.00
84264	YCD BANK OF TOKYO-M	06539RVC8	03/16/2018	2.070000	30,000,000.00	30,022,269.97	27,600.00	22,269.97
			06/08/2018	2.070000	30,000,000.00	100.074233	IDC-FIS	0.00
84265	YCD STANDARD CHARTE	85325TZV0	03/16/2018	2.270000	30,000,000.00	30,035,186.43	30,266.67	35,186.43
			06/11/2018	2.270000	30,000,000.00	100.117288	IDC-FIS	0.00
84271	HR YCD UNION BK OF	62478TA90	03/19/2018	1.910000	3,001,000.00	3,001,913.98	2,069.86	913.98
			05/18/2018	1.910000	3,001,000.00	100.030456	IDC-FIS	0.00
84272	HR YCD UNION BK OF	62478TA90	03/19/2018	1.910000	1,444,000.00	1,444,439.78	995.96	439.78
			05/18/2018	1.910000	1,444,000.00	100.030456	IDC-FIS	0.00
84273	HR YCD UNION BK OF	62478TA90	03/19/2018	1.910000	7,801,000.00	7,803,375.86	5,380.52	2,375.86
			05/18/2018	1.910000	7,801,000.00	100.030456	IDC-FIS	0.00
84278	YCD NORDEA BANK	65590ATS5	03/22/2018	2.200000	30,000,000.00	30,037,051.75	18,333.33	37,051.75
			06/25/2018	2.200000	30,000,000.00	100.123506	IDC-FIS	0.00
84281	YCD BANK OF TOKYO M	06539RVY0	03/23/2018	2.030000	30,000,000.00	30,017,702.75	15,225.00	17,702.75
			05/31/2018	2.030000	30,000,000.00	100.059009	IDC-FIS	0.00
84284	YCD STANDARD CHARTE	85325TA96	03/27/2018	2.310000	30,000,000.00	30,044,938.74	9,625.00	44,938.74
			06/25/2018	2.310000	30,000,000.00	100.149796	IDC-FIS	0.00
84286	YCD CREDIT AGRICOLE	22534H3N9	03/28/2018	1.890000	30,000,000.00	30,010,283.68	6,300.00	10,283.68
			05/29/2018	1.890000	30,000,000.00	100.034279	IDC-FIS	0.00
84287	YCD BANK OF MONTREA	06371E2E6	03/28/2018	2.000000	30,000,000.00	30,015,676.40	6,666.67	15,676.40
			05/29/2018	2.000000	30,000,000.00	100.052255	IDC-FIS	0.00
			Subtotal	1.905059	866,426,000.00	866,418,695.95	2,250,689.87	284,655.21
				1.905096	866,425,366.25	99.999157		-291,325.51



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Inv Type: 75 CORPORATE NOTES

81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,376,724.58	33,253.37	8,263.74
			12/06/2018	1.750063	6,368,460.84	99.543000	IDC-FIS	0.00
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	103,667.00	900.00	0.00
			08/07/2019	1.743001	117,603.00	103.667000	IDC-FIS	-13,936.00
82554	CORP APPLE INC	037833AJ9	05/12/2015	1.000000	10,000,000.00	9,990,000.00	41,111.11	64,900.00
			05/03/2018	1.257267	9,925,100.00	99.900000	IDC-FIS	0.00
82581	CORP JP MORGAN CHAS	46625HJL5	06/02/2015	1.625000	5,000,000.00	4,994,850.00	30,694.44	0.00
			05/15/2018	1.658000	4,995,250.00	99.897000	IDC-FIS	-400.00
82620	CCCSIG CORP TOYOTA	89236TCP8	07/13/2015	1.550000	410,000.00	409,294.80	1,376.92	0.00
			07/13/2018	1.579121	409,651.50	99.828000	IDC-FIS	-356.70
82621	CORP TOYOTA MOTOR C	89236TCP8	07/16/2015	1.550000	5,000,000.00	4,991,400.00	16,791.67	0.00
			07/13/2018	1.567156	4,997,500.00	99.828000	IDC-FIS	-6,100.00
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	1,952,767.60	15,549.33	0.00
			05/15/2019	1.748923	1,984,068.80	99.631000	IDC-FIS	-31,301.20
82715	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,930,000.00	1,932,759.90	11,194.00	0.00
			07/19/2018	1.927831	1,980,971.30	100.143000	IDC-FIS	-48,211.40
82716	CCCCD CORP MICROSOFT	594918AC8	09/29/2015	4.200000	1,400,000.00	1,433,572.00	19,600.00	0.00
			06/01/2019	1.599996	1,529,290.00	102.398000	IDC-FIS	-95,718.00
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000	1,950,000.00	1,939,470.00	18,590.00	0.00
			04/25/2019	1.710407	1,982,935.50	99.460000	IDC-FIS	-43,465.50
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000	1,795,000.00	1,833,520.70	11,353.38	0.00
			02/15/2019	1.739996	1,983,187.80	102.146000	IDC-FIS	-149,667.10
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000	1,960,000.00	1,951,238.80	7,350.00	0.00
			02/01/2019	1.927457	1,980,325.20	99.553000	IDC-FIS	-29,086.40
82917	CCCCD CORP HSBC USA	40428HPU0	01/21/2016	2.000000	1,945,000.00	1,941,148.90	5,835.00	0.00
			08/07/2018	1.946012	1,947,586.85	99.802000	IDC-FIS	-6,437.95
82950	CCCSIG CORP TOYOTA	89236TCU7	02/19/2016	1.700000	870,000.00	863,770.80	1,725.50	0.00
			02/19/2019	1.704120	869,895.60	99.284000	IDC-FIS	-6,124.80
82962	CCCSIG CORP JOHNSON	478160BR4	03/01/2016	1.125000	720,000.00	712,202.40	675.00	0.00
			03/01/2019	1.129079	719,913.60	98.917000	IDC-FIS	-7,711.20
82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	4,909,150.00	9,375.00	0.00
			03/04/2021	2.543964	4,989,750.00	98.183000	IDC-FIS	-80,600.00
82984	CCCSIG CORP BERKSHI	084664CG4	03/15/2016	1.700000	330,000.00	327,749.40	249.33	0.00
			03/15/2019	1.726104	329,749.20	99.318000	IDC-FIS	-1,999.80
82985	CORP EXXON MOBIL CO	30231GAP7	03/15/2016	1.708000	3,500,000.00	3,480,925.00	4,981.67	0.00



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			03/01/2019	1.708000	3,500,000.00	99.455000	IDC-FIS	-19,075.00
83151	CORP CHEVRON	166764BH2	05/26/2016	1.561000	5,000,000.00	4,952,500.00	29,268.75	0.00
			05/16/2019	1.657877	4,986,000.00	99.050000	IDC-FIS	-33,500.00
83177	CCCCD CORP JP MORG	48127HAA7	06/22/2016	2.200000	1,100,000.00	1,089,308.00	10,688.33	0.00
			10/22/2019	1.726909	1,116,775.00	99.028000	IDC-FIS	-27,467.00
83269	CCCCD CORP MORGAN S	61746BDX1	07/26/2016	2.450000	1,930,000.00	1,926,043.50	7,880.83	0.00
			02/01/2019	1.672940	1,966,766.50	99.795000	IDC-FIS	-40,723.00
83273	CORP ROYAL BANK OF	78012KRK5	07/29/2016	1.500000	5,000,000.00	4,918,400.00	12,916.67	0.00
			07/29/2019	1.500000	5,000,000.00	98.368000	IDC-FIS	-81,600.00
83278	CCCSIG CORP MICROSO	594918BN3	08/08/2016	1.100000	860,000.00	845,646.60	1,392.72	0.00
			08/08/2019	1.135019	859,114.20	98.331000	IDC-FIS	-13,467.60
83286	CCCSIG CORP BERKSHI	084664CK5	08/15/2016	1.300000	375,000.00	368,205.00	622.92	0.00
			08/15/2019	1.333092	374,636.25	98.188000	IDC-FIS	-6,431.25
83307	CCCCD CORP WELLS FA	949746RS2	09/02/2016	2.500000	240,000.00	235,639.20	450.00	0.00
			03/04/2021	1.900017	246,189.60	98.183000	IDC-FIS	-10,550.40
83309	CCCCD CORP JP MORG	46625HHS2	09/02/2016	4.400000	225,000.00	231,941.25	1,897.50	0.00
			07/22/2020	1.922970	245,783.25	103.085000	IDC-FIS	-13,842.00
83325	CCCSIG CORP CISCO S	17275RBG6	09/20/2016	1.400000	795,000.00	782,295.90	340.08	0.00
			09/20/2019	1.437937	794,117.55	98.402000	IDC-FIS	-11,821.65
83380	CCCSIG CORP TOYOTA	89236TDH5	10/18/2016	1.550000	510,000.00	500,814.90	3,579.21	0.00
			10/18/2019	1.567127	509,745.00	98.199000	IDC-FIS	-8,930.10
83423	CCCSIG CORP PFIZER	717081EB5	11/21/2016	1.700000	845,000.00	833,778.40	4,229.69	0.00
			12/15/2019	1.724022	844,391.60	98.672000	IDC-FIS	-10,613.20
83589	CCCCD CORP MORGAN S	61747YDW2	02/03/2017	2.650000	240,000.00	238,521.60	1,130.67	0.00
			01/27/2020	2.393173	241,764.00	99.384000	IDC-FIS	-3,242.40
83592	CORP MICROSOFT CORP	594918BV5	02/06/2017	1.850000	10,000,000.00	9,900,300.00	28,263.89	0.00
			02/06/2020	1.850000	10,000,000.00	99.003000	IDC-FIS	-99,700.00
83595	CCCSIG CORP APPLE I	037833CK4	02/09/2017	1.900000	600,000.00	593,118.00	1,710.00	0.00
			02/07/2020	1.916933	599,706.00	98.853000	IDC-FIS	-6,588.00
83625	CCCCD CORP AMERICAN	0258M0EE5	03/03/2017	2.200000	170,000.00	167,620.00	290.89	0.00
			03/03/2020	2.236036	169,823.20	98.600000	IDC-FIS	-2,203.20
83668	CCCSIG CORP CHEVRON	166764BP4	04/05/2017	1.991000	1,075,000.00	1,062,852.50	1,664.69	0.00
			03/03/2020	1.873043	1,078,569.00	98.870000	IDC-FIS	-15,716.50
83709	CCCCD CORP TOYOTA M	89236TDU6	04/17/2017	1.950000	150,000.00	147,531.00	1,332.50	0.00
			04/17/2020	1.965865	149,931.00	98.354000	IDC-FIS	-2,400.00
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00	8,209,091.76	19,508.34	0.00
			08/08/2021	2.010124	8,389,048.21	96.024000	IDC-FIS	-179,956.45



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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
83739	CCCSIG CORP APPLE I	037833CS7	05/11/2017	1.800000	530,000.00	521,472.30	3,710.00	0.00
			05/11/2020	1.835100	529,459.40	98.391000	IDC-FIS	-7,987.10
83742	CORP APPLE INC	037833CS7	05/12/2017	1.800000	10,000,000.00	9,839,100.00	70,000.00	0.00
			05/11/2020	1.829955	9,991,300.00	98.391000	IDC-FIS	-152,200.00
83793	CCCSIG CORP WALT DI	25468PDU7	06/06/2017	1.800000	850,000.00	832,813.00	4,930.00	0.00
			06/05/2020	1.839965	849,014.00	97.978000	IDC-FIS	-16,201.00
83801	CCCSIG CORP JPMORGA	46625HKA7	06/20/2017	2.250000	400,000.00	395,140.00	1,700.00	0.00
			01/23/2020	2.099428	401,508.00	98.785000	IDC-FIS	-6,368.00
83824	CCCSIG CORP AMERI H	02665WBT7	07/20/2017	1.950000	505,000.00	494,198.05	1,942.15	0.00
			07/20/2020	1.984846	504,489.95	97.861000	IDC-FIS	-10,291.90
83832	CCCSIG CORP GOLDMAN	38141GWP5	07/24/2017	1.950000	315,000.00	311,487.75	1,160.25	0.00
			07/23/2019	1.956169	314,962.20	98.885000	IDC-FIS	-3,474.45
83839	CCCSIG CORP MORGAN	61761JB32	08/03/2017	2.800000	750,000.00	744,952.50	6,125.00	0.00
			06/16/2020	2.122846	764,055.00	99.327000	IDC-FIS	-19,102.50
83842	CCCCD CORP GOLDMAN	38141GWG5	08/04/2017	2.600000	225,000.00	221,634.00	1,527.50	0.00
			12/27/2020	2.319822	227,045.25	98.504000	IDC-FIS	-5,411.25
83851	CCCSIG CORP EXXON M	30231GAG7	08/17/2017	1.912000	400,000.00	394,308.00	531.11	0.00
			03/06/2020	1.719253	401,916.00	98.577000	IDC-FIS	-7,608.00
83863	CCCSIG CORP VISA IN	92826CAB8	08/30/2017	2.200000	210,000.00	206,682.00	1,373.17	0.00
			12/14/2020	1.853307	212,310.00	98.420000	IDC-FIS	-5,628.00
83879	CCCCD CORP CITIGRP	172967LC3	08/31/2017	2.900000	250,000.00	246,192.50	2,275.69	0.00
			12/08/2021	2.488448	254,137.50	98.477000	IDC-FIS	-7,945.00
83885	CCCSIG CORP CATERPI	14913Q2A6	09/07/2017	1.850000	635,000.00	619,937.80	881.06	0.00
			09/04/2020	1.879031	634,466.60	97.628000	IDC-FIS	-14,528.80
83890	CCCCD CORP BANK OF	06406FAA1	09/07/2017	2.500000	125,000.00	122,565.00	1,440.97	0.00
			04/15/2021	2.072430	126,846.25	98.052000	IDC-FIS	-4,281.25
83891	CCCSIG CORP IBM CRE	44932HAA1	09/08/2017	1.625000	700,000.00	690,599.00	789.93	0.00
			09/06/2019	1.663919	699,468.00	98.657000	IDC-FIS	-8,869.00
83894	CCCSIG CORP BOFA CA	06051GGS2	09/18/2017	2.328000	545,000.00	532,944.60	6,801.96	0.00
			10/01/2021	2.328000	545,000.00	97.788000	IDC-FIS	-12,055.40
83921	CCCSIG CORP PEPSICO	713448DX3	10/10/2017	2.000000	375,000.00	365,685.00	3,562.50	0.00
			04/15/2021	2.005881	374,925.00	97.516000	IDC-FIS	-9,240.00
83922	CCCCD CORP PEPSICO	713448DX3	10/10/2017	2.000000	70,000.00	68,261.20	665.00	0.00
			04/15/2021	2.005881	69,986.00	97.516000	IDC-FIS	-1,724.80
83935	CCCSIG CORP WALMART	931142DY6	10/20/2017	1.750000	350,000.00	346,237.50	2,739.24	0.00
			10/09/2019	1.751150	349,993.00	98.925000	IDC-FIS	-3,755.50
83940	CCCSIG CORP BB&T MT	05531FAZ6	10/26/2017	2.150000	215,000.00	209,564.80	770.43	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
			02/01/2021	2.165131	214,901.10	97.472000	IDC-FIS	-5,336.30
83949	CCCSIG CORP HONEYWE	438516BQ8	10/30/2017	1.800000	240,000.00	236,846.40	1,812.00	0.00
			10/30/2019	1.839901	239,812.80	98.686000	IDC-FIS	-2,966.40
83952	CCCCD CORP BANK OF	06051GFW4	11/03/2017	2.625000	110,000.00	108,355.50	1,299.37	0.00
			04/19/2021	2.398027	110,936.19	98.505000	IDC-FIS	-2,468.40
83964	CCCCD CORP BB T MTN	05531FAZ6	11/06/2017	2.150000	110,000.00	107,219.20	394.16	0.00
			02/01/2021	2.189947	109,864.70	97.472000	IDC-FIS	-2,645.50
83969	CCCSIG CORP PACCAR	69371RN85	11/13/2017	2.050000	225,000.00	220,497.75	1,768.13	0.00
			11/13/2020	2.053109	224,979.75	97.999000	IDC-FIS	-4,482.00
83971	CCCSIG CORP UNITED	911312BP0	11/14/2017	2.050000	475,000.00	464,564.25	3,705.66	0.00
			04/01/2021	2.098958	474,249.50	97.803000	IDC-FIS	-9,685.25
83975	CCCSIG CORP AMERICA	02665WBZ3	11/16/2017	2.000000	300,000.00	297,033.00	2,250.00	0.00
			11/13/2019	2.028874	299,832.00	99.011000	IDC-FIS	-2,799.00
84087	CCCSIG CORP CITIGRO	172967KB6	12/11/2017	2.650000	600,000.00	592,836.00	6,845.83	0.00
			10/26/2020	2.497862	604,495.50	98.806000	IDC-FIS	-9,672.00
84126	CCCSIG CORP JOHN DE	24422ETZ2	01/08/2018	2.350000	305,000.00	300,251.15	1,652.51	0.00
			01/08/2021	2.368059	304,841.40	98.443000	IDC-FIS	-4,590.25
84156	CORP TOYOTA MOTOR C	89236TDM4	01/24/2018	1.700000	8,000,000.00	7,944,800.00	30,977.78	0.00
			01/09/2019	1.984629	7,984,146.67	99.310000	IDC-FIS	-33,680.00
84184	CORP WELLS FARGO BA	94988J5L7	02/06/2018	2.400000	10,000,000.00	9,917,600.00	45,333.34	0.00
			01/15/2020	2.469417	9,995,566.67	99.176000	IDC-FIS	-69,300.00
84189	CORP JOHNSON & JOHN	478160CH5	02/12/2018	1.950000	16,850,000.00	16,575,513.50	128,691.88	0.00
			11/10/2020	2.295016	16,779,960.17	98.371000	IDC-FIS	-120,477.50
84200	CCCSIG BANK OF NY M	06406HDD8	02/21/2018	2.600000	500,000.00	496,415.00	1,588.88	0.00
			08/17/2020	2.805542	497,689.44	99.283000	IDC-FIS	-1,130.00
84202	CCCSIG CORP PACCAR	69371RN93	02/27/2018	2.800000	500,000.00	498,225.00	1,322.22	0.00
			03/01/2021	2.817011	499,755.00	99.645000	IDC-FIS	-1,530.00
84225	CCCCD CORP CICS0 SY	17275RBD3	03/05/2018	2.200000	130,000.00	127,649.60	262.17	0.00
			02/28/2021	2.806895	127,814.41	98.192000	IDC-FIS	-109.20
84247	CCCSIG NATIONAL RUR	63743HER9	02/26/2018	2.900000	330,000.00	329,089.20	930.42	0.00
			03/15/2021	2.937862	329,633.70	99.724000	IDC-FIS	-544.50
84255	CCCSIG CORP JOHN DE	24422EUD9	03/13/2018	2.875000	400,000.00	398,924.00	575.00	0.00
			03/12/2021	2.898871	399,728.00	99.731000	IDC-FIS	-804.00
84277	CCCSIG CORP UNILEVE	904764AZ0	03/22/2018	2.750000	650,000.00	648,394.50	446.88	1,716.00
			03/22/2021	2.929170	646,678.50	99.753000	IDC-FIS	0.00
84290	CCCSIG CORP HSBC US	40428HPR7	03/29/2018	2.350000	400,000.00	394,760.00	678.89	0.00
			03/05/2020	3.032909	395,530.67	98.690000	IDC-FIS	-144.00



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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
Subtotal				1.919868	145,515,000.00	143,970,568.54	701,234.48	74,879.74
				1.912225	145,674,897.87	98.938644		-1,677,980.05
Inv Type: 78 NEGOTIABLE CD 30/360 EUR								
83471	CCCSIG CD CANADIAN	13606A5Z7	12/05/2016	1.760000	1,710,000.00	1,682,528.85	10,115.60	0.00
			11/30/2018	1.800210	1,708,666.20	98.393500	IDC-FIS	-26,137.35
83596	CCCCD YCD BK OF MON	06427KRC3	02/09/2017	1.880000	275,000.00	269,065.50	775.50	0.00
			02/07/2019	1.880000	275,000.00	97.842000	IDC-FIS	-5,934.50
83597	CCCCD YCD BK OF MON	06427KRC3	02/09/2017	1.880000	2,350,000.00	2,299,287.00	6,627.01	0.00
			02/07/2019	1.880000	2,350,000.00	97.842000	IDC-FIS	-50,713.00
83844	CCCSIG MTN WESTPAC	96121T4A3	08/07/2017	2.050000	1,460,000.00	1,460,000.00	4,489.50	0.00
			08/03/2020	2.050000	1,460,000.00	100.000000	BOOK	0.00
Subtotal				1.887450	5,795,000.00	5,710,881.35	22,007.61	0.00
				1.899308	5,793,666.20	98.548427		-82,784.85
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
			04/01/2018	.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	11.78	0.00
			05/24/2020	.400000	3,397.22	100.000000	BOOK	0.00
Subtotal				.400000	3,397.22	3,397.22	11.78	0.00
				.400000	3,397.22	100.000000		0.00
Grand Total				Count 460	1.690656	3,108,626,450.79	3,097,085,590.18	9,513,945.93
					1.709134	3,101,856,761.99	99.628747	513,455.52
								-8,739,090.24



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Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	71,164.00	70,885.67	70,354.24	99.25 %	-664.47	1.49 %
U.S. AGENCIES	698,967.00	698,103.27	693,649.54	99.36 %	-4,760.81	1.39 %
MUNICIPALS	1,865.00	1,904.99	1,904.99	100.00 %	0.00	1.25 %
COMMERCIAL PAPER	1,109,481.00	1,104,558.97	1,107,518.42	100.27 %	-75.73	1.77 %
NCD/YCD	872,221.00	872,219.03	872,129.58	99.99 %	-89.46	1.91 %
CORPORATE NOTES	145,515.00	145,674.90	143,970.57	98.83 %	-1,603.10	1.91 %
MBS/ABS	8,101.74	8,104.96	8,104.96	100.00 %	0.00	1.72 %
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	200,743.00	199,836.24	198,884.57	99.52 %	-1,032.06	1.56 %
Totals(000's)	3,108,626.45	3,101,856.76	3,097,085.59	99.85 %	-8,225.63	1.71 %

Asset Allocation



Inventory by Market Value

As Of Date: 03/31/2018

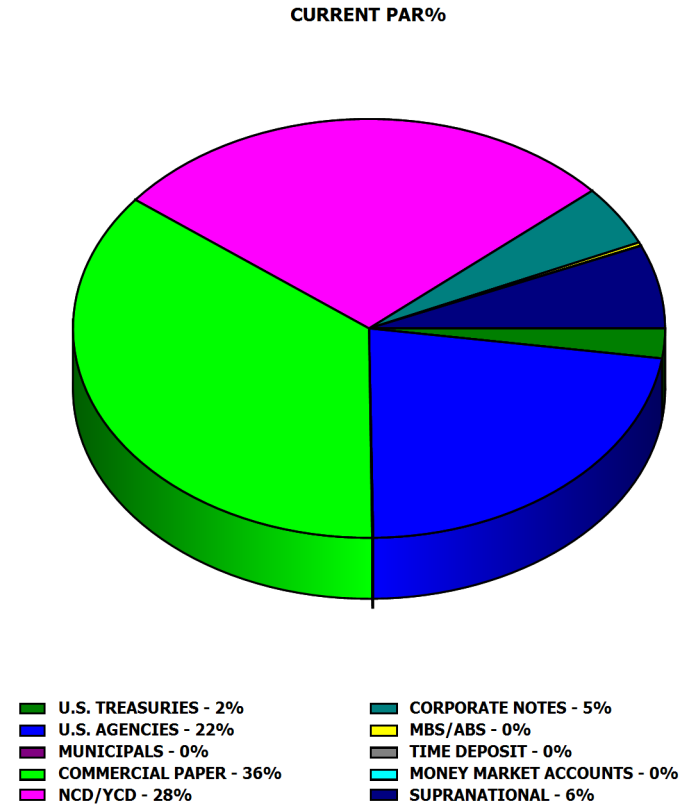
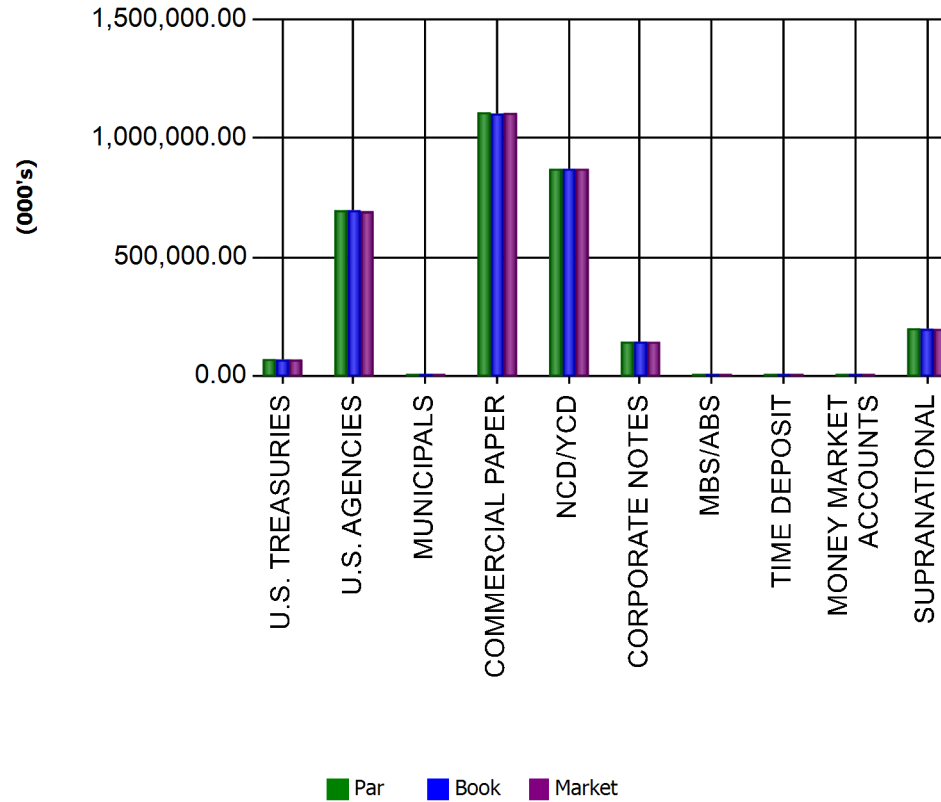
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Contra Costa County





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

April 4, 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 March 31, 2018.

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 GNMMAs) 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 or Karen Tanaka at 805-509-0917.

Sincerely,

FIS Avantgard

A handwritten signature in black ink, appearing to read 'Eric J. Graves', is written over the printed name.

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 MARCH 31, 2018**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	964,248.87	961,874.89
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	839,809.71	837,742.10
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	7,895,385.54	7,875,947.11
BYRON UNION SCHOOL DISTRICT	75-07-017	168,241.87	167,827.66
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	195,594.96	195,113.41
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	51,000,000.00	50,874,438.05
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	625,881.75	624,340.83
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	64,839,970.07
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,303,106.46	1,299,898.21
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,268,507.38	2,262,922.32
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	3,348,711.94	3,340,467.41
DELTA DIABLO SANITATION DISTRICT	70-07-003	73,785.17	73,603.51
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,025,941.26	1,023,415.39
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	3,009,825.38	3,002,415.19
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	2,321,071.49	2,315,357.01
LAFAYETTE SCHOOL DISTRICT	75-07-012	4,946,677.85	4,934,499.13
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,883,521.86	3,873,960.63
MORAGA ORINDA FIRE DISTRICT	17-07-003	6,789,326.17	6,772,610.86
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	5,306,463.10	5,293,398.59
MT VIEW SANITARY DISTRICT	70-07-008	5,906,867.85	5,892,325.15
OAKLEY UNION SCHOOL DISTRICT	75-07-009	251,290.55	250,671.87
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,620,909.75	3,611,995.07
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	35,738.61	35,650.62
RECLAMATION DISTRICT 799	60-07-001	32,403.54	32,323.76
RECLAMATION DISTRICT 800	60-07-003	4,191,651.84	4,181,332.00
REDEVELOPMENT AGENCY	65-07-015	7,099.57	7,082.09
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	107,584.66	107,319.79
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	243,489.52	242,890.05
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	41,544,760.44	41,442,477.28
	TOTAL	<u>216,907,897.09</u>	<u>216,373,870.06</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 January 2018 to 31 March 2018

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.



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Risk Summary

Base Currency: USD

01 January 2018 to 31 March 2018

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	44,445,732.23
Net Unrealized Gain/Loss	-88,337.75
Market Value + Accrued	44,357,394.47

Cash and Fixed Income Summary

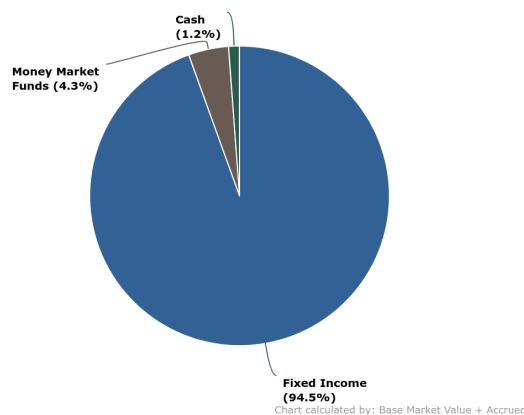
Risk Metric	Value
Cash	519,846.13
MMFund	1,918,746.51
Fixed Income	41,918,801.83
Duration	0.39
Convexity	0.00
WAL	0.45
Years to Final Maturity	0.55
Years to Effective Maturity	0.45
Yield	2.06
Book Yield	1.65
Avg Credit Rating	AA+ /Aa1/AA+

Issuer Concentration

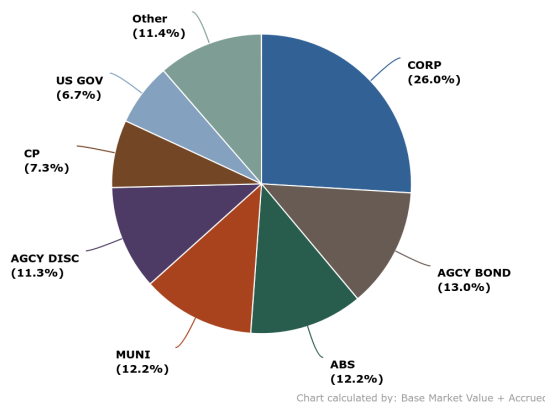
Issuer Concentration	% of Base Market Value + Accrued
Other	62.49%
FHLBanks Office of Finance	12.38%
Government of the United States	6.72%
Federal Farm Credit Banks Funding Corporation	5.06%
Federal Home Loan Mortgage Corporation	4.51%
Wells Fargo Funds Trust	4.33%
Alliance Dr. Olga Mohan High School	2.26%
United Nations	2.26%

--- 100.00 %

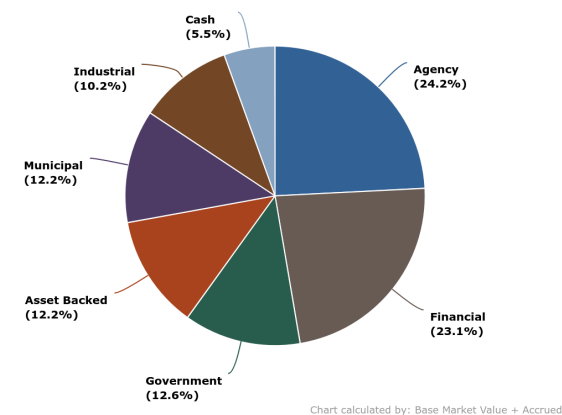
Asset Class



Security Type



Market Sector



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Risk Summary

Base Currency: USD

01 January 2018 to 31 March 2018

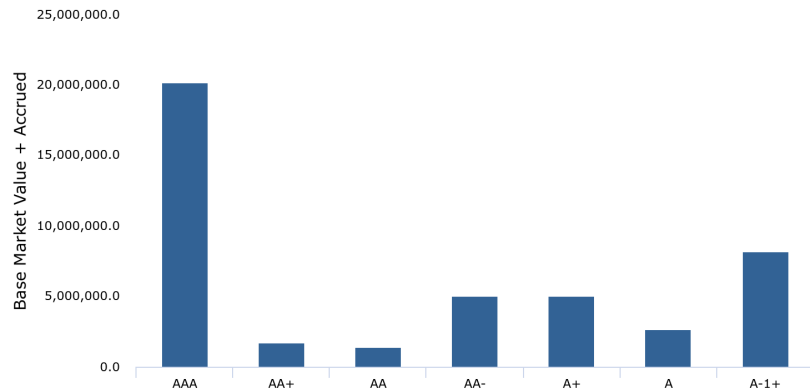
WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

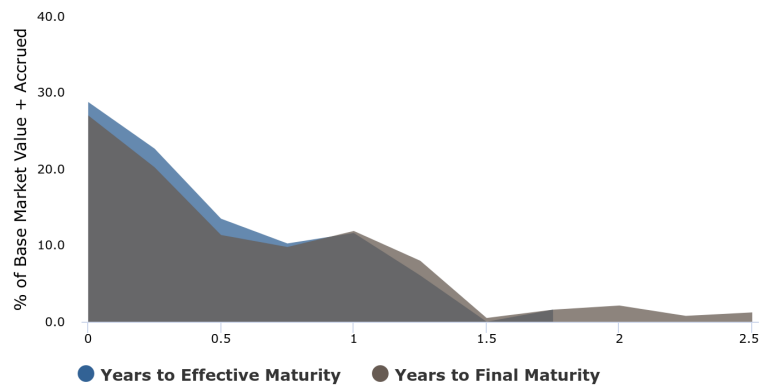
Credit Rating



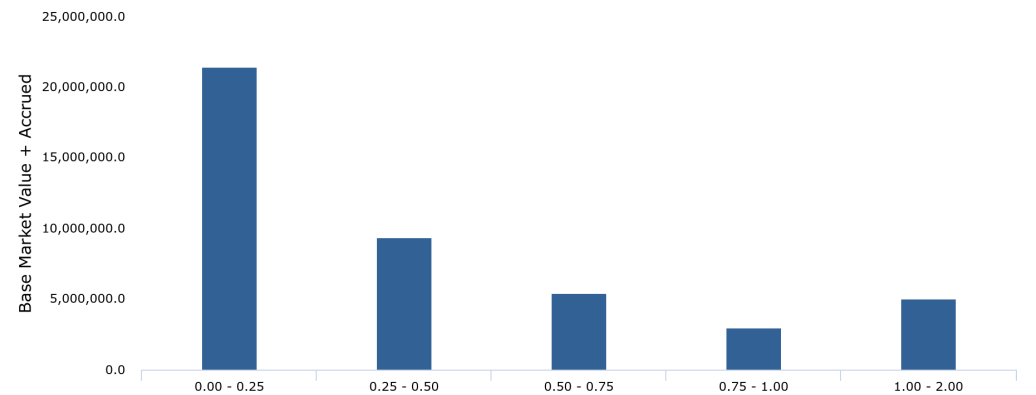
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	59.70%	4.38%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	14.75%	3.73%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	14.16%	3.28%	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 January 2018 to 31 March 2018

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

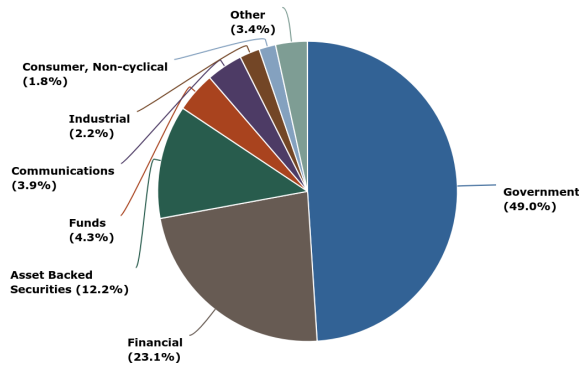


Chart calculated by: % of Base Market Value + Accrued

Base Exposure - Industry Group

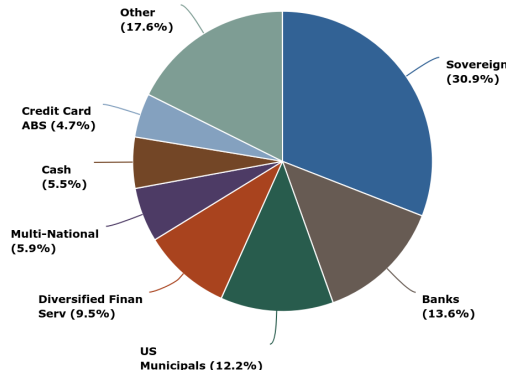


Chart calculated by: % of Base Market Value + Accrued

Base Exposure - Industry Subgroup

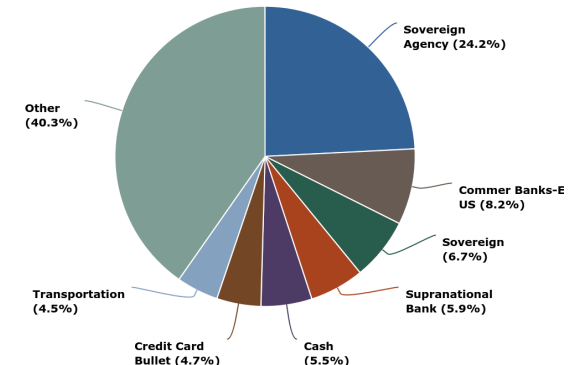


Chart calculated by: % of Base Market Value + Accrued

MMF Asset Allocation

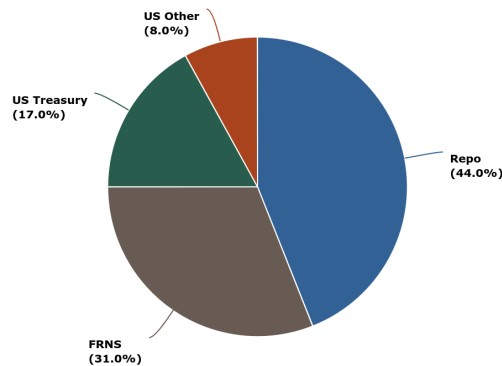


Chart calculated by: Base Market Value

Currency

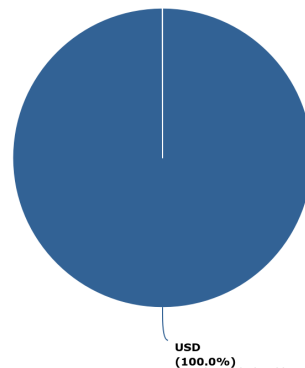


Chart calculated by: Base Market Value + Accrued

Country

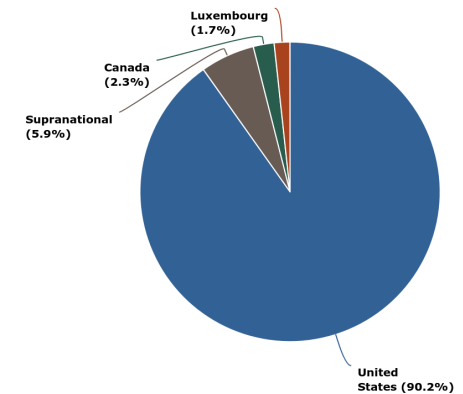


Chart calculated by: Base Market Value + Accrued

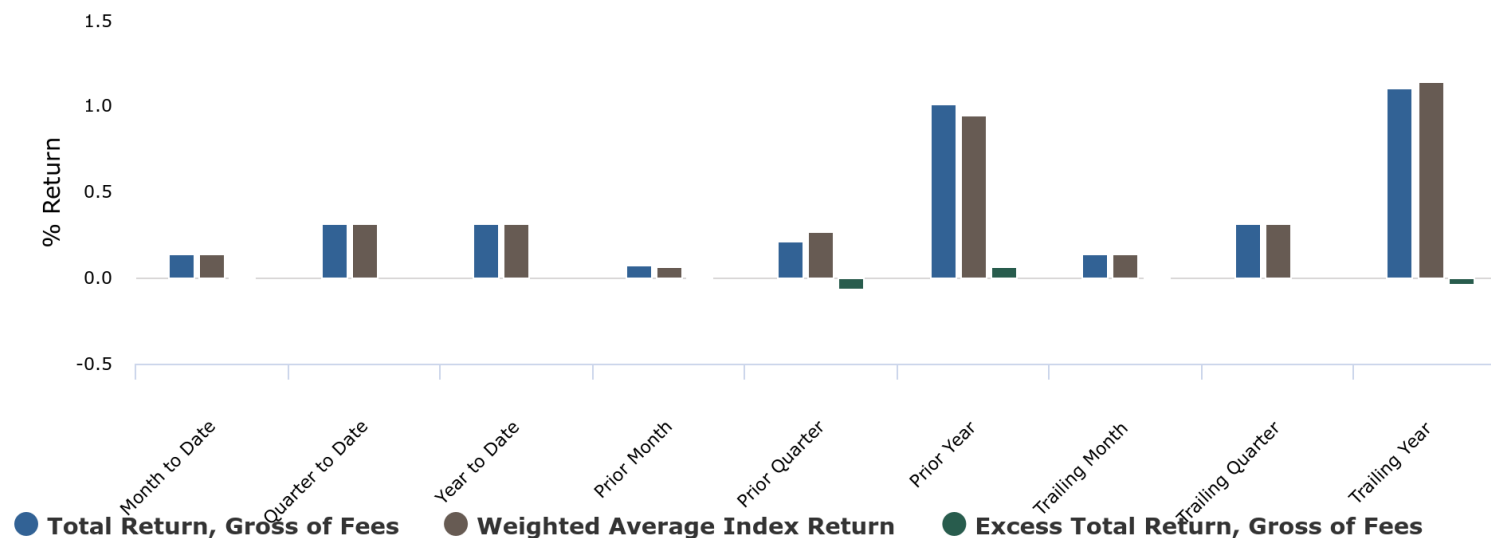
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Performance Summary Gross of Fees

Base Currency: USD
01 January 2018 to 31 March 2018

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	03/01/2018	03/31/2018	0.14%	0.14%	0.00%
Quarter to Date	01/01/2018	03/31/2018	0.32%	0.32%	0.00%
Year to Date	01/01/2018	03/31/2018	0.32%	0.32%	0.00%
Prior Month	02/01/2018	02/28/2018	0.08%	0.06%	0.01%
Prior Quarter	10/01/2017	12/31/2017	0.22%	0.28%	-0.06%
Prior Year	01/01/2017	12/31/2017	1.02%	0.95%	0.06%
Trailing Month	03/01/2018	03/31/2018	0.14%	0.14%	0.00%
Trailing Quarter	01/01/2018	03/31/2018	0.32%	0.32%	0.00%
Trailing Year	04/01/2017	03/31/2018	1.11%	1.15%	-0.03%

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	---

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Performance Summary Gross of Fees

Base Currency: USD

01 January 2018 to 31 March 2018

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.

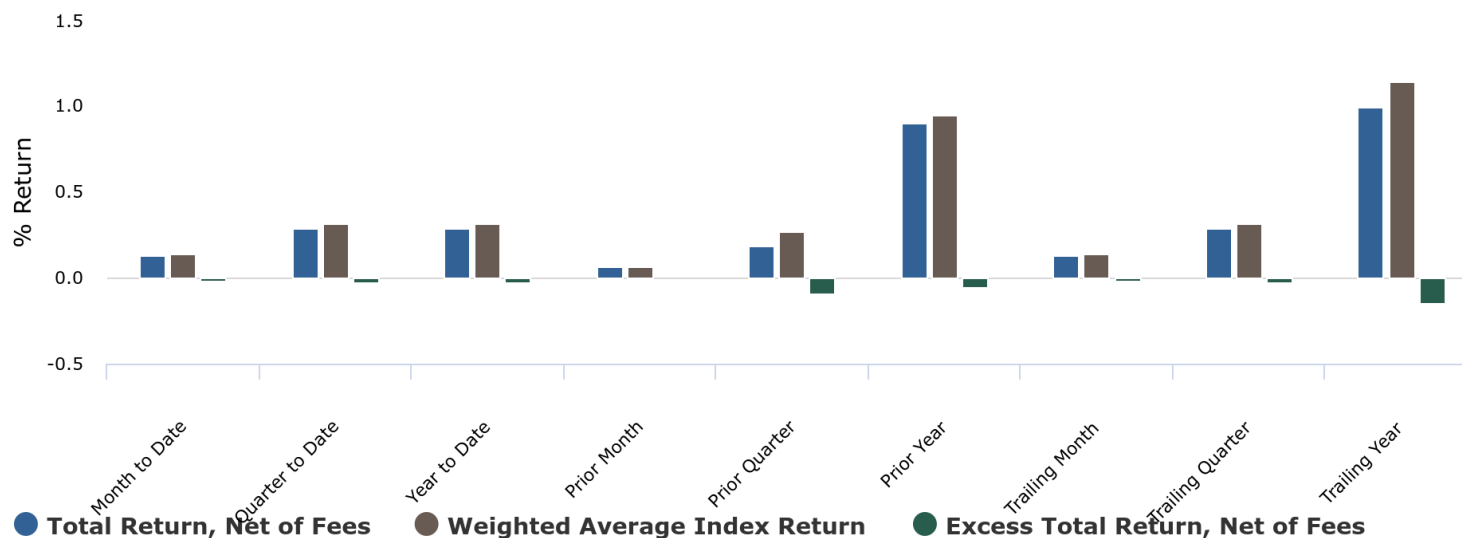
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Performance Summary Net of Fees

Base Currency: USD
01 January 2018 to 31 March 2018

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	03/01/2018	03/31/2018	0.13%	0.14%	-0.01%
Quarter to Date	01/01/2018	03/31/2018	0.29%	0.32%	-0.03%
Year to Date	01/01/2018	03/31/2018	0.29%	0.32%	-0.03%
Prior Month	02/01/2018	02/28/2018	0.07%	0.06%	0.00%
Prior Quarter	10/01/2017	12/31/2017	0.19%	0.28%	-0.09%
Prior Year	01/01/2017	12/31/2017	0.90%	0.95%	-0.05%
Trailing Month	03/01/2018	03/31/2018	0.13%	0.14%	-0.01%
Trailing Quarter	01/01/2018	03/31/2018	0.29%	0.32%	-0.03%
Trailing Year	04/01/2017	03/31/2018	0.99%	1.15%	-0.15%

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	---

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Performance Summary Net of Fees

Base Currency: USD

01 January 2018 to 31 March 2018

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.

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GAAP Financials

Base Currency: USD

01 January 2018 to 31 March 2018

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:	12/31/2017	03/31/2018
Book Value		44,315,869.82	44,341,618.70
Accrued Balance		109,018.43	104,113.52
Book Value + Accrued		44,424,888.25	44,445,732.23
Net Unrealized Gain/Loss		-60,980.50	-88,337.75
Market Value + Accrued		44,363,907.76	44,357,394.47

Income Statement		WC-Contra Costa County	
		Begin Date	01/01/2018
		End Date	03/31/2018
Net Amortization / Accretion Income			23,430.62
Interest Income	144,192.95		
Dividend Income	0.00		
Foreign Tax Withheld Expense	0.00		
Misc Income	0.00		
Income Subtotal			144,192.95
Net Realized Gain/Loss	-0.02		
Impairment Loss	0.00		
Net Gain / Loss			-0.02
Expense	-12,778.69		
Net Income			154,844.87
Transfers In/Out			-134,000.89
Change in Unrealized Gain/Loss			-27,357.26

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GAAP Financials

Base Currency: USD

01 January 2018 to 31 March 2018

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

		WC-Contra Costa County	
		Begin Date	01/01/2018
		End Date	03/31/2018
Net Income			154,844.87
Amortization/Accretion on MS	-9,386.68		
Change in Accrued on MS	26,165.34		
Net Gain/Loss on MS	0.02		
Change in Unrealized G/L on CE	-407.96		
Subtotal			16,370.72
Purchase of MS	-7,874,368.64		
Purchased Accrued of MS	-20,078.49		
Sales of MS	1,190,626.78		
Sold Accrued of MS	0.00		
Maturities of MS	14,060,000.00		
Net Purchases/Sales			7,356,179.65
Transfers of Cash & CE			-134,000.89
Total Change in Cash & CE			7,393,394.35
Beginning Cash & CE			1,790,113.72
Ending Cash & CE			9,183,508.07

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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 January 2018 to 31 March 2018

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
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	500,000.00 2.48	06/01/2019 06/01/2019	0.00 04/24/2018	0.00 0.00	0.00	0.00 0.00
01329XDR7 Albion Capital Corporation S.A.	750,000.00 0.00	04/25/2018 04/25/2018	0.00 02/27/2018	0.00 1,306.25	0.00	0.00 1,306.25
0258M0DZ9 AMERICAN EXPRESS CREDIT CORP	700,000.00 1.88	11/05/2018 11/05/2018	0.00 12/19/2017	3,281.25 15.70	0.00	0.00 3,296.95
03785EA20 Apple Inc.	0.00 0.00	01/02/2018 01/02/2018	0.00 09/01/2017	0.00 20.83	0.00	0.00 20.83
03785EBU7 Apple Inc.	0.00 0.00	02/28/2018 02/28/2018	0.00 01/24/2018	0.00 729.17	0.00	0.00 729.17
03785EDD3 Apple Inc.	500,000.00 0.00	04/13/2018 04/13/2018	0.00 02/28/2018	0.00 733.33	0.00	0.00 733.33
06050TLY6 BANK OF AMERICA NA	0.00 1.65	03/26/2018 03/26/2018	0.00 06/09/2017	779.17 -72.41	0.00	0.00 706.75
06050TME9 BANK OF AMERICA NA	500,000.00 2.05	12/07/2018 12/07/2018	0.00 01/12/2018	2,249.30 -86.44	0.00	0.00 2,162.86
06406HCL1 BANK OF NEW YORK MELLON CORP	475,000.00 2.10	08/01/2018 08/01/2018	0.00 09/25/2017	2,493.75 -763.39	0.00	0.00 1,730.36
06406HCU1 BANK OF NEW YORK MELLON CORP	250,000.00 2.20	05/15/2019 05/15/2019	0.00 01/25/2018	1,008.34 -7.04	0.00	0.00 1,001.29
05531FAP8 BB&T CORP	500,000.00 2.98	05/15/2018 06/15/2018	0.00 05/19/2017	3,187.17 -978.53	0.00	0.00 2,208.64
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	0.00 1.66	01/12/2018 01/12/2018	0.00 01/15/2015	379.65 0.00	0.00	0.00 379.65
05581RAD8 BMWLT 161 A3	0.00 1.34	05/17/2018 01/22/2019	0.00 07/26/2017	196.50 18.06	0.00	0.00 214.56
05581RAD8 BMWLT 161 A3	142,929.14 1.34	05/17/2018 01/22/2019	0.00 07/26/2017	475.31 31.31	0.00	0.00 506.62
055657AB6 BMWLT 171 A2	132,374.12 1.64	07/22/2018 07/22/2019	0.00 03/22/2017	629.25 4.29	0.00	0.00 633.54
05584PAB3 BMWLT 172 A2A	350,000.00 1.80	01/31/2019 02/20/2020	0.00 10/25/2017	1,575.00 5.39	0.00	0.00 1,580.39
097023BE4 BOEING CO	250,000.00 0.95	05/15/2018 05/15/2018	0.00 11/09/2017	593.75 369.39	0.00	0.00 963.14
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	1.57 0.00	03/31/2018 03/31/2018	-134,000.89 ---	0.00 0.00	0.00	-12,778.69 -12,778.69
14912L6Q9 CATERPILLAR FINANCIAL SERVICES CORP	0.00 2.16	02/23/2018 02/23/2018	0.00 10/25/2017	1,561.69 -515.98	0.00	0.00 1,045.70
17305EFU4 CCCIT 14A8 A8	700,000.00 1.73	04/09/2018 04/09/2018	0.00 12/09/2016	3,027.50 -627.89	0.00	0.00 2,399.61
161571GY4 CHAIT 155 A	500,000.00 1.36	04/14/2018 04/16/2018	0.00 08/10/2017	1,700.01 134.13	0.00	0.00 1,834.14

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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 January 2018 to 31 March 2018

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
161571HC1 CHAIT 162 A	300,000.00 1.37	06/15/2019 06/17/2019	0.00 01/26/2018	742.09 426.68	0.00	0.00 1,168.77
808513AK1 CHARLES SCHWAB CORP	0.00 1.50	03/10/2018 03/10/2018	0.00 01/24/2017	770.83 -81.50	0.00	0.00 689.33
166764BA7 CHEVRON CORP	500,000.00 1.79	11/16/2018 11/16/2018	0.00 12/22/2017	2,237.50 38.30	0.00	0.00 2,275.80
17275RAY8 CISCO SYSTEMS INC	750,000.00 2.43	06/15/2018 06/15/2018	0.00 06/17/2015	3,749.51 0.00	0.00	0.00 3,749.51
17325FAB4 CITIBANK NA	0.00 2.54	03/20/2019 03/20/2019	0.00 03/20/2017	3,193.91 0.00	0.00	0.00 3,193.91
17325FAB4 CITIBANK NA	750,000.00 2.54	03/20/2019 03/20/2019	0.00 03/20/2017	635.44 0.00	0.00	0.00 635.44
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
14041NFC0 COMET 161 A	600,000.00 2.23	04/15/2019 04/15/2019	0.00 09/20/2017	3,068.19 -534.72	0.00	0.00 2,533.47
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 -55.08	0.00	0.00 2,813.67
235851AN2 DANAHER CORP	300,000.00 1.65	09/15/2018 09/15/2018	0.00 06/12/2017	1,237.50 -99.78	0.00	0.00 1,137.72
30231GAS1 EXXON MOBIL CORP	0.00 2.07	02/28/2018 02/28/2018	0.00 03/03/2016	1,865.46 0.00	0.00	0.00 1,865.46
31331J7G2 FEDERAL FARM CREDIT BANKS	0.00 3.15	01/12/2018 01/12/2018	0.00 01/19/2017	481.25 -331.84	0.00	0.00 149.41
313313TD0 FEDERAL FARM CREDIT BANKS	0.00 0.00	02/16/2018 02/16/2018	0.00 03/28/2017	0.00 1,341.67	0.00	0.00 1,341.67
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 -7.35	0.00	0.00 1,517.65
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 1.12	02/22/2019 02/22/2019	0.00 08/17/2017	1,190.00 294.96	0.00	0.00 1,484.96
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 1.12	02/22/2019 02/22/2019	0.00 08/17/2017	910.00 215.55	0.00	0.00 1,125.55
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 1.30	12/21/2018 12/21/2018	0.00 09/21/2017	3,250.00 133.03	0.00	0.00 3,383.03
3130A4GJ5 FEDERAL HOME LOAN BANKS	500,000.00 1.13	04/25/2018 04/25/2018	0.00 05/02/2017	1,406.25 46.51	0.00	0.00 1,452.76
3130A8SE4 FEDERAL HOME LOAN BANKS	0.00 0.75	01/19/2018 01/19/2018	0.00 07/21/2016	375.00 31.33	0.00	0.00 406.33
313385RG3 FEDERAL HOME LOAN BANKS	0.00 0.00	01/02/2018 01/02/2018	0.00 01/19/2017	0.00 12.36	0.00	0.00 12.36
313385WH5 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	05/03/2018 05/03/2018	0.00 03/01/2018	0.00 1,377.78	0.00	0.00 1,377.78
313385VA1 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	04/02/2018 04/02/2018	0.00 06/22/2017	0.00 3,025.00	0.00	0.00 3,025.00

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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 January 2018 to 31 March 2018

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
313385ZW9 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	07/27/2018 07/27/2018	0.00 07/28/2017	0.00 3,125.00	0.00	0.00 3,125.00
313385VZ6 FEDERAL HOME LOAN BANKS	2,000,000.00 0.00	04/25/2018 04/25/2018	0.00 02/28/2018	0.00 2,849.78	0.00	0.00 2,849.78
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 -250.66	0.00	0.00 2,874.34
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 1.05	02/27/2018 02/27/2018	0.00 07/18/2016	1,633.33 -400.65	0.00	0.00 1,232.69
3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 1.05	02/27/2018 02/27/2018	0.00 06/01/2017	1,633.33 201.92	0.00	0.00 1,835.25
3135G0L68 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 0.75	07/27/2018 07/27/2018	0.00 01/25/2018	1,375.00 1,608.52	0.00	0.00 2,983.53
31680GAD8 FITAT 151 A3	370,526.55 1.42	08/02/2018 03/16/2020	0.00 11/13/2017	1,562.46 205.46	0.01	0.00 1,767.93
3137EADP1 FREDDIE MAC	0.00 0.88	03/07/2018 03/07/2018	0.00 02/27/2017	1,604.17 98.28	0.00	0.00 1,702.45
3134G34F4 FREDDIE MAC	1,000,000.00 1.05	07/30/2018 07/30/2018	0.00 09/08/2017	2,625.00 476.31	0.00	0.00 3,101.31
438124AC3 HAROT 163 A3	343,557.61 1.16	11/01/2018 05/18/2020	0.00 01/25/2018	795.44 579.61	0.00	0.00 1,375.04
43814TAB8 HAROT 171 A2	326,562.60 1.42	06/12/2018 07/22/2019	0.00 03/28/2017	1,507.89 3.37	0.00	0.00 1,511.26
41284DAB8 HDMOT 16A A2	0.00 1.09	01/15/2018 06/17/2019	0.00 06/15/2016	7.41 0.01	0.00	0.00 7.42
40428HPJ5 HSBC USA INC (NEW)	500,000.00 2.63	09/24/2018 09/24/2018	0.00 05/09/2017	3,281.25 -899.11	0.00	0.00 2,382.14
40428HPJ5 HSBC USA INC (NEW)	250,000.00 2.63	09/24/2018 09/24/2018	0.00 01/19/2018	1,312.50 -308.47	0.00	0.00 1,004.04
4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	0.00 0.88	03/15/2018 03/15/2018	0.00 05/09/2017	899.31 385.96	0.00	0.00 1,285.26
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 2.10	09/12/2018 09/12/2018	0.00 03/05/2018	738.74 -37.87	0.00	0.00 700.88
4581X0CK2 INTER-AMERICAN DEVELOPMENT BANK	100,000.00 1.50	09/25/2018 09/25/2018	0.00 10/03/2017	375.00 -4.91	0.00	0.00 370.09
4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	0.00 1.25	01/16/2018 01/16/2018	0.00 01/30/2017	259.03 -13.46	0.00	0.00 245.57
4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	0.00 1.25	01/16/2018 01/16/2018	0.00 09/14/2017	259.03 -1.88	0.00	0.00 257.15
459058DN0 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 -167.02	0.00	0.00 1,552.98
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 1.25	04/26/2019 04/26/2019	0.00 10/13/2017	1,562.50 411.43	0.00	0.00 1,973.93

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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 January 2018 to 31 March 2018

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
45950VHE9 INTERNATIONAL FINANCE CORP	1,000,000.00 1.25	11/27/2018 11/27/2018	0.00 10/19/2017	3,125.00 697.28	0.00	0.00 3,822.28
45950VKP0 INTERNATIONAL FINANCE CORP	0.00 1.63	03/06/2018 03/06/2018	0.00 06/30/2017	1,420.18 -59.89	0.00	0.00 1,360.29
47788NAB4 JDOT 16B A2	0.00 1.09	03/15/2018 02/15/2019	0.00 07/27/2016	77.98 0.45	0.00	0.00 78.42
47788NAB4 JDOT 16B A2	0.00 1.09	03/15/2018 02/15/2019	0.00 07/27/2016	12.86 0.14	0.01	0.00 13.00
47788CAB8 JDOT 2018 A2	160,000.00 2.42	04/25/2019 10/15/2020	0.00 02/28/2018	333.42 0.38	0.00	0.00 333.80
24422ERR2 JOHN DEERE CAPITAL CORP	700,000.00 2.25	04/17/2019 04/17/2019	0.00 03/14/2018	743.75 77.68	0.00	0.00 821.43
46625HQU7 JPMORGAN CHASE & CO	0.00 1.85	03/22/2019 03/22/2019	0.00 10/25/2017	2,913.75 6.55	0.00	0.00 2,920.30
46625HQU7 JPMORGAN CHASE & CO	700,000.00 1.85	03/22/2019 03/22/2019	0.00 10/25/2017	323.75 0.82	0.00	0.00 324.57
5446466X5 LOS ANGELES CALIF UNI SCH DIST	1,000,000.00 1.85	05/01/2018 05/01/2018	0.00 03/08/2018	1,181.94 0.00	0.00	0.00 1,181.94
58768MAB7 MBALT 16B A2	0.00 1.15	04/21/2018 02/15/2019	0.00 10/26/2016	187.96 0.51	0.00	0.00 188.47
58768MAB7 MBALT 16B A2	50,288.06 1.15	04/21/2018 02/15/2019	0.00 10/26/2016	105.05 0.29	-0.01	0.00 105.33
58769DAB6 MBALT 17A A2A	218,257.91 1.53	07/22/2018 08/15/2019	0.00 04/26/2017	952.43 0.06	0.00	0.00 952.50
90521APJ1 MUFG UNION BANK NA	700,000.00 2.63	09/26/2018 09/26/2018	0.00 09/22/2017	4,593.75 -1,686.83	0.00	0.00 2,906.92
65477XAD6 NALT 16B A3	400,000.00 1.50	08/05/2018 07/15/2019	0.00 10/10/2017	1,500.00 117.80	0.00	0.00 1,617.80
65478VAB3 NAROT 16B A2A	23,630.66 1.05	04/14/2018 04/15/2019	0.00 04/27/2016	207.61 1.50	-0.01	0.00 209.10
65478WAB1 NAROT 16C A2A	146,056.23 1.07	05/06/2018 05/15/2019	0.00 01/26/2018	416.77 234.29	-0.01	0.00 651.05
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	450,000.00 2.15	02/01/2019 02/01/2019	0.00 03/22/2018	241.87 56.82	0.00	0.00 298.69
67983UAC7 Old Line Funding, LLC	0.00 0.00	01/12/2018 01/12/2018	0.00 10/17/2017	0.00 403.33	0.00	0.00 403.33
67983UDC4 Old Line Funding, LLC	1,000,000.00 0.00	04/12/2018 04/12/2018	0.00 01/16/2018	0.00 3,562.50	0.00	0.00 3,562.50
69371RM52 PACCAR FINANCIAL CORP	500,000.00 1.40	05/18/2018 05/18/2018	0.00 02/21/2018	777.78 249.42	0.00	0.00 1,027.20
CCYUSD Payable	-500,000.00 0.00	03/31/2018 03/31/2018	0.00 ---	0.00 0.00	0.00	0.00 0.00
69353RCH9 PNC BANK NA	750,000.00 2.20	01/28/2019 01/28/2019	0.00 01/31/2018	2,750.00 -62.54	0.00	0.00 2,687.46

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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 January 2018 to 31 March 2018

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
69353REJ3	0.00	02/23/2018	0.00	670.84	0.00	0.00
PNC BANK NA	1.50	02/23/2018	02/28/2017	-73.18		597.65
CCYUSD	1,019,844.56	03/31/2018	0.00	0.00	0.00	0.00
Receivable	0.00	03/31/2018	---	0.00		0.00
797669XS2	750,000.00	07/01/2019	0.00	3,770.63	0.00	0.00
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	2.01	07/01/2019	12/28/2017	0.00		3,770.63
79766DKL2	750,000.00	05/01/2019	0.00	3,226.88	0.00	0.00
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	1.72	05/01/2019	10/31/2017	0.00		3,226.88
79770GGK6	500,000.00	08/01/2018	0.00	2,031.25	0.00	0.00
SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	1.63	08/01/2018	11/30/2017	-23.98		2,007.28
798170AA4	750,000.00	08/01/2018	0.00	3,558.75	0.00	0.00
SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	1.90	08/01/2018	12/21/2017	0.00		3,558.75
798170AB2	150,000.00	08/01/2019	0.00	541.99	0.00	0.00
SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	2.10	08/01/2019	01/29/2018	50.48		592.47
857477AK9	350,000.00	05/15/2018	0.00	1,181.25	0.00	0.00
STATE STREET CORP	1.35	05/15/2018	06/30/2017	11.85		1,193.10
857477AK9	50,000.00	05/15/2018	0.00	168.75	0.00	0.00
STATE STREET CORP	1.35	05/15/2018	06/30/2017	10.30		179.05
857477AK9	200,000.00	05/15/2018	0.00	675.00	0.00	0.00
STATE STREET CORP	1.35	05/15/2018	06/30/2017	6.77		681.77
89237WAB3	0.00	03/15/2018	0.00	20.34	0.00	0.00
TAOT 16C A2A	1.00	01/15/2019	08/10/2016	0.06		20.41
89237WAB3	0.00	03/15/2018	0.00	33.68	0.00	0.00
TAOT 16C A2A	1.00	01/15/2019	08/10/2016	0.14		33.82
89237WAD9	385,628.31	11/12/2018	0.00	1,132.72	0.00	0.00
TAOT 16C A3	1.14	08/17/2020	09/13/2017	245.39		1,378.11
89231LAB3	58,283.62	05/13/2018	0.00	223.06	-0.01	0.00
TAOT 16D A2A	1.06	05/15/2019	10/12/2016	1.83		224.89
09702MCU5	0.00	03/28/2018	0.00	0.00	0.00	0.00
The Boeing Company	0.00	03/28/2018	01/24/2018	1,356.25		1,356.25
19121BAW9	0.00	01/30/2018	0.00	0.00	0.00	0.00
The Coca-Cola Company	0.00	01/30/2018	10/23/2017	503.47		503.47
19121BDH9	500,000.00	04/17/2018	0.00	0.00	0.00	0.00
The Coca-Cola Company	0.00	04/17/2018	01/30/2018	1,355.55		1,355.55
2546R3FU3	500,000.00	06/28/2018	0.00	0.00	0.00	0.00
The Walt Disney Company	0.00	06/28/2018	01/24/2018	1,581.94		1,581.94
88602UBF6	0.00	02/15/2018	0.00	0.00	0.00	0.00
Thunder Bay Funding, LLC	0.00	02/15/2018	11/15/2017	1,321.88		1,321.88
88602UBT6	0.00	02/27/2018	0.00	0.00	0.00	0.00
Thunder Bay Funding, LLC	0.00	02/27/2018	02/15/2018	370.00		370.00

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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 January 2018 to 31 March 2018

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
912828QB9 UNITED STATES TREASURY	0.00 2.88	03/31/2018 03/31/2018	0.00 06/16/2017	7,029.53 -3,971.49	0.00	0.00 3,058.04
912828T42 UNITED STATES TREASURY	1,000,000.00 0.75	09/30/2018 09/30/2018	0.00 06/30/2017	1,854.28 1,353.94	0.00	0.00 3,208.22
912828T83 UNITED STATES TREASURY	1,000,000.00 0.75	10/31/2018 10/31/2018	0.00 09/19/2017	1,864.64 1,407.98	0.00	0.00 3,272.62
9128282K5 UNITED STATES TREASURY	1,000,000.00 1.38	07/31/2019 07/31/2019	0.00 10/10/2017	3,399.93 309.42	0.00	0.00 3,709.35
90331HNK5 US BANK NA	700,000.00 1.87	01/23/2020 01/23/2020	0.00 01/23/2018	2,471.85 0.00	0.00	0.00 2,471.85
90327CAB6 USAOT 161 A2	0.00 1.07	01/15/2018 03/15/2019	0.00 09/21/2016	8.01 0.01	0.00	0.00 8.02
90290AAB3 USAOT 171 A2	225,000.00 1.54	08/24/2018 02/18/2020	0.00 09/20/2017	866.25 0.74	0.00	0.00 866.99
94975P405 WELLS FRGO GOVERNMENT CL I MMF	1,918,746.51 1.50	03/31/2018 03/31/2018	0.00 ---	5,335.52 0.00	0.00	0.00 5,335.52
---	44,371,687.46	09/12/2018	-134,000.89	144,192.95	-0.02	-12,778.69
---	1.31	10/17/2018	---	23,430.62		154,844.87

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

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Balance Sheet Classification

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

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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
94975P405 WELLS FRGO GOVERNMENT CL I MMF	1,918,746.51 1.0000	03/31/2018 1.50	03/31/2018	AAA Cash	1.47 1.47	1,918,746.51 1,918,746.51 0.00	1,918,746.51 0.00 1,918,746.51
CCYUSD Receivable	1,019,844.56 1.0000	03/31/2018 0.00	03/31/2018	AAA Cash	0.00 0.00	1,019,844.56 1,019,844.56 0.00	1,019,844.56 0.00 1,019,844.56
CCYUSD Cash	1.57 1.0000	03/31/2018 0.00	03/31/2018	AAA Cash	0.00 0.00	1.57 1.57 0.00	1.57 0.00 1.57
CCYUSD Payable	-500,000.00 1.0000	03/31/2018 0.00	03/31/2018	AAA Cash	0.00 0.00	-500,000.00 -500,000.00 0.00	-500,000.00 0.00 -500,000.00
313385WH5 FEDERAL HOME LOAN BANKS	1,000,000.00 99.8536	05/03/2018 0.00	05/03/2018	A-1+ Agency	1.61 1.55	997,200.00 998,577.78 -41.78	998,536.00 0.00 998,536.00
313385VZ6 FEDERAL HOME LOAN BANKS	2,000,000.00 99.8939	04/25/2018 0.00	04/25/2018	A-1+ Agency	1.61 1.47	1,995,012.89 1,997,862.67 15.33	1,997,878.00 0.00 1,997,878.00
67983UDC4 Old Line Funding, LLC	1,000,000.00 99.9293	04/12/2018 0.00	04/12/2018	A-1+ Financial	1.72 2.12	995,915.00 999,477.50 -184.50	999,293.00 0.00 999,293.00
19121BDH9 The Coca-Cola Company	500,000.00 99.9040	04/17/2018 0.00	04/17/2018	A-1+ Industrial	1.61 2.04	498,288.89 499,644.44 -124.46	499,519.98 0.00 499,519.98
5446466X5 LOS ANGELES CALIF UNI SCH DIST	1,000,000.00 99.9940	05/01/2018 1.85	05/01/2018	AAA Municipal	1.85 1.92	1,000,000.00 1,000,000.00 -60.00	999,940.00 1,181.94 1,001,121.94
03785EDD3 Apple Inc.	500,000.00 99.9275	04/13/2018 0.00	04/13/2018	A-1+ Industrial	1.66 2.01	498,991.67 499,725.00 -87.50	499,637.50 0.00 499,637.50
01329XDR7 Albion Capital Corporation S.A.	750,000.00 99.8572	04/25/2018 0.00	04/25/2018	A-1+ Financial	1.91 2.06	747,743.75 749,050.00 -121.00	748,929.00 0.00 748,929.00
---	9,188,592.64	04/17/2018	04/17/2018	AAA	1.55	9,171,744.84	9,182,326.13
---	73.6433	0.52	---	---	1.62	9,182,930.03 -603.91	1,181.94 9,183,508.07

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Balance Sheet Classification

Base Currency: USD

01 January 2018 to 31 March 2018

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
097023BE4 BOEING CO	250,000.00 99.8245	05/15/2018 0.95	05/15/2018	A Industrial	1.55 2.35	249,232.50 249,819.41 -258.16	249,561.25 897.22 250,458.47
857477AK9 STATE STREET CORP	350,000.00 99.8549	05/15/2018 1.35	05/15/2018	AA- Financial	1.36 2.50	349,958.00 349,994.21 -502.06	349,492.15 1,785.00 351,277.15
857477AK9 STATE STREET CORP	50,000.00 99.8549	05/15/2018 1.35	05/15/2018	AA- Financial	1.43 2.50	49,963.50 49,994.97 -67.52	49,927.45 255.00 50,182.45
857477AK9 STATE STREET CORP	200,000.00 99.8549	05/15/2018 1.35	05/15/2018	AA- Financial	1.36 2.50	199,976.00 199,996.69 -286.89	199,709.80 1,020.00 200,729.80
05531FAP8 BB&T CORP	500,000.00 100.0802	06/15/2018 2.98	05/15/2018	A+ Financial	2.17 2.35	503,925.00 500,478.39 -77.39	500,401.00 704.67 501,105.67
06406HCL1 BANK OF NEW YORK MELLON CORP	475,000.00 99.9141	08/01/2018 2.10	08/01/2018	AA- Financial	1.44 2.35	477,375.00 475,780.36 -1,188.38	474,591.97 1,662.50 476,254.47
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 99.9620	09/12/2018 2.10	09/12/2018	AAA Government	2.04 2.48	500,267.86 500,229.99 -420.00	499,810.00 583.72 500,393.72
40428HPJ5 HSBC USA INC (NEW)	500,000.00 99.9838	09/24/2018 2.63	09/24/2018	AA- Financial	1.88 2.66	505,025.00 501,758.25 -1,839.25	499,919.00 255.21 500,174.21
40428HPJ5 HSBC USA INC (NEW)	250,000.00 99.9838	09/24/2018 2.63	09/24/2018	AA- Financial	1.99 2.66	251,062.50 250,754.03 -794.53	249,959.50 127.60 250,087.10
90521APJ1 MUFG UNION BANK NA	700,000.00 99.9406	09/26/2018 2.63	09/26/2018	A Financial	1.64 2.75	706,335.00 702,755.16 -3,170.96	699,584.20 255.21 699,839.41
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	450,000.00 99.6898	02/01/2019 2.15	02/01/2019	A+ Financial	2.62 2.53	448,204.50 448,261.32 342.78	448,604.10 1,612.50 450,216.60
69353RCH9 PNC BANK NA	750,000.00 99.5672	01/28/2019 2.20	01/28/2019	A+ Financial	2.15 2.73	750,345.00 750,282.46 -3,528.46	746,754.00 2,887.50 749,641.50
17305EFU4 CCCIT 14A8 A8	700,000.00 99.9909	04/09/2018 1.73	04/09/2018	AAA Asset Backed	1.36 1.93	703,390.63 700,055.81 -119.44	699,936.37 5,785.89 705,722.26
4581X0CK2 INTER-AMERICAN DEVELOPMENT BANK	100,000.00 99.6706	09/25/2018 1.50	09/25/2018	AAA Government	1.48 2.18	100,019.47 100,009.65 -339.05	99,670.60 25.00 99,695.60
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.9866	04/10/2018 1.38	04/10/2018	AAA Government	1.24 1.85	500,842.50 500,016.70 -83.70	499,933.00 3,268.00 503,201.00

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Balance Sheet Classification

Base Currency: USD

01 January 2018 to 31 March 2018

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
3130A4GJ5 FEDERAL HOME LOAN BANKS	500,000.00 99.9585	04/25/2018 1.13	04/25/2018	AAA Agency	1.16 1.72	499,815.00 499,987.60 -195.10	499,792.50 2,437.50 502,230.00
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	675,000.00 99.9650	04/27/2018 1.70	04/27/2018	A+ Financial	1.67 2.15	675,222.75 675,015.91 -252.16	674,763.75 4,908.75 679,672.50
161571GY4 CHAIT 155 A	500,000.00 99.9626	04/16/2018 1.36	04/14/2018	AAA Asset Backed	1.47 2.27	499,628.91 499,977.65 -164.55	499,813.10 302.22 500,115.32
69371RM52 PACCAR FINANCIAL CORP	500,000.00 99.8530	05/18/2018 1.40	05/18/2018	A+ Industrial	1.85 2.49	499,450.00 499,699.42 -434.42	499,265.00 2,586.11 501,851.11
17275RAY8 CISCO SYSTEMS INC	750,000.00 100.0402	06/15/2018 2.43	06/15/2018	AA- Industrial	2.49 2.24	750,000.00 750,000.00 301.50	750,301.50 862.22 751,163.72
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 99.8645	06/22/2018 1.25	06/22/2018	AAA Agency	1.15 1.84	1,001,270.00 1,000,228.38 -1,583.38	998,645.00 3,437.50 1,002,082.50
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 99.8815	06/25/2018 1.22	06/25/2018	AAA Agency	1.21 1.72	500,033.00 500,006.94 -599.44	499,407.50 1,626.67 501,034.17
235851AN2 DANAHER CORP	300,000.00 99.5866	09/15/2018 1.65	09/15/2018	A Industrial	1.51 2.53	300,510.00 300,185.15 -1,425.35	298,759.80 220.00 298,979.80
0258M0DZ9 AMERICAN EXPRESS CREDIT CORP	700,000.00 99.5865	11/05/2018 1.88	11/05/2018	A Financial	1.88 2.58	699,944.00 699,961.97 -2,856.47	697,105.50 5,322.92 702,428.42
166764BA7 CHEVRON CORP	500,000.00 99.5811	11/16/2018 1.79	11/16/2018	AA Industrial	1.82 2.46	499,860.00 499,902.55 -1,997.05	497,905.50 3,356.25 501,261.75
45950VHE9 INTERNATIONAL FINANCE CORP	1,000,000.00 99.3960	11/27/2018 1.25	11/27/2018	AAA Government	1.54 2.18	996,870.00 998,140.60 -4,180.60	993,960.00 4,305.56 998,265.56
06050TME9 BANK OF AMERICA NA	500,000.00 99.7164	12/07/2018 2.05	12/07/2018	AA- Financial	1.97 2.47	500,360.00 500,273.56 -1,691.56	498,582.00 3,245.83 501,827.83
05581RAD8 BMWLT 161 A3	142,929.14 99.8298	01/22/2019 1.34	05/17/2018	AAA Asset Backed	1.44 2.70	142,856.56 142,911.49 -225.69	142,685.80 58.52 142,744.32
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 99.0721	02/22/2019 1.12	02/22/2019	AAA Agency	1.40 2.17	746,857.50 748,145.13 -5,104.38	743,040.75 910.00 743,950.75
46625HQU7 JPMORGAN CHASE & CO	700,000.00 99.2159	03/22/2019 1.85	03/22/2019	A+ Financial	1.85 2.67	699,958.00 699,970.94 -5,459.64	694,511.30 323.75 694,835.05

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Balance Sheet Classification

Base Currency: USD

01 January 2018 to 31 March 2018

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
3135G0L68 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.6364	07/27/2018 0.75	07/27/2018	AAA Agency	1.64 1.87	995,540.00 997,148.52 -784.52	996,364.00 1,333.33 997,697.33
912828T42 UNITED STATES TREASURY	1,000,000.00 99.4180	09/30/2018 0.75	09/30/2018	AAA Government	1.31 1.92	993,125.00 997,262.04 -3,082.03	994,180.00 20.49 994,200.49
58768MAB7 MBALT 16B A2	50,288.06 99.9235	02/15/2019 1.15	04/21/2018	AAA Asset Backed	1.16 2.40	50,286.56 50,287.94 -38.34	50,249.61 25.70 50,275.31
912828T83 UNITED STATES TREASURY	1,000,000.00 99.2969	10/31/2018 0.75	10/31/2018	AAA Government	1.33 1.96	993,632.81 996,667.79 -3,698.79	992,969.00 3,149.17 996,118.17
190335JC4 COAST CMNTY COLLEGE DIST CALIF	500,000.00 99.8840	08/01/2018 1.43	08/01/2018	AA+ Municipal	1.42 1.76	500,000.00 500,000.00 -580.00	499,420.00 1,187.50 500,607.50
17325FAB4 CITIBANK NA	750,000.00 100.1176	03/20/2019 2.54	03/20/2019	A+ Financial	2.58 2.85	750,000.00 750,000.00 882.00	750,882.00 635.44 751,517.44
13063DAA6 CALIFORNIA ST	500,000.00 100.0000	04/01/2018 1.25	04/01/2018	AA- Municipal	1.25 1.24	500,000.00 500,000.00 0.00	500,000.00 3,120.00 503,120.00
3134G34F4 FREDDIE MAC	1,000,000.00 99.7274	07/30/2018 1.05	07/30/2018	AAA Agency	1.24 1.87	998,280.00 999,364.92 -2,090.92	997,274.00 1,779.17 999,053.17
313385VA1 FEDERAL HOME LOAN BANKS	1,000,000.00 100.0000	04/02/2018 0.00	04/02/2018	A-1+ Agency	1.22 0.00	990,454.44 999,966.39 33.61	1,000,000.00 0.00 1,000,000.00
313385ZW9 FEDERAL HOME LOAN BANKS	1,000,000.00 99.4232	07/27/2018 0.00	07/27/2018	A-1+ Agency	1.26 1.75	987,361.11 995,937.50 -1,705.50	994,232.00 0.00 994,232.00
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.5597	12/21/2018 1.30	12/21/2018	AAA Agency	1.36 1.91	999,326.00 999,609.79 -4,012.79	995,597.00 3,611.11 999,208.11
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	500,000.00 99.8870	08/01/2018 1.63	08/01/2018	AA- Municipal	1.61 1.96	500,065.00 500,032.50 -597.50	499,435.00 1,354.17 500,789.17
798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	750,000.00 99.9920	08/01/2018 1.90	08/01/2018	AA Municipal	1.90 1.92	750,000.00 750,000.00 -60.00	749,940.00 2,372.50 752,312.50
2546R3FU3 The Walt Disney Company	500,000.00 99.4833	06/28/2018 0.00	06/28/2018	A-1+ Industrial	1.71 2.13	496,340.28 497,922.22 -505.61	497,416.61 0.00 497,416.61
---	25,843,217.20	08/29/2018	08/26/2018	AA	1.61	25,812,969.38	25,774,352.61
---	99.7344	1.44	---	---	2.09	25,828,794.30 -54,441.69	73,617.40 25,847,970.02

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Balance Sheet Classification

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

LT

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
24422ERR2 JOHN DEERE CAPITAL CORP	700,000.00 99.7207	04/17/2019 2.25	04/17/2019	A Industrial	2.48 2.52	698,278.00 698,355.68 -310.78	698,044.90 7,175.00 705,219.90
06406HCU1 BANK OF NEW YORK MELLON CORP	250,000.00 99.6116	05/15/2019 2.20	05/15/2019	AA- Financial	2.18 2.55	250,047.50 250,040.46 -1,011.46	249,029.00 2,077.78 251,106.78
31680GAD8 FITAT 151 A3	370,526.55 99.6157	03/16/2020 1.42	08/02/2018	AAA Asset Backed	1.63 2.58	370,150.23 370,264.20 -1,161.69	369,102.50 233.84 369,336.35
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 98.9599	04/26/2019 1.25	04/26/2019	AAA Government	1.59 2.24	497,440.00 498,217.14 -3,417.64	494,799.50 2,690.97 497,490.47
65478VAB3 NAROT 16B A2A	23,630.66 99.9849	04/15/2019 1.05	04/14/2018	AAA Asset Backed	1.06 1.42	23,628.87 23,630.63 -3.54	23,627.09 11.03 23,638.11
14041NFC0 COMET 161 A	600,000.00 100.3100	04/15/2019 2.23	04/15/2019	AAA Asset Backed	1.88 2.02	603,398.44 602,251.76 -391.94	601,859.82 630.87 602,490.69
161571HC1 CHAIT 162 A	300,000.00 98.5833	06/17/2019 1.37	06/15/2019	AAA Asset Backed	2.19 2.58	296,671.88 297,098.56 -1,348.66	295,749.90 182.67 295,932.57
89237WAD9 TAOT 16C A3	385,628.31 99.1052	08/17/2020 1.14	11/12/2018	AAA Asset Backed	1.60 2.61	384,001.44 384,411.75 -2,234.19	382,177.56 195.38 382,372.94
65478WAB1 NAROT 16C A2A	146,056.23 99.9654	05/15/2019 1.07	05/06/2018	AAA Asset Backed	1.48 1.44	145,879.36 145,946.99 58.70	146,005.69 69.46 146,075.15
438124AC3 HAROT 163 A3	343,557.61 99.1873	05/18/2020 1.16	11/01/2018	AAA Asset Backed	2.07 2.58	341,383.54 341,622.29 -856.87	340,765.42 143.91 340,909.33
65477XAD6 NALT 16B A3	400,000.00 99.5683	07/15/2019 1.50	08/05/2018	AAA Asset Backed	1.70 2.75	399,468.75 399,681.99 -1,408.63	398,273.36 266.67 398,540.03
89231LAB3 TAOT 16D A2A	58,283.62 99.8256	05/15/2019 1.06	05/13/2018	AAA Asset Backed	1.07 2.50	58,278.96 58,283.05 -101.06	58,181.99 27.46 58,209.45
055657AB6 BMWLT 171 A2	132,374.12 99.7273	07/22/2019 1.64	07/22/2018	AAA Asset Backed	1.66 2.54	132,360.27 132,369.77 -356.62	132,013.15 66.33 132,079.48
43814TAB8 HAROT 171 A2	326,562.60 99.7434	07/22/2019 1.42	06/12/2018	AAA Asset Backed	1.43 2.73	326,554.80 326,560.11 -835.53	325,724.58 128.81 325,853.39
58769DAB6 MBALT 17A A2A	218,257.91 99.7479	08/15/2019 1.53	07/22/2018	AAA Asset Backed	1.53 2.36	218,257.70 218,257.82 -550.16	217,707.66 148.42 217,856.08

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Balance Sheet Classification

Base Currency: USD

01 January 2018 to 31 March 2018

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
9128282K5 UNITED STATES TREASURY	1,000,000.00 98.9102	07/31/2019 1.38	07/31/2019	AAA Government	1.50 2.20	997,734.38 998,329.15 -9,227.15	989,102.00 2,279.01 991,381.01
90290AAB3 USAOT 171 A2	225,000.00 99.6019	02/18/2020 1.54	08/24/2018	AAA Asset Backed	1.55 2.55	224,995.79 224,997.29 -893.02	224,104.27 154.00 224,258.27
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	750,000.00 99.3120	05/01/2019 1.72	05/01/2019	A+ Municipal	1.72 2.42	750,000.00 750,000.00 -5,160.00	744,840.00 5,413.98 750,253.98
05584PAB3 BMWLT 172 A2A	350,000.00 99.5192	02/20/2020 1.80	01/31/2019	AAA Asset Backed	1.82 2.39	349,969.41 349,978.87 -1,661.53	348,317.34 192.50 348,509.84
798170AB2 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	150,000.00 99.7200	08/01/2019 2.10	08/01/2019	AA Municipal	2.30 2.37	149,553.00 149,603.48 -23.48	149,580.00 524.50 150,104.50
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	750,000.00 99.7500	07/01/2019 2.01	07/01/2019	AA+ Municipal	2.01 2.38	750,000.00 750,000.00 -1,875.00	748,125.00 3,896.31 752,021.31
90331HMK5 US BANK NA	700,000.00 99.9489	01/23/2020 1.87	01/23/2020	AA- Financial	1.90 2.72	700,000.00 700,000.00 -357.70	699,642.30 2,471.85 702,114.15
47788CAB8 JDOT 2018 A2	160,000.00 99.8057	10/15/2020 2.42	04/25/2019	AAA Asset Backed	2.64 2.62	159,993.01 159,993.39 -304.20	159,689.18 333.42 160,022.61
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	500,000.00 100.0280	06/01/2019 2.48	06/01/2019	AA+ Municipal	2.49 2.31	500,000.00 500,000.00 140.00	500,140.00 0.00 500,140.00
---	9,339,877.62	08/30/2019	03/23/2019	AA+	1.87	9,328,045.34	9,296,602.21
---	99.5385	1.73	---	---	2.42	9,329,894.37 -33,292.16	29,314.17 9,325,916.39

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
---	44,371,687.46	10/17/2018	09/12/2018	AA+	1.65	44,312,759.55	44,253,280.95
---	94.2914	1.31	---	---	2.06	44,341,618.70 -88,337.75	104,113.52 44,357,394.47

* 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 January 2018 to 31 March 2018

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
03/23/2018	010831DL6	SIEBERT BRANDFORD SHANK	500,000.00	0.00	0.00	0.00
04/24/2018	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	06/01/2019 2.48	500,000.00 100.00	500,000.00	0.00	-500,000.00
02/27/2018	01329XDR7	J.P. Morgan Securities Inc. (AU)	750,000.00	0.00	0.00	0.00
02/27/2018	Albion Capital Corporation S.A.	04/25/2018 0.00	750,000.00 99.70	747,743.75	0.00	-747,743.75
01/24/2018	03785EBU7	BARCLAYS CAPITAL INC.	500,000.00	0.00	0.00	0.00
01/24/2018	Apple Inc.	02/28/2018 0.00	500,000.00 99.85	499,270.83	0.00	-499,270.83
02/28/2018	03785EDD3	BARCLAYS CAPITAL INC.	500,000.00	0.00	0.00	0.00
02/28/2018	Apple Inc.	04/13/2018 0.00	500,000.00 99.80	498,991.67	0.00	-498,991.67
01/10/2018	06050TME9	MarketAxess	500,000.00	0.00	0.00	0.00
01/12/2018	BANK OF AMERICA NA	12/07/2018 2.05	500,000.00 100.07	500,360.00	996.53	-501,356.53
01/23/2018	06406HCU1	J.P. Morgan Securities Inc. (AU)	250,000.00	0.00	0.00	0.00
01/25/2018	BANK OF NEW YORK MELLON CORP	05/15/2019 2.20	250,000.00 100.02	250,047.50	1,069.44	-251,116.94
01/24/2018	09702MCU5	Bank of America	500,000.00	0.00	0.00	0.00
01/24/2018	The Boeing Company	03/28/2018 0.00	500,000.00 99.73	498,643.75	0.00	-498,643.75
01/24/2018	161571HC1	TORONTO DOMINION BK	300,000.00	0.00	0.00	0.00
01/26/2018	CHAIT 162 A	06/17/2019 1.37	300,000.00 98.89	296,671.88	125.58	-296,797.46
01/30/2018	19121BDH9	Bank of America	500,000.00	0.00	0.00	0.00
01/30/2018	The Coca-Cola Company	04/17/2018 0.00	500,000.00 99.66	498,288.89	0.00	-498,288.89
03/12/2018	24422ERR2	APX Asset	700,000.00	0.00	0.00	0.00
03/14/2018	JOHN DEERE CAPITAL CORP	04/17/2019 2.25	700,000.00 99.75	698,278.00	6,431.25	-704,709.25
01/24/2018	2546R3FU3	Bank of America	500,000.00	0.00	0.00	0.00
01/24/2018	The Walt Disney Company	06/28/2018 0.00	500,000.00 99.27	496,340.28	0.00	-496,340.28
02/27/2018	313385VZ6	APX Asset	2,000,000.00	0.00	0.00	0.00
02/28/2018	FEDERAL HOME LOAN BANKS	04/25/2018 0.00	2,000,000.00 99.75	1,995,012.89	0.00	-1,995,012.89
03/01/2018	313385WH5	FIRST TENNESSEE BANK N A BOND	1,000,000.00	0.00	0.00	0.00
03/01/2018	FEDERAL HOME LOAN BANKS	05/03/2018 0.00	1,000,000.00 99.72	997,200.00	0.00	-997,200.00
01/24/2018	3135G0L68	BREAN CAPITAL MBS	1,000,000.00	0.00	0.00	0.00
01/25/2018	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/27/2018 0.75	1,000,000.00 99.55	995,540.00	3,708.33	-999,248.33

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

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
01/17/2018	40428HPJ5	Hong Kong Shanghai Bank Corp	250,000.00	0.00	0.00	0.00
01/19/2018	HSBC USA INC (NEW)	09/24/2018 2.63	250,000.00 100.42	251,062.50	2,096.35	-253,158.85
01/23/2018	438124AC3	TORONTO DOMINION BK	400,000.00	0.00	0.00	0.00
01/25/2018	HAROT 163 A3	05/18/2020 1.16	397,421.39 99.37	394,906.46	89.64	-394,996.10
03/01/2018	458182DT6	INTL FCStone L.P.	500,000.00	0.00	0.00	0.00
03/05/2018	INTER-AMERICAN DEVELOPMENT BANK	09/12/2018 1.58	500,000.00 100.05	500,267.86	1,819.98	-502,087.84
02/21/2018	47788CAB8	Dain Rauscher	160,000.00	0.00	0.00	0.00
02/28/2018	JDOT 2018 A2	10/15/2020 2.42	160,000.00 100.00	159,993.01	0.00	-159,993.01
02/22/2018	5446466X5	Merrill Lynch & Co. (AE)	1,000,000.00	0.00	0.00	0.00
03/08/2018	LOS ANGELES CALIF UNI SCH DIST	05/01/2018 1.85	1,000,000.00 100.00	1,000,000.00	0.00	-1,000,000.00
03/20/2018	637432MX0	KEYBANC CAPITAL MARKETS INC	450,000.00	0.00	0.00	0.00
03/22/2018	NATIONAL RURAL UTILITIES COOP FINANCE CORP	02/01/2019 2.15	450,000.00 99.60	448,204.50	1,370.63	-449,575.13
01/24/2018	65478WAB1	TORONTO DOMINION BK	1,020,000.00	0.00	0.00	0.00
01/26/2018	NAROT 16C A2A	05/15/2019 1.07	283,692.18 99.88	283,348.65	92.75	-283,441.40
01/12/2018	67983UDC4	Goldman Sachs & Co. (AU)	1,000,000.00	0.00	0.00	0.00
01/16/2018	Old Line Funding, LLC	04/12/2018 0.00	1,000,000.00 99.59	995,915.00	0.00	-995,915.00
01/29/2018	69353RCH9	Susquehanna Fin. Grp.	750,000.00	0.00	0.00	0.00
01/31/2018	PNC BANK NA	01/28/2019 2.20	750,000.00 100.05	750,345.00	137.50	-750,482.50
02/16/2018	69371RM52	RAMIREZ & CO INC	500,000.00	0.00	0.00	0.00
02/21/2018	PACCAR FINANCIAL CORP	05/18/2018 1.40	500,000.00 99.89	499,450.00	1,808.33	-501,258.33
01/25/2018	798170AB2	SIEBERT BRANDFORD SHANK	150,000.00	0.00	0.00	0.00
01/29/2018	SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	08/01/2019 2.10	150,000.00 99.70	149,553.00	332.18	-149,885.18
02/15/2018	88602UBT6	Bank of America	750,000.00	0.00	0.00	0.00
02/15/2018	Thunder Bay Funding, LLC	02/27/2018 0.00	750,000.00 99.95	749,630.00	0.00	-749,630.00
01/18/2018	90331HKN5	Piper Jaffray Inc	700,000.00	0.00	0.00	0.00
01/23/2018	US BANK NA	01/23/2020 1.87	700,000.00 100.00	700,000.00	0.00	-700,000.00
01/02/2018	94975P405	Direct	1,101,055.72	1,101,055.72	0.00	0.00
01/02/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	1,101,055.72 1.00	1,101,055.72	0.00	-1,101,055.72
01/09/2018	94975P405	Direct	660.00	660.00	0.00	0.00
01/09/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	660.00 1.00	660.00	0.00	-660.00
01/12/2018	94975P405	Direct	1,759,693.75	1,759,693.75	0.00	0.00
01/12/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	1,759,693.75 1.00	1,759,693.75	0.00	-1,759,693.75

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

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
01/16/2018	94975P405	Direct	75,111.15	75,111.15	0.00	0.00
01/16/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	75,111.15 1.00	75,111.15	0.00	-75,111.15
01/16/2018	94975P405	Direct	74,080.35	74,080.35	0.00	0.00
01/16/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	74,080.35 1.00	74,080.35	0.00	-74,080.35
01/16/2018	94975P405	Direct	96,835.21	96,835.21	0.00	0.00
01/16/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	96,835.21 1.00	96,835.21	0.00	-96,835.21
01/17/2018	94975P405	Direct	500.00	500.00	0.00	0.00
01/17/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	500.00 1.00	500.00	0.00	-500.00
01/17/2018	94975P405	Direct	413.04	413.04	0.00	0.00
01/17/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	413.04 1.00	413.04	0.00	-413.04
01/19/2018	94975P405	Direct	17,478.96	17,478.96	0.00	0.00
01/19/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	17,478.96 1.00	17,478.96	0.00	-17,478.96
01/19/2018	94975P405	Direct	750,591.15	750,591.15	0.00	0.00
01/19/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	750,591.15 1.00	750,591.15	0.00	-750,591.15
01/22/2018	94975P405	Direct	100,440.59	100,440.59	0.00	0.00
01/22/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	100,440.59 1.00	100,440.59	0.00	-100,440.59
01/22/2018	94975P405	Direct	14,544.26	14,544.26	0.00	0.00
01/22/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	14,544.26 1.00	14,544.26	0.00	-14,544.26
01/24/2018	94975P405	Direct	704,404.17	704,404.17	0.00	0.00
01/24/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	704,404.17 1.00	704,404.17	0.00	-704,404.17
01/30/2018	94975P405	Direct	505,250.00	505,250.00	0.00	0.00
01/30/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	505,250.00 1.00	505,250.00	0.00	-505,250.00
02/01/2018	94975P405	Direct	16,778.99	16,778.99	0.00	0.00
02/01/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	16,778.99 1.00	16,778.99	0.00	-16,778.99
02/07/2018	94975P405	Direct	645.00	645.00	0.00	0.00
02/07/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	645.00 1.00	645.00	0.00	-645.00
02/08/2018	94975P405	Direct	503,083.30	503,083.30	0.00	0.00
02/08/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	503,083.30 1.00	503,083.30	0.00	-503,083.30
02/15/2018	94975P405	Direct	906,368.34	906,368.34	0.00	0.00
02/15/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	906,368.34 1.00	906,368.34	0.00	-906,368.34
02/15/2018	94975P405	Direct	1,347.23	1,347.23	0.00	0.00
02/15/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	1,347.23 1.00	1,347.23	0.00	-1,347.23

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

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
02/15/2018	94975P405	Direct	150,349.51	150,349.51	0.00	0.00
02/15/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	150,349.51 1.00	150,349.51	0.00	-150,349.51
02/16/2018	94975P405	Direct	1,001,066.67	1,001,066.67	0.00	0.00
02/16/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	1,001,066.67 1.00	1,001,066.67	0.00	-1,001,066.67
02/20/2018	94975P405	Direct	14,108.62	14,108.62	0.00	0.00
02/20/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	14,108.62 1.00	14,108.62	0.00	-14,108.62
02/20/2018	94975P405	Direct	28,493.24	28,493.24	0.00	0.00
02/20/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	28,493.24 1.00	28,493.24	0.00	-28,493.24
02/20/2018	94975P405	Direct	34,940.07	34,940.07	0.00	0.00
02/20/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	34,940.07 1.00	34,940.07	0.00	-34,940.07
02/22/2018	94975P405	Direct	4,200.00	4,200.00	0.00	0.00
02/22/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	4,200.00 1.00	4,200.00	0.00	-4,200.00
02/23/2018	94975P405	Direct	2,732.95	2,732.95	0.00	0.00
02/23/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	2,732.95 1.00	2,732.95	0.00	-2,732.95
02/23/2018	94975P405	Direct	500,000.00	500,000.00	0.00	0.00
02/23/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	500,000.00 1.00	500,000.00	0.00	-500,000.00
02/27/2018	94975P405	Direct	2,760,500.00	2,760,500.00	0.00	0.00
02/27/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	2,760,500.00 1.00	2,760,500.00	0.00	-2,760,500.00
03/01/2018	94975P405	Direct	1,109.64	1,109.64	0.00	0.00
03/01/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	1,109.64 1.00	1,109.64	0.00	-1,109.64
03/06/2018	94975P405	Direct	635.00	635.00	0.00	0.00
03/06/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	635.00 1.00	635.00	0.00	-635.00
03/06/2018	94975P405	Direct	500,000.00	500,000.00	0.00	0.00
03/06/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	500,000.00 1.00	500,000.00	0.00	-500,000.00
03/07/2018	94975P405	Direct	1,004,375.00	1,004,375.00	0.00	0.00
03/07/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	1,004,375.00 1.00	1,004,375.00	0.00	-1,004,375.00
03/13/2018	94975P405	Direct	1,975.00	1,975.00	0.00	0.00
03/13/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	1,975.00 1.00	1,975.00	0.00	-1,975.00
03/15/2018	94975P405	Direct	13,091.07	13,091.07	0.00	0.00
03/15/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	13,091.07 1.00	13,091.07	0.00	-13,091.07
03/15/2018	94975P405	Direct	750,633.24	750,633.24	0.00	0.00
03/15/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	750,633.24 1.00	750,633.24	0.00	-750,633.24

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

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
03/15/2018	94975P405	Direct	2,187.50	2,187.50	0.00	0.00
03/15/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	2,187.50 1.00	2,187.50	0.00	-2,187.50
03/16/2018	94975P405	Direct	950.83	950.83	0.00	0.00
03/16/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	950.83 1.00	950.83	0.00	-950.83
03/19/2018	94975P405	Direct	26,111.70	26,111.70	0.00	0.00
03/19/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	26,111.70 1.00	26,111.70	0.00	-26,111.70
03/20/2018	94975P405	Direct	31,722.46	31,722.46	0.00	0.00
03/20/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	31,722.46 1.00	31,722.46	0.00	-31,722.46
03/20/2018	94975P405	Direct	12,184.97	12,184.97	0.00	0.00
03/20/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	12,184.97 1.00	12,184.97	0.00	-12,184.97
03/21/2018	94975P405	Direct	57,698.24	57,698.24	0.00	0.00
03/21/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	57,698.24 1.00	57,698.24	0.00	-57,698.24
03/23/2018	94975P405	Direct	1,650.00	1,650.00	0.00	0.00
03/23/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	1,650.00 1.00	1,650.00	0.00	-1,650.00
03/26/2018	94975P405	Direct	219,781.25	219,781.25	0.00	0.00
03/26/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	219,781.25 1.00	219,781.25	0.00	-219,781.25
03/26/2018	94975P405	Direct	750.00	750.00	0.00	0.00
03/26/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	750.00 1.00	750.00	0.00	-750.00
03/28/2018	94975P405	Direct	500,000.00	500,000.00	0.00	0.00
03/28/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	500,000.00 1.00	500,000.00	0.00	-500,000.00
---	---	---	31,380,528.17	14,250,528.17	0.00	0.00
---	---	06 / 29 / 2018 1.08	30,641,641.74 ---	30,605,593.59	20,078.49	-30,625,672.08

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
01/24/2018	69353REJ3	Redemption	-700,000.00	0.00	0.00	0.00
01/24/2018	PNC BANK NA	02/23/2018 1.50	-700,000.00 100.00	-700,000.00	0.00	700,000.00
02/08/2018	808513AK1	Redemption	-500,000.00	0.00	0.00	0.00
02/08/2018	CHARLES SCHWAB CORP	03/10/2018 1.50	-500,000.00 100.00	-500,000.00	0.00	500,000.00

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income



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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
---	---	Redemption	-1,200,000.00	0.00	0.00	0.00
---	---	03/01/2018	-1,200,000.00	-1,200,000.00	0.00	1,200,000.00
		1.50	100.00			

Maturity

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
01/02/2018	03785EA20	Maturity	-600,000.00	0.00	0.00	0.00
01/02/2018	Apple Inc.	01/02/2018	-600,000.00	-600,000.00	0.00	600,000.00
		0.00	100.00			
02/28/2018	03785EBU7	Maturity	-500,000.00	0.00	0.00	0.00
02/28/2018	Apple Inc.	02/28/2018	-500,000.00	-500,000.00	0.00	500,000.00
		0.00	100.00			
03/26/2018	06050TLY6	Maturity	-200,000.00	0.00	0.00	0.00
03/26/2018	BANK OF AMERICA NA	03/26/2018	-200,000.00	-200,000.00	0.00	200,000.00
		1.65	100.00			
01/12/2018	084664CD1	Maturity	-750,000.00	0.00	0.00	0.00
01/12/2018	BERKSHIRE HATHAWAY FINANCE CORP	01/12/2018	-750,000.00	-750,000.00	0.00	750,000.00
		1.66	100.00			
03/28/2018	09702MCU5	Maturity	-500,000.00	0.00	0.00	0.00
03/28/2018	The Boeing Company	03/28/2018	-500,000.00	-500,000.00	0.00	500,000.00
		0.00	100.00			
02/23/2018	14912L6Q9	Maturity	-500,000.00	0.00	0.00	0.00
02/23/2018	CATERPILLAR FINANCIAL SERVICES CORP	02/23/2018	-500,000.00	-500,000.00	0.00	500,000.00
		2.16	100.00			
01/30/2018	19121BAW9	Maturity	-500,000.00	0.00	0.00	0.00
01/30/2018	The Coca-Cola Company	01/30/2018	-500,000.00	-500,000.00	0.00	500,000.00
		0.00	100.00			
02/28/2018	30231GAS1	Maturity	-560,000.00	0.00	0.00	0.00
02/28/2018	EXXON MOBIL CORP	02/28/2018	-560,000.00	-560,000.00	0.00	560,000.00
		2.07	100.00			
01/19/2018	3130A8SE4	Maturity	-1,000,000.00	0.00	0.00	0.00
01/19/2018	FEDERAL HOME LOAN BANKS	01/19/2018	-1,000,000.00	-1,000,000.00	0.00	1,000,000.00
		0.75	100.00			
02/16/2018	313313TD0	Maturity	-1,000,000.00	0.00	0.00	0.00
02/16/2018	FEDERAL FARM CREDIT BANKS	02/16/2018	-1,000,000.00	-1,000,000.00	0.00	1,000,000.00
		0.00	100.00			
01/12/2018	31331J7G2	Maturity	-500,000.00	0.00	0.00	0.00
01/12/2018	FEDERAL FARM CREDIT BANKS	01/12/2018	-500,000.00	-500,000.00	0.00	500,000.00
		3.15	100.00			
01/02/2018	313385RG3	Maturity	-500,000.00	0.00	0.00	0.00
01/02/2018	FEDERAL HOME LOAN BANKS	01/02/2018	-500,000.00	-500,000.00	0.00	500,000.00
		0.00	100.00			
02/27/2018	3136G1DG1	Maturity	-1,000,000.00	0.00	0.00	0.00
02/27/2018	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/27/2018	-1,000,000.00	-1,000,000.00	0.00	1,000,000.00
		1.05	100.00			

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

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
02/27/2018 02/27/2018	3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	Maturity 02/27/2018 1.05	-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
03/07/2018 03/07/2018	3137EADP1 FREDDIE MAC	Maturity 03/07/2018 0.88	-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
03/15/2018 03/15/2018	4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	Maturity 03/15/2018 0.88	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
01/16/2018 01/16/2018	4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	Maturity 01/16/2018 1.25	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
01/16/2018 01/16/2018	4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	Maturity 01/16/2018 1.25	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
03/06/2018 03/06/2018	45950VKP0 INTERNATIONAL FINANCE CORP	Maturity 03/06/2018 1.63	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
01/12/2018 01/12/2018	67983UAC7 Old Line Funding, LLC	Maturity 01/12/2018 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
02/15/2018 02/15/2018	88602UBF6 Thunder Bay Funding, LLC	Maturity 02/15/2018 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
02/27/2018 02/27/2018	88602UBT6 Thunder Bay Funding, LLC	Maturity 02/27/2018 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
03/31/2018 03/31/2018	912828QB9 UNITED STATES TREASURY	Maturity 03/31/2018 2.88	-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 02/14/2018 0.93	-15,610,000.00 -15,610,000.00 100.00	0.00 -15,610,000.00	0.00 0.00	0.00 15,610,000.00

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
01/20/2018 01/20/2018	055657AB6 BMWLT 171 A2	Direct 07/22/2019 1.64	0.00 -14,308.43 ---	0.00 -14,308.43	0.00 0.00	0.00 14,308.43
02/20/2018 02/20/2018	055657AB6 BMWLT 171 A2	Direct 07/22/2019 1.64	0.00 -13,892.34 ---	0.00 -13,892.34	0.00 0.00	0.00 13,892.34
03/20/2018 03/20/2018	055657AB6 BMWLT 171 A2	Direct 07/22/2019 1.64	0.00 -11,983.51 ---	0.00 -11,983.51	0.00 0.00	0.00 11,983.51

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

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
01/20/2018 01/20/2018	05581RAD8 BMWLT 161 A3	Direct 01/22/2019 1.34	0.00 -42,542.60 ---	0.00 -42,542.60	0.00 0.00	0.00 42,542.60
02/20/2018 02/20/2018	05581RAD8 BMWLT 161 A3	Direct 01/22/2019 1.34	0.00 -38,349.13 ---	0.00 -38,349.13	0.00 0.00	0.00 38,349.13
03/20/2018 03/20/2018	05581RAD8 BMWLT 161 A3	Direct 01/22/2019 1.34	0.00 -31,618.49 ---	0.00 -31,618.49	0.00 0.00	0.00 31,618.49
01/15/2018 01/15/2018	31680GAD8 FITAT 151 A3	Direct 03/16/2020 1.42	0.00 -49,415.98 ---	0.00 -49,415.98	0.00 0.00	0.00 49,415.98
02/15/2018 02/15/2018	31680GAD8 FITAT 151 A3	Direct 03/16/2020 1.42	0.00 -50,385.98 ---	0.00 -50,385.98	0.00 0.00	0.00 50,385.98
03/15/2018 03/15/2018	31680GAD8 FITAT 151 A3	Direct 03/16/2020 1.42	0.00 -45,342.66 ---	0.00 -45,342.66	0.00 0.00	0.00 45,342.66
01/15/2018 01/15/2018	41284DAB8 HDMOT 16A A2	Direct 06/17/2019 1.09	0.00 -17,478.99 ---	0.00 -17,478.99	0.00 0.00	0.00 17,478.99
02/18/2018 02/18/2018	438124AC3 HAROT 163 A3	Direct 05/18/2020 1.16	0.00 -28,109.07 ---	0.00 -28,109.07	0.00 0.00	0.00 28,109.07
03/18/2018 03/18/2018	438124AC3 HAROT 163 A3	Direct 05/18/2020 1.16	0.00 -25,754.70 ---	0.00 -25,754.70	0.00 0.00	0.00 25,754.70
01/21/2018 01/21/2018	43814TAB8 HAROT 171 A2	Direct 07/22/2019 1.42	0.00 -60,795.32 ---	0.00 -60,795.32	0.00 0.00	0.00 60,795.32
02/21/2018 02/21/2018	43814TAB8 HAROT 171 A2	Direct 07/22/2019 1.42	0.00 -60,843.77 ---	0.00 -60,843.77	0.00 0.00	0.00 60,843.77
03/21/2018 03/21/2018	43814TAB8 HAROT 171 A2	Direct 07/22/2019 1.42	0.00 -57,244.07 ---	0.00 -57,244.07	0.00 0.00	0.00 57,244.07
01/15/2018 01/15/2018	47788NAB4 JDOT 16B A2	Direct 02/15/2019 1.09	0.00 -29,747.32 ---	0.00 -29,747.32	0.00 0.00	0.00 29,747.32
02/15/2018 02/15/2018	47788NAB4 JDOT 16B A2	Direct 02/15/2019 1.09	0.00 -34,908.03 ---	0.00 -34,908.04	0.01 0.00	0.00 34,908.04
03/15/2018 03/15/2018	47788NAB4 JDOT 16B A2	Direct 02/15/2019 1.09	0.00 -14,154.31 ---	0.00 -14,154.31	0.00 0.00	0.00 14,154.31
01/15/2018 01/15/2018	58768MAB7 MBALT 16B A2	Direct 02/15/2019 1.15	0.00 -35,039.90 ---	0.00 -35,039.90	0.00 0.00	0.00 35,039.90

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

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
02/15/2018	58768MAB7	Direct	0.00	0.00	0.00	0.00
02/15/2018	MBALT 16B A2	02/15/2019 1.15	-39,776.64	-39,776.64	0.00	39,776.64
03/15/2018	58768MAB7	Direct	0.00	0.00	0.00	0.00
03/15/2018	MBALT 16B A2	02/15/2019 1.15	-32,511.81	-32,511.81	0.00	32,511.81
01/15/2018	58769DAB6	Direct	0.00	0.00	0.00	0.00
01/15/2018	MBALT 17A A2A	08/15/2019 1.53	-20,311.57	-20,311.57	0.00	20,311.57
02/15/2018	58769DAB6	Direct	0.00	0.00	0.00	0.00
02/15/2018	MBALT 17A A2A	08/15/2019 1.53	-23,479.93	-23,479.93	0.00	23,479.93
03/15/2018	58769DAB6	Direct	0.00	0.00	0.00	0.00
03/15/2018	MBALT 17A A2A	08/15/2019 1.53	-19,586.31	-19,586.31	0.00	19,586.31
01/15/2018	65478VAB3	Direct	0.00	0.00	0.00	0.00
01/15/2018	NAROT 16B A2A	04/15/2019 1.05	-39,711.21	-39,711.21	0.00	39,711.21
02/15/2018	65478VAB3	Direct	0.00	0.00	-0.01	0.00
02/15/2018	NAROT 16B A2A	04/15/2019 1.05	-41,192.61	-41,192.60	0.00	41,192.60
03/15/2018	65478VAB3	Direct	0.00	0.00	0.00	0.00
03/15/2018	NAROT 16B A2A	04/15/2019 1.05	-35,441.17	-35,441.17	0.00	35,441.17
02/15/2018	65478WAB1	Direct	0.00	0.00	0.00	0.00
02/15/2018	NAROT 16C A2A	05/15/2019 1.07	-73,863.61	-73,863.61	0.00	73,863.61
03/15/2018	65478WAB1	Direct	0.00	0.00	0.00	0.00
03/15/2018	NAROT 16C A2A	05/15/2019 1.07	-63,772.34	-63,772.34	0.00	63,772.34
01/15/2018	89231LAB3	Direct	0.00	0.00	0.00	0.00
01/15/2018	TAOT 16D A2A	05/15/2019 1.06	-17,304.95	-17,304.95	0.00	17,304.95
02/15/2018	89231LAB3	Direct	0.00	0.00	-0.01	0.00
02/15/2018	TAOT 16D A2A	05/15/2019 1.06	-18,777.92	-18,777.92	0.00	18,777.92
03/15/2018	89231LAB3	Direct	0.00	0.00	0.00	0.00
03/15/2018	TAOT 16D A2A	05/15/2019 1.06	-17,049.03	-17,049.03	0.00	17,049.03
01/15/2018	89237WAB3	Direct	0.00	0.00	0.00	0.00
01/15/2018	TAOT 16C A2A	01/15/2019 1.00	-21,018.86	-21,018.86	0.00	21,018.86
02/15/2018	89237WAB3	Direct	0.00	0.00	0.00	0.00
02/15/2018	TAOT 16C A2A	01/15/2019 1.00	-22,167.50	-22,167.50	0.00	22,167.50
03/15/2018	89237WAB3	Direct	0.00	0.00	0.00	0.00
03/15/2018	TAOT 16C A2A	01/15/2019 1.00	-9,125.47	-9,125.47	0.00	9,125.47

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

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
03/15/2018	89237WAD9	Direct	0.00	0.00	0.00	0.00
03/15/2018	TAOT 16C A3	08/17/2020 1.14	-14,371.69 ---	-14,371.69	0.00	14,371.69
01/15/2018	90327CAB6	Direct	0.00	0.00	0.00	0.00
01/15/2018	USAOT 161 A2	03/15/2019 1.07	-19,249.56 ---	-19,249.56	0.00	19,249.56
---	---	Direct	0.00	0.00	-0.02	0.00
---	---	06/28/2019 1.24	-1,190,626.80 ---	-1,190,626.78	0.00	1,190,626.78

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
01/23/2018	94975P405	Direct	-3,402.78	-3,402.78	0.00	0.00
01/23/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	-3,402.78 1.00	-3,402.78	0.00	3,402.78
01/23/2018	94975P405	Direct	-700,000.00	-700,000.00	0.00	0.00
01/23/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	-700,000.00 1.00	-700,000.00	0.00	700,000.00
01/24/2018	94975P405	Direct	-1,494,254.86	-1,494,254.86	0.00	0.00
01/24/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	-1,494,254.86 1.00	-1,494,254.86	0.00	1,494,254.86
01/25/2018	94975P405	Direct	-1,645,361.37	-1,645,361.37	0.00	0.00
01/25/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	-1,645,361.37 1.00	-1,645,361.37	0.00	1,645,361.37
01/26/2018	94975P405	Direct	-580,238.86	-580,238.86	0.00	0.00
01/26/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	-580,238.86 1.00	-580,238.86	0.00	580,238.86
01/29/2018	94975P405	Direct	-146,135.18	-146,135.18	0.00	0.00
01/29/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	-146,135.18 1.00	-146,135.18	0.00	146,135.18
01/30/2018	94975P405	Direct	-498,288.89	-498,288.89	0.00	0.00
01/30/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	-498,288.89 1.00	-498,288.89	0.00	498,288.89
01/31/2018	94975P405	Direct	-743,607.50	-743,607.50	0.00	0.00
01/31/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.19	-743,607.50 1.00	-743,607.50	0.00	743,607.50
02/08/2018	94975P405	Direct	-134,000.89	-134,000.89	0.00	0.00
02/08/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	-134,000.89 1.00	-134,000.89	0.00	134,000.89
02/15/2018	94975P405	Direct	-749,630.00	-749,630.00	0.00	0.00
02/15/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	-749,630.00 1.00	-749,630.00	0.00	749,630.00
02/21/2018	94975P405	Direct	-436,658.39	-436,658.39	0.00	0.00
02/21/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	-436,658.39 1.00	-436,658.39	0.00	436,658.39

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

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
02/26/2018	94975P405	Direct	-3,230.00	-3,230.00	0.00	0.00
02/26/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	-3,230.00 1.00	-3,230.00	0.00	3,230.00
02/27/2018	94975P405	Direct	-747,743.75	-747,743.75	0.00	0.00
02/27/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	-747,743.75 1.00	-747,743.75	0.00	747,743.75
02/28/2018	94975P405	Direct	-498,991.67	-498,991.67	0.00	0.00
02/28/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	-498,991.67 1.00	-498,991.67	0.00	498,991.67
02/28/2018	94975P405	Direct	-1,092,046.89	-1,092,046.89	0.00	0.00
02/28/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.24	-1,092,046.89 1.00	-1,092,046.89	0.00	1,092,046.89
03/01/2018	94975P405	Direct	-997,200.00	-997,200.00	0.00	0.00
03/01/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	-997,200.00 1.00	-997,200.00	0.00	997,200.00
03/05/2018	94975P405	Direct	-502,087.84	-502,087.84	0.00	0.00
03/05/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	-502,087.84 1.00	-502,087.84	0.00	502,087.84
03/08/2018	94975P405	Direct	-1,000,000.00	-1,000,000.00	0.00	0.00
03/08/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	-1,000,000.00 1.00	-1,000,000.00	0.00	1,000,000.00
03/14/2018	94975P405	Direct	-704,709.25	-704,709.25	0.00	0.00
03/14/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	-704,709.25 1.00	-704,709.25	0.00	704,709.25
03/22/2018	94975P405	Direct	-443,100.13	-443,100.13	0.00	0.00
03/22/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	-443,100.13 1.00	-443,100.13	0.00	443,100.13
03/27/2018	94975P405	Direct	-750.00	-750.00	0.00	0.00
03/27/2018	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.50	-750.00 1.00	-750.00	0.00	750.00
---	94975P405	Direct	-13,121,438.25	-13,121,438.25	0.00	0.00
---	WELLS FRGO GOVERNMENT CL I MMF	03/31/2018 1.29	-13,121,438.25 1.00	-13,121,438.25	0.00	13,121,438.25

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
---	---	---	1,449,089.92	1,129,089.92	-0.02	0.00
---	---	05/11/2018 1.10	-480,423.31 ---	-516,471.44	20,078.49	496,392.95

* Grouped by: Transaction Type. * Groups Sorted by: Transaction Type. * Showing transactions with Trade Date within selected date range. * Weighted by: Absolute Value of Base Principal. * MMF transactions are expanded.

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Trading Activity

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

* 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 January 2018 to 31 March 2018

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.

Payable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/23/2018 04/24/2018	Buy	500,000.00	010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	2.48	06/01/2019	100.00	-500,000.00
03/23/2018 04/24/2018	Buy	500,000.00	010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	2.48	06/01/2019	100.00	-500,000.00

Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/31/2018 03/31/2018	Maturity	-1,000,000.00	912828QB9 UNITED STATES TREASURY	2.88	03/31/2018	100.00	1,000,000.00
03/31/2018 03/31/2018	Coupon	0.00	912828T42 UNITED STATES TREASURY	0.75	09/30/2018	---	3,750.00
03/29/2018 03/29/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	---	1,719.56
---	---	-1,000,000.00	---	---	03/31/2018	---	1,005,469.56
---	---	---	---	---	---	---	---

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/27/2018 02/27/2018	Buy	750,000.00	01329XDR7 Albion Capital Corporation S.A.	0.00	04/25/2018	99.70	-747,743.75
01/02/2018 01/02/2018	Maturity	-600,000.00	03785EA20 Apple Inc.	0.00	01/02/2018	100.00	600,000.00
01/24/2018 01/24/2018	Buy	500,000.00	03785EBU7 Apple Inc.	0.00	02/28/2018	99.85	-499,270.83
02/28/2018 02/28/2018	Maturity	-500,000.00	03785EBU7 Apple Inc.	0.00	02/28/2018	100.00	500,000.00
02/28/2018 02/28/2018	Buy	500,000.00	03785EDD3 Apple Inc.	0.00	04/13/2018	99.80	-498,991.67
03/15/2018 03/15/2018	Coupon	0.00	05531FAP8 BB&T CORP	2.98	06/15/2018	---	3,060.61
01/20/2018 01/20/2018	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	235.83
01/20/2018 01/20/2018	Principal Paydown	-14,308.43	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	14,308.43
02/20/2018 02/20/2018	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	216.27

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/20/2018 02/20/2018	Principal Paydown	-13,892.34	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	13,892.34
03/20/2018 03/20/2018	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	197.29
03/20/2018 03/20/2018	Principal Paydown	-11,983.51	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	11,983.51
01/20/2018 01/20/2018	Coupon	0.00	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	285.24
01/20/2018 01/20/2018	Principal Paydown	-42,542.60	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	42,542.60
02/20/2018 02/20/2018	Coupon	0.00	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	237.73
02/20/2018 02/20/2018	Principal Paydown	-38,349.13	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	38,349.13
03/20/2018 03/20/2018	Coupon	0.00	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	194.91
03/20/2018 03/20/2018	Principal Paydown	-31,618.49	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	31,618.49
01/20/2018 01/20/2018	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	525.00
02/20/2018 02/20/2018	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	525.00
03/20/2018 03/20/2018	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	525.00
03/26/2018 03/26/2018	Coupon	0.00	06050TLY6 BANK OF AMERICA NA	1.65	03/26/2018	---	1,650.00
03/26/2018 03/26/2018	Maturity	-200,000.00	06050TLY6 BANK OF AMERICA NA	1.65	03/26/2018	100.00	200,000.00
01/10/2018 01/12/2018	Buy	500,000.00	06050TME9 BANK OF AMERICA NA	2.05	12/07/2018	100.07	-501,356.53
02/01/2018 02/01/2018	Coupon	0.00	06406HCL1 BANK OF NEW YORK MELLON CORP	2.10	08/01/2018	---	4,987.50
01/23/2018 01/25/2018	Buy	250,000.00	06406HCU1 BANK OF NEW YORK MELLON CORP	2.20	05/15/2019	100.02	-251,116.94
01/12/2018 01/12/2018	Coupon	0.00	084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	1.66	01/12/2018	---	3,175.28
01/12/2018 01/12/2018	Maturity	-750,000.00	084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	1.66	01/12/2018	100.00	750,000.00
01/24/2018 01/24/2018	Buy	500,000.00	09702MCU5 The Boeing Company	0.00	03/28/2018	99.73	-498,643.75
03/28/2018 03/28/2018	Maturity	-500,000.00	09702MCU5 The Boeing Company	0.00	03/28/2018	100.00	500,000.00
01/16/2018 01/16/2018	Coupon	0.00	14041NFC0 COMET 161 A	2.01	04/15/2019	---	1,027.75
02/15/2018 02/15/2018	Coupon	0.00	14041NFC0 COMET 161 A	2.04	04/15/2019	---	1,004.73

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/15/2018 03/15/2018	Coupon	0.00	14041NFC0 COMET 161 A	2.23	04/15/2019	---	950.83
02/23/2018 02/23/2018	Coupon	0.00	14912L6Q9 CATERPILLAR FINANCIAL SERVICES CORP	2.16	02/23/2018	---	2,732.95
02/23/2018 02/23/2018	Maturity	-500,000.00	14912L6Q9 CATERPILLAR FINANCIAL SERVICES CORP	2.16	02/23/2018	100.00	500,000.00
01/15/2018 01/15/2018	Coupon	0.00	161571GY4 CHAIT 155 A	1.36	04/16/2018	---	566.67
02/15/2018 02/15/2018	Coupon	0.00	161571GY4 CHAIT 155 A	1.36	04/16/2018	---	566.67
03/15/2018 03/15/2018	Coupon	0.00	161571GY4 CHAIT 155 A	1.36	04/16/2018	---	566.67
01/24/2018 01/26/2018	Buy	300,000.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	98.89	-296,797.46
02/15/2018 02/15/2018	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
03/15/2018 03/15/2018	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
03/15/2018 03/15/2018	Coupon	0.00	17275RAY8 CISCO SYSTEMS INC	2.43	06/15/2018	---	3,559.67
03/20/2018 03/20/2018	Coupon	0.00	17325FAB4 CITIBANK NA	2.54	03/20/2019	---	3,685.28
02/01/2018 02/01/2018	Coupon	0.00	190335JC4 COAST CMNTY COLLEGE DIST CALIF	1.43	08/01/2018	---	5,977.08
01/30/2018 01/30/2018	Maturity	-500,000.00	19121BAW9 The Coca-Cola Company	0.00	01/30/2018	100.00	500,000.00
01/30/2018 01/30/2018	Buy	500,000.00	19121BDH9 The Coca-Cola Company	0.00	04/17/2018	99.66	-498,288.89
03/15/2018 03/15/2018	Coupon	0.00	235851AN2 DANAHER CORP	1.65	09/15/2018	---	2,475.00
03/12/2018 03/14/2018	Buy	700,000.00	24422ERR2 JOHN DEERE CAPITAL CORP	2.25	04/17/2019	99.75	-704,709.25
01/24/2018 01/24/2018	Buy	500,000.00	2546R3FU3 The Walt Disney Company	0.00	06/28/2018	99.27	-496,340.28
02/28/2018 02/28/2018	Coupon	0.00	30231GAS1 EXXON MOBIL CORP	2.07	02/28/2018	---	2,959.01
02/28/2018 02/28/2018	Maturity	-560,000.00	30231GAS1 EXXON MOBIL CORP	2.07	02/28/2018	100.00	560,000.00
01/19/2018 01/19/2018	Coupon	0.00	3130A8SE4 FEDERAL HOME LOAN BANKS	0.75	01/19/2018	---	3,750.00
01/19/2018 01/19/2018	Maturity	-1,000,000.00	3130A8SE4 FEDERAL HOME LOAN BANKS	0.75	01/19/2018	100.00	1,000,000.00
02/16/2018 02/16/2018	Maturity	-1,000,000.00	313313TD0 FEDERAL FARM CREDIT BANKS	0.00	02/16/2018	100.00	1,000,000.00

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/12/2018 01/12/2018	Coupon	0.00	31331J7G2 FEDERAL FARM CREDIT BANKS	3.15	01/12/2018	---	7,875.00
01/12/2018 01/12/2018	Maturity	-500,000.00	31331J7G2 FEDERAL FARM CREDIT BANKS	3.15	01/12/2018	100.00	500,000.00
01/02/2018 01/02/2018	Maturity	-500,000.00	313385RG3 FEDERAL HOME LOAN BANKS	0.00	01/02/2018	100.00	500,000.00
02/27/2018 02/28/2018	Buy	2,000,000.00	313385VZ6 FEDERAL HOME LOAN BANKS	0.00	04/25/2018	99.75	-1,995,012.89
03/01/2018 03/01/2018	Buy	1,000,000.00	313385WH5 FEDERAL HOME LOAN BANKS	0.00	05/03/2018	99.72	-997,200.00
02/22/2018 02/22/2018	Coupon	0.00	3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.12	02/22/2019	---	4,200.00
01/30/2018 01/30/2018	Coupon	0.00	3134G34F4 FREDDIE MAC	1.05	07/30/2018	---	5,250.00
01/24/2018 01/25/2018	Buy	1,000,000.00	3135G0L68 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.75	07/27/2018	99.55	-999,248.33
01/27/2018 01/27/2018	Coupon	0.00	3135G0L68 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.75	07/27/2018	---	3,750.00
02/27/2018 02/27/2018	Maturity	-1,000,000.00	3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.05	02/27/2018	100.00	1,000,000.00
02/27/2018 02/27/2018	Maturity	-1,000,000.00	3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.05	02/27/2018	100.00	1,000,000.00
02/27/2018 02/27/2018	Coupon	0.00	3136G1DG1 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.05	02/27/2018	---	10,500.00
03/07/2018 03/07/2018	Coupon	0.00	3137EADP1 FREDDIE MAC	0.88	03/07/2018	---	4,375.00
03/07/2018 03/07/2018	Maturity	-1,000,000.00	3137EADP1 FREDDIE MAC	0.88	03/07/2018	100.00	1,000,000.00
01/15/2018 01/15/2018	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	610.21
01/15/2018 01/15/2018	Principal Paydown	-49,415.98	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	49,415.98
02/15/2018 02/15/2018	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	551.74
02/15/2018 02/15/2018	Principal Paydown	-50,385.98	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	50,385.98
03/15/2018 03/15/2018	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	492.11
03/15/2018 03/15/2018	Principal Paydown	-45,342.66	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	45,342.66

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/17/2018 01/19/2018	Buy	250,000.00	40428HPJ5 HSBC USA INC (NEW)	2.63	09/24/2018	100.42	-253,158.85
03/24/2018 03/24/2018	Coupon	0.00	40428HPJ5 HSBC USA INC (NEW)	2.63	09/24/2018	---	9,843.75
01/15/2018 01/15/2018	Coupon	0.00	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	15.88
01/15/2018 01/15/2018	Principal Paydown	-17,478.99	41284DAB8 HDMOT 16A A2	1.09	06/17/2019	---	17,478.99
01/23/2018 01/25/2018	Buy	397,421.39	438124AC3 HAROT 163 A3	1.16	05/18/2020	99.37	-394,996.10
02/18/2018 02/18/2018	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	384.17
02/18/2018 02/18/2018	Principal Paydown	-28,109.07	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	28,109.07
03/18/2018 03/18/2018	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	357.00
03/18/2018 03/18/2018	Principal Paydown	-25,754.70	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	25,754.70
01/21/2018 01/21/2018	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	598.11
01/21/2018 01/21/2018	Principal Paydown	-60,795.32	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	60,795.32
02/21/2018 02/21/2018	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	526.17
02/21/2018 02/21/2018	Principal Paydown	-60,843.77	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	60,843.77
03/21/2018 03/21/2018	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	454.17
03/21/2018 03/21/2018	Principal Paydown	-57,244.07	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	57,244.07
03/01/2018 03/05/2018	Buy	500,000.00	458182DT6 INTER-AMERICAN DEVELOPMENT BANK	1.58	09/12/2018	100.05	-502,087.84
03/12/2018 03/12/2018	Coupon	0.00	458182DT6 INTER-AMERICAN DEVELOPMENT BANK	2.10	09/12/2018	---	1,975.00
03/15/2018 03/15/2018	Coupon	0.00	4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	0.88	03/15/2018	---	2,187.50
03/15/2018 03/15/2018	Maturity	-500,000.00	4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	0.88	03/15/2018	100.00	500,000.00
03/25/2018 03/25/2018	Coupon	0.00	4581X0CK2 INTER-AMERICAN DEVELOPMENT BANK	1.50	09/25/2018	---	750.00
01/16/2018 01/16/2018	Maturity	-500,000.00	4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	1.25	01/16/2018	100.00	500,000.00
01/16/2018 01/16/2018	Maturity	-500,000.00	4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	1.25	01/16/2018	100.00	500,000.00
01/16/2018 01/16/2018	Coupon	0.00	4581X0CLO INTER-AMERICAN DEVELOPMENT BANK	1.25	01/16/2018	---	3,400.00

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/08/2018 01/08/2018	Coupon	0.00	45950VKP0 INTERNATIONAL FINANCE CORP	1.60	03/06/2018	---	660.83
02/06/2018 02/06/2018	Coupon	0.00	45950VKP0 INTERNATIONAL FINANCE CORP	1.63	03/06/2018	---	645.00
03/06/2018 03/06/2018	Coupon	0.00	45950VKP0 INTERNATIONAL FINANCE CORP	1.63	03/06/2018	---	635.00
03/06/2018 03/06/2018	Maturity	-500,000.00	45950VKP0 INTERNATIONAL FINANCE CORP	1.63	03/06/2018	100.00	500,000.00
03/22/2018 03/22/2018	Coupon	0.00	46625HQU7 JPMORGAN CHASE & CO	1.85	03/22/2019	---	6,475.00
02/21/2018 02/28/2018	Buy	160,000.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	100.00	-159,993.01
01/15/2018 01/15/2018	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	71.59
01/15/2018 01/15/2018	Principal Paydown	-29,747.32	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	29,747.32
02/15/2018 02/15/2018	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	44.56
02/15/2018 02/15/2018	Principal Paydown	-34,908.03	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	34,908.04
03/15/2018 03/15/2018	Coupon	0.00	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	12.86
03/15/2018 03/15/2018	Principal Paydown	-14,154.31	47788NAB4 JDOT 16B A2	1.09	02/15/2019	---	14,154.31
02/22/2018 03/08/2018	Buy	1,000,000.00	5446466X5 LOS ANGELES CALIF UNI SCH DIST	1.85	05/01/2018	100.00	-1,000,000.00
01/15/2018 01/15/2018	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	151.05
01/15/2018 01/15/2018	Principal Paydown	-35,039.90	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	35,039.90
02/15/2018 02/15/2018	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	117.47
02/15/2018 02/15/2018	Principal Paydown	-39,776.64	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	39,776.64
03/15/2018 03/15/2018	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	79.35
03/15/2018 03/15/2018	Principal Paydown	-32,511.81	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	32,511.81
01/15/2018 01/15/2018	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	359.09
01/15/2018 01/15/2018	Principal Paydown	-20,311.57	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	20,311.57
02/15/2018 02/15/2018	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	333.19
02/15/2018 02/15/2018	Principal Paydown	-23,479.93	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	23,479.93

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/15/2018 03/15/2018	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	303.25
03/15/2018 03/15/2018	Principal Paydown	-19,586.31	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	19,586.31
03/20/2018 03/22/2018	Buy	450,000.00	637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	2.15	02/01/2019	99.60	-449,575.13
01/15/2018 01/15/2018	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	500.00
02/15/2018 02/15/2018	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	500.00
03/15/2018 03/15/2018	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	500.00
01/15/2018 01/15/2018	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	122.48
01/15/2018 01/15/2018	Principal Paydown	-39,711.21	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	39,711.21
02/15/2018 02/15/2018	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	87.73
02/15/2018 02/15/2018	Principal Paydown	-41,192.61	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	41,192.60
03/15/2018 03/15/2018	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	51.69
03/15/2018 03/15/2018	Principal Paydown	-35,441.17	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	35,441.17
01/24/2018 01/26/2018	Buy	283,692.18	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	99.88	-283,441.40
02/15/2018 02/15/2018	Coupon	0.00	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	---	252.96
02/15/2018 02/15/2018	Principal Paydown	-73,863.61	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	---	73,863.61
03/15/2018 03/15/2018	Coupon	0.00	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	---	187.10
03/15/2018 03/15/2018	Principal Paydown	-63,772.34	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	---	63,772.34
01/12/2018 01/12/2018	Maturity	-1,000,000.00	67983UAC7 Old Line Funding, LLC	0.00	01/12/2018	100.00	1,000,000.00
01/12/2018 01/16/2018	Buy	1,000,000.00	67983UDC4 Old Line Funding, LLC	0.00	04/12/2018	99.59	-995,915.00
01/29/2018 01/31/2018	Buy	750,000.00	69353RCH9 PNC BANK NA	2.20	01/28/2019	100.05	-750,482.50
01/24/2018 01/24/2018	Coupon	0.00	69353REJ3 PNC BANK NA	1.50	02/23/2018	---	4,404.17
01/24/2018 01/24/2018	Call Redemption	-700,000.00	69353REJ3 PNC BANK NA	1.50	02/23/2018	100.00	700,000.00

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/16/2018 02/21/2018	Buy	500,000.00	69371RM52 PACCAR FINANCIAL CORP	1.40	05/18/2018	99.89	-501,258.33
02/01/2018 02/01/2018	Coupon	0.00	79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	1.63	08/01/2018	---	1,376.74
02/01/2018 02/01/2018	Coupon	0.00	798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	1.90	08/01/2018	---	1,581.67
01/25/2018 01/29/2018	Buy	150,000.00	798170AB2 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	2.10	08/01/2019	99.70	-149,885.18
02/01/2018 02/01/2018	Coupon	0.00	798170AB2 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	2.10	08/01/2019	---	349.67
02/08/2018 02/08/2018	Coupon	0.00	808513AK1 CHARLES SCHWAB CORP	1.50	03/10/2018	---	3,083.33
02/08/2018 02/08/2018	Call Redemption	-500,000.00	808513AK1 CHARLES SCHWAB CORP	1.50	03/10/2018	100.00	500,000.00
02/15/2018 02/15/2018	Maturity	-750,000.00	88602UBF6 Thunder Bay Funding, LLC	0.00	02/15/2018	100.00	750,000.00
02/15/2018 02/15/2018	Buy	750,000.00	88602UBT6 Thunder Bay Funding, LLC	0.00	02/27/2018	99.95	-749,630.00
02/27/2018 02/27/2018	Maturity	-750,000.00	88602UBT6 Thunder Bay Funding, LLC	0.00	02/27/2018	100.00	750,000.00
01/15/2018 01/15/2018	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	98.42
01/15/2018 01/15/2018	Principal Paydown	-17,304.95	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	17,304.95
02/15/2018 02/15/2018	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	83.13
02/15/2018 02/15/2018	Principal Paydown	-18,777.92	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	18,777.92
03/15/2018 03/15/2018	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	66.54
03/15/2018 03/15/2018	Principal Paydown	-17,049.03	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	17,049.03
01/15/2018 01/15/2018	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	43.59
01/15/2018 01/15/2018	Principal Paydown	-21,018.86	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	21,018.86
02/15/2018 02/15/2018	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	26.08
02/15/2018 02/15/2018	Principal Paydown	-22,167.50	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	22,167.50
03/15/2018 03/15/2018	Coupon	0.00	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	7.60

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/15/2018 03/15/2018	Principal Paydown	-9,125.47	89237WAB3 TAOT 16C A2A	1.00	01/15/2019	---	9,125.47
01/15/2018 01/15/2018	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	380.00
02/15/2018 02/15/2018	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	380.00
03/15/2018 03/15/2018	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	380.00
03/15/2018 03/15/2018	Principal Paydown	-14,371.69	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	14,371.69
01/15/2018 01/15/2018	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	288.75
02/15/2018 02/15/2018	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	288.75
03/15/2018 03/15/2018	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	288.75
01/15/2018 01/15/2018	Coupon	0.00	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	17.16
01/15/2018 01/15/2018	Principal Paydown	-19,249.56	90327CAB6 USAOT 161 A2	1.07	03/15/2019	---	19,249.56
01/18/2018 01/23/2018	Buy	700,000.00	90331HKN5 US BANK NA	1.87	01/23/2020	100.00	-700,000.00
03/26/2018 03/26/2018	Coupon	0.00	90521APJ1 MUFG UNION BANK NA	2.63	09/26/2018	---	9,187.50
01/31/2018 01/31/2018	Coupon	0.00	9128282K5 UNITED STATES TREASURY	1.38	07/31/2019	---	6,875.00
03/31/2018 03/31/2018	Coupon	0.00	912828QB9 UNITED STATES TREASURY	2.88	03/31/2018	---	14,375.00
01/02/2018 01/02/2018	Buy	1,101,055.72	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-1,101,055.72
01/09/2018 01/09/2018	Buy	660.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-660.00
01/12/2018 01/12/2018	Buy	1,759,693.75	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-1,759,693.75
01/16/2018 01/16/2018	Buy	75,111.15	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-75,111.15
01/16/2018 01/16/2018	Buy	74,080.35	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-74,080.35
01/16/2018 01/16/2018	Buy	96,835.21	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-96,835.21
01/17/2018 01/17/2018	Buy	500.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-500.00
01/17/2018 01/17/2018	Buy	413.04	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-413.04
01/19/2018 01/19/2018	Buy	17,478.96	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-17,478.96

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/19/2018 01/19/2018	Buy	750,591.15	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-750,591.15
01/22/2018 01/22/2018	Buy	100,440.59	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-100,440.59
01/22/2018 01/22/2018	Buy	14,544.26	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-14,544.26
01/23/2018 01/23/2018	Sell	-3,402.78	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	3,402.78
01/23/2018 01/23/2018	Sell	-700,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	700,000.00
01/24/2018 01/24/2018	Buy	704,404.17	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-704,404.17
01/24/2018 01/24/2018	Sell	-1,494,254.86	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	1,494,254.86
01/25/2018 01/25/2018	Sell	-1,645,361.37	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	1,645,361.37
01/26/2018 01/26/2018	Sell	-580,238.86	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	580,238.86
01/29/2018 01/29/2018	Sell	-146,135.18	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	146,135.18
01/30/2018 01/30/2018	Sell	-498,288.89	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	498,288.89
01/30/2018 01/30/2018	Buy	505,250.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	-505,250.00
01/31/2018 01/31/2018	Sell	-743,607.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	1.00	743,607.50
01/31/2018 01/31/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.19	03/31/2018	---	2,506.33
02/01/2018 02/01/2018	Buy	16,778.99	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-16,778.99
02/07/2018 02/07/2018	Buy	645.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-645.00
02/08/2018 02/08/2018	Buy	503,083.30	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-503,083.30
02/08/2018 02/08/2018	Sell	-134,000.89	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	134,000.89
02/15/2018 02/15/2018	Sell	-749,630.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	749,630.00
02/15/2018 02/15/2018	Buy	906,368.34	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-906,368.34
02/15/2018 02/15/2018	Buy	1,347.23	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-1,347.23
02/15/2018 02/15/2018	Buy	150,349.51	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-150,349.51
02/16/2018 02/16/2018	Buy	1,001,066.67	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-1,001,066.67

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/20/2018 02/20/2018	Buy	14,108.62	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-14,108.62
02/20/2018 02/20/2018	Buy	28,493.24	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-28,493.24
02/20/2018 02/20/2018	Buy	34,940.07	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-34,940.07
02/21/2018 02/21/2018	Sell	-436,658.39	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	436,658.39
02/22/2018 02/22/2018	Buy	4,200.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-4,200.00
02/23/2018 02/23/2018	Buy	2,732.95	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-2,732.95
02/23/2018 02/23/2018	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-500,000.00
02/26/2018 02/26/2018	Sell	-3,230.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	3,230.00
02/27/2018 02/27/2018	Buy	2,760,500.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	-2,760,500.00
02/27/2018 02/27/2018	Sell	-747,743.75	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	747,743.75
02/28/2018 02/28/2018	Sell	-498,991.67	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	498,991.67
02/28/2018 02/28/2018	Sell	-1,092,046.89	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	1.00	1,092,046.89
02/28/2018 02/28/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.24	03/31/2018	---	1,109.64
03/01/2018 03/01/2018	Sell	-997,200.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	997,200.00
03/01/2018 03/01/2018	Buy	1,109.64	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-1,109.64
03/05/2018 03/05/2018	Sell	-502,087.84	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	502,087.84
03/06/2018 03/06/2018	Buy	635.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-635.00
03/06/2018 03/06/2018	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-500,000.00
03/07/2018 03/07/2018	Buy	1,004,375.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-1,004,375.00
03/08/2018 03/08/2018	Sell	-1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	1,000,000.00
03/13/2018 03/13/2018	Buy	1,975.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-1,975.00
03/14/2018 03/14/2018	Sell	-704,709.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	704,709.25
03/15/2018 03/15/2018	Buy	13,091.07	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-13,091.07

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/15/2018 03/15/2018	Buy	750,633.24	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-750,633.24
03/15/2018 03/15/2018	Buy	2,187.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-2,187.50
03/16/2018 03/16/2018	Buy	950.83	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-950.83
03/19/2018 03/19/2018	Buy	26,111.70	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-26,111.70
03/20/2018 03/20/2018	Buy	31,722.46	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-31,722.46
03/20/2018 03/20/2018	Buy	12,184.97	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-12,184.97
03/21/2018 03/21/2018	Buy	57,698.24	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-57,698.24
03/22/2018 03/22/2018	Sell	-443,100.13	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	443,100.13
03/23/2018 03/23/2018	Buy	1,650.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-1,650.00
03/26/2018 03/26/2018	Buy	219,781.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-219,781.25
03/26/2018 03/26/2018	Buy	750.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-750.00
03/27/2018 03/27/2018	Sell	-750.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	750.00
03/28/2018 03/28/2018	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.50	03/31/2018	1.00	-500,000.00
01/22/2018 01/22/2018	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2018	---	-4,305.68
02/08/2018 02/08/2018	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	03/31/2018	---	-134,000.89
02/20/2018 02/20/2018	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2018	---	-4,171.79
03/20/2018 03/20/2018	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2018	---	-4,301.22
---	---	19,576.69	---	---	05/09/2018	---	13,320.17
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Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	-480,423.31	---	---	05/11/2018	---	518,789.73
---	---		---				

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Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

* Grouped by: Status. * Groups Sorted by: Status. * Showing transactions with Entry Date within selected date range. * Weighted by: Absolute Value of Base Principal. * 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

Base Currency: USD

01 January 2018 to 31 March 2018

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	Ticker	Description	Base Amount
03/29/2018	03/29/2018	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,719.56
03/29/2018	03/29/2018	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,719.56

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
01/02/2018	01/02/2018	Buy	1,101,055.72	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,101,055.72
01/09/2018	01/09/2018	Buy	660.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-660.00
01/12/2018	01/12/2018	Buy	1,759,693.75	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,759,693.75
01/16/2018	01/16/2018	Buy	75,111.15	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-75,111.15
01/16/2018	01/16/2018	Buy	74,080.35	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-74,080.35
01/16/2018	01/16/2018	Buy	96,835.21	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-96,835.21
01/17/2018	01/17/2018	Buy	500.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500.00
01/17/2018	01/17/2018	Buy	413.04	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-413.04
01/19/2018	01/19/2018	Buy	17,478.96	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-17,478.96
01/19/2018	01/19/2018	Buy	750,591.15	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-750,591.15
01/22/2018	01/22/2018	Buy	100,440.59	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-100,440.59
01/22/2018	01/22/2018	Buy	14,544.26	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-14,544.26
01/23/2018	01/23/2018	Sell	-3,402.78	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	3,402.78
01/23/2018	01/23/2018	Sell	-700,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	700,000.00
01/24/2018	01/24/2018	Buy	704,404.17	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-704,404.17
01/24/2018	01/24/2018	Sell	-1,494,254.86	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,494,254.86
01/25/2018	01/25/2018	Sell	-1,645,361.37	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,645,361.37
01/26/2018	01/26/2018	Sell	-580,238.86	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	580,238.86
01/29/2018	01/29/2018	Sell	-146,135.18	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	146,135.18
01/30/2018	01/30/2018	Sell	-498,288.89	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,288.89
01/30/2018	01/30/2018	Buy	505,250.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-505,250.00
01/31/2018	01/31/2018	Sell	-743,607.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	743,607.50
01/31/2018	01/31/2018	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	2,506.33
02/01/2018	02/01/2018	Buy	16,778.99	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-16,778.99
02/07/2018	02/07/2018	Buy	645.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-645.00
02/08/2018	02/08/2018	Buy	503,083.30	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-503,083.30
02/08/2018	02/08/2018	Sell	-134,000.89	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	134,000.89
02/15/2018	02/15/2018	Sell	-749,630.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	749,630.00
02/15/2018	02/15/2018	Buy	906,368.34	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-906,368.34
02/15/2018	02/15/2018	Buy	1,347.23	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,347.23
02/15/2018	02/15/2018	Buy	150,349.51	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-150,349.51

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MMF Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
02/16/2018	02/16/2018	Buy	1,001,066.67	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,001,066.67
02/20/2018	02/20/2018	Buy	14,108.62	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-14,108.62
02/20/2018	02/20/2018	Buy	28,493.24	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-28,493.24
02/20/2018	02/20/2018	Buy	34,940.07	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-34,940.07
02/21/2018	02/21/2018	Sell	-436,658.39	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	436,658.39
02/22/2018	02/22/2018	Buy	4,200.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,200.00
02/23/2018	02/23/2018	Buy	2,732.95	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,732.95
02/23/2018	02/23/2018	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
02/26/2018	02/26/2018	Sell	-3,230.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	3,230.00
02/27/2018	02/27/2018	Buy	2,760,500.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,760,500.00
02/27/2018	02/27/2018	Sell	-747,743.75	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	747,743.75
02/28/2018	02/28/2018	Sell	-498,991.67	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,991.67
02/28/2018	02/28/2018	Sell	-1,092,046.89	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,092,046.89
02/28/2018	02/28/2018	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,109.64
03/01/2018	03/01/2018	Sell	-997,200.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	997,200.00
03/01/2018	03/01/2018	Buy	1,109.64	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,109.64
03/05/2018	03/05/2018	Sell	-502,087.84	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	502,087.84
03/06/2018	03/06/2018	Buy	635.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-635.00
03/06/2018	03/06/2018	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
03/07/2018	03/07/2018	Buy	1,004,375.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,004,375.00
03/08/2018	03/08/2018	Sell	-1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,000,000.00
03/13/2018	03/13/2018	Buy	1,975.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,975.00
03/14/2018	03/14/2018	Sell	-704,709.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	704,709.25
03/15/2018	03/15/2018	Buy	13,091.07	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-13,091.07
03/15/2018	03/15/2018	Buy	750,633.24	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-750,633.24
03/15/2018	03/15/2018	Buy	2,187.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,187.50
03/16/2018	03/16/2018	Buy	950.83	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-950.83
03/19/2018	03/19/2018	Buy	26,111.70	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-26,111.70
03/20/2018	03/20/2018	Buy	31,722.46	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-31,722.46
03/20/2018	03/20/2018	Buy	12,184.97	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-12,184.97
03/21/2018	03/21/2018	Buy	57,698.24	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-57,698.24
03/22/2018	03/22/2018	Sell	-443,100.13	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	443,100.13
03/23/2018	03/23/2018	Buy	1,650.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,650.00
03/26/2018	03/26/2018	Buy	219,781.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-219,781.25
03/26/2018	03/26/2018	Buy	750.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-750.00
03/27/2018	03/27/2018	Sell	-750.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	750.00
03/28/2018	03/28/2018	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
---	---	---	1,129,089.92	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,125,473.95

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MMF Transaction Detail

Base Currency: USD

01 January 2018 to 31 March 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	1,129,089.92	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,123,754.39

* Grouped by: Status. * Groups Sorted by: Status. * Filtered By: Security Type = "MMFUND". * Showing transactions with Entry Date within selected date range. * Weighted by: Absolute Value of Base Principal. * 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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Roll Forward

Base Currency: USD

01 January 2018 to 31 March 2018

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
65478VAB3	139,984.88	0.00	-116,344.98	1.50	-0.01	0.00
NAROT 16B A2A	0.00	0.00	0.00	-54.29	51.01	23,638.11
65478WAB1	0.00	0.00	-137,635.95	234.29	-0.01	0.00
NAROT 16C A2A	283,348.65	0.00	0.00	69.46	58.70	146,075.15
05581RAD8	255,206.95	0.00	-112,510.22	49.38	-0.01	0.00
BMWLT 161 A3	0.00	0.00	0.00	-46.07	44.29	142,744.32
89231LAB3	111,298.01	0.00	-53,131.90	1.83	-0.01	0.00
TAOT 16D A2A	0.00	0.00	0.00	-25.03	66.55	58,209.45
438124AC3	0.00	0.00	-53,863.77	579.61	0.00	0.00
HAROT 163 A3	394,906.46	0.00	0.00	143.91	-856.87	340,909.33
055657AB6	172,483.91	0.00	-40,184.28	4.29	0.00	0.00
BMWLT 171 A2	0.00	0.00	0.00	-20.14	-204.30	132,079.48
41284DAB8	17,482.34	0.00	-17,478.99	0.01	0.00	0.00
HDMOT 16A A2	0.00	0.00	0.00	-8.47	5.11	0.00
90327CAB6	19,253.42	0.00	-19,249.56	0.01	0.00	0.00
USAOT 161 A2	0.00	0.00	0.00	-9.15	5.28	0.00
58768MAB7	157,556.47	0.00	-107,328.35	0.80	0.00	0.00
MBALT 16B A2	0.00	0.00	0.00	-54.86	101.25	50,275.31
94975P405	789,656.59	-13,121,438.25	0.00	0.00	0.00	0.00
WELLS FRGO GOVERNMENT CL I MMF	14,250,528.17	0.00	0.00	0.00	0.00	1,918,746.51
CCYUSD	1,055.73	0.00	0.00	0.00	0.00	1,018,788.83
Receivable	0.00	0.00	0.00	0.00	0.00	1,019,844.56
CCYUSD	0.68	0.00	0.00	0.00	0.00	0.89
Cash	0.00	0.00	0.00	0.00	0.00	1.57
CCYUSD	0.00	0.00	0.00	0.00	0.00	-500,000.00
Payable	0.00	0.00	0.00	0.00	0.00	-500,000.00
31331J7G2	507,685.75	0.00	0.00	-331.84	0.00	0.00
FEDERAL FARM CREDIT BANKS	0.00	-500,000.00	0.00	-7,393.75	39.84	0.00
912828QB9	1,010,898.47	0.00	0.00	-3,971.49	0.00	0.00
UNITED STATES TREASURY	0.00	-1,000,000.00	0.00	-7,345.47	418.49	0.00
24422ERR2	0.00	0.00	0.00	77.68	0.00	0.00
JOHN DEERE CAPITAL CORP	698,278.00	0.00	0.00	7,175.00	-310.78	705,219.90
3137EADP1	1,001,905.83	0.00	0.00	98.28	0.00	0.00
FREDDIE MAC	0.00	-1,000,000.00	0.00	-2,770.83	766.72	0.00
3136G1DG1	1,003,108.67	0.00	0.00	-400.65	0.00	0.00
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	-1,000,000.00	0.00	-3,616.67	908.65	0.00
3136G1DG1	1,003,108.67	0.00	0.00	201.92	0.00	0.00
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00	-1,000,000.00	0.00	-3,616.67	306.08	0.00
097023BE4	249,619.97	0.00	0.00	369.39	0.00	0.00
BOEING CO	0.00	0.00	0.00	593.75	-124.64	250,458.47
857477AK9	350,058.80	0.00	0.00	11.85	0.00	0.00
STATE STREET CORP	0.00	0.00	0.00	1,181.25	25.25	351,277.15

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Roll Forward

Base Currency: USD

01 January 2018 to 31 March 2018

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
857477AK9 STATE STREET CORP	50,008.40 0.00	0.00 0.00	0.00 0.00	10.30 168.75	0.00 -5.00	0.00 50,182.45
857477AK9 STATE STREET CORP	200,033.60 0.00	0.00 0.00	0.00 0.00	6.77 675.00	0.00 14.43	0.00 200,729.80
4581X0BZ0 INTER-AMERICAN DEVELOPMENT BANK	500,716.69 0.00	0.00 -500,000.00	0.00 0.00	385.96 -1,288.19	0.00 185.54	0.00 0.00
05531FAP8 BB&T CORP	501,964.12 0.00	0.00 0.00	0.00 0.00	-978.53 126.56	0.00 -6.47	0.00 501,105.67
06406HCL1 BANK OF NEW YORK MELLON CORP	479,607.50 0.00	0.00 0.00	0.00 0.00	-763.39 -2,493.75	0.00 -95.88	0.00 476,254.47
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	0.00 500,267.86	0.00 0.00	0.00 0.00	-37.87 583.72	0.00 -420.00	0.00 500,393.72
40428HPJ5 HSBC USA INC (NEW)	505,848.46 0.00	0.00 0.00	0.00 0.00	-899.11 -3,281.25	0.00 -1,493.89	0.00 500,174.21
40428HPJ5 HSBC USA INC (NEW)	0.00 251,062.50	0.00 0.00	0.00 0.00	-308.47 127.60	0.00 -794.53	0.00 250,087.10
90521APJ1 MUFG UNION BANK NA	707,227.56 0.00	0.00 0.00	0.00 0.00	-1,686.83 -4,593.75	0.00 -1,107.57	0.00 699,839.41
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	0.00 448,204.50	0.00 0.00	0.00 0.00	56.82 1,612.50	0.00 342.78	0.00 450,216.60
69353RCH9 PNC BANK NA	0.00 750,345.00	0.00 0.00	0.00 0.00	-62.54 2,887.50	0.00 -3,528.46	0.00 749,641.50
06406HCU1 BANK OF NEW YORK MELLON CORP	0.00 250,047.50	0.00 0.00	0.00 0.00	-7.04 2,077.78	0.00 -1,011.46	0.00 251,106.78
17305EFU4 CCCIT 14A8 A8	702,758.32 0.00	0.00 0.00	0.00 0.00	-627.89 3,027.50	0.00 564.33	0.00 705,722.26
4581X0CK2 INTER-AMERICAN DEVELOPMENT BANK	100,162.20 0.00	0.00 0.00	0.00 0.00	-4.91 -375.00	0.00 -86.69	0.00 99,695.60
4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	501,430.97 0.00	0.00 -500,000.00	0.00 0.00	-13.46 -1,440.97	0.00 23.46	0.00 0.00
4581X0CL0 INTER-AMERICAN DEVELOPMENT BANK	501,430.97 0.00	0.00 -500,000.00	0.00 0.00	-1.88 -1,440.97	0.00 11.88	0.00 0.00
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	501,069.50 0.00	0.00 0.00	0.00 0.00	-167.02 1,720.00	0.00 578.52	0.00 503,201.00
084664CD1 BERKSHIRE HATHAWAY FINANCE CORP	752,818.88 0.00	0.00 -750,000.00	0.00 0.00	0.00 -2,795.63	0.00 -23.25	0.00 0.00
69353REJ3 PNC BANK NA	703,513.53 0.00	0.00 -700,000.00	0.00 0.00	-73.18 -3,733.33	0.00 292.98	0.00 0.00
3130A4GJ5 FEDERAL HOME LOAN BANKS	500,497.75 0.00	0.00 0.00	0.00 0.00	46.51 1,406.25	0.00 279.49	0.00 502,230.00
808513AK1 CHARLES SCHWAB CORP	501,968.50 0.00	0.00 -500,000.00	0.00 0.00	-81.50 -2,312.50	0.00 425.50	0.00 0.00

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Roll Forward

Base Currency: USD

01 January 2018 to 31 March 2018

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
06050TLY6 BANK OF AMERICA NA	200,880.43 0.00	0.00 -200,000.00	0.00 0.00	-72.41 -870.83	0.00 62.81	0.00 0.00
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	676,537.80 0.00	0.00 0.00	0.00 0.00	-55.08 2,868.75	0.00 321.03	0.00 679,672.50
161571GY4 CHAIT 155 A	499,762.42 0.00	0.00 0.00	0.00 0.00	134.13 0.00	0.00 218.77	0.00 500,115.32
69371RM52 PACCAR FINANCIAL CORP	0.00 499,450.00	0.00 0.00	0.00 0.00	249.42 2,586.11	0.00 -434.42	0.00 501,851.11
17275RAY8 CISCO SYSTEMS INC	751,415.63 0.00	0.00 0.00	0.00 0.00	0.00 189.84	0.00 -441.75	0.00 751,163.72
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	998,694.50 0.00	0.00 0.00	0.00 0.00	-250.66 3,125.00	0.00 513.66	0.00 1,002,082.50
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	499,234.17 0.00	0.00 0.00	0.00 0.00	-7.35 1,525.00	0.00 282.35	0.00 501,034.17
235851AN2 DANAHER CORP	300,923.50 0.00	0.00 0.00	0.00 0.00	-99.78 -1,237.50	0.00 -606.42	0.00 298,979.80
0258MODZ9 AMERICAN EXPRESS CREDIT CORP	701,729.47 0.00	0.00 0.00	0.00 0.00	15.70 3,281.25	0.00 -2,598.00	0.00 702,428.42
166764BA7 CHEVRON CORP	500,331.75 0.00	0.00 0.00	0.00 0.00	38.30 2,237.50	0.00 -1,345.80	0.00 501,261.75
45950VHE9 INTERNATIONAL FINANCE CORP	995,190.56 0.00	0.00 0.00	0.00 0.00	697.28 3,125.00	0.00 -747.28	0.00 998,265.56
06050TME9 BANK OF AMERICA NA	0.00 500,360.00	0.00 0.00	0.00 0.00	-86.44 3,245.83	0.00 -1,691.56	0.00 501,827.83
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	745,084.00 0.00	0.00 0.00	0.00 0.00	510.51 -2,100.00	0.00 456.24	0.00 743,950.75
14912L6Q9 CATERPILLAR FINANCIAL SERVICES CORP	501,502.76 0.00	0.00 -500,000.00	0.00 0.00	-515.98 -1,171.26	0.00 184.48	0.00 0.00
30231GAS1 EXXON MOBIL CORP	561,430.67 0.00	0.00 -560,000.00	0.00 0.00	0.00 -1,093.55	0.00 -337.12	0.00 0.00
46625HQU7 JPMORGAN CHASE & CO	700,997.15 0.00	0.00 0.00	0.00 0.00	7.37 -3,237.50	0.00 -2,931.97	0.00 694,835.05
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	496,688.97 0.00	0.00 0.00	0.00 0.00	411.43 1,562.50	0.00 -1,172.43	0.00 497,490.47
14041NFC0 COMET 161 A	603,387.47 0.00	0.00 0.00	0.00 0.00	-534.72 84.88	0.00 -446.94	0.00 602,490.69
161571HC1 CHAIT 162 A	0.00 296,671.88	0.00 0.00	0.00 0.00	426.68 182.67	0.00 -1,348.66	0.00 295,932.57
3135G0L68 FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.00 995,540.00	0.00 0.00	0.00 0.00	1,608.52 1,333.33	0.00 -784.52	0.00 997,697.33

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Roll Forward

Base Currency: USD

01 January 2018 to 31 March 2018

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
3130A8SE4 FEDERAL HOME LOAN BANKS	1,003,205.00 0.00	0.00 -1,000,000.00	0.00 0.00	31.33 -3,375.00	0.00 138.67	0.00 0.00
65477XAD6 NALT 16B A3	399,100.15 0.00	0.00 0.00	0.00 0.00	117.80 0.00	0.00 -677.92	0.00 398,540.03
912828T42 UNITED STATES TREASURY	994,807.21 0.00	0.00 0.00	0.00 0.00	1,353.94 -1,895.72	0.00 -64.94	0.00 994,200.49
912828T83 UNITED STATES TREASURY	993,042.53 0.00	0.00 0.00	0.00 0.00	1,407.98 1,864.64	0.00 -196.98	0.00 996,118.17
313385RG3 FEDERAL HOME LOAN BANKS	500,000.00 0.00	0.00 -500,000.00	0.00 0.00	12.36 0.00	0.00 -12.36	0.00 0.00
45950VKP0 INTERNATIONAL FINANCE CORP	500,507.65 0.00	0.00 -500,000.00	0.00 0.00	-59.89 -520.65	0.00 72.89	0.00 0.00
190335JC4 COAST CMNTY COLLEGE DIST CALIF	504,483.33 0.00	0.00 0.00	0.00 0.00	0.00 -4,195.83	0.00 320.00	0.00 500,607.50
17325FAB4 CITIBANK NA	751,139.37 0.00	0.00 0.00	0.00 0.00	0.00 144.07	0.00 234.00	0.00 751,517.44
313313TD0 FEDERAL FARM CREDIT BANKS	998,350.00 0.00	0.00 -1,000,000.00	0.00 0.00	1,341.67 0.00	0.00 308.33	0.00 0.00
13063DAA6 CALIFORNIA ST	501,155.00 0.00	0.00 0.00	0.00 0.00	0.00 1,560.00	0.00 405.00	0.00 503,120.00
313385WH5 FEDERAL HOME LOAN BANKS	0.00 997,200.00	0.00 0.00	0.00 0.00	1,377.78 0.00	0.00 -41.78	0.00 998,536.00
03785EA20 Apple Inc.	599,906.27 0.00	0.00 -600,000.00	0.00 0.00	20.83 0.00	0.00 72.90	0.00 0.00
3134G34F4 FREDDIE MAC	1,000,848.17 0.00	0.00 0.00	0.00 0.00	476.31 -2,625.00	0.00 353.69	0.00 999,053.17
313385VA1 FEDERAL HOME LOAN BANKS	996,525.00 0.00	0.00 0.00	0.00 0.00	3,025.00 0.00	0.00 450.00	0.00 1,000,000.00
912828K5 UNITED STATES TREASURY	998,215.08 0.00	0.00 0.00	0.00 0.00	309.42 -3,475.07	0.00 -3,668.42	0.00 991,381.01
313385ZW9 FEDERAL HOME LOAN BANKS	991,417.00 0.00	0.00 0.00	0.00 0.00	3,125.00 0.00	0.00 -310.00	0.00 994,232.00
90290AAB3 USAOT 171 A2	224,679.86 0.00	0.00 0.00	0.00 0.00	0.74 0.00	0.00 -422.33	0.00 224,258.27
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	995,853.11 0.00	0.00 0.00	0.00 0.00	133.03 3,250.00	0.00 -28.03	0.00 999,208.11
19121BAW9 The Coca-Cola Company	499,341.78 0.00	0.00 -500,000.00	0.00 0.00	503.47 0.00	0.00 154.75	0.00 0.00
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	748,774.60 0.00	0.00 0.00	0.00 0.00	0.00 3,226.88	0.00 -1,747.50	0.00 750,253.98
05584PAB3 BMWLT 172 A2A	349,458.62 0.00	0.00 0.00	0.00 0.00	5.39 0.00	0.00 -954.17	0.00 348,509.84

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Roll Forward

Base Currency: USD

01 January 2018 to 31 March 2018

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
67983UAC7 Old Line Funding, LLC	999,400.72 0.00	0.00 -1,000,000.00	0.00 0.00	403.33 0.00	0.00 195.95	0.00 0.00
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	500,254.65 0.00	0.00 0.00	0.00 0.00	-23.98 654.51	0.00 -96.02	0.00 500,789.17
88602UBF6 Thunder Bay Funding, LLC	748,370.00 0.00	0.00 -750,000.00	0.00 0.00	1,321.88 0.00	0.00 308.12	0.00 0.00
313385VZ6 FEDERAL HOME LOAN BANKS	0.00 1,995,012.89	0.00 0.00	0.00 0.00	2,849.78 0.00	0.00 15.33	0.00 1,997,878.00
798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	750,470.42 0.00	0.00 0.00	0.00 0.00	0.00 1,977.08	0.00 -135.00	0.00 752,312.50
798170AB2 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	0.00 149,553.00	0.00 0.00	0.00 0.00	50.48 524.50	0.00 -23.48	0.00 150,104.50
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	749,465.69 0.00	0.00 0.00	0.00 0.00	0.00 3,770.63	0.00 -1,215.00	0.00 752,021.31
67983UDC4 Old Line Funding, LLC	0.00 995,915.00	0.00 0.00	0.00 0.00	3,562.50 0.00	0.00 -184.50	0.00 999,293.00
90331HNK5 US BANK NA	0.00 700,000.00	0.00 0.00	0.00 0.00	0.00 2,471.85	0.00 -357.70	0.00 702,114.15
03785EBU7 Apple Inc.	0.00 499,270.83	0.00 -500,000.00	0.00 0.00	729.17 0.00	0.00 0.00	0.00 0.00
19121BDH9 The Coca-Cola Company	0.00 498,288.89	0.00 0.00	0.00 0.00	1,355.55 0.00	0.00 -124.46	0.00 499,519.98
09702MCU5 The Boeing Company	0.00 498,643.75	0.00 -500,000.00	0.00 0.00	1,356.25 0.00	0.00 0.00	0.00 0.00
2546R3FU3 The Walt Disney Company	0.00 496,340.28	0.00 0.00	0.00 0.00	1,581.94 0.00	0.00 -505.61	0.00 497,416.61
88602UBT6 Thunder Bay Funding, LLC	0.00 749,630.00	0.00 -750,000.00	0.00 0.00	370.00 0.00	0.00 0.00	0.00 0.00
47788CAB8 JDOT 2018 A2	0.00 159,993.01	0.00 0.00	0.00 0.00	0.38 333.42	0.00 -304.20	0.00 160,022.61
5446466X5 LOS ANGELES CALIF UNI SCH DIST	0.00 1,000,000.00	0.00 0.00	0.00 0.00	0.00 1,181.94	0.00 -60.00	0.00 1,001,121.94
03785EDD3 Apple Inc.	0.00 498,991.67	0.00 0.00	0.00 0.00	733.33 0.00	0.00 -87.50	0.00 499,637.50
01329XDR7 Albion Capital Corporation S.A.	0.00 747,743.75	0.00 0.00	0.00 0.00	1,306.25 0.00	0.00 -121.00	0.00 748,929.00
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	0.00 500,000.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 140.00	0.00 500,140.00

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Roll Forward

Base Currency: USD

01 January 2018 to 31 March 2018

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
43814TAB8	504,960.81	0.00	-178,883.16	3.37	0.00	0.00
HAROT 171 A2	0.00	0.00	0.00	-70.56	-157.07	325,853.39
89237WAB3	52,300.48	0.00	-52,311.83	0.21	0.00	0.00
TAOT 16C A2A	0.00	0.00	0.00	-23.25	34.39	0.00
89237WAD9	397,505.43	0.00	-14,371.69	245.39	0.00	0.00
TAOT 16C A3	0.00	0.00	0.00	-7.28	-998.91	382,372.94
58769DAB6	281,370.64	0.00	-63,377.81	0.06	0.00	0.00
MBALT 17A A2A	0.00	0.00	0.00	-43.10	-93.73	217,856.08
47788NAB4	78,799.13	0.00	-78,809.67	0.59	0.01	0.00
JDOT 16B A2	0.00	0.00	0.00	-38.18	48.12	0.00
31680GAD8	514,986.71	0.00	-145,144.62	205.46	0.01	0.00
FITAT 151 A3	0.00	0.00	0.00	-91.60	-619.62	369,336.35
---	44,363,907.76	-13,121,438.25	-1,190,626.78	23,430.62	-0.02	518,789.72
---	30,605,593.59	-16,810,000.00	0.00	-4,904.91	-27,357.26	44,357,394.47

* Weighted by: Ending Base Market Value + Accrued.

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Shock Analysis

Base Currency: USD

01 January 2018 to 31 March 2018

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
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	MUNI	500,140.00	2.49 2.31	1.08	502,848.38 505,556.99 510,974.93	497,431.86 494,723.96 489,308.87
01329XDR7 Albion Capital Corporation S.A.	CP	748,929.00	1.91 2.06	0.07	749,187.38 749,445.76 749,962.52	748,670.62 748,412.24 747,895.48
0258M0DZ9 AMERICAN EXPRESS CREDIT CORP	CORP	697,105.50	1.88 2.58	0.58	699,144.58 701,183.74 705,262.33	695,066.51 693,027.61 688,950.06
03785EDD3 Apple Inc.	CP	499,637.50	1.66 2.01	0.04	499,727.43 499,817.37 499,997.24	499,547.57 499,457.63 499,277.76
05531FAP8 BB&T CORP	CORP	500,401.00	2.17 2.35	0.12	500,711.25 501,021.50 501,641.99	500,090.75 499,780.50 499,160.01
055657AB6 BMWLT 171 A2	ABS	132,013.15	1.66 2.54	0.30	132,214.47 132,415.81 132,818.51	131,811.83 131,610.53 131,207.95
05581RAD8 BMWLT 161 A3	ABS	142,685.80	1.44 2.70	0.13	142,774.98 142,864.17 143,042.54	142,596.62 142,507.45 142,329.11
05584PAB3 BMWLT 172 A2A	ABS	348,317.34	1.82 2.39	0.82	349,743.75 351,170.27 354,023.61	346,891.03 345,464.83 342,612.74
06050TME9 BANK OF AMERICA NA	CORP	498,582.00	1.97 2.47	0.67	500,259.78 501,937.66 505,293.71	496,904.32 495,226.74 491,871.88
06406HCL1 BANK OF NEW YORK MELLON CORP	CORP	474,591.97	1.44 2.35	0.33	475,379.82 476,167.69 477,743.55	473,804.17 473,016.40 471,440.97
06406HCU1 BANK OF NEW YORK MELLON CORP	CORP	249,029.00	2.18 2.55	1.08	250,371.23 251,713.37 254,397.42	247,686.69 246,344.31 243,659.29
097023BE4 BOEING CO	CORP	249,561.25	1.55 2.35	0.12	249,714.73 249,868.22 250,175.22	249,407.77 249,254.30 248,947.38
13063DAA6 CALIFORNIA ST	MUNI	500,000.00	1.25 1.24	0.01	500,027.50 500,055.00 500,068.42	499,972.50 499,945.00 499,890.00
14041NFC0 COMET 161 A	ABS	601,859.82	1.88 2.02	0.08	602,109.59 602,359.36 602,858.91	601,610.05 601,360.28 600,860.73
161571GY4 CHAIT 155 A	ABS	499,813.10	1.47 2.27	0.04	499,915.56 500,018.02 500,222.95	499,710.64 499,608.18 499,403.25
161571HC1 CHAIT 162 A	ABS	295,749.90	2.19 2.58	1.18	297,499.33 299,248.92 302,748.53	294,000.61 292,251.47 288,753.64

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Shock Analysis

Base Currency: USD

01 January 2018 to 31 March 2018

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
166764BA7 CHEVRON CORP	CORP	497,905.50	1.82 2.46	0.62	499,439.09 500,972.77 504,040.39	496,371.99 494,838.58 491,772.00
17275RAY8 CISCO SYSTEMS INC	CORP	750,301.50	2.49 2.24	0.21	751,074.32 751,847.16 753,392.89	749,528.70 748,755.92 747,210.41
17305EFU4 CCCIT 14A8 A8	ABS	699,936.37	1.36 1.93	0.03	700,023.86 700,111.35 700,274.26	699,848.88 699,761.39 699,586.40
17325FAB4 CITIBANK NA	CORP	750,882.00	2.58 2.85	0.23	751,745.53 752,609.10 754,336.36	750,018.50 749,155.05 747,428.24
190335JC4 COAST CMNTY COLLEGE DIST CALIF	MUNI	499,420.00	1.42 1.76	0.34	500,264.04 501,108.11 502,399.62	498,576.00 497,732.04 496,044.22
19121BDH9 The Coca-Cola Company	CP	499,519.98	1.61 2.04	0.05	499,637.37 499,754.76 499,989.53	499,402.60 499,285.21 499,050.44
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	CORP	674,763.75	1.67 2.15	0.07	675,013.41 675,263.08 675,762.40	674,514.09 674,264.42 673,765.10
235851AN2 DANAHER CORP	CORP	298,759.80	1.51 2.53	0.45	299,435.01 300,110.25 301,460.83	298,084.62 297,409.47 296,059.25
24422ERR2 JOHN DEERE CAPITAL CORP	CORP	698,044.90	2.48 2.52	1.02	701,598.08 705,151.52 712,259.19	694,491.98 690,939.33 683,834.80
2546R3FU3 The Walt Disney Company	CP	497,416.61	1.71 2.13	0.24	498,018.50 498,620.41 499,824.31	496,814.75 496,212.91 495,009.31
3130A4GJ5 FEDERAL HOME LOAN BANKS	AGCY BOND	499,792.50	1.16 1.72	0.07	499,964.93 500,137.36 500,383.93	499,620.07 499,447.64 499,102.79
313385VA1 FEDERAL HOME LOAN BANKS	AGCY DISC	1,000,000.00	1.22 0.00	0.01	1,000,000.00 1,000,000.00 1,000,000.00	999,970.00 999,940.00 999,880.00
313385VZ6 FEDERAL HOME LOAN BANKS	AGCY DISC	1,997,878.00	1.61 1.47	0.07	1,998,567.27 1,999,256.54 1,999,905.83	1,997,188.73 1,996,499.46 1,995,120.93
313385WH5 FEDERAL HOME LOAN BANKS	AGCY DISC	998,536.00	1.61 1.55	0.09	998,990.35 999,444.72 999,946.37	998,081.68 997,627.38 996,718.86
313385ZW9 FEDERAL HOME LOAN BANKS	AGCY DISC	994,232.00	1.26 1.75	0.32	995,832.75 997,433.58 999,850.96	992,631.32 991,030.72 987,829.74
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	499,407.50	1.21 1.72	0.23	499,991.82 500,576.16 501,415.33	498,823.21 498,238.94 497,070.47

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Shock Analysis

Base Currency: USD

01 January 2018 to 31 March 2018

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
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	743,040.75	1.40 2.17	0.88	746,313.93 749,587.27 756,134.47	739,767.74 736,494.90 729,949.71
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	995,597.00	1.36 1.91	0.71	999,156.37 1,002,715.97 1,009,216.37	992,037.85 988,478.93 981,361.75
3134G34F4 FREDDIE MAC	AGCY BOND	997,274.00	1.24 1.87	0.33	998,919.54 1,000,565.15 1,003,428.70	995,628.54 993,983.15 990,692.59
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	998,645.00	1.15 1.84	0.23	999,773.49 1,000,902.04 1,002,800.36	997,516.56 996,388.16 994,131.52
3135G0L68 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	996,364.00	1.64 1.87	0.32	997,968.18 999,572.44 1,002,373.66	994,759.89 993,155.86 989,948.01
31680GAD8 FITAT 151 A3	ABS	369,102.50	1.63 2.58	0.33	369,715.23 370,327.98 371,553.56	368,489.81 367,877.14 366,651.88
40428HPJ5 HSBC USA INC (NEW)	CORP	749,878.50	1.92 2.66	0.48	751,667.01 753,455.61 757,033.09	748,090.09 746,301.77 742,725.41
438124AC3 HAROT 163 A3	ABS	340,765.42	2.07 2.58	0.57	341,741.74 342,718.12 344,671.07	339,789.16 338,812.95 336,860.72
43814TAB8 HAROT 171 A2	ABS	325,724.58	1.43 2.73	0.20	326,045.42 326,366.28 327,008.06	325,403.74 325,082.93 324,441.35
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	499,810.00	2.04 2.48	0.20	500,299.82 500,789.65 501,769.36	499,320.19 498,830.40 497,850.84
4581X0CK2 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	99,670.60	1.48 2.18	0.48	99,910.31 100,150.04 100,629.53	99,430.90 99,191.21 98,711.87
459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	499,933.00	1.24 1.85	0.03	500,000.49 500,067.98 500,182.18	499,865.51 499,798.02 499,663.04
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	494,799.50	1.59 2.24	1.05	497,399.77 500,000.24 505,201.77	492,199.43 489,599.55 484,400.40
45950VHE9 INTERNATIONAL FINANCE CORP	SOVEREIGN GOV	993,960.00	1.54 2.18	0.65	997,180.52 1,000,401.21 1,006,843.11	990,739.66 987,519.49 981,079.67
46625HQU7 JPMORGAN CHASE & CO	CORP	694,511.30	1.85 2.67	0.96	697,838.08 701,165.00 707,819.25	691,184.66 687,858.16 681,205.57
47788CAB8 JDOT 2018 A2	ABS	159,689.18	2.64 2.62	1.04	160,516.41 161,343.70 162,998.49	158,862.03 158,034.94 156,380.97

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Shock Analysis

Base Currency: USD

01 January 2018 to 31 March 2018

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
5446466X5 LOS ANGELES CALIF UNI SCH DIST	MUNI	999,940.00	1.85 1.92	0.09	1,000,394.99 1,000,850.00 1,001,688.19	999,485.04 999,030.10 998,120.31
58768MAB7 MBALT 16B A2	ABS	50,249.61	1.16 2.40	0.06	50,264.93 50,280.26 50,310.91	50,234.28 50,218.95 50,188.30
58769DAB6 MBALT 17A A2A	ABS	217,707.66	1.53 2.36	0.30	218,038.59 218,369.53 219,031.46	217,376.76 217,045.87 216,384.13
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	448,604.10	2.62 2.53	0.81	450,425.38 452,246.54 455,888.53	446,782.71 444,961.21 441,317.87
65477XAD6 NALT 16B A3	ABS	398,273.36	1.70 2.75	0.34	398,960.40 399,647.46 401,021.69	397,586.35 396,899.38 395,525.51
65478VAB3 NAROT 16B A2A	ABS	23,627.09	1.06 1.42	0.04	23,631.93 23,636.77 23,640.81	23,622.24 23,617.40 23,607.71
65478WAB1 NAROT 16C A2A	ABS	146,005.69	1.48 1.44	0.10	146,075.04 146,144.40 146,204.75	145,936.34 145,866.99 145,728.31
67983UDC4 Old Line Funding, LLC	CP	999,293.00	1.72 2.12	0.03	999,457.88 999,622.77 999,952.53	999,128.12 998,963.23 998,633.47
69353RCH9 PNC BANK NA	CORP	746,754.00	2.15 2.73	0.81	749,767.06 752,779.93 758,805.12	743,740.75 740,727.32 734,699.90
69371RM52 PACCAR FINANCIAL CORP	CORP	499,265.00	1.85 2.49	0.13	499,594.52 499,924.05 500,583.16	498,935.49 498,606.00 497,947.04
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	MUNI	748,125.00	2.01 2.38	1.22	752,688.76 757,252.91 766,382.39	743,561.63 738,998.66 729,873.89
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	MUNI	744,840.00	1.72 2.42	1.06	748,787.81 752,735.94 760,633.14	740,892.51 736,945.33 729,051.92
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCESSO	MUNI	499,435.00	1.61 1.96	0.34	500,279.06 501,123.17 502,737.19	498,590.97 497,746.98 496,059.12
798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	MUNI	749,940.00	1.90 1.92	0.34	751,214.93 752,489.91 754,833.47	748,665.13 747,390.32 744,840.86
798170AB2 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	MUNI	149,580.00	2.30 2.37	1.30	150,552.31 151,524.72 153,469.80	148,607.77 147,635.64 145,691.64
857477AK9 STATE STREET CORP	CORP	599,129.40	1.37 2.50	0.12	599,497.87 599,866.36 600,603.38	598,760.94 598,392.50 597,655.66

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Shock Analysis

Base Currency: USD

01 January 2018 to 31 March 2018

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
89231LAB3 TAOT 16D A2A	ABS	58,181.99	1.07 2.50	0.12	58,217.19 58,252.39 58,322.80	58,146.79 58,111.59 58,041.20
89237WAD9 TAOT 16C A3	ABS	382,177.56	1.60 2.61	0.61	383,341.33 384,505.17 386,833.09	381,013.86 379,850.25 377,523.25
90290AAB3 USAOT 171 A2	ABS	224,104.27	1.55 2.55	0.40	224,546.89 224,989.53 225,874.88	223,661.68 223,219.11 222,334.03
90331HMK5 US BANK NA	CORP	699,642.30	1.90 2.72	0.04	699,799.72 699,957.14 700,271.98	699,484.88 699,327.46 699,012.62
90521APJ1 MUFG UNION BANK NA	CORP	699,584.20	1.64 2.75	0.46	701,195.48 702,804.25 706,014.22	697,970.40 696,354.08 693,113.89
9128282K5 UNITED STATES TREASURY	US GOV	989,102.00	1.50 2.20	1.31	995,585.86 1,002,070.31 1,015,041.00	982,618.73 976,136.06 963,172.49
912828T42 UNITED STATES TREASURY	US GOV	994,180.00	1.31 1.92	0.50	996,645.63 999,111.38 1,003,643.76	991,714.50 989,249.12 984,318.73
912828T83 UNITED STATES TREASURY	US GOV	992,969.00	1.33 1.96	0.58	995,843.72 998,718.59 1,004,256.01	990,094.43 987,220.01 981,471.61
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	1,918,746.51	1.47 1.47	0.00	1,918,746.56 1,918,746.70 1,918,746.92	1,918,746.56 1,918,746.70 1,918,747.28
CCYUSD Receivable	CASH	1,019,844.56	0.00 0.00	0.00	1,019,844.56 1,019,844.56 1,019,844.56	1,019,844.56 1,019,844.56 1,019,844.56
CCYUSD Cash	CASH	1.57	0.00 0.00	0.00	1.57 1.57 1.57	1.57 1.57 1.57
CCYUSD Payable	CASH	-500,000.00	0.00 0.00	0.00	-500,000.00 -500,000.00 -500,000.00	-500,000.00 -500,000.00 -500,000.00
---	---	44,253,280.95	1.65 2.06	0.39	44,339,072.38 44,424,865.71 44,590,774.90	44,167,461.42 44,081,643.80 43,910,014.28

* 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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Investment Account Summary
03/01/2018 through 03/31/2018

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Mar 31 (\$)	Value on Mar 31 (\$)	Average Cost Amount (\$)	Cumulative Unrealized Gain/(Loss) (\$)
CONTRA COSTA COUNTY	20100000410					
CalTRUST Short Term Fund	20100000410	14,534,497.019	10.00	145,344,970.19	145,641,359.00	(296,388.81)
Portfolios Total value as of 03/31/2018				145,344,970.19		

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: 20100000410	
Beginning Balance	03/01/2018			14,534,497.019	10.01	145,490,315.16		
Accrual Income Div Cash	03/29/2018	196,786.73	0.000	14,534,497.019	10.00	145,344,970.19	0.00	0.00
Unrealized Gain/(Loss)						(145,344.97)		
Closing Balance as of	Mar 31			14,534,497.019	10.00	145,344,970.19		

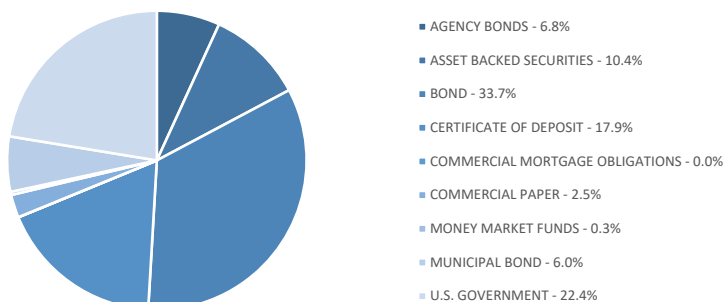
Please note that this information should not be construed as tax advice and it is recommended that you consult with a tax professional regarding your account.



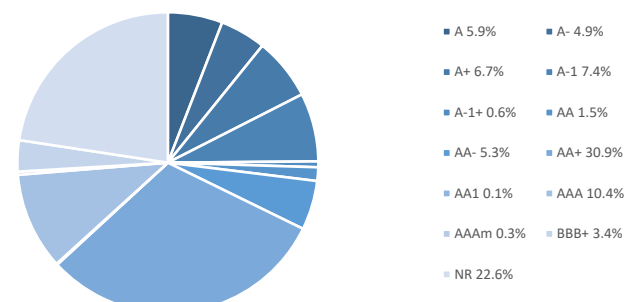
CalTRUST Short Term Fund
Month End Portfolio Statistics
March 31, 2018

	CalTRUST Short Term	LAIF		CalTRUST Short Term Total Return	CalTRUST Short Term Yield	LAIF Yield
Market Value	\$1,596,673,783.92	N/A	One Month	0.03%	0.14%	0.13%
NAV per Share	\$10.00	N/A	Three Month	0.27%	0.38%	0.35%
Yield	1.79%	1.57%	Six Month	0.49%	0.70%	0.65%
Period Total Return	0.03%	0.13%	One Year*	1.06%	1.28%	1.15%
Effective Duration	0.33 yrs	N/A	Two Year*	0.95%	1.05%	0.91%
Average Maturity	0.74 yrs	0.51 yrs	Three Year*	0.79%	0.88%	0.73%
			Five Year*	0.63%	0.68%	0.54%
			Ten Year*	0.83%	0.79%	0.74%
			Since Inception*	1.69%	1.68%	1.61%
			*Annualized			

Portfolio Sector Breakdown



Portfolio Quality Breakdown



**Account**

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- Balance
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- Audit Documents
- Statements
- Bank Information

Fund

- Yield and NAV History
- Holdings
- Assets by Fund

Transactions

- Online Purchase
- Online Redemption
- Online Transfer
- Transaction Request Form
- Pending Trades

User Maintenance

- Change Password

Account Number: 20100000410
Account Name: CONTRA COSTA COUNTY

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Holdings

Data

Fund : CalTRUST Short Term Fund ▼
As Of Date : 4/23/2018

Options

[Requery](#)
[Export](#)

Holdings

CUSIP	Description	Fitch Rating 3/31/2018	Moody's 3/31/2018	Mat. Date	Years	Shares	Price	Value
02582JGN4	AMXCA 2014-1 A	AAA	NR	12/15/2021	0.1	5,395,000.00	100.2878	\$5,410,527.89
0258M0EE5	AXP 2.2 03/03/20	A	A2	03/03/2020	1.8	2,541,000.00	98.7471	\$2,509,164.80
0258M0EJ4	AXP 0 05/03/19	A	A2	05/03/2019	0.0	4,000,000.00	100.1050	\$4,004,200.00
02665WBJ9	HNDA 0 09/09/21		A2	09/09/2021	0.1	6,500,000.00	101.0430	\$6,567,795.00
02665WBS9	HNDA 0 07/20/20		A2	07/20/2020	0.2	6,000,000.00	100.2649	\$6,015,892.50
03065HAB4	AMCAR 2017-3 A2A		Aaa	12/18/2020	2.7	4,032,779.95	99.5919	\$4,016,320.97
03065TAD4	AMCAR 2016-4 A3	AAA		07/08/2021	3.2	10,970,000.00	99.1182	\$10,873,264.35
037833CL2	AAPL 0 02/07/20		Aa1	02/07/2020	0.0	3,437,000.00	100.3168	\$3,447,886.70
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/09/2020	2.6	1,630,000.00	97.8807	\$1,595,455.80
05531FAN3	BBT 2.05 06/19/18	A+	A2	06/19/2018	0.1	3,255,000.00	99.9665	\$3,253,909.05
05531FAT0	BB&T CORPORATION	A+	A2	01/15/2020	0.2	2,459,000.00	100.6981	\$2,476,165.37
055657AB6	BMWLT 2017-1 A2	AAA	Aaa	07/22/2019	1.2	3,299,184.92	99.7433	\$3,290,715.91
05574LXH6	BNP 2.45 03/17/19	A+	Aa3	03/17/2019	0.9	3,000,000.00	99.9427	\$2,998,280.04
05578BAB2	BPCEGP 2 1/2 12/10/18	A	A2	12/10/2018	0.6	3,360,000.00	99.9636	\$3,358,775.28
05582W2Q6	BNP FLOAT 12/28/18		NA	12/28/2018	0.2	14,000,000.00	100.0665	\$14,009,311.82
05582WD27	BNP PARIBAS CD 1.61%		NR	08/17/2018	0.3	13,500,000.00	99.7706	\$13,469,030.46
05582WT46	BNP FLOAT 07/16/18		NA	07/16/2018	0.1	13,000,000.00	100.0069	\$13,000,897.00
06050TME9	BAC 2.05 12/07/18	A+	Aa3	12/07/2018	0.6	10,380,000.00	99.6952	\$10,348,358.23
06051GGN3	BAC 0 07/21/21	A	A3	07/21/2021	0.2	12,500,000.00	100.5560	\$12,569,501.38
06053PJ32	BANK OF AMERICA NA CD			10/10/2018	0.2	8,000,000.00	99.9904	\$7,999,232.16
06367TAX5	BMO FLOAT 04/13/21		A1E	04/13/2021	0.2	10,000,000.00	100.2425	\$10,024,250.00
06367TYM6	BMO 0 06/15/20	AA-	A1	06/15/2020	0.1	4,000,000.00	100.4366	\$4,017,465.76
06371EEC7	BANK OF MONT CHIC BRANCH		NR	07/06/2018	0.2	9,600,000.00	100.0000	\$9,600,000.00
06371EXA0	BANK OF MONTREAL CHICAGO		A1	09/06/2018	0.4	15,000,000.00	99.8455	\$14,976,821.10
06406HCL1	BK 2.1 08/01/18	AA-	A1	08/01/2018	0.2	3,570,000.00	99.9299	\$3,567,498.86
06406HCM9	BK 0 08/01/18	AA-	A1	08/01/2018	0.0	2,783,000.00	100.1246	\$2,786,467.62
06406HDC0	BK 0 05/22/18	AA-	A1	05/22/2018	0.1	5,000,000.00	100.0250	\$5,001,248.15
06417GB72	BANK OF NOVA SCOTIA HOUS		A1	09/06/2018	0.4	14,000,000.00	99.8228	\$13,975,194.38
06417GK98	BANK OF NOVA SCOTIA			02/15/2019	0.8	4,000,000.00	100.0000	\$4,000,000.00
06417GXG8	BANK NOVA SCOTIA HOUSTON		NR	08/08/2018	0.3	13,000,000.00	99.7983	\$12,973,774.71

CUSIP	Description	Fitch Rating 3/31/2018	Moody's 3/31/2018	Mat. Date	Years	Shares	Price	Value
06539RBM8	BANK TOKYO-MITSUBISHI CD			08/09/2018	0.3	8,000,000.00	99.7744	\$7,981,948.72
06539RJG3	BANK TOKYO-MITSUBISHI			10/12/2018	0.5	3,000,000.00	99.6367	\$2,989,102.14
06539RVH7	BANK TOKYO - MITSUBISHI			06/22/2018	0.2	8,000,000.00	100.0525	\$8,004,196.48
06739FJK8	BACR 0 01/11/21		A1E	01/11/2021	0.2	5,000,000.00	100.2728	\$5,013,639.00
06743MJU5	BARCLAYS BK PLC			09/28/2018	0.4	8,000,000.00	98.7642	\$7,901,136.00
06744CFV8	BACR 0 08/07/20	A	A1	08/07/2020	0.0	5,000,000.00	100.6770	\$5,033,850.30
06744CFY2	BACR 0 08/07/19	A	A1	08/07/2019	0.0	4,304,000.00	100.3268	\$4,318,064.14
07330NAD7	BBT 2.3 10/15/18	A+	A1	10/15/2018	0.4	3,105,000.00	99.8999	\$3,101,891.90
07330NAM7	BBT 0 05/01/19	A+	A1	05/01/2019	0.0	8,000,000.00	100.3703	\$8,029,627.36
07330NAP0	BBT 0 01/15/20	A+	A1	01/15/2020	0.2	2,000,000.00	100.3290	\$2,006,580.00
084664CL3	BRK 0 08/15/19	A+	Aa2	08/15/2019	0.1	5,320,000.00	100.1798	\$5,329,565.04
09248U700	BLACKROCK LIQ FDS FEDFUND		NR	0	0.0	7,151,751.37	100.0000	\$7,151,751.37
130179KN3	CHAPMAN UNIVERSITY		A2	04/01/2019	0.9	2,000,000.00	99.4280	\$1,988,560.00
13063A7G3	CALIFORNIA ST		AA3	10/01/2019	1.4	2,900,000.00	105.0600	\$3,046,740.00
13606BQY5	CM FLOAT 07/30/18		NA	07/30/2018	0.0	15,000,000.00	99.9835	\$14,997,525.00
13606BVN3	CANADIAN IMPERIAL BANK OF			04/16/2019	1.0	8,000,000.00	100.0000	\$8,000,000.00
14314RAH5	CARMX 2017-4 A2A	AAA		04/15/2021	3.0	7,100,000.00	99.4538	\$7,061,219.80
14314XAB5	CARMX 2018-2 A2			08/16/2021	3.3	6,250,000.00	99.9947	\$6,249,669.38
161571HJ6	CHAIT 2017-A1 A	AAA	NR	01/18/2022	0.1	6,000,000.00	100.2091	\$6,012,543.00
17275RAY8	CSCO 0 06/15/18		A1	06/15/2018	0.1	4,500,000.00	100.0630	\$4,502,835.00
17275RBK7	CSCO 0 09/20/19		A1	09/20/2019	0.2	1,940,000.00	100.2930	\$1,945,684.53
172967KF7	C 0 12/07/18	A	Baa1	12/07/2018	0.1	3,000,000.00	100.3466	\$3,010,397.82
172967KT7	C 0 06/07/19	A	Baa1	06/07/2019	0.1	2,000,000.00	100.6759	\$2,013,517.40
17305EGK5	CCCIT 2018-A1 A1			01/20/2023	4.7	5,400,000.00	98.8011	\$5,335,261.02
17325FAK4	C 0 10/20/20	A+	A1	10/20/2020	0.2	7,500,000.00	100.0042	\$7,500,315.00
17325FAM0	C 0 02/12/21		A1	02/12/2021	0.1	7,000,000.00	100.0285	\$7,001,992.97
190335JC4	COAST CMNTY CLG-E		Aa1	08/01/2018	0.3	2,000,000.00	99.8910	\$1,997,820.00
20030NAW1	CMCSA 5.7 05/15/18	A-	A3	05/15/2018	0.1	14,055,000.00	100.1513	\$14,076,258.89
20271ENG0	CBAAU FLOAT 03/18/19		NA	03/18/2019	0.2	8,500,000.00	100.1545	\$8,513,132.50
21684B5J9	RABOBK FLOAT 04/05/19		NA	04/05/2019	0.2	8,000,000.00	100.0277	\$8,002,212.48
22532XHF8	ACAFP FLOAT 07/11/18		NA	07/11/2018	0.1	13,000,000.00	100.0133	\$13,001,729.00
22546QAN7	CS 2.3 05/28/19	A	A1	05/28/2019	1.1	7,500,000.00	99.5080	\$7,463,102.03
22546QAW7	CS 0 04/27/18	A	A1	04/27/2018	0.0	5,500,000.00	100.0039	\$5,500,214.50
22549LBK0	CREDIT SUISSE CD		NR	08/16/2018	0.3	13,500,000.00	99.7672	\$13,468,565.25
22549LLF0	CS FLOAT 02/01/19		NA	02/01/2019	0.0	12,000,000.00	99.7260	\$11,967,120.00
24422ETY5	DE FLOAT 01/08/21		NA	01/08/2021	0.2	1,355,000.00	99.9067	\$1,353,735.69
263534CM9	DD 0 05/01/20	A	A3	05/01/2020	0.0	5,800,000.00	100.3938	\$5,822,840.92
29270CYM1	ENERGY N W WA ELEC REVENU	AA	Aa1	07/01/2019	1.2	10,000,000.00	99.5140	\$9,951,400.00
3130A8DW0	FHLB 1.15 06/22/18		Aaa	06/22/2018	0.2	6,200,000.00	99.9039	\$6,194,041.80
3130AAM88	FHLB 1 5/8 01/18/19		Aaa	01/18/2019	0.7	20,000,000.00	99.5564	\$19,911,280.00
3133EFM61	FFCB 0 09/17/18	AAA	Aaa	09/17/2018	0.1	10,000,000.00	100.1383	\$10,013,828.60
3133EFG6	FFCB 0 08/08/18	AAA	Aaa	08/08/2018	0.0	10,000,000.00	100.0890	\$10,008,901.20
3134G44Z8	FHLMC 1 05/25/18	AAA	Aaa	05/25/2018	0.1	10,000,000.00	99.9357	\$9,993,570.00
3134G9X51	FHLMC 1 07/27/18	AAA	Aaa	07/27/2018	0.0	15,000,000.00	99.8159	\$14,972,385.00
3134GAGF5	FHLMC 1.1 09/13/18	AAA	Aaa	09/13/2018	0.1	3,000,000.00	99.6501	\$2,989,503.00
3134GAMA9	FHLMC 1 09/21/18	AAA	Aaa	09/21/2018	0.4	10,000,000.00	99.6107	\$9,961,070.00

CUSIP	Description	Fitch Rating 3/31/2018	Moody's 3/31/2018	Mat. Date	Years	Shares	Price	Value
3136G1HM4	FNMA 1 1/4 09/25/18	AAA	Aaa	09/25/2018	0.2	6,900,000.00	99.6720	\$6,877,368.00
31394JTT4	FHR 2677 LE		NR	09/15/2018	0.4	180,294.72	100.2929	\$180,822.75
36962GX66	GE 0 08/07/18	A+	A2	08/07/2018	0.0	2,023,000.00	99.9991	\$2,022,982.42
375558BQ5	GILD 0 09/20/19		A3	09/20/2019	0.2	20,000,000.00	100.1786	\$20,035,725.00
38141GVV3	GS 0 04/25/19	A	A3	04/25/2019	0.0	11,293,000.00	100.7004	\$11,372,097.41
40428HPW6	HSBC 0 08/07/18	AA-	A2	08/07/2018	0.0	2,000,000.00	100.1644	\$2,003,288.24
40434CAC9	HSBC 2 1/4 06/23/19	AA-	A2	06/23/2019	1.2	2,500,000.00	99.1766	\$2,479,416.00
419792WZ5	HAWAII ST TXBL - SER FU		AA1	01/01/2019	0.7	1,200,000.00	99.9470	\$1,199,364.00
438124AD1	HAROT 2016-3 A4		AAA	11/18/2022	4.6	5,105,000.00	97.8271	\$4,994,071.41
43813NAC0	HAROT 2015-2 A3	AAA		02/21/2019	0.8	558.00	99.9211	\$557.56
43814QAB4	HAROT 2016-2 A2	AAA	Aaa	09/17/2018	0.4	0.00	0.0000	\$0.00
43814RAB2	HAROT 2016-4 A2	AAA		04/18/2019	1.0	1,155,694.85	99.8188	\$1,153,601.19
43814TAB8	HAROT 2017-1 A2	AAA	Aaa	07/22/2019	1.2	1,696,637.67	99.7531	\$1,692,449.01
44890WAD2	HART 2015-A A4	AAA		07/15/2020	2.2	3,814,159.83	99.6534	\$3,800,938.43
4546247D3	INDIANA BOND BANK			07/15/2018	0.2	9,500,000.00	99.9420	\$9,494,490.00
459058FE8	IBRD 0 7/8 07/19/18	AAA	Aaa	07/19/2018	0.2	13,695,000.00	99.7196	\$13,656,599.22
45950VHC3	IFC 0 01/09/19		AAA	01/09/2019	0.2	10,000,000.00	100.0326	\$10,003,255.30
46625HHL7	JPMORGAN CHASE & CO	A+	A3	04/23/2019	1.0	18,000,000.00	103.5990	\$18,647,816.58
46625HQU7	JPM 1.85 03/22/19		A3	03/22/2019	0.8	3,000,000.00	99.3053	\$2,979,160.47
46625HQV5	JPM 0 03/22/19	A+	A3	03/22/2019	0.2	5,000,000.00	100.5692	\$5,028,461.90
46640QEF4	JPMORGAN SECURITIES LLC		NR	05/15/2018	0.1	13,000,000.00	99.9092	\$12,988,190.45
47787XAB3	JDOT 2017-A A2	AAA	Aaa	10/15/2019	1.5	3,701,829.60	99.7297	\$3,691,822.44
47788BAB0	JOHN DEERE OWNER TRUST	AAA	Aaa	04/15/2020	2.0	4,508,315.18	99.5134	\$4,486,376.82
478111AA5	JHHSYS 1.424 05/15/18		AA3	05/15/2018	0.1	2,500,000.00	99.9620	\$2,499,048.75
48125LRM6	JPM 0 02/13/20		AA3	02/13/2020	0.1	8,175,000.00	100.0809	\$8,181,616.44
5148X1GB3	LANDESBANK BADEN- WURTTMB			07/11/2018	0.2	8,000,000.00	99.4874	\$7,958,989.33
548661DK0	LOW 0 04/15/19		A3	04/15/2019	0.2	10,000,000.00	100.2251	\$10,022,510.00
55279HAG5	MTB 2 1/4 07/25/19	A	A3	07/25/2019	1.2	550,000.00	99.2731	\$546,001.97
58768FAD8	MBALT 2016-A A3	AAA	Aaa	03/15/2019	0.9	682,236.99	99.9441	\$681,855.55
58772PAD0	MBART 2015-1 A3			12/16/2019	1.6	3,558,113.12	99.6881	\$3,547,015.37
59333P2A5	MIAMI-DADE AVIATION REV	A		10/01/2018	0.4	2,280,000.00	99.6450	\$2,271,906.00
5946106N2	MICHIGAN ST		Aa1	11/01/2018	0.5	2,925,000.00	100.8420	\$2,949,628.50
60682XG67	MITSUBISHI UFJ TR & CORP			07/06/2018	0.2	8,000,000.00	99.5183	\$7,961,463.40
60683BDD2	MUFG FLOAT 06/21/18		NA	06/21/2018	0.1	14,000,000.00	100.0236	\$14,003,304.00
60700AFE9	MIZUHO BANK CD 1.55% 18		NR	08/23/2018	0.3	9,000,000.00	99.7330	\$8,975,972.88
60700AWD2	MIZUHO BANK LTD CD			07/05/2018	0.2	8,000,000.00	100.0425	\$8,003,400.32
61746BDY9	MS 0 02/01/19	A	A3	02/01/2019	0.0	3,500,000.00	100.8775	\$3,530,711.35
61746BEH5	MS 0 02/14/20	A	A3	02/14/2020	0.1	20,000,000.00	100.3675	\$20,073,500.00
625517JL2	MULTNOMAH CNTY OR SCH DST		Aa1	06/15/2018	0.1	10,000,000.00	99.9320	\$9,993,200.00
63873NKL4	NATIXIS N Y BRH CD		NR	08/23/2018	0.3	13,000,000.00	99.7282	\$12,964,660.67
63873NRJ2	NATIXIS NY BRH CD			07/31/2018	0.3	8,000,000.00	100.0000	\$8,000,000.00
641423BS6	BRKHEC 6 1/2 05/15/18	A-	A2	05/15/2018	0.1	3,380,000.00	100.2390	\$3,388,078.40
641423BW7	BRKHEC 6 1/2 08/01/18	A-	A2	08/01/2018	0.3	2,879,000.00	101.1613	\$2,912,432.91
6459186Q1	NEW JERSEY ST ECON DEV AU		BAA1	06/15/2018	0.1	1,500,000.00	99.9100	\$1,498,650.00

CUSIP	Description	Fitch Rating 3/31/2018	Moody's 3/31/2018	Mat. Date	Years	Shares	Price	Value
646139B53	NEW JERSEY ST TURNPIKE AU		A2	01/01/2019	0.7	12,500,000.00	101.6090	\$12,701,125.00
64971Q7C1	NEW YORK CITY NY TRANSITI	AAA	Aa1	11/01/2018	0.5	1,875,000.00	99.8200	\$1,871,625.00
65474VAM3	NMOTR 2017-A A	AAA	Aaa	04/15/2021	0.1	4,370,000.00	100.0966	\$4,374,219.67
65474VAN1	NMOTR 2017-B A	AAA	Aaa	04/18/2022	0.1	10,260,000.00	100.3743	\$10,298,403.18
65477UAC4	NAROT 2015-A A3	AAA	Aaa	10/15/2019	1.5	356,028.13	99.7585	\$355,168.18
65477WAC0	NAROT 2014-B A3	AAA	Aaa	05/15/2019	1.1	46,575.63	99.9838	\$46,568.10
65477XAB0	NALT 2016-B A2A	AAA	Aaa	12/17/2018	0.7	341,299.00	99.9243	\$341,040.67
65477XAD6	NALT 2016-B A3	AAA	Aaa	07/15/2019	1.2	3,000,000.00	99.6510	\$2,989,530.60
65478GAB6	NAROT 2017-B A2A	AAA	Aaa	05/15/2020	2.1	15,310,939.39	99.4439	\$15,225,795.26
65590AUR5	NDASS FLOAT 04/05/19		NA	04/05/2019	0.2	8,000,000.00	99.9903	\$7,999,226.48
65602UB64	NORBK FLOAT 07/10/18		NA	07/10/2018	0.1	13,000,000.00	100.0118	\$13,001,534.00
65819WAC7	NORTH CAROLINA ST ESTERN	A		07/01/2018	0.2	4,760,000.00	99.9890	\$4,759,476.40
68389XAG0	ORCL 5 07/08/19	A+	A1	07/08/2019	1.2	3,000,000.00	102.8510	\$3,085,528.89
68607DPF6	OREGON ST DEPT OF TRANSPR	AA+	Aa1	11/15/2018	0.6	2,410,000.00	99.7640	\$2,404,312.40
686514AA8	ORHLTH 2.278 10/01/18		A2E	10/01/2018	0.4	3,000,000.00	99.8044	\$2,994,132.87
69353RCH9	PNC 2.2 01/28/19	A+	A2	01/28/2019	0.7	1,755,000.00	99.8248	\$1,751,925.78
69353REN4	PNC 0 06/01/18	A+	A2	06/01/2018	0.1	3,000,000.00	100.0388	\$3,001,164.99
69353RER5	PNC 1.85 07/20/18	A+	A2	07/20/2018	0.2	3,900,000.00	99.8667	\$3,894,800.75
69353RFD5	PNC 0 05/19/20	A+	A2	05/19/2020	0.1	2,025,000.00	100.4005	\$2,033,110.13
69353RFK9	PNC 0 01/22/21		NA	01/22/2021	0.2	5,280,000.00	100.0550	\$5,282,905.95
73358WT53	PORT AUTH OF NEW YORK & N		AA3	09/15/2019	1.4	5,000,000.00	99.4920	\$4,974,600.00
735389MT2	PORT OF SEATTLE WA REVENU	AA	Aa2	05/01/2036 *	1.0	6,000,000.00	104.3370	\$6,260,220.00
746168AA1	PURDUE RESEARCH FNDTN IN		Aaa	07/01/2018	0.2	6,000,000.00	100.5470	\$6,032,820.00
747525AQ6	QCOM 0 05/20/20		A1	05/20/2020	0.1	1,800,000.00	100.1018	\$1,801,831.64
78009N2S4	RY FLOAT 11/06/18		NA	11/06/2018	0.0	12,000,000.00	99.9134	\$11,989,608.00
78009N4N3	RY FLOAT 12/06/18		NA	12/06/2018	0.0	13,000,000.00	99.8816	\$12,984,608.00
78012K5K9	RY 0 08/29/19	AA	A1	08/29/2019	0.1	6,000,000.00	99.9626	\$5,997,757.14
78012UBX2	RY FLOAT 03/22/19		NA	03/22/2019	0.2	8,000,000.00	100.0713	\$8,005,704.56
80283LAQ6	SANUK FLOAT 11/03/20	A	Aa3	11/03/2020	0.0	8,340,000.00	99.8526	\$8,327,708.84
80284YAD6	SDART 2017-3 A3	AAA		06/15/2021	3.1	8,950,000.00	99.3077	\$8,888,040.94
80285FAB0	SDART 2018-2 A2A MTGE			10/15/2020	2.5	9,500,000.00	99.9291	\$9,493,266.40
83191GAB5	SMAT 2016-2US A2A	AAA	Aaa	08/14/2019	1.3	5,346,491.80	99.7639	\$5,333,868.73
83368RAD4	SOCGEN 2 5/8 10/01/18	A+	A2	10/01/2018	0.4	5,600,000.00	100.0329	\$5,601,839.94
83369YUT1	SOCIETE GENERALE NY CD			09/10/2018	0.4	12,000,000.00	99.6989	\$11,963,869.20
83369YYL4	SOCGEN FLOAT 07/05/18		NA	07/05/2018	0.0	4,000,000.00	100.0151	\$4,000,604.00
83369YYR1	SOCGEN FLOAT 07/09/18		NA	07/09/2018	0.0	10,000,000.00	100.0124	\$10,001,240.00
85325TC86	STANDARD CHARTERED BANK N			04/17/2019	1.0	8,000,000.00	100.0000	\$8,000,000.00
85325TXJ9	STANLN FLOAT 09/07/18		NA	09/07/2018	0.0	15,000,000.00	99.9522	\$14,992,830.00
85325TYM1	STANLN FLOAT 07/09/18		NA	07/09/2018	0.0	5,000,000.00	100.0167	\$5,000,835.00

CUSIP	Description	Fitch Rating 3/31/2018	Moody's 3/31/2018	Mat. Date	Years	Shares	Price	Value
865622BG8	SUMIBK 2.45 01/10/19		A1	01/10/2019	0.7	9,436,000.00	99.8841	\$9,425,068.02
86563YWP4	SUMIBK FLOAT 05/15/19		NA	05/15/2019	0.1	3,000,000.00	100.1864	\$3,005,591.43
86563YZ22	SUMIBK FLOAT 06/18/18		NA	06/18/2018	0.1	13,000,000.00	99.9947	\$12,999,311.00
86564E2D7	SUMITR FLOAT 06/05/18		NA	06/05/2018	0.0	14,000,000.00	99.9968	\$13,999,552.00
86958JSS9	SVNLF 1.545 08/08/18		NR	08/08/2018	0.3	13,000,000.00	99.7847	\$12,972,013.08
86960BAE2	SHBASS 2 1/2 01/25/19	AA	Aa2	01/25/2019	0.8	3,150,000.00	99.8683	\$3,145,849.88
86960BAS1	SHBASS 0 09/08/20	AA	Aa2	09/08/2020	0.1	2,310,000.00	100.2063	\$2,314,765.28
89113W6Q4	TD 1.6 08/24/18		NA	08/24/2018	0.3	14,000,000.00	99.7621	\$13,966,699.32
89113XCV4	TORONTO DOMINION BK NY B		NR	05/25/2018	0.1	10,000,000.00	99.9676	\$9,996,758.00
89113XGS7	TORONTO-DOMINION BANK			10/03/2018	0.4	3,000,000.00	99.6888	\$2,990,664.48
89190BAC2	TAOT 2017-B A2B		Aaa	01/15/2020	0.1	1,704,274.14	100.0000	\$1,704,273.97
89231LAB3	TAOT 2016-D A2A		Aaa	05/15/2019	1.1	1,012,837.23	99.8417	\$1,011,233.91
89236TBB0	TOYOTA 2.1 01/17/19	A	Aa3	01/17/2019	0.7	3,470,000.00	99.7644	\$3,461,825.89
89237KAD5	TAOT 2016-A A3		Aaa	03/16/2020	1.9	1,810,816.80	99.4436	\$1,800,741.42
89238KAD4	TAOT 2017-D A3		Aaa	01/18/2022	3.7	10,905,000.00	98.2733	\$10,716,701.18
89238MAB4	TAOT 2017-A A2A		Aaa	09/16/2019	1.4	2,763,964.83	99.7294	\$2,756,484.16
90261XHF2	UBS AG STAMFORD CT	AA-	A1	08/14/2019	0.1	15,000,000.00	100.4385	\$15,065,770.20
90331HNE9	USB 0 05/24/19		A1	05/24/2019	0.1	16,000,000.00	100.0049	\$16,000,788.64
90331HNK5	USB 0 01/17/20		A1E	01/17/2020	0.2	5,000,000.00	99.9816	\$4,999,082.00
90521APJ1	UNBC 2 5/8 09/26/18	A	A2	09/26/2018	0.3	4,100,000.00	100.0079	\$4,100,324.93
911312BH8	UPS 0 04/01/21		A1	04/01/2021	0.2	4,415,000.00	100.1613	\$4,422,120.11
91159HHJ2	USB 0 04/25/19	AA	A1	04/25/2019	0.0	4,000,000.00	100.2836	\$4,011,342.28
912796MB2	US TREASURY BILL	F1		05/24/2018	0.1	35,000,000.00	99.8657	\$34,952,997.92
912796PC7	B 0 05/03/18	F1		05/03/2018	0.0	83,500,000.00	99.9638	\$83,469,757.66
912796PJ2	TREASURY BILL	F1		06/07/2018	0.1	50,000,000.00	99.7974	\$49,898,676.44
912796PL7	TREASURY BILL 06/14/2018	F1		06/14/2018	0.1	45,000,000.00	99.7548	\$44,889,648.75
912828C65	T 1 5/8 03/31/19	AAA		03/31/2019	0.9	32,000,000.00	99.4141	\$31,812,499.84
912828SH4	T 1 3/8 02/28/19	AAA	Aaa	02/28/2019	0.9	35,000,000.00	99.2813	\$34,748,437.50
912828WD8	US TREASURY N/B	AAA	Aaa	10/31/2018	0.5	17,000,000.00	99.5781	\$16,928,281.25
91324PDB5	UNH 0 10/15/20	A-	A3	10/15/2020	0.2	4,790,000.00	99.9880	\$4,789,425.20
914026TQ2	UNIV OF ALABAMA		Aa2	07/01/2018	0.2	5,315,000.00	99.8200	\$5,305,433.00
91476PQM3	UNIVERSITY OF OKLAHOMA/TH	AA-		07/01/2019	1.2	1,500,000.00	98.7170	\$1,480,755.00
94974BFU9	WFC 2 1/8 04/22/19	A+	A2	04/22/2019	1.0	7,000,000.00	99.4808	\$6,963,657.75
94974BGN4	WFC 0 07/22/20	A+	A2	07/22/2020	0.2	1,150,000.00	101.1907	\$1,163,692.77
94988J5N3	WFC 2.6 01/15/21		AA2E	01/15/2021	2.7	6,105,000.00	98.3870	\$6,006,528.55
94989RD70	WFC FLOAT 04/05/19		NA	04/05/2019	0.2	8,000,000.00	100.0091	\$8,000,726.56
94989RF94	WFC FLOAT 04/23/19		NA	04/23/2019	0.2	7,800,000.00	99.9901	\$7,799,229.20
94989RQJ0	WFC FLOAT 10/15/18		NA	10/15/2018	0.1	7,000,000.00	99.9067	\$6,993,469.00
USD	US DOLLARS			0	0.0	0.00	1.0000	\$0.00

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 U.S. 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

March 31, 2018**FY 2017-2018**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	12/31/17							03/31/18
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 MARCH 31, 2018*

Exhibit I

Portfolio Characteristics

Par	\$3,643,603,119.62
Cost	\$3,636,774,502.91
Market Value	\$3,631,513,938.99
Weighted Yield to Maturity	1.69%
Weighted Average Days to Maturity	165
Weighted Duration	0.44 yr

Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$71,164,000.00	1.95%
U.S. Agencies-Federal, State and Local	700,832,000.00	19.23%
Supranationals	200,743,000.00	5.51%
Money Market	1,982,270,715.54	54.40%
ABS/MBS	7,911,735.25	0.22%
Corporate Notes	145,705,000.00	4.00%
Outside Contractors-LAIF	216,907,897.09	5.95%
Outside Contractors-Other	191,647,119.48	5.26%
Cash	126,421,652.26	3.47%
TOTAL*	\$3,643,603,119.62	100.00%

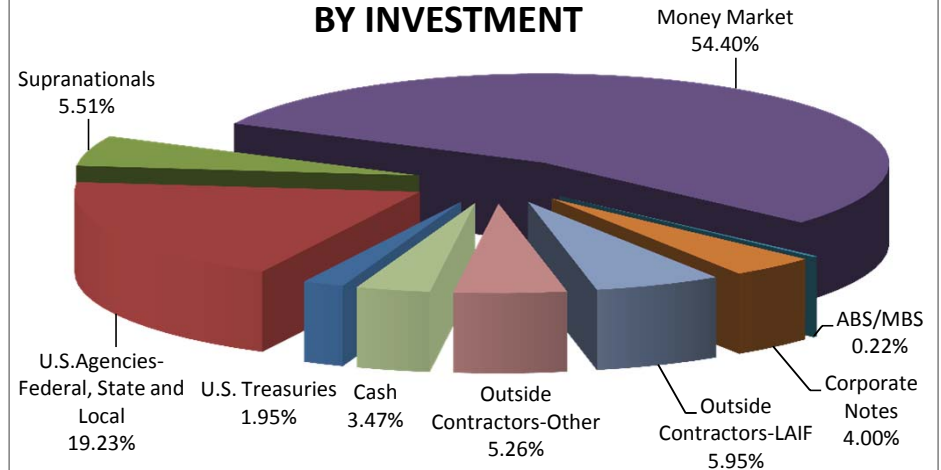
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Maturity Distribution

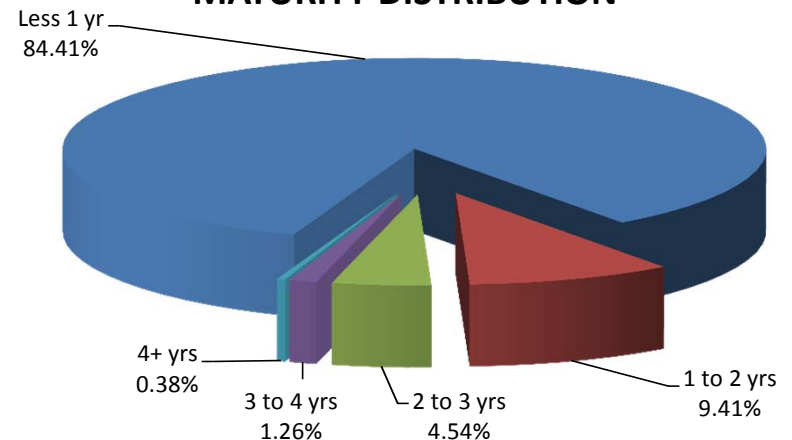
Time	Par Value	Percent of Total
Less 1 yr	\$3,075,395,651.50	84.41%
1 to 2 yrs	342,836,504.81	9.41%
2 to 3 yrs	165,330,501.48	4.54%
3 to 4 yrs	46,052,000.00	1.26%
4+ yrs	13,988,461.83	0.38%
TOTAL*	\$3,643,603,119.62	100.00%

**

PORTFOLIO BREAKDOWN BY INVESTMENT



MATURITY DISTRIBUTION



* 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 MARCH 31, 2018**

	<u>PAR</u> (<u>\$</u>)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (<u>%</u>)	<u>YTM</u> (<u>%</u>)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (<u>day</u>)	<u>DURATION</u> (<u>year</u>)	
A. Investments Managed by Treasurer's Office	\$3,108,626,450.79	85.36%	1.7091%	191	0.51	¹
B. Investments Managed by Outside Contractors						
1. Local Agency Investment Fund	\$216,907,897.09	5.96%	1.4300%	1	N/A	
2. Other						
a. Wells Capital Management	\$44,371,687.46	1.22%	2.0600%	201	0.39	²
b. CalTRUST (Short-Term Fund)	\$145,344,970.19	3.99%	1.7900%	1	N/A	
C. Cash	\$126,421,652.26	3.47%	1.4567%	⁴ 0	N/A	

³Yield to Maturity on Portfolio at End-of-Quarter = 1.69%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 165

³ Weighted Duration (yr) at End-of-Quarter = 0.44

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 March 31, 2018	As of December 31, 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)	\$71,164,000.00	\$72,114,000.00	(\$950,000.00)	-1.32%
2. U.S. Agencies				
Federal Home Loan Banks	257,760,000.00	283,440,000.00	(25,680,000.00)	-9.06%
Federal National Mortgage Association	116,434,000.00	85,274,000.00	31,160,000.00	36.54%
Federal Farm Credit Banks	210,076,000.00	206,576,000.00	3,500,000.00	1.69%
Federal Home Loan Mortgage Corporation	114,697,000.00	122,757,000.00	(8,060,000.00)	-6.57%
Municipal Bonds	1,865,000.00	2,465,000.00	(600,000.00)	-24.34%
Subtotal	700,832,000.00	700,512,000.00	320,000.00	0.05%
3. Supranationals	200,743,000.00	209,633,000.00	(8,890,000.00)	-4.43%
4. Money Market Instruments				
Commercial Paper	1,109,481,000.00	1,153,097,000.00	(43,616,000.00)	-3.78%
Negotiable Certificates of Deposit	866,426,000.00	953,190,000.00	(86,764,000.00)	-9.10%
Medium Term Certificates of Deposit	5,795,000.00	1,460,000.00	4,335,000.00	296.92%
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	1,982,270,715.54	2,108,315,715.54	(126,045,000.00)	-5.98%
5. Asset Backed Securities/Mortgage Backed Securities	7,911,735.25	7,812,116.15	99,619.10	1.28%
6. Corporate Notes	145,705,000.00	133,080,000.00	12,625,000.00	9.49%
TOTAL	3,108,626,450.79	3,231,466,831.69	(122,840,380.90)	-3.80%
B. Investments Managed by Outside Contractors				
1. Local Agency Investment Fund	216,907,897.09	213,773,178.80	3,134,718.29	1.47%
2. Other				
a. EBRCS Bond	1,930,461.83	1,930,461.83	0.00	0.00%
b. Wells Capital Management	44,371,687.46	44,333,321.04	38,366.42	0.09%
c. CalTRUST (Short-Term Fund)	145,344,970.19	145,490,315.16	(145,344.97)	-0.10%
Subtotal	191,647,119.48	191,754,098.03	(106,978.55)	-0.06%
TOTAL	408,555,016.57	405,527,276.83	3,027,739.74	0.75%
C. Cash	126,421,652.26	135,880,440.92	(9,458,788.66)	-6.96%
* GRAND TOTAL (FOR A , B, & C)	\$3,643,603,119.62	\$3,772,874,549.44	(\$129,271,429.82)	-3.43%

* 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%	1.6907%	
	Yield to Maturity	1.3307%	1.4333%	1.7091%	
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%

Source: All data is calculated by Sungard.

CONTRA COSTA INVESTMENT POOL

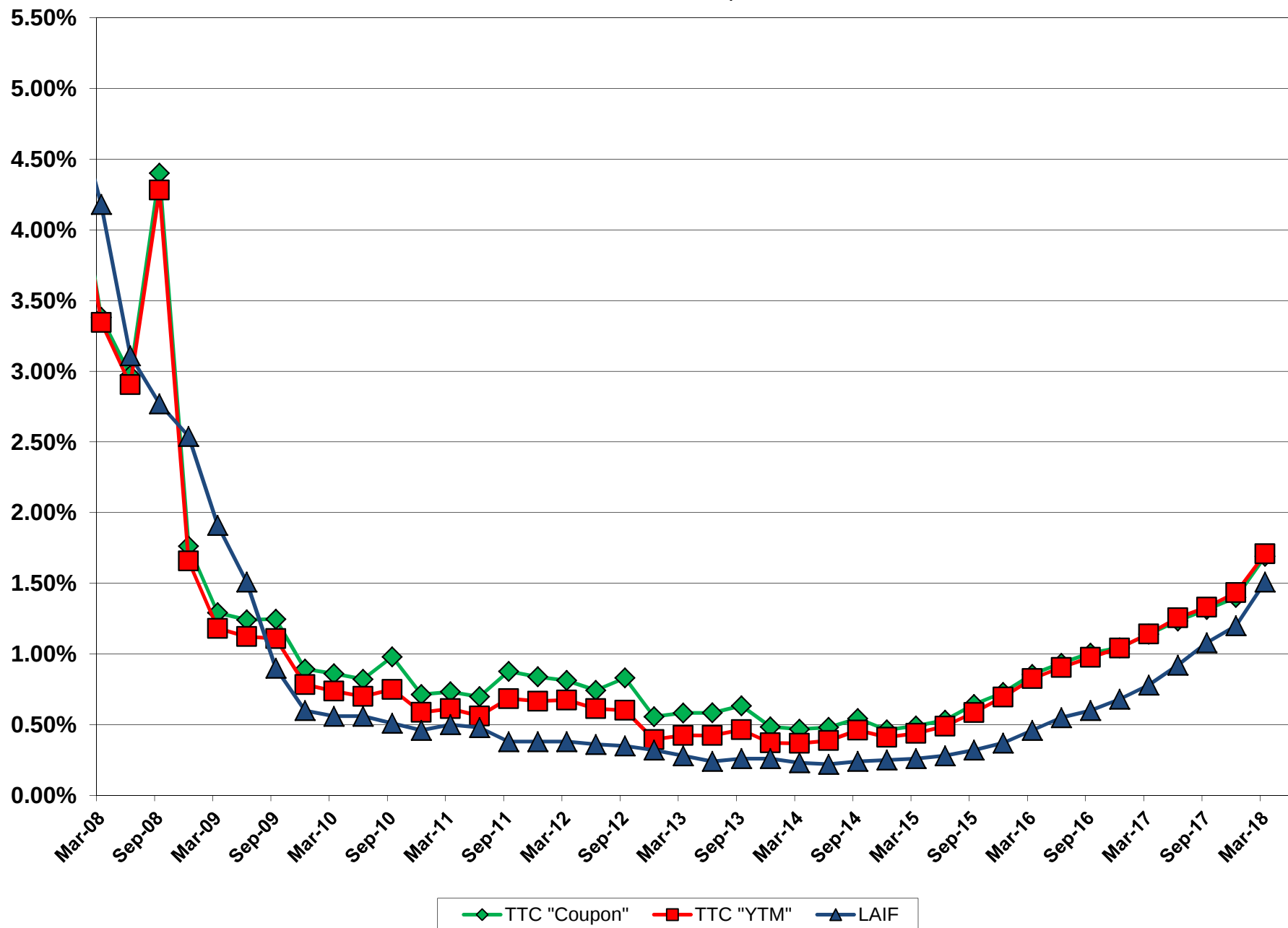
Exhibit IV (a)

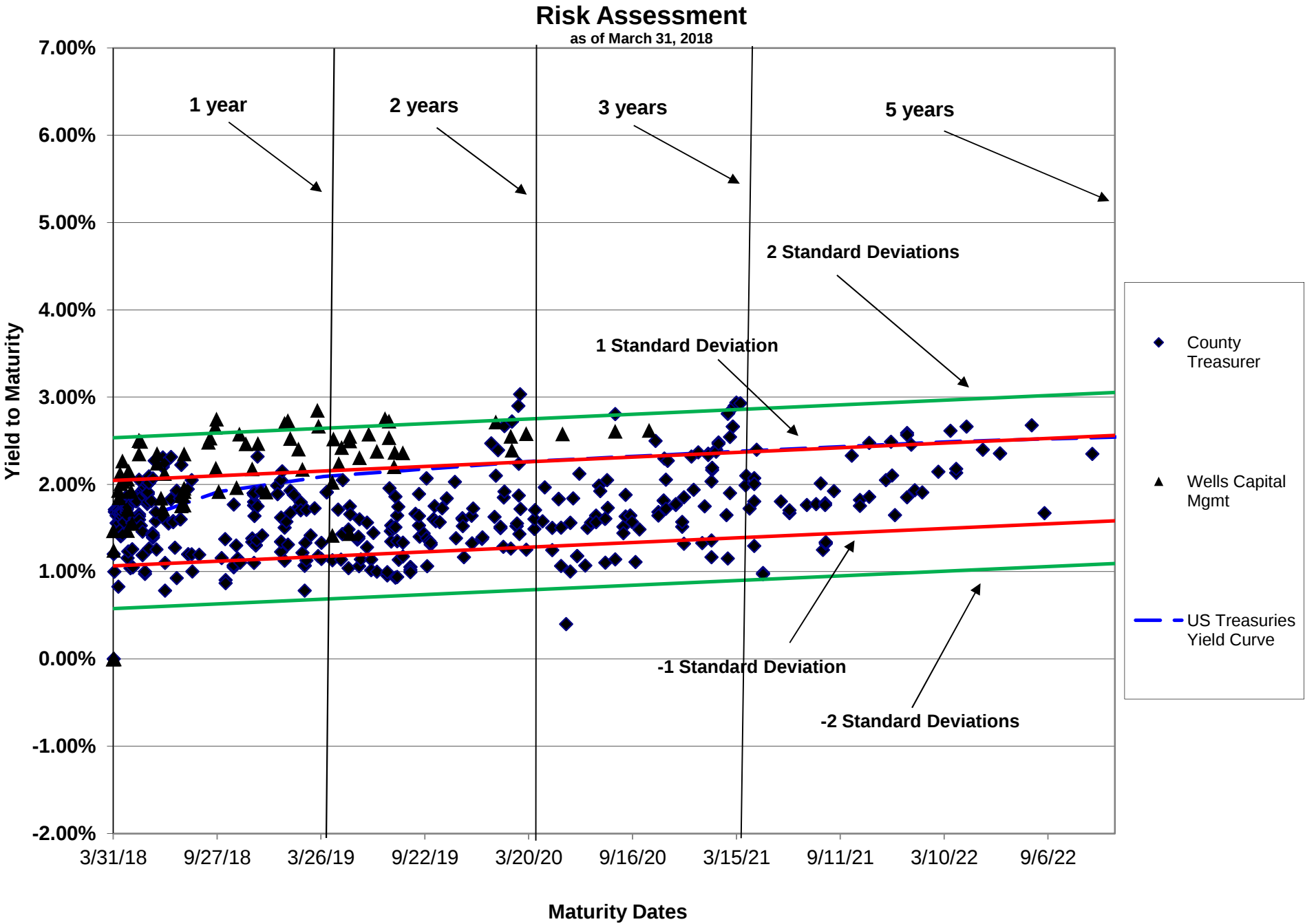
INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR**LAIF QUARTERLY APPORTIONMENT RATES**

		Quarter Ending			
		September	December	March	June
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	
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 March 31, 2018





Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of March 31, 2018

<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>
40428HPR7	CCCSIG CORP HSBC USA	3/29/2018	400,000.00	395,530.67	394,760.00	2.35	3/5/20	3.03
90275DHG8	CCCSIG YCD UBS AG ST	3/6/2018	1,200,000.00	1,200,000.00	1,200,000.00	2.90	3/2/20	2.90
24422EUD9	CCCSIG CORP JOHN DEE	3/13/2018	400,000.00	399,728.00	398,924.00	2.88	3/12/21	2.90
17325FAB4	CITIBANK NA	3/20/2017	750,000.00	750,000.00	751,517.44	2.54	3/20/19	2.85
69371RN93	CCCSIG CORP PACCAR F	2/27/2018	500,000.00	499,755.00	498,225.00	2.80	3/1/21	2.82
90521APJ1	MUFG UNION BANK NA	9/22/2017	700,000.00	706,335.00	699,839.41	2.63	9/26/18	2.75
65477XAD6	NALT 16B A3	10/10/2017	400,000.00	399,468.75	398,540.03	1.50	7/15/19	2.75
69353RCH9	PNC BANK NA	1/31/2018	750,000.00	750,345.00	749,641.50	2.20	1/28/19	2.73
43814TAB8	HAROT 171 A2	3/28/2017	326,562.60	326,554.80	325,853.39	1.42	7/22/19	2.73
05581RAD8	BMWLT 161 A3	7/26/2017	142,929.14	142,856.56	142,744.32	1.34	1/22/19	2.70
40428HPJ5	HSBC USA INC (NEW)	5/9/2017	250,000.00	251,062.50	250,087.10	2.63	9/24/18	2.66
121101042	CCCCD 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
January 1, 2018 through March 31, 2018

	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	\$3,113,237,740.53	86.57%	1.6057%	167.08	193
B. Investments Managed by Outside Contractors					
1. Local Agency Investment Fund	\$216,340,054.06	6.02%	1.4287%	0.06	1
2. Other					
a. Wells Capital Management	\$44,348,377.98	1.23%	1.9533%	2.69	218
b. CalTRUST Short Term Fund	\$145,490,315.16	4.05%	1.6500%	0.04	1
c. Cash	\$76,744,142.34	2.13%	0.2638%	0.00	0
Total	<u>\$3,596,160,630.07</u>	100.00%			
* Weighted Average YTM of Portfolio =			<u>1.57%</u>	<u>170</u>	

* 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

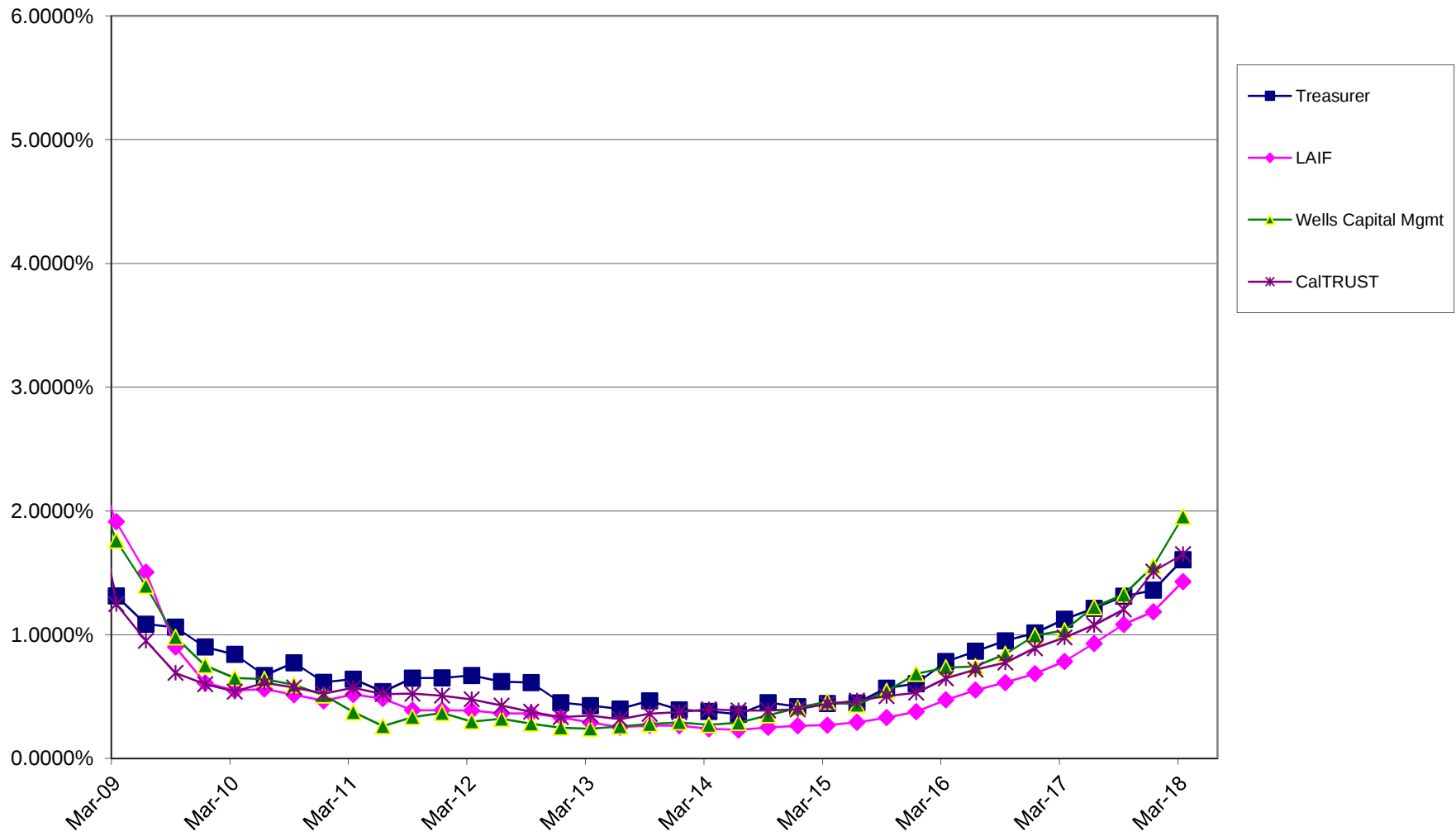
**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF MARCH 31, 2018**

<u>Pool Rates:</u>	YTM as of 3/31/18	Quarterly Ave.	Average Days to Maturity	
Total County Portfolio (w/ Cash)	1.68%	1.57%	170	*1
Investments Managed by Treasurer's Office	1.71%	1.61%	193	
Wells Capital Management	2.06%	1.95%	218	
CalTRUST Short Term Fund	1.79%	1.65%	271	*2
	Quarterly Apportionment Rate	PMIA Ave. Effective Yield		
Local Agency Investment Fund (LAIF)	1.51%	1.43%	186	*2
<u>Benchmarks:</u>	3/31/18	1/1/18 - 3/31/18 High	Ave.	Low
Federal Fund Rates Index	1.6700%	1.6800%	1.4390%	1.3000%
Six Month Treasury Bill	1.6762%	1.7744%	1.6055%	1.4819%
Six Month LIBOR	2.4524%	2.4538%	2.1109%	1.8394%
Vanguard Prime Money Mkt Fund	0.3700%			

*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 March 31, 2018



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
March 31, 2018**

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 APPLE INC	037833AJ9	5/3/2018	1.00%	10,000,000.00	9,990,000.00	9,925,100.00	Make-whole call +10 bps	8177
CORP MICROSOFT CORP	594918AV6	12/6/2018	1.63%	6,406,000.00	6,376,724.58	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	1,951,238.80	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	1,833,520.70	1,983,187.80	Make-whole call +30 bps	7903
GOV FFCB CALLABLE NO	3133EFYS0	2/22/2019	1.15%	10,000,000.00	9,913,000.00	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	712,202.40	719,913.60	Make-whole call +5 bps	6911
CORP EXXON MOBIL COR	30231GAP7	3/1/2019	1.71%	3,500,000.00	3,480,925.00	3,500,000.00	Make-whole call +12.5 bps	8177
CCCSIG CORP BERKSHIR	084664CG4	3/15/2019	1.70%	330,000.00	327,749.40	329,749.20	Make-whole call +12.5 bps	6911
CCCCD CORP US BANCOR	91159HHH6	4/25/2019	2.20%	1,950,000.00	1,939,470.00	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	4,952,500.00	4,986,000.00	Make-whole call +12.5 bps	8177
CCCSIG CORP GOLDMAN	38141GWP5	7/23/2019	1.95%	315,000.00	311,487.75	314,962.20	Make-whole call +10 bps	6911
CCCSIG CORP MICROSOFT	594918BN3	8/8/2019	1.10%	860,000.00	845,646.60	859,114.20	Make-whole call +7.5 bps	6911
CCCSIG CORP BERKSHIR	084664CK5	8/15/2019	1.30%	375,000.00	368,205.00	374,636.25	Make-whole call +10 bps	6911
CCCSIG CORP IBM CRED	44932HAA1	9/6/2019	1.63%	700,000.00	690,599.00	699,468.00	Make-whole call +7 bps	6911
CCCSIG CORP CISCO SY	17275RBG6	9/20/2019	1.40%	795,000.00	782,295.90	794,117.55	Make-whole call +10 bps	6911
CCCCD CORP PFIZER IN	717081DL4	5/15/2019	2.10%	1,960,000.00	1,952,767.60	1,984,068.80	Make-whole call +7 bps	7903
CCCSIG CORP WALMART	931142DV6	10/9/2019	1.75%	350,000.00	346,237.50	349,993.00	Make-whole call +5 bps	6911
CCCSIG CORP HONEYWEL	438516BG8	10/30/2019	1.80%	240,000.00	236,846.40	239,812.80	Make-whole call +5 bps	6911
CCCSIG CORP AMERICAN	02665WBZ3	11/13/2019	2.00%	300,000.00	297,033.00	299,832.00	Make-whole call +7.5 bps	6911
CCCSIG CORP PFIZER	717081EB5	12/15/2019	1.70%	845,000.00	833,778.40	844,391.60	Make-whole call +10 bps	6911
CCCSIG CORP JPMORGAN	46625HKA7	1/23/2020	2.25%	400,000.00	395,140.00	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	9,900,300.00	10,000,000.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CK4	2/7/2020	1.90%	600,000.00	593,118.00	599,706.00	Make-whole call +7.5 bps	6911
CCCSIG CORP CHEVRON	166764BP4	3/3/2020	1.99%	1,075,000.00	1,062,852.50	1,078,569.00	Make-whole call +10 bps	6911
CCCCD CORP AMERICAN	0258M0EE5	3/3/2020	2.20%	170,000.00	167,620.00	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	394,308.00	401,916.00	Make-whole call +5 bps	6911
CORP APPLE INC	037833CS7	5/11/2020	1.80%	10,000,000.00	9,839,100.00	9,991,300.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CS7	5/11/2020	1.80%	530,000.00	521,472.30	529,459.40	Make-whole call +10 bps	6911
CCCSIG CORP WALT DIS	25468PDU7	6/5/2020	1.80%	850,000.00	832,813.00	849,014.00	Make-whole call +6 bps	6911
CCCSIG CORP AMERI HO	02665WB77	7/20/2020	1.95%	505,000.00	494,198.05	504,489.95	Make-whole call +10 bps	6911
CCCSIG CORP CATERPIL	14913QZ46	9/4/2020	1.85%	635,000.00	619,937.80	634,466.60	Make-whole call +10 bps	6911
CCCSIG CORP VISA INC	92826CAB8	12/14/2020	2.20%	210,000.00	206,682.00	212,310.00	Make-whole call +10 bps	6911
CCCCD CORP GOLDMAN S	38141GWS5	12/27/2020	2.60%	225,000.00	221,634.00	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	209,564.80	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	107,219.20	109,864.70	Call on and anytime after 1/1/2021	7903
CCCSIG CORP UNITED P	911312BP0	4/1/2021	2.05%	475,000.00	464,564.25	474,249.50	Make-whole call +10 bps	7903
CCCCD CORP BANK OF N	06406FAA1	4/15/2021	2.50%	125,000.00	122,565.00	126,846.25	Call on and anytime after 3/15/21	7903
CCCSIG CORP PEPSICO	713448DX3	4/15/2021	2.00%	375,000.00	365,685.00	374,925.00	Make-whole call +10 bps	6911
CCCCD CORP PEPSICO I	713448DX3	4/15/2021	2.00%	70,000.00	68,261.20	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	06051GFV4	4/19/2021	2.63%	110,000.00	108,355.50	110,936.19	Make-whole call +25 bps	7903
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,209,091.76	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG CORP BOFA CAL	06051GGS2	10/1/2021	2.33%	545,000.00	532,944.60	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	246,192.50	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	9,763,100.00	10,000,000.00	Quarterly; First 2/22/18; Last 11/22/20	8177
CCCSIG ABS CCCIT 201	17305EGK5	1/20/2023	2.49%	350,000.00	349,951.56	349,951.56	5% cleanup call	6911
CCCCD ABS ALLYA 2018	02007MAE0	6/15/2022	2.35%	110,000.00	109,987.28	109,987.28	10% collateral call	7903
CCCSIG ABS ALLYA 201	02007MAE0	6/15/2022	2.35%	265,000.00	264,969.37	264,969.37	10% collateral call	6911
FIXING INTEREST RECI	89238BAD4	5/16/2022	2.35%	100,000.00	99,998.85	99,998.85	5% collateral call	8177
CORP JOHNSON & JOHNS	478160CH5	11/10/2020	1.95%	16,850,000.00	16,575,513.50	16,779,960.17	Make-whole call +7.5bps	8177
CCCSIG BANK OF NY ME	06406HDD8	8/17/2020	2.60%	500,000.00	496,415.00	497,689.44	Callable on and anytime after 7/17/20	6911
CCCSIG JDOT 2018 COR	47788CAC6	4/18/2022	2.66%	190,000.00	189,986.34	189,986.34	10% collateral call	6911
CCCCD CORP CISCO SYS	17275RBD3	2/28/2021	2.20%	130,000.00	127,649.60	127,814.41	Make-whole call +15bps	7903
CCCSIG CORP UNILEVER	904764AZ0	3/22/2021	2.75%	650,000.00	648,394.50	646,678.50	Make-whole call +10bps	6911
				115,925,000.00	114,406,586.58	115,807,779.40		

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
March 31, 2018**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
AMXCA 2014-1 A	02582JGN4	12/15/2021	5,395,000.00	5,409,780.14	Float monthly: LIBOR +37 bps; 5% clean up call
AMERICAN EXPRESS CREDIT	0258M0EE5	3/3/2020	2,541,000.00	2,505,433.45	Call on and anytime after 2/1/20
AXP 0 05/03/19	0258M0EJ4	5/3/2019	4,000,000.00	4,004,684.04	Float quarterly: LIBOR +33 bps; Call on and after 4/3/19
HNDA FLOAT 09/09/21	02665WBJ9	9/9/2021	6,500,000.00	6,551,027.60	Float quarterly: LIBOR +61 bps
AMERICAN HONDA FINANCE	02665WBS9	7/20/2020	6,000,000.00	6,014,054.16	Float quarterly: LIBOR +27 bps
AMCAR 2017-3 A2A	03065HAB4	12/18/2020	4,510,670.65	4,493,577.91	10% collateral call
AMCAR 2016-4 A3	03065TAD4	7/8/2021	10,970,000.00	10,860,286.84	10% collateral call
APPLE INC	037833CL2	2/7/2020	3,437,000.00	3,445,019.69	Float quarterly: LIBOR +20 bps
BACCT 2015-A2 A	05522RCU0	9/15/2020	10,000,000.00	9,996,262.00	5% clean up call
BBT 2.05 06/19/18	05531FAN3	6/19/2018	3,255,000.00	3,251,914.81	Call on and anytime after 5/15/18
BB&T CORPORATION	05531FATO	1/15/2020	2,459,000.00	2,476,731.92	Float quarterly: LIBOR +71.5 bps; Call on and after 12/15/19
BMWLT 2017-1 A2	055657AB6	7/22/2019	3,689,928.59	3,679,866.52	5% clean up call
BNP FLOAT 12/28/18	05582W2Q6	12/28/2018	14,000,000.00	13,998,954.20	Float quarterly: LIBOR +25 bps
BNP FLOAT 07/16/18	05582WT46	7/16/2018	13,000,000.00	12,998,037.00	Float monthly: LIBOR +20 bps
BANK OF AMERICA CORP	06051GGN3	7/21/2021	12,500,000.00	12,540,175.00	Float quarterly: LIBOR +66 bps; Call on 7/21/20 only
BMO FLOAT 06/15/20	06367TYM6	6/15/2020	4,000,000.00	4,009,608.24	Float quarterly: LIBOR +44bps
BK 2.1 08/01/18	06406HCL1	8/1/2018	3,570,000.00	3,566,932.94	Callable on and after 7/2/18
BANK OF NY MELLO	06406HCM9	8/1/2018	2,783,000.00	2,786,356.97	Float quarterly: LIBOR +56 bps
BANK OF NY MELLO	06406HDC0	5/22/2018	5,000,000.00	5,001,061.25	Float quarterly: LIBOR +38 bps
BACR FLOAT 01/11/21	06739FJK8	1/11/2021	5,000,000.00	4,996,091.10	Float quarterly: LIBOR +46 bps; call on and after 12/11/20
BACR FLOAT 08/07/20	06744CFV8	8/7/2020	5,000,000.00	5,027,561.50	Float quarterly: LIBOR +65 bps
BACR FLOAT 08/07/19	06744CFY2	8/7/2019	4,304,000.00	4,315,261.07	Float quarterly: LIBOR +55bps
BBT 2.3 10/15/18	07330NAD7	10/15/2018	3,105,000.00	3,102,581.30	Call on and anytime after 9/15/18
BBT 0 05/01/19	07330NAM7	5/1/2019	8,000,000.00	8,026,706.40	Float quarterly: LIBOR +53 bps; Call on and after 4/10/19
BBT FLOAT 01/15/2020	07330NAP0	1/15/2020	2,000,000.00	2,005,147.98	Float quarterly: LIBOR +45 bps
BRK 0 08/15/19	084664CL3	8/15/2019	5,320,000.00	5,331,008.94	Float quarterly: LIBOR +26 bps
CHAPMAN UNIVERSITY	130179KN3	4/1/2019	2,000,000.00	1,990,120.00	Make-whole call +25bps
CALIFORNIA ST	13063A7G3	10/1/2019	2,900,000.00	3,059,181.00	Make-whole call +45 bps
CM FLOAT 07/30/18	13606BQY5	7/30/2018	15,000,000.00	14,994,450.00	Float monthly: LIBOR +17bps
CARMX 2017-4 A2A	14314RAH5	4/15/2021	7,100,000.00	7,062,612.82	10% collateral call
CHAIT 2015-A5 A5	161571GY4	4/15/2020	7,300,000.00	7,297,271.26	10% clean up call
CHAIT 2017-A1 A	161571HJ6	1/18/2022	6,000,000.00	6,016,149.60	Float monthly: LIBOR +30 bps; 10% clean up call
CSCO 0 06/15/18	17275RAY8	6/15/2018	4,500,000.00	4,501,810.80	Float quarterly: LIBOR +31 bps
CISCO SYSTEMS INC	17275RBK7	9/20/2019	1,940,000.00	1,947,674.64	Float quarterly: LIBOR +34 bps
C 0 12/07/18	172967KF7	12/7/2018	3,000,000.00	3,012,742.62	Float quarterly: LIBOR +86 bps
CITIGROUP INC	172967KT7	6/7/2019	2,000,000.00	2,013,208.74	Float quarterly: LIBOR +93 bps
CCCIT 2014-A8 A8	17305EFU4	4/9/2020	7,228,000.00	7,227,342.97	5% clean up call
CCCIT 2018-A1 A1	17305EGK5	1/20/2023	5,400,000.00	5,353,962.84	5% clean up call
C FLOAT 10/20/20	17325FAK4	10/20/2020	7,500,000.00	7,486,534.80	Float quarterly: LIBOR +30bps
C FLOAT 02/12/21 CORP	17325FAM0	2/12/2021	7,000,000.00	6,993,405.51	Float quarterly: LIBOR +35 bps; call on and after 1/12/21
COMCAST CORP 5/15/2018	20030NAW1	5/15/2018	14,055,000.00	14,108,530.01	Make-whole call +30 bps
CBAAU FLOAT 03/18/19	20271ENG0	3/18/2019	8,500,000.00	8,513,404.50	Float quarterly: LIBOR +20 bps
ACAAP FLOAT 07/11/18	22532XHf8	7/11/2018	13,000,000.00	12,999,129.00	Float monthly: LIBOR +21 bps
CS 0 04/27/18	22546QAW7	4/27/2018	5,500,000.00	5,501,183.11	Float quarterly: LIBOR +68 bps

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
March 31, 2018**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
CS FLOAT 02/01/19	22549LLF0	2/1/2019	12,000,000.00	11,947,200.00	Float monthly: LIBOR +35 bps
DE FLOAT 01/08/21	24422ETY5	1/8/2021	1,355,000.00	1,355,728.04	Float quarterly: LIBOR +16 bps
DD 0 05/01/20	263534CM9	5/1/2020	5,800,000.00	5,837,154.80	Float quarterly: LIBOR +53 bps
ENERGY N W WA ELEC REVENU	29270CYM1	7/1/2019	10,000,000.00	9,974,800.00	Make-whole call +20 bps
FFCB 0 09/17/18	3133EFM61	9/17/2018	10,000,000.00	10,015,948.00	Float monthly: LIBOR +22 bps
FFCB 0 08/08/18	3133EFYG6	8/8/2018	10,000,000.00	10,010,864.70	Float monthly: LIBOR +19 bps
FHLMC 1.1 09/13/18	3134GAGF5	9/13/2018	3,000,000.00	2,989,098.00	Quarterly; First: 12/13/16; Last: 6/13/18
FNMA 1 1/4 09/25/18	3136G1HM4	9/25/2018	6,900,000.00	6,874,621.80	Quarterly; First: 3/25/14; Last: 6/25/18
FHR 2677 LE	31394JTT4	9/15/2018	232,053.51	232,831.31	1% clean up call
GENERAL ELECTRIC CO	36962GX66	8/7/2018	2,023,000.00	2,023,153.67	Float quarterly: LIBOR +27 bps
GILD FLOAT 09/20/19	375558BQ5	9/20/2019	20,000,000.00	20,012,180.00	Float quarterly: LIBOR +25 bps
GOLDMAN SACHS GP	38141GVV3	4/25/2019	11,293,000.00	11,368,915.84	Float quarterly: LIBOR +104 bps
HSBC 0 08/07/18	40428HPW6	8/7/2018	2,000,000.00	2,003,377.00	Float quarterly: LIBOR +77 bps
HAWAII ST TXBL - SER FU	419792WZ5	1/1/2019	1,200,000.00	1,200,060.00	Make-whole call +10 bps
HAROT 2016-3 A4	438124AD1	11/18/2022	5,105,000.00	4,996,825.05	10% collateral call
HAROT 2016-4 A2	43814RAB2	4/18/2019	1,601,958.20	1,598,697.41	10% collateral call
HAROT 2017-1 A2	43814TAB8	7/22/2019	2,090,000.65	2,084,637.29	10% collateral call
HART 2015-A A4	44890WAD2	7/15/2020	4,530,101.93	4,514,118.82	5% collateral call
IFC 0 01/09/19	45950VHC3	1/9/2019	10,000,000.00	10,002,691.50	Float quarterly: LIBOR +6 bps
JPM 1.85 03/22/19	46625HQU7	3/22/2019	3,000,000.00	2,976,478.35	Callable on and anytime after 2/22/19
JPMORGAN CHASE & CO	46625HQU5	3/22/2019	5,000,000.00	5,026,184.75	Float quarterly: LIBOR +84 bps
JDOT 2017-A A2	47787XAB3	10/15/2019	4,308,883.13	4,297,084.55	10% collateral call
JOHN DEERE OWNER TRUST	47788BAB0	4/15/2020	5,031,244.29	5,007,892.27	10% collateral call
JHHSYS 1.424 05/15/18	478111AA5	5/15/2018	2,500,000.00	2,496,294.00	Make-whole call +15 bps
JPM FLOAT 02/13/20	48125LRM6	2/13/2020	8,175,000.00	8,175,184.43	Float quarterly: LIBOR +25 bps; call on 2/13/19 and 1/13/20
LOWE'S COS INC	548661DK0	4/15/2019	10,000,000.00	10,019,468.50	Float quarterly: LIBOR +24 bps
MTB 2 1/4 07/25/19	55279HAG5	7/25/2019	550,000.00	545,965.30	Call on and anytime after 6/25/19
MBALT 2016-A A3	58768FAD8	3/15/2019	1,383,095.05	1,381,900.89	5% deal call
MBART 2015-1 A3	58772PAD0	12/16/2019	4,205,060.54	4,191,672.05	5% collateral call
MUFG FLOAT 06/21/18	60683BDD2	6/21/2018	14,000,000.00	14,001,778.00	Float monthly: LIBOR +21bps
MORGAN STANLEY	61746BDY9	2/1/2019	3,500,000.00	3,528,589.44	Float quarterly: LIBOR +137.5 bps
MS 0 02/14/20	61746BEH5	2/14/2020	20,000,000.00	20,060,672.00	Float quarterly: LIBOR +80 bps
NEW YORK CITY NY TRANSIT	64971Q7C1	11/1/2018	1,875,000.00	1,872,656.25	Make-whole call +25 bps
NMOTR 2017-A A	65474VAM3	4/15/2021	4,370,000.00	4,374,511.15	Float monthly: LIBOR +31 bps; 10% clean up call
NMOTR 2017-B A	65474VAN1	4/18/2022	10,260,000.00	10,304,052.34	Float monthly: LIBOR +43 bps; 10% clean up call
NAROT 2015-A A3	65477UAC4	10/15/2019	459,542.24	458,344.17	5% collateral call
NAROT 2014-B A3	65477WAC0	5/15/2019	144,976.58	144,949.51	5% collateral call
NALT 2016-B A3	65477XAD6	7/15/2019	3,000,000.00	2,987,050.20	10% collateral call
NAROT 2016-B A2A	65478VAB3	4/15/2019	135,032.60	135,012.17	5% collateral call
NORBK FLOAT 07/10/18	65602UB64	7/10/2018	13,000,000.00	12,998,960.00	Float quarterly: LIBOR +20 bps
NORTH CAROLINA ST ESTERN	65819WAC7	7/1/2018	4,760,000.00	4,760,476.00	Make-whole call +30 bps
ORACLE CORP	68389XAG0	7/8/2019	3,000,000.00	3,092,680.35	Make-whole call +25 bps
OREGON ST DEPT OF TRANSPR	68607DPF6	11/15/2018	2,410,000.00	2,406,023.50	Make-whole call +15bps

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
March 31, 2018**

Exhibit VI (a)

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
PNC 2.2 01/28/19	69353RCH9	1/28/2019	1,755,000.00	1,747,403.89	Callable on and anytime after 12/29/18
PNC 0 06/01/18	69353REN4	6/1/2018	3,000,000.00	3,000,981.36	Float quarterly: LIBOR +42 bps
PNC 1.85 07/20/18	69353RER5	7/20/2018	3,900,000.00	3,893,518.67	Make-whole call +10 bps
PNC BANK NA	69353RFD5	5/19/2020	2,025,000.00	2,029,588.59	Float quarterly: LIBOR +36 bps
PNC FLOAT 01/22/21	69353RFK9	1/22/2021	5,280,000.00	5,282,720.15	Float quarterly: LIBOR +25 bps
PORT AUTH OF NEW YORK & N	73358WT53	9/15/2019	5,000,000.00	4,984,800.00	Make-whole call +10 bps
PORT OF SEATTLE WA REVENU	735389MT2*	5/1/2036	6,000,000.00	6,283,800.00	Make-whole call +30 bps; Call on and anytime after 5/1/19
PURDUE RESEARCH FNDTN IN	746168AA1	7/1/2018	6,000,000.00	6,045,240.00	Make-whole call +15 bps
QCOM 0 05/20/20	747525AQ6	5/20/2020	1,800,000.00	1,802,826.00	Float quarterly: LIBOR +45 bps
RY FLOAT 11/06/18	78009N2S4	11/6/2018	12,000,000.00	11,989,872.00	Float monthly: LIBOR +25bps
RY FLOAT 12/06/18	78009N4N3	12/6/2018	13,000,000.00	12,984,569.00	Float monthly: LIBOR +23bps
ROYAL BANK OF CANADA	78012K5K9	8/29/2019	6,000,000.00	6,002,376.60	Float quarterly: LIBOR +24 bps
RY FLOAT 03/22/19	78012UBX2	3/22/2019	8,000,000.00	7,999,214.56	Float quarterly: LIBOR +28 bps
SANUK FLOAT 11/03/20	80283LAQ6	11/3/2020	8,340,000.00	8,324,175.52	Float quarterly: LIBOR +30bps
SDART 2017-3 A3	80284YAD6	6/15/2021	8,950,000.00	8,889,148.06	10% collateral call
SMAT 2016-2US A2A	83191GAB5	8/14/2019	6,485,640.36	6,463,057.36	10% collateral call
SOCGEN FLOAT 07/05/18	83369YYL4	7/5/2018	4,000,000.00	3,999,932.00	Float monthly: LIBOR +20 bps
SOCGEN FLOAT 07/09/18	83369YYR1	7/9/2018	10,000,000.00	9,999,180.00	Float monthly: LIBOR +20 bps
STANLN FLOAT 09/07/18	85325TXJ9	9/7/2018	15,000,000.00	14,988,585.00	Float monthly: LIBOR +22bps
STANLN FLOAT 07/09/18	85325TYM1	7/9/2018	5,000,000.00	4,999,930.00	Float monthly: LIBOR +22 bps
SUMIBK FLOAT 05/15/19	86563YWP4	5/15/2019	3,000,000.00	3,004,590.57	Float quarterly: LIBOR +46 bps
SUMIBK FLOAT 06/18/18	86563YZ22	6/18/2018	13,000,000.00	12,997,998.00	Float monthly: LIBOR +22bps
SUMITR FLOAT 06/05/18	86564E2D7	6/5/2018	14,000,000.00	13,997,774.00	Float monthly: LIBOR +20bps
SHBASS FLOAT 09/08/20	86960BAS1	9/8/2020	2,310,000.00	2,315,651.18	Float quarterly: LIBOR +36 bps
TAOT 2017-B A2B	89190BAC2	1/15/2020	1,910,707.44	1,910,706.87	5% collateral call
TAOT 2016-D A2A	89231LAB3	5/15/2019	1,457,090.48	1,454,549.75	5% collateral call
TOYOTA MOTOR CREDIT CORP	89236TBB0	1/17/2019	3,470,000.00	3,453,074.76	Make-whole call +10 bps
TAOT 2016-A A3	89237KAD5	3/16/2020	2,002,953.63	1,992,067.98	5% collateral call
TAOT 2017-D A3	89238KAD4	1/18/2022	10,905,000.00	10,745,307.18	5% collateral call
TAOT 2017-A A2A	89238MAB4	9/16/2019	3,233,150.25	3,224,134.61	5% collateral call
UBS AG STAMFORD CT	90261XHF2	8/14/2019	15,000,000.00	15,058,980.15	Float quarterly: LIBOR +64 bps
USB 0 05/24/19	90331HNE9	5/24/2019	16,000,000.00	15,996,439.36	Float quarterly: LIBOR +15 bps; call on and after 4/24/19
USB FLOAT 01/17/20	90331HNK5	1/17/2020	5,000,000.00	4,997,447.15	Float quarterly: LIBOR +12.5 bps
UNBC 2 5/8 09/26/18	90521APJ1	9/26/2018	4,100,000.00	4,097,563.08	Callable on and anytime after 8/26/18
UPS FLOAT 04/01/21	911312BH8	4/1/2021	4,415,000.00	4,414,999.07	Float quarterly: LIBOR +15bps
USB 0 04/25/19	91159HHJ2	4/25/2019	4,000,000.00	4,008,743.60	Float quarterly: LIBOR +40 bps; call on and after 3/25/19
UNH FLOAT 10/15/20	91324PDB5	10/15/2020	4,790,000.00	4,780,263.61	Float quarterly: LIBOR +7bps
WELLS FARGO & COMPANY	94974BGN4	7/22/2020	1,150,000.00	1,160,600.99	Float quarterly: LIBOR +88 bps
			755,740,090.12	756,081,431.26	

Contra Costa County invests approximately \$145.3 million in the CalTRUST Short Term Fund which had assets of \$1.60 billion as of 3/31/18. 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
March 31, 2018**

<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	702,428.42	699,944.00	Callable on and anytime after 10/5/18
BB&T CORP	05531FAP8	6/15/2018	500,000.00	501,105.67	503,925.00	Float quarterly: LIBOR +86 bps; call on and after 5/15/18
BMWLT 171 A2	055657AB6	7/22/2019	132,374.12	132,079.48	132,360.27	5% clean up call
BMWLT 161 A3	05581RAD8	1/22/2019	142,929.14	142,744.32	142,856.56	5% deal call
BMWLT 172 A2A	05584PAB3	2/20/2020	350,000.00	348,509.84	349,969.41	5% deal call
BANK OF NEW YORK MELLON CORP	06406HCL1	8/1/2018	475,000.00	476,254.48	477,375.00	Call on and anytime after 7/2/18
BANK OF NEW YORK MELLON CORP	06406HCU1	5/15/2019	250,000.00	251,106.78	250,047.50	Callable on and anytime after 4/15/19
BOEING CO	097023BE4	5/15/2018	250,000.00	250,458.47	249,232.50	Make-whole call +10bps
COMET 161 A	14041NGC0	4/15/2019	600,000.00	602,490.69	603,398.44	Float monthly: LIBOR +45bps; 5% clean up call
CHAIT 155 A	161571GY4	4/16/2018	500,000.00	500,115.32	499,628.91	10% clean up call
CHAIT 162 A	161571HC1	6/17/2019	300,000.00	295,932.57	296,671.88	10% clean up call
CISCO SYSTEMS INC	17275RAY8	6/15/2018	750,000.00	751,163.72	750,000.00	Float quarterly: LIBOR +31bps
CCCIT 14A8 A8	17305EFU4	4/9/2018	700,000.00	705,722.26	703,390.63	5% clean up call
CITIBANK NA	17325FAB4	3/20/2019	750,000.00	751,517.44	750,000.00	Float quarterly: LIBOR +34bps
DANAHER CORP	235851AN2	9/15/2018	300,000.00	298,979.80	300,510.00	Make-whole call +10bps
FEDERAL FARM CREDIT BANKS FUNDING CORP	3133EFC70	2/22/2019	750,000.00	743,950.75	746,857.50	Callable on and anytime after 2/22/17
FITAT 151 A3	31680GAD8	3/16/2020	370,526.55	369,336.35	370,150.24	10% collateral call
HSBC USA INC (NEW)	41284DAB8	9/24/2018	250,000.00	250,087.10	251,062.50	Float quarterly: LIBOR Flat
HAROT 163 A3	438124AC3	5/18/2020	343,557.61	340,909.33	341,383.54	10% collateral call
HAROT 171 A2	43814TAB8	7/22/2019	326,562.60	325,853.39	326,554.80	10% collateral call
JPMORGAN CHASE & CO	46625HQU7	3/22/2019	700,000.00	694,835.05	699,958.00	Callable on and anytime after 2/22/19
JDOT 2018 A2	47788CAB8	10/15/2020	160,000.00	160,022.61	159,993.01	10% collateral call
MBALT 16B A2	58768MAB7	2/15/2019	50,288.06	50,275.31	50,286.56	5% collateral call
MBALT 17A A2A	58769DAB6	8/15/2019	218,257.91	217,856.08	218,257.70	5% collateral call
NATIONAL RURAL UTILITIES COOP FINANCE CORP	637432MX0	2/1/2019	450,000.00	450,216.60	448,204.50	Make-whole call +10bps
NALT 16B A3	65477XAD6	7/15/2019	400,000.00	398,540.03	399,468.75	10% collateral call
NAROT 16B A2A	65478VAB3	4/15/2019	23,630.66	23,638.11	23,628.87	Make-whole call +12.5bps
NAROT 16C A2A	65478WAB1	5/15/2019	146,056.23	146,075.15	145,879.36	5% collateral call
PNC BANK NA	69353RCH9	1/28/2019	750,000.00	749,641.50	750,345.00	Callable on and anytime after 12/29/18
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	797669XS2	7/1/2019	750,000.00	752,021.31	750,000.00	Make-whole call +5bps
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	79766DKL2	5/1/2019	750,000.00	750,253.98	750,000.00	Make-whole call
TAOT 16D A2A	89231LAB3	5/15/2019	58,283.62	58,209.45	58,278.96	5% collateral call
TAOT 16C A3	89237WAD9	8/17/2020	385,628.31	382,372.94	384,001.44	5% collateral call
USAOT 171 A2	90290AAB3	2/18/2020	225,000.00	224,258.28	224,995.79	10% collateral call
US BANK NA	90331HNC5	1/23/2020	700,000.00	702,114.15	700,000.00	Float quarterly: LIBOR +12.5bps
MUFG UNION BANK NA	90521APJ1	9/26/2018	700,000.00	699,839.41	706,335.00	Callable on and anytime after 8/26/18
			<u>\$15,208,094.82</u>	<u>\$15,200,916.13</u>	<u>\$15,214,951.61</u>	



Exhibit VII
State of California
Pooled Money Investment Account

Portfolio as of 03-31-18

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	\$ 1,500	\$ 1,900	\$ 1,600	\$ 3,350	\$ 2,700	\$ 1,550	\$ 3,000	\$ 7,650	\$ 8,300	\$ 600		
REPO													
TDs	\$ 1,754	\$ 1,211	\$ 1,345	\$ 313	\$ 197	\$ 213							
AGENCY	\$ 3,417	\$ 1,850	\$ 3,075	\$ 1,350	\$ 700	\$ 800	\$ 1,025	\$ 527	\$ 75	\$ 1,216	\$ 605		
CP	\$ 2,350	\$ 2,250	\$ 1,450	\$ 450	\$ 600	\$ 100	\$ 100						
CDs + BNs	\$ 2,800	\$ 4,100	\$ 3,975	\$ 1,150	\$ 900	\$ 200	\$ 1,200	\$ 100	\$ 750	\$ 75			
CORP BND													
TOTAL													
\$ 75,672	\$ 11,621	\$ 10,911	\$ 11,745	\$ 4,863	\$ 5,747	\$ 4,013	\$ 3,875	\$ 3,627	\$ 8,475	\$ 9,591	\$ 1,205	\$ -	\$ -
PERCENT	15.4%	14.4%	15.5%	6.4%	7.6%	5.3%	5.1%	4.8%	11.2%	12.7%	1.6%	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

3/31/2018

		Carrying Cost Plus			Accrued Interest
Description		Accrued Interest	Purch.	Amortized Cost	
1*	United States Treasury:				
	Bills	\$ 13,168,305,302.64	\$ 13,234,864,134.73	\$ 13,222,380,000.00	NA
	Notes	\$ 20,061,143,353.89	\$ 20,057,667,338.99	\$ 19,930,705,000.00	\$ 47,380,533.00
1*	Federal Agency:				
	SBA	\$ 867,145,314.00	\$ 867,088,008.74	\$ 856,981,629.70	\$ 1,270,724.33
	MBS-REMICs	\$ 31,003,570.83	\$ 31,003,570.83	\$ 31,753,574.99	\$ 145,081.69
	Debentures	\$ 1,363,946,135.19	\$ 1,363,919,399.07	\$ 1,353,611,900.00	\$ 2,644,921.75
	Debentures FR	\$ -	\$ -	\$ -	\$ -
	Debentures CL	\$ 350,000,000.00	\$ 350,000,000.00	\$ 345,893,500.00	\$ 689,278.50
	Discount Notes	\$ 10,376,049,638.66	\$ 10,419,274,485.93	\$ 10,413,696,000.00	NA
1*	Supranational Debentures	\$ 449,199,891.07	\$ 449,199,891.07	\$ 446,463,500.00	\$ 687,154.00
1*	Supranational Debentures FR	\$ 50,000,000.00	\$ 50,000,000.00	\$ 50,061,500.00	\$ 189,741.67
2*	CDs and YCDs FR	\$ 425,000,000.00	\$ 425,000,000.00	\$ 425,000,000.00	\$ 1,320,201.70
2*	Bank Notes	\$ 900,000,000.00	\$ 900,000,000.00	\$ 898,914,388.05	\$ 3,624,888.87
2*	CDs and YCDs	\$ 13,925,000,000.00	\$ 13,925,000,000.00	\$ 13,916,261,691.08	\$ 47,875,722.25
2*	Commercial Paper	\$ 7,257,225,888.87	\$ 7,279,648,291.66	\$ 7,276,043,749.97	NA
1*	Corporate:				
	Bonds FR	\$ -	\$ -	\$ -	\$ -
	Bonds	\$ -	\$ -	\$ -	\$ -
1*	Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1*	Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
	Time Deposits	\$ 5,031,740,000.00	\$ 5,031,740,000.00	\$ 5,031,740,000.00	NA
	AB 55 & GF Loans	\$ 716,647,000.00	\$ 716,647,000.00	\$ 716,647,000.00	NA
	TOTAL	\$ 74,972,406,095.15	\$ 75,101,052,121.02	\$ 74,916,153,433.79	\$ 105,828,247.76

Fair Value Including Accrued Interest

\$ 75,021,981,681.55

* 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 (**0.997538001**).
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 \$19,950,760.03 or \$20,000,000.00 x **0.997538001**.

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 March 31, 2018:

**** 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	\$ 350.000 million
b. LIBOR Agency Floater	\$ 50.000 million
c. 3 month LIBOR Corporate Floater	\$ 0.000 million
d. 3 month LIBOR Bank Floater	\$ 425.000 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: 03/31/18

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	\$ 867.145 million
b. Agency MBS-REMIC'S	<u>\$ 31.004 million</u>
(Medium term sub-total)	\$ 898.149 million
c. Commercial Paper (Short term sub-total)	\$ 396.988 million

U.S. \$1,295.137 million As of: 03/31/18

Total Portfolio As of: 03/31/18

\$74,972,468,423.46

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 2.30%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.53% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 2.83%

****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 March 31, 2018

Par Value	3,108,626,450.79	Book Price	99.782
Book Value	3,101,856,761.99	Average Days to Maturity	191
Market Value	3,097,085,590.18	Coupon	1.6907%
Market Price	99.629	YTM	1.0913%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	3,104,942,292.56	99.881	25.32
-25	3,101,003,326.51	99.755	12.67
-10	3,098,650,148.97	99.679	5.04
0	3,097,085,590.17	99.629	0.00
10	3,095,524,398.65	99.579	-4.99
25	3,093,188,899.49	99.503	-12.62
50	3,089,313,072.60	99.379	-25.07

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 25.32 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 25.07 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
March 31, 2018**

<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>
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><u>\$1,865,000.00</u></u>	<u><u>\$1,904,994.92</u></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