

CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF JUNE 30, 2018

TABLE OF CONTENTS

	<u>Page</u>
I. Executive Summary	1
II. Contra Costa County Investment Pool Summary	2
III. Appendix	
A. Investment Portfolio Detail—Managed by Treasurer’s Office	
1. Portfolio Statement	6
2. Market Valuation Sources	37
B. Investment Portfolio Detail – Managed by Outside Contracted Parties	
1. State of California Local Agency Investment Fund	
a. Summary	38
2. Asset Management Funds	
a. Wells Capital Management	39
b. CalTRUST	104
3. East Bay Regional Communications System Authority (EBRCS)	
a. Summary	111

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 6/30/18, the fair value of the Treasurer's investment portfolio was 99.89% of the cost. More than 84 percent of the portfolio or over \$3.18 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	\$3,749,705,470.41
Cost	\$3,738,973,278.79
Market Value	\$3,734,989,357.63
Weighted Yield to Maturity	1.97%
Weighted Average Days to Maturity	167 days
Weighted Duration	0.44 year

CONTRA COSTA COUNTY INVESTMENT POOL
As of June 30, 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)	\$70,170,000.00	\$69,843,279.36	\$70,014,986.75	1.87%
2. U.S. Agencies				
Federal Home Loan Banks	396,715,000.00	395,352,026.83	395,127,908.70	10.57%
Federal National Mortgage Association	65,145,000.00	65,102,997.54	64,298,700.64	1.74%
Federal Farm Credit Banks	176,826,000.00	176,560,417.73	175,025,658.40	4.72%
Federal Home Loan Mortgage Corporation	107,098,000.00	106,835,798.42	105,970,795.73	2.86%
Municipal Bonds	390,000.00	427,550.12 ¹	427,550.12 ¹	0.01%
Subtotal	746,174,000.00	744,278,790.64	740,850,613.59	19.91%
3. Supranationals - International Government	371,323,000.00	369,510,982.63	368,952,290.30	9.88%
4. Money Market Instruments				
Commercial Paper	1,071,101,000.00	1,064,950,303.20	1,068,486,118.06	28.48%
Negotiable Certificates of Deposit	631,536,000.00	631,720,585.10	631,638,881.99	16.90%
Medium Term Certificates of Deposit	0.00	0.00	0.00	0.00%
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	1,703,205,715.54	1,697,239,603.84	1,700,693,715.59	45.39%
5. Asset Backed Securities/Mortgage Backed Securities	0.00	0.00 ¹	0.00 ¹	0.00%
6. Corporate Notes	151,305,000.00	150,246,459.22	149,084,233.57	4.02%
TOTAL (Section A.)²	3,042,177,715.54	3,031,119,115.69	3,029,595,839.80	81.07%
B. Investments Managed by Outside Contractors				
1. PFM	162,606,955.46	163,060,601.72	160,905,456.41	4.36%
2. Local Agency Investment Fund (LAIF)	224,778,257.53	224,778,257.53	224,357,218.41 ³	6.01%
3. Wells Capital Management	44,428,628.90	44,301,390.87	44,416,930.03 ⁴	1.18%
4. CalTRUST (Short-Term Fund)	145,490,315.16	145,490,315.16	145,490,315.16	3.89%
5. Other				
a. EBRCS Bond	1,769,666.58	1,769,666.58	1,769,666.58	0.05%
TOTAL (Section B.)	579,073,823.63	579,400,231.86	576,939,586.59	15.50%
C. Cash	128,453,931.24	128,453,931.24	128,453,931.24	3.44%
⁵GRAND TOTAL (FOR A , B , & C)	<u>\$3,749,705,470.41</u>	<u>\$3,738,973,278.79</u>	<u>\$3,734,989,357.63</u>	<u>100.00%</u>

Notes:

1. Fair Value equals Cost less purchase interest

2. Excludes 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 June 30, 2018

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter ending 6/30/2018
Average Daily Balance (\$)	3,359,163,803.63	3,802,550,630.79
Net Earnings (\$)	51,518,310.74	17,748,500.92
Earned Income Yield	1.51%	1.85%

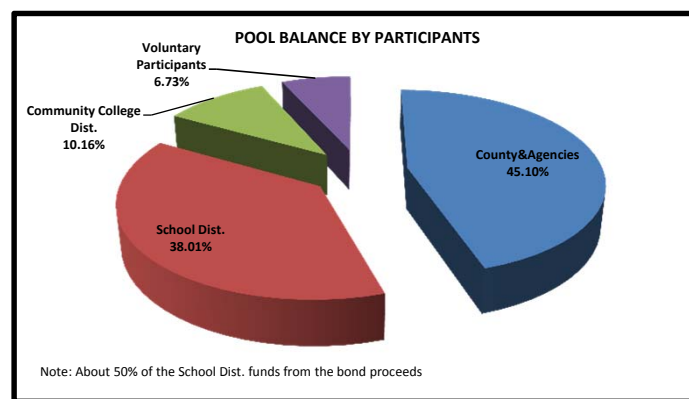
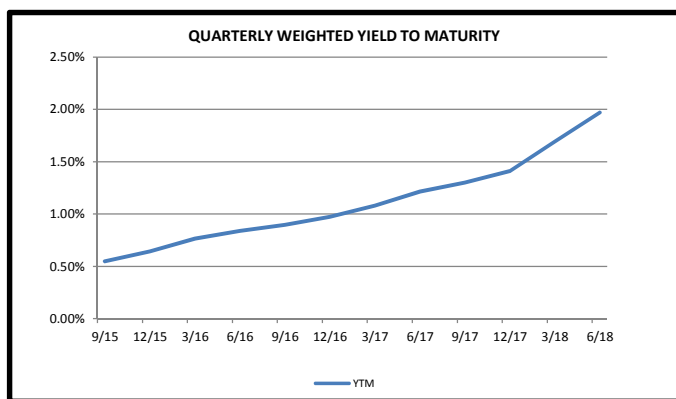
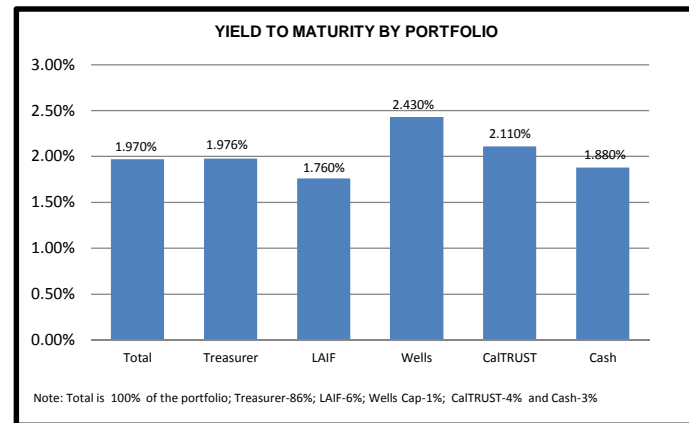
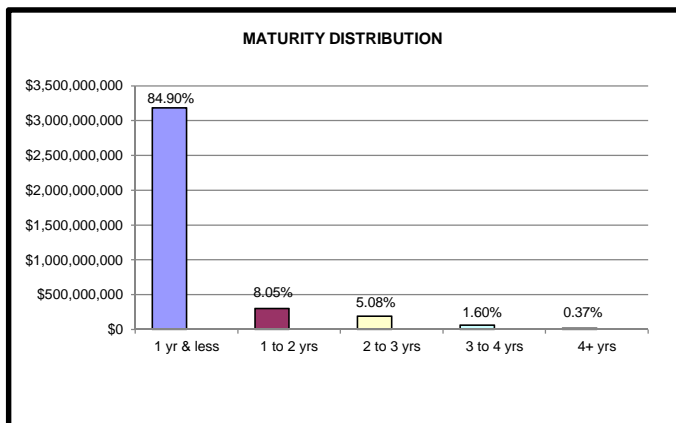
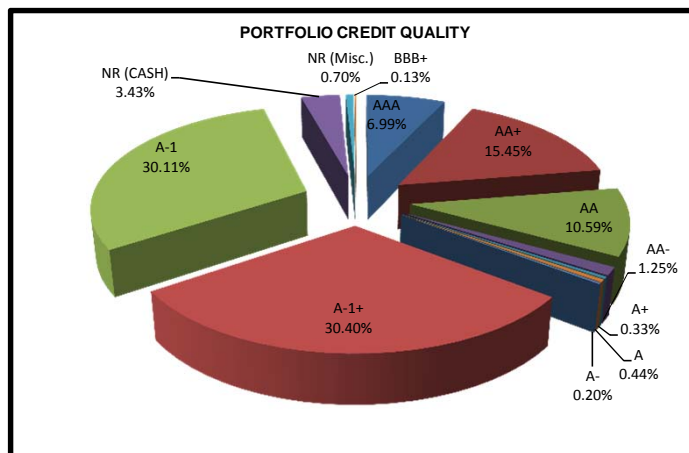
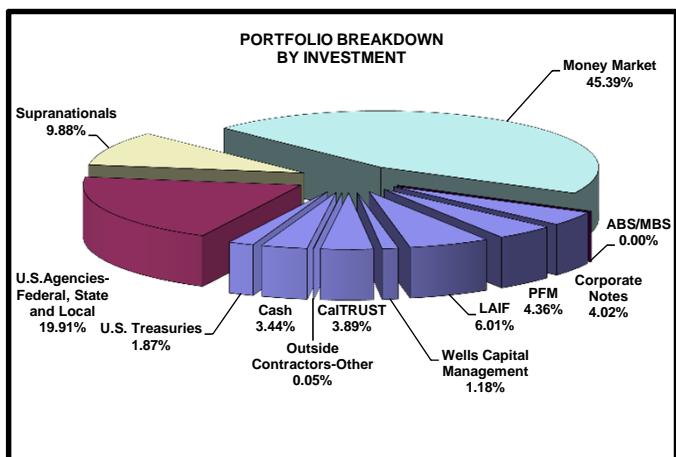
CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	108,200,000.00	107,260,466.85	1.68	315	2.87%
Agencies	796,799,000.00	790,915,399.97	1.61	307	21.18%
Municipals	1,670,000.00	1,709,994.92	1.16	73	0.05%
Commercial Paper	1,071,101,000.00	1,068,486,118.06	2.18	44	28.61%
NCD/YCD	652,081,000.00	652,125,272.18	2.16	84	17.46%
Corporate Notes	189,300,000.00	186,815,274.07	2.25	650	5.00%
ABS/MBS	8,346,955.46	8,352,354.47	1.86	1110	0.22%
Time Deposit	3,397.22	3,397.22	0.40	694	0.00%
Money Market Fund	565,318.32	565,318.32	0.00	1	0.02%
Supranationals	376,718,000.00	374,267,700.15	1.79	273	10.02%
LAIF	224,778,257.53	224,357,218.41	1.85	1	6.01%
CalTRUST	145,490,315.16	145,490,315.16	2.11	1	3.90%
Wells Cap	44,428,628.90	44,416,930.03	2.43	266	1.19%
Misc. ¹	1,769,666.58	1,769,666.58	0.00	N/A	0.05%
Cash	128,453,931.24	128,453,931.24	1.88	0	3.44%
Total Fund²	<u>3,749,705,470.41</u>	<u>3,734,989,357.63</u>	<u>1.97</u>	<u>167</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 JUNE 30, 2018**

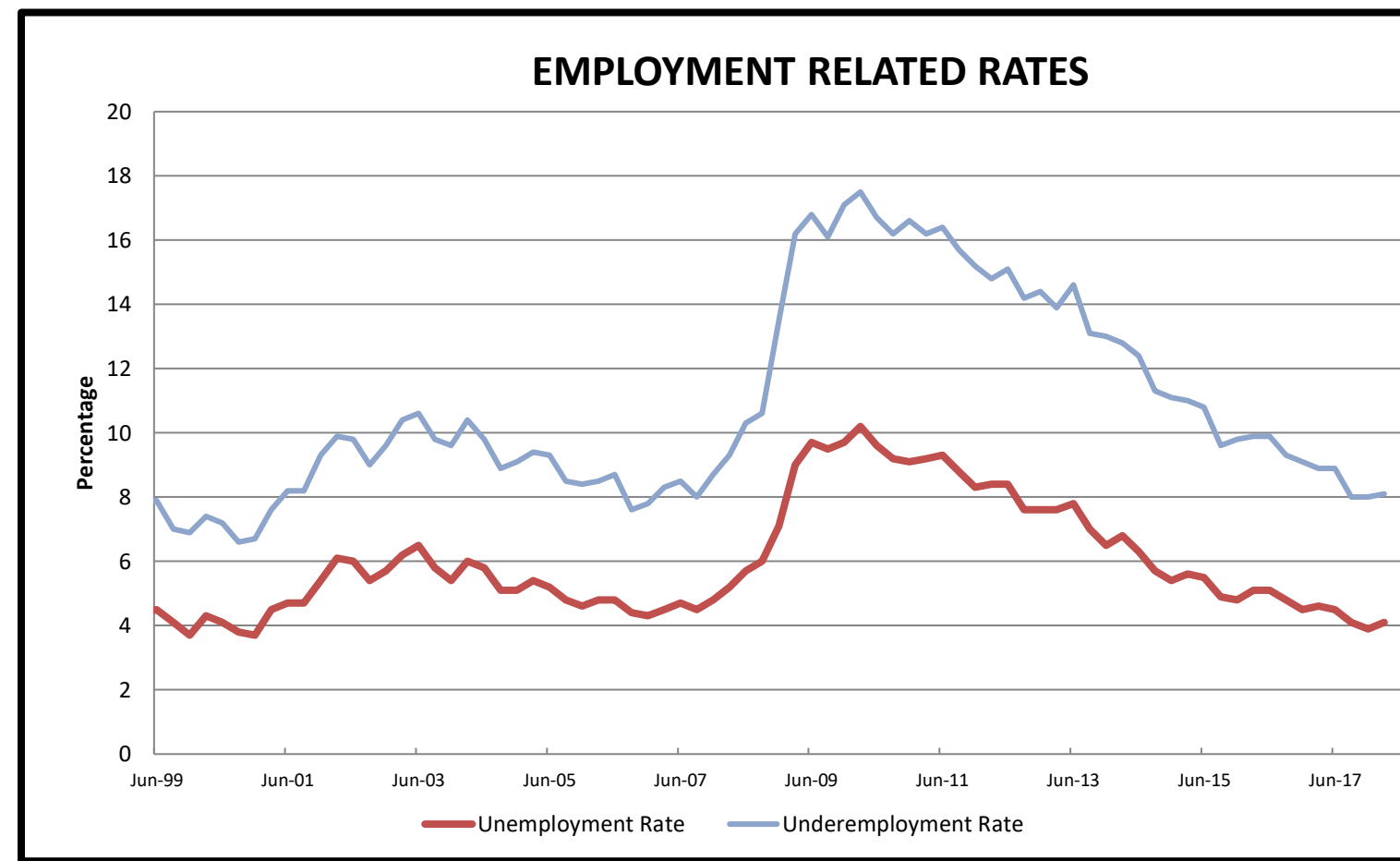
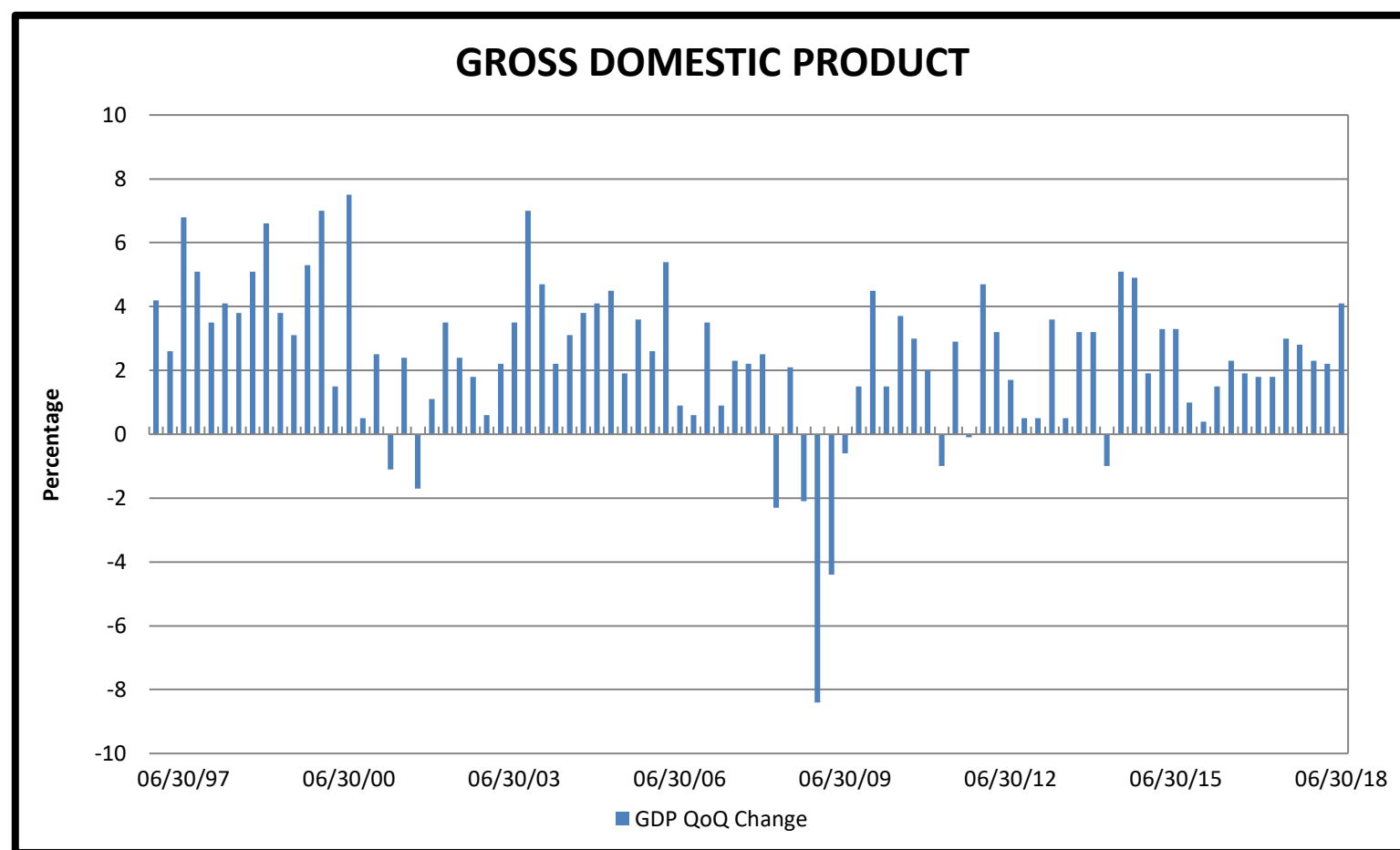
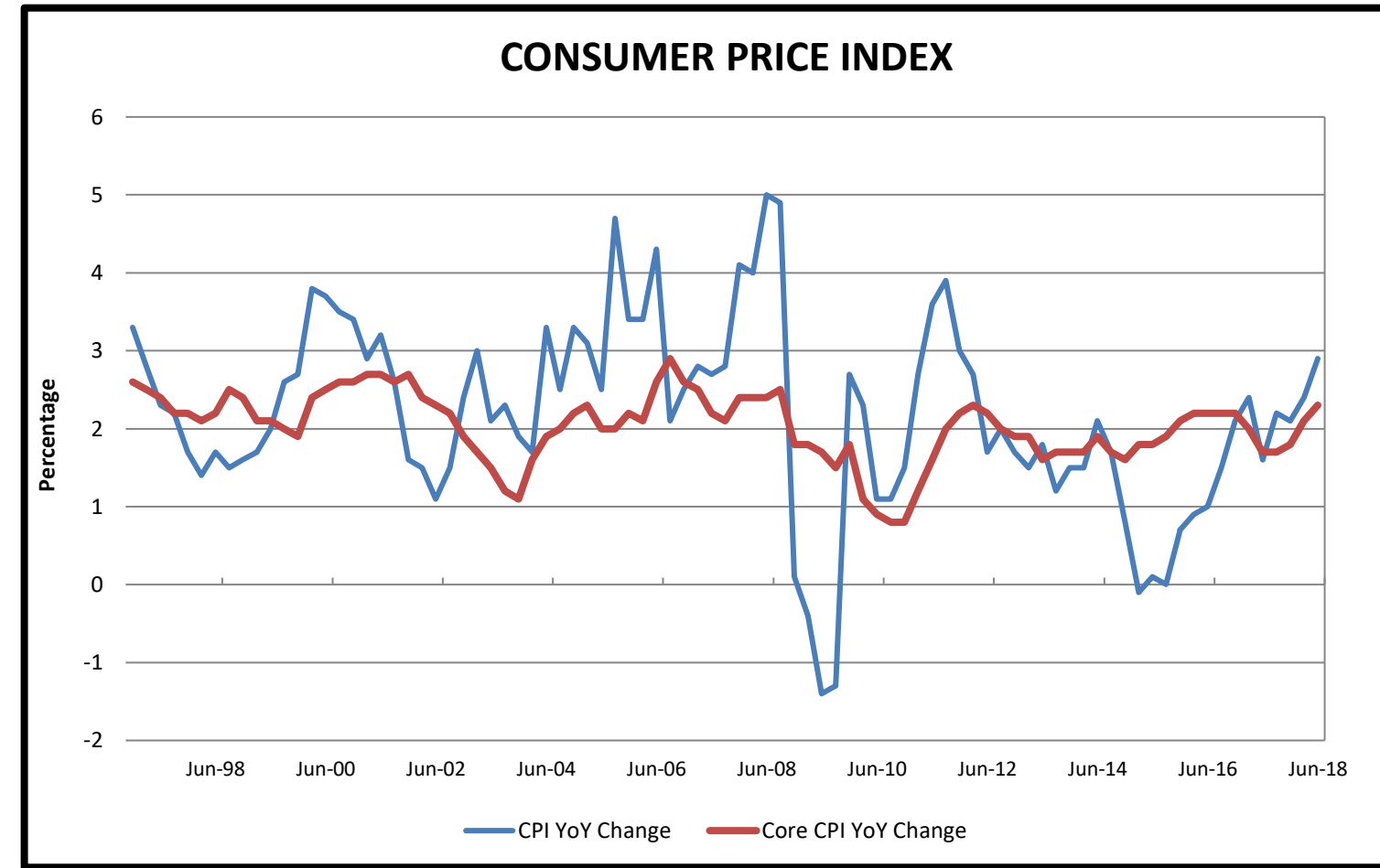
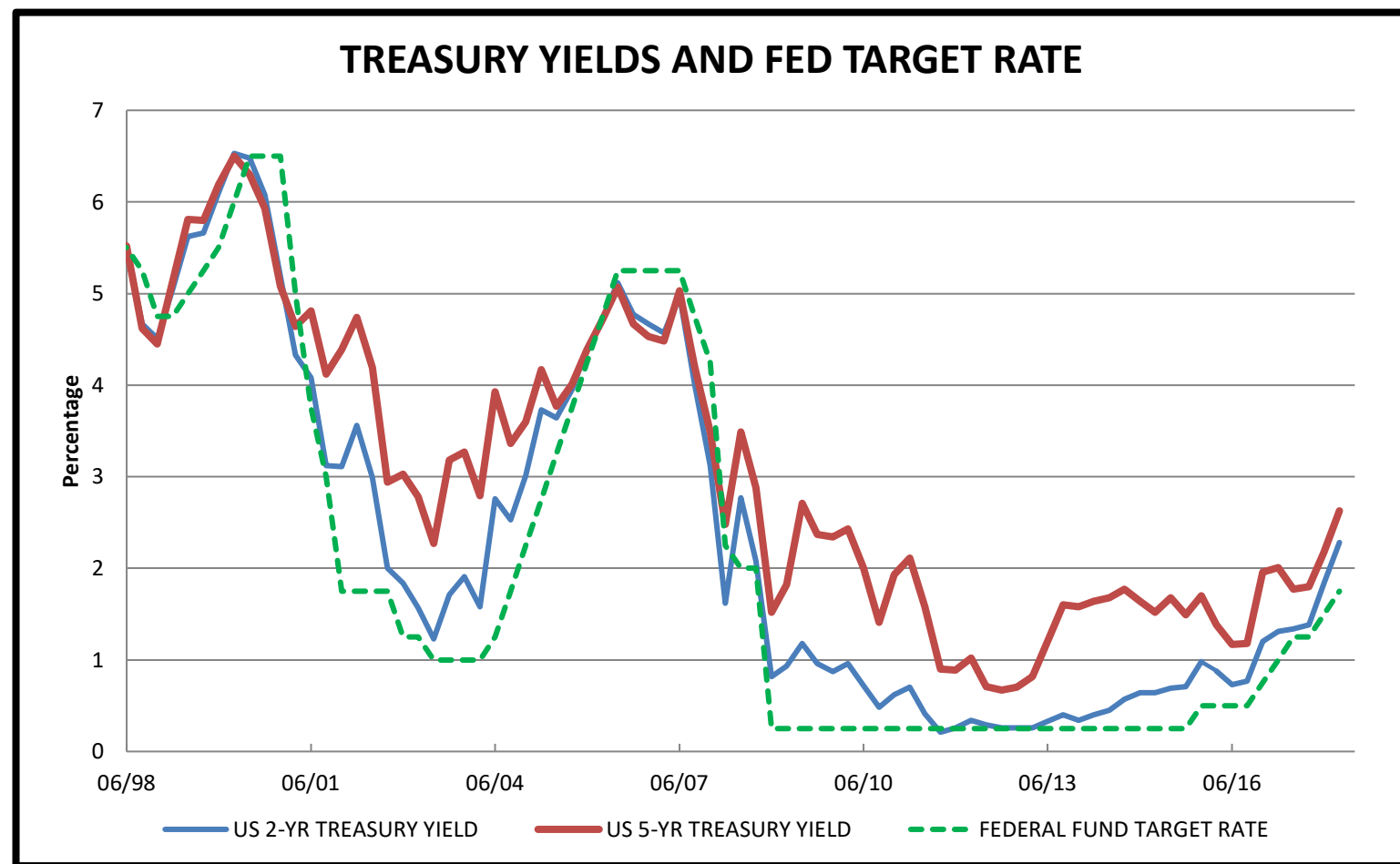


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF JUNE 30, 2018

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 167 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF JUNE 30, 2018



Note:
All data provided by Bloomberg

SECTION III

APPENDIX

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



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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	4,935,650.00	26,912.50	0.00
			07/26/2019	1.345903	4,984,200.00	98.713000	IDC-FIS	-48,550.00
83079	SUPRA INTL BK RECON	459058FE8	04/20/2016	.876000	10,000,000.00	9,994,700.00	39,420.00	4,700.00
			07/19/2018	.926580	9,990,000.00	99.947000	IDC-FIS	0.00
83184	SUP INTER-AMERICAN	458182DX7	06/28/2016	1.000000	10,000,000.00	9,870,300.00	13,333.33	0.00
			05/13/2019	1.040147	9,988,600.00	98.703000	IDC-FIS	-118,300.00
83421	SUP INTL BK RECON &	459058ER0	11/21/2016	1.000000	10,000,000.00	9,970,800.00	23,888.89	0.00
			10/05/2018	1.155252	9,971,300.00	99.708000	IDC-FIS	-500.00
83435	SUPRA INTL BK RECON	459058FS7	11/29/2016	1.126000	10,000,000.00	9,801,200.00	10,634.99	0.00
			11/27/2019	1.832388	9,861,900.00	98.012000	IDC-FIS	-60,700.00
83473	GOV SUPRA INTER-AME	4581X0BY3	12/07/2016	1.125000	10,000,000.00	9,837,100.00	34,062.50	0.00
			09/12/2019	1.530191	9,890,700.00	98.371000	IDC-FIS	-53,600.00
83504	GOV SUPRA INTL BK R	45905UVL5	12/16/2016	1.260000	6,500,000.00	6,467,175.00	36,172.50	0.00
			01/22/2019	1.505016	6,467,175.00	99.495000	BOOK	0.00
83562	SUPRA INTL FIN CORP	45950KCC2	01/17/2017	1.250000	10,000,000.00	9,997,200.00	57,291.67	900.00
			07/16/2018	1.275020	9,996,300.00	99.972000	IDC-FIS	0.00
83585	SUPRA INTL BK RECON	459058EV1	01/31/2017	1.250000	10,000,000.00	9,871,300.00	53,819.44	0.00
			07/26/2019	1.530185	9,931,900.00	98.713000	IDC-FIS	-60,600.00
83686	SUP INTL BK RECON &	459058FA6	04/07/2017	1.376000	20,000,000.00	19,575,800.00	69,564.44	0.00
			03/30/2020	1.602582	19,868,600.00	97.879000	IDC-FIS	-292,800.00
83740	SUPRA INTER-AMERICA	458182DX7	05/12/2017	1.000000	10,000,000.00	9,870,300.00	13,333.33	0.00
			05/13/2019	1.485219	9,904,600.00	98.703000	IDC-FIS	-34,300.00
83768	SUPRA INTL FINANCE	45950VHE9	05/30/2017	1.250000	14,823,000.00	14,765,190.30	17,499.38	0.00
			11/27/2018	1.340332	14,803,285.41	99.610000	IDC-FIS	-38,095.11
83859	CCCSIG SUPRA INTL B	459058GA5	08/29/2017	1.625000	750,000.00	733,447.50	3,960.94	0.00
			09/04/2020	1.633607	749,842.50	97.793000	IDC-FIS	-16,395.00
83862	CCCSIG SUPRA INTL B	459058FS7	08/30/2017	1.126000	450,000.00	441,054.00	479.72	0.00
			11/27/2019	1.572131	446,062.50	98.012000	IDC-FIS	-5,008.50
83895	CCCCD SUPRA INTL BK	45905UP32	09/19/2017	1.561000	225,000.00	219,408.75	1,063.43	0.00
			09/12/2020	1.643882	224,460.00	97.515000	IDC-FIS	-5,051.25
83896	CCCSIG SUPRA INTL B	45905UP32	09/19/2017	1.561000	800,000.00	780,120.00	3,781.09	0.00
			09/12/2020	1.643882	798,080.00	97.515000	IDC-FIS	-17,960.00
83910	CCCCD SUPRA INTL BK	459058DW0	09/29/2017	1.875000	115,000.00	114,027.10	502.54	0.00
			10/07/2019	1.602468	115,621.00	99.154000	IDC-FIS	-1,593.90
83918	CCCCD SUPRA INTL AM	4581X0CD8	10/10/2017	2.125000	750,000.00	739,912.50	2,302.08	0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain/Loss	
					Current Book	Market Price		Unrealized Gain	Unrealized Loss
			11/09/2020	1.814044	756,951.83	98.655000	IDC-FIS		-17,039.33
83919	CCCCD SUPRA INTL AM	4581X0CD8	10/10/2017	2.125000	220,000.00	217,041.00	675.28		0.00
			11/09/2020	1.814044	222,039.20	98.655000	IDC-FIS		-4,998.20
83927	SUPRA INTL BK RECON	4581X0BY3	10/13/2017	1.125000	10,000,000.00	9,837,100.00	34,062.50		0.00
			09/12/2019	1.637439	9,903,800.00	98.371000	IDC-FIS		-66,700.00
84157	CCCCD SUPRA INTL FI	45950KCM0	01/25/2018	2.250000	90,000.00	88,932.60	877.50		0.00
			01/25/2021	2.352073	89,735.40	98.814000	IDC-FIS		-802.80
84187	SUP INTL BK RECON A	45905US96	02/08/2018	2.400000	10,000,000.00	10,000,000.00	95,333.33		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	19,762,800.00	195,000.00		0.00
			01/25/2021	2.336839	19,951,250.00	98.814000	IDC-FIS		-187,200.00
84266	CCCSIG SUP IFC	45950VLQ7	03/16/2018	2.635000	850,000.00	842,622.00	6,532.60		0.00
			03/09/2021	2.661454	849,362.50	99.132000	IDC-FIS		-6,740.50
84267	CCCCD SUP IFC	45950VLQ7	03/16/2018	2.635000	170,000.00	168,524.40	1,306.52		0.00
			03/09/2021	2.661454	169,872.50	99.132000	IDC-FIS		-1,348.10
84365	CCCSIG SUPRA IADB	4581X0DB1	04/19/2018	2.625000	975,000.00	970,320.00	5,118.75		0.00
			04/19/2021	2.701839	972,855.00	99.520000	IDC-FIS		-2,535.00
84507	SUPRA IFC NOTE	45950KCM0	06/26/2018	2.250000	20,000,000.00	19,762,800.00	195,000.00		200.00
			01/25/2021	2.729079	19,951,350.00	98.814000	IDC-FIS		0.00
			Subtotal	1.477303	191,718,000.00	189,634,825.15	941,929.25		5,800.00
				1.716220	190,859,842.84	98.913417			-1,040,817.69

Inv Type: 5 SUPRANATIONALS DISC

84313	SUP IBRD DISC	459053ZE7	04/05/2018	1.800000	30,000,000.00	29,985,900.00	130,500.00		900.00
			07/11/2018	1.808773	29,854,500.00	99.953000	IDC-FIS		0.00
84317	SUP IBRD DISC	459053ZU1	04/09/2018	1.810000	30,000,000.00	29,964,300.00	125,191.67		500.00
			07/25/2018	1.819790	29,838,608.33	99.881000	IDC-FIS		0.00
84341	SUPRA IFC DISC	459515ZU9	04/17/2018	1.820000	30,000,000.00	29,963,600.00	113,750.00		0.00
			07/25/2018	1.829155	29,849,850.00	99.878667	BOOK		0.00
84358	SUPRA IFC DISC	459515ZK1	04/23/2018	1.830000	30,000,000.00	29,977,125.00	105,225.00		0.00
			07/16/2018	1.837848	29,871,900.00	99.923750	BOOK		0.00
84427	LUHSD SUPRA IBRD DI	459053Q80	05/23/2018	1.940000	5,000,000.00	4,958,550.00	10,508.33		0.00
			11/26/2018	1.959749	4,949,613.89	99.171000	IDC-FIS		-1,572.22
84429	SUPRA IBRD DISC	459053F33	05/25/2018	1.930000	30,000,000.00	29,886,900.00	59,508.33		1,091.67
			09/10/2018	1.941240	29,826,300.00	99.623000	IDC-FIS		0.00
84475	SUPRA IADB DISCOUNT	45818LE55	06/06/2018	1.930000	30,000,000.00	29,896,500.00	40,208.33		1,041.67



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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
			09/04/2018	1.939357	29,855,250.00	99.655000	IDC-FIS	0.00
			Subtotal	1.855655	185,000,000.00	184,632,875.00	584,891.66	3,533.34
				1.865294	184,046,022.22	99.801554		-1,572.22

Inv Type: 11 TREASURY BILLS

84330	GOV TREASURY BILL	912796PR4	04/10/2018	1.685000	30,000,000.00	29,966,826.92	115,141.66	1,931.09
			07/26/2018	1.693481	29,849,754.17	99.889423	IDC-FIS	0.00
84335	GOV US TREASURY BIL	912796PR4	04/12/2018	1.690000	30,000,000.00	29,966,826.92	112,666.67	2,035.25
			07/26/2018	1.698372	29,852,125.00	99.889423	IDC-FIS	0.00
84424	LUHSD GOV TREASURY	912796QJ1	05/23/2018	2.050000	5,000,000.00	4,962,473.91	11,104.17	1,480.85
			11/15/2018	2.070754	4,949,888.89	99.249478	IDC-FIS	0.00
			Subtotal	1.715254	65,000,000.00	64,896,127.75	238,912.50	5,447.19
				1.724624	64,651,768.06	99.840197		0.00

Inv Type: 12 TREASURY NOTES

82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	4,956,050.00	10,529.89	0.00
			04/30/2019	1.138894	5,021,875.00	99.121000	IDC-FIS	-65,825.00
82786	CCCCD GOV US TREAS	912828UQ1	11/09/2015	1.250000	15,000.00	14,692.95	62.67	0.00
			02/29/2020	1.550966	14,869.36	97.953000	IDC-FIS	-176.41
82820	CCCCD GOV US TREASU	912828VF4	12/04/2015	1.375000	90,000.00	88,056.00	104.81	0.00
			05/31/2020	1.560386	89,672.17	97.840000	IDC-FIS	-1,616.17
82901	CCCCD GOV US TREASU	912828WC0	01/11/2016	1.750000	150,000.00	147,193.50	442.26	0.00
			10/31/2020	1.682647	150,462.89	98.129000	IDC-FIS	-3,269.39
82933	CCCCD GOV US TREASU	912828K58	02/03/2016	1.375000	30,000.00	29,385.90	69.49	0.00
			04/30/2020	1.246765	30,081.55	97.953000	IDC-FIS	-695.65
83153	CCCCD GOV US TREASU	912828N89	05/27/2016	1.375000	100,000.00	96,949.00	573.55	0.00
			01/31/2021	1.357590	100,078.13	96.949000	IDC-FIS	-3,129.13
83187	CCCCD GOV US TREASU	912828Q78	06/29/2016	1.375000	35,000.00	33,820.15	81.09	0.00
			04/30/2021	.983665	35,626.68	96.629000	IDC-FIS	-1,806.53
83209	CCCCD GOV US TREASU	912828Q78	07/08/2016	1.375000	25,000.00	24,157.25	57.93	0.00
			04/30/2021	.971848	25,349.18	96.629000	IDC-FIS	-1,191.93
83301	CCCCD GOV US TREASU	912828B58	08/31/2016	2.125000	210,000.00	207,498.90	1,861.43	0.00
			01/31/2021	1.166490	215,913.80	98.809000	IDC-FIS	-8,414.90
83302	CCCCD GOV US TREASU	912828XM7	08/31/2016	1.625000	70,000.00	68,681.90	474.48	0.00
			07/31/2020	1.102671	71,022.06	98.117000	IDC-FIS	-2,340.16



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
83303	CCCCD GOV US TREASU	912828ND8	08/31/2016	3.500000	85,000.00	86,494.30	379.96		0.00
			05/15/2020	1.066340	88,812.36	101,758000	IDC-FIS		-2,318.06
83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,751,336.00	2,084.67		0.00
			05/31/2020	1.001277	1,814,053.13	97,840000	IDC-FIS		-62,717.13
83366	CCCCD GOV US TREASU	912828B90	10/05/2016	2.000000	370,000.00	364,231.70	2,473.37		0.00
			02/28/2021	1.149627	383,470.31	98,441000	IDC-FIS		-19,238.61
83425	CCCCD GOV US TREAS	912828WY2	11/23/2016	2.250000	185,000.00	182,903.95	1,736.29		0.00
			07/31/2021	1.775275	188,931.25	98,867000	IDC-FIS		-6,027.30
83468	CCCSIG GOV US TREAS	912828H52	12/05/2016	1.250000	1,510,000.00	1,481,098.60	7,873.46		0.00
			01/31/2020	1.497931	1,503,280.55	98,086000	IDC-FIS		-22,181.95
83469	CCCCD GOV US TREAS	912828D72	12/05/2016	2.000000	365,000.00	357,886.15	2,439.95		0.00
			08/31/2021	1.921700	365,916.79	98,051000	IDC-FIS		-8,030.64
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	4,897,650.00	11,582.88		0.00
			04/30/2020	1.500519	4,979,296.88	97,953000	IDC-FIS		-81,646.88
83480	CCCCD GOV US TREASU	912828G95	12/09/2016	1.625000	3,275,000.00	3,234,324.50	144.62		0.00
			12/31/2019	1.391995	3,297,771.48	98,758000	IDC-FIS		-63,446.98
83531	CCCSIG GOV US TREAS	912828H52	01/05/2017	1.250000	3,610,000.00	3,540,904.60	18,863.09		0.00
			01/31/2020	1.513863	3,594,601.25	98,086000	IDC-FIS		-53,696.65
83639	CCCSIG GOV US TREAS	912828J84	03/17/2017	1.375000	1,975,000.00	1,936,586.25	6,826.15		0.00
			03/31/2020	1.704769	1,955,790.04	98,055000	IDC-FIS		-19,203.79
83640	CCCCD GOV US TREASU	912828Q37	03/17/2017	1.250000	75,000.00	72,310.50	235.66		0.00
			03/31/2021	1.988274	73,429.71	96,414000	IDC-FIS		-1,119.21
83641	CCCCD GOV US TREASU	912828J43	03/17/2017	1.750000	90,000.00	87,085.80	526.43		0.00
			02/28/2022	2.144211	88,696.53	96,762000	IDC-FIS		-1,610.73
83669	CCCCD GOV US TREASU	912828F96	04/05/2017	2.000000	365,000.00	357,356.90	1,229.89		0.00
			10/31/2021	1.857459	367,266.99	97,906000	IDC-FIS		-9,910.09
83736	CCCSIG GOV US TREAS	912828XE5	05/09/2017	1.500000	1,285,000.00	1,260,199.50	1,632.58		0.00
			05/31/2020	1.560250	1,282,909.93	98,070000	IDC-FIS		-22,710.43
83808	CCCSIG GOV US TREAS	912828XH8	06/28/2017	1.625000	75,000.00	73,667.25	3.30		0.00
			06/30/2020	1.502249	75,249.40	98,223000	IDC-FIS		-1,582.15
83814	CCCSIG GOV US TREAS	912828XM7	07/07/2017	1.625000	3,170,000.00	3,110,308.90	21,487.26		0.00
			07/31/2020	1.606525	3,171,733.59	98,117000	IDC-FIS		-61,424.69
83815	CCCCD GOV US TREASU	912828R77	07/07/2017	1.375000	295,000.00	284,686.80	343.56		0.00
			05/31/2021	1.805242	290,240.82	96,504000	IDC-FIS		-5,554.02
83820	CCCCD GOV US TREASU	912828V72	07/12/2017	1.875000	220,000.00	214,018.20	1,720.65		0.00
			01/31/2022	1.908201	219,682.03	97,281000	IDC-FIS		-5,663.83
83840	CCCSIG GOV US TREAS	912828L32	08/03/2017	1.375000	650,000.00	633,854.00	2,987.26		0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			08/31/2020	1.514468		647,283.20	97.516000	IDC-FIS		-13,429.20
83884	CCCSIG GOV US TREAS	912828L32	09/01/2017	1.375000		2,100,000.00	2,047,836.00	9,651.15		0.00
			08/31/2020	1.441812		2,095,898.44	97.516000	IDC-FIS		-48,062.44
83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000		170,000.00	162,809.00	923.34		0.00
			08/31/2022	1.670000		169,636.30	95.770000	IDC-FIS		-6,827.30
83912	CCCSIG GOV US TREAS	912828L99	10/05/2017	1.375000		800,000.00	778,248.00	1,853.26		0.00
			10/31/2020	1.643376		793,593.75	97.281000	IDC-FIS		-15,345.75
83954	CCCSIG GOV US TREAS	912828M98	11/03/2017	1.625000		990,000.00	967,804.20	1,362.60		0.00
			11/30/2020	1.762521		985,939.45	97.758000	IDC-FIS		-18,135.25
83962	CCCSIG GOV US TREAS	912828M98	11/06/2017	1.625000		1,000,000.00	977,580.00	1,407.25		0.00
			11/30/2020	1.773455		995,585.94	97.758000	IDC-FIS		-18,005.94
84046	CCCCD GOV US TREASU	912828W89	12/06/2017	1.875000		495,000.00	480,788.55	2,332.98		0.00
			03/31/2022	2.130845		489,798.63	97.129000	IDC-FIS		-9,010.08
84088	CCCSIG GOV US TREAS	912828N48	12/11/2017	1.750000		1,500,000.00	1,469,595.00	71.33		0.00
			12/31/2020	1.937773		1,491,679.69	97.973000	IDC-FIS		-22,084.69
84120	CCCSIG GOV US TRESU	912828N89	01/04/2018	1.375000		2,600,000.00	2,520,674.00	14,912.29		0.00
			01/31/2021	2.033644		2,549,218.75	96.949000	IDC-FIS		-28,544.75
84121	CCCCD GOV US TREASU	912828W89	01/04/2018	1.875000		220,000.00	213,683.80	1,036.89		0.00
			03/31/2022	2.178392		217,310.16	97.129000	IDC-FIS		-3,626.36
84224	CCCCD GOV US TREASU	912828F96	03/05/2018	2.000000		175,000.00	171,335.50	589.67		0.00
			10/31/2021	2.475285		172,108.40	97.906000	IDC-FIS		-772.90
84391	CCCCD GOV US TREASU	9128283C2	05/04/2018	2.000000		230,000.00	223,325.40	775.00		998.06
			10/31/2022	2.795864		222,377.34	97.098000	IDC-FIS		0.00
84423	CCCSIG GOV US TREAS	912828WN6	05/22/2018	2.000000		820,000.00	805,814.00	1,389.07		3,431.19
			05/31/2021	2.744936		802,382.81	98.270000	IDC-FIS		0.00
84473	CCCSIG GOV US TREAS	912828WR7	06/06/2018	2.125000		1,780,000.00	1,754,279.00	102.79		1,326.66
			06/30/2021	2.643910		1,752,952.34	98.555000	IDC-FIS		0.00
84474	CCCCD GOV US TREASU	912828L57	06/06/2018	1.750000		205,000.00	197,177.20	900.45		545.36
			09/30/2022	2.759560		197,288.57	96.184000	IDC-FIS		0.00
			Subtotal		1.503581	43,200,000.00	42,364,339.10	136,136.70		6,301.27
					1.612494	43,079,137.63	98.065600			-720,393.07

Inv Type: 22 FEDERAL HOME LOAN BANKS

82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000		5,000,000.00	4,974,750.00	23,541.67		0.00
			03/08/2019	1.415035		5,016,600.00	99.495000	IDC-FIS		-41,850.00
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000		2,500,000.00	2,481,850.00	1,918.40		0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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
			06/14/2019	1.563094	2,506,000.00	99.274000	IDC-FIS	-24,150.00
82583	GOV FHLB NOTES	3130A5NC9	06/11/2015	1.300000	5,000,000.00	4,987,400.00	11,013.91	0.00
			10/30/2018	1.300000	5,000,000.00	99.748000	IDC-FIS	-12,600.00
82664	GOV FHLB NOTES	3130A6B63	08/14/2015	1.200000	10,000,000.00	9,990,900.00	45,666.67	0.00
			08/14/2018	1.200000	10,000,000.00	99.909000	IDC-FIS	-9,100.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,470,075.00	10,312.50	0.00
			09/13/2019	1.400130	2,497,575.00	98.803000	IDC-FIS	-27,500.00
82781	GOV FHLB NOTES	3130A6RC3	11/04/2015	1.150000	5,000,000.00	4,984,650.00	9,423.62	0.00
			11/02/2018	1.150000	5,000,000.00	99.693000	IDC-FIS	-15,350.00
82928	KFPD GOV FHLB NOTES	3130A6UJ4	01/26/2016	1.250000	250,000.00	249,110.00	269.10	0.00
			11/30/2018	1.100214	251,045.00	99.644000	IDC-FIS	-1,935.00
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	242,345.00	190.97	0.00
			12/11/2020	1.513574	248,377.50	96.938000	IDC-FIS	-6,032.50
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	245,540.00	156.25	0.00
			12/13/2019	1.326075	249,282.50	98.216000	IDC-FIS	-3,742.50
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	244,885.00	260.42	0.00
			12/11/2020	1.570027	253,565.00	97.954000	IDC-FIS	-8,680.00
83161	CCCSIG GOV FHLB GLO	3130A8DB6	06/03/2016	1.125000	1,275,000.00	1,259,521.50	398.44	0.00
			06/21/2019	1.139098	1,274,827.28	98.786000	IDC-FIS	-15,305.78
83166	CCCCD GOV FHLB GLOB	3130A8DB6	06/09/2016	1.125000	2,365,000.00	2,336,288.90	739.07	0.00
			06/21/2019	1.017963	2,372,544.35	98.786000	IDC-FIS	-36,255.45
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,821,843.90	1,353.42	0.00
			06/12/2020	1.180179	1,879,174.00	97.686000	IDC-FIS	-57,330.10
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,143,167.90	3,820.83	0.00
			06/12/2020	1.180179	5,305,014.00	97.686000	IDC-FIS	-161,846.10
83332	CCCCD GOV FHLB GLOB	3130A9EP2	09/21/2016	1.000000	1,900,000.00	1,867,111.00	5,013.89	0.00
			09/26/2019	1.062882	1,896,466.00	98.269000	IDC-FIS	-29,355.00
83411	CCCCD GOV FHLB NOTE	3130AA3R7	11/17/2016	1.375000	90,000.00	88,660.80	158.14	0.00
			11/15/2019	1.382876	89,979.30	98.512000	IDC-FIS	-1,318.50
83434	GOV FHLB NOTES	3130AA2H0	11/29/2016	1.125000	20,000,000.00	19,625,200.00	20,000.00	0.00
			11/29/2019	1.165139	19,976,400.00	98.126000	IDC-FIS	-351,200.00
83481	CCCCD GOV FHLB GLOB	3130AAE46	12/09/2016	1.250000	2,650,000.00	2,636,193.50	15,182.32	0.00
			01/16/2019	1.225506	2,651,291.67	99.479000	IDC-FIS	-15,098.17
83514	CCCCD GOV FHLB NOTE	3130AAE46	12/20/2016	1.250000	2,025,000.00	2,014,449.75	11,601.56	0.00
			01/16/2019	1.344369	2,021,112.00	99.479000	IDC-FIS	-6,662.25
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	165,398.10	283.33	0.00
			11/29/2021	2.050128	168,663.80	97.293000	IDC-FIS	-3,265.70



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
83631	CCCCD GOV FHLB NOTE	3130AAE46	03/07/2017	1.250000	2,415,000.00	2,402,417.85	13,835.94		0.00	
			01/16/2019	1.343248	2,410,870.35	99.479000	IDC-FIS		-8,452.50	
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	4,884,400.00	20,416.67		0.00	
			04/07/2021	1.723000	5,005,108.25	97.688000	IDC-FIS		-120,708.25	
83772	CCCCD GOV FHLB NOTE	3130ABF92	05/31/2017	1.375000	2,000,000.00	1,982,300.00	2,520.83		0.00	
			05/28/2019	1.369154	2,000,220.00	99.115000	IDC-FIS		-17,920.00	
83892	CCCCD GOV FHLB NOTE	3130ACE26	09/08/2017	1.375000	175,000.00	170,143.75	621.61		0.00	
			09/28/2020	1.482926	174,438.25	97.225000	IDC-FIS		-4,294.50	
83924	GOV FHLB NOTES	3130ACLS1	10/11/2017	1.550000	20,000,000.00	19,989,200.00	68,888.89		0.00	
			10/11/2019	1.577535	19,989,200.00	99.946000	BOOK		0.00	
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000	4,500,000.00	4,371,795.00	4,921.88		0.00	
			12/10/2021	2.100994	4,461,124.50	97.151000	IDC-FIS		-89,329.50	
84190	RM GOV FHLB NOTES	3130ADME9	02/08/2018	2.375000	3,500,000.00	3,471,195.00	33,019.10		0.00	
			02/08/2021	2.375000	3,500,000.00	99.177000	IDC-FIS		-28,805.00	
84367	CLT GOV FHLB NOTES	3130AE6P0	04/26/2018	2.250000	250,000.00	249,830.00	1,015.63		0.00	
			04/26/2019	2.278646	249,929.98	99.932000	IDC-FIS		-99.98	
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000	165,000.00	164,486.85	890.02		528.99	
			04/20/2022	2.906513	164,346.46	99.689000	IDC-FIS		0.00	
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000	2,500,000.00	2,486,550.00	5,520.83		0.00	
			05/16/2022	2.675015	2,497,682.50	99.462000	IDC-FIS		-11,132.50	
84460	RM GOV FHLB NOTE	3130AEEP1	06/01/2018	2.550000	2,500,000.00	2,490,450.00	5,312.50		0.00	
			05/28/2021	2.565000	2,498,930.00	99.618000	IDC-FIS		-8,480.00	
84480	RM FHLB NOTE	3130AEEP1	06/08/2018	2.550000	5,000,000.00	4,980,900.00	10,625.00		1,130.00	
			05/28/2021	2.692494	4,982,249.17	99.618000	IDC-FIS		0.00	
84484	CCCSD FHLB NOTE	3130ABF92	06/08/2018	1.375000	5,000,000.00	4,955,750.00	6,302.08		1,100.00	
			05/28/2019	2.323683	4,956,559.72	99.115000	IDC-FIS		0.00	
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000	5,000,000.00	4,989,850.00	8,020.80		5,525.00	
			06/10/2022	2.833363	4,984,325.00	99.797000	IDC-FIS		0.00	
			Subtotal	1.541169	126,610,000.00	125,418,608.80	343,216.29		8,283.99	
				1.592378	126,532,901.58	99.059007			-1,117,799.28	

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

81889	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	376,159.29	2,591.88		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	47,843.20		0.00	
			02/19/2019	1.795148	6,984,817.89	99.777000	IDC-FIS		-41,336.46	



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	164,657.06	879.57	0.00
			09/12/2019	1.889799	164,897.76	99.191000	IDC-FIS	-240.70
82236	CCCCD GOV FNMA BENC	3135G0ZY2	12/03/2014	1.750000	100,000.00	99,014.00	170.14	0.00
			11/26/2019	1.612998	100,653.00	99.014000	IDC-FIS	-1,639.00
82257	RM GOV FNMA NOTES	3135G0YT4	12/12/2014	1.625000	6,010,000.00	5,998,160.30	9,223.70	0.00
			11/27/2018	1.380107	6,066,494.00	99.803000	IDC-FIS	-68,333.70
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	5,976,000.00	35,133.33	0.00
			02/27/2019	1.329281	6,087,180.00	99.600000	IDC-FIS	-111,180.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	167,732.20	1,227.78	0.00
			01/21/2020	1.627650	169,977.90	98.666000	IDC-FIS	-2,245.70
82909	CCCCD GOV FNMA BENC	3135G0H63	01/13/2016	1.375000	6,660,000.00	6,627,166.20	38,919.37	0.00
			01/28/2019	1.309114	6,673,053.60	99.507000	IDC-FIS	-45,887.40
82997	GOV FNMA NOTES	3135G0J53	03/22/2016	1.000000	10,000,000.00	9,917,000.00	34,722.22	0.00
			02/26/2019	1.067074	9,980,700.00	99.170000	IDC-FIS	-63,700.00
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,931,800.00	23,035.56	0.00
			02/05/2020	1.286438	4,020,000.00	98.295000	IDC-FIS	-88,200.00
83081	GOV FNMA NOTES	3135G0J53	04/22/2016	1.000000	10,000,000.00	9,917,000.00	34,722.22	0.00
			02/26/2019	1.070042	9,980,400.00	99.170000	IDC-FIS	-63,400.00
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,404,065.20	462.19	0.00
			06/26/2020	1.070378	2,491,622.00	97.528000	IDC-FIS	-87,556.80
83274	CCCSIG GOV FNMA BEN	3135G0N33	08/02/2016	.875000	1,920,000.00	1,888,089.60	6,953.33	0.00
			08/02/2019	.931917	1,916,774.40	98.338000	IDC-FIS	-28,684.80
83289	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	140,000.00	133,949.20	651.39	0.00
			08/17/2021	1.334096	139,433.00	95.678000	IDC-FIS	-5,483.80
83290	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	45,000.00	43,055.10	209.38	0.00
			08/17/2021	1.321009	44,846.06	95.678000	IDC-FIS	-1,790.96
83295	CCCCD GOV FNMA NOTE	3135G0N82	08/31/2016	1.250000	260,000.00	248,762.80	1,209.72	0.00
			08/17/2021	1.337550	258,910.60	95.678000	IDC-FIS	-10,147.80
83305	CCCSIG GOV FNMA NOT	3135G0P49	09/02/2016	1.000000	1,725,000.00	1,696,796.25	5,893.75	0.00
			08/28/2019	1.053166	1,722,506.50	98.365000	IDC-FIS	-25,710.25
83335	CCCCD GOV FNMA NOTE	3135G0P49	09/23/2016	1.000000	1,995,000.00	1,962,381.75	6,816.24	0.00
			08/28/2019	1.020798	1,993,803.00	98.365000	IDC-FIS	-31,421.25
83340	CCCCD GOV FNMA NOTE	3135G0P49	09/28/2016	1.000000	1,820,000.00	1,790,243.00	6,218.32	0.00
			08/28/2019	.994725	1,820,273.00	98.365000	IDC-FIS	-30,030.00
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,885,145.16	11,328.80	0.00
			11/13/2020	1.720219	4,994,151.54	97.742000	IDC-FIS	-109,006.38
83618	CCCSIG GOV FNMA NOT	3135G0T29	02/28/2017	1.500000	850,000.00	835,635.00	4,356.25	0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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
			02/28/2020	1.521905	849,456.00	98.310000	IDC-FIS	-13,821.00
83619	CCCCD GOV FNMA NOTE	3135G0T29	02/28/2017	1.500000	25,000.00	24,577.50	128.13	0.00
			02/28/2020	1.521905	24,989.04	98.310000	IDC-FIS	-411.54
83647	CCCCD GOV FNMA NOTE	3135G0N33	03/21/2017	.875000	3,400,000.00	3,343,492.00	12,313.19	0.00
			08/02/2019	1.509791	3,350,054.00	98.338000	IDC-FIS	-6,562.00
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	3,870,600.00	19,097.22	0.00
			02/26/2021	1.648008	3,961,360.00	96.765000	IDC-FIS	-90,760.00
83812	CCCCD GOV FNMA NOTE	3135G0S38	06/29/2017	2.000000	300,000.00	292,407.00	2,933.33	0.00
			01/05/2022	1.851838	301,917.00	97.469000	IDC-FIS	-9,510.00
83837	CCCCD GOV FNMA NOTE	3135G0T60	08/01/2017	1.500000	195,000.00	190,569.60	1,226.89	0.00
			07/30/2020	1.603953	194,409.15	97.728000	IDC-FIS	-3,839.55
84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	4,873,450.00	48,888.89	0.00
			01/05/2022	2.590321	4,908,140.56	97.469000	IDC-FIS	-19,135.00
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	4,873,450.00	48,888.89	0.00
			01/05/2022	2.564557	4,914,857.22	97.469000	IDC-FIS	-24,185.00
84343	CCCCD FNMA NOTES	3135G0U27	04/13/2018	2.500000	110,000.00	109,418.10	595.83	0.00
			04/13/2021	2.551908	109,836.10	99.471000	IDC-FIS	-418.00
			Subtotal	1.415130	84,690,000.00	83,584,257.74	406,640.71	0.00
				1.469811	84,603,911.99	98.694365		-986,876.47

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

82778	CCCCD MBS FNMA SRS	3136AQDQ0	10/30/2015	1.646000	38,310.03	38,693.66	52.55	0.00
			09/25/2019	1.382287	38,693.66	101.001383	BOOK	0.00
82814	CCCCD MBS FNMA SRS	3136AQSW1	11/30/2015	1.898080	13,137.33	13,268.70	20.78	0.00
			01/25/2019	1.572772	13,268.70	100.999975	BOOK	0.00
83093	CCCCD MBS FHLMC SRS	3137BNN26	04/28/2016	1.780000	27,906.34	28,184.73	41.39	0.00
			07/25/2019	1.464707	28,184.73	100.997587	BOOK	0.00
83189	CCCSIG MBS FNMA SRS	3136ASPX8	06/30/2016	1.785000	254,295.24	256,838.07	378.26	0.00
			06/25/2019	1.442671	256,838.07	100.999952	BOOK	0.00
84321	CCCCD MBS FHMS K721	3137BM6P6	04/09/2018	3.090000	100,000.00	100,851.56	257.50	0.00
			08/25/2022	2.882712	100,851.56	100.851560	BOOK	0.00
84376	CCCCD MBS FNMA 2018	3136B1XP4	04/30/2018	3.560000	100,000.00	101,989.10	296.67	0.00
			09/25/2021	2.944966	101,989.10	101.989100	BOOK	0.00
			Subtotal	2.356709	533,648.94	539,825.82	1,047.15	0.00
				1.995551	539,825.82	101.157480		0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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: 27 FEDERAL FARM CREDIT BANKS								
82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	1,992,580.00	13,750.00	2,280.00
			01/16/2019	1.620035	1,990,300.00	99.629000	IDC-FIS	0.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	989,880.00	6,083.33	0.00
			08/05/2019	1.350014	1,005,740.00	98.988000	IDC-FIS	-15,860.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	2,969,640.00	18,250.00	0.00
			08/05/2019	1.350014	3,017,220.00	98.988000	IDC-FIS	-47,580.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	167,028.40	1,214.79	0.00
			08/04/2020	1.730194	170,156.40	98.252000	IDC-FIS	-3,128.00
82785	GOV FFCB NOTES	3133EFNF0	11/06/2015	1.080000	5,000,000.00	4,983,500.00	8,250.00	0.00
			11/06/2018	1.104126	4,996,450.00	99.670000	IDC-FIS	-12,950.00
82817	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	9,969,000.00	10,111.11	0.00
			12/03/2018	1.300000	10,000,000.00	99.690000	IDC-FIS	-31,000.00
82818	GOV FFCB NOTES	3133EFRQ2	12/03/2015	1.300000	10,000,000.00	9,969,000.00	10,111.11	0.00
			12/03/2018	1.305115	9,998,500.00	99.690000	IDC-FIS	-29,500.00
82846	GOV FFCB NOTES	3133EFSJ7	12/18/2015	1.300000	20,000,000.00	19,923,400.00	12,277.78	0.00
			12/14/2018	1.415191	19,932,800.00	99.617000	IDC-FIS	-9,400.00
82926	KFPD GOV FFCB NOTES	3133EFVQ7	01/27/2016	1.250000	250,000.00	248,685.00	1,380.21	0.00
			01/22/2019	1.126024	250,907.50	99.474000	IDC-FIS	-2,222.50
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	150,346.90	102.47	0.00
			12/14/2020	1.320066	155,578.15	96.998000	IDC-FIS	-5,231.25
82963	GOV FFCB CALLABLE N	3133EFYS0	03/02/2016	1.150000	10,000,000.00	9,926,000.00	41,208.33	0.00
			02/22/2019	1.217313	9,980,400.00	99.260000	IDC-FIS	-54,400.00
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	3,975,312.90	16,497.81	0.00
			03/04/2020	1.430176	4,032,857.27	97.890000	IDC-FIS	-57,544.37
82992	GOV FFCB NOTES	3133EFQ67	03/21/2016	1.160000	10,000,000.00	9,920,600.00	32,222.22	0.00
			03/21/2019	1.180075	9,994,100.00	99.206000	IDC-FIS	-73,500.00
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,922,000.00	15,065.56	0.00
			03/30/2020	1.490000	4,000,000.00	98.050000	IDC-FIS	-78,000.00
83160	GOV FFCB NOTES	3133EGCA1	06/03/2016	1.060000	10,000,000.00	9,876,700.00	8,244.44	0.00
			06/03/2019	1.140244	9,976,400.00	98.767000	IDC-FIS	-99,700.00
83190	GOV FFCB NOTES	3133EGJC0	07/01/2016	.950000	10,000,000.00	9,861,200.00	47,500.00	0.00
			07/01/2019	1.000200	9,985,200.00	98.612000	IDC-FIS	-124,000.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,542,640.20	15,242.51	0.00
			09/21/2020	1.110242	4,700,880.80	96.858000	IDC-FIS	-158,240.60
83505	RM GOV FFCB NOTES	3133EGT88	12/16/2016	1.450000	2,000,000.00	1,970,120.00	1,530.56	0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			12/12/2019	1.640327		1,988,940.00	98.506000	IDC-FIS		-18,820.00
83506	RM GOV FFCB NOTES	3133EGM69	12/16/2016	1.100000		2,000,000.00	1,990,660.00	1,588.89		740.00
			12/05/2018	1.360167		1,989,920.00	99.533000	IDC-FIS		0.00
83725	GOV FFCB NOTES	3133EHFL2	04/26/2017	1.550000		10,000,000.00	9,824,400.00	33,583.33		0.00
			04/13/2020	1.578010		9,991,900.00	98.244000	IDC-FIS		-167,500.00
83741	GOV FFCB NOTES	3133EHHN6	05/12/2017	1.350000		10,000,000.00	9,920,300.00	22,125.00		0.00
			05/02/2019	1.430437		9,984,400.00	99.203000	IDC-FIS		-64,100.00
83767	GOV FFCB NOTES	3133EHLG6	05/30/2017	1.320000		20,000,000.00	19,811,600.00	22,733.33		0.00
			05/30/2019	1.400388		19,968,400.00	99.058000	IDC-FIS		-156,800.00
83813	GOV FFCB NOTES	3133EQB2	07/06/2017	1.550000		10,000,000.00	9,795,200.00	75,347.22		0.00
			07/06/2020	1.560960		9,996,800.00	97.952000	IDC-FIS		-201,600.00
84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000		3,500,000.00	3,437,315.00	36,147.22		0.00
			01/12/2022	2.455479		3,472,307.61	98.209000	IDC-FIS		-29,431.50
84218	GOV FFCB NOTES	3133EJCE7	03/01/2018	2.350000		5,000,000.00	4,957,300.00	45,368.06		0.00
			02/12/2021	2.480332		4,987,756.39	99.146000	IDC-FIS		-24,255.00
84249	RM GOV FFCB NOTES	3133EJCE7	03/07/2018	2.350000		5,000,000.00	4,957,300.00	45,368.05		0.00
			02/12/2021	2.464582		4,992,014.72	99.146000	IDC-FIS		-26,555.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000		5,000,000.00	4,973,950.00	36,111.11		0.00
			03/21/2022	2.612688		5,000,488.89	99.479000	IDC-FIS		-23,650.00
			Subtotal	1.397675		176,826,000.00	175,025,658.40	577,414.44		3,020.00
				1.457388		176,560,417.73	98.981857			-1,514,968.22

Inv Type: 28 FHLMC DISCOUNT NOTES

83856	RM GOV FREDDIE MAC	313397D57	08/28/2017	1.180000		296,000.00	295,128.28	2,978.58		0.00
			08/27/2018	1.194249		292,468.39	99.705500	IDC-FIS		-318.69
83945	RM GOV FHLMC DISC	313397K26	10/26/2017	1.355000		374,000.00	371,954.84	3,491.08		0.00
			10/11/2018	1.373088		369,073.07	99.453167	IDC-FIS		-609.31
84419	GOV FHLMC DISC NOTE	313397R45	05/21/2018	1.970000		20,000,000.00	19,843,800.00	47,324.26		7,703.52
			11/20/2018	2.099827		19,788,772.22	99.219000	IDC-FIS		0.00
84493	LUHSD GOV FHLMC DIS	313397Q20	05/23/2018	1.960000		5,000,000.00	4,960,950.00	10,616.67		0.00
			11/20/2018	1.979507		4,950,727.78	99.219000	IDC-FIS		-394.45
			Subtotal	1.950019		25,670,000.00	25,471,833.12	64,410.59		7,703.52
				2.055390		25,401,041.46	99.228022			-1,322.45



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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: 29 FHLMC NOTES								
82312	AUHSD GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	2,486,000.00	2,484,160.36	11,849.93	0.00
			08/08/2018	1.200000	2,486,000.00	99.926000	IDC-FIS	-1,839.64
82313	AUHSD GOV FHLMC NOT	3134G3ZW3	01/21/2015	1.200000	110,000.00	109,918.60	524.33	0.00
			08/08/2018	1.200000	110,000.00	99.926000	IDC-FIS	-81.40
82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	2,983,290.00	4,520.83	0.00
			05/30/2019	1.379985	3,043,140.00	99.443000	IDC-FIS	-59,850.00
82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	5,908,860.00	18,541.67	0.00
			10/02/2019	1.310124	5,986,200.00	98.481000	IDC-FIS	-77,340.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	246,202.50	772.57	0.00
			10/02/2019	1.330187	249,280.00	98.481000	IDC-FIS	-3,077.50
82996	CCCCD GOV FHLMC NOT	3137EADZ9	03/22/2016	1.125000	6,000,000.00	5,944,680.00	14,250.00	0.00
			04/15/2019	1.131578	5,998,800.00	99.078000	IDC-FIS	-54,120.00
83006	GOV FHLMC NOTES	3134G8PD5	03/30/2016	1.350000	10,000,000.00	9,861,300.00	34,125.00	0.00
			09/30/2019	1.350000	10,000,000.00	98.613000	IDC-FIS	-138,700.00
83039	GOV FHLMC NOTES	3134G8W21	04/08/2016	1.375000	5,000,000.00	4,915,450.00	190.99	0.00
			12/30/2019	1.375000	5,000,000.00	98.309000	IDC-FIS	-84,550.00
83084	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,964,800.00	18,958.33	0.00
			10/26/2018	1.050000	10,000,000.00	99.648000	IDC-FIS	-35,200.00
83085	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,964,800.00	18,958.33	0.00
			10/26/2018	1.061785	9,997,100.00	99.648000	IDC-FIS	-32,300.00
83086	GOV FHLMC NOTES	3134G8YU7	04/26/2016	1.050000	10,000,000.00	9,964,800.00	18,958.33	0.00
			10/26/2018	1.073168	9,994,300.00	99.648000	IDC-FIS	-29,500.00
83172	GOV FHLMC NOTES	3134G9QW0	06/14/2016	1.280000	10,000,000.00	9,897,600.00	6,044.44	0.00
			06/14/2019	1.280000	10,000,000.00	98.976000	IDC-FIS	-102,400.00
83217	CCCSIG GOV FHLMC RE	3137EAEB1	07/20/2016	.875000	1,890,000.00	1,860,138.00	7,441.89	0.00
			07/19/2019	.957100	1,887,240.67	98.420000	IDC-FIS	-27,102.67
83324	CCCCD GOV FHLMC REF	3137EAED7	09/19/2016	.875000	1,950,000.00	1,943,779.50	3,744.28	0.00
			10/12/2018	.904812	1,948,810.50	99.681000	IDC-FIS	-5,031.00
83341	CCCCD GOV FHLMC REF	3137EAED7	09/28/2016	.875000	1,825,000.00	1,819,178.25	3,504.26	0.00
			10/12/2018	.868436	1,825,219.00	99.681000	IDC-FIS	-6,040.75
83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	165,095.63	751.47	0.00
			08/12/2021	1.250127	171,979.30	95.431000	IDC-FIS	-6,883.67
83365	CCCSIG FHLMC REFERE	3137EAEB1	10/05/2016	.875000	3,050,000.00	3,001,810.00	12,009.40	0.00
			07/19/2019	.993716	3,040,057.00	98.420000	IDC-FIS	-38,247.00
83529	CCCCD GOV FHLMC NOT	3137EACA5	01/04/2017	3.750000	1,860,000.00	1,880,106.60	18,212.50	0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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
			03/27/2019	1.329015	1,958,617.20	101.081000	IDC-FIS	-78,510.60
83809	RM GOV FHLMC NOTES	3134GBT05	06/29/2017	1.500000	4,000,000.00	3,915,160.00	27,666.66	0.00
			07/15/2020	1.567587	3,992,000.00	97.879000	IDC-FIS	-76,840.00
83979	GOV FHLMC NOTES	3134GBW81	11/22/2017	2.350000	10,000,000.00	9,713,600.00	25,458.33	0.00
			11/22/2022	2.350000	10,000,000.00	97.136000	IDC-FIS	-286,400.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	155,239.74	1,480.15	0.00
			08/09/2022	2.678470	156,303.11	98.253000	IDC-FIS	-771.51
84379	RM GOV FHLMC NOTES	3137EADZ9	04/30/2018	1.125000	251,000.00	248,685.78	596.13	348.89
			04/15/2019	2.250071	248,454.55	99.078000	IDC-FIS	0.00
			Subtotal	1.355241	98,003,000.00	96,948,654.96	248,559.82	348.89
				1.315291	98,093,501.33	98.924171		-1,144,785.74

Inv Type: 31 MUNICIPAL BONDS

81514	AUHSD MUNI WICOMICO	967545R89	06/27/2013	3.500000	390,000.00	427,550.12	1,137.50	0.00
			12/01/2018	1.638640	427,550.12	109.628236	BOOK	0.00
83288	CCCSIG MUNI CT ST T	20772J3C4	08/17/2016	1.100000	1,280,000.00	1,282,444.80	5,319.11	0.00
			08/15/2018	1.003041	1,282,444.80	100.191000	BOOK	0.00
			Subtotal	1.700072	1,670,000.00	1,709,994.92	6,456.61	0.00
				1.161960	1,709,994.92	102.394905		0.00

Inv Type: 43 FHLB DISCOUNT NOTES

84123	RM GOV FHLB DISC	313385YY6	01/05/2018	1.540000	1,000,000.00	999,793.33	7,571.67	0.00
			07/05/2018	1.552017	992,257.22	99.979333	IDC-FIS	-35.56
84334	GOV FHLB DISC	313385ZV1	04/12/2018	1.690000	30,000,000.00	29,961,250.00	112,666.67	0.00
			07/26/2018	1.698372	29,852,125.00	99.870833	IDC-FIS	-3,541.67
84344	GOV FHLB DISC	313385ZU3	04/13/2018	1.720000	30,000,000.00	29,962,800.00	113,233.33	0.00
			07/25/2018	1.728506	29,852,366.67	99.876000	IDC-FIS	-2,800.00
84345	GOV FHLB DISC	313385ZU3	04/13/2018	1.720000	30,000,000.00	29,962,800.00	113,233.33	0.00
			07/25/2018	1.728506	29,852,366.67	99.876000	IDC-FIS	-2,800.00
84356	GOV FHLB DISC	313385ZT6	04/19/2018	1.800000	30,000,000.00	29,964,350.00	109,500.00	0.00
			07/24/2018	1.808682	29,856,000.00	99.881167	IDC-FIS	-1,150.00
84369	CCCSD GOV FHLB DISC	313385ZU3	04/26/2018	1.843000	5,000,000.00	4,993,800.00	16,894.17	0.00
			07/25/2018	1.851531	4,976,962.50	99.876000	IDC-FIS	-56.67
84371	CCCSD FHLB DISCOUNT	313385ZM1	04/27/2018	1.810000	4,000,000.00	3,996,486.67	13,072.22	0.00
			07/18/2018	1.817493	3,983,508.89	99.912167	IDC-FIS	-94.44



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
84404	GOV FHLB DISC	313385YY6	05/14/2018	1.775000	30,000,000.00	29,993,800.00	71,000.00	0.00	
			07/05/2018	1.779563	29,923,083.33	99.979333	IDC-FIS	-283.33	
84407	GOV FHLB DISC NOTE	313385A30	05/15/2018	1.850000	30,000,000.00	29,951,950.00	72,458.33	0.00	
			08/01/2018	1.857445	29,879,750.00	99.839833	IDC-FIS	-258.33	
84418	GOV FHLB DISC	313385E69	05/21/2018	1.915000	30,000,000.00	29,894,950.00	65,429.17	275.00	
			09/05/2018	1.925962	29,829,245.83	99.649833	IDC-FIS	0.00	
84425	LUHSD GOV FHLB DISC	313385Q82	05/23/2018	2.000000	5,000,000.00	4,959,300.00	10,833.33	411.11	
			11/26/2018	2.020996	4,948,055.56	99.186000	IDC-FIS	0.00	
84438	GOV FHLB DISC NOTE	313385YY6	05/31/2018	1.800000	30,000,000.00	29,993,800.00	46,500.00	0.00	
			07/05/2018	1.803156	29,947,500.00	99.979333	IDC-FIS	-200.00	
84483	CCCSO FHLB DISCOUNT	313385R99	06/08/2018	2.040000	5,000,000.00	4,955,952.78	6,516.67	436.11	
			12/05/2018	2.061022	4,949,000.00	99.119056	IDC-FIS	0.00	
84506	GOV FHLB DISC	313385H90	06/26/2018	1.930000	25,000,000.00	24,875,354.17	6,701.39	0.00	
			10/02/2018	1.940194	24,868,652.78	99.501417	IDC-FIS	0.00	
			Subtotal	1.805366	285,000,000.00	284,466,386.95	765,610.28	1,122.22	
				1.813625	283,710,874.45	99.812767		-11,220.00	

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

83334	CCCSIG ABS CNH 2016	12635YAB9	09/21/2016	1.260000	97,990.93	97,982.02	54.87	0.00	
			02/18/2020	1.265286	97,982.02	99.990907	BOOK	0.00	
83650	CCCSIG ABS CORP CNH	12636WAB2	03/22/2017	1.640000	228,587.74	228,578.97	125.63	0.00	
			07/15/2020	1.642287	228,578.97	99.996163	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	224.62	0.00	
			04/18/2022	2.663481	189,986.34	99.992811	BOOK	0.00	
			Subtotal	1.835780	1,006,578.67	1,006,488.41	780.28	0.00	
				1.840101	1,006,488.41	99.991033		0.00	

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

82964	CCCSIG ABS TOYOTA C	89237KAD5	03/02/2016	1.250000	290,615.70	290,599.22	161.45	0.00	
			03/16/2020	1.252803	290,599.22	99.994329	BOOK	0.00	
83008	CCCSIG ABS HYUNDAI	44930UAD8	03/30/2016	1.560000	212,309.63	212,268.44	147.20	0.00	



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
			09/15/2020	1.568722	212,268.44	99.980599	BOOK		0.00
83091	CCCSIG ABS CORP NIS	65478VAD9	04/27/2016	1.320000	166,623.80	166,597.95	97.75		0.00
			01/15/2021	1.326574	166,597.95	99.984486	BOOK		0.00
83281	CCCSIG ABS TOYOTA A	89237WAD9	08/10/2016	1.140000	197,273.34	197,268.06	99.95		0.00
			08/17/2020	1.141339	197,268.06	99.997324	BOOK		0.00
83333	CCCSIG ABS HYUNDAI	44891EAC3	09/21/2016	1.290000	440,000.00	439,940.78	252.27		0.00
			04/15/2021	1.295868	439,940.78	99.986541	BOOK		0.00
83571	CCCSIG ABS FORDO 20	34531EAD8	01/25/2017	1.670000	575,000.00	574,997.87	426.78		0.00
			06/15/2021	1.670159	574,997.87	99.999630	BOOK		0.00
83586	CCCSIG ABS ALLY AUT	02007PAC7	01/31/2017	1.700000	100,000.00	99,991.25	75.56		0.00
			06/15/2021	1.704009	99,991.25	99.991250	BOOK		0.00
83658	CCCSIG ABS ALLY AUT	02007HAC5	03/29/2017	1.780000	680,000.00	679,919.83	537.96		0.00
			08/16/2021	1.785395	679,919.83	99.988210	BOOK		0.00
83659	CCCSIG ABS HYUNDAI	44931PAD8	03/29/2017	1.760000	365,000.00	364,970.47	285.51		0.00
			08/16/2021	1.763698	364,970.47	99.991910	BOOK		0.00
83750	CCCSIG ABS TOTOTA A	89190BAD0	05/17/2017	1.760000	675,000.00	674,948.23	528.00		0.00
			07/15/2021	1.763665	674,948.23	99.992330	BOOK		0.00
83855	CCCSIG ABS NAROT 20	65478GAD2	08/23/2017	1.750000	500,000.00	499,972.05	388.89		0.00
			10/15/2021	1.752684	499,972.05	99.994410	BOOK		0.00
83939	CCCSIG ABS CARMAX 2	14314RAH5	10/25/2017	1.800000	244,905.38	244,887.41	195.92		0.00
			04/15/2021	1.804194	244,887.41	99.992662	BOOK		0.00
83973	CCCSIG ABS TAOT 201	89238KAD4	11/15/2017	1.930000	225,000.00	224,979.26	193.07		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	276.81		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
84405	CCCSIG ABS HART 201	44891KAD7	04/18/2018	2.790000	130,000.00	129,980.42	161.20		0.00
			07/15/2022	2.797121	129,980.42	99.984938	BOOK		0.00
84409	CCCCD ABS TOYOTA 20	89238TAD5	05/16/2018	2.960000	100,000.00	99,998.51	131.56		0.00
			09/15/2022	2.960687	99,998.51	99.998510	BOOK		0.00
84422	CCCSIG ABS FORDO 20	34528FAD0	05/22/2018	3.030000	225,000.00	224,963.62	303.00		0.00
			11/15/2022	3.037269	224,963.62	99.983831	BOOK		0.00
84510	CCCCD ABS ALLYA 201	02007JAC1	06/27/2018	3.000000	110,000.00	109,992.48	36.67		0.00
			01/17/2023	3.003013	109,992.48	99.993164	BOOK		0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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
Subtotal				1.823392	5,711,727.85	5,711,231.35	4,518.89	0.00
				1.828213	5,711,231.35	99.991307		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	5,905.37	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	3,655.46	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	9,560.83	0.00
				1.987269	1,094,808.89	99.982547		0.00

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

84283	CP NORDEA BANK	65558GGT4	03/27/2018	2.205000	30,000,000.00	29,956,666.67	176,400.00	4,441.67
			07/27/2018	2.221601	29,775,825.00	99.855556	IDC-FIS	0.00
84288	CP TOYOTA MOTOR CRE	89233HG99	03/28/2018	2.300000	30,000,000.00	29,986,666.67	182,083.34	2,000.00
			07/09/2018	2.315236	29,802,583.33	99.955556	IDC-FIS	0.00
84291	COUNTY CP TMCC	89233HG24	04/02/2018	2.310000	20,000,000.00	19,998,888.89	115,500.00	172.22
			07/02/2018	2.323568	19,883,216.67	99.994444	IDC-FIS	0.00
84298	PW CP GENERAL ELECT	36960MJ46	04/04/2018	2.360000	1,000,000.00	996,226.39	5,768.89	487.50
			09/04/2018	2.383911	989,970.00	99.622639	IDC-FIS	0.00
84301	CP NORDEA BANK AB	65558GG23	04/04/2018	2.215000	30,000,000.00	29,998,333.33	162,433.34	179.16
			07/02/2018	2.227196	29,835,720.83	99.994444	IDC-FIS	0.00
84306	CP MUFG UNION BANK	62479MG23	04/03/2018	2.260000	25,000,000.00	24,998,611.11	139,680.56	180.55
			07/02/2018	2.272842	24,858,750.00	99.994444	IDC-FIS	0.00
84315	CP MUFG BANK LTD NY	62479MG56	04/06/2018	2.290000	30,000,000.00	29,993,333.33	164,116.67	966.66
			07/05/2018	2.303186	29,828,250.00	99.977778	IDC-FIS	0.00
84323	CP NORDEA BANK AB	65558GGS6	04/10/2018	2.180000	30,000,000.00	29,958,333.33	148,966.66	3,750.00
			07/26/2018	2.194217	29,805,616.67	99.861111	IDC-FIS	0.00
84333	CP EXXON MOBIL	30229BGS0	04/11/2018	1.890000	30,000,000.00	29,958,333.33	127,575.00	0.00
			07/26/2018	1.900577	29,833,050.00	99.861111	IDC-FIS	-2,291.67
84339	CP NORDEA BANK	65558GGR8	04/17/2018	2.180000	30,000,000.00	29,960,000.00	136,250.00	3,600.00
			07/25/2018	2.193148	29,820,150.00	99.866667	IDC-FIS	0.00
84351	CP MUFG BANK LTD NY	62479MGR8	04/17/2018	2.320000	30,000,000.00	29,960,000.00	145,000.00	6,400.00
			07/25/2018	2.334897	29,808,600.00	99.866667	IDC-FIS	0.00
84360	CP STANDARD CHARTER	85324UGL1	04/23/2018	2.200000	30,000,000.00	29,968,333.33	126,500.00	3,166.66



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			07/20/2018	2.211895		29,838,666.67	99.894444	IDC-FIS		0.00
84363	CP TOYOTA MOTOR CRE	89233HGK4	04/24/2018	2.250000		30,000,000.00	29,970,000.00	127,500.00		3,750.00
			07/19/2018	2.262159		29,838,750.00	99.900000	IDC-FIS		0.00
84368	CCCSD CP GENERAL EL	36960MGR8	04/26/2018	2.290000		2,500,000.00	2,496,666.67	10,495.83		483.34
			07/25/2018	2.303186		2,485,687.50	99.866667	IDC-FIS		0.00
84372	CP MUFG BANK LTD NY	62479MGT4	04/27/2018	2.300000		2,500,000.00	2,496,388.89	10,381.94		541.67
			07/27/2018	2.313450		2,485,465.28	99.855556	IDC-FIS		0.00
84378	CP JP MORGAN SECURI	46640QHV6	04/30/2018	2.350000		30,000,000.00	29,901,666.67	121,416.66		17,208.34
			08/29/2018	2.368709		29,763,041.67	99.672222	IDC-FIS		0.00
84389	CP GENERAL ELECTRIC	36960MGT4	05/04/2018	2.250000		30,000,000.00	29,956,666.67	108,750.00		5,416.67
			07/27/2018	2.261875		29,842,500.00	99.855556	IDC-FIS		0.00
84390	CP SANTANDER UK	80285QGT1	05/04/2018	2.200000		30,000,000.00	29,956,666.67	106,333.33		4,333.34
			07/27/2018	2.211352		29,846,000.00	99.855556	IDC-FIS		0.00
84392	CP TOYOTA MOTOR COR	89233HGT5	05/07/2018	2.220000		30,000,000.00	29,956,666.67	101,750.00		4,766.67
			07/27/2018	2.231145		29,850,150.00	99.855556	IDC-FIS		0.00
84394	CP EXXON MOBILE	30229BGW1	05/09/2018	1.880000		30,000,000.00	29,951,666.67	83,033.34		0.00
			07/30/2018	1.888085		29,871,533.33	99.838889	IDC-FIS		-2,900.00
84395	CP CREDIT AGRICOLE	22533UGW7	05/09/2018	1.930000		30,000,000.00	29,951,666.67	85,241.66		0.00
			07/30/2018	1.938522		29,868,116.67	99.838889	IDC-FIS		-1,691.66
84398	PW CP MUFG UNION BA	62478YL14	05/10/2018	2.080000		800,000.00	793,549.33	2,403.56		0.00
			11/01/2018	2.101246		791,911.11	99.193667	IDC-FIS		-765.34
84400	CP CREDIT AGRICOLE	22533UHD8	05/10/2018	2.200000		30,000,000.00	29,928,333.33	95,333.34		7,166.66
			08/13/2018	2.212847		29,825,833.33	99.761111	IDC-FIS		0.00
84401	CP MUFG BANK LTD NY	62479MHA4	05/10/2018	2.250000		30,000,000.00	29,933,333.33	97,500.00		8,333.33
			08/10/2018	2.263012		29,827,500.00	99.777778	IDC-FIS		0.00
84406	CP ABBEY NATIONAL S	80285QHQ6	05/15/2018	2.170000		30,000,000.00	29,910,000.00	84,991.67		7,650.00
			08/24/2018	2.183292		29,817,358.33	99.700000	IDC-FIS		0.00
84412	CP CREDIT AGRICOLE	22533UHF3	05/17/2018	2.180000		30,000,000.00	29,925,000.00	81,750.00		6,750.00
			08/15/2018	2.191946		29,836,500.00	99.750000	IDC-FIS		0.00
84416	CP EXXON MOBILE COR	30229BHU4	05/18/2018	1.920000		30,000,000.00	29,903,333.33	70,400.00		0.00
			08/28/2018	1.930502		29,836,800.00	99.677778	IDC-FIS		-3,866.67
84417	CP TOYOTA MOTOR CRE	89233HGH1	05/21/2018	2.020000		25,000,000.00	24,977,777.78	57,513.89		222.22
			07/17/2018	2.026481		24,920,041.67	99.911111	IDC-FIS		0.00
84428	CP EXXON MOBIL CORP	30229BJB4	05/25/2018	1.930000		30,000,000.00	29,874,600.00	59,508.33		0.00
			09/11/2018	1.941344		29,824,691.67	99.582000	IDC-FIS		-9,600.00
84439	CP SANTANDER UK	80285QH11	05/31/2018	1.980000		30,000,000.00	29,948,333.33	51,150.00		0.00
			08/01/2018	1.986775		29,897,700.00	99.827778	IDC-FIS		-516.67



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Gain	Unrealized Loss
84441	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	5,000,000.00	4,983,611.11	9,229.16	1,761.80		
			08/29/2018	2.227195	4,972,620.15	99.672222	IDC-FIS	0.00		
84442	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	5,200,000.00	5,182,955.56	9,598.33	1,832.29		
			08/29/2018	2.227196	5,171,524.94	99.672222	IDC-FIS	0.00		
84443	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	500,000.00	498,361.11	922.92	176.18		
			08/29/2018	2.227199	497,262.01	99.672222	IDC-FIS	0.00		
84444	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	800,000.00	797,377.78	1,476.67	281.89		
			08/29/2018	2.227197	795,619.22	99.672222	IDC-FIS	0.00		
84445	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	2,000,000.00	1,993,444.44	3,691.67	704.71		
			08/29/2018	2.227195	1,989,048.06	99.672222	IDC-FIS	0.00		
84446	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	2,000,000.00	1,993,444.44	3,691.67	704.71		
			08/29/2018	2.227195	1,989,048.06	99.672222	IDC-FIS	0.00		
84447	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	400,000.00	398,688.89	738.33	140.95		
			08/29/2018	2.227197	397,809.61	99.672222	IDC-FIS	0.00		
84448	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	2,900,000.00	2,890,494.44	5,352.92	1,021.84		
			08/29/2018	2.227196	2,884,119.68	99.672222	IDC-FIS	0.00		
84449	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	600,000.00	598,033.33	1,107.50	211.41		
			08/29/2018	2.227194	596,714.42	99.672222	IDC-FIS	0.00		
84450	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	2,700,000.00	2,691,150.00	4,983.75	951.38		
			08/29/2018	2.227197	2,685,214.87	99.672222	IDC-FIS	0.00		
84451	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	3,000,000.00	2,990,166.67	5,537.50	1,057.09		
			08/29/2018	2.227197	2,983,572.08	99.672222	IDC-FIS	0.00		
84452	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	26,000,000.00	25,914,777.78	47,991.67	9,161.39		
			08/29/2018	2.227196	25,857,624.72	99.672222	IDC-FIS	0.00		
84453	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	650,000.00	647,869.44	1,199.79	229.03		
			08/29/2018	2.227195	646,440.62	99.672222	IDC-FIS	0.00		
84454	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	420,000.00	418,623.33	775.25	147.99		
			08/29/2018	2.227198	417,700.09	99.672222	IDC-FIS	0.00		
84455	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	3,900,000.00	3,887,216.67	7,198.75	1,374.21		
			08/29/2018	2.227196	3,878,643.71	99.672222	IDC-FIS	0.00		
84456	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	2,100,000.00	2,093,116.67	3,876.25	739.96		
			08/29/2018	2.227196	2,088,500.46	99.672222	IDC-FIS	0.00		
84457	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	4,700,000.00	4,684,594.44	8,675.42	1,656.09		
			08/29/2018	2.227196	4,674,262.93	99.672222	IDC-FIS	0.00		
84458	PW CP TORONTO DOMIN	89119BHV1	06/01/2018	2.215000	4,500,000.00	4,485,250.00	8,306.25	1,585.63		
			08/29/2018	2.227197	4,475,358.12	99.672222	IDC-FIS	0.00		
84461	CP SOCIETY GENERALE	83369CJR6	06/04/2018	2.240000	30,000,000.00	29,850,216.67	50,400.00	10,750.00		



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			09/25/2018	2.255861		29,789,066.67	99.500722	IDC-FIS		0.00
84462	CP BNP PARIBAS	09659KKA7	06/04/2018	2.280000		30,000,000.00	29,813,991.67	51,300.00		5,891.67
			10/10/2018	2.298634		29,756,800.00	99.379972	IDC-FIS		0.00
84469	CP GE CAPITAL	36164KKB6	06/05/2018	2.310000		30,000,000.00	29,812,150.00	50,050.00		8,500.00
			10/11/2018	2.329130		29,753,600.00	99.373833	IDC-FIS		0.00
84472	CP TOYOTA MOTOR CRE	89233HH31	06/06/2018	2.010000		25,000,000.00	24,954,166.67	34,895.83		229.17
			08/03/2018	2.016530		24,919,041.67	99.816667	IDC-FIS		0.00
84481	CCCSO CP GENERAL EL	36164KJ69	06/08/2018	2.220000		5,000,000.00	4,980,551.39	7,091.67		1,209.72
			09/06/2018	2.232390		4,972,250.00	99.611028	IDC-FIS		0.00
84482	CCCSO CP CHEVRON CO	16677KJ61	06/08/2018	2.040000		5,000,000.00	4,980,551.39	6,516.67		0.00
			09/06/2018	2.050457		4,974,500.00	99.611028	IDC-FIS		-465.28
84487	CP CHEVRON CORP	16677KJD6	06/08/2018	2.040000		20,000,000.00	19,914,077.78	26,066.67		0.00
			09/13/2018	2.051275		19,890,066.67	99.570389	IDC-FIS		-2,055.56
84494	CP GENERAL ELECTRIC	36164KJS1	06/18/2018	2.230000		30,000,000.00	29,848,475.00	24,158.33		10,150.00
			09/26/2018	2.243900		29,814,166.67	99.494917	IDC-FIS		0.00
84497	PW CP MUFU UNION BA	62478YK8	06/19/2018	1.850000		1,931,000.00	1,929,069.00	1,190.78		0.00
			07/19/2018	1.852858		1,928,023.04	99.900000	IDC-FIS		-144.82
84500	CP CREDIT AGRICOLE	22533UJL8	06/22/2018	2.280000		30,000,000.00	29,858,925.00	17,100.00		12,825.00
			09/20/2018	2.293071		29,829,000.00	99.529750	IDC-FIS		0.00
84503	CP TOYOTA MOTOR CRE	89233HK29	06/25/2018	2.270000		30,000,000.00	29,828,725.00	11,350.00		4,650.00
			10/02/2018	2.284259		29,812,725.00	99.429083	IDC-FIS		0.00
			Subtotal		2.172293	1,071,101,000.00	1,068,486,118.06	3,390,201.76		169,910.77
					2.184934	1,064,950,303.20	99.755870			-24,297.67

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

83553	CCCSIG YCD SVENSKA	86958JHB8	01/12/2017	1.890000		1,400,000.00	1,396,785.92	12,642.00		0.00
			01/10/2019	1.890000		1,400,000.00	99.770423	IDC-FIS		-3,214.08
83554	CCCSO YCD SVENSKA H	86958JHB8	01/12/2017	1.890000		275,000.00	274,368.66	2,483.25		0.00
			01/10/2019	1.890000		275,000.00	99.770423	IDC-FIS		-631.34
83555	CCCSO YCD SVENSKA H	86958JHB8	01/12/2017	1.890000		2,350,000.00	2,344,604.93	21,220.50		0.00
			01/10/2019	1.890000		2,350,000.00	99.770423	IDC-FIS		-5,395.07
83675	CCCSO YCD BK OF NOV	06417GUE6	04/06/2017	1.910000		1,935,000.00	1,926,888.40	8,931.65		0.00
			04/05/2019	1.910000		1,935,000.00	99.580796	IDC-FIS		-8,111.60
83678	CCCSO YCD BK OF NOV	06417GUE6	04/06/2017	1.910000		100,000.00	99,580.80	461.59		0.00
			04/05/2019	1.910000		100,000.00	99.580796	IDC-FIS		-419.20
83733	CCCSO YCD SUMITOMO	86563YVNO	05/04/2017	2.050000		250,000.00	249,153.52	839.93		0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			05/03/2019	2.050000		250,000.00	99.661407	IDC-FIS		-846.48
83831	KFPD YCD BNP PARIBA	05572N4Q6	07/25/2017	1.600000		250,000.00	249,944.77	3,788.89		0.00
			07/25/2018	1.600000		250,000.00	99.977907	IDC-FIS		-55.23
83834	KFPD YCD BNP PARIBA	05572N4R4	07/26/2017	1.600000		250,000.00	249,942.58	3,777.78		0.00
			07/26/2018	1.600000		250,000.00	99.977030	IDC-FIS		-57.42
83841	CCCSIG YCD SKANDNV	83050FXT3	08/04/2017	1.840000		1,625,000.00	1,624,366.25	12,375.28		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	1,831.66		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	12,742.00		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	1,607,872.42	19,552.11		0.00
			10/26/2018	1.770000		1,610,000.00	99.867852	IDC-FIS		-2,127.58
83976	CCCSIG YCD SWEDBANK	87019U6D6	11/17/2017	2.270000		800,000.00	800,000.00	2,320.44		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	652.63		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	46,941,844.27	522,796.67		0.00
			11/30/2018	1.880000		47,000,000.00	99.876264	IDC-FIS		-58,155.73
84016	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		200,000.00	199,769.26	2,237.78		0.00
			11/30/2018	1.900000		200,000.00	99.884629	IDC-FIS		-230.74
84017	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		2,000,000.00	1,997,692.57	22,377.78		0.00
			11/30/2018	1.900000		2,000,000.00	99.884629	IDC-FIS		-2,307.43
84018	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		20,000,000.00	19,976,925.72	223,777.78		0.00
			11/30/2018	1.900000		20,000,000.00	99.884629	IDC-FIS		-23,074.28
84019	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		100,000.00	99,884.63	1,118.89		0.00
			11/30/2018	1.900000		100,000.00	99.884629	IDC-FIS		-115.37
84020	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		200,000.00	199,769.26	2,237.78		0.00
			11/30/2018	1.900000		200,000.00	99.884629	IDC-FIS		-230.74
84021	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		300,000.00	299,653.89	3,356.67		0.00
			11/30/2018	1.900000		300,000.00	99.884629	IDC-FIS		-346.11
84022	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		200,000.00	199,769.26	2,237.78		0.00
			11/30/2018	1.900000		200,000.00	99.884629	IDC-FIS		-230.74
84023	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		3,600,000.00	3,595,846.63	40,280.00		0.00
			11/30/2018	1.900000		3,600,000.00	99.884629	IDC-FIS		-4,153.37
84024	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		400,000.00	399,538.51	4,475.56		0.00
			11/30/2018	1.900000		400,000.00	99.884629	IDC-FIS		-461.49



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
84025	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	3,800,000.00	3,795,615.89	42,517.78		0.00	
			11/30/2018	1.900000	3,800,000.00	99.884629	IDC-FIS	-4,384.11		
84026	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	150,000.00	149,826.94	1,678.33		0.00	
			11/30/2018	1.900000	150,000.00	99.884629	IDC-FIS	-173.06		
84027	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	200,000.00	199,769.26	2,237.78		0.00	
			11/30/2018	1.900000	200,000.00	99.884629	IDC-FIS	-230.74		
84028	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	1,500,000.00	1,498,269.43	16,783.33		0.00	
			11/30/2018	1.900000	1,500,000.00	99.884629	IDC-FIS	-1,730.57		
84029	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	100,000.00	99,884.63	1,118.89		0.00	
			11/30/2018	1.900000	100,000.00	99.884629	IDC-FIS	-115.37		
84030	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	800,000.00	799,077.03	8,951.11		0.00	
			11/30/2018	1.900000	800,000.00	99.884629	IDC-FIS	-922.97		
84031	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	7,000,000.00	6,991,924.00	78,322.22		0.00	
			11/30/2018	1.900000	7,000,000.00	99.884629	IDC-FIS	-8,076.00		
84032	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	150,000.00	149,826.94	1,678.33		0.00	
			11/30/2018	1.900000	150,000.00	99.884629	IDC-FIS	-173.06		
84033	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	500,000.00	499,423.14	5,594.44		0.00	
			11/30/2018	1.900000	500,000.00	99.884629	IDC-FIS	-576.86		
84034	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	400,000.00	399,538.51	4,475.56		0.00	
			11/30/2018	1.900000	400,000.00	99.884629	IDC-FIS	-461.49		
84035	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	500,000.00	499,423.14	5,594.44		0.00	
			11/30/2018	1.900000	500,000.00	99.884629	IDC-FIS	-576.86		
84036	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	150,000.00	149,826.94	1,678.33		0.00	
			11/30/2018	1.900000	150,000.00	99.884629	IDC-FIS	-173.06		
84037	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	100,000.00	99,884.63	1,118.89		0.00	
			11/30/2018	1.900000	100,000.00	99.884629	IDC-FIS	-115.37		
84038	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	1,000,000.00	998,846.29	11,188.89		0.00	
			11/30/2018	1.900000	1,000,000.00	99.884629	IDC-FIS	-1,153.71		
84039	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	300,000.00	299,653.89	3,356.67		0.00	
			11/30/2018	1.900000	300,000.00	99.884629	IDC-FIS	-346.11		
84040	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	600,000.00	599,307.77	6,713.33		0.00	
			11/30/2018	1.900000	600,000.00	99.884629	IDC-FIS	-692.23		
84041	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	800,000.00	799,077.03	8,951.11		0.00	
			11/30/2018	1.900000	800,000.00	99.884629	IDC-FIS	-922.97		
84042	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	100,000.00	99,884.63	1,118.89		0.00	
			11/30/2018	1.900000	100,000.00	99.884629	IDC-FIS	-115.37		
84043	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000	1,000,000.00	998,846.29	11,188.89		0.00	



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			11/30/2018	1.900000		1,000,000.00	99.884629	IDC-FIS		-1,153.71
84044	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		100,000.00	99,884.63	1,118.89		0.00
			11/30/2018	1.900000		100,000.00	99.884629	IDC-FIS		-115.37
84045	PW YCD BANK OF NOVA	06417GB31	12/01/2017	1.900000		250,000.00	249,711.57	2,797.22		0.00
			11/30/2018	1.900000		250,000.00	99.884629	IDC-FIS		-288.43
84089	PW YCD BNP PARIBAS	05572N7B6	12/12/2017	1.920000		1,000,000.00	998,852.03	10,720.00		0.00
			12/12/2018	1.920000		1,000,000.00	99.885203	IDC-FIS		-1,147.97
84133	PW YCD BNP PARIBAS	05576T2A6	01/09/2018	1.830000		4,300,000.00	4,299,917.77	37,814.92		0.00
			07/09/2018	1.830000		4,300,000.00	99.998088	IDC-FIS		-82.23
84134	PW YCD BNP PARIBAS	05576T2A6	01/09/2018	1.830000		1,100,000.00	1,099,978.97	9,673.58		0.00
			07/09/2018	1.830000		1,100,000.00	99.998088	IDC-FIS		-21.03
84135	PW YCD BNP PARIBAS	05576T2A6	01/09/2018	1.830000		1,000,000.00	999,980.88	8,794.17		0.00
			07/09/2018	1.830000		1,000,000.00	99.998088	IDC-FIS		-19.12
84139	KFPD YCD BNP PARIBA	05576T2D0	01/16/2018	2.050000		500,000.00	499,199.76	4,726.39		0.00
			01/16/2019	2.050000		500,000.00	99.839953	IDC-FIS		-800.24
84141	PW YCD BNP PARIBAS	05576T2F5	01/19/2018	2.150000		1,500,000.00	1,498,401.06	14,602.08		0.00
			01/18/2019	2.150000		1,500,000.00	99.893404	IDC-FIS		-1,598.94
84162	KFPD YCD BNP PARIBA	05576T2K4	01/26/2018	1.840000		250,000.00	249,988.73	1,993.33		0.00
			07/25/2018	1.840000		250,000.00	99.995494	IDC-FIS		-11.27
84188	CCCCD CREDIT SUISSE	22549LFR1	02/08/2018	2.670000		110,000.00	110,000.00	1,166.64		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	8,007.40		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	500,090.70	3,872.22		90.70
			08/14/2018	2.050000		500,000.00	100.018141	IDC-FIS		0.00
84196	CCCSIG NORDEA BANK	65590ASN7	02/22/2018	2.720000		800,000.00	800,000.00	7,797.33		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	1,656.93		0.00
			02/20/2020	2.720000		170,000.00	100.000000	BOOK		0.00
84244	LUHSD YCD TORONTO D	89113XZA5	03/06/2018	2.320000		20,000,000.00	20,013,469.03	150,800.00		13,469.03
			12/06/2018	2.320000		20,000,000.00	100.067345	IDC-FIS		0.00
84246	CCCSIG YCD UBS AG S	90275DHG8	03/06/2018	2.900000		1,200,000.00	1,200,000.00	11,310.00		0.00
			03/02/2020	2.900000		1,200,000.00	100.000000	BOOK		0.00
84304	YCD NORDEA BANK AB	65590AUJ3	04/03/2018	2.220000		25,000,000.00	25,001,109.93	137,208.33		1,109.93
			07/05/2018	2.220000		25,000,000.00	100.004440	IDC-FIS		0.00
84305	YCD CREDIT AGRICOLE	22534H3Q2	04/03/2018	2.240000		25,000,000.00	25,000,471.69	138,444.44		471.69
			07/02/2018	2.240000		25,000,000.00	100.001887	IDC-FIS		0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
84314	YCD BNP PARIBAS FOR	34959TNB8	04/05/2018	2.270000	30,000,000.00	30,001,540.22	164,575.00	1,540.22	
			07/05/2018	2.270000	30,000,000.00	100.005134	IDC-FIS	0.00	
84320	YCD NORDEA BANK	65590AUV6	04/09/2018	2.190000	30,000,000.00	30,002,178.26	151,475.00	2,178.26	
			07/09/2018	2.190000	30,000,000.00	100.007261	IDC-FIS	0.00	
84327	CCCSIG YCD CREDIT A	22532XHT8	04/10/2018	2.807000	800,000.00	800,000.00	5,114.98	0.00	
			04/10/2020	2.807000	800,000.00	100.000000	BOOK	0.00	
84328	CCCSIG YCD CANADIAN	13606BVF0	04/10/2018	2.737000	800,000.00	800,000.00	4,987.42	0.00	
			04/10/2020	2.737000	800,000.00	100.000000	BOOK	0.00	
84353	AUHSD NCD UNION BAN	62478TD55	04/20/2018	2.340000	1,500,000.00	1,498,552.86	7,020.00	0.00	
			04/18/2019	2.340000	1,500,000.00	99.903524	IDC-FIS	-1,447.14	
84361	AUHSD NCD UNION BAN	62478TD55	04/20/2018	2.340000	120,000.00	119,884.23	561.60	0.00	
			04/18/2019	2.340000	120,000.00	99.903524	IDC-FIS	-115.77	
84364	YCD SVENSKA HANDELS	86958JD22	04/19/2018	2.205000	30,000,000.00	30,006,635.35	134,137.50	6,229.45	
			07/26/2018	2.200000	30,000,405.90	100.022118	IDC-FIS	0.00	
84388	PW NCD MUFG UNION B	62478TE39	05/03/2018	2.090000	1,500,000.00	1,499,660.67	5,137.92	0.00	
			10/30/2018	2.090000	1,500,000.00	99.977378	IDC-FIS	-339.33	
84393	YCD BANK OF MONTREAL	06371E5H6	05/07/2018	2.150000	30,000,000.00	30,006,337.64	98,541.67	6,337.64	
			07/30/2018	2.150000	30,000,000.00	100.021125	IDC-FIS	0.00	
84433	YCD TORONTO DOMINIO	89113XY99	05/29/2018	2.070000	30,000,000.00	30,003,966.13	56,925.00	3,966.13	
			07/27/2018	2.070000	30,000,000.00	100.013220	IDC-FIS	0.00	
84434	YCD TORONTO DOMINIO	89113XWH3	05/30/2018	1.990000	30,000,000.00	30,002,611.17	242,116.67	7,863.15	
			08/06/2018	2.070000	30,183,798.02	100.008704	IDC-FIS	0.00	
84478	YCD CREDIT AGRICOLE	22534H4U2	06/13/2018	2.260000	25,000,000.00	25,018,583.47	28,250.00	18,583.47	
			09/11/2018	2.260000	25,000,000.00	100.074334	IDC-FIS	0.00	
84479	YCD SVENSKA HANDELS	86958JJ42	06/13/2018	2.215000	30,000,000.00	30,020,109.76	33,225.00	19,728.58	
			09/13/2018	2.210000	30,000,381.18	100.067033	IDC-FIS	0.00	
84490	YCD BK OF MONTREAL	06370RAT6	06/14/2018	2.230000	30,000,000.00	30,024,402.73	31,591.67	24,402.73	
			09/25/2018	2.230000	30,000,000.00	100.081342	IDC-FIS	0.00	
84492	AUHSD YCD MUFG UNIO	62478TG94	06/14/2018	2.400000	410,000.00	409,819.81	464.67	0.00	
			05/03/2019	2.400000	410,000.00	99.956051	IDC-FIS	-180.19	
84495	YCD CREDIT AGRICOLE	22534H4Z1	06/18/2018	2.280000	30,000,000.00	30,028,363.62	24,700.00	28,363.62	
			09/26/2018	2.280000	30,000,000.00	100.094545	IDC-FIS	0.00	
84498	YCD TORONTO DOMINIO	89113X3R3	06/20/2018	2.260000	30,000,000.00	30,027,226.45	20,716.67	27,226.45	
			09/27/2018	2.260000	30,000,000.00	100.090755	IDC-FIS	0.00	
84501	YCD BANK OF MONTREAL	06370RBL2	06/22/2018	2.200000	30,000,000.00	30,021,029.66	16,500.00	21,029.66	
			09/20/2018	2.200000	30,000,000.00	100.070099	IDC-FIS	0.00	
84502	YCD TORONTO DOMINIO	89113X4J0	06/22/2018	2.340000	30,000,000.00	30,016,113.25	17,550.00	16,113.25	



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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
			10/11/2018	2.340000	30,000,000.00	100.053711	IDC-FIS	0.00
84505	YCD BANK OF MANTREA	06370RBT5	06/26/2018	2.070000	25,000,000.00	25,002,864.60	7,187.50	2,864.60
			07/23/2018	2.070000	25,000,000.00	100.011458	IDC-FIS	0.00
84509	YCD STANDARD CHARTE	85325TG74	06/27/2018	2.370000	30,000,000.00	30,021,260.04	7,900.00	21,260.04
			10/25/2018	2.370000	30,000,000.00	100.070867	IDC-FIS	0.00
84512	HR NCD MUFG UNION B	62478TH51	06/29/2018	2.110000	3,001,000.00	3,002,059.92	351.78	1,059.92
			08/27/2018	2.110000	3,001,000.00	100.035319	IDC-FIS	0.00
84513	HR NCD MUFG UNION B	62478TH51	06/29/2018	2.110000	1,444,000.00	1,444,510.01	169.27	510.01
			08/27/2018	2.110000	1,444,000.00	100.035319	IDC-FIS	0.00
84514	HR NCD MUFG UNION B	62478TH51	06/29/2018	2.110000	7,801,000.00	7,803,755.24	914.45	2,755.24
			08/27/2018	2.110000	7,801,000.00	100.035319	IDC-FIS	0.00
			Subtotal	2.158941	646,046,000.00	646,129,630.47	2,755,401.25	227,153.77
				2.162263	646,229,951.35	100.012945		-138,424.65

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

84476	CCCCSIG YCD BANK OF	06417GU22	06/07/2018	3.080000	800,000.00	799,696.00	1,642.67	0.00
			06/05/2020	3.111737	799,696.00	99.962000	BOOK	0.00
84477	CCCCD YCD BANK OF N	06417GU22	06/07/2018	3.080000	150,000.00	149,943.00	308.00	0.00
			06/05/2020	3.111737	149,943.00	99.962000	BOOK	0.00
84486	CCCSIG ROYAL BANK O	78012UEE1	06/08/2018	3.240000	1,000,000.00	1,000,000.00	2,070.00	0.00
			06/07/2021	3.240000	1,000,000.00	100.000000	BOOK	0.00
			Subtotal	3.162066	1,950,000.00	1,949,639.00	4,020.67	0.00
				3.177525	1,949,639.00	99.981487		0.00

Inv Type: 75 CORPORATE NOTES

81789	CORP MICROSOFT CORP	594918AV6	01/10/2014	1.625000	6,406,000.00	6,388,895.98	7,228.99	20,435.14
			12/06/2018	1.750063	6,368,460.84	99.733000	IDC-FIS	0.00
82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	103,394.00	2,400.00	0.00
			08/07/2019	1.743001	117,603.00	103.394000	IDC-FIS	-14,209.00
82621	CORP TOYOTA MOTOR C	89236TCP8	07/16/2015	1.550000	5,000,000.00	4,998,500.00	36,166.67	1,000.00
			07/13/2018	1.567156	4,997,500.00	99.970000	IDC-FIS	0.00
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	1,953,590.80	5,259.33	0.00
			05/15/2019	1.748923	1,984,068.80	99.673000	IDC-FIS	-30,478.00
82715	CCCCD CORP GOLDMAN	38147MAA3	09/29/2015	2.900000	1,930,000.00	1,930,424.60	25,186.50	0.00
			07/19/2018	1.927831	1,980,971.30	100.022000	IDC-FIS	-50,546.70



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
						Current Book				Unrealized Loss
82716	CCCCD CORP MICROSO	594918AC8	09/29/2015	4.200000	1,400,000.00	1,421,084.00	4,900.00		0.00	
			06/01/2019	1.599996	1,529,290.00	101.506000	IDC-FIS		-108,206.00	
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000	1,950,000.00	1,942,512.00	7,865.00		0.00	
			04/25/2019	1.710407	1,982,935.50	99.616000	IDC-FIS		-40,423.50	
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000	1,795,000.00	1,820,722.35	33,566.50		0.00	
			02/15/2019	1.739996	1,983,187.80	101.433000	IDC-FIS		-162,465.45	
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000	1,960,000.00	1,955,041.20	18,375.00		0.00	
			02/01/2019	1.927457	1,980,325.20	99.747000	IDC-FIS		-25,284.00	
82917	CCCCD CORP HSBC USA	40428HPU0	01/21/2016	2.000000	1,945,000.00	1,943,949.70	15,560.00		0.00	
			08/07/2018	1.946012	1,947,586.85	99.946000	IDC-FIS		-3,637.15	
82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	4,888,400.00	40,625.00		0.00	
			03/04/2021	2.543964	4,989,750.00	97.768000	IDC-FIS		-101,350.00	
82985	CORP EXXON MOBIL CO	30231GAP7	03/15/2016	1.708000	3,500,000.00	3,482,360.00	19,926.67		0.00	
			03/01/2019	1.708000	3,500,000.00	99.496000	IDC-FIS		-17,640.00	
83151	CORP CHEVRON	166764BH2	05/26/2016	1.561000	5,000,000.00	4,954,800.00	9,756.25		0.00	
			05/16/2019	1.657877	4,986,000.00	99.096000	IDC-FIS		-31,200.00	
83177	CCCCD CORP JP MORG	48127HAA7	06/22/2016	2.200000	1,100,000.00	1,089,605.00	4,638.33		0.00	
			10/22/2019	1.726909	1,116,775.00	99.055000	IDC-FIS		-27,170.00	
83269	CCCCD CORP MORGAN S	61746BDX1	07/26/2016	2.450000	1,930,000.00	1,926,738.30	19,702.08		0.00	
			02/01/2019	1.672940	1,966,766.50	99.831000	IDC-FIS		-40,028.20	
83273	CORP ROYAL BANK OF	78012KRK5	07/29/2016	1.500000	5,000,000.00	4,928,750.00	31,666.67		0.00	
			07/29/2019	1.500000	5,000,000.00	98.575000	IDC-FIS		-71,250.00	
83278	CCCSIG CORP MICROSO	594918BN3	08/08/2016	1.100000	860,000.00	846,506.60	3,757.72		0.00	
			08/08/2019	1.135019	859,114.20	98.431000	IDC-FIS		-12,607.60	
83286	CCCSIG CORP BERKSHI	084664CK5	08/15/2016	1.300000	375,000.00	369,356.25	1,841.67		0.00	
			08/15/2019	1.333092	374,636.25	98.495000	IDC-FIS		-5,280.00	
83307	CCCCD CORP WELLS FA	949746RS2	09/02/2016	2.500000	240,000.00	234,643.20	1,950.00		0.00	
			03/04/2021	1.900017	246,189.60	97.768000	IDC-FIS		-11,546.40	
83309	CCCCD CORP JP MORG	46625HHS2	09/02/2016	4.400000	225,000.00	230,476.50	4,372.50		0.00	
			07/22/2020	1.922970	245,783.25	102.434000	IDC-FIS		-15,306.75	
83325	CCCSIG CORP CISCO S	17275RBG6	09/20/2016	1.400000	795,000.00	783,806.40	3,122.58		0.00	
			09/20/2019	1.437937	794,117.55	98.592000	IDC-FIS		-10,311.15	
83380	CCCSIG CORP TOYOTA	89236TDH5	10/18/2016	1.550000	510,000.00	502,829.40	1,602.96		0.00	
			10/18/2019	1.567127	509,745.00	98.594000	IDC-FIS		-6,915.60	
83423	CCCSIG CORP PFIZER	717081EB5	11/21/2016	1.700000	845,000.00	832,764.40	638.44		0.00	
			12/15/2019	1.724022	844,391.60	98.552000	IDC-FIS		-11,627.20	
83589	CCCCD CORP MORGAN S	61747YDW2	02/03/2017	2.650000	240,000.00	238,257.60	2,720.67		0.00	



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	
			01/27/2020	2.393173	241,764.00		99.274000	IDC-FIS		-3,506.40
83592	CORP MICROSOFT CORP	594918BV5	02/06/2017	1.850000	10,000,000.00		9,872,200.00	74,513.89		0.00
			02/06/2020	1.850000	10,000,000.00		98.722000	IDC-FIS		-127,800.00
83595	CCCSIG CORP APPLE I	037833CK4	02/09/2017	1.900000	600,000.00		592,422.00	4,560.00		0.00
			02/07/2020	1.916933	599,706.00		98.737000	IDC-FIS		-7,284.00
83625	CCCCD CORP AMERICAN	0258M0EE5	03/03/2017	2.200000	170,000.00		167,769.60	1,225.89		0.00
			03/03/2020	2.236036	169,823.20		98.688000	IDC-FIS		-2,053.60
83668	CCCSIG CORP CHEVRON	166764BP4	04/05/2017	1.991000	1,075,000.00		1,061,874.25	7,015.50		0.00
			03/03/2020	1.873043	1,078,569.00		98.779000	IDC-FIS		-16,694.75
83709	CCCCD CORP TOYOTA M	89236TDU6	04/17/2017	1.950000	150,000.00		147,420.00	601.25		0.00
			04/17/2020	1.965865	149,931.00		98.280000	IDC-FIS		-2,511.00
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00		8,197,721.59	52,635.72		0.00
			08/08/2021	2.010124	8,389,048.21		95.891000	IDC-FIS		-191,326.62
83739	CCCSIG CORP APPLE I	037833CS7	05/11/2017	1.800000	530,000.00		521,021.80	1,325.00		0.00
			05/11/2020	1.835100	529,459.40		98.306000	IDC-FIS		-8,437.60
83742	CORP APPLE INC	037833CS7	05/12/2017	1.800000	10,000,000.00		9,830,600.00	25,000.00		0.00
			05/11/2020	1.829955	9,991,300.00		98.306000	IDC-FIS		-160,700.00
83793	CCCSIG CORP WALT DI	25468PDU7	06/06/2017	1.800000	850,000.00		831,019.50	1,105.00		0.00
			06/05/2020	1.839965	849,014.00		97.767000	IDC-FIS		-17,994.50
83801	CCCSIG CORP JPMORGA	46625HKA7	06/20/2017	2.250000	400,000.00		394,856.00	3,950.00		0.00
			01/23/2020	2.099428	401,508.00		98.714000	IDC-FIS		-6,652.00
83824	CCCSIG CORP AMERI H	02665WBT7	07/20/2017	1.950000	505,000.00		494,521.25	4,404.02		0.00
			07/20/2020	1.984846	504,489.95		97.925000	IDC-FIS		-9,968.70
83832	CCCSIG CORP GOLDMAN	38141GWP5	07/24/2017	1.950000	315,000.00		311,865.75	2,695.88		0.00
			07/23/2019	1.956169	314,962.20		99.005000	IDC-FIS		-3,096.45
83839	CCCSIG CORP MORGAN	61761JB32	08/03/2017	2.800000	750,000.00		743,947.50	875.00		0.00
			06/16/2020	2.122846	764,055.00		99.193000	IDC-FIS		-20,107.50
83842	CCCCD CORP GOLDMAN	38141GWG5	08/04/2017	2.600000	225,000.00		221,177.25	65.00		0.00
			12/27/2020	2.319822	227,045.25		98.301000	IDC-FIS		-5,868.00
83851	CCCSIG CORP EXXON M	30231GAG7	08/17/2017	1.912000	400,000.00		394,380.00	2,443.11		0.00
			03/06/2020	1.719253	401,916.00		98.595000	IDC-FIS		-7,536.00
83863	CCCSIG CORP VISA IN	92826CAB8	08/30/2017	2.200000	210,000.00		206,589.60	218.17		0.00
			12/14/2020	1.853307	212,310.00		98.376000	IDC-FIS		-5,720.40
83879	CCCCD CORP CITIGRP	172967LC3	08/31/2017	2.900000	250,000.00		244,907.50	463.19		0.00
			12/08/2021	2.488448	254,137.50		97.963000	IDC-FIS		-9,230.00
83885	CCCSIG CORP CATERPI	14913Q2A6	09/07/2017	1.850000	635,000.00		618,369.35	3,817.94		0.00
			09/04/2020	1.879031	634,466.60		97.381000	IDC-FIS		-16,097.25



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
					Current Book	Market Price	Price Source	Unrealized Loss
83890	CCCCD CORP BANK OF	06406FAA1	09/07/2017	2.500000	125,000.00	122,700.00	659.72	0.00
			04/15/2021	2.072430	126,846.25	98.160000	IDC-FIS	-4,146.25
83891	CCCSIG CORP IBM CRE	44932HAA1	09/08/2017	1.625000	700,000.00	691,159.00	3,633.68	0.00
			09/06/2019	1.663919	699,468.00	98.737000	IDC-FIS	-8,309.00
83894	CCCSIG CORP BOFA CA	06051GGS2	09/18/2017	2.328000	545,000.00	532,797.45	3,171.90	0.00
			10/01/2021	2.328000	545,000.00	97.761000	IDC-FIS	-12,202.55
83921	CCCSIG CORP PEPSICO	713448DX3	10/10/2017	2.000000	375,000.00	365,610.00	1,583.33	0.00
			04/15/2021	2.005881	374,925.00	97.496000	IDC-FIS	-9,315.00
83922	CCCCD CORP PEPSICO	713448DX3	10/10/2017	2.000000	70,000.00	68,247.20	295.56	0.00
			04/15/2021	2.005881	69,986.00	97.496000	IDC-FIS	-1,738.80
83935	CCCSIG CORP WALMART	931142DY6	10/20/2017	1.750000	350,000.00	346,412.50	1,395.14	0.00
			10/09/2019	1.751150	349,993.00	98.975000	IDC-FIS	-3,580.50
83940	CCCSIG CORP BB&T MT	05531FAZ6	10/26/2017	2.150000	215,000.00	209,087.50	1,926.05	0.00
			02/01/2021	2.165131	214,901.10	97.250000	IDC-FIS	-5,813.60
83949	CCCSIG CORP HONEYWE	438516BQ8	10/30/2017	1.800000	240,000.00	237,009.60	732.00	0.00
			10/30/2019	1.839901	239,812.80	98.754000	IDC-FIS	-2,803.20
83952	CCCCD CORP BANK OF	06051GFW4	11/03/2017	2.625000	110,000.00	108,061.80	577.50	0.00
			04/19/2021	2.398027	110,823.90	98.238000	IDC-FIS	-2,762.10
83964	CCCCD CORP BB T MTN	05531FAZ6	11/06/2017	2.150000	110,000.00	106,975.00	985.41	0.00
			02/01/2021	2.189947	109,864.70	97.250000	IDC-FIS	-2,889.70
83969	CCCSIG CORP PACCAR	69371RN85	11/13/2017	2.050000	225,000.00	219,584.25	615.00	0.00
			11/13/2020	2.053109	224,979.75	97.593000	IDC-FIS	-5,395.50
83971	CCCSIG CORP UNITED	911312BP0	11/14/2017	2.050000	475,000.00	463,338.75	2,434.38	0.00
			04/01/2021	2.098958	474,249.50	97.545000	IDC-FIS	-10,910.75
83975	CCCSIG CORP AMERICA	02665WBZ3	11/16/2017	2.000000	300,000.00	296,553.00	800.00	0.00
			11/13/2019	2.028874	299,832.00	98.851000	IDC-FIS	-3,279.00
84087	CCCSIG CORP CITIGRO	172967KB6	12/11/2017	2.650000	600,000.00	591,864.00	2,870.83	0.00
			10/26/2020	2.497862	602,508.00	98.644000	IDC-FIS	-10,644.00
84126	CCCSIG CORP JOHN DE	24422ETZ2	01/08/2018	2.350000	305,000.00	299,653.35	3,444.38	0.00
			01/08/2021	2.368059	304,841.40	98.247000	IDC-FIS	-5,188.05
84156	CORP TOYOTA MOTOR C	89236TDM4	01/24/2018	1.700000	8,000,000.00	7,966,480.00	64,977.78	0.00
			01/09/2019	1.984629	7,984,146.67	99.581000	IDC-FIS	-12,000.00
84184	CORP WELLS FARGO BA	94988J5L7	02/06/2018	2.400000	10,000,000.00	9,903,800.00	105,333.34	0.00
			01/15/2020	2.469417	9,995,566.67	99.038000	IDC-FIS	-83,100.00
84189	CORP JOHNSON & JOHN	478160CH5	02/12/2018	1.950000	16,850,000.00	16,572,986.00	46,548.13	0.00
			11/10/2020	2.295016	16,695,991.00	98.356000	IDC-FIS	-123,005.00
84200	CCCSIG BANK OF NY M	06406HDD8	02/21/2018	2.600000	500,000.00	495,015.00	4,838.88	0.00



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
			08/17/2020	2.805542	497,689.44	99.003000	IDC-FIS	-2,530.00	
84202	CCCSIG CORP PACCAR	69371RN93	02/27/2018	2.800000	500,000.00	495,670.00	4,822.22	0.00	
			03/01/2021	2.817011	499,755.00	99.134000	IDC-FIS	-4,085.00	
84225	CCCCD CORP CICSO SY	17275RBD3	03/05/2018	2.200000	130,000.00	127,543.00	977.17	0.00	
			02/28/2021	2.806895	127,814.41	98.110000	IDC-FIS	-215.80	
84247	CCCSIG NATIONAL RUR	63743HER9	02/26/2018	2.900000	330,000.00	327,544.80	3,322.92	0.00	
			03/15/2021	2.937862	329,633.70	99.256000	IDC-FIS	-2,088.90	
84255	CCCSIG CORP JOHN DE	24422EUD9	03/13/2018	2.875000	400,000.00	397,064.00	3,450.00	0.00	
			03/12/2021	2.898871	399,728.00	99.266000	IDC-FIS	-2,664.00	
84277	CCCSIG CORP UNILEVE	904764AZ0	03/22/2018	2.750000	650,000.00	644,884.50	4,915.63	0.00	
			03/22/2021	2.929170	646,678.50	99.213000	IDC-FIS	-1,794.00	
84290	CCCSIG CORP HSBC US	40428HPR7	03/29/2018	2.350000	400,000.00	395,328.00	3,028.89	424.00	
			03/05/2020	3.032909	395,530.67	98.832000	IDC-FIS	0.00	
84307	CCCCD CORP NATL RUR	637432NM3	04/05/2018	2.400000	115,000.00	111,080.80	506.00	0.00	
			04/25/2022	3.122993	111,854.75	96.592000	IDC-FIS	-773.95	
84308	CCCCD CORP CATERPIL	14912L5Q0	04/05/2018	2.625000	60,000.00	57,911.40	525.00	0.00	
			03/01/2023	3.194996	58,606.15	96.519000	IDC-FIS	-546.00	
84309	CCCCD CORP HOME DEP	437076AZ5	04/05/2018	2.700000	100,000.00	97,626.00	675.00	0.00	
			04/01/2023	3.114197	98,130.00	97.626000	IDC-FIS	-474.00	
84370	MICROSOFT CORP	594918BA1	04/26/2018	2.375000	10,000,000.00	9,777,700.00	91,701.38	29,000.00	
			02/12/2022	3.081219	9,797,519.44	97.777000	IDC-FIS	0.00	
84387	MICROSOFT CORP	594918BG8	05/03/2018	2.000000	8,000,000.00	7,873,840.00	25,777.78	8,320.00	
			11/03/2020	2.699874	7,865,520.00	98.423000	IDC-FIS	0.00	
84399	CCCSIG CORP HERSHEY	427866AY4	05/10/2018	2.900000	350,000.00	349,566.00	1,437.92	0.00	
			05/15/2020	2.933837	349,769.00	99.876000	IDC-FIS	-203.00	
84402	CCCSIG CORP GENERAL	369550BA5	05/11/2018	2.875000	460,000.00	459,498.60	1,836.81	1,127.00	
			05/11/2020	3.058819	458,371.60	99.891000	IDC-FIS	0.00	
84411	CCCSIG CORP AMERICA	025816BU2	05/17/2018	3.375000	785,000.00	785,934.15	3,238.13	1,067.60	
			05/17/2021	3.381007	784,866.55	100.119000	IDC-FIS	0.00	
84421	CCCSIG CORP CHARLES	808513AW5	05/22/2018	3.250000	500,000.00	502,000.00	1,760.42	2,015.00	
			05/21/2021	3.251084	499,985.00	100.400000	IDC-FIS	0.00	
84470	CCCSIG CORP BBT COR	05531FBD4	06/05/2018	3.200000	150,000.00	149,526.00	346.67	0.00	
			09/03/2021	3.235931	149,821.50	99.684000	IDC-FIS	-295.50	
84499	CORP WALMART INC	931142DY6	06/22/2018	1.750000	15,000,000.00	14,846,250.00	59,791.67	10,905.00	
			10/09/2019	2.615211	14,888,574.17	98.975000	IDC-FIS	0.00	
84504	CORP WALMART INC	931142DY6	06/25/2018	1.750000	5,000,000.00	4,948,750.00	19,930.55	3,290.00	
			10/09/2019	2.615073	4,963,932.22	98.975000	IDC-FIS	0.00	



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

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
84508	CORP APPLE INC	037833BS8	06/26/2018	2.250000	20,000,000.00	19,652,200.00	160,000.00	0.00
			02/23/2021	2.880031	19,833,150.00	98.261000	IDC-FIS	-27,200.00
84511	CCCSIG CORP WALMART	931142EJ8	06/27/2018	3.125000	595,000.00	597,951.20	206.60	2,980.95
			06/23/2021	3.126857	594,970.25	100.496000	IDC-FIS	0.00
			Subtotal	2.044443	189,300,000.00	186,815,274.07	1,124,817.86	80,564.69
				2.248214	188,794,339.64	98.687414		-1,770,020.62
<hr/>								
Inv Type: 78 NEGOTIABLE CD 30/360 EUR								
83596	CCCCD YCD BK OF MON	06427KRC3	02/09/2017	1.880000	275,000.00	270,914.57	2,068.00	0.00
			02/07/2019	1.880000	275,000.00	98.514389	IDC-FIS	-4,085.43
83597	CCCCD YCD BK OF MON	06427KRC3	02/09/2017	1.880000	2,350,000.00	2,315,088.14	17,672.01	0.00
			02/07/2019	1.880000	2,350,000.00	98.514389	IDC-FIS	-34,911.86
83844	CCCSIG MTN WESTPAC	96121T4A3	08/07/2017	2.050000	1,460,000.00	1,460,000.00	11,972.00	0.00
			08/03/2020	2.050000	1,460,000.00	100.000000	BOOK	0.00
			Subtotal	1.940759	4,085,000.00	4,046,002.71	31,712.01	0.00
				1.940759	4,085,000.00	99.045354		-38,997.29
<hr/>								
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
			07/01/2018	.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
<hr/>								
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	15.21	0.00
			05/24/2020	.400000	3,397.22	100.000000	BOOK	0.00
			Subtotal	.400000	3,397.22	3,397.22	15.21	0.00
				.400000	3,397.22	100.000000		0.00
<hr/>								
Grand Total			Count 478	1.935574	3,204,784,671.00	3,190,501,296.21	11,636,254.76	519,189.65
				1.975790	3,194,179,717.41	99.554311		-8,511,495.37

Note: Grand Total includes investments managed by PFM.



Inventory by Market Value

As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	108,200.00	107,730.91	107,260.47	99.56 %	-708.64	1.68 %
U.S. AGENCIES	796,799.00	794,902.65	790,915.40	99.50 %	-4,756.49	1.61 %
MUNICIPALS	1,670.00	1,709.99	1,709.99	100.00 %	0.00	1.16 %
COMMERCIAL PAPER	1,071,101.00	1,064,950.30	1,068,486.12	100.33 %	145.61	2.18 %
NCD/YCD	652,081.00	652,264.59	652,125.27	99.98 %	49.73	2.16 %
CORPORATE NOTES	189,300.00	188,794.34	186,815.27	98.95 %	-1,689.46	2.25 %
MBS/ABS	8,346.96	8,352.35	8,352.35	100.00 %	0.00	1.86 %
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	376,718.00	374,905.87	374,267.70	99.83 %	-1,033.06	1.79 %
Totals(000's)	3,204,784.67	3,194,179.72	3,190,501.30	99.88 %	-7,992.31	1.98 %

Asset Allocation



Inventory by Market Value

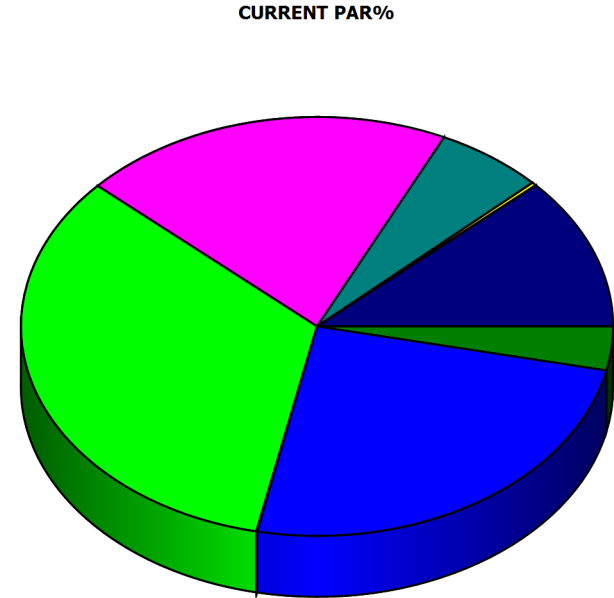
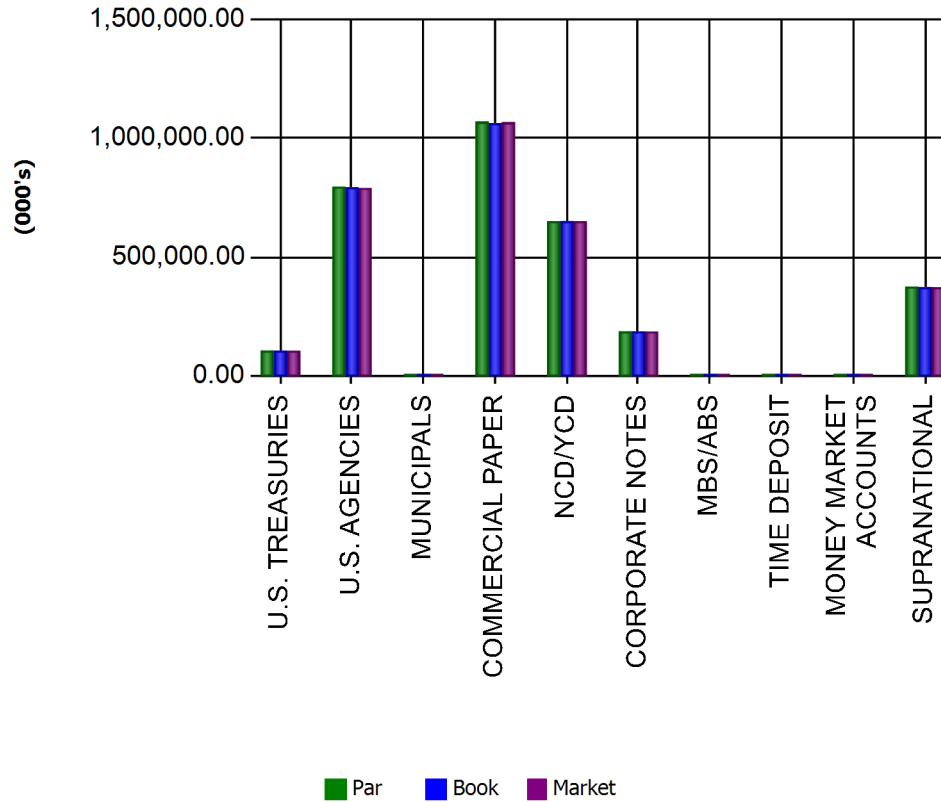
As Of Date: 06/30/2018

Date Basis: Settlement

Run: 07/10/2018 10:42:30 AM

Reporting Currency: Local

Contra Costa County



- U.S. TREASURIES - 3%
- CORPORATE NOTES - 6%
- U.S. AGENCIES - 25%
- MBS/ABS - 0%
- MUNICIPALS - 0%
- TIME DEPOSIT - 0%
- COMMERCIAL PAPER - 33%
- MONEY MARKET ACCOUNTS - 0%
- NCD/YCD - 20%
- SUPRANATIONAL - 12%



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

July 5, 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 June 30, 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 GNMAAs) 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 805-509-0917 or Eric Graves at 818-425-2094.

Sincerely,

A handwritten signature in blue ink, appearing to read 'Karen Tanaka', is written over a light blue horizontal line.

Karen Tanaka
FIS/APS2

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 JUNE 30, 2018**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	967,836.46	966,023.58
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	842,934.31	841,355.38
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	7,924,761.15	7,909,917.03
BYRON UNION SCHOOL DISTRICT	75-07-017	168,867.83	168,551.52
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	196,322.69	195,954.95
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	52,000,000.00	51,902,597.19
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	628,210.41	627,033.69
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	64,878,246.49
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,307,954.80	1,305,504.83
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,276,947.60	2,272,682.58
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	3,740,191.39	3,733,185.52
DELTA DIABLO SANITATION DISTRICT	70-07-003	74,059.70	73,920.98
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,029,758.38	1,027,829.51
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	3,820,497.64	3,813,341.35
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	2,070,683.13	2,066,804.47
LAFAYETTE SCHOOL DISTRICT	75-07-012	4,965,082.48	4,955,782.23
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	3,897,967.19	3,890,665.79
MORAGA ORINDA FIRE DISTRICT	17-07-003	11,610,479.26	11,588,731.31
MORAGA SCHOOL DISTRICT	75-07-016	2,729.45	2,724.34
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	5,326,206.35	5,316,229.67
MT VIEW SANITARY DISTRICT	70-07-008	7,903,881.91	7,889,076.90
OAKLEY UNION SCHOOL DISTRICT	75-07-009	252,225.50	251,753.05
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,636,178.62	3,629,367.58
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	35,871.58	35,804.39
RECLAMATION DISTRICT 799	60-07-001	32,524.05	32,463.13
RECLAMATION DISTRICT 800	60-07-003	3,007,247.22	3,001,614.25
REDEVELOPMENT AGENCY	65-07-015	7,125.98	7,112.63
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	107,984.94	107,782.67
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	244,395.45	243,937.67
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	41,699,332.06	41,621,223.75
	TOTAL	<u>224,778,257.53</u>	<u>224,357,218.41</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 April 2018 to 30 June 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.



<u>Risk Summary (WC-Contra Costa County)</u>	1
<u>Performance Summary Gross of Fees (WC-Contra Costa County)</u>	4
<u>Performance Summary Net of Fees (WC-Contra Costa County)</u>	6
<u>GAAP Financials (WC-Contra Costa County)</u>	8
<u>Income Detail (WC-Contra Costa County)</u>	10
<u>Balance Sheet Classification (WC-Contra Costa County)</u>	17
<u>Trading Activity (WC-Contra Costa County)</u>	24
<u>Transaction Detail (WC-Contra Costa County)</u>	36
<u>MMF Transaction Detail (WC-Contra Costa County)</u>	49
<u>Roll Forward (WC-Contra Costa County)</u>	52
<u>Shock Analysis (WC-Contra Costa County)</u>	58

Risk Summary

Base Currency: USD
 01 April 2018 to 30 June 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	44,483,398.36
Net Unrealized Gain/Loss	-66,468.33
Market Value + Accrued	44,416,930.03

Cash and Fixed Income Summary

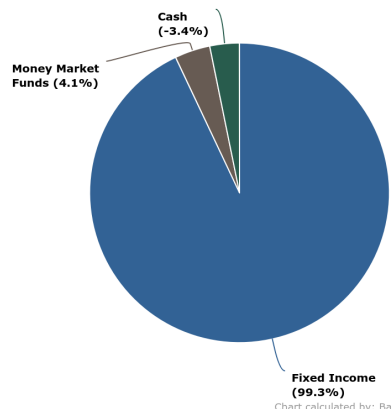
Risk Metric	Value
Cash	-1,510,140.15
MMFund	1,811,778.97
Fixed Income	44,115,291.21
Duration	0.53
Convexity	0.01
WAL	0.60
Years to Final Maturity	0.73
Years to Effective Maturity	0.61
Yield	2.43
Book Yield	2.08
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration

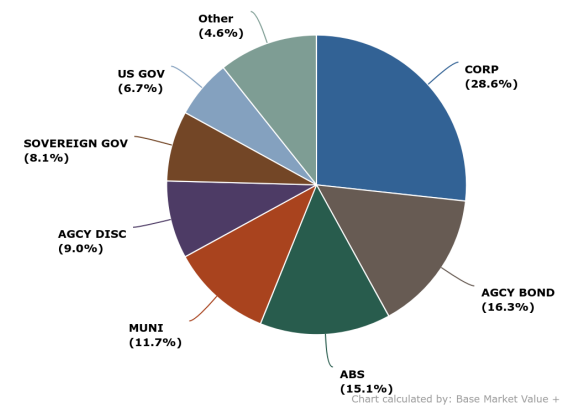
Issuer Concentration	% of Base Market Value + Accrued
Other	59.20%
Federal Home Loan Banks Office of Finance	8.99%
Federal Home Loan Mortgage Corporation	7.87%
Government of the United States	6.73%
Federal Farm Credit Banks Funding Corporation	6.14%
Inter-American Development Bank	4.74%
Wells Fargo Funds Trust	4.08%
Federal National Mortgage Association, Inc.	2.26%

--- 100.00%

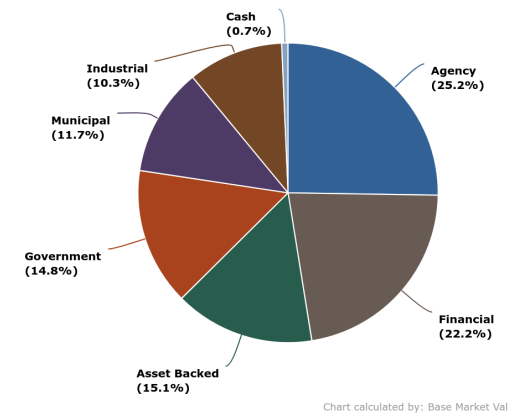
Asset Class



Security Type



Market Sector



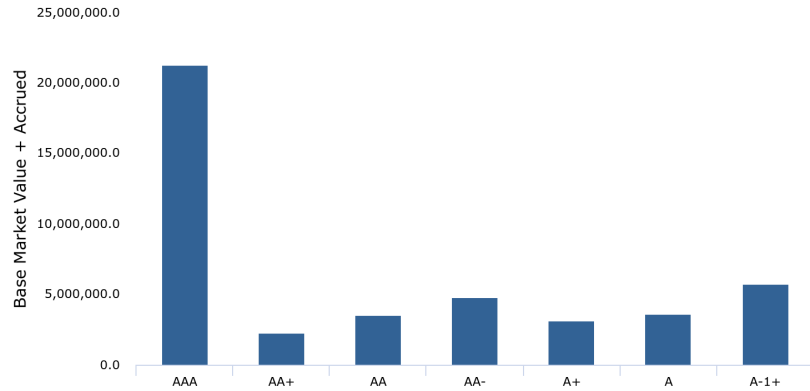
The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences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

Risk Summary

Base Currency: USD
01 April 2018 to 30 June 2018

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

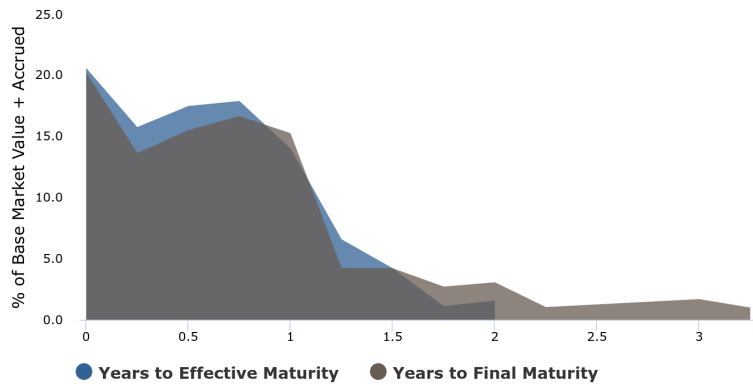
Credit Rating



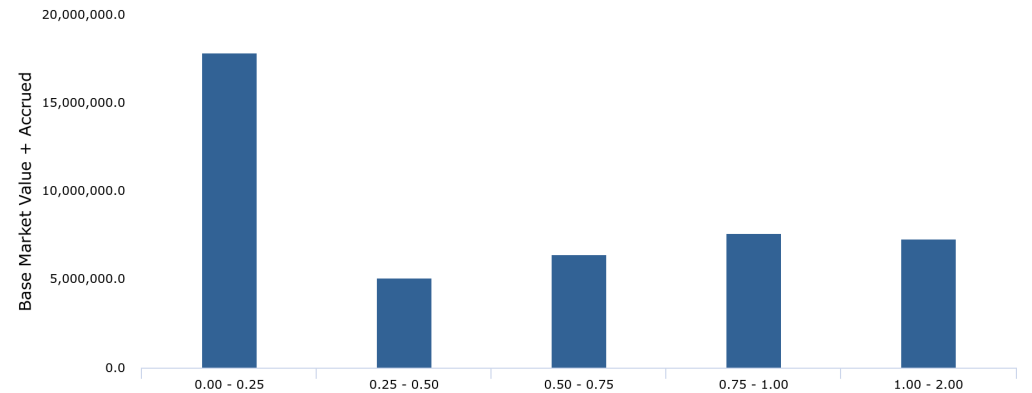
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	46.66%	10.12%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	17.55%	6.39%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	15.21%	0.00%	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



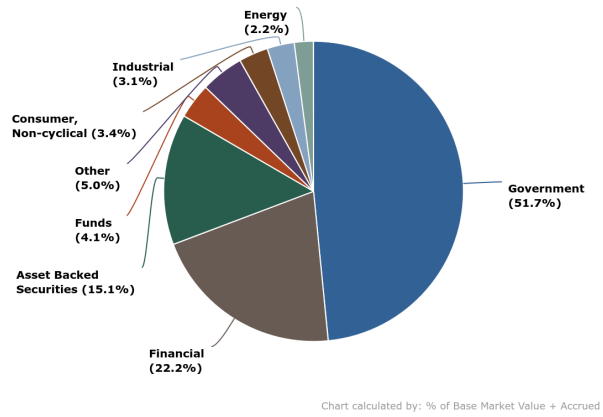
The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences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

Risk Summary

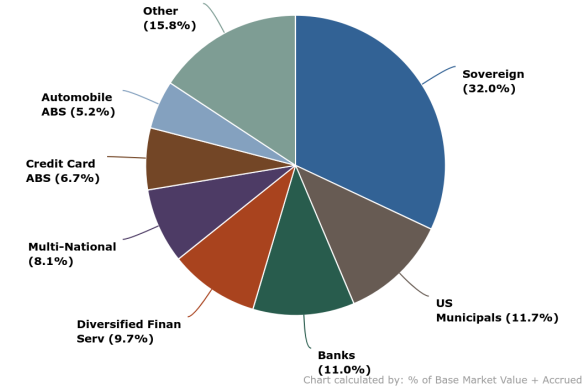
Base Currency: USD
 01 April 2018 to 30 June 2018

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

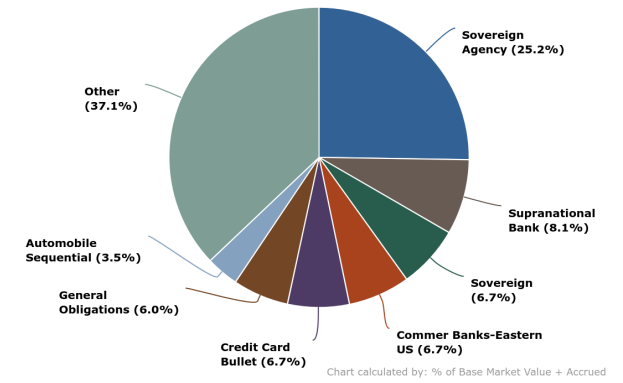
Base Exposure - Industry Sector



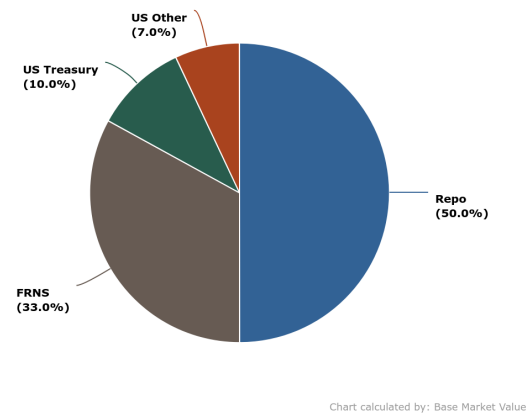
Base Exposure - Industry Group



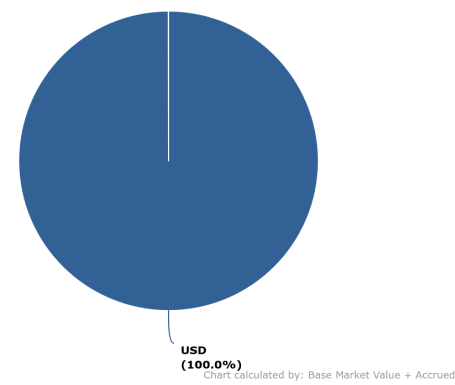
Base Exposure - Industry Subgroup



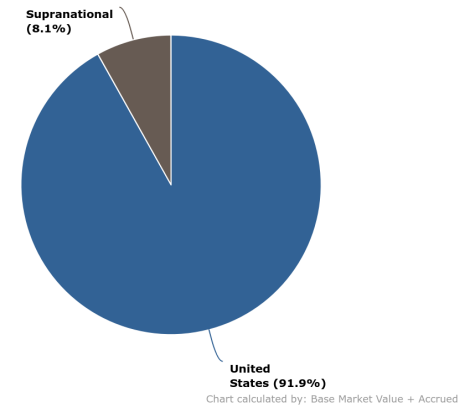
MMF Asset Allocation



Currency



Country



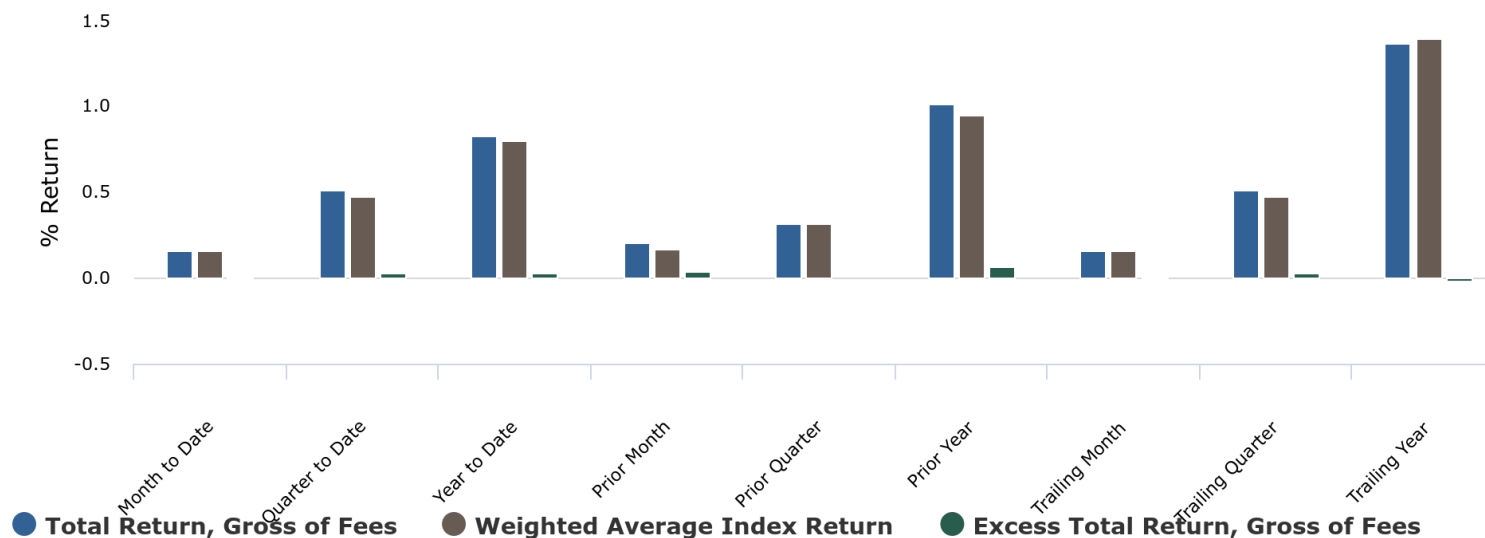
The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences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

Performance Summary Gross of Fees

Base Currency: USD
01 April 2018 to 30 June 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	06/01/2018	06/30/2018	0.16%	0.16%	0.00%
Quarter to Date	04/01/2018	06/30/2018	0.51%	0.48%	0.03%
Year to Date	01/01/2018	06/30/2018	0.83%	0.80%	0.03%
Prior Month	05/01/2018	05/31/2018	0.21%	0.17%	0.04%
Prior Quarter	01/01/2018	03/31/2018	0.32%	0.32%	0.00%
Prior Year	01/01/2017	12/31/2017	1.02%	0.95%	0.06%
Trailing Month	06/01/2018	06/30/2018	0.16%	0.16%	0.00%
Trailing Quarter	04/01/2018	06/30/2018	0.51%	0.48%	0.03%
Trailing Year	07/01/2017	06/30/2018	1.37%	1.39%	-0.02%

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

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

Performance Summary Gross of Fees

Base Currency: USD

01 April 2018 to 30 June 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.

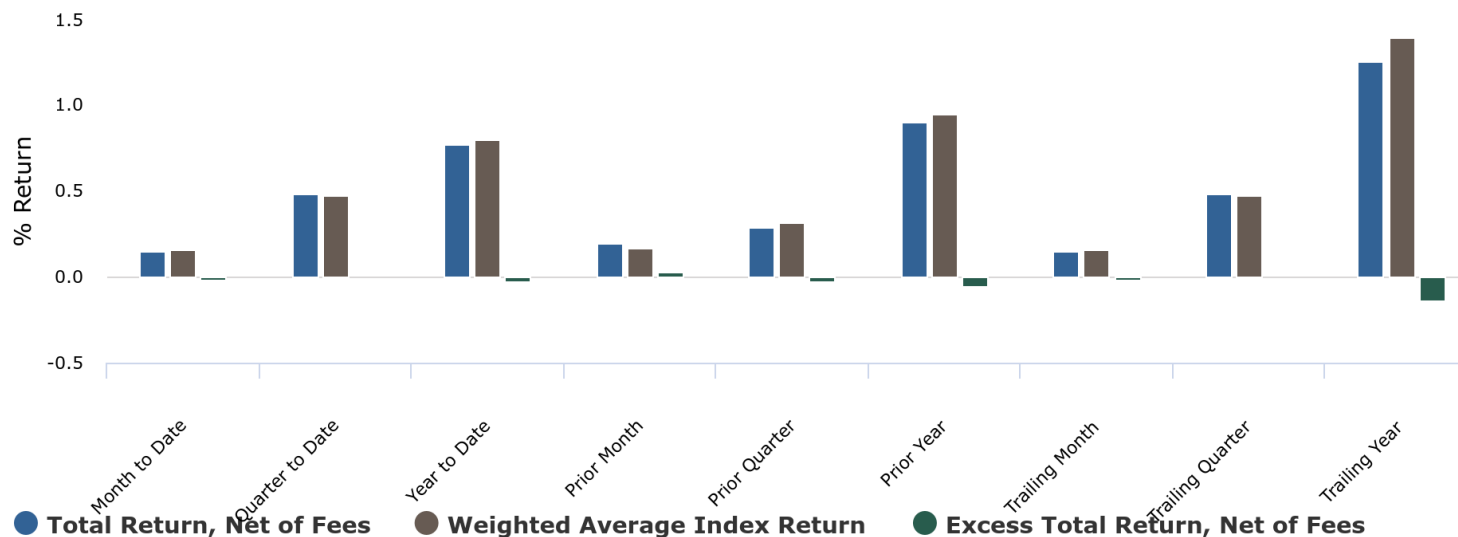
The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences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

Performance Summary Net of Fees

Base Currency: USD
01 April 2018 to 30 June 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	06/01/2018	06/30/2018	0.15%	0.16%	-0.01%
Quarter to Date	04/01/2018	06/30/2018	0.48%	0.48%	0.00%
Year to Date	01/01/2018	06/30/2018	0.77%	0.80%	-0.02%
Prior Month	05/01/2018	05/31/2018	0.20%	0.17%	0.03%
Prior Quarter	01/01/2018	03/31/2018	0.29%	0.32%	-0.03%
Prior Year	01/01/2017	12/31/2017	0.90%	0.95%	-0.05%
Trailing Month	06/01/2018	06/30/2018	0.15%	0.16%	-0.01%
Trailing Quarter	04/01/2018	06/30/2018	0.48%	0.48%	0.00%
Trailing Year	07/01/2017	06/30/2018	1.26%	1.39%	-0.14%

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

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

Performance Summary Net of Fees

Base Currency: USD
01 April 2018 to 30 June 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.

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

GAAP Financials

Base Currency: USD
01 April 2018 to 30 June 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:	03/31/2018	06/30/2018
Book Value		44,341,618.70	44,349,508.91
Accrued Balance		104,113.52	133,889.45
Book Value + Accrued		44,445,732.23	44,483,398.36
Net Unrealized Gain/Loss		-88,337.75	-66,468.33
Market Value + Accrued		44,357,394.47	44,416,930.03

Income Statement	WC-Contra Costa County			
	Begin Date	04/01/2018	End Date	06/30/2018
Net Amortization/Accretion Income				47,556.91
Interest Income		157,481.27		
Dividend Income		0.00		
Foreign Tax Withheld Expense		0.00		
Misc Income		0.00		
Income Subtotal				157,481.27
Net Realized Gain/Loss		56.14		
Impairment Loss		0.00		
Net Gain/Loss				56.14
Expense		-12,583.31		
Net Income				192,511.01
Transfers In/Out				-154,844.87
Change in Unrealized Gain/Loss				21,869.42

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

GAAP Financials

Base Currency: USD
01 April 2018 to 30 June 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	End Date
		04/01/2018
		06/30/2018
Net Income		192,511.01
Amortization/Accretion on MS	-31,902.88	
Change in Accrued on MS	21,018.29	
Net Gain/Loss on MS	0.00	
Change in Unrealized G/L on CE	320.27	
Subtotal		-10,564.33
Purchase of MS	-16,253,719.97	
Purchased Accrued of MS	-51,354.36	
Sales of MS	2,370,104.74	
Sold Accrued of MS	0.00	
Maturities of MS	7,775,000.00	
Net Purchases/Sales		-6,159,969.59
Transfers of Cash & CE		-154,844.87
Total Change in Cash & CE		-6,132,867.78
Beginning Cash & CE		9,183,508.07
Ending Cash & CE		3,050,640.29

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

Income Detail

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

Base Currency: USD
 01 April 2018 to 30 June 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	1,035.41 0.00	0.00	0.00 1,035.41
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	0.00 2.48	06/01/2019 06/01/2019	0.00 04/24/2018	1,277.01 0.00	0.00	0.00 1,277.01
01329XDR7 Albion Capital Corporation S.A.	0.00 0.00	04/25/2018 04/25/2018	0.00 02/27/2018	0.00 950.00	0.00	0.00 950.00
0258MODZ9 AMERICAN EXPRESS CREDIT CORP	700,000.00 1.88	11/05/2018 11/05/2018	0.00 12/19/2017	3,281.25 15.88	0.00	0.00 3,297.13
02587AAJ3 AMXCA 171 A	500,000.00 1.93	02/14/2020 02/18/2020	0.00 05/25/2018	965.00 435.42	0.00	0.00 1,400.42
03785EDD3 Apple Inc.	0.00 0.00	04/13/2018 04/13/2018	0.00 02/28/2018	0.00 275.00	0.00	0.00 275.00
03785EEQ3 Apple Inc.	0.00 0.00	05/24/2018 05/24/2018	0.00 04/13/2018	0.00 1,042.08	0.00	0.00 1,042.08
06050TME9 BANK OF AMERICA NA	500,000.00 2.05	12/07/2018 12/07/2018	0.00 01/12/2018	2,562.50 -99.57	0.00	0.00 2,462.93
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 -771.88	0.00	0.00 1,721.88
06406HCU1 BANK OF NEW YORK MELLON CORP	250,000.00 2.20	05/15/2019 05/15/2019	0.00 01/25/2018	702.78 -5.02	0.00	0.00 697.76
06406HCU1 BANK OF NEW YORK MELLON CORP	0.00 2.20	05/15/2019 05/15/2019	0.00 01/25/2018	672.22 -4.70	0.00	0.00 667.53
05531FAP8 BB&T CORP	0.00 2.98	06/14/2018 06/15/2018	0.00 05/19/2017	1,823.86 -478.39	0.00	0.00 1,345.46
05531FAN3 BB&T CORP	0.00 2.05	06/19/2018 06/19/2018	0.00 04/27/2018	256.25 28.87	56.13	0.00 341.25
084670BL1 BERKSHIRE HATHAWAY INC	700,000.00 2.10	08/14/2019 08/14/2019	0.00 05/22/2018	1,592.50 328.64	0.00	0.00 1,921.14
09247XAE1 BLACKROCK INC	700,000.00 5.00	12/10/2019 12/10/2019	0.00 06/08/2018	2,236.11 -938.19	0.00	0.00 1,297.92
05581RAD8 BMWLT 161 A3	4,510.95 1.34	07/20/2018 01/22/2019	0.00 07/26/2017	274.73 17.53	0.00	0.00 292.26
055657AB6 BMWLT 171 A2	86,613.50 1.64	09/07/2018 07/22/2019	0.00 03/22/2017	461.17 2.61	-0.01	0.00 463.77
055657AC4 BMWLT 171 A3	400,000.00 1.98	04/07/2019 05/20/2020	0.00 06/08/2018	506.00 139.51	0.00	0.00 645.51
05584PAB3 BMWLT 172 A2A	318,673.46 1.80	02/04/2019 02/20/2020	0.00 10/25/2017	1,547.17 6.85	0.00	0.00 1,554.03
097023BE4 BOEING CO	0.00 0.95	05/15/2018 05/15/2018	0.00 11/09/2017	290.28 180.59	0.00	0.00 470.87
07330NAL9 BRANCH BANKING AND TRUST CO	450,000.00 1.45	05/10/2019 05/10/2019	0.00 06/29/2018	36.24 29.63	0.00	0.00 65.87

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

Income Detail

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

Base Currency: USD
 01 April 2018 to 30 June 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
13063DAA6 CALIFORNIA ST	0.00 1.25	04/01/2018 04/01/2018	0.00 04/27/2017	0.00 0.00	0.00	0.00
CCYUSD Cash	1.86 0.00	06/30/2018 06/30/2018	-154,844.87 ---	0.00 0.00	0.00	-12,583.31 -12,583.31
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 1.35	05/18/2019 05/18/2019	0.00 04/17/2018	1,128.75 1,001.78	0.00	0.00 2,130.53
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	0.00 1.35	05/18/2019 05/18/2019	0.00 04/17/2018	813.75 705.80	0.00	0.00 1,519.55
17305EFS9 CCCIT 14A6 A6	400,000.00 2.15	07/14/2019 07/15/2019	0.00 05/23/2018	907.78 227.42	0.00	0.00 1,135.20
17305EFU4 CCCIT 14A8 A8	0.00 1.73	04/09/2018 04/09/2018	0.00 12/09/2016	269.11 -55.81	0.00	0.00 213.30
17305EFW0 CCCIT 16A1 A1	450,000.00 1.75	11/19/2019 11/19/2019	0.00 04/26/2018	1,421.87 801.16	0.00	0.00 2,223.03
161571FK5 CHAIT 124 A	475,000.00 1.58	08/15/2019 08/15/2019	0.00 04/19/2018	1,501.01 1,015.17	0.00	0.00 2,516.17
161571GY4 CHAIT 155 A	0.00 1.36	04/16/2018 04/16/2018	0.00 08/10/2017	264.45 22.35	0.00	0.00 286.80
161571HC1 CHAIT 162 A	300,000.00 1.37	06/15/2019 06/17/2019	0.00 01/26/2018	159.83 91.90	0.00	0.00 251.73
161571HC1 CHAIT 162 A	0.00 1.37	06/15/2019 06/17/2019	0.00 01/26/2018	867.67 505.45	0.00	0.00 1,373.12
166764BA7 CHEVRON CORP	500,000.00 1.79	11/16/2018 11/16/2018	0.00 12/22/2017	2,237.50 38.72	0.00	0.00 2,276.22
17275RAY8 CISCO SYSTEMS INC	0.00 2.43	06/15/2018 06/15/2018	0.00 06/17/2015	3,803.91 0.00	0.00	0.00 3,803.91
17325FAB4 CITIBANK NA	750,000.00 2.66	03/20/2019 03/20/2019	0.00 03/20/2017	4,846.91 0.00	0.00	0.00 4,846.91
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 2.52	04/15/2019 04/15/2019	0.00 09/20/2017	3,068.14 -457.48	0.00	0.00 2,610.65
14041NFC0 COMET 161 A	0.00 2.52	04/15/2019 04/15/2019	0.00 09/20/2017	519.54 -83.18	0.00	0.00 436.36
14041NFE6 COMET 163 A	250,000.00 1.34	06/15/2019 06/17/2019	0.00 05/24/2018	130.28 126.88	0.00	0.00 257.16
14041NFE6 COMET 163 A	0.00 1.34	06/15/2019 06/17/2019	0.00 05/24/2018	214.03 217.50	0.00	0.00 431.54
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	0.00 1.70	04/27/2018 04/27/2018	0.00 04/28/2017	828.75 -15.91	0.00	0.00 812.84
235851AN2 DANAHER CORP	300,000.00 1.65	09/15/2018 09/15/2018	0.00 06/12/2017	1,237.50 -100.89	0.00	0.00 1,136.61
30231GAD4 EXXON MOBIL CORP	475,000.00 1.82	03/15/2019 03/15/2019	0.00 06/11/2018	480.01 147.13	0.00	0.00 627.14

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

Income Detail

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

Base Currency: USD
 01 April 2018 to 30 June 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
313312EK2 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	04/16/2019 04/16/2019	0.00 04/16/2018	0.00 4,538.89	0.00	0.00 4,538.89
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 1.22	06/25/2018 06/25/2018	0.00 05/17/2017	1,423.33 -6.94	0.00	0.00 1,416.39
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 1.12	02/22/2019 02/22/2019	0.00 08/17/2017	2,100.00 516.19	0.00	0.00 2,616.19
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 1.30	12/21/2018 12/21/2018	0.00 09/21/2017	3,250.00 134.50	0.00	0.00 3,384.50
3130A4GJ5 FEDERAL HOME LOAN BANKS	0.00 1.13	04/25/2018 04/25/2018	0.00 05/02/2017	375.00 12.40	0.00	0.00 387.40
313385VA1 FEDERAL HOME LOAN BANKS	0.00 0.00	04/02/2018 04/02/2018	0.00 06/22/2017	0.00 33.61	0.00	0.00 33.61
313385ZW9 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	07/27/2018 07/27/2018	0.00 07/28/2017	0.00 3,159.72	0.00	0.00 3,159.72
313385VZ6 FEDERAL HOME LOAN BANKS	0.00 0.00	04/25/2018 04/25/2018	0.00 02/28/2018	0.00 2,137.33	0.00	0.00 2,137.33
313385WH5 FEDERAL HOME LOAN BANKS	0.00 0.00	05/03/2018 05/03/2018	0.00 03/01/2018	0.00 1,422.22	0.00	0.00 1,422.22
3130AAE46 FEDERAL HOME LOAN BANKS	1,000,000.00 1.25	01/16/2019 01/16/2019	0.00 04/13/2018	2,708.34 1,858.49	0.00	0.00 4,566.83
3130ABF92 FEDERAL HOME LOAN BANKS	1,000,000.00 1.38	05/28/2019 05/28/2019	0.00 04/16/2018	1,260.42 776.90	0.00	0.00 2,037.32
3130ABF92 FEDERAL HOME LOAN BANKS	0.00 1.38	05/28/2019 05/28/2019	0.00 04/16/2018	1,604.17 959.71	0.00	0.00 2,563.88
313385ZD1 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	07/10/2018 07/10/2018	0.00 04/25/2018	0.00 3,331.39	0.00	0.00 3,331.39
313385XN1 FEDERAL HOME LOAN BANKS	0.00 0.00	06/01/2018 06/01/2018	0.00 05/04/2018	0.00 650.22	0.00	0.00 650.22
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	0.00 1.25	06/22/2018 06/22/2018	0.00 03/23/2017	2,812.50 -228.38	0.00	0.00 2,584.12
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 0.95	01/30/2019 01/30/2019	0.00 05/01/2018	791.67 1,120.60	0.00	0.00 1,912.27
313397A43 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 0.00	08/02/2018 08/02/2018	0.00 05/03/2018	0.00 2,990.97	0.00	0.00 2,990.97
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 1.25	07/26/2019 07/26/2019	0.00 05/07/2018	937.50 834.27	0.00	0.00 1,771.77
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 0.95	01/30/2019 01/30/2019	0.00 05/16/2018	593.75 804.56	0.00	0.00 1,398.31
3135G0L68 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 0.75	07/27/2018 07/27/2018	0.00 01/25/2018	1,875.00 2,217.81	0.00	0.00 4,092.81
31680GAD8 FITAT 151 A3	231,801.58 1.42	09/25/2018 03/16/2020	0.00 11/13/2017	1,058.78 144.90	-0.01	0.00 1,203.67
3134G34F4 FREDDIE MAC	1,000,000.00 1.05	07/30/2018 07/30/2018	0.00 09/08/2017	2,625.00 481.60	0.00	0.00 3,106.60

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

Income Detail

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

Base Currency: USD
 01 April 2018 to 30 June 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
36955EF60 General Dynamics Corporation	0.00 0.00	06/06/2018 06/06/2018	0.00 04/25/2018	0.00 2,391.67	0.00	0.00 2,391.67
438124AC3 HAROT 163 A3	265,412.57 1.16	12/25/2018 05/18/2020	0.00 01/25/2018	885.69 694.51	0.01	0.00 1,580.21
43814TAB8 HAROT 171 A2	153,900.48 1.42	08/01/2018 07/22/2019	0.00 03/28/2017	879.28 1.93	0.00	0.00 881.22
40428HPJ5 HSBC USA INC (NEW)	500,000.00 2.63	09/24/2018 09/24/2018	0.00 05/09/2017	3,281.25 -909.10	0.00	0.00 2,372.15
40428HPJ5 HSBC USA INC (NEW)	250,000.00 2.63	09/24/2018 09/24/2018	0.00 01/19/2018	1,640.63 -389.87	0.00	0.00 1,250.76
4581XOCK2 INTER-AMERICAN DEVELOPMENT BANK	100,000.00 1.50	09/25/2018 09/25/2018	0.00 10/03/2017	375.00 -4.96	0.00	0.00 370.04
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 2.10	09/12/2018 09/12/2018	0.00 03/05/2018	2,723.20 -127.62	0.00	0.00 2,595.58
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 2.10	09/12/2018 09/12/2018	0.00 04/13/2018	2,372.96 -127.34	0.00	0.00 2,245.63
45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 2.39	01/15/2019 01/15/2019	0.00 04/17/2018	2,487.18 -101.03	0.00	0.00 2,386.15
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 2.10	09/12/2018 09/12/2018	0.00 06/22/2018	294.53 -25.52	0.00	0.00 269.02
459058DNO INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 1.38	04/10/2018 04/10/2018	0.00 01/11/2017	172.00 -16.70	0.00	0.00 155.30
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 1.25	04/26/2019 04/26/2019	0.00 10/13/2017	1,128.47 301.71	0.00	0.00 1,430.19
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 1.25	04/26/2019 04/26/2019	0.00 10/13/2017	434.03 114.29	0.00	0.00 548.31
45950VHE9 INTERNATIONAL FINANCE CORP	1,000,000.00 1.25	11/27/2018 11/27/2018	0.00 10/19/2017	3,125.00 705.02	0.00	0.00 3,830.02
45950KBX7 INTERNATIONAL FINANCE CORP	0.00 0.88	06/15/2018 06/15/2018	0.00 05/09/2018	437.50 480.00	0.00	0.00 917.50
47788CAB8 JDOT 2018 A2	160,000.00 2.42	04/25/2019 10/15/2020	0.00 02/28/2018	968.01 1.07	0.00	0.00 969.08
24422ERR2 JOHN DEERE CAPITAL CORP	700,000.00 2.25	04/17/2019 04/17/2019	0.00 03/14/2018	3,237.50 323.68	0.00	0.00 3,561.18
24422ERR2 JOHN DEERE CAPITAL CORP	0.00 2.25	04/17/2019 04/17/2019	0.00 03/14/2018	700.00 69.05	0.00	0.00 769.05
46625HQU7 JPMORGAN CHASE & CO	700,000.00 1.85	03/22/2019 03/22/2019	0.00 10/25/2017	3,237.50 7.45	0.00	0.00 3,244.95
544351MK2 LOS ANGELES CALIF	750,000.00 4.00	09/01/2019 09/01/2019	0.00 07/12/2018	0.00 0.00	0.00	0.00 0.00
5446466X5 LOS ANGELES CALIF UNI SCH DIST	0.00 1.85	05/01/2018 05/01/2018	0.00 03/08/2018	1,541.67 0.00	0.00	0.00 1,541.67

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

Income Detail

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

Base Currency: USD
 01 April 2018 to 30 June 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
57636QAA2 MASTERCARD INC	500,000.00 2.00	04/01/2019 04/01/2019	0.00 05/04/2018	1,583.33 363.37	0.00	0.00 1,946.70
58768MAB7 MBALT 16B A2	0.00 1.15	05/15/2018 02/15/2019	0.00 10/26/2016	34.93 0.12	0.00	0.00 35.04
58769DAB6 MBALT 17A A2A	149,867.09 1.53	09/07/2018 08/15/2019	0.00 04/26/2017	702.86 0.05	0.00	0.00 702.91
90521APJ1 MUFU UNION BANK NA	700,000.00 2.63	09/26/2018 09/26/2018	0.00 09/22/2017	4,593.75 -1,705.58	0.00	0.00 2,888.17
65477XAD6 NALT 16B A3	316,707.00 1.50	09/11/2018 07/15/2019	0.00 10/10/2017	1,411.08 155.03	0.00	0.00 1,566.11
65478VAB3 NAROT 16B A2A	0.00 1.05	04/15/2018 04/15/2019	0.00 04/27/2016	0.00 0.00	0.00	0.00 0.00
65478VAB3 NAROT 16B A2A	0.00 1.05	04/15/2018 04/15/2019	0.00 04/27/2016	9.65 0.04	0.00	0.00 9.68
65478WAB1 NAROT 16C A2A	0.00 1.07	06/15/2018 05/15/2019	0.00 01/26/2018	8.39 32.75	0.00	0.00 41.14
65478WAB1 NAROT 16C A2A	0.00 1.07	06/15/2018 05/15/2019	0.00 01/26/2018	127.99 76.49	0.00	0.00 204.48
65478GAD2 NAROT 17B A3	450,000.00 1.75	11/08/2019 10/15/2021	0.00 04/26/2018	1,421.87 460.94	0.00	0.00 1,882.81
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	450,000.00 2.15	02/01/2019 02/01/2019	0.00 03/22/2018	2,418.75 517.06	0.00	0.00 2,935.81
63763QGB7 National Securities Clearing Corporation	500,000.00 0.00	07/11/2018 07/11/2018	0.00 06/19/2018	0.00 341.67	0.00	0.00 341.67
67983UDC4 Old Line Funding, LLC	0.00 0.00	04/12/2018 04/12/2018	0.00 01/16/2018	0.00 522.50	0.00	0.00 522.50
69371RM52 PACCAR FINANCIAL CORP	0.00 1.40	05/18/2018 05/18/2018	0.00 02/21/2018	913.89 300.58	0.00	0.00 1,214.47
CCYUSD Payable	-1,512,076.35 0.00	06/30/2018 06/30/2018	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	4,125.00 -94.85	0.00	0.00 4,030.15
CCYUSD Receivable	1,934.34 0.00	06/30/2018 06/30/2018	0.00 ---	0.00 0.00	0.00	0.00 0.00
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	500,000.00 2.71	11/01/2019 11/01/2019	0.00 05/30/2018	1,167.67 0.00	0.00	0.00 1,167.67
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	750,000.00 2.01	07/01/2019 07/01/2019	0.00 12/28/2017	3,770.63 0.00	0.00	0.00 3,770.63
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	750,000.00 1.72	05/01/2019 05/01/2019	0.00 10/31/2017	2,151.25 0.00	0.00	0.00 2,151.25

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

Income Detail

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

Base Currency: USD
 01 April 2018 to 30 June 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
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	0.00 1.72	05/01/2019 05/01/2019	0.00 10/31/2017	1,075.63 0.00	0.00	0.00 1,075.63
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	500,000.00 1.63	08/01/2018 08/01/2018	0.00 11/30/2017	2,031.25 -24.24	0.00	0.00 2,007.01
798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	750,000.00 1.90	08/01/2018 08/01/2018	0.00 12/21/2017	3,558.75 0.00	0.00	0.00 3,558.75
798170AB2 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	150,000.00 2.10	08/01/2019 08/01/2019	0.00 01/29/2018	786.75 74.09	0.00	0.00 860.84
857477AK9 STATE STREET CORP	0.00 1.35	05/15/2018 05/15/2018	0.00 06/30/2017	577.50 5.79	0.00	0.00 583.29
857477AK9 STATE STREET CORP	0.00 1.35	05/15/2018 05/15/2018	0.00 06/30/2017	82.50 5.03	0.00	0.00 87.53
857477AK9 STATE STREET CORP	0.00 1.35	05/15/2018 05/15/2018	0.00 06/30/2017	330.00 3.31	0.00	0.00 333.31
89237WAD9 TAOT 16C A3	303,497.45 1.14	01/13/2019 08/17/2020	0.00 09/13/2017	976.69 406.03	0.00	0.00 1,382.72
89231LAB3 TAOT 16D A2A	7,288.90 1.06	07/14/2018 05/15/2019	0.00 10/12/2016	24.27 0.15	0.00	0.00 24.42
89231LAB3 TAOT 16D A2A	0.00 1.06	07/14/2018 05/15/2019	0.00 10/12/2016	59.81 0.41	0.00	0.00 60.22
19121BDH9 The Coca-Cola Company	0.00 0.00	04/17/2018 04/17/2018	0.00 01/30/2018	0.00 355.56	0.00	0.00 355.56
19121BGH6 The Coca-Cola Company	500,000.00 0.00	07/17/2018 07/17/2018	0.00 04/17/2018	0.00 2,083.34	0.00	0.00 2,083.34
2546R3FU3 The Walt Disney Company	0.00 0.00	06/28/2018 06/28/2018	0.00 01/24/2018	0.00 2,077.78	0.00	0.00 2,077.78
88602UGL8 Thunder Bay Funding, LLC	750,000.00 0.00	07/20/2018 07/20/2018	0.00 05/21/2018	0.00 1,751.04	0.00	0.00 1,751.04
89236TBB0 TOYOTA MOTOR CREDIT CORP	189,000.00 2.10	01/17/2019 01/17/2019	0.00 04/26/2018	716.62 119.58	0.00	0.00 836.20
912828T42 UNITED STATES TREASURY	1,000,000.00 0.75	09/30/2018 09/30/2018	0.00 06/30/2017	1,864.75 1,368.98	0.00	0.00 3,233.74
912828T83 UNITED STATES TREASURY	1,000,000.00 0.75	10/31/2018 10/31/2018	0.00 09/19/2017	1,864.42 1,423.62	0.00	0.00 3,288.04
912828K5 UNITED STATES TREASURY	1,000,000.00 1.38	07/31/2019 07/31/2019	0.00 10/10/2017	3,456.49 312.86	0.00	0.00 3,769.35
90331HMK5 US BANK NA	700,000.00 2.48	12/17/2019 01/17/2020	0.00 01/23/2018	4,195.09 0.00	0.00	0.00 4,195.09
90290AAB3 USAOT 171 A2	164,717.09 1.54	10/02/2018 02/18/2020	0.00 09/20/2017	776.75 1.33	0.00	0.00 778.08

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

Income Detail

Base Currency: USD

01 April 2018 to 30 June 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, 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
92868LAB7 VALET 181 A2A	750,000.00 2.81	09/10/2019 07/20/2021	0.00 07/03/2018	0.00 0.00	0.00	0.00 0.00
931142EF6 WALMART INC	700,000.00 2.38	06/23/2020 06/23/2020	0.00 06/27/2018	184.88 0.00	0.00	0.00 184.88
94975P405 WELLS FRGO GOVERNMENT CL I MMF	1,811,778.97 1.82	06/30/2018 06/30/2018	0.00 ---	8,645.00 0.00	0.00	0.00 8,645.00
---	44,428,628.90	02/09/2019	-154,844.87	157,481.27	56.14	-12,583.31
---	1.66	03/25/2019	---	47,556.91		192,511.01

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

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.

Balance Sheet Classification

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

Base Currency: USD
 01 April 2018 to 30 June 2018

CE

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
94975P405 WELLS FRGO GOVERNMENT CL I MMF	1,811,778.97 1.0000	06/30/2018 1.82	06/30/2018	AAA Cash	1.77 1.77	1,811,778.97 1,811,778.97 0.00	1,811,778.97 0.00 1,811,778.97
CCYUSD Cash	1.86 1.0000	06/30/2018 0.00	06/30/2018	AAA Cash	0.00 0.00	1.86 1.86 0.00	1.86 0.00 1.86
CCYUSD Payable	-1,512,076.35 1.0000	06/30/2018 0.00	06/30/2018	AAA Cash	0.00 0.00	-1,512,076.35 -1,512,076.35 0.00	-1,512,076.35 0.00 -1,512,076.35
CCYUSD Receivable	1,934.34 1.0000	06/30/2018 0.00	06/30/2018	AAA Cash	0.00 0.00	1,934.34 1,934.34 0.00	1,934.34 0.00 1,934.34
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 100.0017	09/12/2018 2.10	09/12/2018	AAA Government	1.94 2.35	500,232.50 500,206.98 -198.48	500,008.50 621.80 500,630.30
313385ZD1 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9584	07/10/2018 0.00	07/10/2018	A-1+ Agency	1.80 1.36	996,221.11 999,552.50 31.50	999,584.00 0.00 999,584.00
63763QGB7 National Securities Clearing Corporation	500,000.00 99.9359	07/11/2018 0.00	07/11/2018	A-1+ Financial	2.06 1.92	499,373.61 499,715.28 -35.61	499,679.66 0.00 499,679.66
88602UGL8 Thunder Bay Funding, LLC	750,000.00 99.8810	07/20/2018 0.00	07/20/2018	A-1+ Financial	2.06 2.04	747,437.50 749,188.54 -81.04	749,107.50 0.00 749,107.50
---	3,051,638.82	07/22/2018	07/22/2018	AAA	2.80	3,044,903.54	3,050,018.49
---	90.1581	1.43	---	---	2.70	3,050,302.12 -283.64	621.80 3,050,640.29

ST

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
24422ERR2 JOHN DEERE CAPITAL CORP	700,000.00 99.7374	04/17/2019 2.25	04/17/2019	A Industrial	2.48 2.58	698,278.00 698,748.42 -586.62	698,161.80 3,237.50 701,399.30
06406HCL1 BANK OF NEW YORK MELLON CORP	475,000.00 99.9630	08/01/2018 2.10	08/01/2018	AA- Financial	1.44 2.44	477,375.00 475,008.48 -184.23	474,824.25 4,156.25 478,980.50
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 100.0017	09/12/2018 2.10	09/12/2018	AAA Government	2.04 2.35	500,267.86 500,102.38 -93.88	500,008.50 621.80 500,630.30

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.

Balance Sheet Classification

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



Base Currency: USD
 01 April 2018 to 30 June 2018

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 100.0017	09/12/2018 2.10	09/12/2018	AAA Government	2.03 2.35	500,245.00 500,117.66 -109.16	500,008.50 621.80 500,630.30
40428HPJ5 HSBC USA INC (NEW)	500,000.00 100.0104	09/24/2018 2.63	09/24/2018	AA- Financial	1.88 2.56	505,025.00 500,849.16 -797.16	500,052.00 3,536.46 503,588.46
40428HPJ5 HSBC USA INC (NEW)	250,000.00 100.0104	09/24/2018 2.63	09/24/2018	AA- Financial	1.99 2.56	251,062.50 250,364.16 -338.16	250,026.00 1,768.23 251,794.23
90521APJ1 MUFG UNION BANK NA	700,000.00 99.9774	09/26/2018 2.63	09/26/2018	A Financial	1.64 2.70	706,335.00 701,049.59 -1,207.79	699,841.80 4,848.96 704,690.76
89236TBB0 TOYOTA MOTOR CREDIT CORP	189,000.00 99.7680	01/17/2019 2.10	01/17/2019	AA- Industrial	2.45 2.53	188,518.05 188,637.63 -76.11	188,561.52 1,808.10 190,369.62
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	450,000.00 99.7023	02/01/2019 2.15	02/01/2019	A+ Financial	2.62 2.66	448,204.50 448,778.38 -118.03	448,660.35 4,031.25 452,691.60
69353RCH9 PNC BANK NA	750,000.00 99.7415	01/28/2019 2.20	01/28/2019	A+ Financial	2.15 2.65	750,345.00 750,187.61 -2,126.36	748,061.25 7,012.50 755,073.75
30231GAD4 EXXON MOBIL CORP	475,000.00 99.4963	03/15/2019 1.82	03/15/2019	AAA Industrial	2.39 2.54	472,962.25 473,109.38 -501.95	472,607.42 2,544.07 475,151.50
57636QAA2 MASTERCARD INC	500,000.00 99.5973	04/01/2019 2.00	04/01/2019	A Industrial	2.46 2.54	497,920.00 498,283.37 -296.87	497,986.50 2,500.00 500,486.50
06406HCU1 BANK OF NEW YORK MELLON CORP	250,000.00 99.5895	05/15/2019 2.20	05/15/2019	AA- Financial	2.18 2.67	250,047.50 250,030.74 -1,056.99	248,973.75 702.78 249,676.53
4581X0CK2 INTER-AMERICAN DEVELOPMENT BANK	100,000.00 99.7893	09/25/2018 1.50	09/25/2018	AAA Government	1.48 2.38	100,019.47 100,004.69 -215.39	99,789.30 400.00 100,189.30
235851AN2 DANAHER CORP	300,000.00 99.8633	09/15/2018 1.65	09/15/2018	A Industrial	1.51 2.23	300,510.00 300,084.26 -494.36	299,589.90 1,457.50 301,047.40
0258MODZ9 AMERICAN EXPRESS CREDIT CORP	700,000.00 99.7828	11/05/2018 1.88	11/05/2018	A Financial	1.88 2.49	699,944.00 699,977.84 -1,498.24	698,479.60 2,041.67 700,521.27
166764BA7 CHEVRON CORP	500,000.00 99.7733	11/16/2018 1.79	11/16/2018	AA Industrial	1.82 2.39	499,860.00 499,941.28 -1,074.78	498,866.50 1,118.75 499,985.25
45950VHE9 INTERNATIONAL FINANCE CORP	1,000,000.00 99.6104	11/27/2018 1.25	11/27/2018	AAA Government	1.54 2.20	996,870.00 998,845.62 -2,741.62	996,104.00 1,180.56 997,284.56

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.

Balance Sheet Classification

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

Base Currency: USD
 01 April 2018 to 30 June 2018

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
06050TME9 BANK OF AMERICA NA	500,000.00 99.8343	12/07/2018 2.05	12/07/2018	AA- Financial	1.97 2.43	500,360.00 500,173.98 -1,002.48	499,171.50 683.33 499,854.83
05581RAD8 BMWLT 161 A3	4,510.95 99.9398	01/22/2019 1.34	07/20/2018	AAA Asset Backed	1.39 2.38	4,508.66 4,510.83 -2.59	4,508.24 1.85 4,510.08
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 99.2636	02/22/2019 1.12	02/22/2019	AAA Agency	1.40 2.27	746,857.50 748,661.32 -4,184.32	744,477.00 3,010.00 747,487.00
46625HQU7 JPMORGAN CHASE & CO	700,000.00 99.3674	03/22/2019 1.85	03/22/2019	AA- Financial	1.85 2.73	699,958.00 699,978.39 -4,406.59	695,571.80 3,561.25 699,133.05
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.0664	04/26/2019 1.25	04/26/2019	AAA Government	1.59 2.40	497,440.00 498,633.14 -3,301.14	495,332.00 1,128.47 496,460.47
07330NAL9 BRANCH BANKING AND TRUST CO	450,000.00 98.9148	05/10/2019 1.45	05/10/2019	A+ Financial	2.67 2.73	445,333.50 445,363.13 -246.53	445,116.60 924.38 446,040.97
14041NFC0 COMET 161 A	600,000.00 100.2663	04/15/2019 2.52	04/15/2019	AAA Asset Backed	2.15 2.19	603,398.44 601,711.10 -113.06	601,598.04 672.87 602,270.91
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 98.8450	05/18/2019 1.35	05/18/2019	A Industrial	2.56 2.66	690,984.00 692,691.58 -776.58	691,915.00 1,128.75 693,043.75
161571HC1 CHAIT 162 A	300,000.00 98.7519	06/17/2019 1.37	06/15/2019	AAA Asset Backed	2.19 2.70	296,671.88 297,695.92 -1,440.34	296,255.58 182.67 296,438.25
3135G0L68 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,000,000.00 99.9166	07/27/2018 0.75	07/27/2018	AAA Agency	1.64 1.82	995,540.00 999,366.34 -200.34	999,166.00 3,208.33 1,002,374.33
14041NFE6 COMET 163 A	250,000.00 98.6955	06/17/2019 1.34	06/15/2019	AAA Asset Backed	2.70 2.73	246,474.61 246,818.99 -80.19	246,738.80 148.89 246,887.69
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 99.2500	01/30/2019 0.95	01/30/2019	AAA Agency	2.32 2.25	494,966.50 496,087.10 162.90	496,250.00 1,992.36 498,242.36
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 99.2500	01/30/2019 0.95	01/30/2019	AAA Agency	2.25 2.25	495,470.00 496,274.56 -24.56	496,250.00 1,992.36 498,242.36
912828T42 UNITED STATES TREASURY	1,000,000.00 99.6956	09/30/2018 0.75	09/30/2018	AAA Government	1.31 1.95	993,125.00 998,631.02 -1,675.02	996,956.00 1,885.25 998,841.25
89231LAB3 TAOT 16D A2A	7,288.90 99.9351	05/15/2019 1.06	07/14/2018	AAA Asset Backed	1.07 2.54	7,288.31 7,288.88 -4.72	7,284.17 3.43 7,287.60

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.

Balance Sheet Classification

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
912828T83 UNITED STATES TREASURY	1,000,000.00 99.5859	10/31/2018 0.75	10/31/2018	AAA Government	1.33 1.99	993,632.81 998,091.41 -2,232.41	995,859.00 1,263.59 997,122.59
3130AAE46 FEDERAL HOME LOAN BANKS	1,000,000.00 99.4794	01/16/2019 1.25	01/16/2019	AAA Agency	2.12 2.21	993,460.00 995,318.49 -524.49	994,794.00 5,729.17 1,000,523.17
190335JC4 COAST CMNTY COLLEGE DIST CALIF	500,000.00 99.9620	08/01/2018 1.43	08/01/2018	AA+ Municipal	1.42 1.85	500,000.00 500,000.00 -190.00	499,810.00 2,968.75 502,778.75
17325FAB4 CITIBANK NA	750,000.00 100.1581	03/20/2019 2.66	03/20/2019	A+ Financial	2.69 2.76	750,000.00 750,000.00 1,185.75	751,185.75 610.66 751,796.41
3130ABF92 FEDERAL HOME LOAN BANKS	1,000,000.00 99.1152	05/28/2019 1.38	05/28/2019	AAA Agency	2.22 2.36	990,700.00 992,436.61 -1,284.61	991,152.00 1,260.42 992,412.42
3134G34F4 FREDDIE MAC	1,000,000.00 99.9355	07/30/2018 1.05	07/30/2018	AAA Agency	1.24 1.79	998,280.00 999,846.52 -491.52	999,355.00 4,404.17 1,003,759.17
313385ZW9 FEDERAL HOME LOAN BANKS	1,000,000.00 99.8701	07/27/2018 0.00	07/27/2018	A-1+ Agency	1.26 1.67	987,361.11 999,097.22 -396.22	998,701.00 0.00 998,701.00
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00 99.5991	12/21/2018 1.30	12/21/2018	AAA Agency	1.36 2.15	999,326.00 999,744.29 -3,753.29	995,991.00 361.11 996,352.11
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	750,000.00 99.3270	05/01/2019 1.72	05/01/2019	A+ Municipal	1.72 2.53	750,000.00 750,000.00 -5,047.50	744,952.50 2,151.25 747,103.75
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	500,000.00 99.9630	08/01/2018 1.63	08/01/2018	AA- Municipal	1.61 2.04	500,065.00 500,008.26 -193.26	499,815.00 3,385.42 503,200.42
798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	750,000.00 99.9660	08/01/2018 1.90	08/01/2018	AA Municipal	1.90 2.27	750,000.00 750,000.00 -255.00	749,745.00 5,931.25 755,676.25
19121BGH6 The Coca-Cola Company	500,000.00 99.9021	07/17/2018 0.00	07/17/2018	A-1+ Industrial	2.02 1.96	497,472.22 499,555.56 -45.06	499,510.50 0.00 499,510.50
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	500,000.00 99.9550	06/01/2019 2.48	06/01/2019	AA+ Municipal	2.49 2.53	500,000.00 500,000.00 -225.00	499,775.00 1,035.42 500,810.42
45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 100.0071	01/15/2019 2.39	01/15/2019	AAA Government	2.34 2.57	500,367.75 500,266.72 -231.22	500,035.50 2,520.34 502,555.84
313312EK2 FEDERAL FARM CREDIT BANKS	1,000,000.00 98.2320	04/16/2019 0.00	04/16/2019	A-1+ Agency	2.19 2.26	978,201.39 982,740.28 -420.28	982,320.00 0.00 982,320.00

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.

Balance Sheet Classification

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

Base Currency: USD

01 April 2018 to 30 June 2018

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
313397A43 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 99.8347	08/02/2018 0.00	08/02/2018	A-1+ Agency	1.84 1.75	995,386.81 998,377.78 -30.78	998,347.00 0.00 998,347.00
---	29,350,799.85	12/18/2018	12/18/2018	AA	1.90	29,246,418.63	29,238,541.92
---	99.6197	1.45	---	---	2.29	29,283,490.07 -44,948.15	95,733.89 29,334,275.81

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
09247XAE1 BLACKROCK INC	700,000.00 103.1527	12/10/2019 5.00	12/10/2019	AA- Financial	2.81 2.76	722,435.00 721,496.81 572.09	722,068.90 2,041.67 724,110.57
161571FK5 CHAIT 124 A	475,000.00 98.7421	08/15/2019 1.58	08/15/2019	AAA Asset Backed	2.68 2.73	468,283.20 469,298.37 -273.44	469,024.93 333.56 469,358.48
17305EFS9 CCCIT 14A6 A6	400,000.00 99.4142	07/15/2019 2.15	07/14/2019	AAA Asset Backed	2.69 2.72	397,562.50 397,789.92 -133.24	397,656.68 3,965.56 401,622.24
084670BL1 BERKSHIRE HATHAWAY INC	700,000.00 99.4361	08/14/2019 2.10	08/14/2019	AA Financial	2.54 2.61	696,311.00 696,639.64 -586.94	696,052.70 5,594.17 701,646.87
31680GAD8 FITAT 151 A3	231,801.58 99.7379	03/16/2020 1.42	09/25/2018	AAA Asset Backed	1.60 2.51	231,566.16 231,684.13 -490.03	231,194.10 146.29 231,340.39
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 98.7484	07/26/2019 1.25	07/26/2019	AAA Agency	2.38 2.44	493,250.00 494,084.27 -342.27	493,742.00 2,690.97 496,432.97
89237WAD9 TAOT 16C A3	303,497.45 99.2126	08/17/2020 1.14	01/13/2019	AAA Asset Backed	1.62 2.64	302,217.07 302,686.92 -1,579.21	301,107.71 153.77 301,261.48
438124AC3 HAROT 163 A3	265,412.57 99.2580	05/18/2020 1.16	12/25/2018	AAA Asset Backed	2.01 2.70	263,733.01 264,171.76 -728.61	263,443.16 111.18 263,554.33
65477XAD6 NALT 16B A3	316,707.00 99.7678	07/15/2019 1.50	09/11/2018	AAA Asset Backed	1.72 2.68	316,286.38 316,544.02 -572.54	315,971.48 211.14 316,182.62
17305EFW0 CCCIT 16A1 A1	450,000.00 98.5214	11/19/2019 1.75	11/19/2019	AAA Asset Backed	2.77 2.84	443,056.64 443,857.80 -511.45	443,346.34 918.75 444,265.09
02587AAJ3 AMXCA 171 A	500,000.00 98.5254	02/18/2020 1.93	02/14/2020	AAA Asset Backed	2.83 2.88	492,539.06 492,974.48 -347.63	492,626.85 428.89 493,055.74

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.

Balance Sheet Classification

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

Base Currency: USD
 01 April 2018 to 30 June 2018

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
055657AC4 BMWLT 171 A3	400,000.00 99.4154	05/20/2020 1.98	04/07/2019	AAA Asset Backed	2.86 2.77	397,531.25 397,670.76 -9.24	397,661.52 242.00 397,903.52
055657AB6 BMWLT 171 A2	86,613.50 99.8240	07/22/2019 1.64	09/07/2018	AAA Asset Backed	1.66 2.61	86,604.44 86,611.76 -150.66	86,461.10 43.40 86,504.50
43814TAB8 HAROT 171 A2	153,900.48 99.8591	07/22/2019 1.42	08/01/2018	AAA Asset Backed	1.43 3.08	153,896.80 153,899.92 -216.29	153,683.63 60.71 153,744.34
58769DAB6 MBALT 17A A2A	149,867.09 99.8345	08/15/2019 1.53	09/07/2018	AAA Asset Backed	1.53 2.44	149,866.94 149,867.05 -248.03	149,619.02 101.91 149,720.93
9128282K5 UNITED STATES TREASURY	1,000,000.00 98.9180	07/31/2019 1.38	07/31/2019	AAA Government	1.50 2.39	997,734.38 998,642.00 -9,462.00	989,180.00 5,735.50 994,915.50
65478GAD2 NAROT 17B A3	450,000.00 98.4060	10/15/2021 1.75	11/08/2019	AAA Asset Backed	2.65 2.96	442,212.89 442,673.83 153.26	442,827.09 350.00 443,177.09
90290AAB3 USAOT 171 A2	164,717.09 99.7502	02/18/2020 1.54	10/02/2018	AAA Asset Backed	1.55 2.51	164,714.01 164,715.71 -410.04	164,305.68 112.74 164,418.42
05584PAB3 BMWLT 172 A2A	318,673.46 99.6017	02/20/2020 1.80	02/04/2019	AAA Asset Backed	1.82 2.49	318,645.61 318,659.18 -1,254.96	317,404.22 175.27 317,579.49
798170AB2 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	150,000.00 99.4770	08/01/2019 2.10	08/01/2019	AA Municipal	2.30 2.58	149,553.00 149,677.57 -462.07	149,215.50 1,311.25 150,526.75
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	750,000.00 99.4170	07/01/2019 2.01	07/01/2019	AA+ Municipal	2.01 2.64	750,000.00 750,000.00 -4,372.50	745,627.50 7,666.94 753,294.44
90331HMK5 US BANK NA	700,000.00 100.1206	01/17/2020 2.48	12/17/2019	AA- Financial	2.52 2.83	700,000.00 700,000.00 844.20	700,844.20 3,613.47 704,457.67
47788CAB8 JDOT 2018 A2	160,000.00 99.7681	10/15/2020 2.42	04/25/2019	AAA Asset Backed	2.44 2.72	159,993.01 159,994.46 -365.43	159,629.02 172.09 159,801.11
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	500,000.00 99.9270	11/01/2019 2.71	11/01/2019	AA+ Municipal	2.71 2.76	500,000.00 500,000.00 -365.00	499,635.00 1,167.67 500,802.67
931142EF6 WALMART INC	700,000.00 100.0290	06/23/2020 2.38	06/23/2020	AA Industrial	2.41 2.80	700,000.00 700,000.00 203.00	700,203.00 184.88 700,387.88
92868LAB7 VALET 181 A2A	750,000.00 99.9900	07/20/2021 2.81	09/10/2019	AAA Asset Backed	2.81 3.01	749,993.85 749,993.85 0.00	749,993.85 0.00 749,993.85

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.

Balance Sheet Classification

Base Currency: USD

01 April 2018 to 30 June 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
544351MK2 LOS ANGELES CALIF	750,000.00 101.5940	09/01/2019 4.00	09/01/2019	AA Municipal	2.55 2.59	762,082.50 762,082.50 -127.50	761,955.00 0.00 761,955.00
---	12,026,190.23	01/19/2020	08/09/2019	AA+	2.35	12,010,068.70	11,994,480.18
---	99.7478	2.24	---	---	2.70	12,015,716.73 -21,236.55	37,533.76 12,032,013.93

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
---	44,428,628.90	03/25/2019	02/09/2019	AA+	2.08	44,301,390.87	44,283,040.58
---	99.0046	1.66	---	---	2.43	44,349,508.91 -66,468.33	133,889.45 44,416,930.03

* 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.

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 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
05/23/2018 05/25/2018	02587AAJ3 AMXCA 171 A	KEYBANC CAPITAL MARKETS INC 02/18/2020 1.93	500,000.00 500,000.00 98.51	0.00 492,539.06	0.00 268.06	0.00 -492,807.12
04/13/2018 04/13/2018	03785EEQ3 Apple Inc.	BARCLAYS CAPITAL INC. 05/24/2018 0.00	500,000.00 500,000.00 99.79	0.00 498,957.92	0.00 0.00	0.00 -498,957.92
04/25/2018 04/27/2018	05531FAN3 BB&T CORP	Goldman Sachs & Co. (AU) 06/19/2018 2.05	250,000.00 250,000.00 99.97	0.00 249,915.00	0.00 1,822.22	0.00 -251,737.22
06/06/2018 06/08/2018	055657AC4 BMWLT 171 A3	Hong Kong Shanghai Bank Corp 05/20/2020 1.98	400,000.00 400,000.00 99.38	0.00 397,531.25	0.00 396.00	0.00 -397,927.25
06/28/2018 06/29/2018	07330NAL9 BRANCH BANKING AND TRUST CO	RAMIREZ & CO INC 05/10/2019 1.45	450,000.00 450,000.00 98.96	0.00 445,333.50	0.00 888.13	0.00 -446,221.63
05/18/2018 05/22/2018	084670BL1 BERKSHIRE HATHAWAY INC	BB & T CAPITAL MARKETS 08/14/2019 2.10	700,000.00 700,000.00 99.47	0.00 696,311.00	0.00 4,001.67	0.00 -700,312.67
06/06/2018 06/08/2018	09247XAE1 BLACKROCK INC	CastleOak Securities LP 12/10/2019 5.00	700,000.00 700,000.00 103.20	0.00 722,435.00	0.00 17,305.56	0.00 -739,740.56
05/22/2018 05/24/2018	14041NFE6 COMET 163 A	TORONTO DOMINION BK 06/17/2019 1.34	250,000.00 250,000.00 98.59	0.00 246,474.61	0.00 83.75	0.00 -246,558.36
04/13/2018 04/17/2018	14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	KEYBANC CAPITAL MARKETS INC 05/18/2019 1.35	700,000.00 700,000.00 98.71	0.00 690,984.00	0.00 3,911.25	0.00 -694,895.25
04/17/2018 04/19/2018	161571FK5 CHAIT 124 A	J.P. Morgan Securities Inc. (AU) 08/15/2019 1.58	475,000.00 475,000.00 98.59	0.00 468,283.20	0.00 83.39	0.00 -468,366.59
05/21/2018 05/23/2018	17305EFS9 CCCIT 14A6 A6	MITSUBISHI UFJ SECURITIES 07/15/2019 2.15	400,000.00 400,000.00 99.39	0.00 397,562.50	0.00 3,057.78	0.00 -400,620.28
04/24/2018 04/26/2018	17305EFW0 CCCIT 16A1 A1	INTL FCStone L.P. 11/19/2019 1.75	450,000.00 450,000.00 98.46	0.00 443,056.64	0.00 3,434.38	0.00 -446,491.02
04/17/2018 04/17/2018	19121BGH6 The Coca-Cola Company	Bank of America 07/17/2018 0.00	500,000.00 500,000.00 99.49	0.00 497,472.22	0.00 0.00	0.00 -497,472.22
06/07/2018 06/11/2018	30231GAD4 EXXON MOBIL CORP	RAMIREZ & CO INC 03/15/2019 1.82	475,000.00 475,000.00 99.57	0.00 472,962.25	0.00 2,064.06	0.00 -475,026.31

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 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
04/12/2018 04/13/2018	3130AAE46 FEDERAL HOME LOAN BANKS	FIRST TENNESSEE BANK N A BOND 01/16/2019 1.25	1,000,000.00 1,000,000.00 99.35	0.00 993,460.00	0.00 3,020.83	0.00 -996,480.83
04/13/2018 04/16/2018	3130ABF92 FEDERAL HOME LOAN BANKS	KEYBANC CAPITAL MARKETS INC 05/28/2019 1.38	1,000,000.00 1,000,000.00 99.07	0.00 990,700.00	0.00 5,270.83	0.00 -995,970.83
04/16/2018 04/16/2018	313312EK2 FEDERAL FARM CREDIT BANKS	FIRST TENNESSEE BANK N A BOND 04/16/2019 0.00	1,000,000.00 1,000,000.00 97.82	0.00 978,201.39	0.00 0.00	0.00 -978,201.39
05/03/2018 05/04/2018	313385XN1 FEDERAL HOME LOAN BANKS	APX Asset 06/01/2018 0.00	500,000.00 500,000.00 99.87	0.00 499,349.78	0.00 0.00	0.00 -499,349.78
04/25/2018 04/25/2018	313385ZD1 FEDERAL HOME LOAN BANKS	FIRST TENNESSEE BANK N A BOND 07/10/2018 0.00	1,000,000.00 1,000,000.00 99.62	0.00 996,221.11	0.00 0.00	0.00 -996,221.11
05/02/2018 05/03/2018	313397A43 FEDERAL HOME LOAN MORTGAGE CORP	APX Asset 08/02/2018 0.00	1,000,000.00 1,000,000.00 99.54	0.00 995,386.81	0.00 0.00	0.00 -995,386.81
04/30/2018 05/01/2018	3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	CastleOak Securities LP 01/30/2019 0.95	500,000.00 500,000.00 98.99	0.00 494,966.50	0.00 1,200.69	0.00 -496,167.19
05/15/2018 05/16/2018	3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	KEYBANC CAPITAL MARKETS INC 01/30/2019 0.95	500,000.00 500,000.00 99.09	0.00 495,470.00	0.00 1,398.61	0.00 -496,868.61
05/04/2018 05/07/2018	3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	BB & T CAPITAL MARKETS 07/26/2019 1.25	500,000.00 500,000.00 98.65	0.00 493,250.00	0.00 1,753.47	0.00 -495,003.47
04/25/2018 04/25/2018	36955EF60 General Dynamics Corporation	RBC CAPITAL MARKETS 06/06/2018 0.00	1,000,000.00 1,000,000.00 99.76	0.00 997,608.33	0.00 0.00	0.00 -997,608.33
04/11/2018 04/13/2018	458182DT6 INTER-AMERICAN DEVELOPMENT BANK	INTL FCStone L.P. 09/12/2018 2.10	500,000.00 500,000.00 100.05	0.00 500,245.00	0.00 933.96	0.00 -501,178.96
06/20/2018 06/22/2018	458182DT6 INTER-AMERICAN DEVELOPMENT BANK	CastleOak Securities LP 09/12/2018 2.10	500,000.00 500,000.00 100.05	0.00 500,232.50	0.00 327.27	0.00 -500,559.77
04/13/2018 04/17/2018	45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	CastleOak Securities LP 01/15/2019 1.76	500,000.00 500,000.00 100.07	0.00 500,367.75	0.00 33.16	0.00 -500,400.91
05/09/2018 05/09/2018	45950KBX7 INTERNATIONAL FINANCE CORP	CASTLE OAKS MUNI 06/15/2018 0.88	500,000.00 500,000.00 99.90	0.00 499,520.00	0.00 1,750.00	0.00 -501,270.00
06/27/2018 07/12/2018	544351MK2 LOS ANGELES CALIF	MORGAN STANLEY CO 09/01/2019 4.00	750,000.00 750,000.00 101.61	0.00 762,082.50	0.00 0.00	0.00 -762,082.50
05/02/2018 05/04/2018	57636QAA2 MASTERCARD INC	Bank of Montreal, Primary Broker 04/01/2019 2.00	500,000.00 500,000.00 99.58	0.00 497,920.00	0.00 916.67	0.00 -498,836.67

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.

Trading Activity

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 April 2018 to 30 June 2018

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
06/19/2018	63763QGB7	J.P. Morgan Securities Inc. (AU)	500,000.00	0.00	0.00	0.00
06/19/2018	National Securities Clearing Corporation	07/11/2018	500,000.00	499,373.61	0.00	-499,373.61
		0.00	99.87			
04/24/2018	65478GAD2	INTL FCStone L.P.	450,000.00	0.00	0.00	0.00
04/26/2018	NAROT 17B A3	10/15/2021	450,000.00	442,212.89	240.63	-442,453.52
		1.75	98.27			
05/03/2018	78607QAT2	Citigroup Global Markets (AU)	500,000.00	0.00	0.00	0.00
05/30/2018	SACRAMENTO CALIF SUBN WTR DIST REV	11/01/2019	500,000.00	500,000.00	0.00	-500,000.00
		2.71	100.00			
05/18/2018	88602UGL8	J.P. Morgan Securities Inc. (AU)	750,000.00	0.00	0.00	0.00
05/21/2018	Thunder Bay Funding, LLC	07/20/2018	750,000.00	747,437.50	0.00	-747,437.50
		0.00	99.66			
04/24/2018	89236TBB0	Citigroup Global Markets (AU)	189,000.00	0.00	0.00	0.00
04/26/2018	TOYOTA MOTOR CREDIT CORP	01/17/2019	189,000.00	188,518.05	1,091.48	-189,609.53
		2.10	99.75			
06/27/2018	92868LAB7	J.P. Morgan Securities Inc. (AU)	750,000.00	0.00	0.00	0.00
07/03/2018	VALET 181 A2A	07/20/2021	750,000.00	749,993.85	0.00	-749,993.85
		2.81	100.00			
06/20/2018	931142EF6	Citigroup Global Markets (AU)	700,000.00	0.00	0.00	0.00
06/27/2018	WALMART INC	06/23/2020	700,000.00	700,000.00	0.00	-700,000.00
		2.38	100.00			
04/02/2018	94975P405	Direct	2,522,964.56	2,522,964.56	0.00	0.00
04/02/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018	2,522,964.56	2,522,964.56	0.00	-2,522,964.56
		1.54	1.00			
04/09/2018	94975P405	Direct	706,055.00	706,055.00	0.00	0.00
04/09/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018	706,055.00	706,055.00	0.00	-706,055.00
		1.54	1.00			
04/10/2018	94975P405	Direct	3,440.00	3,440.00	0.00	0.00
04/10/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018	3,440.00	3,440.00	0.00	-3,440.00
		1.54	1.00			
04/10/2018	94975P405	Direct	500,000.00	500,000.00	0.00	0.00
04/10/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018	500,000.00	500,000.00	0.00	-500,000.00
		1.54	1.00			
04/12/2018	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
04/12/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018	1,000,000.00	1,000,000.00	0.00	-1,000,000.00
		1.54	1.00			
04/17/2018	94975P405	Direct	3,053.47	3,053.47	0.00	0.00
04/17/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018	3,053.47	3,053.47	0.00	-3,053.47
		1.54	1.00			
04/18/2018	94975P405	Direct	27,977.57	27,977.57	0.00	0.00
04/18/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018	27,977.57	27,977.57	0.00	-27,977.57
		1.54	1.00			
04/20/2018	94975P405	Direct	14,198.62	14,198.62	0.00	0.00
04/20/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018	14,198.62	14,198.62	0.00	-14,198.62
		1.54	1.00			
04/20/2018	94975P405	Direct	39,556.68	39,556.68	0.00	0.00
04/20/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018	39,556.68	39,556.68	0.00	-39,556.68
		1.54	1.00			

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 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
04/23/2018 04/23/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.54	61,849.40 61,849.40 1.00	61,849.40 61,849.40	0.00 0.00	0.00 -61,849.40
04/25/2018 04/25/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.54	3,252,812.50 3,252,812.50 1.00	3,252,812.50 3,252,812.50	0.00 0.00	0.00 -3,252,812.50
04/26/2018 04/26/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.54	3,125.00 3,125.00 1.00	3,125.00 3,125.00	0.00 0.00	0.00 -3,125.00
04/27/2018 04/27/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.54	423,262.78 423,262.78 1.00	423,262.78 423,262.78	0.00 0.00	0.00 -423,262.78
04/27/2018 04/27/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.54	5,737.50 5,737.50 1.00	5,737.50 5,737.50	0.00 0.00	0.00 -5,737.50
04/30/2018 04/30/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.54	3,750.00 3,750.00 1.00	3,750.00 3,750.00	0.00 0.00	0.00 -3,750.00
05/01/2018 05/01/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.62	2,723.61 2,723.61 1.00	2,723.61 2,723.61	0.00 0.00	0.00 -2,723.61
05/01/2018 05/01/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.62	514,857.49 514,857.49 1.00	514,857.49 514,857.49	0.00 0.00	0.00 -514,857.49
05/03/2018 05/03/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.62	4,613.19 4,613.19 1.00	4,613.19 4,613.19	0.00 0.00	0.00 -4,613.19
05/15/2018 05/15/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.62	1,271,193.97 1,271,193.97 1.00	1,271,193.97 1,271,193.97	0.00 0.00	0.00 -1,271,193.97
05/15/2018 05/15/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.62	591,929.74 591,929.74 1.00	591,929.74 591,929.74	0.00 0.00	0.00 -591,929.74
05/18/2018 05/18/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.62	533,822.25 533,822.25 1.00	533,822.25 533,822.25	0.00 0.00	0.00 -533,822.25
05/21/2018 05/21/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.62	120,858.99 120,858.99 1.00	120,858.99 120,858.99	0.00 0.00	0.00 -120,858.99
05/24/2018 05/24/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.62	253,441.64 253,441.64 1.00	253,441.64 253,441.64	0.00 0.00	0.00 -253,441.64
05/29/2018 05/29/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.62	6,875.00 6,875.00 1.00	6,875.00 6,875.00	0.00 0.00	0.00 -6,875.00
06/01/2018 06/01/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	503,452.59 503,452.59 1.00	503,452.59 503,452.59	0.00 0.00	0.00 -503,452.59

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 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
06/06/2018 06/06/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	1,000,000.00 1,000,000.00 1.00	1,000,000.00 1,000,000.00	0.00 0.00	0.00 -1,000,000.00
06/07/2018 06/07/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	5,125.00 5,125.00 1.00	5,125.00 5,125.00	0.00 0.00	0.00 -5,125.00
06/12/2018 06/12/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	5,370.00 5,370.00 1.00	5,370.00 5,370.00	0.00 0.00	0.00 -5,370.00
06/13/2018 06/13/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	5,370.00 5,370.00 1.00	5,370.00 5,370.00	0.00 0.00	0.00 -5,370.00
06/15/2018 06/15/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	1,412,645.45 1,412,645.45 1.00	1,412,645.45 1,412,645.45	0.00 0.00	0.00 -1,412,645.45
06/15/2018 06/15/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	2,187.50 2,187.50 1.00	2,187.50 2,187.50	0.00 0.00	0.00 -2,187.50
06/15/2018 06/15/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	28,062.57 28,062.57 1.00	28,062.57 28,062.57	0.00 0.00	0.00 -28,062.57
06/18/2018 06/18/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	23,891.96 23,891.96 1.00	23,891.96 23,891.96	0.00 0.00	0.00 -23,891.96
06/19/2018 06/19/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	25,488.64 25,488.64 1.00	25,488.64 25,488.64	0.00 0.00	0.00 -25,488.64
06/20/2018 06/20/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	92,684.74 92,684.74 1.00	92,684.74 92,684.74	0.00 0.00	0.00 -92,684.74
06/21/2018 06/21/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	61,794.70 61,794.70 1.00	61,794.70 61,794.70	0.00 0.00	0.00 -61,794.70
06/22/2018 06/22/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	505,690.23 505,690.23 1.00	505,690.23 505,690.23	0.00 0.00	0.00 -505,690.23
06/25/2018 06/25/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	503,050.00 503,050.00 1.00	503,050.00 503,050.00	0.00 0.00	0.00 -503,050.00
06/28/2018 06/28/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.82	500,000.00 500,000.00 1.00	500,000.00 500,000.00	0.00 0.00	0.00 -500,000.00
---	---	---	38,381,912.34	16,542,912.34	0.00	0.00
---	---	12/14/2018 1.50	38,381,912.34	38,285,248.06	55,253.85	-38,340,501.91

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

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
05/15/2018 05/15/2018	05531FAN3 BB&T CORP	Redemption 06/19/2018 2.05	-250,000.00 -250,000.00 100.00	0.00 -250,000.00	56.13 0.00	0.00 250,000.00
05/15/2018 05/15/2018	05531FAP8 BB&T CORP	Redemption 06/15/2018 2.98	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
05/15/2018 05/15/2018	--- BB&T CORP	Redemption 06/16/2018 2.67	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	56.13 0.00	0.00 750,000.00

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
04/25/2018 04/25/2018	01329XDR7 Albion Capital Corporation S.A.	Maturity 04/25/2018 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
04/13/2018 04/13/2018	03785EDD3 Apple Inc.	Maturity 04/13/2018 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
05/24/2018 05/24/2018	03785EEQ3 Apple Inc.	Maturity 05/24/2018 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
05/15/2018 05/15/2018	097023BE4 BOEING CO	Maturity 05/15/2018 0.95	-250,000.00 -250,000.00 100.00	0.00 -250,000.00	0.00 0.00	0.00 250,000.00
04/01/2018 04/01/2018	13063DAA6 CALIFORNIA ST	Maturity 04/01/2018 1.25	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
04/16/2018 04/16/2018	161571GY4 CHAIT 155 A	Maturity 04/16/2018 1.36	-500,000.00 0.00 100.00	0.00 0.00	0.00 0.00	0.00 0.00
06/15/2018 06/15/2018	17275RAY8 CISCO SYSTEMS INC	Maturity 06/15/2018 2.43	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
04/09/2018 04/09/2018	17305EFU4 CCCIT 14A8 A8	Maturity 04/09/2018 1.73	-700,000.00 0.00 100.00	0.00 0.00	0.00 0.00	0.00 0.00
04/17/2018 04/17/2018	19121BDH9 The Coca-Cola Company	Maturity 04/17/2018 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
04/27/2018 04/27/2018	22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	Maturity 04/27/2018 1.70	-675,000.00 -675,000.00 100.00	0.00 -675,000.00	0.00 0.00	0.00 675,000.00

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 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
06/28/2018 06/28/2018	2546R3FU3 The Walt Disney Company	Maturity 06/28/2018 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
04/25/2018 04/25/2018	3130A4GJ5 FEDERAL HOME LOAN BANKS	Maturity 04/25/2018 1.13	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
04/02/2018 04/02/2018	313385VA1 FEDERAL HOME LOAN BANKS	Maturity 04/02/2018 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
04/25/2018 04/25/2018	313385VZ6 FEDERAL HOME LOAN BANKS	Maturity 04/25/2018 0.00	-2,000,000.00 -2,000,000.00 100.00	0.00 -2,000,000.00	0.00 0.00	0.00 2,000,000.00
05/03/2018 05/03/2018	313385WH5 FEDERAL HOME LOAN BANKS	Maturity 05/03/2018 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
06/01/2018 06/01/2018	313385XN1 FEDERAL HOME LOAN BANKS	Maturity 06/01/2018 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
06/25/2018 06/25/2018	3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	Maturity 06/25/2018 1.22	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
06/22/2018 06/22/2018	3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	Maturity 06/22/2018 1.25	-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
06/06/2018 06/06/2018	36955EF60 General Dynamics Corporation	Maturity 06/06/2018 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
04/10/2018 04/10/2018	459058DN0 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	Maturity 04/10/2018 1.38	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
06/15/2018 06/15/2018	45950KBX7 INTERNATIONAL FINANCE CORP	Maturity 06/15/2018 0.88	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
05/01/2018 05/01/2018	5446466X5 LOS ANGELES CALIF UNI SCH DIST	Maturity 05/01/2018 1.85	-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
04/12/2018 04/12/2018	67983UDC4 Old Line Funding, LLC	Maturity 04/12/2018 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
05/18/2018 05/18/2018	69371RM52 PACCAR FINANCIAL CORP	Maturity 05/18/2018 1.40	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
05/15/2018 05/15/2018	857477AK9 STATE STREET CORP	Maturity 05/15/2018 1.35	-200,000.00 -200,000.00 100.00	0.00 -200,000.00	0.00 0.00	0.00 200,000.00
05/15/2018 05/15/2018	857477AK9 STATE STREET CORP	Maturity 05/15/2018 1.35	-350,000.00 -350,000.00 100.00	0.00 -350,000.00	0.00 0.00	0.00 350,000.00

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 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
05/15/2018	857477AK9	Maturity	-50,000.00	0.00	0.00	0.00
05/15/2018	STATE STREET CORP	05/15/2018 1.35	-50,000.00 100.00	-50,000.00	0.00	50,000.00
---	---	Maturity	-17,725,000.00	0.00	0.00	0.00
---	---	05/09/2018 0.65	-16,525,000.00 100.00	-16,525,000.00	0.00	16,525,000.00

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
04/20/2018	055657AB6	Direct	0.00	0.00	0.00	0.00
04/20/2018	BMWLT 171 A2	07/22/2019 1.64	-14,017.71 ---	-14,017.71	0.00	14,017.71
05/20/2018	055657AB6	Direct	0.00	0.00	0.00	0.00
05/20/2018	BMWLT 171 A2	07/22/2019 1.64	-14,863.22 ---	-14,863.22	0.00	14,863.22
06/20/2018	055657AB6	Direct	0.00	0.00	0.00	0.00
06/20/2018	BMWLT 171 A2	07/22/2019 1.64	-16,879.68 ---	-16,879.68	0.00	16,879.68
04/20/2018	05581RAD8	Direct	0.00	0.00	0.00	0.00
04/20/2018	BMWLT 161 A3	01/22/2019 1.34	-43,142.95 ---	-43,142.95	0.00	43,142.95
05/20/2018	05581RAD8	Direct	0.00	0.00	0.00	0.00
05/20/2018	BMWLT 161 A3	01/22/2019 1.34	-45,720.02 ---	-45,720.02	0.00	45,720.02
06/20/2018	05581RAD8	Direct	0.00	0.00	0.00	0.00
06/20/2018	BMWLT 161 A3	01/22/2019 1.34	-49,555.22 ---	-49,555.22	0.00	49,555.22
05/20/2018	05584PAB3	Direct	0.00	0.00	0.00	0.00
05/20/2018	BMWLT 172 A2A	02/20/2020 1.80	-7,068.19 ---	-7,068.19	0.00	7,068.19
06/20/2018	05584PAB3	Direct	0.00	0.00	0.00	0.00
06/20/2018	BMWLT 172 A2A	02/20/2020 1.80	-24,258.35 ---	-24,258.35	0.00	24,258.35
04/15/2018	161571GY4	Direct	0.00	0.00	0.00	0.00
04/15/2018	CHAIT 155 A	04/16/2018 1.36	-500,000.00 ---	-500,000.00	0.00	500,000.00
04/09/2018	17305EFU4	Direct	0.00	0.00	0.00	0.00
04/09/2018	CCCIT 14A8 A8	04/09/2018 1.73	-700,000.00 ---	-700,000.00	0.00	700,000.00
04/15/2018	31680GAD8	Direct	0.00	0.00	0.00	0.00
04/15/2018	FITAT 151 A3	03/16/2020 1.42	-48,761.18 ---	-48,761.18	0.00	48,761.18
05/15/2018	31680GAD8	Direct	0.00	0.00	0.00	0.00
05/15/2018	FITAT 151 A3	03/16/2020 1.42	-45,332.94 ---	-45,332.94	0.00	45,332.94

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 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
06/15/2018 06/15/2018	31680GAD8 FITAT 151 A3	Direct 03/16/2020 1.42	0.00 -44,630.84 ---	0.00 -44,630.84	0.00 0.00	0.00 44,630.84
04/18/2018 04/18/2018	438124AC3 HAROT 163 A3	Direct 05/18/2020 1.16	0.00 -27,645.46 ---	0.00 -27,645.46	0.00 0.00	0.00 27,645.46
05/18/2018 05/18/2018	438124AC3 HAROT 163 A3	Direct 05/18/2020 1.16	0.00 -25,291.87 ---	0.00 -25,291.87	0.00 0.00	0.00 25,291.87
06/18/2018 06/18/2018	438124AC3 HAROT 163 A3	Direct 05/18/2020 1.16	0.00 -25,207.71 ---	0.00 -25,207.72	0.01 0.00	0.00 25,207.72
04/21/2018 04/21/2018	43814TAB8 HAROT 171 A2	Direct 07/22/2019 1.42	0.00 -61,462.96 ---	0.00 -61,462.97	0.01 0.00	0.00 61,462.97
05/21/2018 05/21/2018	43814TAB8 HAROT 171 A2	Direct 07/22/2019 1.42	0.00 -56,151.71 ---	0.00 -56,151.70	-0.01 0.00	0.00 56,151.70
06/21/2018 06/21/2018	43814TAB8 HAROT 171 A2	Direct 07/22/2019 1.42	0.00 -55,047.45 ---	0.00 -55,047.45	0.00 0.00	0.00 55,047.45
04/15/2018 04/15/2018	58768MAB7 MBALT 16B A2	Direct 02/15/2019 1.15	0.00 -37,306.54 ---	0.00 -37,306.54	0.00 0.00	0.00 37,306.54
05/15/2018 05/15/2018	58768MAB7 MBALT 16B A2	Direct 02/15/2019 1.15	0.00 -12,981.52 ---	0.00 -12,981.52	0.00 0.00	0.00 12,981.52
04/15/2018 04/15/2018	58769DAB6 MBALT 17A A2A	Direct 08/15/2019 1.53	0.00 -21,961.29 ---	0.00 -21,961.29	0.00 0.00	0.00 21,961.29
05/15/2018 05/15/2018	58769DAB6 MBALT 17A A2A	Direct 08/15/2019 1.53	0.00 -23,109.27 ---	0.00 -23,109.27	0.00 0.00	0.00 23,109.27
06/15/2018 06/15/2018	58769DAB6 MBALT 17A A2A	Direct 08/15/2019 1.53	0.00 -23,320.26 ---	0.00 -23,320.26	0.00 0.00	0.00 23,320.26
05/15/2018 05/15/2018	65477XAD6 NALT 16B A3	Direct 07/15/2019 1.50	0.00 -26,709.53 ---	0.00 -26,709.53	0.00 0.00	0.00 26,709.53
06/15/2018 06/15/2018	65477XAD6 NALT 16B A3	Direct 07/15/2019 1.50	0.00 -56,583.47 ---	0.00 -56,583.47	0.00 0.00	0.00 56,583.47
04/15/2018 04/15/2018	65478VAB3 NAROT 16B A2A	Direct 04/15/2019 1.05	0.00 -23,630.66 ---	0.00 -23,630.66	0.00 0.00	0.00 23,630.66
04/15/2018 04/15/2018	65478WAB1 NAROT 16C A2A	Direct 05/15/2019 1.07	0.00 -70,675.04 ---	0.00 -70,675.04	0.00 0.00	0.00 70,675.04

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 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
05/15/2018 05/15/2018	65478WAB1 NAROT 16C A2A	Direct 05/15/2019 1.07	0.00 -65,974.44 ---	0.00 -65,974.44	0.00 0.00	0.00 65,974.44
06/15/2018 06/15/2018	65478WAB1 NAROT 16C A2A	Direct 05/15/2019 1.07	0.00 -9,406.75 ---	0.00 -9,406.75	0.00 0.00	0.00 9,406.75
04/15/2018 04/15/2018	89231LAB3 TAOT 16D A2A	Direct 05/15/2019 1.06	0.00 -17,770.13 ---	0.00 -17,770.13	0.00 0.00	0.00 17,770.13
05/15/2018 05/15/2018	89231LAB3 TAOT 16D A2A	Direct 05/15/2019 1.06	0.00 -16,929.42 ---	0.00 -16,929.42	0.00 0.00	0.00 16,929.42
06/15/2018 06/15/2018	89231LAB3 TAOT 16D A2A	Direct 05/15/2019 1.06	0.00 -16,295.17 ---	0.00 -16,295.17	0.00 0.00	0.00 16,295.17
04/15/2018 04/15/2018	89237WAD9 TAOT 16C A3	Direct 08/17/2020 1.14	0.00 -29,114.89 ---	0.00 -29,114.89	0.00 0.00	0.00 29,114.89
05/15/2018 05/15/2018	89237WAD9 TAOT 16C A3	Direct 08/17/2020 1.14	0.00 -26,769.67 ---	0.00 -26,769.67	0.00 0.00	0.00 26,769.67
06/15/2018 06/15/2018	89237WAD9 TAOT 16C A3	Direct 08/17/2020 1.14	0.00 -26,246.31 ---	0.00 -26,246.31	0.00 0.00	0.00 26,246.31
04/15/2018 04/15/2018	90290AAB3 USAOT 171 A2	Direct 02/18/2020 1.54	0.00 -4,903.57 ---	0.00 -4,903.57	0.00 0.00	0.00 4,903.57
05/15/2018 05/15/2018	90290AAB3 USAOT 171 A2	Direct 02/18/2020 1.54	0.00 -27,786.09 ---	0.00 -27,786.08	-0.01 0.00	0.00 27,786.08
06/15/2018 06/15/2018	90290AAB3 USAOT 171 A2	Direct 02/18/2020 1.54	0.00 -27,593.26 ---	0.00 -27,593.26	0.00 0.00	0.00 27,593.26
---	---	Direct 12/24/2018 1.46	0.00 -2,370,104.74 ---	0.00 -2,370,104.74	0.00 0.00	0.00 2,370,104.74

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
04/13/2018 04/13/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.54	-498,957.92 -498,957.92 1.00	-498,957.92 -498,957.92	0.00 0.00	0.00 498,957.92
04/13/2018 04/13/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2018 1.54	-997,659.79 -997,659.79 1.00	-997,659.79 -997,659.79	0.00 0.00	0.00 997,659.79

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 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
04/16/2018	94975P405	Direct	-238,715.76	-238,715.76	0.00	0.00
04/16/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.54	-238,715.76 1.00	-238,715.76	0.00	238,715.76
04/16/2018	94975P405	Direct	-978,201.39	-978,201.39	0.00	0.00
04/16/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.54	-978,201.39 1.00	-978,201.39	0.00	978,201.39
04/17/2018	94975P405	Direct	-497,472.22	-497,472.22	0.00	0.00
04/17/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.54	-497,472.22 1.00	-497,472.22	0.00	497,472.22
04/17/2018	94975P405	Direct	-685,849.81	-685,849.81	0.00	0.00
04/17/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.54	-685,849.81 1.00	-685,849.81	0.00	685,849.81
04/19/2018	94975P405	Direct	-468,366.59	-468,366.59	0.00	0.00
04/19/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.54	-468,366.59 1.00	-468,366.59	0.00	468,366.59
04/24/2018	94975P405	Direct	-500,000.00	-500,000.00	0.00	0.00
04/24/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.54	-500,000.00 1.00	-500,000.00	0.00	500,000.00
04/25/2018	94975P405	Direct	-997,608.33	-997,608.33	0.00	0.00
04/25/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.54	-997,608.33 1.00	-997,608.33	0.00	997,608.33
04/25/2018	94975P405	Direct	-996,221.11	-996,221.11	0.00	0.00
04/25/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.54	-996,221.11 1.00	-996,221.11	0.00	996,221.11
04/26/2018	94975P405	Direct	-1,078,554.07	-1,078,554.07	0.00	0.00
04/26/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.54	-1,078,554.07 1.00	-1,078,554.07	0.00	1,078,554.07
05/03/2018	94975P405	Direct	-154,844.87	-154,844.87	0.00	0.00
05/03/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-154,844.87 1.00	-154,844.87	0.00	154,844.87
05/04/2018	94975P405	Direct	-998,186.45	-998,186.45	0.00	0.00
05/04/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-998,186.45 1.00	-998,186.45	0.00	998,186.45
05/07/2018	94975P405	Direct	-488,440.97	-488,440.97	0.00	0.00
05/07/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-488,440.97 1.00	-488,440.97	0.00	488,440.97
05/09/2018	94975P405	Direct	-501,270.00	-501,270.00	0.00	0.00
05/09/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-501,270.00 1.00	-501,270.00	0.00	501,270.00
05/16/2018	94975P405	Direct	-492,381.17	-492,381.17	0.00	0.00
05/16/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-492,381.17 1.00	-492,381.17	0.00	492,381.17
05/21/2018	94975P405	Direct	-747,437.50	-747,437.50	0.00	0.00
05/21/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-747,437.50 1.00	-747,437.50	0.00	747,437.50
05/22/2018	94975P405	Direct	-696,375.17	-696,375.17	0.00	0.00
05/22/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-696,375.17 1.00	-696,375.17	0.00	696,375.17

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.

Trading Activity

Base Currency: USD

01 April 2018 to 30 June 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
05/23/2018	94975P405	Direct	-400,620.28	-400,620.28	0.00	0.00
05/23/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-400,620.28 1.00	-400,620.28	0.00	400,620.28
05/25/2018	94975P405	Direct	-492,807.12	-492,807.12	0.00	0.00
05/25/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-492,807.12 1.00	-492,807.12	0.00	492,807.12
05/30/2018	94975P405	Direct	-493,750.00	-493,750.00	0.00	0.00
05/30/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-493,750.00 1.00	-493,750.00	0.00	493,750.00
06/08/2018	94975P405	Direct	-1,137,667.81	-1,137,667.81	0.00	0.00
06/08/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.82	-1,137,667.81 1.00	-1,137,667.81	0.00	1,137,667.81
06/11/2018	94975P405	Direct	-457,526.31	-457,526.31	0.00	0.00
06/11/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.82	-457,526.31 1.00	-457,526.31	0.00	457,526.31
06/13/2018	94975P405	Direct	-5,370.00	-5,370.00	0.00	0.00
06/13/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.82	-5,370.00 1.00	-5,370.00	0.00	5,370.00
06/19/2018	94975P405	Direct	-499,373.61	-499,373.61	0.00	0.00
06/19/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.82	-499,373.61 1.00	-499,373.61	0.00	499,373.61
06/27/2018	94975P405	Direct	-700,000.00	-700,000.00	0.00	0.00
06/27/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.82	-700,000.00 1.00	-700,000.00	0.00	700,000.00
06/29/2018	94975P405	Direct	-446,221.63	-446,221.63	0.00	0.00
06/29/2018	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.82	-446,221.63 1.00	-446,221.63	0.00	446,221.63
---	94975P405	Direct	-16,649,879.88	-16,649,879.88	0.00	0.00
---	WELLS FRGO GOVERNMENT CL I MMF	06/30/2018 1.62	-16,649,879.88 1.00	-16,649,879.88	0.00	16,649,879.88

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
---	---	---	3,257,032.46	-106,967.54	56.14	0.00
---	---	09/18/2018 1.35	2,086,927.72 ---	1,990,263.44	55,253.85	-2,045,517.29

* 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.

* 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.

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

* Does not Lock Down.

Payable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
06/27/2018 07/12/2018	Buy	750,000.00	544351MK2 LOS ANGELES CALIF	4.00	09/01/2019	101.61	-762,082.50
06/27/2018 07/03/2018	Buy	750,000.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	100.00	-749,993.85
06/27/2018 ---	Buy	1,500,000.00	---	---	08/07/2020	---	-1,512,076.35

Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
06/29/2018 06/29/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	---	1,934.34
06/29/2018 06/29/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	---	1,934.34

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
06/01/2018 06/01/2018	Coupon	0.00	010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	2.48	06/01/2019	---	1,277.01
04/25/2018 04/25/2018	Maturity	-750,000.00	01329XDR7 Albion Capital Corporation S.A.	0.00	04/25/2018	100.00	750,000.00
05/23/2018 05/25/2018	Buy	500,000.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	98.51	-492,807.12
06/15/2018 06/15/2018	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
05/05/2018 05/05/2018	Coupon	0.00	0258MODZ9 AMERICAN EXPRESS CREDIT CORP	1.88	11/05/2018	---	6,562.50
04/13/2018 04/13/2018	Maturity	-500,000.00	03785EDD3 Apple Inc.	0.00	04/13/2018	100.00	500,000.00
04/13/2018 04/13/2018	Buy	500,000.00	03785EEQ3 Apple Inc.	0.00	05/24/2018	99.79	-498,957.92
05/24/2018 05/24/2018	Maturity	-500,000.00	03785EEQ3 Apple Inc.	0.00	05/24/2018	100.00	500,000.00
04/25/2018 04/27/2018	Buy	250,000.00	05531FAN3 BB&T CORP	2.05	06/19/2018	99.97	-251,737.22
05/15/2018 05/15/2018	Coupon	0.00	05531FAN3 BB&T CORP	2.05	06/19/2018	---	2,078.47
05/15/2018 05/15/2018	Call Redemption	-250,000.00	05531FAN3 BB&T CORP	2.05	06/19/2018	100.00	250,000.00

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
05/15/2018 05/15/2018	Coupon	0.00	05531FAP8 BB&T CORP	2.98	06/15/2018	---	2,528.53
05/15/2018 05/15/2018	Call Redemption	-500,000.00	05531FAP8 BB&T CORP	2.98	06/15/2018	100.00	500,000.00
04/20/2018 04/20/2018	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	180.91
04/20/2018 04/20/2018	Principal Paydown	-14,017.71	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	14,017.71
05/20/2018 05/20/2018	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	161.75
05/20/2018 05/20/2018	Principal Paydown	-14,863.22	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	14,863.22
06/20/2018 06/20/2018	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	141.44
06/20/2018 06/20/2018	Principal Paydown	-16,879.68	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	16,879.68
06/06/2018 06/08/2018	Buy	400,000.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	99.38	-397,927.25
06/20/2018 06/20/2018	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	660.00
04/20/2018 04/20/2018	Coupon	0.00	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	159.60
04/20/2018 04/20/2018	Principal Paydown	-43,142.95	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	43,142.95
05/20/2018 05/20/2018	Coupon	0.00	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	111.43
05/20/2018 05/20/2018	Principal Paydown	-45,720.02	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	45,720.02
06/20/2018 06/20/2018	Coupon	0.00	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	60.37
06/20/2018 06/20/2018	Principal Paydown	-49,555.22	05581RAD8 BMWLT 161 A3	1.34	01/22/2019	---	49,555.22
04/20/2018 04/20/2018	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	525.00
05/20/2018 05/20/2018	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	525.00
05/20/2018 05/20/2018	Principal Paydown	-7,068.19	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	7,068.19
06/20/2018 06/20/2018	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	514.40
06/20/2018 06/20/2018	Principal Paydown	-24,258.35	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	24,258.35
06/07/2018 06/07/2018	Coupon	0.00	06050TME9 BANK OF AMERICA NA	2.05	12/07/2018	---	5,125.00
05/15/2018 05/15/2018	Coupon	0.00	06406HCU1 BANK OF NEW YORK MELLON CORP	2.20	05/15/2019	---	2,750.00

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
06/28/2018 06/29/2018	Buy	450,000.00	07330NAL9 BRANCH BANKING AND TRUST CO	1.45	05/10/2019	98.96	-446,221.63
05/18/2018 05/22/2018	Buy	700,000.00	084670BL1 BERKSHIRE HATHAWAY INC	2.10	08/14/2019	99.47	-700,312.67
06/06/2018 06/08/2018	Buy	700,000.00	09247XAE1 BLACKROCK INC	5.00	12/10/2019	103.20	-739,740.56
06/10/2018 06/10/2018	Coupon	0.00	09247XAE1 BLACKROCK INC	5.00	12/10/2019	---	17,500.00
05/15/2018 05/15/2018	Coupon	0.00	097023BE4 BOEING CO	0.95	05/15/2018	---	1,187.50
05/15/2018 05/15/2018	Maturity	-250,000.00	097023BE4 BOEING CO	0.95	05/15/2018	100.00	250,000.00
04/01/2018 04/01/2018	Coupon	0.00	13063DAA6 CALIFORNIA ST	1.25	04/01/2018	---	3,120.00
04/01/2018 04/01/2018	Maturity	-500,000.00	13063DAA6 CALIFORNIA ST	1.25	04/01/2018	100.00	500,000.00
04/16/2018 04/16/2018	Coupon	0.00	14041NFC0 COMET 161 A	2.35	04/15/2019	---	1,187.52
05/15/2018 05/15/2018	Coupon	0.00	14041NFC0 COMET 161 A	2.37	04/15/2019	---	1,134.33
06/15/2018 06/15/2018	Coupon	0.00	14041NFC0 COMET 161 A	2.52	04/15/2019	---	1,223.83
05/22/2018 05/24/2018	Buy	250,000.00	14041NFE6 COMET 163 A	1.34	06/17/2019	98.59	-246,558.36
06/15/2018 06/15/2018	Coupon	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	279.17
04/13/2018 04/17/2018	Buy	700,000.00	14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	1.35	05/18/2019	98.71	-694,895.25
05/18/2018 05/18/2018	Coupon	0.00	14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	1.35	05/18/2019	---	4,725.00
04/17/2018 04/19/2018	Buy	475,000.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	98.59	-468,366.59
05/15/2018 05/15/2018	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
06/15/2018 06/15/2018	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
04/15/2018 04/15/2018	Coupon	0.00	161571GY4 CHAIT 155 A	1.36	04/16/2018	---	566.67
04/15/2018 04/15/2018	Principal Paydown	-500,000.00	161571GY4 CHAIT 155 A	1.36	04/16/2018	---	500,000.00
04/16/2018 04/16/2018	Maturity	0.00	161571GY4 CHAIT 155 A	1.36	04/16/2018	100.00	0.00
04/15/2018 04/15/2018	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
05/15/2018 05/15/2018	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
06/15/2018 06/15/2018	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
05/16/2018 05/16/2018	Coupon	0.00	166764BA7 CHEVRON CORP	1.79	11/16/2018	---	4,475.00
06/15/2018 06/15/2018	Coupon	0.00	17275RAY8 CISCO SYSTEMS INC	2.43	06/15/2018	---	4,666.13
06/15/2018 06/15/2018	Maturity	-750,000.00	17275RAY8 CISCO SYSTEMS INC	2.43	06/15/2018	100.00	750,000.00
05/21/2018 05/23/2018	Buy	400,000.00	17305EFS9 CCCIT 14A6 A6	2.15	07/15/2019	99.39	-400,620.28
04/09/2018 04/09/2018	Coupon	0.00	17305EFU4 CCCIT 14A8 A8	1.73	04/09/2018	---	6,055.00
04/09/2018 04/09/2018	Maturity	0.00	17305EFU4 CCCIT 14A8 A8	1.73	04/09/2018	100.00	0.00
04/09/2018 04/09/2018	Principal Paydown	-700,000.00	17305EFU4 CCCIT 14A8 A8	1.73	04/09/2018	---	700,000.00
04/24/2018 04/26/2018	Buy	450,000.00	17305EFW0 CCCIT 16A1 A1	1.75	11/19/2019	98.46	-446,491.02
05/19/2018 05/19/2018	Coupon	0.00	17305EFW0 CCCIT 16A1 A1	1.75	11/19/2019	---	3,937.50
06/20/2018 06/20/2018	Coupon	0.00	17325FAB4 CITIBANK NA	2.66	03/20/2019	---	4,871.69
04/17/2018 04/17/2018	Maturity	-500,000.00	19121BDH9 The Coca-Cola Company	0.00	04/17/2018	100.00	500,000.00
04/17/2018 04/17/2018	Buy	500,000.00	19121BGH6 The Coca-Cola Company	0.00	07/17/2018	99.49	-497,472.22
04/27/2018 04/27/2018	Coupon	0.00	22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	1.70	04/27/2018	---	5,737.50
04/27/2018 04/27/2018	Maturity	-675,000.00	22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	1.70	04/27/2018	100.00	675,000.00
04/17/2018 04/17/2018	Coupon	0.00	24422ERR2 JOHN DEERE CAPITAL CORP	2.25	04/17/2019	---	7,875.00
06/28/2018 06/28/2018	Maturity	-500,000.00	2546R3FU3 The Walt Disney Company	0.00	06/28/2018	100.00	500,000.00
06/07/2018 06/11/2018	Buy	475,000.00	30231GAD4 EXXON MOBIL CORP	1.82	03/15/2019	99.57	-475,026.31
04/25/2018 04/25/2018	Coupon	0.00	3130A4GJ5 FEDERAL HOME LOAN BANKS	1.13	04/25/2018	---	2,812.50
04/25/2018 04/25/2018	Maturity	-500,000.00	3130A4GJ5 FEDERAL HOME LOAN BANKS	1.13	04/25/2018	100.00	500,000.00
04/12/2018 04/13/2018	Buy	1,000,000.00	3130AAE46 FEDERAL HOME LOAN BANKS	1.25	01/16/2019	99.35	-996,480.83

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
04/13/2018 04/16/2018	Buy	1,000,000.00	3130ABF92 FEDERAL HOME LOAN BANKS	1.38	05/28/2019	99.07	-995,970.83
05/28/2018 05/28/2018	Coupon	0.00	3130ABF92 FEDERAL HOME LOAN BANKS	1.38	05/28/2019	---	6,875.00
04/16/2018 04/16/2018	Buy	1,000,000.00	313312EK2 FEDERAL FARM CREDIT BANKS	0.00	04/16/2019	97.82	-978,201.39
04/02/2018 04/02/2018	Maturity	-1,000,000.00	313385VA1 FEDERAL HOME LOAN BANKS	0.00	04/02/2018	100.00	1,000,000.00
04/25/2018 04/25/2018	Maturity	-2,000,000.00	313385VZ6 FEDERAL HOME LOAN BANKS	0.00	04/25/2018	100.00	2,000,000.00
05/03/2018 05/03/2018	Maturity	-1,000,000.00	313385WH5 FEDERAL HOME LOAN BANKS	0.00	05/03/2018	100.00	1,000,000.00
05/03/2018 05/04/2018	Buy	500,000.00	313385XN1 FEDERAL HOME LOAN BANKS	0.00	06/01/2018	99.87	-499,349.78
06/01/2018 06/01/2018	Maturity	-500,000.00	313385XN1 FEDERAL HOME LOAN BANKS	0.00	06/01/2018	100.00	500,000.00
04/25/2018 04/25/2018	Buy	1,000,000.00	313385ZD1 FEDERAL HOME LOAN BANKS	0.00	07/10/2018	99.62	-996,221.11
05/02/2018 05/03/2018	Buy	1,000,000.00	313397A43 FEDERAL HOME LOAN MORTGAGE CORP	0.00	08/02/2018	99.54	-995,386.81
06/25/2018 06/25/2018	Coupon	0.00	3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.22	06/25/2018	---	3,050.00
06/25/2018 06/25/2018	Maturity	-500,000.00	3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.22	06/25/2018	100.00	500,000.00
06/21/2018 06/21/2018	Coupon	0.00	3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.30	12/21/2018	---	6,500.00
06/22/2018 06/22/2018	Coupon	0.00	3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1.25	06/22/2018	---	6,250.00
06/22/2018 06/22/2018	Maturity	-1,000,000.00	3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1.25	06/22/2018	100.00	1,000,000.00
04/30/2018 05/01/2018	Buy	500,000.00	3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	0.95	01/30/2019	98.99	-496,167.19
05/15/2018 05/16/2018	Buy	500,000.00	3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	0.95	01/30/2019	99.09	-496,868.61
05/04/2018 05/07/2018	Buy	500,000.00	3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	1.25	07/26/2019	98.65	-495,003.47
04/15/2018 04/15/2018	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	438.46
04/15/2018 04/15/2018	Principal Paydown	-48,761.18	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	48,761.18
05/15/2018 05/15/2018	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	380.76
05/15/2018 05/15/2018	Principal Paydown	-45,332.94	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	45,332.94

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
06/15/2018 06/15/2018	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	327.11
06/15/2018 06/15/2018	Principal Paydown	-44,630.84	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	44,630.84
04/25/2018 04/25/2018	Buy	1,000,000.00	36955EF60 General Dynamics Corporation	0.00	06/06/2018	99.76	-997,608.33
06/06/2018 06/06/2018	Maturity	-1,000,000.00	36955EF60 General Dynamics Corporation	0.00	06/06/2018	100.00	1,000,000.00
04/18/2018 04/18/2018	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	332.11
04/18/2018 04/18/2018	Principal Paydown	-27,645.46	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	27,645.46
05/18/2018 05/18/2018	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	305.38
05/18/2018 05/18/2018	Principal Paydown	-25,291.87	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	25,291.87
06/18/2018 06/18/2018	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	280.93
06/18/2018 06/18/2018	Principal Paydown	-25,207.71	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	25,207.72
04/21/2018 04/21/2018	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	386.43
04/21/2018 04/21/2018	Principal Paydown	-61,462.96	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	61,462.97
05/21/2018 05/21/2018	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	313.70
05/21/2018 05/21/2018	Principal Paydown	-56,151.71	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	56,151.70
06/21/2018 06/21/2018	Coupon	0.00	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	247.26
06/21/2018 06/21/2018	Principal Paydown	-55,047.45	43814TAB8 HAROT 171 A2	1.42	07/22/2019	---	55,047.45
04/11/2018 04/13/2018	Buy	500,000.00	458182DT6 INTER-AMERICAN DEVELOPMENT BANK	2.10	09/12/2018	100.05	-501,178.96
06/12/2018 06/12/2018	Coupon	0.00	458182DT6 INTER-AMERICAN DEVELOPMENT BANK	2.10	09/12/2018	---	5,370.24
06/20/2018 06/22/2018	Buy	500,000.00	458182DT6 INTER-AMERICAN DEVELOPMENT BANK	2.10	09/12/2018	100.05	-500,559.77
04/13/2018 04/17/2018	Buy	500,000.00	45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	1.76	01/15/2019	100.07	-500,400.91
04/10/2018 04/10/2018	Coupon	0.00	459058DNO INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.38	04/10/2018	---	3,440.00
04/10/2018 04/10/2018	Maturity	-500,000.00	459058DNO INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.38	04/10/2018	100.00	500,000.00

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
04/26/2018 04/26/2018	Coupon	0.00	459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.25	04/26/2019	---	3,125.00
05/09/2018 05/09/2018	Buy	500,000.00	45950KBX7 INTERNATIONAL FINANCE CORP	0.88	06/15/2018	99.90	-501,270.00
06/15/2018 06/15/2018	Coupon	0.00	45950KBX7 INTERNATIONAL FINANCE CORP	0.88	06/15/2018	---	2,187.50
06/15/2018 06/15/2018	Maturity	-500,000.00	45950KBX7 INTERNATIONAL FINANCE CORP	0.88	06/15/2018	100.00	500,000.00
05/27/2018 05/27/2018	Coupon	0.00	45950VHE9 INTERNATIONAL FINANCE CORP	1.25	11/27/2018	---	6,250.00
04/15/2018 04/15/2018	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	484.00
05/15/2018 05/15/2018	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	322.67
06/15/2018 06/15/2018	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	322.67
05/01/2018 05/01/2018	Coupon	0.00	5446466X5 LOS ANGELES CALIF UNI SCH DIST	1.85	05/01/2018	---	2,723.61
05/01/2018 05/01/2018	Maturity	-1,000,000.00	5446466X5 LOS ANGELES CALIF UNI SCH DIST	1.85	05/01/2018	100.00	1,000,000.00
05/02/2018 05/04/2018	Buy	500,000.00	57636QAA2 MASTERCARD INC	2.00	04/01/2019	99.58	-498,836.67
04/15/2018 04/15/2018	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	48.19
04/15/2018 04/15/2018	Principal Paydown	-37,306.54	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	37,306.54
05/15/2018 05/15/2018	Coupon	0.00	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	12.44
05/15/2018 05/15/2018	Principal Paydown	-12,981.52	58768MAB7 MBALT 16B A2	1.15	02/15/2019	---	12,981.52
04/15/2018 04/15/2018	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	278.28
04/15/2018 04/15/2018	Principal Paydown	-21,961.29	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	21,961.29
05/15/2018 05/15/2018	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	250.28
05/15/2018 05/15/2018	Principal Paydown	-23,109.27	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	23,109.27
06/15/2018 06/15/2018	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	220.81
06/15/2018 06/15/2018	Principal Paydown	-23,320.26	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	23,320.26
06/19/2018 06/19/2018	Buy	500,000.00	63763QGB7 National Securities Clearing Corporation	0.00	07/11/2018	99.87	-499,373.61

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
04/15/2018 04/15/2018	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	500.00
05/15/2018 05/15/2018	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	500.00
05/15/2018 05/15/2018	Principal Paydown	-26,709.53	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	26,709.53
06/15/2018 06/15/2018	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	466.61
06/15/2018 06/15/2018	Principal Paydown	-56,583.47	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	56,583.47
04/24/2018 04/26/2018	Buy	450,000.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	98.27	-442,453.52
05/15/2018 05/15/2018	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	656.25
06/15/2018 06/15/2018	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	656.25
04/15/2018 04/15/2018	Coupon	0.00	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	20.68
04/15/2018 04/15/2018	Principal Paydown	-23,630.66	65478VAB3 NAROT 16B A2A	1.05	04/15/2019	---	23,630.66
04/15/2018 04/15/2018	Coupon	0.00	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	---	130.23
04/15/2018 04/15/2018	Principal Paydown	-70,675.04	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	---	70,675.04
05/15/2018 05/15/2018	Coupon	0.00	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	---	67.21
05/15/2018 05/15/2018	Principal Paydown	-65,974.44	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	---	65,974.44
06/15/2018 06/15/2018	Coupon	0.00	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	---	8.39
06/15/2018 06/15/2018	Principal Paydown	-9,406.75	65478WAB1 NAROT 16C A2A	1.07	05/15/2019	---	9,406.75
04/12/2018 04/12/2018	Maturity	-1,000,000.00	67983UDC4 Old Line Funding, LLC	0.00	04/12/2018	100.00	1,000,000.00
05/18/2018 05/18/2018	Coupon	0.00	69371RM52 PACCAR FINANCIAL CORP	1.40	05/18/2018	---	3,500.00
05/18/2018 05/18/2018	Maturity	-500,000.00	69371RM52 PACCAR FINANCIAL CORP	1.40	05/18/2018	100.00	500,000.00
05/03/2018 05/30/2018	Buy	500,000.00	78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	2.71	11/01/2019	100.00	-500,000.00
05/01/2018 05/01/2018	Coupon	0.00	79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	1.72	05/01/2019	---	6,489.60
05/15/2018 05/15/2018	Maturity	-200,000.00	857477AK9 STATE STREET CORP	1.35	05/15/2018	100.00	200,000.00

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
05/15/2018 05/15/2018	Maturity	-350,000.00	857477AK9 STATE STREET CORP	1.35	05/15/2018	100.00	350,000.00
05/15/2018 05/15/2018	Maturity	-50,000.00	857477AK9 STATE STREET CORP	1.35	05/15/2018	100.00	50,000.00
05/15/2018 05/15/2018	Coupon	0.00	857477AK9 STATE STREET CORP	1.35	05/15/2018	---	4,050.00
05/18/2018 05/21/2018	Buy	750,000.00	88602UGL8 Thunder Bay Funding, LLC	0.00	07/20/2018	99.66	-747,437.50
04/15/2018 04/15/2018	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	51.48
04/15/2018 04/15/2018	Principal Paydown	-17,770.13	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	17,770.13
05/15/2018 05/15/2018	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	35.79
05/15/2018 05/15/2018	Principal Paydown	-16,929.42	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	16,929.42
06/15/2018 06/15/2018	Coupon	0.00	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	20.83
06/15/2018 06/15/2018	Principal Paydown	-16,295.17	89231LAB3 TAOT 16D A2A	1.06	05/15/2019	---	16,295.17
04/24/2018 04/26/2018	Buy	189,000.00	89236TBB0 TOYOTA MOTOR CREDIT CORP	2.10	01/17/2019	99.75	-189,609.53
04/15/2018 04/15/2018	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	366.35
04/15/2018 04/15/2018	Principal Paydown	-29,114.89	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	29,114.89
05/15/2018 05/15/2018	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	338.69
05/15/2018 05/15/2018	Principal Paydown	-26,769.67	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	26,769.67
06/15/2018 06/15/2018	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	313.26
06/15/2018 06/15/2018	Principal Paydown	-26,246.31	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	26,246.31
04/15/2018 04/15/2018	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	288.75
04/15/2018 04/15/2018	Principal Paydown	-4,903.57	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	4,903.57
05/15/2018 05/15/2018	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	282.46
05/15/2018 05/15/2018	Principal Paydown	-27,786.09	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	27,786.08
06/15/2018 06/15/2018	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	246.80
06/15/2018 06/15/2018	Principal Paydown	-27,593.26	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	27,593.26

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
04/17/2018 04/17/2018	Coupon	0.00	90331HNK5 US BANK NA	2.48	01/17/2020	---	3,053.47
04/30/2018 04/30/2018	Coupon	0.00	912828T83 UNITED STATES TREASURY	0.75	10/31/2018	---	3,750.00
06/20/2018 06/27/2018	Buy	700,000.00	931142EF6 WALMART INC	2.38	06/23/2020	100.00	-700,000.00
04/02/2018 04/02/2018	Buy	2,522,964.56	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-2,522,964.56
04/09/2018 04/09/2018	Buy	706,055.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-706,055.00
04/10/2018 04/10/2018	Buy	3,440.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-3,440.00
04/10/2018 04/10/2018	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-500,000.00
04/12/2018 04/12/2018	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-1,000,000.00
04/13/2018 04/13/2018	Sell	-498,957.92	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	498,957.92
04/13/2018 04/13/2018	Sell	-997,659.79	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	997,659.79
04/16/2018 04/16/2018	Sell	-238,715.76	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	238,715.76
04/16/2018 04/16/2018	Sell	-978,201.39	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	978,201.39
04/17/2018 04/17/2018	Sell	-497,472.22	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	497,472.22
04/17/2018 04/17/2018	Buy	3,053.47	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-3,053.47
04/17/2018 04/17/2018	Sell	-685,849.81	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	685,849.81
04/18/2018 04/18/2018	Buy	27,977.57	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-27,977.57
04/19/2018 04/19/2018	Sell	-468,366.59	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	468,366.59
04/20/2018 04/20/2018	Buy	14,198.62	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-14,198.62
04/20/2018 04/20/2018	Buy	39,556.68	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-39,556.68
04/23/2018 04/23/2018	Buy	61,849.40	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-61,849.40
04/24/2018 04/24/2018	Sell	-500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	500,000.00
04/25/2018 04/25/2018	Sell	-997,608.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	997,608.33
04/25/2018 04/25/2018	Sell	-996,221.11	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	996,221.11

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
04/25/2018 04/25/2018	Buy	3,252,812.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-3,252,812.50
04/26/2018 04/26/2018	Sell	-1,078,554.07	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	1,078,554.07
04/26/2018 04/26/2018	Buy	3,125.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-3,125.00
04/27/2018 04/27/2018	Buy	423,262.78	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-423,262.78
04/27/2018 04/27/2018	Buy	5,737.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-5,737.50
04/30/2018 04/30/2018	Buy	3,750.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	1.00	-3,750.00
04/30/2018 04/30/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.54	06/30/2018	---	4,535.08
05/01/2018 05/01/2018	Buy	2,723.61	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	-2,723.61
05/01/2018 05/01/2018	Buy	514,857.49	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	-514,857.49
05/03/2018 05/03/2018	Buy	4,613.19	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	-4,613.19
05/03/2018 05/03/2018	Sell	-154,844.87	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	154,844.87
05/04/2018 05/04/2018	Sell	-998,186.45	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	998,186.45
05/07/2018 05/07/2018	Sell	-488,440.97	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	488,440.97
05/09/2018 05/09/2018	Sell	-501,270.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	501,270.00
05/15/2018 05/15/2018	Buy	1,271,193.97	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	-1,271,193.97
05/15/2018 05/15/2018	Buy	591,929.74	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	-591,929.74
05/16/2018 05/16/2018	Sell	-492,381.17	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	492,381.17
05/18/2018 05/18/2018	Buy	533,822.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	-533,822.25
05/21/2018 05/21/2018	Sell	-747,437.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	747,437.50
05/21/2018 05/21/2018	Buy	120,858.99	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	-120,858.99
05/22/2018 05/22/2018	Sell	-696,375.17	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	696,375.17
05/23/2018 05/23/2018	Sell	-400,620.28	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	400,620.28
05/24/2018 05/24/2018	Buy	253,441.64	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	-253,441.64

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.

Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
05/25/2018 05/25/2018	Sell	-492,807.12	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	492,807.12
05/29/2018 05/29/2018	Buy	6,875.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	-6,875.00
05/30/2018 05/30/2018	Sell	-493,750.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	1.00	493,750.00
05/31/2018 05/31/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.62	06/30/2018	---	2,175.58
06/01/2018 06/01/2018	Buy	503,452.59	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-503,452.59
06/06/2018 06/06/2018	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-1,000,000.00
06/07/2018 06/07/2018	Buy	5,125.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-5,125.00
06/08/2018 06/08/2018	Sell	-1,137,667.81	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	1,137,667.81
06/11/2018 06/11/2018	Sell	-457,526.31	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	457,526.31
06/12/2018 06/12/2018	Buy	5,370.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-5,370.00
06/13/2018 06/13/2018	Buy	5,370.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-5,370.00
06/13/2018 06/13/2018	Sell	-5,370.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	5,370.00
06/15/2018 06/15/2018	Buy	1,412,645.45	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-1,412,645.45
06/15/2018 06/15/2018	Buy	2,187.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-2,187.50
06/15/2018 06/15/2018	Buy	28,062.57	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-28,062.57
06/18/2018 06/18/2018	Buy	23,891.96	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-23,891.96
06/19/2018 06/19/2018	Buy	25,488.64	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-25,488.64
06/19/2018 06/19/2018	Sell	-499,373.61	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	499,373.61
06/20/2018 06/20/2018	Buy	92,684.74	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-92,684.74
06/21/2018 06/21/2018	Buy	61,794.70	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-61,794.70
06/22/2018 06/22/2018	Buy	505,690.23	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-505,690.23
06/25/2018 06/25/2018	Buy	503,050.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-503,050.00
06/27/2018 06/27/2018	Sell	-700,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	700,000.00

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.

Transaction Detail

Base Currency: USD

01 April 2018 to 30 June 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
06/28/2018 06/28/2018	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	-500,000.00
06/29/2018 06/29/2018	Sell	-446,221.63	94975P405 WELLS FRGO GOVERNMENT CL I MMF	1.82	06/30/2018	1.00	446,221.63
04/20/2018 04/20/2018	Management Fee	0.00	CCYUSD US DOLLAR	0.00	06/30/2018	---	-4,270.87
05/03/2018 05/03/2018	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	06/30/2018	---	-154,844.87
05/21/2018 05/21/2018	Management Fee	0.00	CCYUSD US DOLLAR	0.00	06/30/2018	---	-4,056.03
06/20/2018 06/20/2018	Management Fee	0.00	CCYUSD US DOLLAR	0.00	06/30/2018	---	-4,256.41
---	---	586,927.72	---	---	09/03/2018	---	-519,844.27
---	---	---	---	---	---	---	---

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	2,086,927.72	---	---	09/18/2018	---	-2,029,986.28
---	---	---	---	---	---	---	---

* 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.

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.

MMF Transaction Detail

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

Base Currency: USD
 01 April 2018 to 30 June 2018

* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
06/29/2018	06/29/2018	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,934.34
06/29/2018	06/29/2018	Money Market Funds	0.00	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	1,934.34

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
04/02/2018	04/02/2018	Buy	2,522,964.56	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,522,964.56
04/09/2018	04/09/2018	Buy	706,055.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-706,055.00
04/10/2018	04/10/2018	Buy	3,440.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,440.00
04/10/2018	04/10/2018	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
04/12/2018	04/12/2018	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
04/13/2018	04/13/2018	Sell	-498,957.92	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,957.92
04/13/2018	04/13/2018	Sell	-997,659.79	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	997,659.79
04/16/2018	04/16/2018	Sell	-238,715.76	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	238,715.76
04/16/2018	04/16/2018	Sell	-978,201.39	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	978,201.39
04/17/2018	04/17/2018	Sell	-497,472.22	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	497,472.22
04/17/2018	04/17/2018	Buy	3,053.47	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,053.47
04/17/2018	04/17/2018	Sell	-685,849.81	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	685,849.81
04/18/2018	04/18/2018	Buy	27,977.57	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-27,977.57
04/19/2018	04/19/2018	Sell	-468,366.59	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	468,366.59
04/20/2018	04/20/2018	Buy	14,198.62	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-14,198.62
04/20/2018	04/20/2018	Buy	39,556.68	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-39,556.68
04/23/2018	04/23/2018	Buy	61,849.40	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-61,849.40
04/24/2018	04/24/2018	Sell	-500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	500,000.00
04/25/2018	04/25/2018	Sell	-997,608.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	997,608.33
04/25/2018	04/25/2018	Sell	-996,221.11	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	996,221.11
04/25/2018	04/25/2018	Buy	3,252,812.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,252,812.50
04/26/2018	04/26/2018	Sell	-1,078,554.07	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,078,554.07
04/26/2018	04/26/2018	Buy	3,125.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,125.00
04/27/2018	04/27/2018	Buy	423,262.78	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-423,262.78
04/27/2018	04/27/2018	Buy	5,737.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,737.50
04/30/2018	04/30/2018	Buy	3,750.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,750.00
04/30/2018	04/30/2018	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	4,535.08
05/01/2018	05/01/2018	Buy	2,723.61	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,723.61
05/01/2018	05/01/2018	Buy	514,857.49	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-514,857.49
05/03/2018	05/03/2018	Buy	4,613.19	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,613.19
05/03/2018	05/03/2018	Sell	-154,844.87	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	154,844.87

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.

MMF Transaction Detail

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income



Base Currency: USD

01 April 2018 to 30 June 2018

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
05/04/2018	05/04/2018	Sell	-998,186.45	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	998,186.45
05/07/2018	05/07/2018	Sell	-488,440.97	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	488,440.97
05/09/2018	05/09/2018	Sell	-501,270.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	501,270.00
05/15/2018	05/15/2018	Buy	1,271,193.97	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,271,193.97
05/15/2018	05/15/2018	Buy	591,929.74	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-591,929.74
05/16/2018	05/16/2018	Sell	-492,381.17	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	492,381.17
05/18/2018	05/18/2018	Buy	533,822.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-533,822.25
05/21/2018	05/21/2018	Sell	-747,437.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	747,437.50
05/21/2018	05/21/2018	Buy	120,858.99	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-120,858.99
05/22/2018	05/22/2018	Sell	-696,375.17	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	696,375.17
05/23/2018	05/23/2018	Sell	-400,620.28	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	400,620.28
05/24/2018	05/24/2018	Buy	253,441.64	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-253,441.64
05/25/2018	05/25/2018	Sell	-492,807.12	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	492,807.12
05/29/2018	05/29/2018	Buy	6,875.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-6,875.00
05/30/2018	05/30/2018	Sell	-493,750.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	493,750.00
05/31/2018	05/31/2018	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	2,175.58
06/01/2018	06/01/2018	Buy	503,452.59	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-503,452.59
06/06/2018	06/06/2018	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
06/07/2018	06/07/2018	Buy	5,125.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,125.00
06/08/2018	06/08/2018	Sell	-1,137,667.81	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,137,667.81
06/11/2018	06/11/2018	Sell	-457,526.31	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	457,526.31
06/12/2018	06/12/2018	Buy	5,370.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,370.00
06/13/2018	06/13/2018	Buy	5,370.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,370.00
06/13/2018	06/13/2018	Sell	-5,370.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	5,370.00
06/15/2018	06/15/2018	Buy	1,412,645.45	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,412,645.45
06/15/2018	06/15/2018	Buy	2,187.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,187.50
06/15/2018	06/15/2018	Buy	28,062.57	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-28,062.57
06/18/2018	06/18/2018	Buy	23,891.96	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-23,891.96
06/19/2018	06/19/2018	Buy	25,488.64	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-25,488.64
06/19/2018	06/19/2018	Sell	-499,373.61	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	499,373.61
06/20/2018	06/20/2018	Buy	92,684.74	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-92,684.74
06/21/2018	06/21/2018	Buy	61,794.70	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-61,794.70
06/22/2018	06/22/2018	Buy	505,690.23	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-505,690.23
06/25/2018	06/25/2018	Buy	503,050.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-503,050.00
06/27/2018	06/27/2018	Sell	-700,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	700,000.00
06/28/2018	06/28/2018	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
06/29/2018	06/29/2018	Sell	-446,221.63	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	446,221.63
---	---	---	-106,967.54	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	113,678.20

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.

MMF Transaction Detail

Base Currency: USD
01 April 2018 to 30 June 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
---	---	---	-106,967.54	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	115,612.54

* 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.

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.

Roll Forward

Base Currency: USD

01 April 2018 to 30 June 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
055657AB6 BMWLT 171 A2	132,079.48 0.00	0.00 0.00	-45,760.61 0.00	2.61 -22.93	-0.01 205.95	0.00 86,504.50
31680GAD8 FITAT 151 A3	369,336.35 0.00	0.00 0.00	-138,724.96 0.00	144.90 -87.55	-0.01 671.66	0.00 231,340.39
89231LAB3 TAOT 16D A2A	58,209.45 0.00	0.00 0.00	-50,994.72 0.00	0.56 -24.02	0.00 96.34	0.00 7,287.60
58769DAB6 MBALT 17A A2A	217,856.08 0.00	0.00 0.00	-68,390.82 0.00	0.05 -46.51	0.00 302.12	0.00 149,720.93
65478VAB3 NAROT 16B A2A	23,638.11 0.00	0.00 0.00	-23,630.66 0.00	0.04 -11.03	0.00 3.54	0.00 0.00
58768MAB7 MBALT 16B A2	50,275.31 0.00	0.00 0.00	-50,288.06 0.00	0.12 -25.70	0.00 38.34	0.00 0.00
90290AAB3 USAOT 171 A2	224,258.27 0.00	0.00 0.00	-60,282.91 0.00	1.33 -41.26	0.00 482.98	0.00 164,418.42
94975P405 WELLS FRGO GOVERNMENT CL I MMF	1,918,746.51 16,542,912.34	-16,649,879.88 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 1,811,778.97
CCYUSD Cash	1.57 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.29 1.86
CCYUSD Payable	-500,000.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-1,012,076.35 -1,512,076.35
CCYUSD Receivable	1,019,844.56 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-1,017,910.22 1,934.34
17275RAY8 CISCO SYSTEMS INC	751,163.72 0.00	0.00 -750,000.00	0.00 0.00	0.00 -862.22	0.00 -301.50	0.00 0.00
17305EFU4 CCCIT 14A8 A8	705,722.26 0.00	0.00 0.00	-700,000.00 0.00	-55.81 -5,785.89	0.00 119.44	0.00 0.00
459058DNO INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	503,201.00 0.00	0.00 -500,000.00	0.00 0.00	-16.70 -3,268.00	0.00 83.70	0.00 0.00
190335JC4 COAST CMNTY COLLEGE DIST CALIF	500,607.50 0.00	0.00 0.00	0.00 0.00	0.00 1,781.25	0.00 390.00	0.00 502,778.75
17325FAB4 CITIBANK NA	751,517.44 0.00	0.00 0.00	0.00 0.00	0.00 -24.78	0.00 303.75	0.00 751,796.41
43814TAB8 HAROT 171 A2	325,853.39 0.00	0.00 0.00	-172,662.12 0.00	1.93 -68.11	0.00 619.24	0.00 153,744.34
3134G66M0 FEDERAL HOME LOAN MORTGAGE CORP	1,002,082.50 0.00	0.00 -1,000,000.00	0.00 0.00	-228.38 -3,437.50	0.00 1,583.38	0.00 0.00
13063DAA6 CALIFORNIA ST	503,120.00 0.00	0.00 -500,000.00	0.00 0.00	0.00 -3,120.00	0.00 0.00	0.00 0.00
22546QAV9 CREDIT SUISSE AG (NEW YORK BRANCH)	679,672.50 0.00	0.00 -675,000.00	0.00 0.00	-15.91 -4,908.75	0.00 252.16	0.00 0.00
3130A4GJ5 FEDERAL HOME LOAN BANKS	502,230.00 0.00	0.00 -500,000.00	0.00 0.00	12.40 -2,437.50	0.00 195.10	0.00 0.00

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.

Roll Forward

Base Currency: USD

01 April 2018 to 30 June 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
40428HPJ5 HSBC USA INC (NEW)	500,174.21 0.00	0.00 0.00	0.00 0.00	-909.10 3,281.25	0.00 1,042.10	0.00 503,588.46
3133EE2F6 FEDERAL FARM CREDIT BANKS FUNDING CORP	501,034.17 0.00	0.00 -500,000.00	0.00 0.00	-6.94 -1,626.67	0.00 599.44	0.00 0.00
05531FAP8 BB&T CORP	501,105.67 0.00	0.00 -500,000.00	0.00 0.00	-478.39 -704.67	0.00 77.39	0.00 0.00
235851AN2 DANAHER CORP	298,979.80 0.00	0.00 0.00	0.00 0.00	-100.89 1,237.50	0.00 930.99	0.00 301,047.40
313385VA1 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	0.00 -1,000,000.00	0.00 0.00	33.61 0.00	0.00 -33.61	0.00 0.00
857477AK9 STATE STREET CORP	351,277.15 0.00	0.00 -350,000.00	0.00 0.00	5.79 -1,785.00	0.00 502.06	0.00 0.00
857477AK9 STATE STREET CORP	50,182.45 0.00	0.00 -50,000.00	0.00 0.00	5.03 -255.00	0.00 67.52	0.00 0.00
857477AK9 STATE STREET CORP	200,729.80 0.00	0.00 -200,000.00	0.00 0.00	3.31 -1,020.00	0.00 286.89	0.00 0.00
912828T42 UNITED STATES TREASURY	994,200.49 0.00	0.00 0.00	0.00 0.00	1,368.98 1,864.75	0.00 1,407.02	0.00 998,841.25
313385ZW9 FEDERAL HOME LOAN BANKS	994,232.00 0.00	0.00 0.00	0.00 0.00	3,159.72 0.00	0.00 1,309.28	0.00 998,701.00
161571GY4 CHAIT 155 A	500,115.32 0.00	0.00 0.00	-500,000.00 0.00	22.35 -302.22	0.00 164.55	0.00 0.00
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	743,950.75 0.00	0.00 0.00	0.00 0.00	516.19 2,100.00	0.00 920.06	0.00 747,487.00
3134G34F4 FREDDIE MAC	999,053.17 0.00	0.00 0.00	0.00 0.00	481.60 2,625.00	0.00 1,599.40	0.00 1,003,759.17
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	999,208.11 0.00	0.00 0.00	0.00 0.00	134.50 -3,250.00	0.00 259.50	0.00 996,352.11
14041NFC0 COMET 161 A	602,490.69 0.00	0.00 0.00	0.00 0.00	-540.66 42.00	0.00 278.88	0.00 602,270.91
912828T83 UNITED STATES TREASURY	996,118.17 0.00	0.00 0.00	0.00 0.00	1,423.62 -1,885.58	0.00 1,466.38	0.00 997,122.59
90521APJ1 MUFG UNION BANK NA	699,839.41 0.00	0.00 0.00	0.00 0.00	-1,705.58 4,593.75	0.00 1,963.18	0.00 704,690.76
06406HCL1 BANK OF NEW YORK MELLON CORP	476,254.47 0.00	0.00 0.00	0.00 0.00	-771.88 2,493.75	0.00 1,004.15	0.00 478,980.50
4581XOCK2 INTER-AMERICAN DEVELOPMENT BANK	99,695.60 0.00	0.00 0.00	0.00 0.00	-4.96 375.00	0.00 123.66	0.00 100,189.30
9128282K5 UNITED STATES TREASURY	991,381.01 0.00	0.00 0.00	0.00 0.00	312.86 3,456.49	0.00 -234.85	0.00 994,915.50

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.

Roll Forward

Base Currency: USD

01 April 2018 to 30 June 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
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	497,490.47 0.00	0.00 0.00	0.00 0.00	416.00 -1,562.50	0.00 116.50	0.00 496,460.47
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	750,253.98 0.00	0.00 0.00	0.00 0.00	0.00 -3,262.73	0.00 112.50	0.00 747,103.75
45950VHE9 INTERNATIONAL FINANCE CORP	998,265.56 0.00	0.00 0.00	0.00 0.00	705.02 -3,125.00	0.00 1,438.98	0.00 997,284.56
46625HQU7 JPMORGAN CHASE & CO	694,835.05 0.00	0.00 0.00	0.00 0.00	7.45 3,237.50	0.00 1,053.05	0.00 699,133.05
097023BE4 BOEING CO	250,458.47 0.00	0.00 -250,000.00	0.00 0.00	180.59 -897.22	0.00 258.16	0.00 0.00
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	500,789.17 0.00	0.00 0.00	0.00 0.00	-24.24 2,031.25	0.00 404.24	0.00 503,200.42
798170AAA SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	752,312.50 0.00	0.00 0.00	0.00 0.00	0.00 3,558.75	0.00 -195.00	0.00 755,676.25
0258MODZ9 AMERICAN EXPRESS CREDIT CORP	702,428.42 0.00	0.00 0.00	0.00 0.00	15.88 -3,281.25	0.00 1,358.22	0.00 700,521.27
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	752,021.31 0.00	0.00 0.00	0.00 0.00	0.00 3,770.63	0.00 -2,497.50	0.00 753,294.44
166764BA7 CHEVRON CORP	501,261.75 0.00	0.00 0.00	0.00 0.00	38.72 -2,237.50	0.00 922.28	0.00 499,985.25
06050TME9 BANK OF AMERICA NA	501,827.83 0.00	0.00 0.00	0.00 0.00	-99.57 -2,562.50	0.00 689.07	0.00 499,854.83
67983UDC4 Old Line Funding, LLC	999,293.00 0.00	0.00 -1,000,000.00	0.00 0.00	522.50 0.00	0.00 184.50	0.00 0.00
40428HPJ5 HSBC USA INC (NEW)	250,087.10 0.00	0.00 0.00	0.00 0.00	-389.87 1,640.63	0.00 456.37	0.00 251,794.23
90331HMK5 US BANK NA	702,114.15 0.00	0.00 0.00	0.00 0.00	0.00 1,141.62	0.00 1,201.90	0.00 704,457.67
06406HCU1 BANK OF NEW YORK MELLON CORP	251,106.78 0.00	0.00 0.00	0.00 0.00	-9.71 -1,375.00	0.00 -45.54	0.00 249,676.53
161571HC1 CHAIT 162 A	295,932.57 0.00	0.00 0.00	0.00 0.00	597.35 0.00	0.00 -91.67	0.00 296,438.25
3135GOL68 FEDERAL NATIONAL MORTGAGE ASSOCIATION	997,697.33 0.00	0.00 0.00	0.00 0.00	2,217.81 1,875.00	0.00 584.19	0.00 1,002,374.33
2546R3FU3 The Walt Disney Company	497,416.61 0.00	0.00 -500,000.00	0.00 0.00	2,077.78 0.00	0.00 505.61	0.00 0.00
798170AB2 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	150,104.50 0.00	0.00 0.00	0.00 0.00	74.09 786.75	0.00 -438.59	0.00 150,526.75

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.

Roll Forward

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 April 2018 to 30 June 2018

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
69353RCH9 PNC BANK NA	749,641.50 0.00	0.00 0.00	0.00 0.00	-94.85 4,125.00	0.00 1,402.10	0.00 755,073.75
19121BDH9 The Coca-Cola Company	499,519.98 0.00	0.00 -500,000.00	0.00 0.00	355.56 0.00	0.00 124.46	0.00 0.00
69371RM52 PACCAR FINANCIAL CORP	501,851.11 0.00	0.00 -500,000.00	0.00 0.00	300.58 -2,586.11	0.00 434.42	0.00 0.00
47788CAB8 JDOT 2018 A2	160,022.61 0.00	0.00 0.00	0.00 0.00	1.07 -161.33	0.00 -61.23	0.00 159,801.11
5446466X5 LOS ANGELES CALIF UNI SCH DIST	1,001,121.94 0.00	0.00 -1,000,000.00	0.00 0.00	0.00 -1,181.94	0.00 60.00	0.00 0.00
313385VZ6 FEDERAL HOME LOAN BANKS	1,997,878.00 0.00	0.00 -2,000,000.00	0.00 0.00	2,137.33 0.00	0.00 -15.33	0.00 0.00
01329XDR7 Albion Capital Corporation S.A.	748,929.00 0.00	0.00 -750,000.00	0.00 0.00	950.00 0.00	0.00 121.00	0.00 0.00
03785EDD3 Apple Inc.	499,637.50 0.00	0.00 -500,000.00	0.00 0.00	275.00 0.00	0.00 87.50	0.00 0.00
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	500,393.72 0.00	0.00 0.00	0.00 0.00	-127.62 38.08	0.00 326.12	0.00 500,630.30
313385WH5 FEDERAL HOME LOAN BANKS	998,536.00 0.00	0.00 -1,000,000.00	0.00 0.00	1,422.22 0.00	0.00 41.78	0.00 0.00
24422ERR2 JOHN DEERE CAPITAL CORP	705,219.90 0.00	0.00 0.00	0.00 0.00	392.74 -3,937.50	0.00 -275.84	0.00 701,399.30
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	450,216.60 0.00	0.00 0.00	0.00 0.00	517.06 2,418.75	0.00 -460.81	0.00 452,691.60
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	500,140.00 0.00	0.00 0.00	0.00 0.00	0.00 1,035.42	0.00 -365.00	0.00 500,810.42
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	0.00 500,245.00	0.00 0.00	0.00 0.00	-127.34 621.80	0.00 -109.16	0.00 500,630.30
3130AAE46 FEDERAL HOME LOAN BANKS	0.00 993,460.00	0.00 0.00	0.00 0.00	1,858.49 5,729.17	0.00 -524.49	0.00 1,000,523.17
45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	0.00 500,367.75	0.00 0.00	0.00 0.00	-101.03 2,520.34	0.00 -231.22	0.00 502,555.84
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	0.00 690,984.00	0.00 0.00	0.00 0.00	1,707.58 1,128.75	0.00 -776.58	0.00 693,043.75
03785EEQ3 Apple Inc.	0.00 498,957.92	0.00 -500,000.00	0.00 0.00	1,042.08 0.00	0.00 0.00	0.00 0.00
3130ABF92 FEDERAL HOME LOAN BANKS	0.00 990,700.00	0.00 0.00	0.00 0.00	1,736.61 1,260.42	0.00 -1,284.61	0.00 992,412.42
313312EK2 FEDERAL FARM CREDIT BANKS	0.00 978,201.39	0.00 0.00	0.00 0.00	4,538.89 0.00	0.00 -420.28	0.00 982,320.00
161571FK5 CHAIT 124 A	0.00 468,283.20	0.00 0.00	0.00 0.00	1,015.17 333.56	0.00 -273.44	0.00 469,358.48

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.

Roll Forward

Base Currency: USD

01 April 2018 to 30 June 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
19121BGH6 The Coca-Cola Company	0.00 497,472.22	0.00 0.00	0.00 0.00	2,083.34 0.00	0.00 -45.06	0.00 499,510.50
89236TBB0 TOYOTA MOTOR CREDIT CORP	0.00 188,518.05	0.00 0.00	0.00 0.00	119.58 1,808.10	0.00 -76.11	0.00 190,369.62
17305EFW0 CCCIT 16A1 A1	0.00 443,056.64	0.00 0.00	0.00 0.00	801.16 918.75	0.00 -511.45	0.00 444,265.09
65478GAD2 NAROT 17B A3	0.00 442,212.89	0.00 0.00	0.00 0.00	460.94 350.00	0.00 153.26	0.00 443,177.09
313385ZD1 FEDERAL HOME LOAN BANKS	0.00 996,221.11	0.00 0.00	0.00 0.00	3,331.39 0.00	0.00 31.50	0.00 999,584.00
36955EF60 General Dynamics Corporation	0.00 997,608.33	0.00 -1,000,000.00	0.00 0.00	2,391.67 0.00	0.00 0.00	0.00 0.00
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	0.00 494,966.50	0.00 0.00	0.00 0.00	1,120.60 1,992.36	0.00 162.90	0.00 498,242.36
313397A43 FEDERAL HOME LOAN MORTGAGE CORP	0.00 995,386.81	0.00 0.00	0.00 0.00	2,990.97 0.00	0.00 -30.78	0.00 998,347.00
57636QAA2 MASTERCARD INC	0.00 497,920.00	0.00 0.00	0.00 0.00	363.37 2,500.00	0.00 -296.87	0.00 500,486.50
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	0.00 500,000.00	0.00 0.00	0.00 0.00	0.00 1,167.67	0.00 -365.00	0.00 500,802.67
313385XN1 FEDERAL HOME LOAN BANKS	0.00 499,349.78	0.00 -500,000.00	0.00 0.00	650.22 0.00	0.00 0.00	0.00 0.00
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	0.00 493,250.00	0.00 0.00	0.00 0.00	834.27 2,690.97	0.00 -342.27	0.00 496,432.97
45950KBX7 INTERNATIONAL FINANCE CORP	0.00 499,520.00	0.00 -500,000.00	0.00 0.00	480.00 0.00	0.00 0.00	0.00 0.00
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	0.00 495,470.00	0.00 0.00	0.00 0.00	804.56 1,992.36	0.00 -24.56	0.00 498,242.36
084670BL1 BERKSHIRE HATHAWAY INC	0.00 696,311.00	0.00 0.00	0.00 0.00	328.64 5,594.17	0.00 -586.94	0.00 701,646.87
88602UGL8 Thunder Bay Funding, LLC	0.00 747,437.50	0.00 0.00	0.00 0.00	1,751.04 0.00	0.00 -81.04	0.00 749,107.50
17305EFS9 CCCIT 14A6 A6	0.00 397,562.50	0.00 0.00	0.00 0.00	227.42 3,965.56	0.00 -133.24	0.00 401,622.24
14041NFE6 COMET 163 A	0.00 246,474.61	0.00 0.00	0.00 0.00	344.38 148.89	0.00 -80.19	0.00 246,887.69
02587AAJ3 AMXCA 171 A	0.00 492,539.06	0.00 0.00	0.00 0.00	435.42 428.89	0.00 -347.63	0.00 493,055.74
055657AC4 BMWLT 171 A3	0.00 397,531.25	0.00 0.00	0.00 0.00	139.51 242.00	0.00 -9.24	0.00 397,903.52
09247XAE1 BLACKROCK INC	0.00 722,435.00	0.00 0.00	0.00 0.00	-938.19 2,041.67	0.00 572.09	0.00 724,110.57
30231GAD4 EXXON MOBIL CORP	0.00 472,962.25	0.00 0.00	0.00 0.00	147.13 2,544.07	0.00 -501.95	0.00 475,151.50

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.

Roll Forward

Base Currency: USD

01 April 2018 to 30 June 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
63763QGB7	0.00	0.00	0.00	341.67	0.00	0.00
National Securities Clearing Corporation	499,373.61	0.00	0.00	0.00	-35.61	499,679.66
458182DT6	0.00	0.00	0.00	-25.52	0.00	0.00
INTER-AMERICAN DEVELOPMENT BANK	500,232.50	0.00	0.00	621.80	-198.48	500,630.30
931142EF6	0.00	0.00	0.00	0.00	0.00	0.00
WALMART INC	700,000.00	0.00	0.00	184.88	203.00	700,387.88
92868LAB7	0.00	0.00	0.00	0.00	0.00	0.00
VALET 181 A2A	749,993.85	0.00	0.00	0.00	0.00	749,993.85
544351MK2	0.00	0.00	0.00	0.00	0.00	0.00
LOS ANGELES CALIF	762,082.50	0.00	0.00	0.00	-127.50	761,955.00
07330NAL9	0.00	0.00	0.00	29.63	0.00	0.00
BRANCH BANKING AND TRUST CO	445,333.50	0.00	0.00	924.38	-246.53	446,040.97
65477XAD6	398,540.03	0.00	-83,293.00	155.03	0.00	0.00
NALT 16B A3	0.00	0.00	0.00	-55.53	836.09	316,182.62
05581RAD8	142,744.32	0.00	-138,418.19	17.53	0.00	0.00
BMWLT 161 A3	0.00	0.00	0.00	-56.67	223.09	4,510.08
89237WAD9	382,372.94	0.00	-82,130.87	406.03	0.00	0.00
TAOT 16C A3	0.00	0.00	0.00	-41.61	654.99	301,261.48
05584PAB3	348,509.84	0.00	-31,326.54	6.85	0.00	0.00
BMWLT 172 A2A	0.00	0.00	0.00	-17.23	406.56	317,579.49
65478WAB1	146,075.15	0.00	-146,056.23	109.24	0.00	0.00
NAROT 16C A2A	0.00	0.00	0.00	-69.46	-58.70	0.00
438124AC3	340,909.33	0.00	-78,145.05	694.51	0.01	0.00
HAROT 163 A3	0.00	0.00	0.00	-32.73	128.27	263,554.33
05531FAN3	0.00	0.00	0.00	28.87	56.13	0.00
BB&T CORP	249,915.00	-250,000.00	0.00	0.00	0.00	0.00
---	44,357,394.47	-16,649,879.88	-2,370,104.74	47,556.91	56.14	-2,029,986.28
---	38,285,248.06	-17,275,000.00	0.00	29,775.93	21,869.43	44,416,930.03

* Weighted by: Ending Base Market Value + Accrued.

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

Shock Analysis

Base Currency: USD

01 April 2018 to 30 June 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	499,775.00	2.49 2.53	0.91	502,044.06 504,313.28 508,852.21	497,506.10 495,237.37 490,700.39
02587AAJ3 AMXCA 171 A	ABS	492,626.85	2.83 2.88	1.58	496,518.81 500,411.17 508,197.11	488,735.30 484,844.16 477,063.09
0258MODZ9 AMERICAN EXPRESS CREDIT CORP	CORP	698,479.60	1.88 2.49	0.35	699,688.00 700,896.44 703,313.50	697,271.26 696,062.97 693,646.54
055657AB6 BMWLT 171 A2	ABS	86,461.10	1.66 2.61	0.18	86,540.21 86,619.32 86,777.56	86,381.99 86,302.88 86,144.67
055657AC4 BMWLT 171 A3	ABS	397,661.52	2.86 2.77	0.75	399,154.79 400,648.16 403,635.19	396,168.35 394,675.28 391,689.44
05581RAD8 BMWLT 161 A3	ABS	4,508.24	1.39 2.38	0.06	4,509.54 4,510.85 4,513.47	4,506.93 4,505.62 4,503.01
05584PAB3 BMWLT 172 A2A	ABS	317,404.22	1.82 2.49	0.58	318,332.65 319,261.15 321,118.29	316,475.84 315,547.52 313,691.03
06050TME9 BANK OF AMERICA NA	CORP	499,171.50	1.97 2.43	0.43	500,254.73 501,338.00 503,504.71	498,088.32 497,005.20 494,839.09
06406HCL1 BANK OF NEW YORK MELLON CORP	CORP	474,824.25	1.44 2.44	0.09	475,033.18 475,242.12 475,660.04	474,615.33 474,406.43 473,988.65
06406HCU1 BANK OF NEW YORK MELLON CORP	CORP	248,973.75	2.18 2.67	0.85	250,038.09 251,102.38 253,230.80	247,909.36 246,844.92 244,715.90
07330NAL9 BRANCH BANKING AND TRUST CO	CORP	445,116.60	2.67 2.73	0.85	447,006.18 448,895.88 452,675.66	443,227.14 441,337.80 437,559.50
084670BL1 BERKSHIRE HATHAWAY INC	CORP	696,052.70	2.54 2.61	1.09	699,863.75 703,675.10 711,298.76	692,241.97 688,431.55 680,811.65
09247XAE1 BLACKROCK INC	CORP	722,068.90	2.81 2.76	1.39	727,094.73 732,121.04 742,175.05	717,043.54 712,018.64 701,970.26
14041NFC0 COMET 161 A	ABS	601,598.04	2.15 2.19	0.08	601,847.70 602,097.37 602,596.69	601,348.38 601,098.71 600,599.39
14041NFE6 COMET 163 A	ABS	246,738.80	2.70 2.73	0.94	247,900.98 249,063.25 251,388.05	245,576.70 244,414.69 242,090.93
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	CORP	691,915.00	2.56 2.66	0.87	694,928.39 697,941.99 703,969.82	688,901.81 685,888.84 679,863.50

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

Shock Analysis

Base Currency: USD

01 April 2018 to 30 June 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
161571FK5 CHAIT 124 A	ABS	469,024.93	2.68 2.73	1.10	471,611.71 474,198.69 479,373.31	466,438.36 463,852.00 458,679.93
161571HC1 CHAIT 162 A	ABS	296,255.58	2.19 2.70	0.94	297,651.00 299,046.51 301,837.86	294,860.27 293,465.06 290,674.95
166764BA7 CHEVRON CORP	CORP	498,866.50	1.82 2.39	0.38	499,804.39 500,742.31 502,618.28	497,928.65 496,990.84 495,115.32
17305EFS9 CCCIT 14A6 A6	ABS	397,656.68	2.69 2.72	1.01	399,674.86 401,693.19 405,730.30	395,638.65 393,620.76 389,585.44
17305EFW0 CCCIT 16A1 A1	ABS	443,346.34	2.77 2.84	1.36	446,354.59 449,363.11 455,380.98	440,338.38 437,330.69 431,316.14
17325FAB4 CITIBANK NA	CORP	751,185.75	2.69 2.76	0.23	752,045.88 752,906.04 754,626.48	750,325.66 749,465.61 747,745.62
190335JC4 COAST CMNTY COLLEGE DIST CALIF	MUNI	499,810.00	1.42 1.85	0.09	500,039.92 500,269.85 500,659.38	499,580.09 499,350.20 498,890.45
19121BGH6 The Coca-Cola Company	CP	499,510.50	2.02 1.96	0.05	499,632.88 499,755.26 499,990.23	499,388.12 499,265.74 499,020.98
235851AN2 DANAHER CORP	CORP	299,589.90	1.51 2.23	0.21	299,902.98 300,216.07 300,842.31	299,276.84 298,963.79 298,337.73
24422ERR2 JOHN DEERE CAPITAL CORP	CORP	698,161.80	2.48 2.58	0.78	700,898.68 703,635.74 709,110.37	695,425.09 692,688.56 687,216.02
30231GAD4 EXXON MOBIL CORP	CORP	472,607.42	2.39 2.54	0.70	474,254.50 475,901.66 479,196.23	470,960.43 469,313.52 466,019.94
3130AAE46 FEDERAL HOME LOAN BANKS	AGCY BOND	994,794.00	2.12 2.21	0.54	997,470.07 1,000,146.29 1,005,499.18	992,118.08 989,442.31 984,091.21
3130ABF92 FEDERAL HOME LOAN BANKS	AGCY BOND	991,152.00	2.22 2.36	0.90	995,612.34 1,000,073.01 1,008,995.31	986,691.98 982,232.28 973,313.84
313312EK2 FEDERAL FARM CREDIT BANKS	AGCY DISC	982,320.00	2.19 2.26	0.79	986,185.43 990,050.86 997,781.72	978,454.57 974,589.14 966,858.28
313385ZD1 FEDERAL HOME LOAN BANKS	AGCY DISC	999,584.00	1.80 1.36	0.03	999,733.94 999,883.88 999,992.43	999,434.06 999,284.12 998,984.25
313385ZW9 FEDERAL HOME LOAN BANKS	AGCY DISC	998,701.00	1.26 1.67	0.08	999,085.50 999,470.00 999,986.77	998,316.50 997,932.00 997,163.00

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

Shock Analysis

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 April 2018 to 30 June 2018

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
313397A43 FEDERAL HOME LOAN MORTGAGE CORP	AGCY DISC	998,347.00	1.84 1.75	0.09	998,801.26 999,255.55 999,939.75	997,892.76 997,438.55 996,530.21
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	744,477.00	1.40 2.27	0.64	746,848.22 749,219.58 753,962.68	742,105.91 739,734.94 734,993.41
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	995,991.00	1.36 2.15	0.47	998,346.58 1,000,702.29 1,005,414.07	993,635.54 991,280.21 986,569.92
3134G34F4 FREDDIE MAC	AGCY BOND	999,355.00	1.24 1.79	0.09	999,779.74 1,000,204.50 1,000,877.38	998,930.29 998,505.60 997,656.30
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	992,500.00	2.28 2.25	0.58	995,363.44 998,227.02 1,003,954.64	989,636.71 986,773.57 981,047.74
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	493,742.00	2.38 2.44	1.05	496,339.16 498,936.46 504,131.52	491,144.99 488,548.13 483,354.85
3135G0L68 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	999,166.00	1.64 1.82	0.08	999,550.68 999,935.36 1,000,564.69	998,781.32 998,396.64 997,627.28
31680GAD8 FITAT 151 A3	ABS	231,194.10	1.60 2.51	0.24	231,472.69 231,751.30 232,308.55	230,915.52 230,636.95 230,079.84
40428HPJ5 HSBC USA INC (NEW)	CORP	750,078.00	1.92 2.56	0.23	750,951.86 751,825.76 753,573.66	749,204.18 748,330.39 746,582.94
438124AC3 HAROT 163 A3	ABS	263,443.16	2.01 2.70	0.48	264,079.39 264,715.67 265,988.33	262,806.96 262,170.80 260,898.61
43814TAB8 HAROT 171 A2	ABS	153,683.63	1.43 3.08	0.09	153,748.95 153,814.27 153,944.93	153,618.32 153,553.01 153,422.40
458182DT6 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	1,500,025.50	2.00 2.35	0.20	1,501,525.54 1,503,025.63 1,506,025.90	1,498,525.49 1,497,025.52 1,494,025.70
45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	500,035.50	2.34 2.57	0.04	500,135.51 500,235.51 500,435.53	499,935.49 499,835.49 499,635.47
4581X0CK2 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	99,789.30	1.48 2.38	0.24	99,907.05 100,024.81 100,260.35	99,671.55 99,553.81 99,318.33
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	495,332.00	1.59 2.40	0.81	497,343.12 499,354.37 503,377.28	493,321.02 491,310.18 487,288.90
45950VHE9 INTERNATIONAL FINANCE CORP	SOVEREIGN GOV	996,104.00	1.54 2.20	0.41	998,131.12 1,000,158.34 1,004,213.08	994,076.98 992,050.06 987,996.51

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

Shock Analysis

Base Currency: USD

01 April 2018 to 30 June 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
46625HQU7 JPMORGAN CHASE & CO	CORP	695,571.80	1.85 2.73	0.72	698,062.01 700,552.34 705,533.36	693,081.71 690,591.75 685,612.19
47788CAB8 JDOT 2018 A2	ABS	159,629.02	2.44 2.72	0.80	160,265.97 160,902.95 162,177.05	158,992.13 158,355.27 157,081.70
544351MK2 LOS ANGELES CALIF	MUNI	761,955.00	2.55 2.59	1.11	766,184.02 770,413.39 778,873.14	757,726.32 753,497.99 745,042.34
57636QAA2 MASTERCARD INC	CORP	497,986.50	2.46 2.54	0.74	499,831.60 501,676.80 505,367.56	496,141.52 494,296.64 490,607.24
58769DAB6 MBALT 17A A2A	ABS	149,619.02	1.53 2.44	0.18	149,755.92 149,892.83 150,166.65	149,482.12 149,345.22 149,071.44
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	448,660.35	2.62 2.66	0.57	449,950.25 451,240.17 453,820.03	447,370.46 446,080.58 443,500.85
63763QGB7 National Securities Clearing Corporation	CP	499,679.66	2.06 1.92	0.03	499,762.11 499,844.56 499,996.92	499,597.22 499,514.77 499,349.88
65477XAD6 NALT 16B A3	ABS	315,971.48	1.72 2.68	0.20	316,281.14 316,590.82 317,210.22	315,661.84 315,352.21 314,733.00
65478GAD2 NAROT 17B A3	ABS	442,827.09	2.65 2.96	1.32	445,758.75 448,690.70 454,555.45	439,895.72 436,964.64 431,103.33
69353RCH9 PNC BANK NA	CORP	748,061.25	2.15 2.65	0.57	750,182.03 752,302.87 756,544.71	745,940.52 743,819.85 739,578.68
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	MUNI	499,635.00	2.71 2.76	1.31	502,897.76 506,160.81 512,687.76	496,372.53 493,110.34 486,586.83
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	MUNI	745,627.50	2.01 2.64	0.98	749,281.21 752,935.21 760,244.04	741,974.06 738,320.91 731,015.44
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	MUNI	744,952.50	1.72 2.53	0.83	748,029.26 751,106.22 757,260.75	741,875.95 738,799.60 732,647.52
79770GGK6 SAN FRANCISCO CALIF CITY & CNTY REDEV AGY SUCCESSO	MUNI	499,815.00	1.61 2.04	0.09	500,044.92 500,274.85 500,734.76	499,585.09 499,355.20 498,895.44
798170AA4 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	MUNI	749,745.00	1.90 2.27	0.09	750,086.14 750,427.31 751,109.69	749,403.88 749,062.77 748,380.61
798170AB2 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCAT	MUNI	149,215.50	2.30 2.58	1.05	149,998.91 150,782.39 152,349.53	148,432.15 147,648.86 146,082.48

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

Shock Analysis

Base Currency: USD

01 April 2018 to 30 June 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
88602UGL8 Thunder Bay Funding, LLC	CP	749,107.50	2.06 2.04	0.06	749,324.74 749,541.98 749,976.46	748,890.26 748,673.02 748,238.54
89231LAB3 TAOT 16D A2A	ABS	7,284.17	1.07 2.54	0.04	7,285.77 7,287.37 7,290.58	7,282.57 7,280.96 7,277.76
89236TBB0 TOYOTA MOTOR CREDIT CORP	CORP	188,561.52	2.45 2.53	0.54	189,068.76 189,576.04 190,590.67	188,054.30 187,547.12 186,532.82
89237WAD9 TAOT 16C A3	ABS	301,107.71	1.62 2.64	0.53	301,898.14 302,688.63 304,269.76	300,317.33 299,527.00 297,946.50
90290AAB3 USAOT 171 A2	ABS	164,305.68	1.55 2.51	0.26	164,517.63 164,729.60 165,153.56	164,093.73 163,881.78 163,457.92
90331HMK5 US BANK NA	CORP	700,844.20	2.52 2.83	0.05	701,012.40 701,180.61 701,517.01	700,676.00 700,507.79 700,171.39
90521APJ1 MUFU UNION BANK NA	CORP	699,841.80	1.64 2.70	0.23	700,653.21 701,463.82 703,082.63	699,029.58 698,216.56 696,588.10
9128282K5 UNITED STATES TREASURY	US GOV	989,180.00	1.50 2.39	1.06	994,437.70 999,695.82 1,010,213.33	983,922.72 978,665.86 968,153.40
912828T42 UNITED STATES TREASURY	US GOV	996,956.00	1.31 1.95	0.25	998,202.22 999,448.49 1,001,816.54	995,709.83 994,463.71 991,971.62
912828T83 UNITED STATES TREASURY	US GOV	995,859.00	1.33 1.99	0.33	997,517.14 999,175.36 1,002,442.27	994,200.93 992,542.94 989,227.18
92868LAB7 VALET 181 A2A	ABS	749,993.85	2.81 3.01	1.16	754,351.51 758,709.57 767,426.86	745,636.58 741,279.71 732,567.14
931142EF6 WALMART INC	CORP	700,203.00	2.41 2.80	0.23	701,008.25 701,813.54 703,424.21	699,397.78 698,592.60 696,982.35
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	1,811,778.97	1.77 1.77	0.00	1,811,778.99 1,811,779.06 1,811,779.25	1,811,778.99 1,811,779.06 1,811,779.33
CCYUSD Cash	CASH	1.86	0.00 0.00	0.00	1.86 1.86 1.86	1.86 1.86 1.86
CCYUSD Payable	CASH	-1,512,076.35	0.00 0.00	0.00	-1,512,076.35 -1,512,076.35 -1,512,076.35	-1,512,076.35 -1,512,076.35 -1,512,076.35
CCYUSD Receivable	CASH	1,934.34	0.00 0.00	0.00	1,934.34 1,934.34 1,934.34	1,934.34 1,934.34 1,934.34

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

Shock Analysis

Base Currency: USD

01 April 2018 to 30 June 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
---	---	44,283,040.58	2.08	0.53	44,400,327.12	44,165,760.74
---			2.43		44,517,620.35	44,048,487.60
					44,750,975.01	43,813,961.42

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

*The shock analysis includes a yield floor of 0.

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.



CalTRUST
 c/o Gemini Fund Services LLC
 PO Box 541150
 Omaha, NE 68154-9150
 www.caltrust.org
 Email: CalTRUSTSupport@thegeminicompanies.com
 Fax: 402-963-9094
 Phone: 833-CALTRUST (225-8787)

Page 104
Investment Account Summary

06/01/2018 through 06/30/2018

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Jun 30 (\$)	Value on Jun 30 (\$)	Average Cost Amount (\$)	Cumulative Unrealized Gain/(Loss) (\$)
CONTRA COSTA COUNTY	20100000410					
CalTRUST Short Term Fund	20100000410	14,534,497.019	10.01	145,490,315.16	145,610,213.87	(119,898.71)
Portfolios Total value as of 06/30/2018				145,490,315.16		

DETAIL OF TRANSACTION ACTIVITY

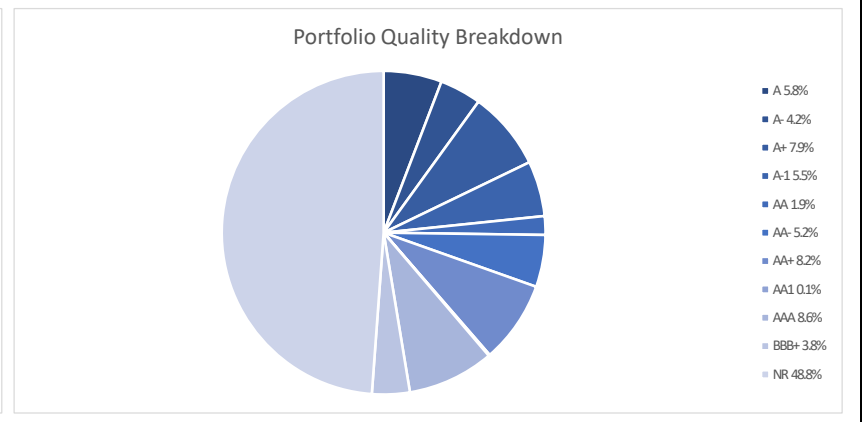
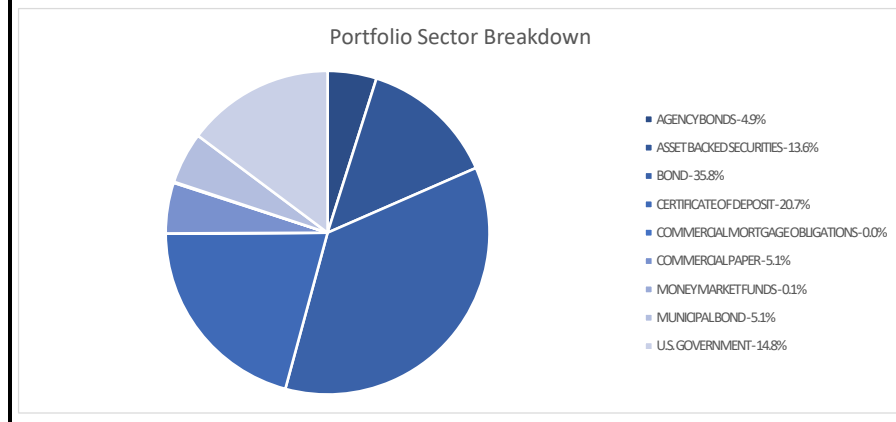
Activity Description	Activity Date	Amount (\$)	Amount in Shares	Balance in Shares	Price per Share (\$)	Balance (\$)	Average Cost Amt (\$)	Realized Gain/(Loss) (\$)
		CONTRA COSTA COUNTY			Account Number: 201 00000410			
Beginning Balance	06/01/2018			14,534,497.019	10.01	145,490,315.16		
Accrual Income Div Cash	06/29/2018	233,567.17	0.000	14,534,497.019	10.01	145,490,315.16	0.00	0.00
Unrealized Gain/(Loss)						0.00		
Closing Balance as of	Jun 30			14,534,497.019	10.01	145,490,315.16		

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



	CalTRUST Short Term	LAIF		CalTRUST Short Term Total Return	CalTRUST Short Term Yield	LAIF Yield
Market Value	\$1,531,233,108.44	N/A	One Month	0.17%	0.17%	0.15%
NAV per Share	\$10.01	N/A	Three Month	0.58%	0.48%	0.44%
Yield	2.11%	1.90%	Six Month	0.86%	0.86%	0.79%
Period Total Return	0.17%	0.15%	One Year*	1.41%	1.48%	1.37%
Effective Duration	0.40 yrs	N/A	Two Year*	1.10%	1.20%	1.06%
Average Maturity	0.95 yrs	0.50 yrs	Three Year*	0.95%	1.00%	0.85%
			Five Year*	0.76%	0.76%	0.61%
			Ten Year*	0.83%	0.78%	0.71%
			Since Inception*	1.71%	1.69%	1.61%

*Annualized





Account Number: 2010000410
 Account Name: CONTRA COSTA COUNTY

Log Out

Account

- Select
- Balance
- Activity
- General Information
- 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

Holdings

Data	Fund : <input type="text" value="CalTRUST Short Term Fund"/>	Options
	As Of Date : <input type="text" value="6/30/2018"/>	<input type="button" value="Requery"/> <input type="button" value="Export"/>

Holdings

CUSIP	Description	Fitch Rating 6/30/2018	Moody's 6/30/2018	Mat. Date	Years	Shares	Price	Value
02007JAB3	ALLYA 2018-3 A2		Aaa	05/17/2021	2.9	4,900,000.00	99.9975	\$4,899,877.50
025816BV0	AXP FLOAT 05/17/21	A	A3	05/17/2021	0.1	1,660,000.00	100.2784	\$1,664,621.16
02582JGN4	AMXCA 2014-1 A	AAA	NR	12/15/2021	0.0	5,395,000.00	100.2500	\$5,408,485.88
0258M0EJ4	AXP 0 05/03/19	A	A2	05/03/2019	0.1	4,000,000.00	100.1767	\$4,007,067.00
02665WBJ9	HNDA 0 09/09/21		A2	09/09/2021	0.2	6,500,000.00	100.9408	\$6,561,153.30
02665WBS9	HNDA 0 07/20/20		A2	07/20/2020	0.1	6,000,000.00	100.2170	\$6,013,020.00
03065HAB4	AMCAR 2017-3 A2A		Aaa	12/18/2020	2.5	3,330,862.55	99.5672	\$3,316,447.24
03065TAD4	AMCAR 2016-4 A3	AAA		07/08/2021	3.0	10,970,000.00	99.2748	\$10,890,440.08
03066HAB3	AMCAR 2018-1 A2A	AAA		07/19/2021	3.1	6,970,000.00	99.9704	\$6,967,938.27
037833CL2	AAPL 0 02/07/20		Aa1	02/07/2020	0.1	3,437,000.00	100.2750	\$3,446,452.92
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/09/2020	2.4	1,630,000.00	97.5784	\$1,590,528.02
05531FAT0	BB&T CORPORATION	A+	A2	01/15/2020	0.0	2,459,000.00	100.6721	\$2,475,526.67
055657AB6	BMWLT 2017-1 A2	AAA	Aaa	07/22/2019	1.1	2,414,351.36	99.8240	\$2,410,103.07
05574LXH6	BNP 2.45 03/17/19	A+	Aa3	03/17/2019	0.7	3,000,000.00	99.7013	\$2,991,039.84
05578BAB2	BPCEGP 2 1/2 12/10/18	A	A1	12/10/2018	0.4	3,360,000.00	99.9441	\$3,358,122.33
05582W2Q6	BNP FLOAT 12/28/18		NA	12/28/2018	0.2	14,000,000.00	100.0827	\$14,011,577.16
05582WD27	BNP PARIBAS CD 1.61%		NR	08/17/2018	0.1	13,500,000.00	99.9346	\$13,491,171.95
05582WT46	BNP FLOAT 07/16/18		NA	07/16/2018	0.0	13,000,000.00	100.0131	\$13,001,703.00
06050TME9	BAC 2.05 12/07/18	AA-	Aa3	12/07/2018	0.4	10,380,000.00	99.8343	\$10,362,804.70
06051GGN3	BAC 0 07/21/21	A+	A3	07/21/2021	0.1	12,500,000.00	100.3890	\$12,548,625.88
06053PJ32	BANK OF AMERICA NA CD			10/10/2018	0.0	8,000,000.00	99.9999	\$7,999,988.08
06367T4X5	BMO FLOAT 04/13/21	AA-	A1	04/13/2021	0.0	10,000,000.00	100.1860	\$10,018,600.00
06367TYM6	BMO 0 06/15/20	AA-	A1	06/15/2020	0.2	4,000,000.00	100.3275	\$4,013,098.16
06371EEC7	BANK OF MONT CHIC BRANCH		NR	07/06/2018	0.0	9,600,000.00	100.0000	\$9,600,000.00
06371EXA0	BANK OF MONTREAL CHICAGO		A1	09/06/2018	0.2	15,000,000.00	99.9334	\$14,990,013.90
06406HCL1	BK 2.1 08/01/18	AA-	A1	08/01/2018	0.0	3,570,000.00	99.9630	\$3,568,679.42
06406HCM9	BK 0 08/01/18	AA-	A1	08/01/2018	0.1	2,783,000.00	100.0631	\$2,784,755.18
064159LH7	BNS FLOAT 04/20/21	AA-	A1	04/20/2021	0.1	7,000,000.00	99.9949	\$6,999,645.59
06417GB72	BANK OF NOVA SCOTIA HOUS		A1	09/06/2018	0.2	14,000,000.00	99.9348	\$13,990,873.82
06417GK98	BANK OF NOVA SCOTIA			02/15/2019	0.6	4,000,000.00	100.0000	\$4,000,000.00
06417GXG8			NR	08/08/2018	0.1	13,000,000.00	99.9495	\$12,993,434.61

CUSIP	Description	Fitch Rating 6/30/2018	Moody's 6/30/2018	Mat. Date	Years	Shares	Price	Value
	BANK NOVA SCOTIA HOUSTON							
06539RBM8	BANK TOKYO- MITSUBISHI CD			08/09/2018	0.1	8,000,000.00	99.9423	\$7,995,383.44
06539RJG3	BANK TOKYO- MITSUBISHI			10/12/2018	0.3	3,000,000.00	99.8282	\$2,994,846.06
06739FJK8	BACR 0 01/11/21	A	A2	01/11/2021	0.0	5,000,000.00	99.9736	\$4,998,679.30
06743MJU5	BARCLAYS BK PLC			09/28/2018	0.2	8,000,000.00	99.3504	\$7,948,032.00
06744CFV8	BACR 0 08/07/20	A	A2	08/07/2020	0.1	5,000,000.00	100.3825	\$5,019,125.60
06744CFY2	BACR 0 08/07/19	A	A2	08/07/2019	0.1	4,304,000.00	100.2938	\$4,316,646.10
07330NAD7	BBT 2.3 10/15/18	A+	A1	10/15/2018	0.2	3,105,000.00	99.9412	\$3,103,173.79
07330NAM7	BBT 0 05/01/19	A+	A1	05/01/2019	0.1	8,000,000.00	100.3328	\$8,026,623.20
07330NAP0	BBT 0 01/15/20	A+	A1	01/15/2020	0.0	2,000,000.00	100.3922	\$2,007,844.00
084664CL3	BRK 0 08/15/19	A+	Aa2	08/15/2019	0.1	5,320,000.00	100.2713	\$5,334,435.18
09248U700	BLACKROCK LIQ FDS FEDFUND			0	0.0	1,595,281.45	100.0000	\$1,595,281.45
130179KN3	CHAPMAN UNIVERSITY		A2	04/01/2019	0.8	2,000,000.00	99.5160	\$1,990,320.00
13063A7G3	CALIFORNIA ST	AA-	Aa3	10/01/2019	1.3	2,900,000.00	104.5060	\$3,030,674.00
13606BQY5	CM FLOAT 07/30/18		NA	07/30/2018	0.1	15,000,000.00	100.0186	\$15,002,790.00
13606BVN3	CANADIAN IMPERIAL BANK OF			04/16/2019	0.8	8,000,000.00	100.0007	\$8,000,056.00
14314RAH5	CARMX 2017-4 A2A	AAA		04/15/2021	2.8	6,687,800.62	99.4920	\$6,653,826.59
14314XAB5	CARMX 2018-2 A2	AAA		08/16/2021	3.1	6,250,000.00	99.9060	\$6,244,123.13
161571HJ6	CHAIT 2017-A1 A	AAA	NR	01/18/2022	0.0	6,000,000.00	100.2284	\$6,013,704.00
161571HN7	CHAIT 2018-A1 A1	AAA		04/17/2023	0.0	8,230,000.00	99.9700	\$8,227,531.82
17275RBK7	CSCO 0 09/20/19		A1	09/20/2019	0.2	1,940,000.00	100.3199	\$1,946,205.89
172967KF7	C 0 12/07/18	A	Baa1	12/07/2018	0.2	3,000,000.00	100.3029	\$3,009,086.61
172967KT7	C 0 06/07/19	A	Baa1	06/07/2019	0.2	2,000,000.00	100.6162	\$2,012,324.78
17305EGB5	CCCIT 2017-A3 A3	AAA	NR	04/07/2022	3.8	5,875,000.00	98.3068	\$5,775,524.50
17305EGK5	CCCIT 2018-A1 A1	AAA	Aaa	01/20/2023	4.6	5,400,000.00	98.7342	\$5,331,645.18
17325FAK4	C 0 10/20/20	A+	A1	10/20/2020	0.1	9,500,000.00	99.8976	\$9,490,275.14
17325FAM0	C 0 02/12/21	A+	A1	02/12/2021	0.1	7,000,000.00	100.0698	\$7,004,882.78
190335JC4	COAST CMNTY CLG-E		Aa1	08/01/2018	0.1	2,000,000.00	99.9620	\$1,999,240.00
20271ENG0	CBAAU FLOAT 03/18/19		NA	03/18/2019	0.2	8,500,000.00	100.1746	\$8,514,841.00
21684B5J9	RABOBK FLOAT 04/05/19		NA	04/05/2019	0.0	8,000,000.00	100.0821	\$8,006,565.28
21688AAP7	RABOBK FLOAT 04/26/21		Aa3	04/26/2021	0.1	6,000,000.00	100.0740	\$6,004,440.00
22532XHF8	ACAFP FLOAT 07/11/18		NA	07/11/2018	0.0	13,000,000.00	100.0087	\$13,001,131.00
22546QAN7	CS 2.3 05/28/19	A	A1	05/28/2019	0.9	7,500,000.00	99.5194	\$7,463,953.43
22549LBK0	CREDIT SUISSE CD		NR	08/16/2018	0.1	13,500,000.00	99.9463	\$13,492,748.48
22549LLF0	CS FLOAT 02/01/19		NA	02/01/2019	0.0	12,000,000.00	99.8090	\$11,977,080.00
24422ETY5	DE FLOAT 01/08/21	A	A2	01/08/2021	0.0	1,355,000.00	99.7308	\$1,351,352.35
24422EUF4	DE FLOAT 01/07/20	A	A2	01/07/2020	0.3	10,000,000.00	100.0360	\$10,003,600.00
254683BK0	DCENT 2014-A4 A4		AAA	12/15/2021	3.5	6,815,000.00	0.0000	\$0.00
263534CM9	DD 0 05/01/20	A	A3	05/01/2020	0.1	5,800,000.00	100.3418	\$5,819,824.69
29270CYM1	ENERGY N W WA ELEC REVENU	AA	Aa1	07/01/2019	1.0	10,000,000.00	99.6380	\$9,963,800.00
3130AAM88	FHLB 1 5/8 01/18/19		Aaa	01/18/2019	0.6	20,000,000.00	99.6601	\$19,932,020.00
3133EFM61	FFCB 0 09/17/18	AAA	Aaa	09/17/2018	0.0	10,000,000.00	100.0791	\$10,007,910.80
3133EFG6	FFCB 0 08/08/18	AAA	Aaa	08/08/2018	0.0	10,000,000.00	100.0352	\$10,003,520.50
3134G9X51	FHLMC 1 07/27/18	AAA	Aaa	07/27/2018	0.1	15,000,000.00	99.9359	\$14,990,385.00
3134GAGF5	FHLMC 1.1 09/13/18	AAA	Aaa	09/13/2018	0.2	3,000,000.00	99.8129	\$2,994,387.00

CUSIP	Description	Fitch Rating 6/30/2018	Moody's 6/30/2018	Mat. Date	Years	Shares	Price	Value
3134GAMA9	FHLMC 1 09/21/18	AAA	Aaa	09/21/2018	0.2	10,000,000.00	99.7780	\$9,977,800.00
3136G1HM4	FNMA 1 1/4 09/25/18	AAA	Aaa	09/25/2018	0.2	6,900,000.00	99.8285	\$6,888,166.50
31394JTT4	FHR 2677 LE		NR	09/15/2018	0.2	76,168.16	100.1019	\$76,245.81
34528FAB4	FORDO 2018-AA2A	AAA		02/15/2021	2.6	8,010,000.00	99.9843	\$8,008,740.83
369550BF4	GD FLOAT 05/11/21	WD	A2	05/11/2021	0.1	2,750,000.00	100.3483	\$2,759,577.92
36962GX66	GE 0 08/07/18	A	A2	08/07/2018	0.1	2,023,000.00	100.0019	\$2,023,038.01
375558BQ5	GILD 0 09/20/19		A3	09/20/2019	0.2	20,000,000.00	100.0980	\$20,019,609.40
38141GVV3	GS 0 04/25/19	A	A3	04/25/2019	0.1	11,293,000.00	100.6231	\$11,363,367.70
40428HPW6	HSBC 0 08/07/18	AA-	A2	08/07/2018	0.1	2,000,000.00	100.0824	\$2,001,648.14
40434CAC9	HSBC 2 1/4 06/23/19	AA-	A2	06/23/2019	1.0	2,500,000.00	99.3040	\$2,482,599.08
419792WZ5	HAWAII ST TXBL - SER FU	AA	Aa1	01/01/2019	0.5	1,200,000.00	99.8860	\$1,198,632.00
438124AD1	HAROT 2016-3 A4		Aaa	11/18/2022	4.4	5,105,000.00	98.0773	\$5,006,847.19
43814PAC4	HAROT 2017-3 A3	AAA		09/20/2021	3.2	1,875,000.00	98.4011	\$1,845,020.06
43814QAB4	HAROT 2016-2 A2	PIF	WR	09/17/2018	0.2	0.00	0.0000	\$0.00
43814RAB2	HAROT 2016-4 A2	AAA		04/18/2019	0.8	332,581.25	99.9266	\$332,337.17
43814TAB8	HAROT 2017-1 A2	AAA	Aaa	07/22/2019	1.1	984,963.06	99.8591	\$983,575.25
43814UAF6	HAROT 2018-2 A2	AAA		12/18/2020	2.5	9,865,000.00	99.9687	\$9,861,909.30
44890WAD2	HART 2015-A A4	AAA		07/15/2020	2.0	2,593,822.88	99.7174	\$2,586,493.77
44932HAE3	IBM FLOAT 01/20/21	A+	A1	01/20/2021	0.1	3,000,000.00	100.4676	\$3,014,028.36
4497W1H66	ING US FDG LLC 0% CP			08/06/2018	0.1	8,300,000.00	99.7821	\$8,281,917.04
4546247D3	INDIANA BOND BANK			07/15/2018	0.0	9,500,000.00	99.9880	\$9,498,860.00
459058FE8	IBRD 0 7/8 07/19/18	AAA	Aaa	07/19/2018	0.1	13,695,000.00	99.9469	\$13,687,727.96
45950VHC3	IFC 0 01/09/19		Aaa	01/09/2019	0.0	10,000,000.00	100.0284	\$10,002,836.30
46625HHL7	JPMORGAN CHASE & CO	AA-	A3	04/23/2019	0.8	18,000,000.00	102.8129	\$18,506,320.02
46625HQU7	JPM 1.85 03/22/19	AA-	A3	03/22/2019	0.6	3,000,000.00	99.3674	\$2,981,021.25
46625HQV5	JPM 0 03/22/19	AA-	A3	03/22/2019	0.2	5,000,000.00	100.4484	\$5,022,420.10
46647PAC0	JPM FLOAT 03/09/21	AA-	A3	03/09/2021	0.2	5,000,000.00	100.3119	\$5,015,595.00
46647PAT3	JPM FLOAT 06/18/22	AA-	A3	06/18/2022	0.2	2,290,000.00	99.9640	\$2,289,175.60
47787XAB3	JDOT 2017-A A2	AAA	Aaa	10/15/2019	1.3	2,471,462.02	99.8303	\$2,467,267.70
47788BAB0	JOHN DEERE OWNER TRUST	AAA	Aaa	04/15/2020	1.8	3,455,596.64	99.6205	\$3,442,482.31
48125LRM6	JPM 0 02/13/20	AA	Aa3	02/13/2020	0.1	8,175,000.00	99.9739	\$8,172,864.53
5148X1GB3	LANDESBANK BADEN- WURTEMBERG			07/11/2018	0.0	8,000,000.00	99.9343	\$7,994,742.22
548661DK0	LOW 0 04/15/19		A3	04/15/2019	0.0	10,000,000.00	100.1884	\$10,018,839.30
55279HAG5	MTB 2 1/4 07/25/19	A	A3	07/25/2019	1.0	550,000.00	99.3289	\$546,309.16
58772PAD0	MBART 2015-1 A3			12/16/2019	1.5	2,436,921.06	99.7948	\$2,431,920.50
59333P2A5	MIAMI-DADE AVIATION REV	A		10/01/2018	0.3	2,280,000.00	99.8100	\$2,275,668.00
5946106N2	MICHIGAN ST		Aa1	11/01/2018	0.3	2,925,000.00	100.5450	\$2,940,941.25
60682XG67	MITSUBISHI UFJ TR & CORP			07/06/2018	0.0	8,000,000.00	99.9670	\$7,997,360.51
60682XJ49	MITSUBISHI UFJ TR & CORP			09/04/2018	0.2	8,300,000.00	99.5954	\$8,266,417.70
60700AFE9	MIZUHO BANK CD 1.55% 18		NR	08/23/2018	0.1	9,000,000.00	99.9199	\$8,992,795.32
60700AWD2	MIZUHO BANK LTD CD			07/05/2018	0.0	8,000,000.00	100.0060	\$8,000,478.64
61746BDY9	MS 0 02/01/19	A	A3	02/01/2019	0.1	3,500,000.00	100.6575	\$3,523,011.98
61746BEH5	MS 0 02/14/20	A	A3	02/14/2020	0.1	20,000,000.00	100.3032	\$20,060,640.00
61747YDX0	MS 0 01/27/20	A	A3	01/27/2020	0.1	5,095,000.00	101.3971	\$5,166,182.25
63873NKL4	NATIXIS N Y BRH CD		NR	08/23/2018	0.1	13,000,000.00	99.9210	\$12,989,730.78
63873NRJ2	NATIXIS NY BRH CD			07/31/2018	0.1	8,000,000.00	100.0278	\$8,002,224.00
63873NSM4	NATIXIS NY BRANCH		A2	10/31/2018	0.3	8,500,000.00	100.0570	\$8,504,845.85

CUSIP	Description	Fitch Rating 6/30/2018	Moody's 6/30/2018	Mat. Date	Years	Shares	Price	Value
641423BW7	BRKHEC 6 1/2 08/01/18	A-	A2	08/01/2018	0.1	2,879,000.00	100.2866	\$2,887,250.32
646139B53	NEW JERSEY ST TURNPIKE AU	A	A2	01/01/2019	0.5	12,500,000.00	101.1710	\$12,646,375.00
64971Q7C1	NEW YORK CITY NY TRANSITI	AAA	Aa1	11/01/2018	0.3	1,875,000.00	99.9220	\$1,873,537.50
65474VAM3	NMOTR 2017-A A	AAA	Aaa	04/15/2021	0.0	4,370,000.00	100.0586	\$4,372,559.95
65474VAN1	NMOTR 2017-B A	AAA	Aaa	04/18/2022	0.0	10,260,000.00	100.2655	\$10,287,244.40
65474VAP6	NMOTR 2017-C A	AAA	Aaa	10/17/2022	0.0	9,210,000.00	100.0599	\$9,215,517.71
65477UAC4	NAROT 2015-A A3	AAA	Aaa	10/15/2019	1.3	171,434.98	99.8887	\$171,244.17
65477XAD6	NALT 2016-B A3	AAA	Aaa	07/15/2019	1.0	2,375,302.53	99.7678	\$2,369,786.13
65478DAB3	NAROT 2018-A A2A		Aaa	12/15/2020	2.5	6,660,000.00	99.7653	\$6,644,371.64
65478GAB6	NAROT 2017-B A2A	AAA	Aaa	05/15/2020	1.9	12,717,571.76	99.5830	\$12,664,538.21
65478VAD9	NAROT 2016-B A3	AAA	Aaa	01/15/2021	2.5	3,425,614.45	99.0736	\$3,393,878.87
65590AUR5	NDASS FLOAT 04/05/19		NA	04/05/2019	0.0	8,000,000.00	100.0522	\$8,004,175.84
65602UB64	NORBK FLOAT 07/10/18		NA	07/10/2018	0.0	13,000,000.00	100.0077	\$13,001,001.00
65819WAC7	NORTH CAROLINA ST ESTERN	A		07/01/2018	0.0	4,760,000.00	100.0000	\$4,760,000.00
68389XAG0	ORCL 5 07/08/19	A+	A1	07/08/2019	1.0	3,000,000.00	102.2866	\$3,068,598.45
68607DPF6	OREGON ST DEPT OF TRANSPR	AA+	Aa1	11/15/2018	0.4	2,410,000.00	99.8540	\$2,406,481.40
686514AA8	ORHLTH 2.278 10/01/18		A2	10/01/2018	0.3	3,000,000.00	99.8799	\$2,996,397.66
69033L4G1	OVERSEA-CHINESE BK CO NY		AA1	07/26/2018	0.1	8,500,000.00	100.0223	\$8,501,892.78
69353RCH9	PNC 2.2 01/28/19	A+	A2	01/28/2019	0.5	1,755,000.00	99.7415	\$1,750,463.03
69353RER5	PNC 1.85 07/20/18	A+	A2	07/20/2018	0.1	3,900,000.00	99.9769	\$3,899,099.69
69353RFD5	PNC 0 05/19/20	A+	A2	05/19/2020	0.1	2,025,000.00	100.2853	\$2,030,778.09
69353RFK9	PNC 0 01/22/21	A+	A2	01/22/2021	0.1	5,280,000.00	99.9202	\$5,275,784.98
69371RP34	PCAR FLOAT 05/10/21		A1	05/10/2021	0.1	4,135,000.00	99.9976	\$4,134,899.85
73358WT53	PORT AUTH OF NEW YORK & N	AA-	Aa3	09/15/2019	1.2	5,000,000.00	99.4920	\$4,974,600.00
735389MT2	PORT OF SEATTLE WA REVENU	AA	Aa2	05/01/2036*	0.8	6,000,000.00	103.6620	\$6,219,720.00
746168AA1	PURDUE RESEARCH FNDR IN		Aaa	07/01/2018	0.0	6,000,000.00	100.0000	\$6,000,000.00
747525AQ6	QCOM 0 05/20/20		A1	05/20/2020	0.1	1,800,000.00	100.9646	\$1,817,362.71
78009N2S4	RY FLOAT 11/06/18		NA	11/06/2018	0.0	12,000,000.00	100.0219	\$12,002,628.00
78009N4N3	RY FLOAT 12/06/18		NA	12/06/2018	0.0	13,000,000.00	100.0118	\$13,001,534.00
78012K5K9	RY 0 08/29/19	AA	A1	08/29/2019	0.2	6,000,000.00	100.0602	\$6,003,614.94
78012UBX2	RY FLOAT 03/22/19		NA	03/22/2019	0.2	8,000,000.00	100.1430	\$8,011,443.92
80283LAQ6	SANUK FLOAT 11/03/20	A	Aa3	11/03/2020	0.1	8,340,000.00	99.6544	\$8,311,180.80
80284YAD6	SDART 2017-3 A3	AAA		06/15/2021	3.0	8,950,000.00	99.4025	\$8,896,519.28
80285FAB0	SDART 2018-2 A2A MTGE	AAA	Aaa	10/15/2020	2.3	9,500,000.00	99.9203	\$9,492,426.60
80285GAB8	SDART 2018-3 A2A		Aaa	03/15/2021	2.7	7,970,000.00	100.0062	\$7,970,494.14
808513AV7	SCHW FLOAT 05/21/21	A	A2	05/21/2021	0.1	17,500,000.00	100.4059	\$17,571,031.80
83191GAB5	SMAT 2016-2US A2A	AAA	Aaa	08/14/2019	1.1	3,228,096.66	99.8421	\$3,222,999.50
83368RAD4	SOCGEN 2 5/8 10/01/18	A+	A1	10/01/2018	0.3	5,600,000.00	100.0292	\$5,601,632.90
83369YUT1	SOCIETE GENERALE NY CD			09/10/2018	0.2	12,000,000.00	99.8782	\$11,985,388.92
83369YYL4	SOCGEN FLOAT 07/05/18		NA	07/05/2018	0.0	4,000,000.00	100.0037	\$4,000,148.00

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

CUSIP	Description	Fitch Rating 6/30/2018	Moody's 6/30/2018	Mat. Date	Years	Shares	Price	Value
83369YR1	SOCGEN FLOAT 07/09/18		NA	07/09/2018	0.0	10,000,000.00	100.0071	\$10,000,710.00
85325TC86	STANDARD CHARTERED BANK N			04/17/2019	0.8	8,000,000.00	99.9717	\$7,997,739.68
85325TXJ9	STANLN FLOAT 09/07/18		NA	09/07/2018	0.0	15,000,000.00	100.0311	\$15,004,665.00
85325TYM1	STANLN FLOAT 07/09/18		NA	07/09/2018	0.0	5,000,000.00	100.0077	\$5,000,385.00
865622BG8	SUMIBK 2.45 01/10/19		A1	01/10/2019	0.5	9,436,000.00	99.8991	\$9,426,483.42
86563YWP4	SUMIBK FLOAT 05/15/19		NA	05/15/2019	0.1	3,000,000.00	100.2137	\$3,006,410.97
86958JSS9	SVNLF 1.545 08/08/18		NR	08/08/2018	0.1	13,000,000.00	99.9497	\$12,993,456.32
86960BAE2	SHBASS 2 1/2 01/25/19	AA	Aa2	01/25/2019	0.6	3,150,000.00	99.8886	\$3,146,492.35
86960BAS1	SHBASS 0 09/08/20	AA	Aa2	09/08/2020	0.2	2,310,000.00	100.1865	\$2,314,309.21
89113W6Q4	TD 1.6 08/24/18		NA	08/24/2018	0.2	14,000,000.00	99.9172	\$13,988,413.74
89113XGS7	TORONTO-DOMINION BANK			10/03/2018	0.3	3,000,000.00	99.8390	\$2,995,168.77
89190BAC2	TAOT 2017-B A2B		Aaa	01/15/2020	0.0	1,322,284.28	99.9999	\$1,322,283.49
89231LAB3	TAOT 2016-D A2A		Aaa	05/15/2019	0.9	182,222.42	99.9351	\$182,104.19
89236TBB0	TOYOTA 2.1 01/17/19	A	Aa3	01/17/2019	0.6	3,470,000.00	99.7680	\$3,461,949.60
89237KAD5	TAOT 2016-AA A3		Aaa	03/16/2020	1.7	1,455,913.76	99.5253	\$1,449,003.12
89238KAD4	TAOT 2017-DA A3		Aaa	01/18/2022	3.6	10,905,000.00	98.4097	\$10,731,579.97
89238MAB4	TAOT 2017-A A2A		Aaa	09/16/2019	1.2	1,877,383.92	99.8505	\$1,874,577.79
89238TAC7	TAOT 2018-B A2B		Aaa	03/15/2021	0.0	13,500,000.00	100.0018	\$13,500,247.05
90261XHF2	UBS AG STAMFORD CT	AA-	Aa3	08/14/2019	0.1	15,000,000.00	100.4267	\$15,064,008.75
90331HNE9	USB 0 05/24/19		A1	05/24/2019	0.2	16,000,000.00	100.0913	\$16,014,601.60
90331HNK5	USB 0 01/17/20	AA-	A1	01/17/2020	0.0	5,000,000.00	100.1206	\$5,006,031.75
90521APJ1	UNBC 2 5/8 09/26/18	A	A2	09/26/2018	0.2	4,100,000.00	99.9774	\$4,099,074.59
911312BH8	UPS 0 04/01/21		A1	04/01/2021	0.0	8,415,000.00	100.1117	\$8,424,398.97
91159HHJ2	USB 0 04/25/19	AA-	A1	04/25/2019	0.1	4,000,000.00	100.2705	\$4,010,821.00
912796QH5	B 0 05/23/19	F1+		05/23/2019	0.9	28,500,000.00	97.9913	\$27,927,525.92
912796QM4	B 0 06/20/19	F1+		06/20/2019	1.0	30,000,000.00	97.7962	\$29,338,860.30
912828K5	US TREASURY N/B	AAA	Aaa	07/31/2019	1.1	35,000,000.00	98.9180	\$34,621,289.15
912828S43	US TREASURY BILL	AAA	Aaa	07/15/2019	1.0	24,000,000.00	98.3438	\$23,602,500.00
912828SX9	T 1 1/8 05/31/19	AAA	Aaa	05/31/2019	0.9	62,000,000.00	98.8984	\$61,317,031.56
912828TC4	T 1 06/30/19	AAA	Aaa	06/30/2019	1.0	50,000,000.00	98.6719	\$49,335,937.50
91324PDB5	UNH 0 10/15/20	A-	A3	10/15/2020	0.0	4,790,000.00	99.8820	\$4,784,345.88
914026TQ2	UNIV OF ALABAMA		Aa2	07/01/2018	0.0	5,315,000.00	100.0000	\$5,315,000.00
91476PQM3	UNIVERSITY OF OKLAHOMA/TH	AA-		07/01/2019	1.0	1,500,000.00	98.8800	\$1,483,200.00
931142EH2	WMT FLOAT 06/23/21 CORP	AA	Aa2	06/23/2021	0.2	5,330,000.00	100.1420	\$5,337,568.60
94974BFU9	WFC 2 1/8 04/22/19	A+	A2	04/22/2019	0.8	7,000,000.00	99.4361	\$6,960,529.80
94974BGN4	WFC 0 07/22/20	A+	A2	07/22/2020	0.1	1,150,000.00	101.0995	\$1,162,644.74
94988J5N3	WFC 2.6 01/15/21	AA-	Aa2	01/15/2021	2.5	6,105,000.00	98.4068	\$6,007,732.82
94989RD70	WFC FLOAT 04/05/19		NA	04/05/2019	0.0	8,000,000.00	100.0895	\$8,007,160.80
94989RF94	WFC FLOAT 04/23/19		NA	04/23/2019	0.1	7,800,000.00	100.0553	\$7,804,314.26
94989RQJ0	WFC FLOAT 10/15/18		NA	10/15/2018	0.0	7,000,000.00	100.0195	\$7,001,365.00
96130AAC2	WESTPAC BANKING CORPORATI			06/21/2019	1.0	11,500,000.00	100.0286	\$11,503,288.43
USD	US DOLLARS			0	0.0	15,761,997.75	1.0000	\$15,761,997.75

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

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

June 30, 2018**FY 2017-2018**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	03/31/18	06/05/18						06/30/18
100300	1,930,461.83	-160,795.25						1,769,666.58
TOTALS	1,930,461.83	-160,795.25	0.00	0.00	0.00	0.00	0.00	1,769,666.58

* East Bay Regional Communications System Authority

EXHIBITS

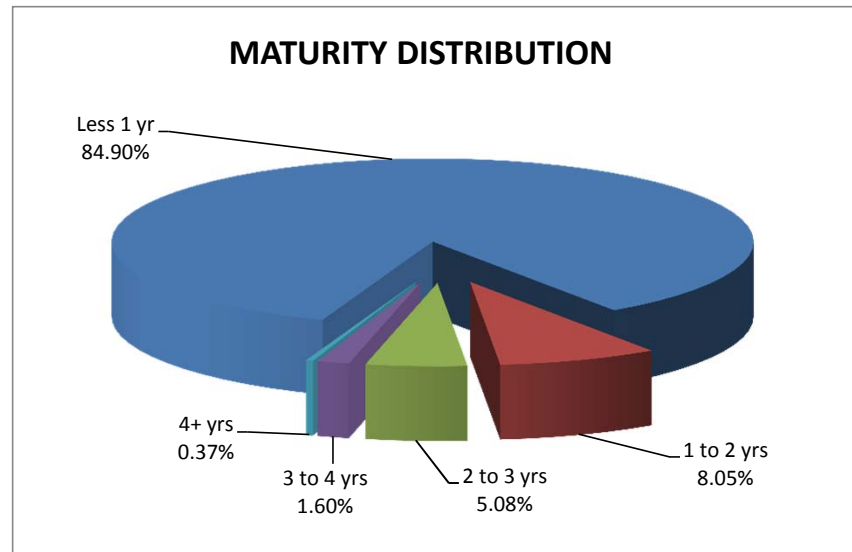
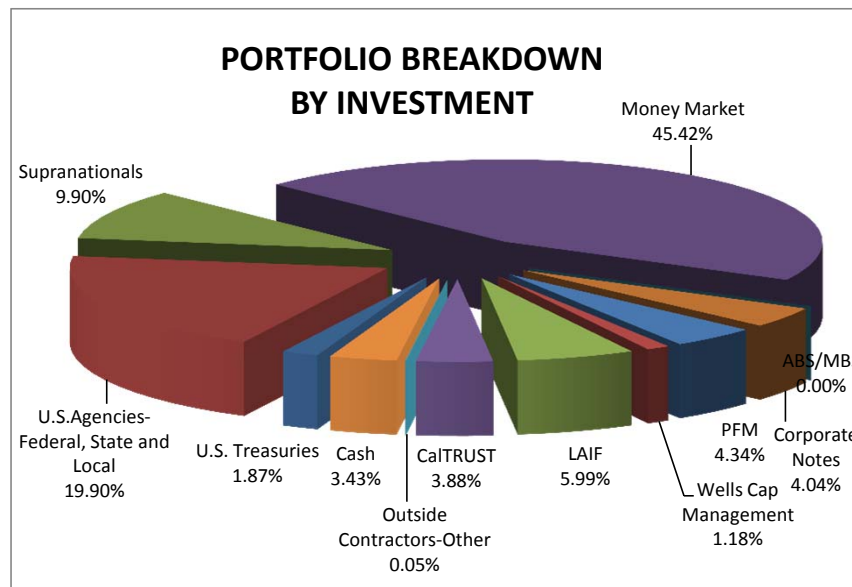
CONTRA COSTA COUNTY Portfolio Summary Report *AS OF JUNE 30, 2018*

Portfolio Characteristics

Par	\$3,749,705,470.41
Cost	\$3,738,973,278.79
Market Value	\$3,734,989,357.63
Weighted Yield to Maturity	1.97%
Weighted Average Days to Maturity	167
Weighted Duration	0.44 yr

Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$70,170,000.00	1.87%
U.S.Agencies-Federal, State and Local	746,174,000.00	19.90%
Supranationals	371,323,000.00	9.90%
Money Market	1,703,205,715.54	45.42%
ABS/MBS	0.00	0.00%
Corporate Notes	151,305,000.00	4.04%
PFM	162,606,955.46	4.34%
Wells Cap Management	44,428,628.90	1.18%
LAIF	224,778,257.53	5.99%
CalTRUST	145,490,315.16	3.88%
Outside Contractors-Other	1,769,666.58	0.05%
Cash	128,453,931.24	3.43%
TOTAL*	\$3,749,705,470.41	100.00% **



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$3,183,436,693.49	84.90%
1 to 2 yrs	301,797,913.00	8.05%
2 to 3 yrs	190,606,197.34	5.08%
3 to 4 yrs	60,157,000.00	1.60%
4+ yrs	13,707,666.58	0.37%
TOTAL*	\$3,749,705,470.41	100.00% **

* 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 JUNE 30, 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 Office¹	\$3,204,784,671.00	85.51%	1.9758%	192	0.51 ²
B. Investments Managed by Outside Contractors³					
1. Local Agency Investment Fund	\$224,778,257.53	6.00%	1.7600%	1	N/A
2. Other					
a. Wells Capital Management	\$44,428,628.90	1.19%	2.4300%	266	0.53 ⁴
b. CalTRUST (Short-Term Fund)	\$145,490,315.16	3.88%	2.1100%	1	N/A
C. Cash	\$128,453,931.24	3.43%	1.8800% ⁵	0	N/A

³Yield to Maturity on Portfolio at End-of-Quarter = 1.97%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 167
³Weighted Duration (yr) at End-of-Quarter = 0.44

1. Includes the funds managed by PFM.
 2. Data is provided by Sungard.
 3. Excludes: Section B.3.a (EBRCS Bond) of the Investment Pool summary report and Futuris Public Entity Trust
 4. Data provided by Wells Capital Management
 5. 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 June 30, 2018	As of March 31, 2018	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)	\$70,170,000.00	\$35,419,000.00	\$34,751,000.00	98.11%
2. U.S. Agencies				
Federal Home Loan Banks	396,715,000.00	241,505,000.00	155,210,000.00	64.27%
Federal National Mortgage Association	65,145,000.00	95,509,000.00	(30,364,000.00)	-31.79%
Federal Farm Credit Banks	176,826,000.00	210,076,000.00	(33,250,000.00)	-15.83%
Federal Home Loan Mortgage Corporation	107,098,000.00	96,847,000.00	10,251,000.00	10.58%
Municipal Bonds	390,000.00	390,000.00	0.00	0.00%
Subtotal	746,174,000.00	644,327,000.00	101,847,000.00	15.81%
3. Supranationals	371,323,000.00	196,323,000.00	175,000,000.00	47.13%
4. Money Market Instruments				
Commercial Paper	1,071,101,000.00	1,106,781,000.00	(35,680,000.00)	-3.22%
Negotiable Certificates of Deposit	631,536,000.00	850,756,000.00	(219,220,000.00)	-25.77%
Medium Term Certificates of Deposit	0.00	0.00	0.00	0.00%
Money Market Accounts	565,318.32	565,318.32	0.00	0.00%
Time Deposit	3,397.22	3,397.22	0.00	0.00%
Subtotal	1,703,205,715.54	1,958,105,715.54	(254,900,000.00)	-13.02%
5. Asset Backed Securities/Mortgage Backed Securities	0.00	0.00	0.00	0.00%
6. Corporate Notes	151,305,000.00	108,305,000.00	43,000,000.00	39.70%
TOTAL (Section A)	3,042,177,715.54	2,942,479,715.54	99,698,000.00	3.39%
B. Investments Managed by Outside Contractors				
1. PFM	162,606,955.46	166,146,735.25	(3,539,779.79)	-2.13%
2. Local Agency Investment Fund	224,778,257.53	216,907,897.09	7,870,360.44	3.63%
3. Wells Capital Management	44,428,628.90	44,371,687.46	56,941.44	0.13%
4. CalTRUST	145,490,315.16	145,344,970.19	145,344.97	0.10%
5. Other				
a. EBRCS Bond	1,769,666.58	1,930,461.83	(160,795.25)	-8.33%
TOTAL (Section B)	579,073,823.63	574,701,751.82	4,372,071.81	0.76%
C. Cash	128,453,931.24	126,421,652.26	2,032,278.98	1.61%
* GRAND TOTAL (FOR A , B, & C)	\$3,749,705,470.41	\$3,643,603,119.62	\$106,102,350.79	2.91%

* 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%	1.9356%
	Yield to Maturity	1.3307%	1.4333%	1.7091%	1.9758%
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

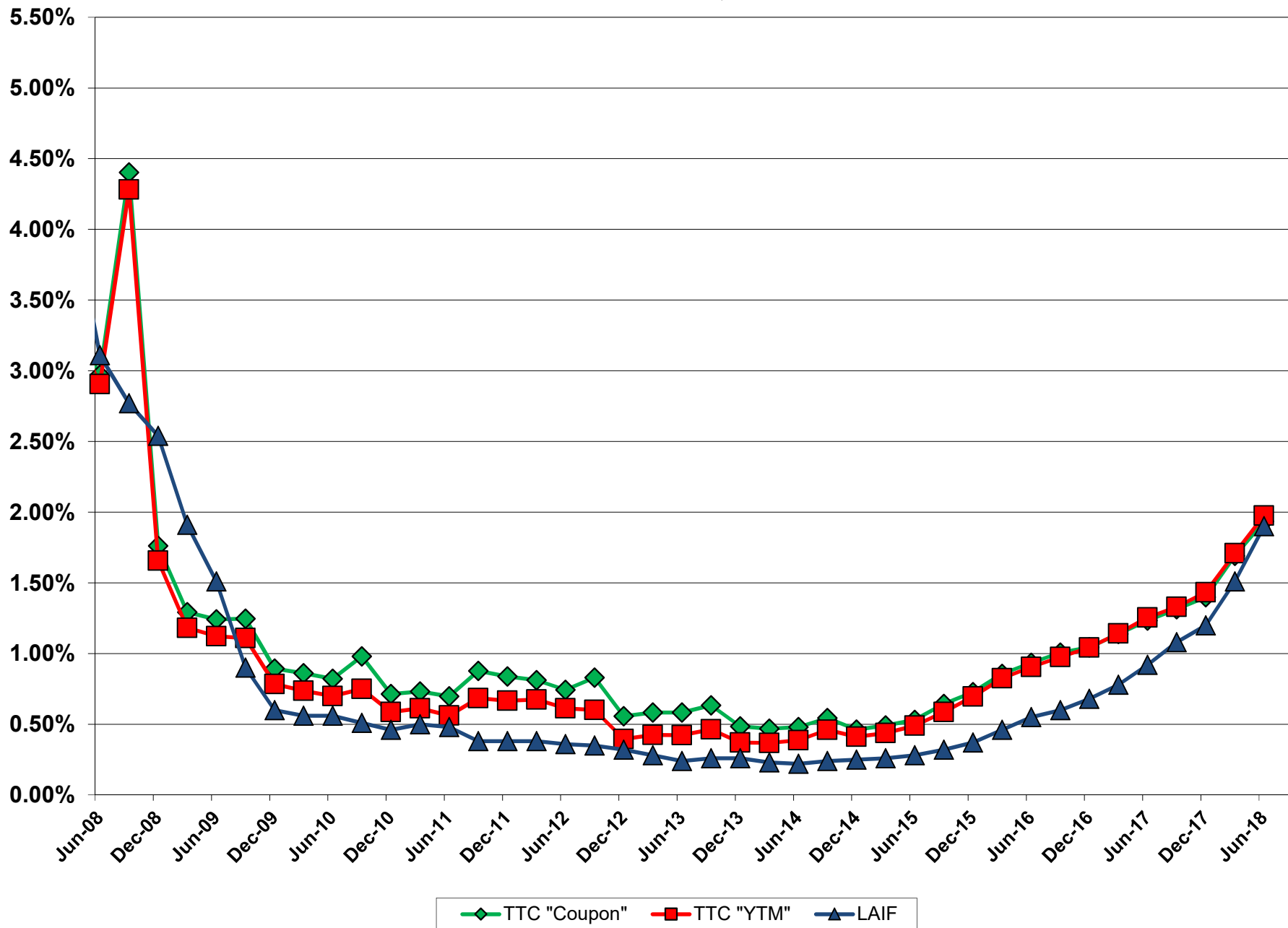
Exhibit IV (a)

INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

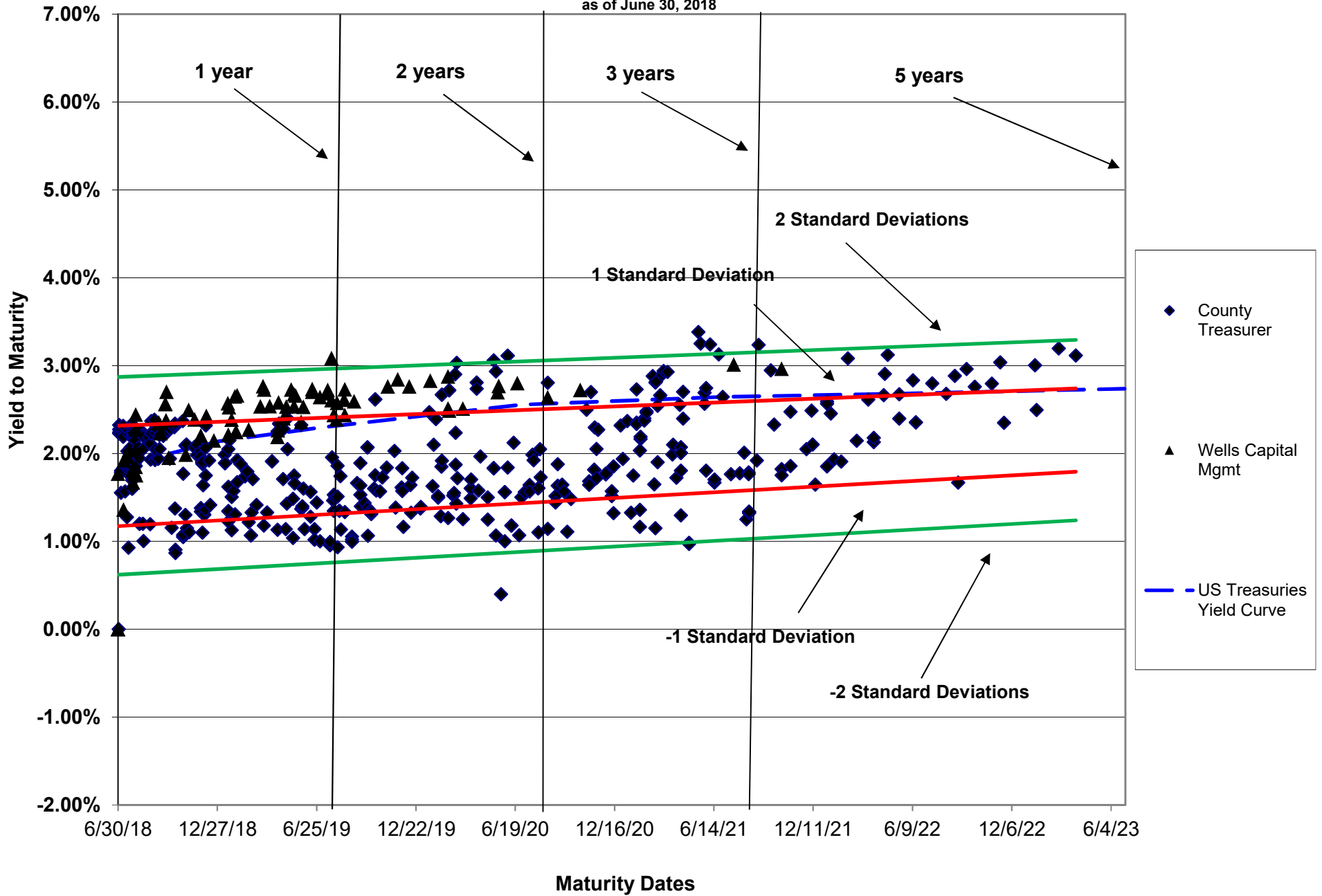
Fiscal Year		Quarter Ending			
		September	December	March	June
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
2013/14	Apportionment Rate	0.26%	0.26%	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 June 30, 2018



Risk Assessment

as of June 30, 2018



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of June 30, 2018

<u>CUSIP</u>	<u>DESCRIPTION</u>	<u>PAR</u>	<u>COST</u>	<u>MARKET</u>	<u>INTEREST</u>	<u>MATURITY DATE</u>	<u>YTM (%)</u>
025816BU2	CCCSIG CORP AMERICAN	785,000.00	784,866.55	785,934.15	3.38%	5/17/2021	3.38%
78012UEE1	CCCSIG ROYAL BANK OF	1,000,000.00	1,000,000.00	1,000,000.00	3.24%	6/7/2021	3.24%
05531FBD4	CCCSIG CORP BBT CORP	150,000.00	149,821.50	149,526.00	3.20%	9/3/2021	3.24%
931142EJ8	CCCSIG CORP WALMART	595,000.00	594,970.25	597,951.20	3.13%	6/23/2021	3.13%
06417GU22	CCCSIG YCD BANK OF	800,000.00	799,696.00	799,696.00	3.08%	6/5/2020	3.11%
43814TAB8	HAROT 171 A2	153,900.48	153,896.80	153,744.34	1.42%	7/22/2019	3.08%
121101042	CCCCD BERTA KAMM	3,397.22	3,397.22	3,397.22	0.40%	5/24/2020	0.40%

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
April 1, 2018 through June 30, 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 Office¹	\$3,384,140,561.69	86.99%	1.8993%	156.04	179
B. Investments Managed by Outside Contractors²					
1. Local Agency Investment Fund ³	\$228,526,376.14	5.87%	1.7567%	0.06	1
2. Other					
a. Wells Capital Management	\$44,430,489.77	1.14%	2.2933%	2.81	246
b. CalTRUST Short Term Fund ³	\$145,443,481.78	3.74%	2.0433%	0.04	1
c. Cash ⁴	\$87,574,066.09	2.25%	0.5700%	0.00	0
Total	<u>\$3,890,114,975.47</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>1.87%</u>	<u>159</u>

Notes:

1. Includes the funds managed by PFM.
2. Excludes: Section B.5.a (EBRCS Bond) of the Investment Pool Summary and Futuris Public Entity Trust.
3. LAIF and CalTRUST Short Term Fund are subject to a one day call of principal provision
4. The average of Investable Balances and the average of Earnings Allowance Rates of all three banks, WFB, BofA, and Mechanics.

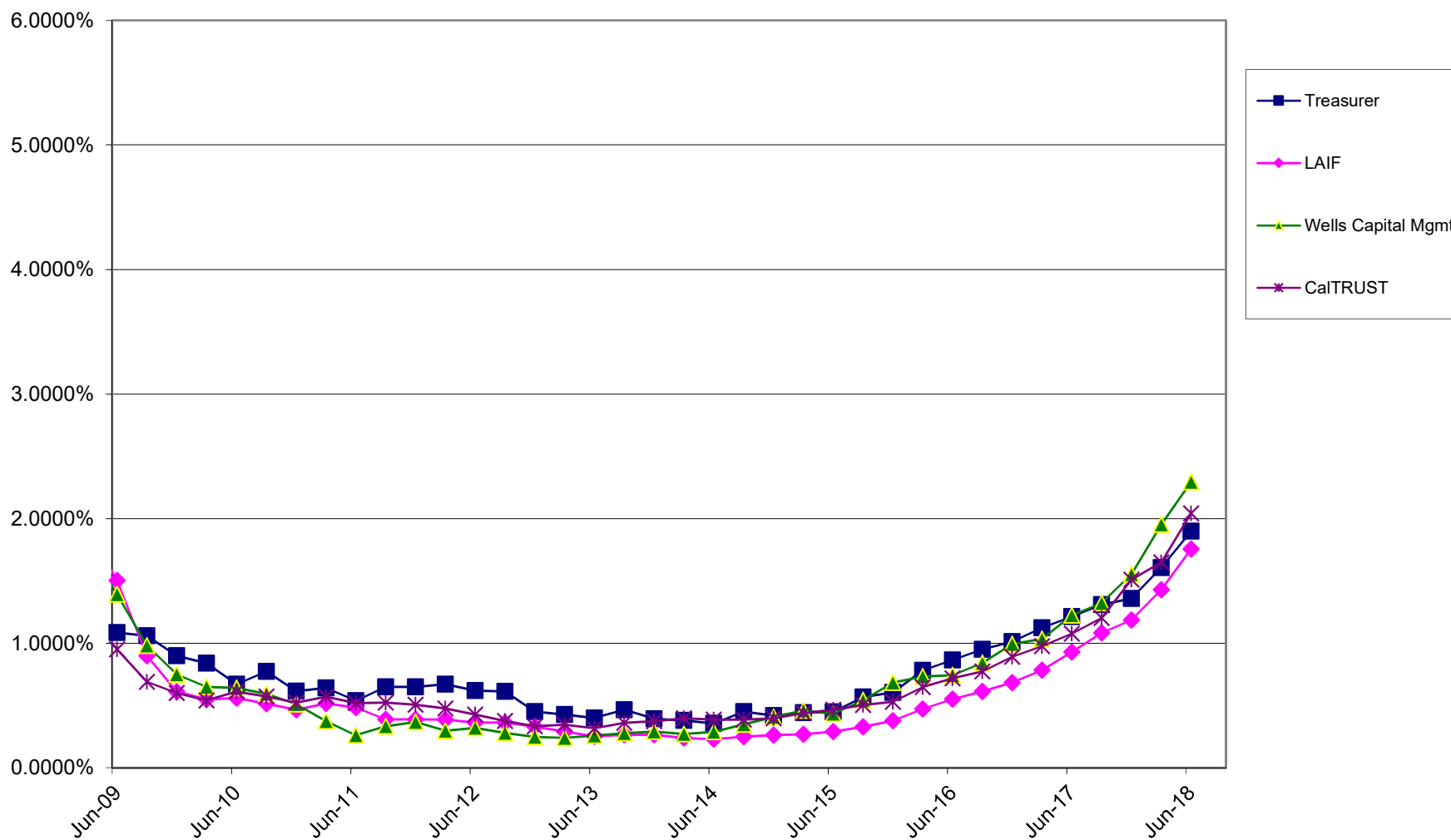
**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF JUNE 30, 2018**

<u>Pool Rates:</u>	<u>YTM as of 6/30/18</u>	<u>Quarterly Ave.</u>	<u>Average Days to Maturity</u>	
Total County Portfolio (w/ Cash)	1.97%	1.87%	159	*1
Investments Managed by Treasurer's Office	1.98%	1.90%	179	
Wells Capital Management	2.43%	2.29%	246	
CalTRUST Short Term Fund	2.11%	2.04%	311	*2
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	1.90%	1.76%	193	*2
		4/1/18 - 6/30/18		
<u>Benchmarks:</u>	<u>6/30/18</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index	1.9000%	1.9100%	1.7256%	1.6800%
Six Month Treasury Bill	1.8887%	1.9650%	1.9183%	1.8525%
Six Month LIBOR	2.5013%	2.5238%	2.4965%	2.4599%
Vanguard Prime Money Mkt Fund	0.4700%			

*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 June 30, 2018



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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 MICROSOFT CORP	594918AV6	12/6/2018	1.63%	6,406,000.00	6,388,895.98	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	1,955,041.20	1,980,325.20	Call anytime on and after 1/2/19	7903
CCCCD CORP CISCO SYS	17275RAE2	2/15/2019	4.95%	1,795,000.00	1,820,722.35	1,983,187.80	Make-whole call +30 bps	7903
GOV FFCB CALLABLE NO	3133EFYS0	2/22/2019	1.15%	10,000,000.00	9,926,000.00	9,980,400.00	Call on and anytime after 2/22/17	8177
CORP EXXON MOBIL COR	30231GAP7	3/1/2019	1.71%	3,500,000.00	3,482,360.00	3,500,000.00	Make-whole call +12.5 bps	8177
CCCCD CORP US BANCOR	91159HHH6	4/25/2019	2.20%	1,950,000.00	1,942,512.00	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	4,954,800.00	4,986,000.00	Make-whole call +12.5 bps	8177
CCCSIG CORP GOLDMAN	38141GWP5	7/23/2019	1.95%	315,000.00	311,865.75	314,962.20	Make-whole call +10 bps	691
CCCSIG CORP MICROSOFT	594918BN3	8/8/2019	1.10%	860,000.00	846,506.60	859,114.20	Make-whole call +7.5 bps	6911
CCCSIG CORP BERKSHIR	084664CK5	8/15/2019	1.30%	375,000.00	369,356.25	374,636.25	Make-whole call +10 bps	6911
CCCSIG CORP IBM CRED	44932HAA1	9/6/2019	1.63%	700,000.00	691,159.00	699,468.00	Make-whole call +7 bps	6911
CCCSIG CORP CISCO SY	17275RBG6	9/20/2019	1.40%	795,000.00	783,806.40	794,117.55	Make-whole call +10 bps	6911
CCCCD CORP PFIZER IN	717081DL4	5/15/2019	2.10%	1,960,000.00	1,953,590.80	1,984,068.80	Make-whole call +7 bps	7903
CCCSIG CORP WALMART	931142DY6	10/9/2019	1.75%	350,000.00	346,412.50	349,993.00	Make-whole call +5 bps	6911
CCCSIG CORP HONEYWEL	438516BQ8	10/30/2019	1.80%	240,000.00	237,009.60	239,812.80	Make-whole call +5 bps	6911
CCCSIG CORP AMERICAN	02665WBZ3	11/13/2019	2.00%	300,000.00	296,553.00	299,832.00	Make-whole call +7.5 bps	6911
CCCSIG CORP PFIZER	717081EB5	12/15/2019	1.70%	845,000.00	832,764.40	844,391.60	Make-whole call +10 bps	6911
CCCSIG CORP JPMORGAN	46625HKA7	1/23/2020	2.25%	400,000.00	394,856.00	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	9,872,200.00	10,000,000.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CK4	2/7/2020	1.90%	600,000.00	592,422.00	599,706.00	Make-whole call +7.5 bps	6911
CCCSIG CORP CHEVRON	166764BP4	3/3/2020	1.99%	1,075,000.00	1,061,874.25	1,078,569.00	Make-whole call +10 bps	6911
CCCCD CORP AMERICAN	0258M0EE5	3/3/2020	2.20%	170,000.00	167,769.60	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	394,380.00	401,916.00	Make-whole call +5 bps	6911
CORP APPLE INC	037833CS7	5/11/2020	1.80%	10,000,000.00	9,830,600.00	9,991,300.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CS7	5/11/2020	1.80%	530,000.00	521,021.80	529,459.40	Make-whole call +10 bps	6911
CCCSIG CORP WALT DIS	25468PDU7	6/5/2020	1.80%	850,000.00	831,019.50	849,014.00	Make-whole call +6 bps	6911
CCCSIG CORP AMERI HO	02665WBT7	7/20/2020	1.95%	505,000.00	494,521.25	504,489.95	Make-whole call +10 bps	6911
CCCSIG CORP CATERPIL	14913Q2A6	9/4/2020	1.85%	635,000.00	618,369.35	634,466.60	Make-whole call +10 bps	6911
CCCSIG CORP VISA INC	92826CAB8	12/14/2020	2.20%	210,000.00	206,589.60	212,310.00	Make-whole call +10 bps	6911
CCCCD CORP GOLDMAN S	38141GWW5	12/27/2020	2.60%	225,000.00	221,177.25	227,045.25	Make-whole call +20 bps	7903
CCCSIG ABS CITIBANK	17305EGA7	1/19/2021	1.74%	745,000.00	744,857.33	744,857.33	5% cleanup call	6911
CCCSIG CORP BB&T MTN	05531FAZ6	2/1/2021	2.15%	215,000.00	209,087.50	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	106,975.00	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	463,338.75	474,249.50	Make-whole call +10 bps	7903
CCCCD CORP BANK OF N	06406FAA1	4/15/2021	2.50%	125,000.00	122,700.00	126,846.25	Call on and anytime after 3/15/21	7903
CCCSIG CORP PEPSICO	713448DX3	4/15/2021	2.00%	375,000.00	365,610.00	374,925.00	Make-whole call +10 bps	6911
CCCCD CORP PEPSICO I	713448DX3	4/15/2021	2.00%	70,000.00	68,247.20	69,986.00	Make-whole call +10 bps	7903
CCCSIG ABS CARMAX 20	14314RAH5	4/15/2021	1.80%	244,905.38	244,887.41	244,887.41	10% collateral call	6911
CCCCD CORP BANK OF A	06051GFW4	4/19/2021	2.63%	110,000.00	108,061.80	110,823.90	Make-whole call +25 bps	7903

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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 MICROSOFT CORP	594918AV6	12/6/2018	1.63%	6,406,000.00	6,388,895.98	6,368,460.84	Make-whole call +7 bps	8177
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,197,721.59	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG CORP BOFA CAL	06051GGS2	10/1/2021	2.33%	545,000.00	532,797.45	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	244,907.50	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	9,713,600.00	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	16,572,986.00	16,695,991.00	Make-whole call +7.5bps	8177
CCCSIG BANK OF NY ME	06406HDD8	8/17/2020	2.60%	500,000.00	495,015.00	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 CICSO SYS	17275RBD3	2/28/2021	2.20%	130,000.00	127,543.00	127,814.41	Make-whole call +15bps	7903
CCCSIG CORP UNILEVER	904764AZ0	3/22/2021	2.75%	650,000.00	644,884.50	646,678.50	Make-whole call +10bps	6911
CCCCD ABS ALLYA 2018	02007JAC1	1/17/2023	3.00%	110,000.00	109,992.48	109,992.48	10% collateral call	7903
CCCSIG CORP AMERICAN	025816BU2	5/17/2021	3.38%	785,000.00	785,934.15	784,866.55	Callable on and anytime after 4/17/21	6911
CORP APPLE INC	037833BS8	2/23/2021	2.25%	20,000,000.00	19,652,200.00	19,833,150.00	Make-whole call +15 bps	8801
CCCSIG CORP BBT CORP	05531FBD4	9/3/2021	3.20%	150,000.00	149,526.00	149,821.50	Callable on and anytime after 8/3/21	7903
CCCCD MBS FHMS K721	3137BM6P6	8/25/2022	3.09%	100,000.00	100,851.56	100,851.56	1% cleanup call	6911
CCCSIG ABS FORDO 201	34528FAD0	11/15/2022	3.03%	225,000.00	224,963.62	224,963.62	10% collateral call	6911
CCCSIG CORP GENERAL	369550BA5	5/11/2020	2.88%	460,000.00	459,498.60	458,371.60	Make-whole call +10 bps	6911
CCCSIG CORP HERSHEY	427866AY4	5/15/2020	2.90%	350,000.00	349,566.00	349,769.00	Make-whole call +10 bps	6911
CCCCD CORP HOME DEPO	437076AZ5	4/1/2023	2.70%	100,000.00	97,626.00	98,130.00	Make-whole call +15 bps	7903
CCCSIG ABS HART 2018	44891KAD7	7/15/2022	2.79%	130,000.00	129,980.42	129,980.42	5% collateral call	6911
MICROSOFT CORP	594918BA1	2/12/2022	2.38%	10,000,000.00	9,777,700.00	9,797,519.44	Make-whole call +10 bps	8177
MICROSOFT CORP	594918BG8	11/3/2020	2.00%	8,000,000.00	7,873,840.00	7,865,520.00	Make-whole call +7.5 bps	8177
CORP WALMART INC	931142DY6	10/9/2019	1.75%	15,000,000.00	14,846,250.00	14,888,574.17	Make-whole call +5 bps	8177
CORP WALMART INC	931142DY6	10/9/2019	1.75%	5,000,000.00	4,948,750.00	4,963,932.22	Make-whole call +5 bps	8177
CCCSIG CORP WALMART	931142EJ8	6/23/2021	3.13%	595,000.00	597,951.20	594,970.25	Make-whole call +10 bps	6911
				<u>165,864,905.38</u>	<u>163,378,834.73</u>	<u>165,084,254.44</u>		

Notes:

6911 - Contra Costa County School Insurance Group

7903 - Contra Costa Community College District Retiree Health Benefits

8177 - County Pool

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
June 30, 2018**

Exhibit VI (a)

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
ALLYA 2018-3 A2	02007JAB3	5/17/2021	4,900,000.00	4,899,877.50	10% collateral call
AXP FLOAT 05/17/21	025816BV0	5/17/2021	1,660,000.00	1,664,621.16	Float quarterly: LIBOR +52.5 bps
AMXCA 2014-1 A	02582JGN4	12/15/2021	5,395,000.00	5,408,485.88	Float monthly: LIBOR +37 bps; 5% clean up call
AXP 0 05/03/19	0258M0EJ4	5/3/2019	4,000,000.00	4,007,067.00	Float quarterly: LIBOR +33 bps; Call on and after 4/3/19
HNDA 0 09/09/21	02665WBJ9	9/9/2021	6,500,000.00	6,561,153.30	Float quarterly: LIBOR +61 bps
HNDA 0 07/20/20	02665WBS9	7/20/2020	6,000,000.00	6,013,020.00	Float quarterly: LIBOR +27 bps
AMCAR 2017-3 A2A	03065HAB4	12/18/2020	3,330,862.55	3,316,447.24	10% collateral call
AMCAR 2016-4 A3	03065TAD4	7/8/2021	10,970,000.00	10,890,440.08	10% collateral call
AMCAR 2018-1 A2A	03066HAB3	7/19/2021	6,970,000.00	6,967,938.27	10% collateral call
AAPL 0 02/07/20	037833CL2	2/7/2020	3,437,000.00	3,446,452.92	Float quarterly: LIBOR +20 bps
BB&T CORPORATION	05531FAT0	1/15/2020	2,459,000.00	2,475,526.67	Float quarterly: LIBOR +71.5 bps; Call on and after 12/15/19
BMWLT 2017-1 A2	055657AB6	7/22/2019	2,414,351.36	2,410,103.07	5% clean up call
BNP FLOAT 12/28/18	05582W2Q6	12/28/2018	14,000,000.00	14,011,577.16	Float quarterly: LIBOR +25 bps
BNP FLOAT 07/16/18	05582WT46	7/16/2018	13,000,000.00	13,001,703.00	Float monthly: LIBOR +20 bps
BAC 0 07/21/21	06051GGN3	7/21/2021	12,500,000.00	12,548,625.88	Float quarterly: LIBOR +66 bps; Call on 7/21/20 only
BMO FLOAT 04/13/21	06367T4X5	4/13/2021	10,000,000.00	10,018,600.00	Float quarterly: LIBOR +46 bps
BMO 0 06/15/20	06367TYM6	6/15/2020	4,000,000.00	4,013,098.16	Float quarterly: LIBOR +44 bps
BK 2.1 08/01/18	06406HCL1	8/1/2018	3,570,000.00	3,568,679.42	Callable on and after 7/2/18
BK 0 08/01/18	06406HCM9	8/1/2018	2,783,000.00	2,784,755.18	Float quarterly: LIBOR +56 bps
BNS FLOAT 04/20/21	064159LH7	4/20/2021	7,000,000.00	6,999,645.59	Float quarterly: LIBOR +44 bps
BACR 0 01/11/21	06739FJK8	1/11/2021	5,000,000.00	4,998,679.30	Float quarterly: LIBOR +46 bps; call on and after 12/11/20
BACR 0 08/07/20	06744CFV8	8/7/2020	5,000,000.00	5,019,125.60	Float quarterly: LIBOR +65 bps
BACR 0 08/07/19	06744CFY2	8/7/2019	4,304,000.00	4,316,646.10	Float quarterly: LIBOR +55bps
BBT 2.3 10/15/18	07330NAD7	10/15/2018	3,105,000.00	3,103,173.79	Call on and anytime after 9/15/18
BBT 0 05/01/19	07330NAM7	5/1/2019	8,000,000.00	8,026,623.20	Float quarterly: LIBOR +53 bps; Call on and after 4/10/19
BBT 0 01/15/20	07330NAP0	1/15/2020	2,000,000.00	2,007,844.00	Float quarterly: LIBOR +45 bps
BRK 0 08/15/19	084664CL3	8/15/2019	5,320,000.00	5,334,435.18	Float quarterly: LIBOR +26 bps
CHAPMAN UNIVERSITY	130179KN3	4/1/2019	2,000,000.00	1,990,320.00	Make-whole call +25bps
CALIFORNIA ST	13063A7G3	10/1/2019	2,900,000.00	3,030,674.00	Make-whole call +45 bps
CM FLOAT 07/30/18	13606BQY5	7/30/2018	15,000,000.00	15,002,790.00	Float monthly: LIBOR +17bps
CARMX 2017-4 A2A	14314RAH5	4/15/2021	6,687,800.62	6,653,826.59	10% collateral call
CARMX 2018-2 A2	14314XAB5	8/16/2021	6,250,000.00	6,244,123.13	10% collateral call
CHAIT 2017-A1 A	161571HJ6	1/18/2022	6,000,000.00	6,013,704.00	Float monthly: LIBOR +30 bps; 10% clean up call
CHAIT 2018-A1 A1	16157HN7	4/17/2023	8,230,000.00	8,227,531.82	10% collateral call
CSCO 0 09/20/19	17275RBK7	9/20/2019	1,940,000.00	1,946,205.89	Float quarterly: LIBOR +34 bps
C 0 12/07/18	172967KF7	12/7/2018	3,000,000.00	3,009,086.61	Float quarterly: LIBOR +86 bps
C 0 06/07/19	172967KT7	6/7/2019	2,000,000.00	2,012,324.78	Float quarterly: LIBOR +93 bps
CCCIT 2017-A3 A3	17305EGB5	4/7/2022	5,875,000.00	5,775,524.50	5% collateral call
CCCIT 2018-A1 A1	17305EGK5	1/20/2023	5,400,000.00	5,331,645.18	5% clean up call
C 0 10/20/20	17325FAK4	10/20/2020	9,500,000.00	9,490,275.14	Float quarterly: LIBOR +30bps
C 0 02/12/21	17325FAM0	2/12/2021	7,000,000.00	7,004,882.78	Float quarterly: LIBOR +35 bps; call on and after 1/12/21
CBAAU FLOAT 03/18/19	20271ENG0	3/18/2019	8,500,000.00	8,514,841.00	Float quarterly: LIBOR +20 bps
RABOBK FLOAT 04/05/19	21684BSJ9	4/5/2019	8,000,000.00	8,006,565.28	Float quarterly: LIBOR +20 bps
RABOBK FLOAT 04/26/21	21688AAP7	4/26/2021	6,000,000.00	6,004,440.00	Float quarterly: LIBOR +43 bps
ACAFF FLOAT 07/11/18	22532XHf8	7/11/2018	13,000,000.00	13,001,131.00	Float monthly: LIBOR +21 bps
CS FLOAT 02/01/19	22549LLF0	2/1/2019	12,000,000.00	11,977,080.00	Float monthly: LIBOR +35 bps
DE FLOAT 01/08/21	24422ETY5	1/8/2021	1,355,000.00	1,351,352.35	Float quarterly: LIBOR +16 bps
DE FLOAT 01/07/20	24422EUF4	1/7/2020	10,000,000.00	10,003,600.00	Float quarterly: LIBOR +18 bps
DCENT 2014-A4 A4	254683BK0	12/15/2021	6,815,000.00	-	5% collateral call
DD 0 05/01/20	263534CM9	5/1/2020	5,800,000.00	5,819,824.69	Float quarterly: LIBOR +53 bps
ENERGY N W WA ELEC REVENU	29270CYM1	7/1/2019	10,000,000.00	9,963,800.00	Make-whole call +20 bps

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
June 30, 2018**

Exhibit VI (a)

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
FFCB 0 09/17/18	3133EFM61	9/17/2018	10,000,000.00	10,007,910.80	Float monthly: LIBOR +22 bps
FFCB 0 08/08/18	3133EFYG6	8/8/2018	10,000,000.00	10,003,520.50	Float monthly: LIBOR +19 bps
FHLMC 1.1 09/13/18	3134GAGF5	9/13/2018	3,000,000.00	2,994,387.00	Quarterly; First: 12/13/16; Last: 6/13/18
FNMA 1 1/4 09/25/18	3136G1HM4	9/25/2018	6,900,000.00	6,888,166.50	Quarterly; First: 3/25/14; Last: 6/25/18
FHR 2677 LE	31394JTT4	9/15/2018	76,168.16	76,245.81	1% clean up call
FORDO 2018-A A2A	34528FAB4	2/15/2021	8,010,000.00	8,008,740.83	10% collateral call
GD FLOAT 05/11/21	369550BF4	5/11/2021	2,750,000.00	2,759,577.92	Float quarterly: LIBOR +38 bps
GE 0 08/07/18	36962GX66	8/7/2018	2,023,000.00	2,023,038.01	Float quarterly: LIBOR +27 bps
GILD 0 09/20/19	375558BQ5	9/20/2019	20,000,000.00	20,019,609.40	Float quarterly: LIBOR +25 bps
GS 0 04/25/19	38141GVV3	4/25/2019	11,293,000.00	11,363,367.70	Float quarterly: LIBOR +104 bps
HSBC 0 08/07/18	40428HPW6	8/7/2018	2,000,000.00	2,001,648.14	Float quarterly: LIBOR +77 bps
HAWAII ST TXBL - SER FU	419792WZ5	1/1/2019	1,200,000.00	1,198,632.00	Make-whole call +10 bps
HAROT 2016-3 A4	438124AD1	11/18/2022	5,105,000.00	5,006,847.19	10% collateral call
HAROT 2016-4 A2	43814RAB2	4/18/2019	332,581.25	332,337.17	10% collateral call
HAROT 2017-1 A2	43814TAB8	7/22/2019	984,963.06	983,575.25	10% collateral call
HAROT 2017-3 A3	43814PAC4	9/20/2021	1,875,000.00	1,845,020.06	10% collateral call
HAROT 2018-2 A2	43814UAF6	12/18/2020	9,865,000.00	9,861,909.30	10% collateral call
HART 2015-A A4	44890WAD2	7/15/2020	2,593,822.88	2,586,493.77	5% collateral call
IBM FLOAT 01/20/21	44932HAE3	1/20/2021	3,000,000.00	3,014,028.36	Float quarterly: LIBOR +26 bps
IFC 0 01/09/19	45950VHC3	1/9/2019	10,000,000.00	10,002,836.30	Float quarterly: LIBOR +6 bps
JPM 1.85 03/22/19	46625HQU7	3/22/2019	3,000,000.00	2,981,021.25	Callable on and anytime after 2/22/19
JPM 0 03/22/19	46625HQV5	3/22/2019	5,000,000.00	5,022,420.10	Float quarterly: LIBOR +84 bps
JPM FLOAT 03/09/21	46647PAC0	3/9/2021	5,000,000.00	5,015,595.00	Float quarterly: LIBOR +55 bps
JPM FLOAT 06/18/22	46647PAT3	6/18/2022	2,290,000.00	2,289,175.60	Float quarterly: LIBOR +61 bps
JDOT 2017-A A2	47787XAB3	10/15/2019	2,471,462.02	2,467,267.70	10% collateral call
JOHN DEERE OWNER TRUST	47788BAB0	4/15/2020	3,455,596.64	3,442,482.31	10% collateral call
JPM 0 02/13/20	48125LRM6	2/13/2020	8,175,000.00	8,172,864.53	Float quarterly: LIBOR +25 bps; call on 2/13/19 and 1/13/20
LOW 0 04/15/19	548661DK0	4/15/2019	10,000,000.00	10,018,839.30	Float quarterly: LIBOR +24 bps
MTB 2 1/4 07/25/19	55279HAG5	7/25/2019	550,000.00	546,309.16	Call on and anytime after 6/25/19
MBART 2015-A A3	58772PAD0	12/16/2019	2,436,921.06	2,431,920.50	5% collateral call
MS 0 02/01/19	61746BDY9	2/1/2019	3,500,000.00	3,523,011.98	Float quarterly: LIBOR +137.5 bps
MS 0 02/14/20	61746BEH5	2/14/2020	20,000,000.00	20,060,640.00	Float quarterly: LIBOR +80 bps
MS 0 01/27/20	61747YDX0	1/27/2020	5,095,000.00	5,166,182.25	Float quarterly: LIBOR +114 bps
NEW YORK CITY NY TRANSIT	64971Q7C1	11/1/2018	1,875,000.00	1,873,537.50	Make-whole call +25 bps
NMOTR 2017-A A	65474VAM3	4/15/2021	4,370,000.00	4,372,559.95	Float monthly: LIBOR +31 bps; 10% clean up call
NMOTR 2017-C A	65474VAP6	10/17/2022	9,210,000.00	9,215,517.71	Float monthly: LIBOR +32 bps; 10% clean up call
NMOTR 2017-B A	65474VAN1	4/18/2022	10,260,000.00	10,287,244.40	Float monthly: LIBOR +43 bps; 10% clean up call
NAROT 2015-A A3	65477UAC4	10/15/2019	171,434.98	171,244.17	5% collateral call
NALT 2016-B A3	65477XAD6	7/15/2019	2,375,302.53	2,369,786.13	10% collateral call
NAROT 2018-A A2A	65478DAB3	12/15/2020	6,660,000.00	6,644,371.64	5% collateral call
NAROT 2016-B A3	65478VAD9	1/15/2021	3,425,614.45	3,393,878.87	5% collateral call
NDASS FLOAT 04/05/19	65590AUR5	4/5/2019	8,000,000.00	8,004,175.84	Float quarterly: LIBOR +20 bps
NORBK FLOAT 07/10/18	65602UB64	7/10/2018	13,000,000.00	13,001,001.00	Float quarterly: LIBOR +20 bps
NORTH CAROLINA ST ESTERN	65819WAC7	7/1/2018	4,760,000.00	4,760,000.00	Make-whole call +30 bps
ORCL 5 07/08/19	68389XAG0	7/8/2019	3,000,000.00	3,068,598.45	Make-whole call +25 bps
OREGON ST DEPT OF TRANSPR	68607DPF6	11/15/2018	2,410,000.00	2,406,481.40	Make-whole call +15bps
PNC 2.2 01/28/19	69353RCH9	1/28/2019	1,755,000.00	1,750,463.03	Callable on and anytime after 12/29/18

**CONTRA COSTA COUNTY
CALTRUST SHORT TERM FUND
STRUCTURED SECURITIES
June 30, 2018**

Exhibit VI (a)

DESCRIPTION	CUSIP	MATURITY DATE	PAR (\$)	MARKET (\$)	PROVISIONS
PNC 1.85 07/20/18	69353RER5	7/20/2018	3,900,000.00	3,899,099.69	Make-whole call +10 bps
PNC 0 05/19/20	69353RFD5	5/19/2020	2,025,000.00	2,030,778.09	Float quarterly: LIBOR +36 bps
PNC 0 01/22/21	69353RFK9	1/22/2021	5,280,000.00	5,275,784.98	Float quarterly: LIBOR +25 bps
PCAR FLOAT 05/10/21	69371RP34	5/10/2021	4,135,000.00	4,134,899.85	Float quarterly: LIBOR +26 bps
PORT AUTH OF NEW YORK & N	73358WT53	9/15/2019	5,000,000.00	4,974,600.00	Make-whole call +10 bps
PORT OF SEATTLE WA REVENU*	735389MT2	5/1/2036	6,000,000.00	6,219,720.00	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	6,000,000.00	Make-whole call +15 bps
QCOM 0 05/20/20	747525AQ6	5/20/2020	1,800,000.00	1,817,362.71	Float quarterly: LIBOR +45 bps
RY FLOAT 11/06/18	78009N2S4	11/6/2018	12,000,000.00	12,002,628.00	Float monthly: LIBOR +25bps
RY FLOAT 12/06/18	78009N4N3	12/6/2018	13,000,000.00	13,001,534.00	Float monthly: LIBOR +23bps
RY 0 08/29/19	78012K5K9	8/29/2019	6,000,000.00	6,003,614.94	Float quarterly: LIBOR +24 bps
RY FLOAT 03/22/19	78012UBX2	3/22/2019	8,000,000.00	8,011,443.92	Float quarterly: LIBOR +28 bps
SANUK FLOAT 11/03/20	80283LAQ6	11/3/2020	8,340,000.00	8,311,180.80	Float quarterly: LIBOR +30bps
SDART 2017-3 A3	80284YAD6	6/15/2021	8,950,000.00	8,896,519.28	10% collateral call
SDART 2018-2 A2A MTGE	80285FAB0	10/15/2020	9,500,000.00	9,492,426.60	10% collateral call
SDART 2018-3 A2A	80285GAB8	3/15/2021	7,970,000.00	7,970,494.14	10% collateral call
SCHW FLOAT 05/21/21	808513AV7	5/21/2021	17,500,000.00	17,571,031.80	Float quarterly: LIBOR +32 bps
SMAT 2016-2US A2A	83191GAB5	8/14/2019	3,228,096.66	3,222,999.50	10% collateral call
SOCGEN FLOAT 07/05/18	83369YYL4	7/5/2018	4,000,000.00	4,000,148.00	Float monthly: LIBOR +20 bps
SOCGEN FLOAT 07/09/18	83369YYR1	7/9/2018	10,000,000.00	10,000,710.00	Float monthly: LIBOR +20 bps
STANLN FLOAT 09/07/18	85325TXJ9	9/7/2018	15,000,000.00	15,004,665.00	Float monthly: LIBOR +22bps
STANLN FLOAT 07/09/18	85325TYM1	7/9/2018	5,000,000.00	5,000,385.00	Float monthly: LIBOR +22 bps
SUMIBK FLOAT 05/15/19	86563YWP4	5/15/2019	3,000,000.00	3,006,410.97	Float quarterly: LIBOR +46 bps
SHBASS 0 09/08/20	86960BAS1	9/8/2020	2,310,000.00	2,314,309.21	Float quarterly: LIBOR +36 bps
TAOT 2017-B A2B	89190BAC2	1/15/2020	1,322,284.28	1,322,283.49	5% collateral call
TAOT 2016-D A2A	89231LAB3	5/15/2019	182,222.42	182,104.19	5% collateral call
TOYOTA 2.1 01/17/19	89236TBB0	1/17/2019	3,470,000.00	3,461,949.60	Make-whole call +10 bps
TAOT 2016-A A3	89237KAD5	3/16/2020	1,455,913.76	1,449,003.12	5% collateral call
TAOT 2017-D A3	89238KAD4	1/18/2022	10,905,000.00	10,731,579.97	5% collateral call
TAOT 2017-A A2A	89238MAB4	9/16/2019	1,877,383.92	1,874,577.79	5% collateral call
TAOT 2018-B A2B	89238TAC7	3/15/2021	13,500,000.00	13,500,247.05	5% collateral call
UBS AG STAMFORD CT	90261XHF2	8/14/2019	15,000,000.00	15,064,008.75	Float quarterly: LIBOR +64 bps
USB 0 05/24/19	90331HNE9	5/24/2019	16,000,000.00	16,014,601.60	Float quarterly: LIBOR +15 bps; call on and after 4/24/19
USB 0 01/17/20	90331HNK5	1/17/2020	5,000,000.00	5,006,031.75	Float quarterly: LIBOR +12.5 bps
UNBC 2 5/8 09/26/18	90521APJ1	9/26/2018	4,100,000.00	4,099,074.59	Callable on and anytime after 8/26/18
UPS 0 04/01/21	911312BH8	4/1/2021	8,415,000.00	8,424,398.97	Float quarterly: LIBOR +15bps
USB 0 04/25/19	91159HHJ2	4/25/2019	4,000,000.00	4,010,821.00	Float quarterly: LIBOR +40 bps; call on and after 3/25/19
UNH 0 10/15/20	91324PDB5	10/15/2020	4,790,000.00	4,784,345.88	Float quarterly: LIBOR +7 bps
WMT FLOAT 06/23/21 CORP	931142EH2	6/23/2021	5,330,000.00	5,337,568.60	Float quarterly: LIBOR +23 bps
WFC 0 07/22/20	94974BGN4	7/22/2020	1,150,000.00	1,162,644.74	Float quarterly: LIBOR +88 bps
WFC FLOAT 04/05/19	94989RD70	4/5/2019	8,000,000.00	8,007,160.80	Float quarterly: LIBOR +25 bps
WFC FLOAT 04/23/19	94989RF94	4/23/2019	7,800,000.00	7,804,314.26	Float quarterly: LIBOR +21 bps
			<u>854,361,782.60</u>	<u>848,023,837.80</u>	

Contra Costa County invests approximately \$145.5 million in the CalTRUST Short Term Fund which had assets of \$1.56 billion as of 6/30/18. 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
June 30, 2018**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>COST</u> (\$)	<u>PROVISIONS</u>
AMXCA 171 A	02587AAJ3	2/18/2020	500,000.00	493,055.74	492,539.06	5% collateral call
AMERICAN EXPRESS CREDIT CORP	0258M0DZ9	11/5/2018	700,000.00	700,521.27	699,944.00	Callable on and anytime after 10/5/18
BMWLT 171 A2	055657AB6	7/22/2019	86,613.50	86,504.50	86,604.44	5% clean up call
BMWLT 171 A3	055657AC4	5/20/2020	400,000.00	397,903.52	397,531.25	5% deal call
BMWLT 161 A3	05581RAD8	1/22/2019	4,510.95	4,510.08	4,508.66	5% deal call
BMWLT 172 A2A	05584PAB3	2/20/2020	318,673.46	317,579.49	318,645.61	5% deal call
BANK OF NEW YORK MELLON CORP	06406HCL1	8/1/2018	475,000.00	478,980.50	477,375.00	Call on and anytime after 7/2/18
BANK OF NEW YORK MELLON CORP	06406HCU1	5/15/2019	250,000.00	249,676.53	250,047.50	Callable on and anytime after 4/15/19
BRANCH BANKING AND TRUST CO	07330NAL9	5/10/2019	450,000.00	446,040.98	445,333.50	Callable on and anytime after 4/10/19
BERKSHIRE HATHAWAY INC	084670BL1	8/14/2019	700,000.00	701,646.87	696,311.00	Make-whole call +10bps
BLACKROCK INC	09247XAE1	12/10/2019	700,000.00	724,110.57	722,435.00	Make-whole call +25bps
COMET 163 A	14041NFE6	6/17/2019	250,000.00	246,887.69	246,474.61	5% clean up call
COMET 163 A	14041NGC0	6/17/2019	250,000.00	246,887.69	246,474.61	Float monthly: LIBOR +45bps; 5% clean up call
CATERPILLAR FINANCIAL SERVICES CORP	14912L6R7	5/18/2019	700,000.00	693,043.75	690,984.00	Make-whole call +10bps
CHAIT 124 A	161571FK5	8/15/2019	475,000.00	469,358.48	468,283.20	10% collateral call
CHAIT 162 A	161571HC1	6/17/2019	300,000.00	296,438.25	296,671.88	10% clean up call
CCCIT 14A6 A6	17305EFS9	7/15/2019	400,000.00	401,622.24	397,562.50	5% collateral call
CCCIT 16A1 A1	17305EFW0	11/19/2019	450,000.00	444,265.10	443,056.64	5% collateral call
CITIBANK NA	17325FAB4	3/20/2019	750,000.00	751,796.41	750,000.00	Float quarterly: LIBOR +34bps
DANAHER CORP	235851AN2	9/15/2018	300,000.00	301,047.40	300,510.00	Make-whole call +10bps
EXXON MOBIL CORP	30231GAD4	3/15/2019	475,000.00	475,151.50	472,962.25	Make-whole call +5bps
FEDERAL FARM CREDIT BANKS FUNDING CORP	3133EFC70	2/22/2019	750,000.00	747,487.00	746,857.50	Callable on and anytime after 2/22/17
FEDERAL HOME LOAN MORTGAGE CORP	3134G92B2	1/30/2019	500,000.00	498,242.36	494,966.50	Callable on and anytime after 7/30/18
FEDERAL HOME LOAN MORTGAGE CORP	3134G92B2	1/30/2019	500,000.00	498,242.36	495,470.00	Callable on and anytime after 7/30/18
FEDERAL HOME LOAN MORTGAGE CORP	3134G9Q75	7/26/2019	500,000.00	496,432.97	493,250.00	Quarterly; First 10/26/16, Last 4/26/19
FITAT 151 A3	31680GAD8	3/16/2020	231,801.58	231,340.39	231,566.16	10% collateral call
HSBC USA INC (NEW)	41284DAB8	9/24/2018	250,000.00	251,794.23	251,062.50	Float quarterly: LIBOR Flat
HAROT 163 A3	438124AC3	5/18/2020	265,412.57	263,554.33	263,733.01	10% collateral call
HAROT 171 A2	43814TAB8	7/22/2019	153,900.48	153,744.34	153,896.80	10% collateral call
JPMORGAN CHASE & CO	46625HQU7	3/22/2019	700,000.00	699,133.05	699,958.00	Callable on and anytime after 2/22/19
JDOT 2018 A2	47788CAB8	10/15/2020	160,000.00	159,801.11	159,993.01	10% collateral call
MASTERCARD INC	57636QAA2	4/1/2019	500,000.00	500,486.50	497,920.00	Make-whole call +10bps
MBALT 17A A2A	58769DAB6	8/15/2019	149,867.09	149,720.93	149,866.94	5% collateral call
NATIONAL RURAL UTILITIES COOP FINANCE CORP	637432MX0	2/1/2019	450,000.00	452,691.60	448,204.50	Make-whole call +10bps
NALT 16B A3	65477XAD6	7/15/2019	316,707.00	316,182.62	316,286.38	10% collateral call
NAROT 17B A3	65478GAD2	10/15/2021	450,000.00	443,177.09	442,212.89	5% collateral call
PNC BANK NA	69353RCH9	1/28/2019	750,000.00	755,073.75	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	753,294.44	750,000.00	Make-whole call +5bps
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	79766DKL2	5/1/2019	750,000.00	747,103.75	750,000.00	Make-whole call
TAOT 16D A2A	89231LAB3	5/15/2019	7,288.90	7,287.60	7,288.31	5% collateral call
TAOT 16C A3	89237WAD9	8/17/2020	303,497.45	301,261.48	302,217.07	5% collateral call
USAOT 171 A2	90290AAB3	2/18/2020	164,717.09	164,418.42	164,714.01	10% collateral call
US BANK NA	90331HNK5	1/17/2020	700,000.00	704,457.67	700,000.00	Float quarterly: LIBOR +12.5bps
MUFG UNION BANK NA	90521APJ1	9/26/2018	700,000.00	704,690.76	706,335.00	Callable on and anytime after 8/26/18
			<u>18,937,990.08</u>	<u>18,926,647.29</u>	<u>18,880,398.30</u>	



Pooled Money Investment Account

Portfolio as of 06-30-18

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	\$ 500	\$ 3,250	\$ 3,750	\$ 2,050	\$ 2,750	\$ 5,200	\$ 1,300	\$ 7,400	\$ 5,950	\$ 9,150	\$ 1,300		
REPO													
TDs	\$ 1,580	\$ 699	\$ 871	\$ 540	\$ 337	\$ 856							
AGENCY	\$ 3,375	\$ 1,800	\$ 2,000	\$ 2,825	\$ 1,250	\$ 775	\$ 550	\$ 2,025	\$ 300	\$ 1,860	\$ 1,088	\$ 50	
CP	\$ 2,700	\$ 1,650	\$ 1,450	\$ 750	\$ 150	\$ 850							
CDs + BNs	\$ 4,850	\$ 2,850	\$ 1,900	\$ 3,300	\$ 900	\$ 600	\$ 650	\$ 400	\$ 1,175	\$ 100			
CORP BND													
TOTAL													
\$ 89,656	\$ 13,005	\$ 10,249	\$ 9,971	\$ 9,465	\$ 5,387	\$ 8,281	\$ 2,500	\$ 9,825	\$ 7,425	\$ 11,110	\$ 2,388	\$ 50	\$ -
PERCENT	14.5%	11.4%	11.1%	10.6%	6.0%	9.2%	2.8%	11.0%	8.3%	12.4%	2.7%	0.1%	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 6/30/2018

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 15,515,706,740.80	\$ 15,606,139,290.87	\$ 15,596,583,000.00	NA
Notes	\$ 26,759,493,974.77	\$ 26,750,630,461.92	\$ 26,629,882,500.00	\$ 73,723,356.00
1* Federal Agency:				
SBA	\$ 825,001,427.53	\$ 825,001,427.53	\$ 815,954,863.84	\$ 1,381,409.64
MBS-REMICs	\$ 29,303,504.33	\$ 29,303,504.33	\$ 29,847,169.21	\$ 136,825.25
Debentures	\$ 1,998,416,070.50	\$ 1,997,919,837.87	\$ 1,986,861,900.00	\$ 5,758,745.15
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 300,000,000.00	\$ 300,000,000.00	\$ 295,668,000.00	\$ 1,921,709.00
Discount Notes	\$ 12,856,645,347.11	\$ 12,904,163,694.26	\$ 12,899,708,000.00	NA
1* Supranational Debentures	\$ 589,036,885.09	\$ 589,036,885.09	\$ 586,421,000.00	\$ 1,950,779.00
1* Supranational Debentures FR	\$ 100,530,876.06	\$ 100,375,183.89	\$ 100,699,984.77	\$ 536,523.90
2* CDs and YCDs FR	\$ 425,000,000.00	\$ 425,000,000.00	\$ 425,000,000.00	\$ 1,694,459.24
2* Bank Notes	\$ 900,000,000.00	\$ 900,000,000.00	\$ 899,729,548.85	\$ 5,764,500.01
2* CDs and YCDs	\$ 15,400,000,000.00	\$ 15,400,000,000.00	\$ 15,394,663,524.14	\$ 58,042,847.26
2* Commercial Paper	\$ 7,498,660,819.38	\$ 7,521,101,541.69	\$ 7,521,009,486.12	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,882,240,000.00	\$ 4,882,240,000.00	\$ 4,882,240,000.00	NA
AB 55 & GF Loans	\$ 733,964,000.00	\$ 733,964,000.00	\$ 733,964,000.00	NA
TOTAL	\$ 88,813,999,645.57	\$ 88,964,875,827.45	\$ 88,798,232,976.93	\$ 150,911,154.45

Fair Value Including Accrued Interest

\$ 88,949,144,131.38

* 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 (**0.998126869**).
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 **\$19,962,537.38** or \$20,000,000.00 x **0.998126869**.

All investments are in U.S. Dollars according to the 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 June 30, 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	\$ 300.000 million
b. LIBOR Agency Floater	\$ 100.000 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: 06/30/18

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	\$ 825.001 million
b. Agency MBS-REMIC'S	<u>\$ 29.304 million</u>
(Medium term sub-total)	\$ 854.305 million
c. Commercial Paper (Short term sub-total)	\$ 694.775 million

U.S. \$1,549.080 million As of: 06/30/18

Total Portfolio As of: 06/30/18

\$88,817,956,137.29

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 1.89%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.78% *

Total Medium-term and Short-term Structured notes and Asset-backed securities
as a percent of portfolio: 2.67%

**** 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 June 30, 2018

Par Value	3,204,784,671.00	Book Price	99.669
Book Value	3,194,179,717.41	Average Days to Maturity	192
Market Value	3,190,501,296.21	Coupon	1.9356%
Market Price	99.554	YTM	1.9758%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	3,198,418,421.35	99.801	24.78
-25	3,194,339,426.08	99.674	12.02
-10	3,191,902,548.43	99.598	4.39
0	3,190,501,296.21	99.554	0.00
10	3,188,665,566.31	99.497	-5.76
25	3,186,246,918.29	99.422	-13.29
50	3,182,233,030.93	99.296	-25.95

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 24.78 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 25.95 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
June 30, 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
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>\$1,670,000.00</u>	<u>\$1,709,994.92</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