

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

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EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 12/31/18, the fair value of the Treasurer's investment portfolio was 1.0003% of the cost. More than 83 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	\$3,818,124,976.16
Cost	\$3,801,309,776.69
Market Value	\$3,802,582,237.96
Weighted Yield to Maturity	2.45%
Weighted Average Days to Maturity	190 days
Weighted Duration	0.50 year

CONTRA COSTA COUNTY INVESTMENT POOL
As of December 31, 2018

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$108,130,000.00	\$107,316,245.82	\$107,605,836.80	2.82%
2. U.S. Agencies				
Federal Home Loan Banks	248,060,000.00	246,923,965.08	246,807,624.90	6.50%
Federal National Mortgage Association	59,135,000.00	59,003,725.76	58,644,204.17	1.55%
Federal Farm Credit Banks	168,622,000.00	168,398,256.27	167,702,514.33	4.43%
Federal Home Loan Mortgage Corporation	153,032,000.00	151,400,939.61	151,220,322.73	3.98%
Municipal Bonds	0.00	0.00 ¹	0.00 ¹	0.00%
Subtotal	628,849,000.00	625,726,886.72	624,374,666.13	16.46%
3. Supranationals - International Government	302,479,000.00	300,898,038.73	301,031,174.60	7.92%
4. Money Market Instruments				
Commercial Paper	1,027,150,000.00	1,018,499,080.14	1,021,895,972.56	26.79%
Negotiable Certificates of Deposit	880,640,000.00	880,640,000.00	880,940,767.13	23.17%
Medium Term Certificates of Deposit	0.00	0.00	0.00	0.00%
Money Market Accounts	0.00	0.00	0.00	0.00%
Time Deposit	3,397.22	3,397.22	3,397.22	0.00%
Subtotal	1,907,793,397.22	1,899,142,477.36	1,902,840,136.91	49.96%
5. Corporate Notes	256,023,000.00	253,306,827.67	253,165,944.01	6.66%
TOTAL (Section A.)²	3,203,274,397.22	3,186,390,476.30	3,189,017,758.45	83.82%
B. Investments Managed by Outside Contractors				
1. PFM	155,417,644.68	155,772,653.35	154,419,139.19	4.10%
2. Local Agency Investment Fund (LAIF)	227,748,174.98	227,748,174.98	227,532,070.89 ³	5.99%
3. Wells Capital Management	44,568,630.10	44,282,342.88	44,497,140.25 ⁴	1.16%
4. CalTRUST (Short-Term Fund)	45,494,700.70	45,494,700.70	45,494,700.70	1.20%
5. CalTRUST (Liquidity Fund)	85,007,249.29	85,007,249.29	85,007,249.29	2.24%
6. Other				
a. EBRCB Bond	1,769,666.58	1,769,666.58	1,769,666.58	0.05%
TOTAL (Section B.)	560,006,066.33	560,074,787.78	558,719,966.90	14.73%
C. Cash	54,844,512.61	54,844,512.61	54,844,512.61	1.44%
⁵GRAND TOTAL (FOR A , B, & C)	\$3,818,124,976.16	\$3,801,309,776.69	\$3,802,582,237.96	100.00%

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 December 31, 2018

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter ending 12/31/2018
Average Daily Balance (\$)	3,082,073,252.58	3,160,862,148.25
Net Earnings (\$)	33,277,685.47	18,090,280.21
Earned Income Yield	2.11%	2.24%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

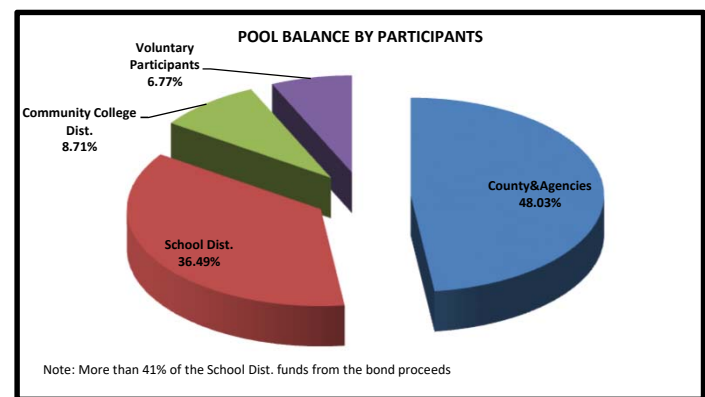
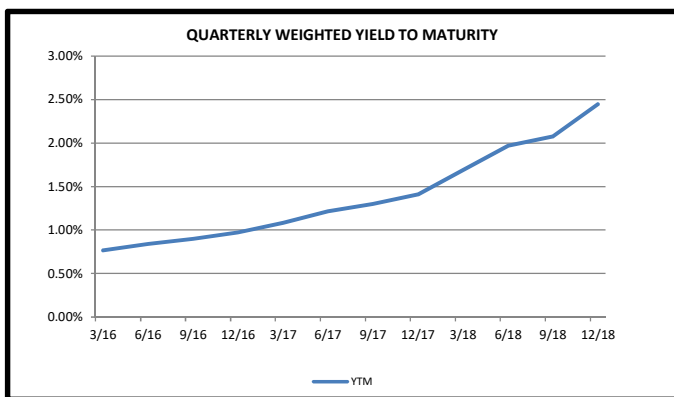
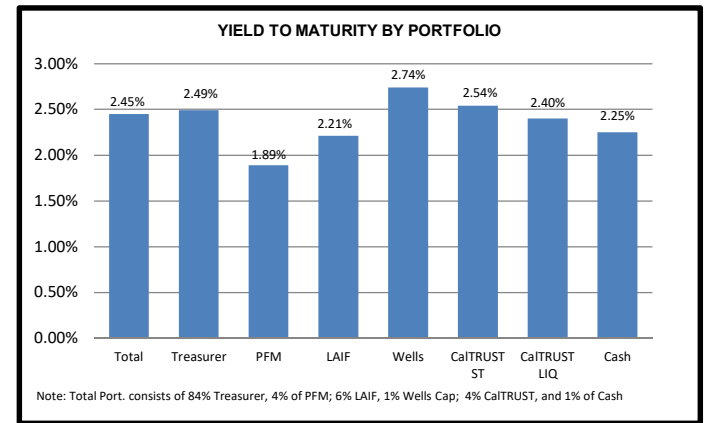
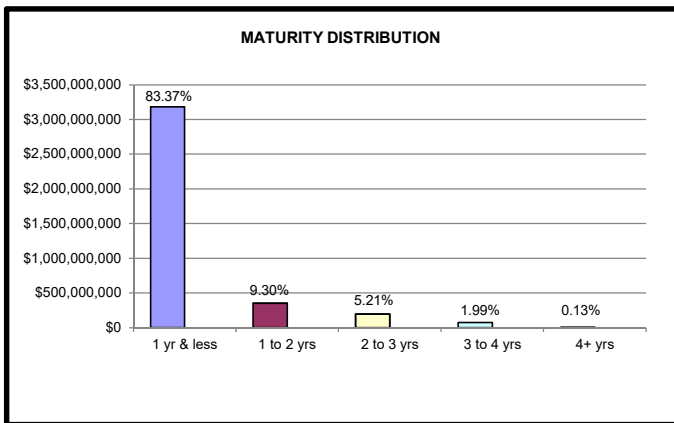
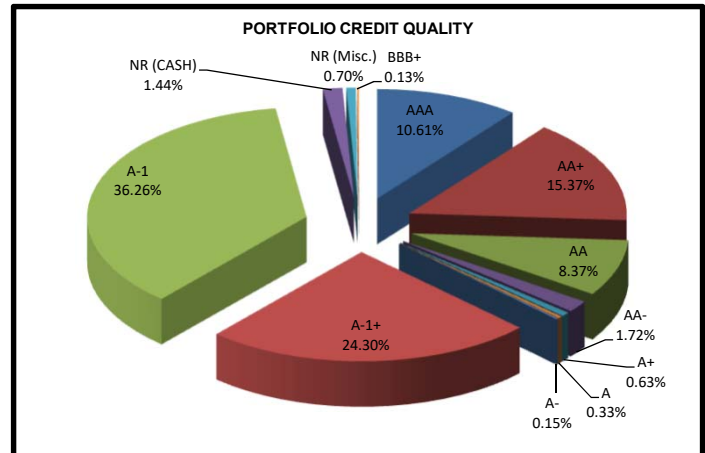
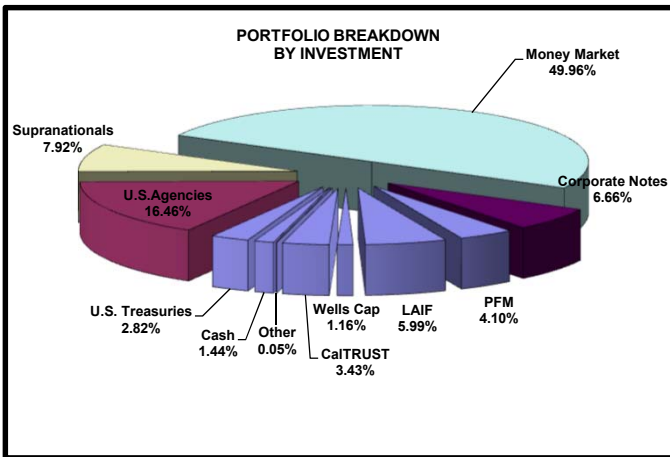
Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	108,130,000.00	107,605,836.80	2.45	217	2.83%
Agencies	628,849,000.00	624,374,666.13	2.03	338	16.42%
Municipals	-	-	0.00	0	0.00%
Commercial Paper	1,027,150,000.00	1,021,895,972.56	2.65	69	26.87%
NCD/YCD	880,640,000.00	880,940,767.13	2.68	73	23.17%
Corporate Notes	256,023,000.00	253,165,944.01	2.61	582	6.66%
Time Deposit	3,397.22	3,397.22	0.40	510	0.00%
Money Market Fund	-	-	0.00	0	0.00%
Supranationals	302,479,000.00	301,031,174.60	2.29	398	7.92%
PFM	155,417,644.68	154,419,139.19	1.84	481	4.06%
LAIF	227,748,174.98	227,532,070.89	2.29	1	5.98%
CalTRUST (Short Term)	45,494,700.70	45,494,700.70	2.54	1	1.20%
CalTRUST (Liquidity)	85,007,249.29	85,007,249.29	2.40	0	2.24%
Wells Cap	44,568,630.10	44,497,140.25	2.74	248	1.17%
Misc. ¹	1,769,666.58	1,769,666.58	0.00	N/A	0.05%
Cash	54,844,512.61	54,844,512.61	2.25	0	1.44%
Total Fund³	<u>3,818,124,976.16</u>	<u>3,802,582,237.96</u>	<u>2.45</u>	<u>190</u>	<u>100.00%</u>

1. East Bay Regional Communications System Authority.

2. Average Earning Allowance for this quarter.

3. Excludes the Futuris Public Entity Trust of the CCCCD Retirement Board of Authority.

**CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE**
As of December 31, 2018

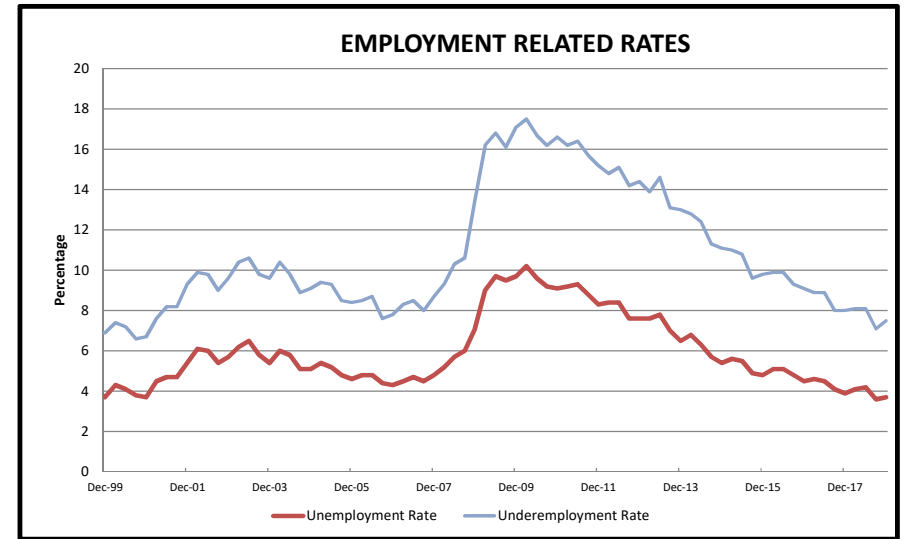
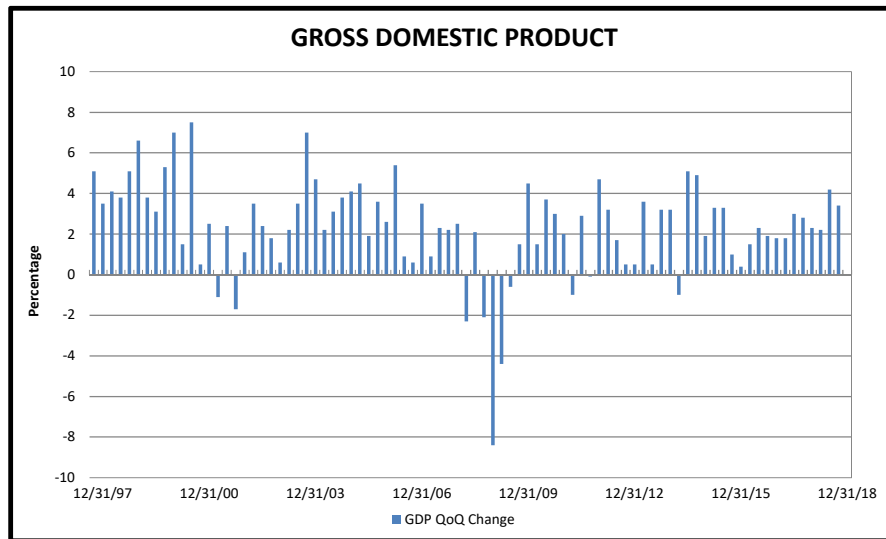
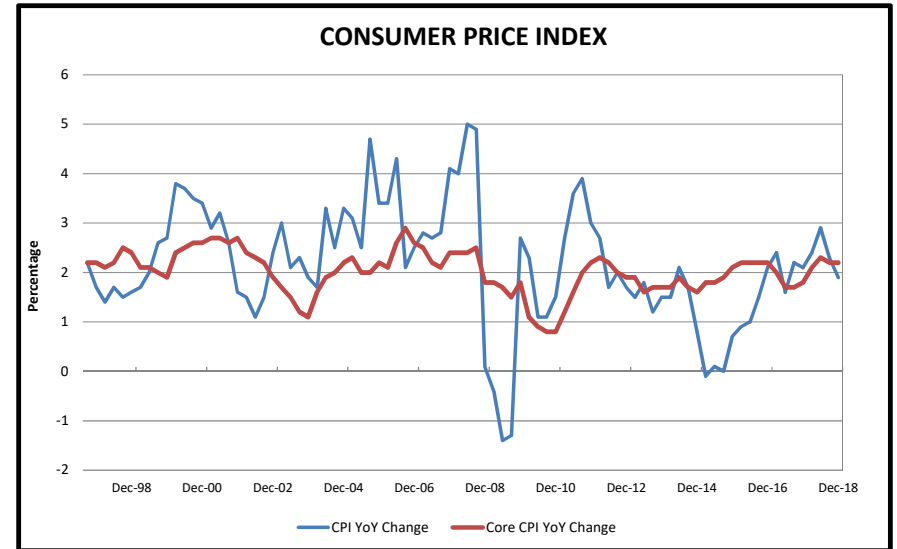
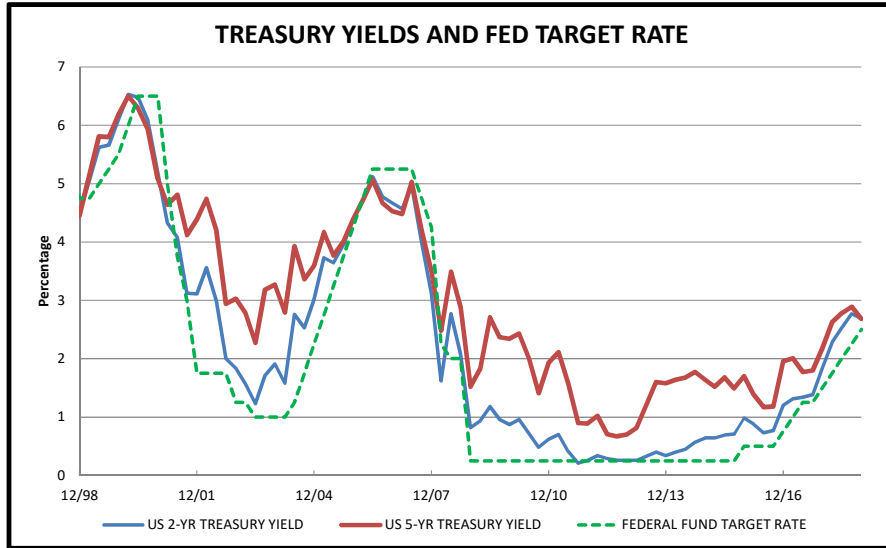


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF DECEMBER 31, 2018

1. All report information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the portfolio summary page and the attached exhibits and statements for investments managed by outside contractors or trustees. The variance is due to the timing difference in recording transactions associated with outside contracted parties during interim periods and later transmitted to the appropriate county agency and/or the Treasurer's Office. In general, the Treasurer's records reflect booked costs at the beginning of a period.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of AA+ 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 83% of the portfolio will mature in less than a year with a weighted average maturity of 190 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF DECEMBER 31, 2018



Note:
 All data provided by Bloomberg.
 Delayed U.S. 4th quarter GDP to be made public on February 28th.

SECTION III

APPENDIX

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



Inventory by Market Value

As Of Date: 12/31/2018

Date Basis: Settlement

Run: 01/09/2019 03:48:06 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
82978	SUP INTL BK RECON &	459058EV1	03/10/2016	1.250000	5,000,000.00	4,961,150.00	26,912.50	0.00
			07/26/2019	1.345903	4,984,200.00	99.223000	IDC-FIS	-23,050.00
83184	SUP INTER-AMERICAN	458182DX7	06/28/2016	1.000000	10,000,000.00	9,939,300.00	13,333.33	0.00
			05/13/2019	1.040147	9,988,600.00	99.393000	IDC-FIS	-49,300.00
83435	SUPRA INTL BK RECON	459058FS7	11/29/2016	1.126000	10,000,000.00	9,869,700.00	10,634.98	7,800.00
			11/27/2019	1.832388	9,861,900.00	98.697000	IDC-FIS	0.00
83473	GOV SUPRA INTER-AME	4581X0BY3	12/07/2016	1.125000	10,000,000.00	9,893,300.00	34,062.50	2,600.00
			09/12/2019	1.530191	9,890,700.00	98.933000	IDC-FIS	0.00
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
83585	SUPRA INTL BK RECON	459058EV1	01/31/2017	1.250000	10,000,000.00	9,922,300.00	53,819.44	0.00
			07/26/2019	1.530185	9,931,900.00	99.223000	IDC-FIS	-9,600.00
83686	SUP INTL BK RECON &	459058FA6	04/07/2017	1.376000	20,000,000.00	19,704,600.00	69,564.44	0.00
			03/30/2020	1.602582	19,868,600.00	98.523000	IDC-FIS	-164,000.00
83740	SUPRA INTER-AMERICA	458182DX7	05/12/2017	1.000000	10,000,000.00	9,939,300.00	13,333.33	34,700.00
			05/13/2019	1.485219	9,904,600.00	99.393000	IDC-FIS	0.00
83927	SUPRA INTL BK RECON	4581X0BY3	10/13/2017	1.125000	10,000,000.00	9,893,300.00	34,062.50	0.00
			09/12/2019	1.637439	9,903,800.00	98.933000	IDC-FIS	-10,500.00
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	19,868,800.00	195,000.00	0.00
			01/25/2021	2.336839	19,950,000.00	99.344000	IDC-FIS	-81,200.00
84507	SUPRA IFC NOTE	45950KCM0	06/26/2018	2.250000	20,000,000.00	19,868,800.00	195,000.00	106,200.00
			01/25/2021	2.729079	19,762,600.00	99.344000	IDC-FIS	0.00
84589	SUPRA INTL FINANCE	45950VMJ2	09/06/2018	2.750000	30,000,000.00	30,006,000.00	263,541.67	6,000.00
			09/08/2020	2.750000	30,000,000.00	100.020000	IDC-FIS	0.00
84623	SUPRA INTL FINANCE	45950VMJ2	09/20/2018	2.750000	20,000,000.00	20,004,000.00	175,694.45	48,040.00
			09/08/2020	2.865525	19,977,348.89	100.020000	IDC-FIS	0.00
84650	RM SUPRA IBRD	459058FQ1	10/11/2018	1.200000	379,000.00	374,603.60	1,149.64	1,174.90
			09/30/2019	2.746752	373,567.67	98.840000	IDC-FIS	0.00
84693	SUPRA INTL FINANCE	45950VMQ6	11/13/2018	3.000000	30,000,000.00	30,142,500.00	120,000.00	142,500.00
			11/13/2020	3.000000	30,000,000.00	100.475000	IDC-FIS	0.00
84755	RM SUPRA IADB	4581X0CD8	12/06/2018	2.125000	2,000,000.00	1,981,340.00	6,138.89	11,252.00
			11/09/2020	2.929235	1,973,275.50	99.067000	IDC-FIS	0.00
			Subtotal	2.032111	223,879,000.00	222,836,168.60	1,343,753.50	360,266.90



Inventory by Market Value

As Of Date: 12/31/2018

Date Basis: Settlement

Run: 01/09/2019 03:48:06 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
				2.239778	222,838,267.06	99.534199		-337,650.00

Inv Type: 5 SUPRANATIONALS DISC

84754	SUPRA IFC DISCOUNT	459516EE6	12/03/2018	2.440000	30,000,000.00	29,798,700.00	58,966.67	2,033.33
			04/11/2019	2.461522	29,737,700.00	99.329000	IDC-FIS	0.00
84769	SUP IBRD DISC	459052DY9	12/07/2018	2.390000	30,000,000.00	29,811,000.00	49,791.67	0.00
			04/05/2019	2.409032	29,762,991.67	99.370000	IDC-FIS	-1,783.34
84783	SO SUPRA IBRD DISC	459052AP1	12/12/2018	2.400000	3,300,000.00	3,297,393.00	4,400.00	253.00
			01/14/2019	2.405292	3,292,740.00	99.921000	IDC-FIS	0.00
84784	SO SUPRA IBRD DISC	459052AP1	12/12/2018	2.400000	2,800,000.00	2,797,788.00	3,733.33	214.67
			01/14/2019	2.405292	2,793,840.00	99.921000	IDC-FIS	0.00
84785	SO SUPRA IBRD DISC	459052AP1	12/12/2018	2.400000	800,000.00	799,368.00	1,066.67	61.33
			01/14/2019	2.405292	798,240.00	99.921000	IDC-FIS	0.00
84786	SO SUPRA IBRD DISC	459052AP1	12/12/2018	2.400000	1,800,000.00	1,798,578.00	2,400.00	138.00
			01/14/2019	2.405292	1,796,040.00	99.921000	IDC-FIS	0.00
84787	SO SUPRA IBRD DISC	459052AP1	12/12/2018	2.400000	9,900,000.00	9,892,179.00	13,200.00	759.00
			01/14/2019	2.405292	9,878,220.00	99.921000	IDC-FIS	0.00
			Subtotal	2.411426	78,600,000.00	78,195,006.00	133,558.34	3,459.33
				2.428139	78,059,771.67	99.484740		-1,783.34

Inv Type: 11 TREASURY BILLS

84518	RM GOV TREASURY BIL	912796PK9	07/05/2018	2.050000	1,000,000.00	999,940.00	10,250.00	53.89
			01/03/2019	2.071469	989,636.11	99.994000	IDC-FIS	0.00
84550	KFPD GOV US TREASUR	912796QC6	07/26/2018	2.210000	250,000.00	248,112.50	2,440.21	0.00
			04/25/2019	2.247668	245,810.21	99.245000	IDC-FIS	-137.92
84582	CCCSD GOV US TREASU	912796PT0	08/31/2018	2.200000	4,000,000.00	3,984,920.00	30,066.66	0.00
			02/28/2019	2.224606	3,955,755.56	99.623000	IDC-FIS	-902.22
84619	AUHSD GOV US TREASU	912796RA9	09/17/2018	2.475000	2,600,000.00	2,554,058.00	18,947.50	0.00
			09/12/2019	2.537811	2,535,650.00	98.233000	IDC-FIS	-539.50
84620	AUHSD GOV US TREASU	912796RA9	09/17/2018	2.475000	110,000.00	108,056.30	801.63	0.00
			09/12/2019	2.537811	107,277.50	98.233000	IDC-FIS	-22.83
84719	GOV US TREASURY BIL	912796RG6	11/30/2018	2.410000	30,000,000.00	29,801,700.00	64,133.33	2,116.67
			04/11/2019	2.426397	29,735,450.00	99.339000	IDC-FIS	0.00
84770	GOV US TREASURY BIL	912796RG6	12/07/2018	2.400000	30,000,000.00	29,801,700.00	50,000.00	1,700.00
			04/11/2019	2.420168	29,750,000.00	99.339000	IDC-FIS	0.00
84810	LUHSD GOV TREASURY	912796RU5	12/14/2018	2.480000	10,000,000.00	9,890,100.00	12,400.00	2,388.89



Inventory by Market Value

As Of Date: 12/31/2018

Date Basis: Settlement

Run: 01/09/2019 03:48:06 PM

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	
84818	CCCSD GOV US TREASU	912796QM4	06/13/2019	2.511313	9,875,311.11	98.901000	IDC-FIS	0.00	
			12/21/2018	2.455000	5,000,000.00	4,942,650.00	3,750.69	615.28	
			06/20/2019	2.485681	4,938,284.03	98.853000	IDC-FIS	0.00	
Subtotal				2.404541	82,960,000.00	82,331,236.80	192,790.02	6,874.73	
				2.426970	82,133,174.52	99,242089		-1,602.47	

Inv Type: 12 TREASURY NOTES

82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	4,979,500.00	10,704.42	0.00	
			04/30/2019	1.138894	5,021,875.00	99.590000	IDC-FIS	-42,375.00	
83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	164,900.00	938.64	0.00	
			08/31/2022	1.670000	169,636.30	97.000000	IDC-FIS	-4,736.30	
84637	GOV FHLB NOTES	3130AF2D8	10/01/2018	2.860000	20,000,000.00	20,130,200.00	144,451.21	138,640.00	
			10/15/2020	2.881044	19,991,560.00	100.651000	IDC-FIS	0.00	
Subtotal				2.530623	25,170,000.00	25,274,600.00	156,094.27	138,640.00	
				2.525476	25,183,071.30	100.415574		-47,111.30	

Inv Type: 22 FEDERAL HOME LOAN BANKS

82400	RM GOV FHLB NOTES	3133782M2	02/25/2015	1.500000	5,000,000.00	4,991,200.00	23,541.67	0.00	
			03/08/2019	1.415035	5,016,600.00	99.824000	IDC-FIS	-25,400.00	
82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,489,175.00	1,918.40	0.00	
			06/14/2019	1.563094	2,506,000.00	99.567000	IDC-FIS	-16,825.00	
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,477,525.00	10,312.50	0.00	
			09/13/2019	1.400130	2,497,575.00	99.101000	IDC-FIS	-20,050.00	
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	244,467.50	190.97	0.00	
			12/11/2020	1.513574	248,377.50	97.787000	IDC-FIS	-3,910.00	
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	246,780.00	156.25	0.00	
			12/13/2019	1.326075	249,282.50	98.712000	IDC-FIS	-2,502.50	
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	246,710.00	260.42	0.00	
			12/11/2020	1.570027	253,565.00	98.684000	IDC-FIS	-6,855.00	
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,832,922.00	1,353.42	0.00	
			06/12/2020	1.180179	1,879,174.00	98.280000	IDC-FIS	-46,252.00	
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,174,442.00	3,820.84	0.00	
			06/12/2020	1.180179	5,305,014.00	98.280000	IDC-FIS	-130,572.00	
83434	GOV FHLB NOTES	3130AA2H0	11/29/2016	1.125000	20,000,000.00	19,733,200.00	20,000.00	0.00	
			11/29/2019	1.165139	19,976,400.00	98.666000	IDC-FIS	-243,200.00	



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	166,931.50	283.33	0.00
			11/29/2021	2.050128	168,663.80	98.195000	IDC-FIS	-1,732.30
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	4,917,600.00	20,416.67	0.00
			04/07/2021	1.723000	5,005,108.25	98.352000	IDC-FIS	-87,508.25
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	4,404,420.00	4,921.88	0.00
			12/10/2021	2.100994	4,461,124.50	97.876000	IDC-FIS	-56,704.50
84190	RM GOV FHLB NOTES	3130ADME9	02/08/2018	2.375000	3,500,000.00	3,487,820.00	33,019.10	0.00
			02/08/2021	2.375000	3,500,000.00	99.652000	IDC-FIS	-12,180.00
84367	CLT GOV FHLB NOTES	3130AE6P0	04/26/2018	2.250000	250,000.00	249,780.00	1,015.63	0.00
			04/26/2019	2.278646	249,929.98	99.912000	IDC-FIS	-149.98
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000	165,000.00	165,795.30	890.01	1,837.44
			04/20/2022	2.906513	163,957.86	100.482000	IDC-FIS	0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000	2,500,000.00	2,504,725.00	8,281.25	7,042.50
			05/16/2022	2.675015	2,497,682.50	100.189000	IDC-FIS	0.00
84460	RM GOV FHLB NOTE	3130AEEP1	06/01/2018	2.550000	2,500,000.00	2,502,700.00	5,843.75	3,770.00
			05/28/2021	2.565000	2,498,930.00	100.108000	IDC-FIS	0.00
84480	RM FHLB NOTE	3130AEEP1	06/08/2018	2.550000	5,000,000.00	5,005,400.00	11,687.50	25,630.00
			05/28/2021	2.692494	4,979,770.00	100.108000	IDC-FIS	0.00
84484	CCCSD FHLB NOTE	3130ABF92	06/08/2018	1.375000	5,000,000.00	4,975,600.00	6,302.08	20,950.00
			05/28/2019	2.323683	4,954,650.00	99.512000	IDC-FIS	0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000	5,000,000.00	5,021,100.00	8,020.66	36,775.00
			06/10/2022	2.832511	4,984,325.00	100.422000	IDC-FIS	0.00
84581	GOV FHLB NOTES	3130AEU65	08/29/2018	2.625000	20,000,000.00	20,027,000.00	185,208.34	58,160.00
			08/21/2020	2.706385	19,976,131.67	100.135000	IDC-FIS	0.00
84712	RM GOV FHLB NOTES	3130ABCV6	11/27/2018	1.690000	5,000,000.00	4,897,950.00	9,858.34	43,050.00
			05/19/2021	2.912372	4,856,777.78	97.959000	IDC-FIS	0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000	5,000,000.00	5,025,950.00	43,923.61	65,255.00
			09/06/2022	2.965325	4,991,632.50	100.519000	IDC-FIS	0.00
			Subtotal	1.871459	121,465,000.00	120,778,393.30	470,115.51	262,469.94
				1.994440	121,209,871.84	99.434729		-653,841.53

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

81889	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	377,000.00	376,705.94	2,591.89	0.00
			02/19/2019	1.795148	378,398.67	99.922000	IDC-FIS	-1,692.73



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					Current Book	Market Price		Unrealized Loss	
81890	AUHSD GOV FNMA NOTE	3135G0ZA4	04/01/2014	1.875000	6,959,000.00	6,953,571.98	47,843.20		0.00
			02/19/2019	1.795148	6,984,817.89	99.922000	IDC-FIS		-31,245.91
82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	164,985.74	879.57		87.98
			09/12/2019	1.889799	164,897.76	99.389000	IDC-FIS		0.00
82381	RM GOV FNMA NOTES	3136FTS67	02/09/2015	1.700000	6,000,000.00	5,992,800.00	35,133.33		0.00
			02/27/2019	1.329281	6,087,180.00	99.880000	IDC-FIS		-94,380.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	168,308.50	1,227.78		0.00
			01/21/2020	1.627650	169,977.90	99.005000	IDC-FIS		-1,669.40
82997	GOV FNMA NOTES	3135G0J53	03/22/2016	1.000000	10,000,000.00	9,977,700.00	34,722.22		0.00
			02/26/2019	1.067074	9,980,700.00	99.777000	IDC-FIS		-3,000.00
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,950,920.00	23,035.56		0.00
			02/05/2020	1.286438	4,020,000.00	98.773000	IDC-FIS		-69,080.00
83081	GOV FNMA NOTES	3135G0J53	04/22/2016	1.000000	10,000,000.00	9,977,700.00	34,722.22		0.00
			02/26/2019	1.070042	9,980,400.00	99.777000	IDC-FIS		-2,700.00
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,420,605.35	462.19		0.00
			06/26/2020	1.070378	2,491,622.00	98.199000	IDC-FIS		-71,016.65
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,906,386.66	11,328.80		0.00
			11/13/2020	1.720219	4,994,151.54	98.167000	IDC-FIS		-87,764.88
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	3,902,520.00	19,097.22		0.00
			02/26/2021	1.648008	3,961,360.00	97.563000	IDC-FIS		-58,840.00
84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	4,926,000.00	48,888.89		33,415.00
			01/05/2022	2.590321	4,892,585.00	98.520000	IDC-FIS		0.00
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	4,926,000.00	48,888.89		28,365.00
			01/05/2022	2.564557	4,897,635.00	98.520000	IDC-FIS		0.00
			Subtotal	1.479052	59,135,000.00	58,644,204.17	308,821.76		61,867.98
				1.549377	59,003,725.76	99.170042			-421,389.57

Inv Type: 27 FEDERAL FARM CREDIT BANKS

82185	RM GOV FFCB NOTES	3133EDYB2	11/04/2014	1.500000	2,000,000.00	1,999,420.00	13,750.00		9,120.00
			01/16/2019	1.620035	1,990,300.00	99.971000	IDC-FIS		0.00
82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	993,700.00	6,083.33		0.00
			08/05/2019	1.350014	1,005,740.00	99.370000	IDC-FIS		-12,040.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	2,981,100.00	18,250.00		0.00
			08/05/2019	1.350014	3,017,220.00	99.370000	IDC-FIS		-36,120.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	167,801.90	1,214.79		0.00
			08/04/2020	1.730194	170,156.40	98.707000	IDC-FIS		-2,354.50



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					Current Book	Market Price		Unrealized Loss	
82926	KFPD GOV FFCB NOTES	3133EFVQ7	01/27/2016	1.250000	250,000.00	249,860.00	1,380.21		0.00
			01/22/2019	1.126024	250,907.50	99.944000	IDC-FIS		-1,047.50
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	151,498.55	102.47		0.00
			12/14/2020	1.320066	155,578.15	97.741000	IDC-FIS		-4,079.60
82963	GOV FFCB CALLABLE N	3133EFYS0	03/02/2016	1.150000	10,000,000.00	9,984,100.00	41,208.33		3,700.00
			02/22/2019	1.217313	9,980,400.00	99.841000	IDC-FIS		0.00
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	4,001,384.52	16,497.81		0.00
			03/04/2020	1.430176	4,032,857.27	98.532000	IDC-FIS		-31,472.75
82992	GOV FFCB NOTES	3133EFQ67	03/21/2016	1.160000	10,000,000.00	9,971,000.00	32,222.22		0.00
			03/21/2019	1.180075	9,994,100.00	99.710000	IDC-FIS		-23,100.00
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,941,960.00	15,065.56		0.00
			03/30/2020	1.490000	4,000,000.00	98.549000	IDC-FIS		-58,040.00
83160	GOV FFCB NOTES	3133EGCA1	06/03/2016	1.060000	10,000,000.00	9,937,600.00	8,244.44		0.00
			06/03/2019	1.140244	9,976,400.00	99.376000	IDC-FIS		-38,800.00
83190	GOV FFCB NOTES	3133EGJC0	07/01/2016	.950000	10,000,000.00	9,921,500.00	47,500.00		0.00
			07/01/2019	1.000200	9,985,200.00	99.215000	IDC-FIS		-63,700.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,580,535.40	15,242.51		0.00
			09/21/2020	1.110242	4,700,880.80	97.666000	IDC-FIS		-120,345.40
83505	RM GOV FFCB NOTES	3133EGT88	12/16/2016	1.450000	2,000,000.00	1,976,700.00	1,530.56		0.00
			12/12/2019	1.640327	1,988,940.00	98.835000	IDC-FIS		-12,240.00
83725	GOV FFCB NOTES	3133EHFL2	04/26/2017	1.550000	10,000,000.00	9,868,200.00	33,583.33		0.00
			04/13/2020	1.578010	9,991,900.00	98.682000	IDC-FIS		-123,700.00
83741	GOV FFCB NOTES	3133EHHN6	05/12/2017	1.350000	10,000,000.00	9,963,100.00	22,125.00		0.00
			05/02/2019	1.430437	9,984,400.00	99.631000	IDC-FIS		-21,300.00
83767	GOV FFCB NOTES	3133EHLG6	05/30/2017	1.320000	20,000,000.00	19,901,600.00	22,733.33		0.00
			05/30/2019	1.400388	19,968,400.00	99.508000	IDC-FIS		-66,800.00
83813	GOV FFCB NOTES	3133EHQB2	07/06/2017	1.550000	10,000,000.00	9,848,600.00	75,347.22		0.00
			07/06/2020	1.560960	9,996,800.00	98.486000	IDC-FIS		-148,200.00
84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000	3,500,000.00	3,456,810.00	36,147.22		0.00
			01/12/2022	2.455479	3,466,746.50	98.766000	IDC-FIS		-9,936.50
84218	GOV FFCB NOTES	3133EJCE7	03/01/2018	2.350000	5,000,000.00	4,978,550.00	45,368.06		0.00
			02/12/2021	2.480332	4,981,555.00	99.571000	IDC-FIS		-3,005.00
84249	RM GOV FFCB NOTES	3133EJCE7	03/07/2018	2.350000	5,000,000.00	4,978,550.00	45,368.06		0.00
			02/12/2021	2.464582	4,983,855.00	99.571000	IDC-FIS		-5,305.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000	5,000,000.00	4,993,500.00	36,111.11		0.00
			03/21/2022	2.612688	4,997,600.00	99.870000	IDC-FIS		-4,100.00
84547	KFPD GOV FFCB BOND	3133EJUM9	07/25/2018	2.600000	500,000.00	500,155.00	5,958.33		1,191.50



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					Current Book	Market Price	Price Source	Unrealized Loss
			07/16/2020	2.708286	499,288.50	100.031000	IDC-FIS	0.00
84573	RM GOV FFCB DISC NO	3133ECWH3	08/27/2018	2.100000	296,000.00	295,188.96	2,520.94	97.68
			08/05/2019	2.431326	295,471.15	99.726000	IDC-FIS	0.00
84636	GOV FFCB NOTES	3133EJB81	09/27/2018	2.730000	18,000,000.00	18,044,100.00	131,040.00	63,270.00
			03/25/2020	2.803194	17,983,560.00	100.245000	IDC-FIS	0.00
84775	GOC FFCB CALLABLE N	3133EJ2M0	12/11/2018	2.960000	20,000,000.00	20,016,000.00	32,888.89	16,000.00
			12/11/2020	2.960000	20,000,000.00	100.080000	IDC-FIS	0.00
			Subtotal	1.766280	168,622,000.00	167,702,514.33	707,483.72	93,379.18
				1.819859	168,398,256.27	99.454706		-785,686.25

Inv Type: 28 FHLMC DISCOUNT NOTES

84585	CCCSO GOV FHLMC DIS	313396CQ4	08/31/2018	2.210000	5,000,000.00	4,979,161.11	37,754.17	0.00
			03/04/2019	2.235387	4,943,215.28	99.583222	IDC-FIS	-1,808.34
84674	GOV FHLMC DISC	313396AT0	10/30/2018	2.270000	30,000,000.00	29,966,283.33	119,175.00	0.00
			01/18/2019	2.281509	29,848,666.67	99.887611	IDC-FIS	-1,558.34
84721	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	250,000.00	244,942.50	573.33	138.34
			10/18/2019	2.640946	244,230.83	97.977000	IDC-FIS	0.00
84722	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,300,000.00	2,253,471.00	5,274.67	1,272.66
			10/18/2019	2.640944	2,246,923.67	97.977000	IDC-FIS	0.00
84723	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	20,000,000.00	19,595,400.00	45,866.67	11,066.66
			10/18/2019	2.640944	19,538,466.67	97.977000	IDC-FIS	0.00
84724	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	146,965.50	344.00	83.01
			10/18/2019	2.640952	146,538.49	97.977000	IDC-FIS	0.00
84725	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	250,000.00	244,942.50	573.33	138.34
			10/18/2019	2.640946	244,230.83	97.977000	IDC-FIS	0.00
84726	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	400,000.00	391,908.00	917.33	221.34
			10/18/2019	2.640945	390,769.33	97.977000	IDC-FIS	0.00
84727	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	300,000.00	293,931.00	688.00	166.00
			10/18/2019	2.640944	293,077.00	97.977000	IDC-FIS	0.00
84728	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	4,100,000.00	4,017,057.00	9,402.67	2,268.66
			10/18/2019	2.640944	4,005,385.67	97.977000	IDC-FIS	0.00
84729	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	450,000.00	440,896.50	1,032.00	249.00
			10/18/2019	2.640944	439,615.50	97.977000	IDC-FIS	0.00
84730	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	4,800,000.00	4,702,896.00	11,008.00	2,656.00
			10/18/2019	2.640944	4,689,232.00	97.977000	IDC-FIS	0.00
84731	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	146,965.50	344.00	83.00



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					Current Book	Market Price		Unrealized Loss	
			10/18/2019	2.640944	146,538.50	97.977000	IDC-FIS		0.00
84732	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,000,000.00	1,959,540.00	4,586.67	1,106.66	
			10/18/2019	2.640944	1,953,846.67	97.977000	IDC-FIS		0.00
84733	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	146,965.50	344.00	83.00	
			10/18/2019	2.640944	146,538.50	97.977000	IDC-FIS		0.00
84734	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	800,000.00	783,816.00	1,834.67	442.66	
			10/18/2019	2.640944	781,538.67	97.977000	IDC-FIS		0.00
84735	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	7,100,000.00	6,956,367.00	16,282.67	3,928.66	
			10/18/2019	2.640944	6,936,155.67	97.977000	IDC-FIS		0.00
84736	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	200,000.00	195,954.00	458.67	110.66	
			10/18/2019	2.640942	195,384.67	97.977000	IDC-FIS		0.00
84737	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,000,000.00	1,959,540.00	4,586.67	1,106.66	
			10/18/2019	2.640944	1,953,846.67	97.977000	IDC-FIS		0.00
84738	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	600,000.00	587,862.00	1,376.00	332.00	
			10/18/2019	2.640944	586,154.00	97.977000	IDC-FIS		0.00
84739	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	700,000.00	685,839.00	1,605.33	387.34	
			10/18/2019	2.640945	683,846.33	97.977000	IDC-FIS		0.00
84740	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	400,000.00	391,908.00	917.33	221.34	
			10/18/2019	2.640945	390,769.33	97.977000	IDC-FIS		0.00
84741	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	350,000.00	342,919.50	802.67	193.66	
			10/18/2019	2.640943	341,923.17	97.977000	IDC-FIS		0.00
84742	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,200,000.00	1,175,724.00	2,752.00	664.00	
			10/18/2019	2.640944	1,172,308.00	97.977000	IDC-FIS		0.00
84743	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	500,000.00	489,885.00	1,146.67	276.66	
			10/18/2019	2.640943	488,461.67	97.977000	IDC-FIS		0.00
84744	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,100,000.00	1,077,747.00	2,522.67	608.66	
			10/18/2019	2.640944	1,074,615.67	97.977000	IDC-FIS		0.00
84745	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	850,000.00	832,804.50	1,949.33	470.34	
			10/18/2019	2.640945	830,384.83	97.977000	IDC-FIS		0.00
84746	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	300,000.00	293,931.00	688.00	166.00	
			10/18/2019	2.640944	293,077.00	97.977000	IDC-FIS		0.00
84747	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,300,000.00	1,273,701.00	2,981.33	719.34	
			10/18/2019	2.640944	1,270,000.33	97.977000	IDC-FIS		0.00
84748	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	146,965.50	344.00	83.00	
			10/18/2019	2.640944	146,538.50	97.977000	IDC-FIS		0.00
84749	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	350,000.00	342,919.50	802.67	193.66	
			10/18/2019	2.640943	341,923.17	97.977000	IDC-FIS		0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
84756	CCCSD GOV FHLMC DIS	313396GK3	12/06/2018	2.500000	5,000,000.00	4,948,150.00	9,027.78	1,275.00
			06/03/2019	2.531468	4,937,847.22	98.963000	IDC-FIS	0.00
84789	PW GOV FHLMC DISCOU	313396LW1	12/12/2018	2.540000	1,000,000.00	982,016.67	1,411.11	361.12
			09/18/2019	2.591191	980,244.44	98.201667	IDC-FIS	0.00
84809	LUHSD GOV FHLMC DIS	313396HB2	12/14/2018	2.470000	10,000,000.00	9,885,455.56	12,350.00	1,408.34
			06/19/2019	2.502103	9,871,697.22	98.854556	IDC-FIS	0.00
			Subtotal	2.457116	104,200,000.00	102,884,830.67	301,723.41	32,481.77
				2.497670	102,553,992.17	98.737841		-3,366.68

Inv Type: 29 FHLMC NOTES

82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	2,990,490.00	4,520.83	0.00
			05/30/2019	1.379985	3,043,140.00	99.683000	IDC-FIS	-52,650.00
82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	5,938,020.00	18,541.67	0.00
			10/02/2019	1.310124	5,986,200.00	98.967000	IDC-FIS	-48,180.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	247,417.50	772.57	0.00
			10/02/2019	1.330187	249,280.00	98.967000	IDC-FIS	-1,862.50
83006	GOV FHLMC NOTES	3134G8PD5	03/30/2016	1.350000	10,000,000.00	9,901,500.00	34,125.00	0.00
			09/30/2019	1.350000	10,000,000.00	99.015000	IDC-FIS	-98,500.00
83039	GOV FHLMC NOTES	3134G8W21	04/08/2016	1.375000	5,000,000.00	4,938,200.00	190.99	0.00
			12/30/2019	1.375000	5,000,000.00	98.764000	IDC-FIS	-61,800.00
83172	GOV FHLMC NOTES	3134G9QW0	06/14/2016	1.280000	10,000,000.00	9,942,200.00	6,044.44	0.00
			06/14/2019	1.280000	10,000,000.00	99.422000	IDC-FIS	-57,800.00
83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	167,085.13	751.47	0.00
			08/12/2021	1.250127	171,979.30	96.581000	IDC-FIS	-4,894.17
83809	RM GOV FHLMC NOTES	3134GBTQ5	06/29/2017	1.500000	4,000,000.00	3,935,800.00	27,666.66	0.00
			07/15/2020	1.567587	3,992,000.00	98.395000	IDC-FIS	-56,200.00
83979	GOV FHLMC NOTES	3134GBW81	11/22/2017	2.350000	10,000,000.00	9,867,700.00	25,458.33	0.00
			11/22/2022	2.350000	10,000,000.00	98.677000	IDC-FIS	-132,300.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	157,015.66	1,480.15	1,004.41
			08/09/2022	2.678470	156,011.25	99.377000	IDC-FIS	0.00
84379	RM GOV FHLMC NOTES	3137EADZ9	04/30/2018	1.125000	251,000.00	250,063.77	596.13	1,726.88
			04/15/2019	2.250071	248,336.89	99.627000	IDC-FIS	0.00
			Subtotal	1.568700	48,832,000.00	48,335,492.06	120,148.24	2,731.29
				1.566079	48,846,947.44	98.983232		-514,186.67



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Inv Type: 43 FHLB DISCOUNT NOTES								
84568	PW GOV FHLB DISC	313384BX6	08/17/2018	2.160000	500,000.00	495,477.50	2,760.22	0.00
			05/15/2019	1.466643	494,540.00	99.095500	IDC-FIS	-1,822.72
84588	CCCSO GOV FHLB DISC	313384CS6	09/06/2018	2.240000	5,000,000.00	4,978,488.89	36,400.00	0.00
			03/06/2019	2.265515	4,943,688.89	99.569778	IDC-FIS	-1,600.00
84631	GOV FHLB DISC	313384AB5	09/25/2018	2.200000	30,000,000.00	29,998,016.67	179,666.67	0.00
			01/02/2019	2.213391	29,818,500.00	99.993389	IDC-FIS	-150.00
84777	GOV FHLB DISC	313384FK0	12/11/2018	2.430000	30,000,000.00	29,738,775.00	42,525.00	0.00
			05/10/2019	2.454855	29,696,250.00	99.129250	IDC-FIS	0.00
84782	GOV FHLB DISCO	313384AJ8	12/13/2018	2.300000	30,000,000.00	29,984,133.33	36,416.67	0.00
			01/09/2019	2.303974	29,948,250.00	99.947111	IDC-FIS	-533.34
84811	PW GOV FHLB DISC	313384BA6	12/19/2018	2.330000	583,000.00	582,074.97	489.48	0.00
			01/25/2019	2.330574	581,606.87	99.841333	IDC-FIS	-21.38
84812	PW GOV FHLB DISC	313384PZ6	12/19/2018	2.560000	512,000.00	499,886.08	473.32	83.05
			12/02/2019	2.624958	499,329.71	97.634000	IDC-FIS	0.00
84816	CCCSO GOV FHLB DISC	313384DV8	12/21/2018	2.425000	5,000,000.00	4,969,287.50	3,704.86	0.00
			04/02/2019	2.441777	4,965,645.83	99.385750	IDC-FIS	-63.19
84817	CCCSO GOV FHLB DISC	31334DG15	12/21/2018	2.400000	5,000,000.00	4,973,783.33	3,666.67	0.00
			03/20/2019	2.414325	4,970,333.33	99.475667	IDC-FIS	-216.67
84819	CCCSO GOV FHLB DISC	313384DJ5	12/24/2018	2.410000	5,000,000.00	4,973,111.11	2,677.78	0.00
			03/22/2019	2.424282	4,970,544.44	99.462222	IDC-FIS	-111.11
84820	CCCSO GOV FHLB DISC	313384DH9	12/24/2018	2.400000	5,000,000.00	4,973,447.22	2,666.67	0.00
			03/21/2019	2.414001	4,971,000.00	99.468944	IDC-FIS	-219.45
84821	CCCSO GOV FHLB DISC	313384JL4	12/24/2018	2.490000	5,000,000.00	4,931,544.44	2,766.67	1,402.77
			07/22/2019	2.526700	4,927,375.00	98.630889	IDC-FIS	0.00
84822	CCCSO GOV FHLB DISC	313384JM2	12/24/2018	2.490000	5,000,000.00	4,931,205.56	2,766.67	1,409.72
			07/23/2019	2.526878	4,927,029.17	98.624111	IDC-FIS	0.00
			Subtotal	2.337339	126,595,000.00	126,029,231.60	316,980.68	2,895.54
				2.351101	125,714,093.24	99.553088		-4,737.86

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

84587	CCCSO CP TOYOTA MOT	89233HQ49	09/06/2018	2.400000	4,000,000.00	3,981,744.44	31,200.00	0.00
			03/04/2019	2.428986	3,952,266.67	99.543611	IDC-FIS	-1,722.23
84627	CP JP MORGAN SECURI	46640QTM3	09/24/2018	2.700000	30,000,000.00	29,602,425.00	222,750.00	0.00
			06/21/2019	2.755805	29,392,500.00	98.674750	IDC-FIS	-12,825.00



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					Current Book				Unrealized Loss	
84630	CP STANDARD CHARTER	85324UNR0	09/25/2018	2.435000	30,000,000.00		29,949,000.00	198,858.33		0.00
			01/25/2019	2.455261	29,752,441.67		99.830000	IDC-FIS		-2,300.00
84638	CP EXXON MOBIL CORP	30229BNA1	10/02/2018	2.220000	30,000,000.00		29,980,875.00	168,350.00		0.00
			01/10/2019	2.233775	29,815,000.00		99.936250	IDC-FIS		-2,475.00
84639	CP JP MORGAN SECURI	46640QR11	10/02/2018	2.570000	30,000,000.00		29,792,250.00	194,891.67		0.00
			04/01/2019	2.603643	29,612,358.33		99.307500	IDC-FIS		-15,000.00
84658	CP CREDIT AGRICOLE	22533UNE9	10/22/2018	2.410000	30,000,000.00		29,972,375.00	142,591.67		0.00
			01/14/2019	2.423629	29,831,300.00		99.907917	IDC-FIS		-1,516.67
84659	CP TOYOTA MOTOR CRE	89233HNJ9	10/22/2018	2.410000	30,000,000.00		29,963,875.00	142,591.66		0.00
			01/18/2019	2.424282	29,823,266.67		99.879583	IDC-FIS		-1,983.33
84660	PW CP TOYOTA MOTOR	89233HRJ5	10/22/2018	2.610000	800,000.00		793,413.56	4,118.00		0.00
			04/18/2019	2.644122	789,676.00		99.176694	IDC-FIS		-380.44
84664	CP JP MORGAN SECURI	46640QPF2	10/23/2018	2.580000	30,000,000.00		29,904,375.00	150,500.00		1,125.00
			02/15/2019	2.601440	29,752,750.00		99.681250	IDC-FIS		0.00
84665	CP JP MORGAN SECURI	46640QPR6	10/25/2018	2.580000	30,000,000.00		29,883,125.00	146,200.00		1,375.00
			02/25/2019	2.602945	29,735,550.00		99.610417	IDC-FIS		0.00
84675	CP SOCIETE GENERALE	83369CNW0	10/30/2018	2.460000	30,000,000.00		29,938,375.00	129,150.00		0.00
			01/30/2019	2.475563	29,811,400.00		99.794583	IDC-FIS		-2,175.00
84678	CP SOCIETE GENERALE	83369CNJ9	11/01/2018	2.320000	30,000,000.00		29,963,875.00	117,933.33		0.00
			01/18/2019	2.331721	29,849,200.00		99.879583	IDC-FIS		-3,258.33
84680	CP NORDEA BANK	65558KNX8	10/31/2018	2.365000	30,000,000.00		29,936,250.00	122,191.67		0.00
			01/31/2019	2.379381	29,818,683.33		99.787500	IDC-FIS		-4,625.00
84681	PW CP MUFG UNION BA	62478YS17	11/02/2018	2.570000	1,500,000.00		1,486,050.00	6,425.00		0.00
			05/01/2019	2.603454	1,480,725.00		99.070000	IDC-FIS		-1,100.00
84687	CP TOYOTA MOTOR CRE	89233HP81	11/02/2018	2.540000	30,000,000.00		29,919,250.00	127,000.00		0.00
			02/08/2019	2.557685	29,792,566.67		99.730833	IDC-FIS		-316.67
84689	CP JP MORGAN SECURI	46640QQN4	11/07/2018	2.720000	15,000,000.00		14,911,666.67	62,333.33		2,333.34
			03/22/2019	2.748030	14,847,000.00		99.411111	IDC-FIS		0.00
84692	CP MUFG BANK LTD	62479MP80	11/09/2018	2.580000	30,000,000.00		29,919,250.00	113,950.00		950.00
			02/08/2019	2.596936	29,804,350.00		99.730833	IDC-FIS		0.00
84694	PW CP TOYOTA MOTOR	89233HSE5	11/15/2018	2.740000	800,000.00		791,754.00	2,861.78		0.00
			05/14/2019	2.778059	789,040.00		98.969250	IDC-FIS		-147.78
84695	CP JP MORGAN	46640QPR6	11/16/2018	2.650000	30,000,000.00		29,883,125.00	101,583.33		4,583.34
			02/25/2019	2.669850	29,776,958.33		99.610417	IDC-FIS		0.00
84701	CP CREDIT AGRICOLE	22533UQS5	11/21/2018	2.680000	30,000,000.00		29,814,500.00	91,566.67		2,100.00
			03/26/2019	2.705173	29,720,833.33		99.381667	IDC-FIS		0.00
84702	CP CREDIT AGRICOLE	22533UQR7	11/21/2018	2.680000	30,000,000.00		29,816,708.33	91,566.67		2,074.99



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					Current Book	Market Price			Unrealized Gain	Unrealized Loss
			03/25/2019	2.704970		29,723,066.67	99.389028	IDC-FIS		0.00
84703	CP TOYOTA MOTOR CRE	89233HQB3	11/21/2018	2.650000		30,000,000.00	29,847,625.00	90,541.67		0.00
			03/11/2019	2.671633		29,757,083.33	99.492083	IDC-FIS		0.00
84710	CP STANDARD CHARTER	85324UQT3	11/26/2018	2.700000		30,000,000.00	29,812,291.67	81,000.00		3,541.67
			03/27/2019	2.724727		29,727,750.00	99.374306	IDC-FIS		0.00
84711	CP MUFG BK LTD NY	62479MNU3	11/27/2018	2.540000		30,000,000.00	29,942,625.00	74,083.33		0.00
			01/28/2019	2.551160		29,868,766.67	99.808750	IDC-FIS		-225.00
84714	CP CREDIT AGRICOLE	22533URC9	11/29/2018	2.710000		30,000,000.00	29,766,858.33	74,525.00		0.00
			04/12/2019	2.737615		29,697,383.33	99.222861	IDC-FIS		-5,050.00
84716	CP TORONTO DOMINION	89119BRA6	11/28/2018	2.680000		30,000,000.00	29,771,475.00	75,933.33		0.00
			04/10/2019	2.706800		29,702,966.67	99.238250	IDC-FIS		-7,425.00
84717	CP CREDIT AGRICOLE	22533UQ89	11/28/2018	2.610000		30,000,000.00	29,854,250.00	73,950.00		0.00
			03/08/2019	2.629061		29,782,500.00	99.514167	IDC-FIS		-2,200.00
84720	CP JP MORGAN SECURI	46640QRR4	11/30/2018	2.820000		30,000,000.00	29,736,850.00	75,200.00		4,750.00
			04/25/2019	2.852625		29,656,900.00	99.122833	IDC-FIS		0.00
84758	PW CP TOYOTA MOTOR	89233HT38	12/06/2018	2.820000		4,300,000.00	4,249,012.75	8,757.67		548.25
			06/03/2019	2.860104		4,239,706.83	98.814250	IDC-FIS		0.00
84759	PW CP TOYOTA MOTOR	89233HT38	12/06/2018	2.820000		1,100,000.00	1,086,956.75	2,240.33		140.26
			06/03/2019	2.860105		1,084,576.16	98.814250	IDC-FIS		0.00
84760	PW CP TOYOTA MOTOR	89233HT38	12/06/2018	2.820000		1,000,000.00	988,142.50	2,036.67		127.51
			06/03/2019	2.860106		985,978.32	98.814250	IDC-FIS		0.00
84767	CP SOCIETE GENERALE	83369CRA4	12/07/2018	2.730000		30,000,000.00	29,771,475.00	56,875.00		0.00
			04/10/2019	2.755915		29,717,900.00	99.238250	IDC-FIS		-3,300.00
84768	CP SOCIETE GENERALE	83369CR89	12/07/2018	2.730000		30,000,000.00	29,776,091.67	56,875.00		0.00
			04/08/2019	2.755493		29,722,450.00	99.253639	IDC-FIS		-3,233.33
84773	CP CREDIT SUISSE NY	2254EBRA1	12/10/2018	2.770000		30,000,000.00	29,771,475.00	50,783.33		0.00
			04/10/2019	2.796032		29,720,691.67	99.238250	IDC-FIS		0.00
84776	CP CREDIT SUISSE NY	2254EBRF0	12/11/2018	2.770000		30,000,000.00	29,759,933.33	48,475.00		0.00
			04/15/2019	2.796901		29,711,458.33	99.199778	IDC-FIS		0.00
84778	CP NORDEA BANK	65558KQB3	12/11/2018	2.740000		30,000,000.00	29,847,625.00	47,950.00		5,175.00
			03/11/2019	2.758898		29,794,500.00	99.492083	IDC-FIS		0.00
84779	CP STANDARD CHARTER	85324URS4	12/11/2018	2.760000		30,000,000.00	29,734,541.67	48,300.00		0.00
			04/26/2019	2.789081		29,687,200.00	99.115139	IDC-FIS		-958.33
84788	CP JP MORGAN SECURI	46640QQC8	12/12/2018	2.780000		30,000,000.00	29,845,416.67	46,333.33		7,583.34
			03/12/2019	2.799456		29,791,500.00	99.484722	IDC-FIS		0.00
84790	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000		5,450,000.00	5,422,318.54	8,645.56		725.41
			03/11/2019	2.768824		5,413,359.26	99.492083	IDC-FIS		0.00



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					Current Book	Market Price			Unrealized Loss	Unrealized Gain
84791	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	5,300,000.00	5,273,080.42	8,407.61		705.45	
			03/11/2019	2.768824	5,264,367.72	99.492083	IDC-FIS		0.00	
84792	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	500,000.00	497,460.42	793.17		66.56	
			03/11/2019	2.768828	496,638.46	99.492083	IDC-FIS		0.00	
84793	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	800,000.00	795,936.67	1,269.07		106.49	
			03/11/2019	2.768825	794,621.54	99.492083	IDC-FIS		0.00	
84794	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	1,900,000.00	1,890,349.58	3,014.05		252.89	
			03/11/2019	2.768824	1,887,226.17	99.492083	IDC-FIS		0.00	
84795	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	2,290,000.00	2,278,368.71	3,632.73		304.80	
			03/11/2019	2.768824	2,274,604.17	99.492083	IDC-FIS		0.00	
84796	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	340,000.00	338,273.08	539.35		45.26	
			03/11/2019	2.768827	337,714.15	99.492083	IDC-FIS		0.00	
84797	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	3,200,000.00	3,183,746.67	5,076.30		425.93	
			03/11/2019	2.768825	3,178,486.17	99.492083	IDC-FIS		0.00	
84798	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	700,000.00	696,444.58	1,110.44		93.17	
			03/11/2019	2.768825	695,293.85	99.492083	IDC-FIS		0.00	
84799	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	2,800,000.00	2,785,778.33	4,441.76		372.68	
			03/11/2019	2.768824	2,781,175.40	99.492083	IDC-FIS		0.00	
84800	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	4,000,000.00	3,979,683.33	6,345.37		532.40	
			03/11/2019	2.768824	3,973,107.72	99.492083	IDC-FIS		0.00	
84801	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	24,000,000.00	23,878,100.00	38,072.22		3,194.44	
			03/11/2019	2.768824	23,838,646.30	99.492083	IDC-FIS		0.00	
84802	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	500,000.00	497,460.42	793.17		66.56	
			03/11/2019	2.768828	496,638.46	99.492083	IDC-FIS		0.00	
84803	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	4,190,000.00	4,168,718.29	6,646.77		557.70	
			03/11/2019	2.768824	4,161,830.33	99.492083	IDC-FIS		0.00	
84804	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	415,000.00	412,892.15	658.33		55.24	
			03/11/2019	2.768821	412,209.93	99.492083	IDC-FIS		0.00	
84805	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	2,265,000.00	2,253,495.69	3,593.07		301.47	
			03/11/2019	2.768823	2,249,772.25	99.492083	IDC-FIS		0.00	
84806	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	5,000,000.00	4,974,604.17	7,931.71		665.52	
			03/11/2019	2.768825	4,966,384.64	99.492083	IDC-FIS		0.00	
84807	PW CP TOYOTA MOTOR	89233HQB3	12/12/2018	2.750000	5,000,000.00	4,974,604.17	7,931.71		665.52	
			03/11/2019	2.768825	4,966,384.64	99.492083	IDC-FIS		0.00	
84814	CP TORONTO DOMINION	89119BQL3	12/20/2018	2.795000	30,000,000.00	29,827,750.00	27,950.00		9,425.00	
			03/20/2019	2.814667	29,790,375.00	99.425833	IDC-FIS		0.00	
			Subtotal	2.622925	1,027,150,000.00	1,021,895,972.56	3,419,325.16		54,970.19	



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				2.645398	1,018,499,080.14	99.488485		-72,217.11

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84139	KFPD YCD BNP PARIBA	05576T2D0	01/16/2018	2.050000	500,000.00	499,907.19	9,965.28	0.00
			01/16/2019	2.050000	500,000.00	99.981438	IDC-FIS	-92.81
84141	PW YCD BNP PARIBAS	05576T2F5	01/19/2018	2.150000	1,500,000.00	1,499,760.29	31,085.42	0.00
			01/18/2019	2.150000	1,500,000.00	99.984019	IDC-FIS	-239.71
84353	AUHSD NCD UNION BAN	62478TD55	04/20/2018	2.340000	1,500,000.00	1,498,329.23	24,960.00	0.00
			04/18/2019	2.340000	1,500,000.00	99.888616	IDC-FIS	-1,670.77
84361	AUHSD NCD UNION BAN	62478TD55	04/20/2018	2.340000	120,000.00	119,866.34	1,996.80	0.00
			04/18/2019	2.340000	120,000.00	99.888616	IDC-FIS	-133.66
84492	AUHSD NCD MUFG UNIO	62478TG94	06/14/2018	2.400000	410,000.00	409,575.78	5,494.00	0.00
			05/03/2019	2.400000	410,000.00	99.896531	IDC-FIS	-424.22
84633	YCD BANK OF MONTREAL	06370RLB3	09/26/2018	2.450000	30,000,000.00	30,000,295.12	198,041.67	295.12
			01/25/2019	2.450000	30,000,000.00	100.000984	IDC-FIS	0.00
84634	YCD STANDARD CHARTE	85325TQ40	09/26/2018	2.460000	30,000,000.00	30,000,581.88	198,850.00	581.88
			01/29/2019	2.460000	30,000,000.00	100.001940	IDC-FIS	0.00
84635	YCD TORONTO DOMINIO	89114MGH4	09/27/2018	2.440000	30,000,000.00	30,000,088.22	195,200.00	88.22
			01/24/2019	2.440000	30,000,000.00	100.000294	IDC-FIS	0.00
84666	YCD STANDARD CHARTE	85325TT21	10/25/2018	2.600000	30,000,000.00	30,007,824.07	147,333.33	7,824.07
			02/25/2019	2.600000	30,000,000.00	100.026080	IDC-FIS	0.00
84672	NCD MUFG UNION BANK	62478TP45	10/26/2018	2.410000	25,000,000.00	24,999,842.05	112,131.94	0.00
			01/11/2019	2.410000	25,000,000.00	99.999368	IDC-FIS	-157.95
84673	YCD MUFG BANK LTD N	55379WQQ2	10/26/2018	2.470000	25,000,000.00	25,000,379.21	114,923.61	379.21
			01/14/2019	2.470000	25,000,000.00	100.001517	IDC-FIS	0.00
84676	YCD BANK OF MONTREAL	06370RMY2	11/01/2018	2.520000	30,000,000.00	30,002,390.48	128,100.00	2,390.48
			02/01/2019	2.520000	30,000,000.00	100.007968	IDC-FIS	0.00
84682	PW NCD MUFG UNION B	62478TQ28	11/02/2018	2.810000	1,610,000.00	1,609,025.01	7,540.17	0.00
			11/01/2019	2.810000	1,610,000.00	99.939441	IDC-FIS	-974.99
84696	YCD NORDEA BANK	65558TAP0	11/16/2018	2.590000	30,000,000.00	30,005,659.80	99,283.33	5,659.80
			02/11/2019	2.590000	30,000,000.00	100.018866	IDC-FIS	0.00
84697	YCD NORDEA BANK	65558TAR6	11/16/2018	2.580000	30,000,000.00	30,004,681.05	98,900.00	4,681.05
			02/06/2019	2.580000	30,000,000.00	100.015604	IDC-FIS	0.00
84704	YCD TORONTO DOMINIO	89114MMV6	11/21/2018	2.630000	25,000,000.00	25,009,120.10	74,881.94	9,120.10
			03/06/2019	2.630000	25,000,000.00	100.036480	IDC-FIS	0.00
84705	YCD TORONTO DOMINIO	89114MMX2	11/21/2018	2.630000	30,000,000.00	30,011,279.36	89,858.33	11,279.36



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						Current Book				Unrealized Loss
			03/08/2019	2.630000		30,000,000.00	100.037598	IDC-FIS		0.00
84715	YCD NORDEA BANK	65558TBJ3	11/28/2018	2.730000		30,000,000.00	30,004,103.86	77,350.00		4,103.86
			04/03/2019	2.730000		30,000,000.00	100.013680	IDC-FIS		0.00
84718	YCD CREDIT AGRICOLE	22535CAS0	11/30/2018	2.760000		30,000,000.00	30,007,057.23	73,600.00		7,057.23
			04/12/2019	2.760000		30,000,000.00	100.023524	IDC-FIS		0.00
84750	YCD STANDARD CHARTE	85325TV44	12/04/2018	2.790000		30,000,000.00	30,009,652.09	65,100.00		9,652.09
			04/12/2019	2.790000		30,000,000.00	100.032174	IDC-FIS		0.00
84751	YCD STANDARD CHARTE	85325TV51	12/04/2018	2.790000		25,000,000.00	25,007,965.14	54,250.00		7,965.14
			04/11/2019	2.790000		25,000,000.00	100.031861	IDC-FIS		0.00
84752	YCD BANK OF MONTREAL	06370RPU7	12/04/2018	2.780000		25,000,000.00	25,007,270.36	54,055.56		7,270.36
			04/11/2019	2.780000		25,000,000.00	100.029081	IDC-FIS		0.00
84753	YCD BANK OF MONTREAL	06370RPT0	12/04/2018	2.780000		30,000,000.00	30,008,810.16	64,866.67		8,810.16
			04/12/2019	2.780000		30,000,000.00	100.029367	IDC-FIS		0.00
84762	YCD BANK OF MONTREAL	06370RQE2	12/06/2018	2.780000		30,000,000.00	30,008,758.88	60,233.33		8,758.88
			04/11/2019	2.780000		30,000,000.00	100.029196	IDC-FIS		0.00
84763	YCD BANK OF MONTREAL	06370RQC6	12/06/2018	2.780000		30,000,000.00	30,008,844.95	60,233.33		8,844.95
			04/12/2019	2.780000		30,000,000.00	100.029483	IDC-FIS		0.00
84764	YCD MUFG BANK LTD N	55379WTL0	12/06/2018	2.770000		30,000,000.00	30,007,925.02	60,016.67		7,925.02
			04/11/2019	2.770000		30,000,000.00	100.026417	IDC-FIS		0.00
84765	YCD MUFG BANK LTD N	55379WTN6	12/06/2018	2.770000		30,000,000.00	30,008,002.89	60,016.67		8,002.89
			04/12/2019	2.770000		30,000,000.00	100.026676	IDC-FIS		0.00
84771	YCD NORDEA BANK	65558TBT1	12/10/2018	2.770000		30,000,000.00	30,008,307.80	50,783.33		8,307.80
			04/15/2019	2.770000		30,000,000.00	100.027693	IDC-FIS		0.00
84772	YCD MUFG BK	55379WTT3	12/10/2018	2.770000		30,000,000.00	30,008,307.80	50,783.33		8,307.80
			04/15/2019	2.770000		30,000,000.00	100.027693	IDC-FIS		0.00
84780	YCD TORONTO DOMINIO	89114MQK6	12/13/2018	2.770000		30,000,000.00	30,020,698.72	43,858.33		20,698.72
			03/13/2019	2.770000		30,000,000.00	100.068996	IDC-FIS		0.00
84781	YCD STANDARD CHARTE	85325TW76	12/13/2018	2.800000		30,000,000.00	30,022,487.88	44,333.33		22,487.88
			03/13/2019	2.800000		30,000,000.00	100.074960	IDC-FIS		0.00
84813	YCD STANDARD CHARTE	85325TX34	12/19/2018	2.800000		30,000,000.00	30,024,425.12	30,333.33		24,425.12
			03/19/2019	2.800000		30,000,000.00	100.081417	IDC-FIS		0.00
84815	YCD BANK OF MONTREAL	06370RSJ9	12/20/2018	2.800000		30,000,000.00	30,024,748.93	28,000.00		24,748.93
			03/20/2019	2.800000		30,000,000.00	100.082496	IDC-FIS		0.00
84823	YCD MUFG BANK LTD N	55379WUX2	12/27/2018	2.770000		30,000,000.00	30,024,886.09	11,541.67		24,886.09
			03/27/2019	2.770000		30,000,000.00	100.082954	IDC-FIS		0.00
84824	YCD BANK OF MONTREAL	06370RSZ3	12/27/2018	2.780000		30,000,000.00	30,025,598.44	11,583.33		25,598.44
			03/27/2019	2.780000		30,000,000.00	100.085328	IDC-FIS		0.00



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84825	YCD NORDEA BANK NY	65558TCM5	12/27/2018	2.770000	30,000,000.00	30,024,310.59	11,541.67	24,310.59
			03/25/2019	2.770000	30,000,000.00	100.081035	IDC-FIS	0.00
			Subtotal	2.684808	880,640,000.00	880,940,767.13	2,451,026.37	304,461.24
				2.684808	880,640,000.00	100.034153		-3,694.11

Inv Type: 75 CORPORATE NOTES

82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	4,917,850.00	40,625.00	0.00
			03/04/2021	2.543964	4,989,750.00	98.357000	IDC-FIS	-71,900.00
82985	CORP EXXON MOBIL CO	30231GAP7	03/15/2016	1.708000	3,500,000.00	3,493,770.00	19,926.67	0.00
			03/01/2019	1.708000	3,500,000.00	99.822000	IDC-FIS	-6,230.00
83151	CORP CHEVRON	166764BH2	05/26/2016	1.561000	5,000,000.00	4,973,000.00	9,756.25	0.00
			05/16/2019	1.657877	4,986,000.00	99.460000	IDC-FIS	-13,000.00
83273	CORP ROYAL BANK OF	78012KRK5	07/29/2016	1.500000	5,000,000.00	4,963,200.00	31,666.67	0.00
			07/29/2019	1.500000	5,000,000.00	99.264000	IDC-FIS	-36,800.00
83592	CORP MICROSOFT CORP	594918BV5	02/06/2017	1.850000	10,000,000.00	9,927,400.00	74,513.89	0.00
			02/06/2020	1.850000	10,000,000.00	99.274000	IDC-FIS	-72,600.00
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00	8,305,097.03	52,635.72	0.00
			08/08/2021	2.010124	8,389,048.21	97.147000	IDC-FIS	-83,951.18
83742	CORP APPLE INC	037833CS7	05/12/2017	1.800000	10,000,000.00	9,874,000.00	25,000.00	0.00
			05/11/2020	1.829955	9,991,300.00	98.740000	IDC-FIS	-117,300.00
84156	CORP TOYOTA MOTOR C	89236TDM4	01/24/2018	1.700000	8,000,000.00	7,998,320.00	64,977.78	19,840.00
			01/09/2019	1.984629	7,978,480.00	99.979000	IDC-FIS	0.00
84184	CORP WELLS FARGO BA	94988J5L7	02/06/2018	2.400000	10,000,000.00	9,914,900.00	110,666.67	0.00
			01/15/2020	2.469417	9,986,900.00	99.149000	IDC-FIS	-72,000.00
84189	CORP JOHNSON & JOHN	478160CH5	02/12/2018	1.950000	16,850,000.00	16,603,147.50	46,548.13	0.00
			11/10/2020	2.295016	16,695,991.00	98.535000	IDC-FIS	-92,843.50
84370	MICROSOFT CORP	594918BA1	04/26/2018	2.375000	10,000,000.00	9,878,800.00	91,701.39	130,100.00
			02/12/2022	3.081219	9,748,700.00	98.788000	IDC-FIS	0.00
84387	MICROSOFT CORP	594918BG8	05/03/2018	2.000000	8,000,000.00	7,910,880.00	25,777.78	45,360.00
			11/03/2020	2.699874	7,865,520.00	98.886000	IDC-FIS	0.00
84499	CORP WALMART INC	931142DY6	06/22/2018	1.750000	15,000,000.00	14,894,700.00	59,791.67	59,355.00
			10/09/2019	2.615066	14,835,345.00	99.298000	IDC-FIS	0.00
84504	CORP WALMART INC	931142DY6	06/25/2018	1.750000	5,000,000.00	4,964,900.00	19,930.56	19,440.00
			10/09/2019	2.615073	4,945,460.00	99.298000	IDC-FIS	0.00
84508	CORP APPLE INC	037833BS8	06/26/2018	2.250000	20,000,000.00	19,765,600.00	160,000.00	86,200.00
			02/23/2021	2.880031	19,679,400.00	98.828000	IDC-FIS	0.00



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84528	CORP TOYOTA MOTOR C	89236TDZ5	07/03/2018	2.000000	8,200,000.00	7,920,462.00	911.11	0.00
			12/29/2020	3.100913	7,985,652.00	96.591000	IDC-FIS	-65,190.00
84549	CORP WELLS FARGO BA	94988J5D5	07/18/2018	1.750000	10,000,000.00	9,949,200.00	17,986.11	26,600.00
			05/24/2019	2.675824	9,922,600.00	99.492000	IDC-FIS	0.00
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000	10,284,000.00	10,031,733.48	75,844.50	0.00
			03/03/2022	2.844617	10,083,719.10	97.547000	IDC-FIS	-50,700.12
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000	10,000,000.00	9,754,700.00	73,750.00	0.00
			03/03/2022	2.867054	9,799,000.00	97.547000	IDC-FIS	-41,800.00
84622	CORP APPLE INC	037833BS8	09/20/2018	2.250000	10,000,000.00	9,882,800.00	80,000.00	52,480.00
			02/23/2021	2.980040	9,847,195.00	98.828000	IDC-FIS	0.00
84646	CORP WALMART INC	931142DY6	10/09/2018	1.750000	20,000,000.00	19,859,600.00	79,722.22	49,500.00
			10/09/2019	2.718905	19,810,100.00	99.298000	IDC-FIS	0.00
84649	CORP EXXON MOBIL CO	30231GAV4	10/11/2018	2.222000	12,640,000.00	12,457,984.00	93,620.27	83,798.40
			03/01/2021	3.142000	12,405,392.36	98.560000	IDC-FIS	0.00
84677	CORP ORACLE CORP	68389XAX3	11/01/2018	2.250000	20,000,000.00	19,905,600.00	103,750.00	11,440.00
			10/08/2019	2.826041	19,922,910.00	99.528000	IDC-FIS	0.00
84761	CORP APPLE INC	037833AR1	12/06/2018	2.850000	15,000,000.00	15,018,300.00	65,312.50	115,560.00
			05/06/2021	3.130008	14,938,365.00	100.122000	IDC-FIS	0.00
			Subtotal	2.056608	256,023,000.00	253,165,944.01	1,424,414.89	699,673.40
				2.605199	253,306,827.67	98.884063		-724,314.80

Inv Type: 99 MONEY MARKET ACCOUNTS

83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	0.00	0.00	0.00	0.00
			01/01/2019	.000000	0.00	.000000	BOOK	0.00
			Subtotal	.000000	0.00	0.00	0.00	0.00
				.000000	0.00	.000000		0.00

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

83754	CCCCD CD BERTA KAMM	121101042	05/24/2017	.400000	3,397.22	3,397.22	22.16	0.00
			05/24/2020	.400000	3,397.22	100.000000	BOOK	0.00
			Subtotal	.400000	3,397.22	3,397.22	22.16	0.00
				.400000	3,397.22	100.000000		0.00

Grand Total	Count 276			2.414342	3,203,274,397.22	3,189,017,758.45	11,346,258.03	2,024,171.49
				2.491226	3,186,390,476.30	99.554935		-3,571,581.69



Contra Costa County

Inventory by Market Value

As Of Date: 12/31/2018

Date Basis: Settlement

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Reporting Currency: Local



Inventory by Market Value

As Of Date: 12/31/2018

Date Basis: Settlement

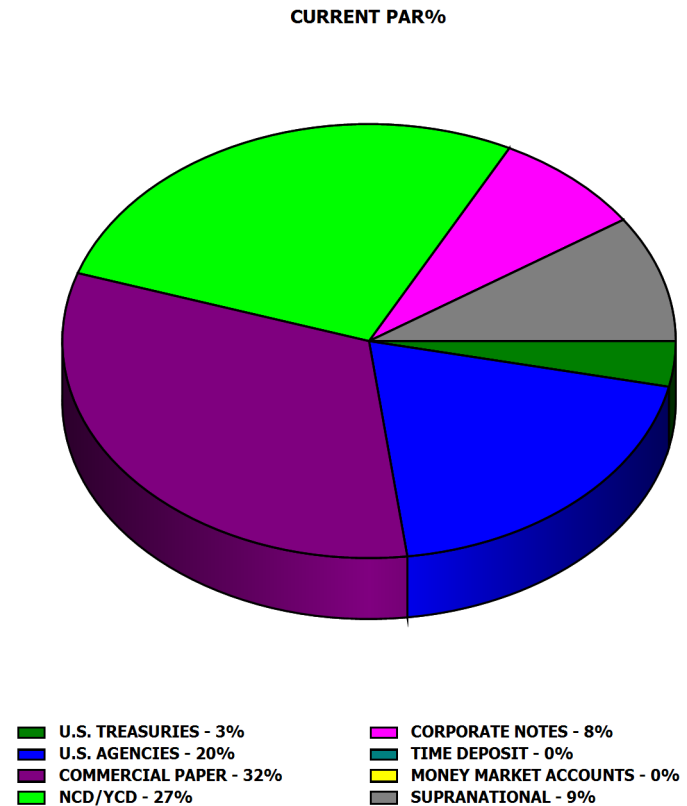
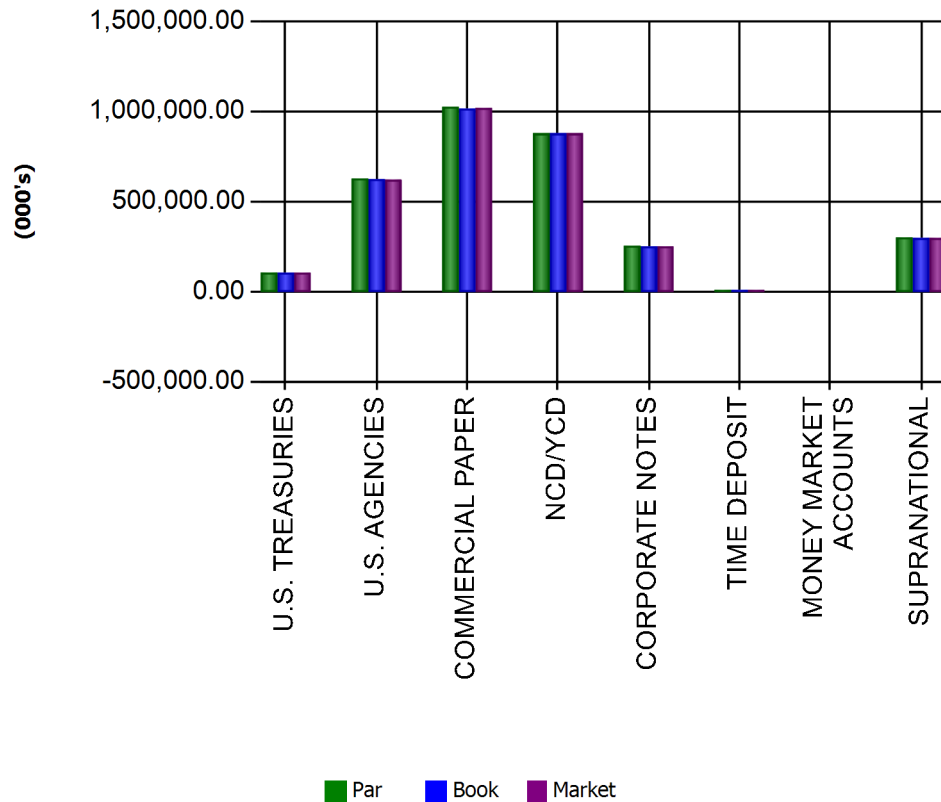
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Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	108,130.00	107,316.25	107,605.84	100.27 %	96.80	2.45 %
U.S. AGENCIES	628,849.00	625,726.89	624,374.67	99.78 %	-1,927.38	2.03 %
COMMERCIAL PAPER	1,027,150.00	1,018,499.08	1,021,895.97	100.33 %	-17.25	2.65 %
NCD/YCD	880,640.00	880,640.00	880,940.77	100.03 %	300.77	2.68 %
CORPORATE NOTES	256,023.00	253,306.83	253,165.94	99.94 %	-24.64	2.61 %
TIME DEPOSIT	3.40	3.40	3.40	100.00 %	0.00	0.40 %
MONEY MARKET ACCOUNTS	0.00	0.00	0.00	0.00 %	0.00	0.00 %
SUPRANATIONAL	302,479.00	300,898.04	301,031.17	100.04 %	24.29	2.29 %
Totals(000's)	3,203,274.40	3,186,390.48	3,189,017.76	100.08 %	-1,547.41	2.49 %

Asset Allocation





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

January 10, 2019

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 APS2 market pricing data for the quarter ending December 31, 2018.

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

If you need further information, please do not hesitate to contact me at 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 horizontal line.

Karen Tanaka
FIS/APS2

Empowering the Financial World

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.1. PFM



Inventory by Market Value

As Of Date: 12/31/2018

Date Basis: Settlement

Run: 01/09/2019 03:49:22 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
83859	CCCSIG SUPRA INTL B	459058GA5	08/29/2017	1.625000	750,000.00	738,045.00	3,960.94	0.00
			09/04/2020	1.633607	749,842.50	98.406000	IDC-FIS	-11,797.50
83862	CCCSIG SUPRA INTL B	459058FS7	08/30/2017	1.126000	450,000.00	444,136.50	479.72	0.00
			11/27/2019	1.572131	446,062.50	98.697000	IDC-FIS	-1,926.00
83895	CCCCD SUPRA INTL BK	45905UP32	09/19/2017	1.561000	225,000.00	220,878.00	1,063.43	0.00
			09/12/2020	1.643882	224,460.00	98.168000	IDC-FIS	-3,582.00
83896	CCCSIG SUPRA INTL B	45905UP32	09/19/2017	1.561000	800,000.00	785,344.00	3,781.09	0.00
			09/12/2020	1.643882	798,080.00	98.168000	IDC-FIS	-12,736.00
83918	CCCSIG SUPRA INTL A	4581X0CD8	10/10/2017	2.125000	750,000.00	743,002.50	2,302.08	0.00
			11/09/2020	1.814044	756,951.83	99.067000	IDC-FIS	-13,949.33
83919	CCCCD SUPRA INTL AM	4581X0CD8	10/10/2017	2.125000	220,000.00	217,947.40	675.28	0.00
			11/09/2020	1.814044	222,039.20	99.067000	IDC-FIS	-4,091.80
84157	CCCCD SUPRA INTL FI	45950KCM0	01/25/2018	2.250000	90,000.00	89,409.60	877.50	0.00
			01/25/2021	2.352073	89,735.40	99.344000	IDC-FIS	-325.80
84266	CCCSIG SUP IFC	45950VLQ7	03/16/2018	2.635000	850,000.00	849,039.50	6,970.26	0.00
			03/09/2021	2.661454	849,362.50	99.887000	IDC-FIS	-323.00
84267	CCCCD SUP IFC	45950VLQ7	03/16/2018	2.635000	170,000.00	169,807.90	1,394.16	0.00
			03/09/2021	2.661454	169,872.50	99.887000	IDC-FIS	-64.60
84365	CCCSIG SUPRA IADB	4581X0DB1	04/19/2018	2.625000	975,000.00	975,965.25	5,118.75	3,110.25
			04/19/2021	2.701839	972,855.00	100.099000	IDC-FIS	0.00
84546	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	725,000.00	727,950.75	8,639.58	4,647.25
			07/23/2021	2.834778	723,303.50	100.407000	IDC-FIS	0.00
84548	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	160,000.00	160,651.20	1,906.67	1,025.60
			07/23/2021	2.832094	159,625.60	100.407000	IDC-FIS	0.00
			Subtotal	2.152918	6,165,000.00	6,122,177.60	37,169.46	8,783.10
				2.180681	6,162,190.53	99.305395		-48,796.03

Inv Type: 12 TREASURY NOTES

82901	CCCCD GOV US TREASU	912828WC0	01/11/2016	1.750000	150,000.00	147,949.50	449.59	0.00
			10/31/2020	1.682647	150,462.89	98.633000	IDC-FIS	-2,513.39
83153	CCCCD GOV US TREASU	912828N89	05/27/2016	1.375000	100,000.00	97,707.00	575.41	0.00
			01/31/2021	1.357590	100,078.13	97.707000	IDC-FIS	-2,371.13
83187	CCCCD GOV US TREASU	912828Q78	06/29/2016	1.375000	35,000.00	34,135.85	82.44	0.00
			04/30/2021	.983665	35,626.68	97.531000	IDC-FIS	-1,490.83



Inventory by Market Value

As Of Date: 12/31/2018

Date Basis: Settlement

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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	
83209	CCCCD GOV US TREASU	912828Q78	07/08/2016	1.375000	25,000.00	24,382.75	58.89		0.00
			04/30/2021	.971848	25,349.18	97.531000	IDC-FIS		-966.43
83301	CCCCD GOV US TREASU	912828B58	08/31/2016	2.125000	210,000.00	208,385.10	1,867.46		0.00
			01/31/2021	1.166490	215,913.80	99.231000	IDC-FIS		-7,528.70
83302	CCCCD GOV US TREASU	912828XM7	08/31/2016	1.625000	70,000.00	69,007.40	476.02		0.00
			07/31/2020	1.102671	71,022.06	98.582000	IDC-FIS		-2,014.66
83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,761,127.30	2,163.74		0.00
			05/31/2020	1.001277	1,814,053.13	98.387000	IDC-FIS		-52,925.83
83366	CCCCD GOV US TREASU	912828B90	10/05/2016	2.000000	370,000.00	366,155.70	2,514.36		0.00
			02/28/2021	1.149627	383,470.31	98.961000	IDC-FIS		-17,314.61
83425	CCCCD GOV US TREAS	912828WY2	11/23/2016	2.250000	25,000.00	24,861.25	235.39		0.00
			07/31/2021	1.775275	25,342.78	99.445000	IDC-FIS		-481.53
83468	CCCSIG GOV US TREAS	912828H52	12/05/2016	1.250000	1,360,000.00	1,340,348.00	7,114.32		0.00
			01/31/2020	1.497931	1,355,764.53	98.555000	IDC-FIS		-15,416.53
83469	CCCCD GOV US TREAS	912828D72	12/05/2016	2.000000	365,000.00	360,466.70	2,480.39		0.00
			08/31/2021	1.921700	365,916.79	98.758000	IDC-FIS		-5,450.09
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	4,923,050.00	11,774.86		0.00
			04/30/2020	1.500519	4,979,296.88	98.461000	IDC-FIS		-56,246.88
83480	CCCCD GOV US TREASU	912828G95	12/09/2016	1.625000	3,275,000.00	3,242,381.00	147.01		0.00
			12/31/2019	1.391995	3,297,771.48	99.004000	IDC-FIS		-55,390.48
83531	CCCSIG GOV US TREAS	912828H52	01/05/2017	1.250000	3,610,000.00	3,557,835.50	18,924.06		0.00
			01/31/2020	1.513863	3,594,601.25	98.555000	IDC-FIS		-36,765.75
83639	CCCSIG GOV US TREAS	912828J84	03/17/2017	1.375000	1,975,000.00	1,945,987.25	6,938.26		0.00
			03/31/2020	1.704769	1,955,790.04	98.531000	IDC-FIS		-9,802.79
83640	CCCCD GOV US TREASU	912828Q37	03/17/2017	1.250000	75,000.00	73,008.00	239.53		0.00
			03/31/2021	1.988274	73,429.71	97.344000	IDC-FIS		-421.71
83641	CCCCD GOV US TREASU	912828J43	03/17/2017	1.750000	90,000.00	88,038.00	535.15		0.00
			02/28/2022	2.144211	88,696.53	97.820000	IDC-FIS		-658.53
83669	CCCCD GOV US TREASU	912828F96	04/05/2017	2.000000	365,000.00	360,309.75	1,250.28		0.00
			10/31/2021	1.857459	367,266.99	98.715000	IDC-FIS		-6,957.24
83736	CCCSIG GOV US TREAS	912828XE5	05/09/2017	1.500000	1,285,000.00	1,266,123.35	1,694.51		0.00
			05/31/2020	1.560250	1,282,909.93	98.531000	IDC-FIS		-16,786.58
83808	CCCSIG GOV US TREAS	912828XH8	06/28/2017	1.625000	75,000.00	73,986.00	3.36		0.00
			06/30/2020	1.502249	75,249.40	98.648000	IDC-FIS		-1,263.40
83814	CCCSIG GOV US TREAS	912828XM7	07/07/2017	1.625000	3,170,000.00	3,125,049.40	21,556.86		0.00
			07/31/2020	1.606525	3,171,733.59	98.582000	IDC-FIS		-46,684.19
83815	CCCCD GOV US TREASU	912828R77	07/07/2017	1.375000	295,000.00	287,418.50	356.59		0.00



Inventory by Market Value

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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
			05/31/2021	1.805242	290,240.82	97.430000	IDC-FIS	-2,822.32
83820	CCCCD GOV US TREASU	912828V72	07/12/2017	1.875000	220,000.00	216,081.80	1,726.22	0.00
			01/31/2022	1.908201	219,682.03	98.219000	IDC-FIS	-3,600.23
83840	CCCSIG GOV US TREAS	912828L32	08/03/2017	1.375000	650,000.00	637,734.50	3,036.77	0.00
			08/31/2020	1.514468	647,283.20	98.113000	IDC-FIS	-9,548.70
83884	CCCSIG GOV US TREAS	912828L32	09/01/2017	1.375000	2,100,000.00	2,060,373.00	9,811.12	0.00
			08/31/2020	1.441812	2,095,898.44	98.113000	IDC-FIS	-35,525.44
83912	CCCSIG GOV US TREAS	912828L99	10/05/2017	1.375000	800,000.00	783,752.00	1,883.98	0.00
			10/31/2020	1.643376	793,593.75	97.969000	IDC-FIS	-9,841.75
83954	CCCSIG GOV US TREAS	912828M98	11/03/2017	1.625000	990,000.00	973,684.80	1,414.29	0.00
			11/30/2020	1.762521	985,939.45	98.352000	IDC-FIS	-12,254.65
83962	CCCSIG GOV US TREAS	912828M98	11/06/2017	1.625000	1,000,000.00	983,520.00	1,430.67	0.00
			11/30/2020	1.773455	995,585.94	98.352000	IDC-FIS	-12,065.94
84046	CCCCD GOV US TREASU	912828W89	12/06/2017	1.875000	495,000.00	485,718.75	2,371.31	0.00
			03/31/2022	2.130845	489,798.63	98.125000	IDC-FIS	-4,079.88
84088	CCCSIG GOV US TREAS	912828N48	12/11/2017	1.750000	1,500,000.00	1,478,610.00	72.51	0.00
			12/31/2020	1.937773	1,491,679.69	98.574000	IDC-FIS	-13,069.69
84120	CCCSIG GOV US TRESU	912828N89	01/04/2018	1.375000	2,600,000.00	2,540,382.00	14,960.60	0.00
			01/31/2021	2.033644	2,549,218.75	97.707000	IDC-FIS	-8,836.75
84121	CCCCD GOV US TREASU	912828W89	01/04/2018	1.875000	220,000.00	215,875.00	1,053.91	0.00
			03/31/2022	2.178392	217,310.16	98.125000	IDC-FIS	-1,435.16
84224	CCCCD GOV US TREASU	912828F96	03/05/2018	2.000000	175,000.00	172,751.25	599.45	642.85
			10/31/2021	2.475285	172,108.40	98.715000	IDC-FIS	0.00
84391	CCCCD GOV US TREASU	9128283C2	05/04/2018	2.000000	230,000.00	225,922.10	787.85	3,594.76
			10/31/2022	2.795864	222,327.34	98.227000	IDC-FIS	0.00
84423	CCCSIG GOV US TREAS	912828WN6	05/22/2018	2.000000	820,000.00	810,906.20	1,441.76	8,523.39
			05/31/2021	2.744936	802,382.81	98.891000	IDC-FIS	0.00
84473	CCCSIG GOV US TREAS	912828WR7	06/06/2018	2.125000	1,780,000.00	1,765,261.60	104.49	12,309.26
			06/30/2021	2.643910	1,752,952.34	99.172000	IDC-FIS	0.00
84474	CCCCD GOV US TREASU	912828L57	06/06/2018	1.750000	205,000.00	199,585.95	915.47	2,954.11
			09/30/2022	2.759560	196,631.84	97.359000	IDC-FIS	0.00
84519	CCCCD GOV US TREASU	912828P79	07/05/2018	1.500000	195,000.00	187,344.30	993.85	2,856.02
			02/28/2023	2.741166	184,488.28	96.074000	IDC-FIS	0.00
84531	CCCSIG GOV US TREAS	912828WY2	07/06/2018	2.250000	1,300,000.00	1,292,785.00	12,240.49	8,628.75
			07/31/2021	2.665911	1,284,156.25	99.445000	IDC-FIS	0.00
84561	CCCCD US TREASURY N	912828W89	08/03/2018	1.875000	115,000.00	112,843.75	550.90	1,617.19
			03/31/2022	2.824938	111,226.56	98.125000	IDC-FIS	0.00



Inventory by Market Value

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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	
84580	CCCSIG GOV US TREAS	9128283X6	08/30/2018	2.250000	1,310,000.00	1,302,886.70	11,133.22		6,191.39
			02/15/2021	2.679261	1,297,896.74	99.457000	IDC-FIS		0.00
84586	CCCCD GOV US TREASU	912828W89	09/06/2018	1.875000	280,000.00	274,750.00	1,341.35		3,007.81
			03/31/2022	2.748783	271,742.19	98.125000	IDC-FIS		0.00
84591	CCCSIG GOV US TREAS	9128284W7	09/07/2018	2.750000	450,000.00	453,042.00	4,674.26		2,672.86
			08/15/2021	2.720393	451,142.58	100.676000	IDC-FIS		0.00
84621	CCCSIG GOV US TREAS	9128285A4	09/20/2018	2.750000	1,135,000.00	1,142,888.25	9,312.01		12,499.19
			09/15/2021	2.892892	1,130,820.17	100.695000	IDC-FIS		0.00
84626	CCCSIG GOV US TREAS	9128285A4	09/21/2018	2.750000	2,000,000.00	2,013,900.00	16,408.84		21,946.87
			09/15/2021	2.891621	1,992,864.73	100.695000	IDC-FIS		0.00
84644	CCCCD GOV US TREASU	912828P38	10/04/2018	1.750000	100,000.00	97,106.00	732.33		1,879.44
			01/31/2023	2.933296	95,535.66	97.106000	IDC-FIS		0.00
84690	CCCSIG GOV US TREAS	9128285F3	11/07/2018	2.875000	200,000.00	202,110.00	1,232.14		2,680.31
			10/15/2021	2.976704	199,793.01	101.055000	IDC-FIS		0.00
84774	CCCSIG GOV US TREAS	9128285L0	12/11/2018	2.875000	2,450,000.00	2,477,268.50	9,145.20		17,123.97
			11/15/2021	2.726485	2,465,203.58	101.113000	IDC-FIS		0.00
			Subtotal	1.742981	47,035,000.00	46,484,796.75	190,813.47		109,128.17
				1.899747	46,837,249.42	98.830226			-452,531.79

Inv Type: 22 FEDERAL HOME LOAN BANKS

83166	CCCCD GOV FHLB GLOB	3130A8DB6	06/09/2016	1.125000	2,365,000.00	2,348,752.45	739.07		0.00
			06/21/2019	1.017963	2,372,544.35	99.313000	IDC-FIS		-23,791.90
83332	CCCCD GOV FHLB GLOB	3130A9EP2	09/21/2016	1.000000	1,900,000.00	1,877,029.00	5,013.89		0.00
			09/26/2019	1.062882	1,896,466.00	98.791000	IDC-FIS		-19,437.00
83481	CCCCD GOV FHLB GLOB	3130AAE46	12/09/2016	1.250000	2,650,000.00	2,648,675.00	15,182.32		0.00
			01/16/2019	1.225506	2,651,291.67	99.950000	IDC-FIS		-2,616.67
83514	CCCCD GOV FHLB NOTE	3130AAE46	12/20/2016	1.250000	2,025,000.00	2,023,987.50	11,601.56		2,875.50
			01/16/2019	1.344369	2,021,112.00	99.950000	IDC-FIS		0.00
83631	CCCCD GOV FHLB NOTE	3130AAE46	03/07/2017	1.250000	2,415,000.00	2,413,792.50	13,835.94		2,922.15
			01/16/2019	1.343248	2,410,870.35	99.950000	IDC-FIS		0.00
83772	CCCCD GOV FHLB NOTE	3130ABF92	05/31/2017	1.375000	2,000,000.00	1,990,240.00	2,520.83		0.00
			05/28/2019	1.369154	2,000,220.00	99.512000	IDC-FIS		-9,980.00
83892	CCCCD GOV FHLB NOTE	3130ACE26	09/08/2017	1.375000	175,000.00	171,461.50	621.61		0.00
			09/28/2020	1.482926	174,438.25	97.978000	IDC-FIS		-2,976.75
84688	CCCSIG GOV FHLB	3130AF5B9	11/06/2018	3.000000	1,075,000.00	1,088,717.00	7,077.08		14,899.50
			10/12/2021	3.039012	1,075,967.50	101.276000	IDC-FIS		0.00



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Subtotal				1.344782	14,605,000.00	14,562,654.95	56,592.30	20,697.15
				1.362930	14,602,910.12	99.710065		-58,802.32

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

82909	CCCCD GOV FNMA BENC	3135G0H63	01/13/2016	1.375000	6,660,000.00	6,654,738.60	38,919.37	0.00
			01/28/2019	1.309114	6,673,053.60	99.921000	IDC-FIS	-18,315.00
83289	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	140,000.00	135,573.20	651.39	0.00
			08/17/2021	1.334096	139,433.00	96.838000	IDC-FIS	-3,859.80
83290	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	45,000.00	43,577.10	209.38	0.00
			08/17/2021	1.321009	44,846.06	96.838000	IDC-FIS	-1,268.96
83295	CCCCD GOV FNMA NOTE	3135G0N82	08/31/2016	1.250000	260,000.00	251,778.80	1,209.72	0.00
			08/17/2021	1.337550	258,910.60	96.838000	IDC-FIS	-7,131.80
83305	CCCSIG GOV FNMA NOT	3135G0P49	09/02/2016	1.000000	950,000.00	939,873.00	3,245.83	0.00
			08/28/2019	1.053166	949,645.14	98.934000	IDC-FIS	-9,772.14
83335	CCCCD GOV FNMA NOTE	3135G0P49	09/23/2016	1.000000	1,995,000.00	1,973,733.30	6,816.24	0.00
			08/28/2019	1.020798	1,993,803.00	98.934000	IDC-FIS	-20,069.70
83340	CCCCD GOV FNMA NOTE	3135G0P49	09/28/2016	1.000000	1,820,000.00	1,800,598.80	6,218.32	0.00
			08/28/2019	.994725	1,820,273.00	98.934000	IDC-FIS	-19,674.20
83618	CCCSIG GOV FNMA NOT	3135G0T29	02/28/2017	1.500000	850,000.00	840,327.00	4,356.25	0.00
			02/28/2020	1.521905	849,456.00	98.862000	IDC-FIS	-9,129.00
83647	CCCCD GOV FNMA NOTE	3135G0N33	03/21/2017	.875000	3,400,000.00	3,365,660.00	12,313.19	15,606.00
			08/02/2019	1.509791	3,350,054.00	98.990000	IDC-FIS	0.00
83812	CCCCD GOV FNMA NOTE	3135G0S38	06/29/2017	2.000000	300,000.00	295,560.00	2,933.33	0.00
			01/05/2022	1.851838	301,917.00	98.520000	IDC-FIS	-6,357.00
83837	CCCCD GOV FNMA NOTE	3135G0T60	08/01/2017	1.500000	55,000.00	54,090.85	346.05	0.00
			07/30/2020	1.603953	54,887.58	98.347000	IDC-FIS	-796.73
84343	CCCCD FNMA NOTES	3135G0U27	04/13/2018	2.500000	110,000.00	109,909.80	595.83	73.70
			04/13/2021	2.551908	109,836.10	99.918000	IDC-FIS	0.00
84766	CCCCD GOV FNMA NOTE	3135G0U43	12/06/2018	2.875000	340,000.00	344,001.80	2,905.35	4,688.60
			09/12/2023	2.920145	341,539.73	101.177000	IDC-FIS	0.00
Subtotal				1.222273	16,925,000.00	16,809,422.25	80,720.25	20,368.30
				1.329307	16,887,654.81	99.317118		-96,374.33

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

82778	CCCCD MBS FNMA SRS	3136AQDQ0	10/30/2015	1.646000	7,699.55	7,776.65	10.56	0.00
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			09/25/2019	1.382287	7,776.65	101.001357	BOOK	0.00
82814	CCCCD MBS FNMA SRS	3136AQS1	11/30/2015	1.898080	1,544.79	1,560.24	2.44	0.00
			01/25/2019	1.572772	1,560.24	101.000136	BOOK	0.00
83093	CCCCD MBS FHLMC SRS	3137BNN26	04/28/2016	1.780000	14,377.20	14,520.63	21.34	0.00
			07/25/2019	1.464707	14,520.63	100.997621	BOOK	0.00
83189	CCCSIG MBS FNMA SRS	3136ASPX8	06/30/2016	1.785000	4,773.87	4,821.61	7.10	0.00
			06/25/2019	1.442671	4,821.61	101.000027	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	84,437.91	86,117.48	547.17	0.00
			09/25/2021	2.944966	86,117.48	101.989118	BOOK	0.00
84808	CCCSIG MBS FHMS KPO	3137FKK39	12/17/2018	3.203000	225,000.00	224,999.33	600.56	0.00
			07/25/2023	3.202929	225,319.63	99.999702	BOOK	0.00
			Subtotal	3.152438	437,833.32	440,647.50	1,446.67	0.00
				2.964955	440,967.80	100.642751		0.00

Inv Type: 29 FHLMC NOTES

82996	CCCCD GOV FHLMC NOT	3137EADZ9	03/22/2016	1.125000	6,000,000.00	5,977,620.00	14,250.00	0.00
			04/15/2019	1.131578	5,998,800.00	99.627000	IDC-FIS	-21,180.00
83529	CCCCD GOV FHLMC NOT	3137EACA5	01/04/2017	3.750000	1,860,000.00	1,865,728.80	18,212.50	0.00
			03/27/2019	1.329015	1,958,617.20	100.308000	IDC-FIS	-92,888.40
			Subtotal	1.771110	7,860,000.00	7,843,348.80	32,462.50	0.00
				1.180175	7,957,417.20	99.788153		-114,068.40

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

83650	CCCSIG ABS CORP CNH	12636WAB2	03/22/2017	1.640000	70,820.32	70,817.60	51.63	0.00
			07/15/2020	1.642287	70,817.60	99.996159	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	1.952067	750,820.32	750,745.02	651.41	0.00
				1.956690	750,745.02	99.989971		0.00



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Inv Type: 50 AUTO ABS FXD-M 30/360								
82964	CCCSIG ABS TOYOTA C	89237KAD5	03/02/2016	1.250000	113,537.28	113,530.84	63.08	0.00
			03/16/2020	1.252803	113,530.84	99.994328	BOOK	0.00
83008	CCCSIG ABS HYUNDAI	44930UAD8	03/30/2016	1.560000	103,310.28	103,290.23	71.62	0.00
			09/15/2020	1.568722	103,290.23	99.980592	BOOK	0.00
83091	CCCSIG ABS CORP NIS	65478VAD9	04/27/2016	1.320000	102,485.64	102,469.74	60.12	0.00
			01/15/2021	1.326574	102,469.74	99.984486	BOOK	0.00
83281	CCCSIG ABS TOYOTA A	89237WAD9	08/10/2016	1.140000	108,458.44	108,455.54	54.95	0.00
			08/17/2020	1.141339	108,455.54	99.997326	BOOK	0.00
83333	CCCSIG ABS HYUNDAI	44891EAC3	09/21/2016	1.290000	343,610.68	343,564.43	197.00	0.00
			04/15/2021	1.295868	343,564.43	99.986540	BOOK	0.00
83571	CCCSIG ABS FORDO 20	34531EAD8	01/25/2017	1.670000	528,348.82	528,346.86	392.15	0.00
			06/15/2021	1.670159	528,346.86	99.999629	BOOK	0.00
83586	CCCSIG ABS ALLY AUT	02007PAC7	01/31/2017	1.700000	76,928.96	76,922.23	58.12	0.00
			06/15/2021	1.704009	76,922.23	99.991252	BOOK	0.00
83658	CCCSIG ABS ALLY AUT	02007HAC5	03/29/2017	1.780000	594,588.17	594,518.07	470.39	0.00
			08/16/2021	1.785395	594,518.07	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	137,722.77	137,712.66	110.18	0.00
			04/15/2021	1.804194	137,712.66	99.992659	BOOK	0.00
83973	CCCSIG ABS TAOT 201	89238KAD4	11/15/2017	1.930000	225,000.00	224,979.26	193.12	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	276.87	0.00
			06/15/2022	2.355236	264,969.37	99.988442	BOOK	0.00
84177	CCCCD ABS TAOT 2018	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



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			09/15/2022	2.960687	99,998.51	99,998.51	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	146.67	0.00
			01/17/2023	3.003013	109,992.48	99,993164	BOOK	0.00
84535	CCCSIG ABS GMCAR 20	36255JAD6	07/18/2018	3.020000	250,000.00	249,941.70	314.58	0.00
			05/16/2023	3.029757	249,941.70	99,976680	BOOK	0.00
84540	CCCSIG ABS CARMX 20	14313FAD1	07/25/2018	3.130000	200,000.00	199,972.74	278.22	0.00
			06/15/2023	3.135636	199,972.74	99,986370	BOOK	0.00
84541	CCCSIG ABS MBART 20	58772RAD6	07/25/2018	3.030000	410,000.00	409,984.26	552.13	0.00
			01/17/2023	3.031706	409,984.26	99,996161	BOOK	0.00
84542	CCCCD ABS NAROT 201	65479GAD1	07/25/2018	3.060000	65,000.00	64,997.89	88.40	0.00
			03/15/2023	3.061387	64,997.89	99,996754	BOOK	0.00
84544	CCCCD ABS MBART 201	58772RAD6	07/25/2018	3.030000	70,000.00	69,997.31	94.27	0.00
			01/17/2023	3.031708	69,997.31	99,996157	BOOK	0.00
84628	CCCSIG ABS FORDL 20	34531LAD2	09/21/2018	3.190000	240,000.00	239,979.72	340.27	0.00
			12/15/2021	3.195186	239,979.72	99,991550	BOOK	0.00
84632	CCCSIG ABS GMALT 20	36256GAD1	09/26/2018	3.180000	175,000.00	174,986.18	170.04	0.00
			06/21/2021	3.185694	174,986.18	99,992103	BOOK	0.00
84654	CCCSIG ABS BMWLT 20	05586CAC8	10/17/2018	3.260000	150,000.00	149,979.15	149.42	0.00
			07/20/2021	3.270188	149,979.15	99,986100	BOOK	0.00
84698	CCCSIG ABS MBALT 20	58769LAC6	11/20/2018	3.210000	500,000.00	499,988.80	713.33	0.00
			09/15/2021	3.211543	499,988.80	99,997760	BOOK	0.00
			Subtotal	2.251422	6,973,991.04	6,973,398.89	6,812.43	0.00
				2.256152	6,973,398.89	99,991509		0.00

Inv Type: 53 CREDIT ABS FXD-SA 30/360

84172	CCCSIG ABS CCCIT 20	17305EGK5	01/31/2018	2.490000	350,000.00	349,951.56	3,897.54	0.00
			01/20/2023	2.495080	349,951.56	99,986160	BOOK	0.00
			Subtotal	2.490000	350,000.00	349,951.56	3,897.54	0.00
				2.495080	349,951.56	99,986160		0.00

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

83555	CCCCD YCD SVENSKA H	86958JHB8	01/12/2017	1.890000	2,350,000.00	2,349,639.84	21,590.63	0.00
			01/10/2019	1.890000	2,350,000.00	99,984674	IDC-FIS	-360.16



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83675	CCCCD YCD BK OF NOV	06417GUE6	04/06/2017	1.910000	1,935,000.00	1,931,083.91	9,034.31	0.00
			04/05/2019	1.910000	1,935,000.00	99.797618	IDC-FIS	-3,916.09
83733	CCCCD YCD SUMITOMO	86563YVN0	05/04/2017	2.050000	140,000.00	139,701.93	470.35	0.00
			05/03/2019	2.050000	140,000.00	99.787096	IDC-FIS	-298.07
83841	CCCSIG YCD SKANDNV	83050FXT3	08/04/2017	1.840000	1,625,000.00	1,615,921.78	12,624.45	0.00
			08/02/2019	1.859877	1,624,366.25	99.441340	IDC-FIS	-8,444.47
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
84188	CCCCD CREDIT SUISSE	22549LFR1	02/08/2018	2.670000	110,000.00	110,000.00	2,667.78	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	18,310.64	0.00
			02/07/2020	2.670000	755,000.00	100.000000	BOOK	0.00
84196	CCCSIG NORDEA BANK	65590ASN7	02/22/2018	2.720000	800,000.00	800,000.00	8,160.00	0.00
			02/20/2020	2.720000	800,000.00	100.000000	BOOK	0.00
84197	CCCCD NORDEA BANK A	65590ASN7	02/22/2018	2.720000	170,000.00	170,000.00	1,734.00	0.00
			02/20/2020	2.720000	170,000.00	100.000000	BOOK	0.00
84246	CCCSIG YCD UBS AG S	90275DHG8	03/06/2018	2.900000	1,200,000.00	1,200,000.00	11,503.33	0.00
			03/02/2020	2.900000	1,200,000.00	100.000000	BOOK	0.00
84327	CCCSIG YCD CREDIT A	22532XHT8	04/10/2018	2.801440	800,000.00	800,000.00	5,167.10	0.00
			04/10/2020	2.801440	800,000.00	100.000000	BOOK	0.00
84328	CCCSIG YCD CANADIAN	13606BVF0	04/10/2018	2.731441	800,000.00	800,000.00	5,037.99	0.00
			04/10/2020	2.731441	800,000.00	100.000000	BOOK	0.00
			Subtotal	2.271189	11,710,000.00	11,696,347.46	99,273.65	0.00
				2.273947	11,709,366.25	99.883411		-13,018.79

Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

83904	CCCCD YCD BK OF TOK	06539RGM3	09/27/2017	2.070000	115,000.00	112,620.36	648.03	0.00
			09/25/2019	2.070000	115,000.00	97.930750	IDC-FIS	-2,379.64
83905	CCCSIG YCD BK OF TO	06539RGM3	09/27/2017	2.070000	800,000.00	783,446.00	4,508.00	0.00
			09/25/2019	2.070000	800,000.00	97.930750	IDC-FIS	-16,554.00
84559	CCCCD YCD BANK OF M	06370REU9	08/03/2018	3.190000	175,000.00	175,000.00	2,341.55	0.00
			08/03/2020	3.190000	175,000.00	100.000000	BOOK	0.00
84560	CCCSIG YCD BANK OF	06370REU9	08/03/2018	3.190000	775,000.00	775,000.00	10,369.72	0.00
			08/03/2020	3.190000	775,000.00	100.000000	BOOK	0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
84655	CCCSIG YCD SUMITOMO	86565BPC9	10/18/2018	3.390000	750,000.00	748,980.00	5,296.88	0.00
			10/16/2020	3.476115	748,980.00	99.864000	BOOK	0.00
84656	CCCCD YCD SUMITOMO	86565BPC9	10/18/2018	3.390000	110,000.00	109,850.40	776.88	0.00
			10/16/2020	3.476115	109,850.40	99.864000	BOOK	0.00
			Subtotal	2.876826	2,725,000.00	2,704,896.76	23,941.06	0.00
				2.903978	2,723,830.40	99.262266		-18,933.64

Inv Type: 75 CORPORATE NOTES

82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	101,077.00	2,400.00	0.00
			08/07/2019	1.743001	117,603.00	101.077000	IDC-FIS	-16,526.00
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	1,954,864.80	5,259.33	0.00
			05/15/2019	1.748923	1,984,068.80	99.738000	IDC-FIS	-29,204.00
82716	CCCCD CORP MICROSOFT	594918AC8	09/29/2015	4.200000	1,400,000.00	1,408,876.00	4,900.00	0.00
			06/01/2019	1.599996	1,529,290.00	100.634000	IDC-FIS	-120,414.00
82717	CCCCD CORP US BANCO	91159HHH6	09/29/2015	2.200000	1,950,000.00	1,945,729.50	7,865.00	0.00
			04/25/2019	1.710407	1,982,935.50	99.781000	IDC-FIS	-37,206.00
82718	CCCCD CORP CISCO SY	17275RAE2	09/29/2015	4.950000	1,795,000.00	1,798,805.40	33,566.50	0.00
			02/15/2019	1.739996	1,983,187.80	100.212000	IDC-FIS	-184,382.40
82719	CCCCD CORP BB&T CAL	05531FAQ6	09/29/2015	2.250000	1,960,000.00	1,958,804.40	18,375.00	0.00
			02/01/2019	1.927457	1,980,325.20	99.939000	IDC-FIS	-21,520.80
83177	CCCCD CORP JP MORGAN	48127HAA7	06/22/2016	2.200000	1,100,000.00	1,090,771.00	4,638.33	0.00
			10/22/2019	1.726909	1,116,775.00	99.161000	IDC-FIS	-26,004.00
83269	CCCCD CORP MORGAN S	61746BDX1	07/26/2016	2.450000	1,930,000.00	1,929,054.30	19,702.08	0.00
			02/01/2019	1.672940	1,966,766.50	99.951000	IDC-FIS	-37,712.20
83286	CCCSIG CORP BERKSHI	084664CK5	08/15/2016	1.300000	375,000.00	371,062.50	1,841.67	0.00
			08/15/2019	1.333092	374,636.25	98.950000	IDC-FIS	-3,573.75
83307	CCCCD CORP WELLS FA	949746RS2	09/02/2016	2.500000	240,000.00	236,056.80	1,950.00	0.00
			03/04/2021	1.900017	246,189.60	98.357000	IDC-FIS	-10,132.80
83309	CCCCD CORP JP MORGAN	46625HHS2	09/02/2016	4.400000	225,000.00	229,070.25	4,372.50	0.00
			07/22/2020	1.922970	245,783.25	101.809000	IDC-FIS	-16,713.00
83325	CCCSIG CORP CISCO S	17275RBG6	09/20/2016	1.400000	795,000.00	787,868.85	3,122.58	0.00
			09/20/2019	1.437937	794,117.55	99.103000	IDC-FIS	-6,248.70
83380	CCCSIG CORP TOYOTA	89236TDH5	10/18/2016	1.550000	510,000.00	504,038.10	1,602.96	0.00
			10/18/2019	1.567127	509,745.00	98.831000	IDC-FIS	-5,706.90
83423	CCCSIG CORP PFIZER	717081EB5	11/21/2016	1.700000	845,000.00	836,845.75	638.44	0.00
			12/15/2019	1.724022	844,391.60	99.035000	IDC-FIS	-7,545.85



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					Current Book	Market Price		Unrealized Gain	Unrealized Loss
83589	CCCCD CORP MORGAN S	61747YDW2	02/03/2017	2.650000	240,000.00	238,197.60	2,720.67		0.00
			01/27/2020	2.393173	241,764.00	99.249000	IDC-FIS		-3,566.40
83595	CCCSIG CORP APPLE I	037833CK4	02/09/2017	1.900000	600,000.00	594,792.00	4,560.00		0.00
			02/07/2020	1.916933	599,706.00	99.132000	IDC-FIS		-4,914.00
83625	CCCCD CORP AMERICAN	0258M0EE5	03/03/2017	2.200000	170,000.00	168,172.50	1,225.89		0.00
			03/03/2020	2.236036	169,823.20	98.925000	IDC-FIS		-1,650.70
83668	CCCSIG CORP CHEVRON	166764BP4	04/05/2017	1.991000	1,075,000.00	1,065,432.50	7,015.50		0.00
			03/03/2020	1.873043	1,078,569.00	99.110000	IDC-FIS		-13,136.50
83709	CCCCD CORP TOYOTA M	89236TDU6	04/17/2017	1.950000	150,000.00	148,137.00	601.25		0.00
			04/17/2020	1.965865	149,931.00	98.758000	IDC-FIS		-1,794.00
83739	CCCSIG CORP APPLE I	037833CS7	05/11/2017	1.800000	530,000.00	523,322.00	1,325.00		0.00
			05/11/2020	1.835100	529,459.40	98.740000	IDC-FIS		-6,137.40
83793	CCCSIG CORP WALT DI	25468PDU7	06/06/2017	1.800000	850,000.00	837,539.00	1,105.00		0.00
			06/05/2020	1.839965	849,014.00	98.534000	IDC-FIS		-11,475.00
83801	CCCSIG CORP JPMORGA	46625HKA7	06/20/2017	2.250000	400,000.00	396,016.00	3,950.00		0.00
			01/23/2020	2.099428	401,508.00	99.004000	IDC-FIS		-5,492.00
83824	CCCSIG CORP AMERI H	02665WBT7	07/20/2017	1.950000	505,000.00	497,015.95	4,404.02		0.00
			07/20/2020	1.984846	504,489.95	98.419000	IDC-FIS		-7,474.00
83832	CCCSIG CORP GOLDMAN	38141GWP5	07/24/2017	1.950000	315,000.00	312,902.10	2,695.88		0.00
			07/23/2019	1.956169	314,962.20	99.334000	IDC-FIS		-2,060.10
83839	CCCSIG CORP MORGAN	61761JB32	08/03/2017	2.800000	750,000.00	745,125.00	875.00		0.00
			06/16/2020	2.122846	764,055.00	99.350000	IDC-FIS		-18,930.00
83842	CCCCD CORP GOLDMAN	38141GWG5	08/04/2017	2.600000	225,000.00	220,788.00	65.00		0.00
			12/27/2020	2.319822	227,045.25	98.128000	IDC-FIS		-6,257.25
83851	CCCSIG CORP EXXON M	30231GAG7	08/17/2017	1.912000	400,000.00	396,404.00	2,443.11		0.00
			03/06/2020	1.719253	401,916.00	99.101000	IDC-FIS		-5,512.00
83863	CCCSIG CORP VISA IN	92826CAB8	08/30/2017	2.200000	210,000.00	207,719.40	218.17		0.00
			12/14/2020	1.853307	212,310.00	98.914000	IDC-FIS		-4,590.60
83879	CCCCD CORP CITIGRP	172967LC3	08/31/2017	2.900000	250,000.00	245,957.50	463.19		0.00
			12/08/2021	2.488448	254,137.50	98.383000	IDC-FIS		-8,180.00
83885	CCCSIG CORP CATERPI	14913Q2A6	09/07/2017	1.850000	635,000.00	622,636.55	3,817.94		0.00
			09/04/2020	1.879031	634,466.60	98.053000	IDC-FIS		-11,830.05
83890	CCCCD CORP BANK OF	06406FAA1	09/07/2017	2.500000	125,000.00	123,461.25	659.72		0.00
			04/15/2021	2.072430	126,846.25	98.769000	IDC-FIS		-3,385.00
83891	CCCSIG CORP IBM CRE	44932HAA1	09/08/2017	1.625000	700,000.00	693,203.00	3,633.68		0.00
			09/06/2019	1.663919	699,468.00	99.029000	IDC-FIS		-6,265.00
83894	CCCSIG CORP BOFA CA	06051GGS2	09/18/2017	2.328000	545,000.00	534,361.60	3,171.90		0.00



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			10/01/2021	2.328000	545,000.00	98.048000	IDC-FIS	-10,638.40
83921	CCCSIG CORP PEPSICO	713448DX3	10/10/2017	2.000000	375,000.00	367,530.00	1,583.33	0.00
			04/15/2021	2.005881	374,925.00	98.008000	IDC-FIS	-7,395.00
83922	CCCCD CORP PEPSICO	713448DX3	10/10/2017	2.000000	70,000.00	68,605.60	295.56	0.00
			04/15/2021	2.005881	69,986.00	98.008000	IDC-FIS	-1,380.40
83935	CCCSIG CORP WALMART	931142DY6	10/20/2017	1.750000	350,000.00	347,543.00	1,395.14	0.00
			10/09/2019	1.751150	349,993.00	99.298000	IDC-FIS	-2,450.00
83940	CCCSIG CORP BB&T MT	05531FAZ6	10/26/2017	2.150000	215,000.00	210,476.40	1,926.05	0.00
			02/01/2021	2.165131	214,901.10	97.896000	IDC-FIS	-4,424.70
83949	CCCSIG CORP HONEYWE	438516BQ8	10/30/2017	1.800000	240,000.00	237,648.00	732.00	0.00
			10/30/2019	1.839901	239,812.80	99.020000	IDC-FIS	-2,164.80
83952	CCCCD CORP BANK OF	06051GFW4	11/03/2017	2.625000	110,000.00	108,504.00	577.50	0.00
			04/19/2021	2.398027	110,823.90	98.640000	IDC-FIS	-2,319.90
83964	CCCCD CORP BB T MTN	05531FAZ6	11/06/2017	2.150000	110,000.00	107,685.60	985.41	0.00
			02/01/2021	2.189947	109,864.70	97.896000	IDC-FIS	-2,179.10
83969	CCCSIG CORP PACCAR	69371RN85	11/13/2017	2.050000	225,000.00	221,368.50	615.00	0.00
			11/13/2020	2.053109	224,979.75	98.386000	IDC-FIS	-3,611.25
83971	CCCSIG CORP UNITED	911312BP0	11/14/2017	2.050000	475,000.00	466,701.75	2,434.38	0.00
			04/01/2021	2.098958	474,249.50	98.253000	IDC-FIS	-7,547.75
84087	CCCSIG CORP CITIGRO	172967KB6	12/11/2017	2.650000	600,000.00	592,026.00	2,870.83	0.00
			10/26/2020	2.497862	602,508.00	98.671000	IDC-FIS	-10,482.00
84126	CCCSIG CORP JOHN DE	24422ETZ2	01/08/2018	2.350000	305,000.00	300,818.45	3,444.38	0.00
			01/08/2021	2.368059	304,841.40	98.629000	IDC-FIS	-4,022.95
84200	CCCSIG BANK OF NY M	06406HDD8	02/21/2018	2.600000	500,000.00	496,710.00	4,838.89	0.00
			08/17/2020	2.805542	497,545.00	99.342000	IDC-FIS	-835.00
84202	CCCSIG CORP PACCAR	69371RN93	02/27/2018	2.800000	500,000.00	495,470.00	4,666.67	0.00
			03/01/2021	2.817011	499,755.00	99.094000	IDC-FIS	-4,285.00
84225	CCCCD CORP CICS0 SY	17275RBD3	03/05/2018	2.200000	130,000.00	128,277.50	977.17	518.70
			02/28/2021	2.806895	127,758.80	98.675000	IDC-FIS	0.00
84247	CCCSIG NATIONAL RUR	63743HER9	02/26/2018	2.900000	330,000.00	328,498.50	2,817.83	0.00
			03/15/2021	2.937862	329,633.70	99.545000	IDC-FIS	-1,135.20
84255	CCCSIG CORP JOHN DE	24422EUD9	03/13/2018	2.875000	400,000.00	398,924.00	3,481.94	0.00
			03/12/2021	2.898871	399,728.00	99.731000	IDC-FIS	-804.00
84277	CCCSIG CORP UNILEVE	904764AZ0	03/22/2018	2.750000	650,000.00	646,873.50	4,915.63	195.00
			03/22/2021	2.929170	646,678.50	99.519000	IDC-FIS	0.00
84290	CCCSIG CORP HSBC US	40428HPR7	03/29/2018	2.350000	400,000.00	395,960.00	3,028.89	1,056.00
			03/05/2020	3.032909	394,904.00	98.990000	IDC-FIS	0.00



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84307	CCCCD CORP NATL RUR	637432NM3	04/05/2018	2.400000	115,000.00	111,907.65	506.00	52.90
			04/25/2022	3.122993	111,854.75	97.311000	IDC-FIS	0.00
84308	CCCCD CORP CATERPIL	14912L5Q0	04/05/2018	2.625000	60,000.00	58,369.80	525.00	0.00
			03/01/2023	3.195058	58,457.40	97.283000	IDC-FIS	-87.60
84309	CCCCD CORP HOME DEP	437076AZ5	04/05/2018	2.700000	100,000.00	98,966.00	675.00	866.00
			04/01/2023	3.114098	98,100.00	98.966000	IDC-FIS	0.00
84399	CCCSIG CORP HERSHEY	427866AY4	05/10/2018	2.900000	350,000.00	349,814.50	1,296.94	45.50
			05/15/2020	2.933837	349,769.00	99.947000	IDC-FIS	0.00
84402	CCCSIG CORP GENERAL	369550BA5	05/11/2018	2.875000	460,000.00	460,317.40	1,836.81	1,945.80
			05/11/2020	3.058819	458,371.60	100.069000	IDC-FIS	0.00
84411	CCCSIG CORP AMERICA	025816BU2	05/17/2018	3.375000	785,000.00	786,248.15	3,238.13	1,381.60
			05/17/2021	3.381007	784,866.55	100.159000	IDC-FIS	0.00
84421	CCCSIG CORP CHARLES	808513AW5	05/22/2018	3.250000	500,000.00	502,440.00	1,805.56	2,455.00
			05/21/2021	3.251084	499,985.00	100.488000	IDC-FIS	0.00
84470	CCCSIG CORP BBT COR	05531FBD4	06/05/2018	3.200000	150,000.00	149,853.00	2,746.67	31.50
			09/03/2021	3.235931	149,821.50	99.902000	IDC-FIS	0.00
84511	CCCSIG CORP WALMART	931142EJ8	06/27/2018	3.125000	595,000.00	599,230.45	413.19	4,260.20
			06/23/2021	3.126857	594,970.25	100.711000	IDC-FIS	0.00
84592	CCCSIG CORP CATERPI	14913Q2N8	09/07/2018	3.150000	100,000.00	100,264.00	997.50	341.00
			09/07/2021	3.177112	99,923.00	100.264000	IDC-FIS	0.00
84593	CCCSIG CORP UNILEVE	904764BF3	09/07/2018	3.000000	100,000.00	99,264.00	950.00	0.00
			03/07/2022	3.147126	99,516.00	99.264000	IDC-FIS	-252.00
84594	CCCSIG CORP PFIZER	717081EM1	09/07/2018	3.000000	250,000.00	251,492.50	2,375.00	1,830.00
			09/15/2021	3.046915	249,662.50	100.597000	IDC-FIS	0.00
84618	CCCSIG CORP 3M COMP	88579YBA8	09/14/2018	3.000000	185,000.00	186,494.80	1,649.58	1,874.05
			09/14/2021	3.072054	184,620.75	100.808000	IDC-FIS	0.00
84645	CCCSIG CORP AMERICA	02665WCP4	10/10/2018	3.375000	300,000.00	301,473.00	590.63	1,617.00
			12/10/2021	3.392166	299,856.00	100.491000	IDC-FIS	0.00
84757	CCCSIG CORP HOME DE	437076BV3	12/06/2018	3.250000	225,000.00	227,335.50	507.81	2,952.00
			03/01/2022	3.341128	224,383.50	101.038000	IDC-FIS	0.00
			Subtotal	2.560727	34,120,000.00	33,927,199.15	216,885.73	21,422.25
				2.097503	34,617,332.35	99.434933		-711,555.45

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83597	CCCCD YCD BK OF MON	06427KRC3	02/09/2017	1.880000	2,350,000.00	2,343,913.50	17,672.01	0.00
			02/07/2019	1.880000	2,350,000.00	99.741000	IDC-FIS	-6,086.50



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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		1.945144	3,810,000.00	29,644.01	0.00
					1.945144	3,810,000.00		-6,086.50
<hr/>								
Inv Type: 79 YCD/NCD 30/360								
84476	CCCCSIG YCD BANK OF	06417GU22	06/07/2018	3.080000	800,000.00	799,696.00	1,779.56	0.00
			06/05/2020	3.099862	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	333.66	0.00
			06/05/2020	3.099862	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	2,160.00	0.00
			06/07/2021	3.240000	1,000,000.00	100.000000	BOOK	0.00
			Subtotal		3.162066	1,950,000.00	4,273.22	0.00
					3.171741	1,949,639.00		0.00
<hr/>								
Grand Total			Count 214		1.960256	155,417,644.68	154,419,139.19	784,583.70
					1.889184	155,772,653.35		180,398.97
								-1,520,167.25



Inventory by Market Value

As Of Date: 12/31/2018

Date Basis: Settlement

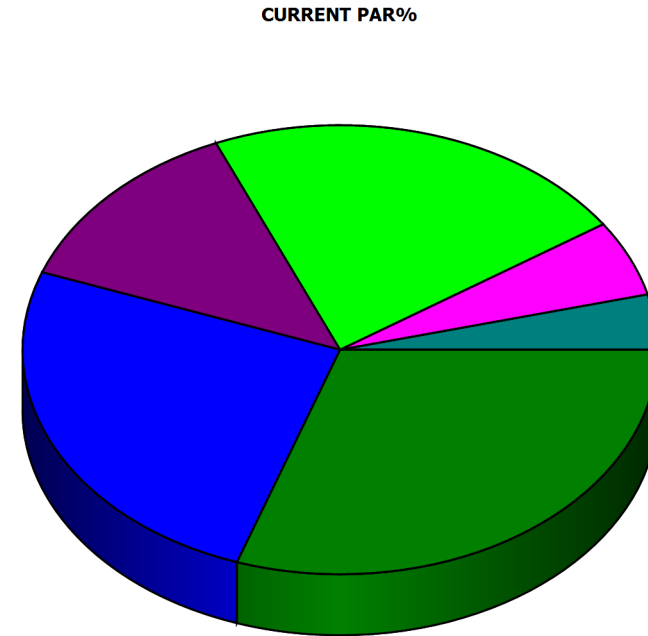
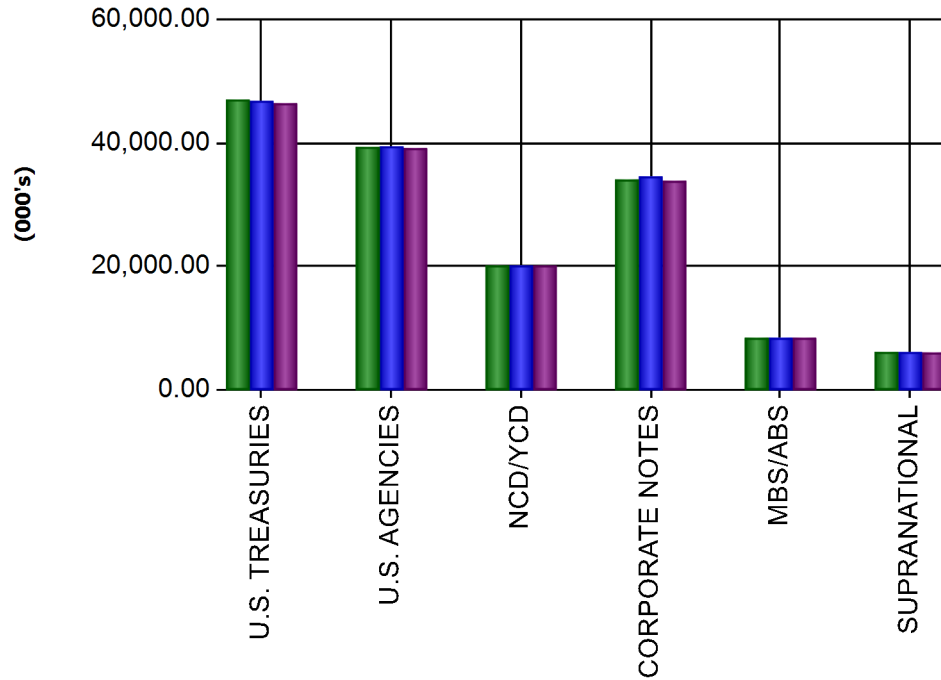
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Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	47,035.00	46,837.25	46,484.80	99.25 %	-343.40	1.90 %
U.S. AGENCIES	39,390.00	39,447.98	39,215.43	99.41 %	-228.18	1.31 %
NCD/YCD	20,195.00	20,192.84	20,154.80	99.81 %	-38.04	2.38 %
CORPORATE NOTES	34,120.00	34,617.33	33,927.20	98.01 %	-690.13	2.10 %
MBS/ABS	8,512.64	8,515.06	8,514.74	100.00 %	0.00	2.28 %
SUPRANATIONAL	6,165.00	6,162.19	6,122.18	99.35 %	-40.01	2.18 %
Totals(000's)	155,417.64	155,772.65	154,419.14	99.13 %	-1,339.77	1.89 %

Asset Allocation



■ Par ■ Book ■ Market

■ U.S. TREASURIES - 30% ■ CORPORATE NOTES - 22%
 ■ U.S. AGENCIES - 25% ■ MBS/ABS - 5%
 ■ NCD/YCD - 13% ■ SUPRANATIONAL - 4%

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.2. STATE OF CALIFORNIA LOCAL AGENCY INVESTMENT FUND (LAIF)

**CONTRA COSTA COUNTY
AS OF DECEMBER 31, 2018**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	977,712.47	976,784.75
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	851,535.79	850,727.79
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,005,627.09	7,998,030.77
BYRON UNION SCHOOL DISTRICT	75-07-017	170,590.99	170,429.12
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	198,326.01	198,137.82
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	38,200,000.00	38,163,753.05
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	634,620.81	634,018.64
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	64,938,323.26
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,321,301.44	1,320,047.69
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,300,182.06	2,297,999.48
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,406,636.83	4,402,455.49
DELTA DIABLO SANITATION DISTRICT	70-07-003	74,815.42	74,744.43
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,040,266.25	1,039,279.17
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	2,705,647.91	2,703,080.59
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	993,932.62	992,989.50
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,015,747.23	5,010,987.92
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	22,977,040.79	22,955,238.50
MORAGA ORINDA FIRE DISTRICT	17-07-003	9,589,575.09	9,580,475.80
MORAGA SCHOOL DISTRICT	75-07-016	2,755.59	2,752.98
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	4,169,556.09	4,165,599.71
MT VIEW SANITARY DISTRICT	70-07-008	9,488,056.05	9,479,053.09
OAKLEY UNION SCHOOL DISTRICT	75-07-009	254,799.26	254,557.49
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,673,281.83	3,669,796.35
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	36,237.62	36,203.24
RECLAMATION DISTRICT 799	60-07-001	84,469.22	84,389.07
RECLAMATION DISTRICT 800	60-07-003	3,087,444.78	3,084,515.19
REDEVELOPMENT AGENCY	65-07-015	7,198.69	7,191.86
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	109,086.84	108,983.33
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	246,889.31	246,655.04
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	42,124,840.90	42,084,869.78
	TOTAL	<u>227,748,174.98</u>	<u>227,532,070.89</u>

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

ASSET MANAGEMENT FUNDS

- B.3. WELLS CAPITAL MANAGEMENT**
- B.4. CalTRUST (SHORT TERM)**
- B.5. CalTRUST (LIQUIDITY)**

WFAM GAAP

01 October 2018 to 31 December 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>	16
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Risk Summary

Base Currency: USD
 01 October 2018 to 31 December 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	44,538,255.91
Net Unrealized Gain/Loss	-41,115.66
Market Value + Accrued	44,497,140.25

Cash and Fixed Income Summary

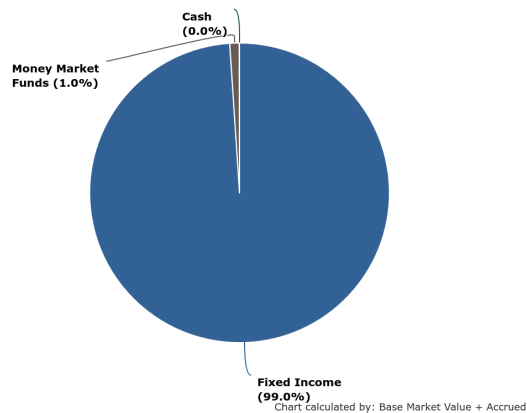
Risk Metric	Value
Cash	1,765.13
MMFund	460,253.00
Fixed Income	44,035,122.12
Duration	0.45
Convexity	0.00
WAL	0.52
Years to Final Maturity	0.68
Years to Effective Maturity	0.54
Yield	2.74
Book Yield	2.48
Avg Credit Rating	AA+/Aa1/AA+

Issuer Concentration

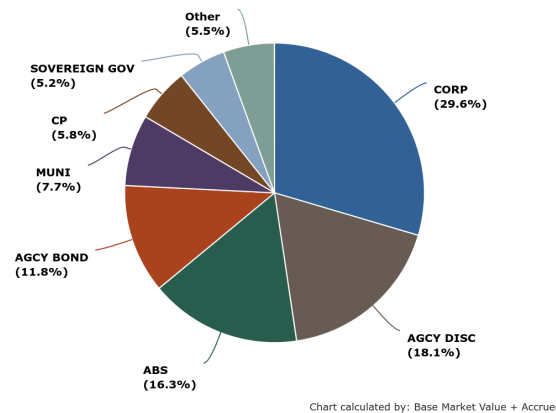
Issuer Concentration	% of Base Market Value + Accrued
Other	58.70%
Federal Farm Credit Banks Funding Corporation	12.73%
Federal Home Loan Banks Office of Finance	10.61%
Federal Home Loan Mortgage Corporation	5.39%
Government of the United States	4.47%
Inter-American Development Bank	3.37%
Capital One Multi-Asset Execution Trust	2.80%
The Bank of New York Mellon Corporation	1.92%

--- 100.00%

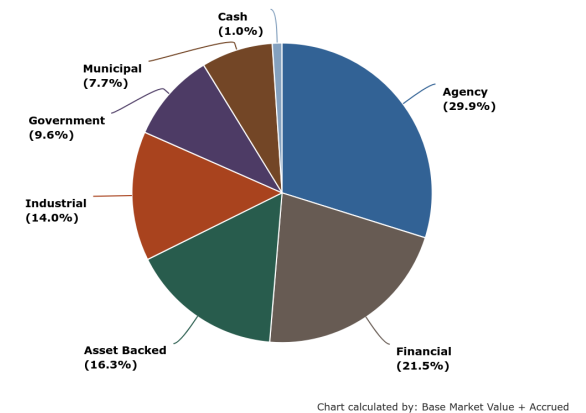
Asset Class



Security Type



Market Sector



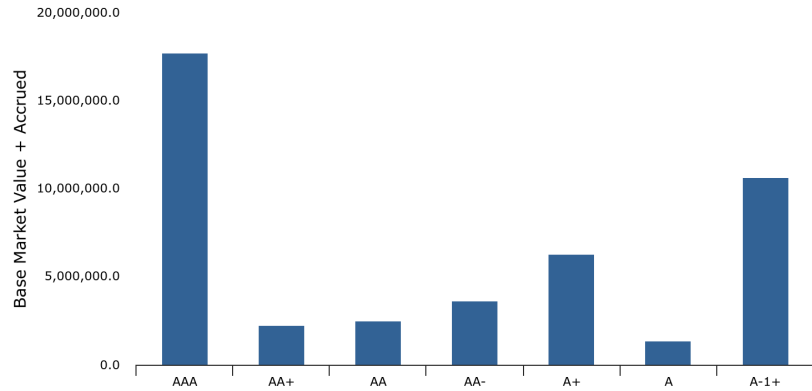
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Risk Summary

Base Currency: USD
01 October 2018 to 31 December 2018

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

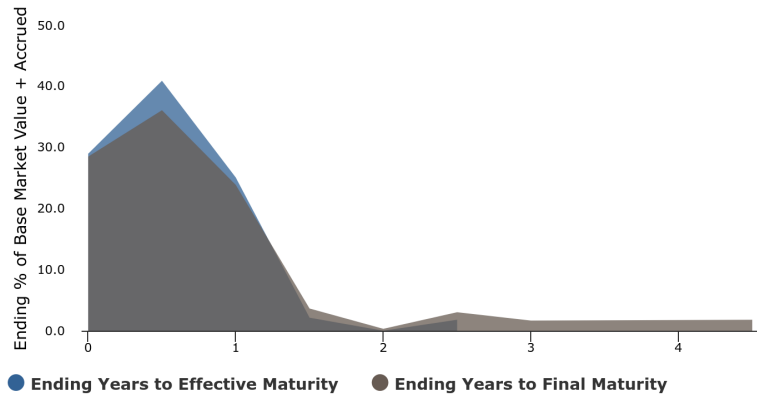
Credit Rating



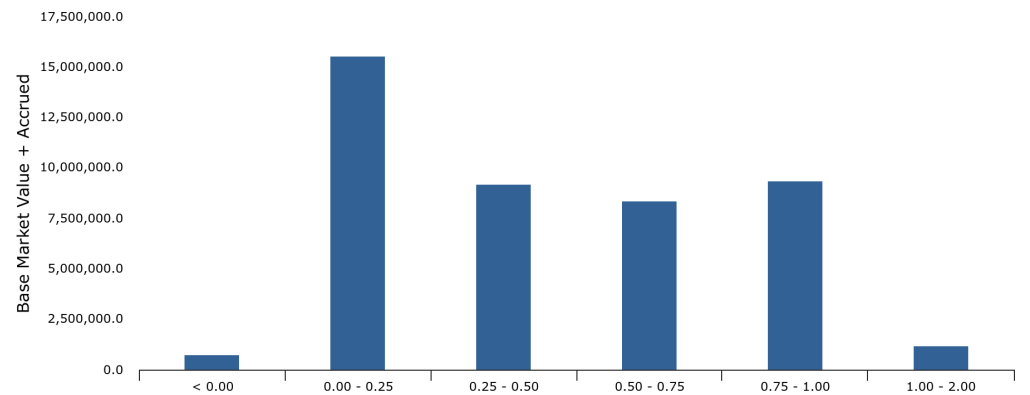
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	60.87%	1.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	18.52%	0.45%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	16.13%	1.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



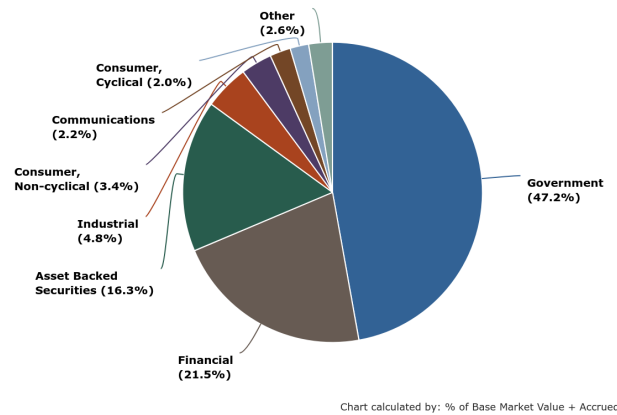
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Risk Summary

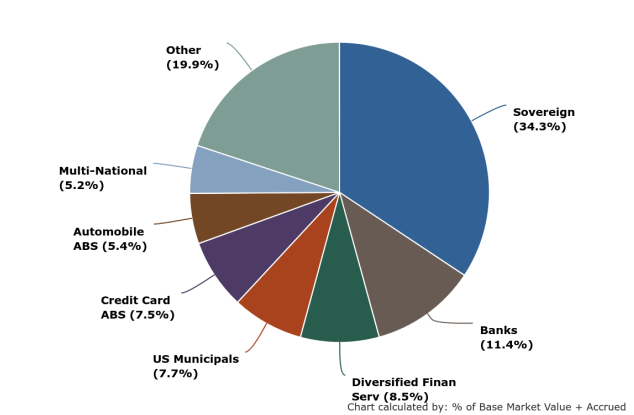
Base Currency: USD
 01 October 2018 to 31 December 2018

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

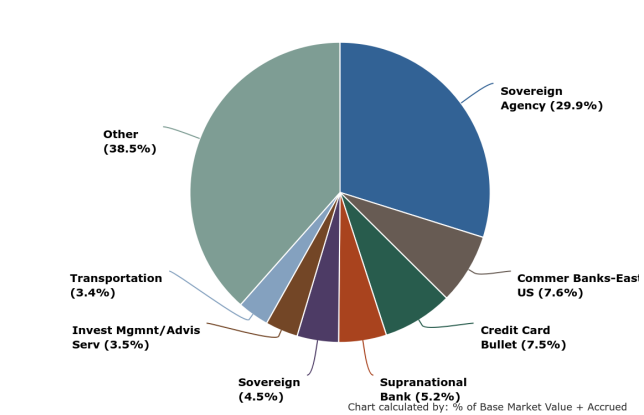
Base Exposure - Industry Sector



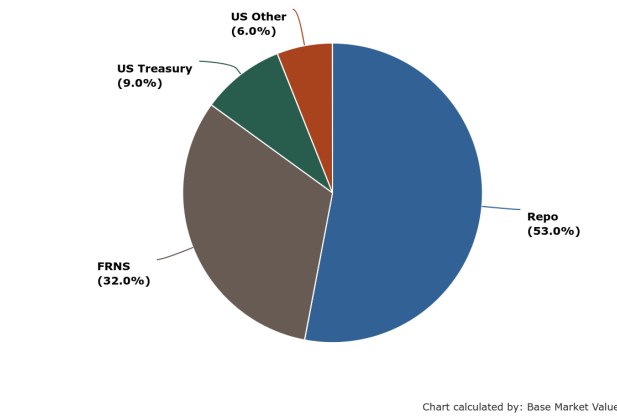
Base Exposure - Industry Group



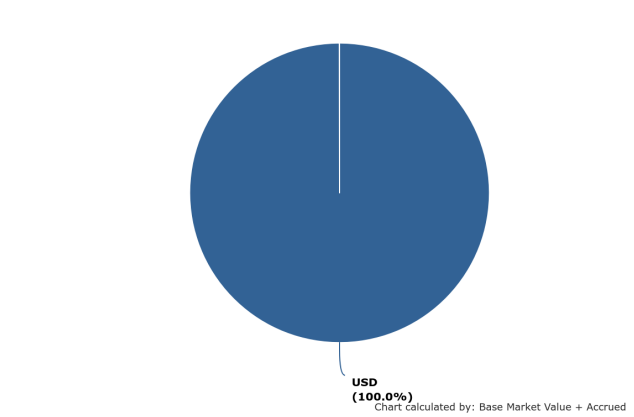
Base Exposure - Industry Subgroup



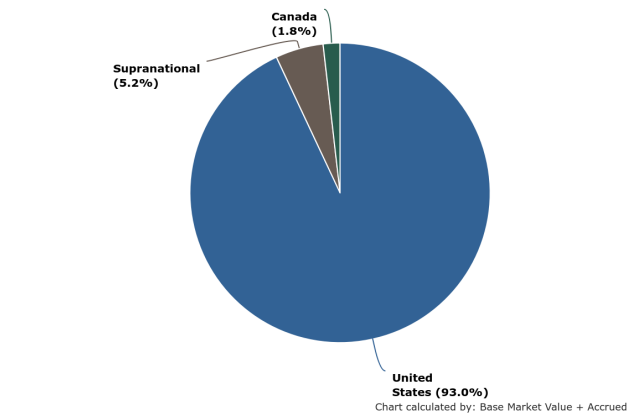
MMF Asset Allocation



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 October 2018 to 31 December 2018

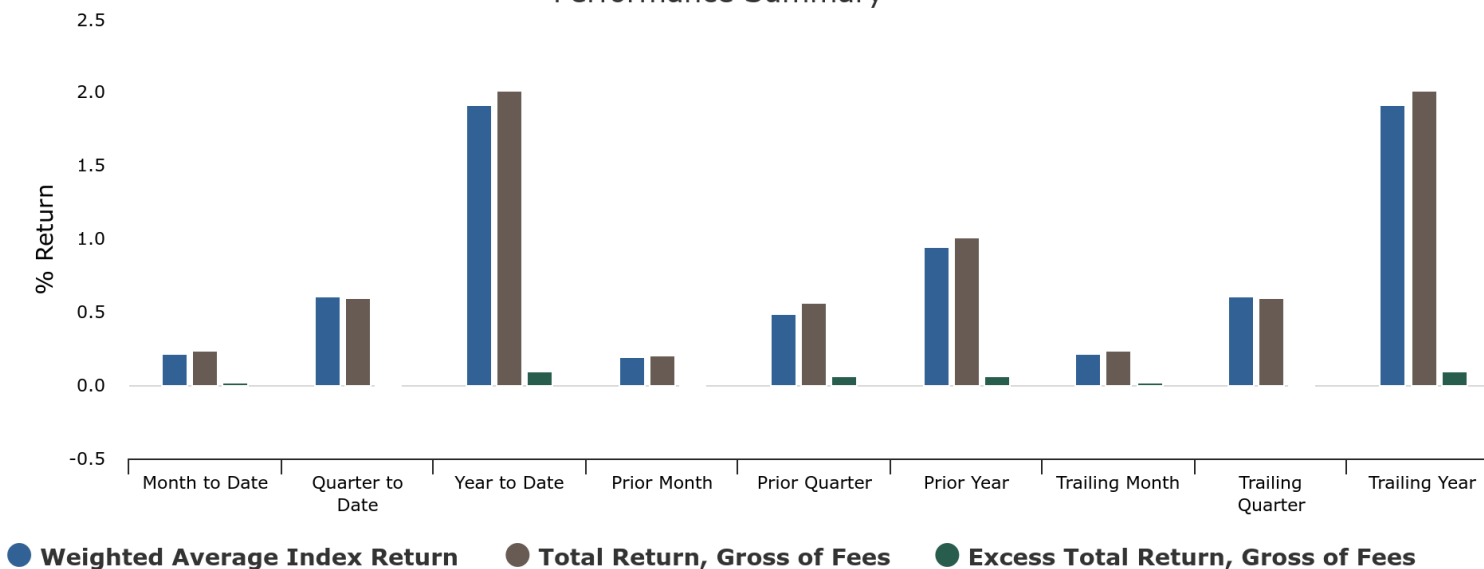
WC-Contra Costa County

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	12/01/2018	12/31/2018	0.24%	0.22%	0.02%
Quarter to Date	10/01/2018	12/31/2018	0.61%	0.61%	-0.01%
Year to Date	01/01/2018	12/31/2018	2.02%	1.92%	0.10%
Prior Month	11/01/2018	11/30/2018	0.21%	0.20%	0.01%
Prior Quarter	07/01/2018	09/30/2018	0.57%	0.50%	0.07%
Prior Year	01/01/2017	12/31/2017	1.02%	0.95%	0.06%
Trailing Month	12/01/2018	12/31/2018	0.24%	0.22%	0.02%
Trailing Quarter	10/01/2018	12/31/2018	0.61%	0.61%	-0.01%
Trailing Year	01/01/2018	12/31/2018	2.02%	1.92%	0.10%

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

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

Performance Summary Gross of Fees

Base Currency: USD

01 October 2018 to 31 December 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Gross of Fees (includes trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

Reported Index Return is always Total Return.

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Performance Summary Net of Fees

Base Currency: USD

01 October 2018 to 31 December 2018

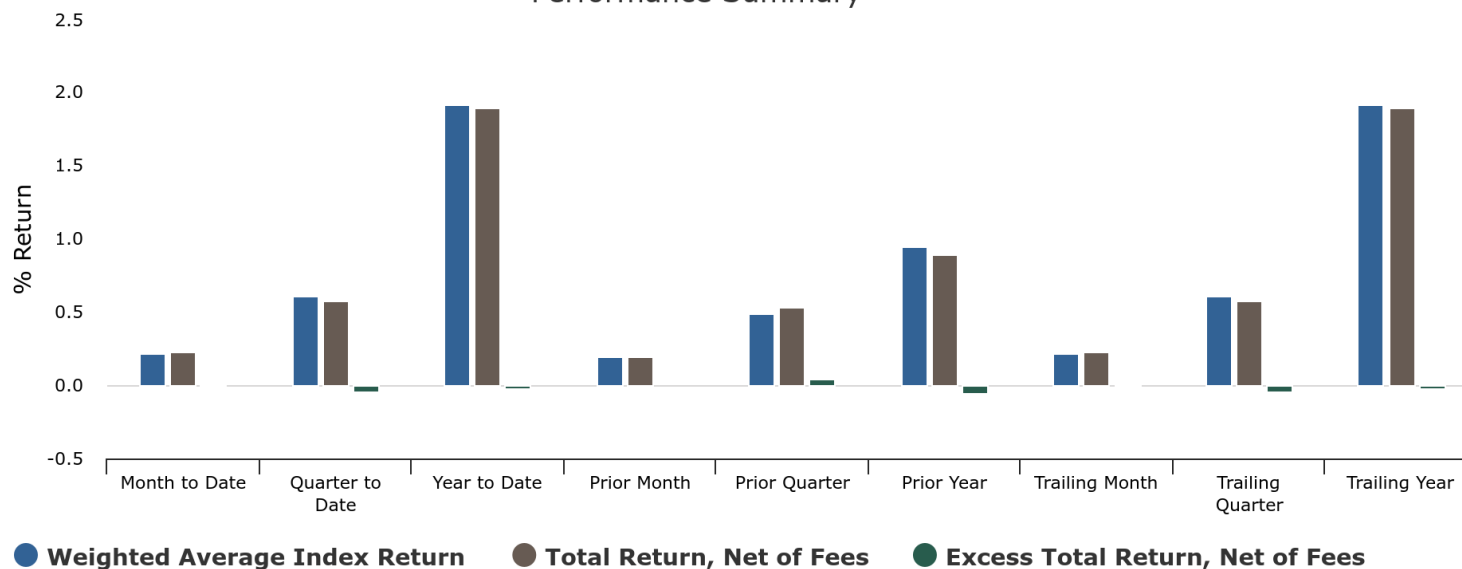
WC-Contra Costa County

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	12/01/2018	12/31/2018	0.23%	0.22%	0.01%
Quarter to Date	10/01/2018	12/31/2018	0.58%	0.61%	-0.04%
Year to Date	01/01/2018	12/31/2018	1.90%	1.92%	-0.02%
Prior Month	11/01/2018	11/30/2018	0.20%	0.20%	0.00%
Prior Quarter	07/01/2018	09/30/2018	0.54%	0.50%	0.04%
Prior Year	01/01/2017	12/31/2017	0.90%	0.95%	-0.05%
Trailing Month	12/01/2018	12/31/2018	0.23%	0.22%	0.01%
Trailing Quarter	10/01/2018	12/31/2018	0.58%	0.61%	-0.04%
Trailing Year	01/01/2018	12/31/2018	1.90%	1.92%	-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	---

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Performance Summary Net of Fees

Base Currency: USD

01 October 2018 to 31 December 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 October 2018 to 31 December 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:	09/30/2018	12/31/2018
Book Value		44,374,511.84	44,390,369.21
Accrued Balance		138,002.49	147,886.70
Book Value + Accrued		44,512,514.33	44,538,255.91
Net Unrealized Gain/Loss		-49,303.87	-41,115.66
Market Value + Accrued		44,463,210.46	44,497,140.25

Income Statement	WC-Contra Costa County			
	Begin Date	10/01/2018	End Date	12/31/2018
Net Amortization/Accretion Income				81,584.50
Interest Income		178,808.55		
Dividend Income		0.00		
Foreign Tax Withheld Expense		0.00		
Misc Income		0.00		
Allowance Expense		0.00		
Income Subtotal				178,808.55
Net Realized Gain/Loss		3.68		
Net Holding Gain/Loss		0.00		
Impairment Loss		0.00		
Net Gain/Loss				3.68
Expense		-13,028.17		
Net Income				247,368.56
Transfers In/Out				-221,626.98
Change in Unrealized Gain/Loss				8,188.21

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

GAAP Financials

Base Currency: USD

01 October 2018 to 31 December 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

	<i>WC-Contra Costa County</i>	
	<i>Begin Date</i>	<i>10/01/2018</i>
	<i>End Date</i>	<i>12/31/2018</i>
Net Income		247,368.56
Amortization/Accretion on MS	-66,168.10	
Change in Accrued on MS	20,387.81	
Net Gain/Loss on MS	-3.68	
Change in Unrealized G/L on CE	51.28	
Subtotal		-45,732.69
Purchase of MS	-10,517,816.37	
Purchased Accrued of MS	-30,272.01	
Sales of MS	661,004.63	
Sold Accrued of MS	0.00	
Maturities of MS	8,450,000.00	
Net Purchases/Sales		-1,437,083.75
Transfers of Cash & CE		-221,626.98
Total Change in Cash & CE		-1,457,074.86
Beginning Cash & CE		5,262,005.38
Ending Cash & CE		3,804,930.52

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

Income Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Identifier, Description	Ending 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	3,106.25 0.00	0.00	0.00 3,106.25
0258MODZ9 AMERICAN EXPRESS CREDIT CORP	0.00	1.88	11/05/2018 11/05/2018	0.00 12/19/2017	473.96 2.44	3.66	0.00 480.07
02665WCL3 AMERICAN HONDA FINANCE CORP	700,000.00	2.80	02/21/2020 02/21/2020	0.00 10/03/2018	4,572.95 -122.02	0.00	0.00 4,450.94
02587AAJ3 AMXCA 171 A	500,000.00	1.93	02/18/2020 02/18/2020	0.00 05/25/2018	2,412.51 1,082.66	0.00	0.00 3,495.17
037833DHO APPLE INC	500,000.00	1.80	11/13/2019 11/13/2019	0.00 11/30/2018	775.00 490.57	0.00	0.00 1,265.57
06051GFE4 BANK OF AMERICA CORP	740,000.00	3.27	04/01/2019 04/01/2019	0.00 12/26/2018	402.81 -86.03	0.00	0.00 316.78
06050TME9 BANK OF AMERICA NA	0.00	2.05	12/07/2018 12/07/2018	0.00 01/12/2018	1,879.17 -73.31	0.00	0.00 1,805.85
06406HCU1 BANK OF NEW YORK MELLON CORP	250,000.00	2.20	05/15/2019 05/15/2019	0.00 01/25/2018	1,375.00 -9.82	0.00	0.00 1,365.18
06406HCP2 BANK OF NEW YORK MELLON CORP	600,000.00	2.10	01/15/2019 01/15/2019	0.00 08/03/2018	3,150.00 531.93	0.00	0.00 3,681.93
05531FAS2 BB&T CORP	250,000.00	2.45	01/15/2020 01/15/2020	0.00 11/15/2018	782.64 210.45	0.00	0.00 993.09
084670BL1 BERKSHIRE HATHAWAY INC	700,000.00	2.10	08/14/2019 08/14/2019	0.00 05/22/2018	3,675.00 755.88	0.00	0.00 4,430.88
09247XAE1 BLACKROCK INC	700,000.00	5.00	12/10/2019 12/10/2019	0.00 06/08/2018	2,041.67 -897.40	0.00	0.00 1,144.27
09247XAE1 BLACKROCK INC	0.00	5.00	12/10/2019 12/10/2019	0.00 06/08/2018	6,708.33 -2,855.36	0.00	0.00 3,852.97
055657AB6 BMWLT 171 A2	0.00	1.64	12/20/2018 07/22/2019	0.00 03/22/2017	61.34 0.30	0.00	0.00 61.64
055657AC4 BMWLT 171 A3	374,366.26	1.98	05/07/2019 05/20/2020	0.00 06/08/2018	1,964.49 635.79	0.00	0.00 2,600.29
05584PAB3 BMWLT 172 A2A	170,221.13	1.80	03/28/2019 02/20/2020	0.00 10/25/2017	947.07 4.87	-0.01	0.00 951.93
07330NAL9 BRANCH BANKING AND TRUST CO	450,000.00	1.45	05/10/2019 05/10/2019	0.00 06/29/2018	1,631.25 1,362.91	0.00	0.00 2,994.16
CCYUSD Cash	1.88	0.00	12/31/2018 12/31/2018	-221,626.98 ---	0.00 0.00	0.00	-13,028.17 -13,028.17
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00	1.35	05/18/2019 05/18/2019	0.00 04/17/2018	2,362.50 2,094.63	0.00	0.00 4,457.13
17305EFS9 CCCIT 14A6 A6	400,000.00	2.15	07/15/2019 07/15/2019	0.00 05/23/2018	2,150.00 536.48	0.00	0.00 2,686.48
17305EFW0 CCCIT 16A1 A1	450,000.00	1.75	11/19/2019 11/19/2019	0.00 04/26/2018	918.75 521.97	0.00	0.00 1,440.72
17305EFW0 CCCIT 16A1 A1	0.00	1.75	11/19/2019 11/19/2019	0.00 04/26/2018	1,050.00 594.80	0.00	0.00 1,644.80

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Income Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Identifier, Description	Ending 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
161571FK5 CHAIT 124 A	475,000.00	1.58	08/15/2019 08/15/2019	0.00 04/19/2018	1,876.26 1,279.39	0.00	0.00 3,155.65
161571HC1 CHAIT 162 A	300,000.00	1.37	06/17/2019 06/17/2019	0.00 01/26/2018	1,027.50 603.92	0.00	0.00 1,631.42
166764AR1 CHEVRON CORP	200,000.00	1.96	03/03/2020 03/03/2020	0.00 11/05/2018	610.08 316.80	0.00	0.00 926.88
166764BA7 CHEVRON CORP	0.00	1.79	11/16/2018 11/16/2018	0.00 12/22/2017	1,118.75 19.57	0.00	0.00 1,138.32
17325FAB4 CITIBANK NA	750,000.00	3.13	03/20/2019 03/20/2019	0.00 03/20/2017	5,245.50 0.00	0.00	0.00 5,245.50
14041NFC0 COMET 161 A	600,000.00	2.91	04/15/2019 04/15/2019	0.00 09/20/2017	4,215.08 -546.60	0.00	0.00 3,668.48
14041NFC0 COMET 161 A	0.00	2.91	04/15/2019 04/15/2019	0.00 09/20/2017	0.21 0.00	0.00	0.00 0.21
14041NFE6 COMET 163 A	250,000.00	1.34	06/17/2019 06/17/2019	0.00 05/24/2018	837.51 833.77	0.00	0.00 1,671.28
14041NFF3 COMET 164 A	400,000.00	1.33	08/15/2019 08/15/2019	0.00 09/21/2018	1,329.99 1,402.44	0.00	0.00 2,732.43
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	650,000.00	5.30	08/13/2019 08/13/2019	0.00 10/05/2018	8,229.72 -3,806.00	0.00	0.00 4,423.72
30231GAD4 EXXON MOBIL CORP	475,000.00	1.82	03/15/2019 03/15/2019	0.00 06/11/2018	2,160.06 676.80	0.00	0.00 2,836.86
313312QL7 FEDERAL FARM CREDIT BANKS	1,000,000.00	0.00	12/13/2019 12/13/2019	0.00 12/14/2018	0.00 1,335.00	0.00	0.00 1,335.00
313312EK2 FEDERAL FARM CREDIT BANKS	1,000,000.00	0.00	04/16/2019 04/16/2019	0.00 04/16/2018	0.00 5,494.44	0.00	0.00 5,494.44
313312LVO FEDERAL FARM CREDIT BANKS	1,000,000.00	0.00	09/17/2019 09/17/2019	0.00 09/25/2018	0.00 6,567.78	0.00	0.00 6,567.78
313312NS5 FEDERAL FARM CREDIT BANKS	1,000,000.00	0.00	11/01/2019 11/01/2019	0.00 11/13/2018	0.00 3,647.78	0.00	0.00 3,647.78
313312NG1 FEDERAL FARM CREDIT BANKS	500,000.00	0.00	10/22/2019 10/22/2019	0.00 10/23/2018	0.00 2,556.94	0.00	0.00 2,556.94
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00	1.12	02/22/2019 02/22/2019	0.00 08/17/2017	2,100.00 521.86	0.00	0.00 2,621.86
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00	1.24	10/22/2019 10/22/2019	0.00 10/18/2018	1,188.33 1,418.08	0.00	0.00 2,606.41
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	1.24	10/22/2019 10/22/2019	0.00 10/18/2018	68.89 79.89	0.00	0.00 148.78
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	1.30	12/21/2018 12/21/2018	0.00 09/21/2017	2,888.89 119.72	0.00	0.00 3,008.61
313384FV6 FEDERAL HOME LOAN BANKS	1,000,000.00	0.00	05/20/2019 05/20/2019	0.00 11/20/2018	0.00 2,858.33	0.00	0.00 2,858.33
313384CY3 FEDERAL HOME LOAN BANKS	750,000.00	0.00	03/12/2019 03/12/2019	0.00 12/18/2018	0.00 697.08	0.00	0.00 697.08

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Income Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Identifier, Description	Ending 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
313384LA5 FEDERAL HOME LOAN BANKS	1,000,000.00	0.00	08/29/2019 08/29/2019	0.00 12/06/2018	0.00 1,892.22	0.00	0.00 1,892.22
3130AAE46 FEDERAL HOME LOAN BANKS	1,000,000.00	1.25	01/16/2019 01/16/2019	0.00 04/13/2018	3,125.00 2,164.32	0.00	0.00 5,289.32
3130ACLX0 FEDERAL HOME LOAN BANKS	500,000.00	1.63	10/30/2019 10/30/2019	0.00 09/27/2018	1,376.74 920.15	0.00	0.00 2,296.88
3130ACLX0 FEDERAL HOME LOAN BANKS		0.00	10/30/2019	0.00	654.51	0.00	0.00
		1.63	10/30/2019	09/27/2018	423.56		1,078.07
313385R81 FEDERAL HOME LOAN BANKS		0.00	12/04/2018	0.00	0.00	0.00	0.00
		0.00	12/04/2018	08/08/2018	3,662.22		3,662.22
3130ABF92 FEDERAL HOME LOAN BANKS	1,000,000.00	1.38	05/28/2019 05/28/2019	0.00 04/16/2018	3,437.50 2,102.21	0.00	0.00 5,539.71
313397J36 FEDERAL HOME LOAN MORTGAGE CORP		0.00	10/04/2018	0.00	0.00	0.00	0.00
		0.00	10/04/2018	07/31/2018	159.17		159.17
313397Q20 FEDERAL HOME LOAN MORTGAGE CORP		0.00	11/20/2018	0.00	0.00	0.00	0.00
		0.00	11/20/2018	08/06/2018	2,777.78		2,777.78
313397N49 FEDERAL HOME LOAN MORTGAGE CORP		0.00	11/06/2018	0.00	0.00	0.00	0.00
		0.00	11/06/2018	08/27/2018	2,020.00		2,020.00
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00	1.25	07/26/2019	0.00	1,562.50	0.00	0.00
		0.00	07/26/2019	05/07/2018	1,395.51		2,958.01
313397S28 FEDERAL HOME LOAN MORTGAGE CORP		0.00	12/06/2018	0.00	0.00	0.00	0.00
		0.00	12/06/2018	08/01/2018	3,685.00		3,685.00
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00	0.95	01/30/2019	0.00	1,187.50	0.00	0.00
		0.95	01/30/2019	05/01/2018	1,690.08		2,877.58
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00	0.95	01/30/2019	0.00	1,187.50	0.00	0.00
		0.95	01/30/2019	05/16/2018	1,609.11		2,796.61
313396A0 FEDERAL HOME LOAN MORTGAGE CORP	900,000.00	0.00	01/18/2019	0.00	0.00	0.00	0.00
		0.00	01/18/2019	09/06/2018	4,945.00		4,945.00
31680GAD8 FITAT 151 A3	10,228.54	1.42	01/15/2019	0.00	210.08	0.00	0.00
		0.00	03/16/2020	11/13/2017	27.65		237.72
369550BA5 GENERAL DYNAMICS CORP	250,000.00	2.88	05/11/2020	0.00	1,796.88	0.00	0.00
		0.00	05/11/2020	09/14/2018	57.79		1,854.66
438124AC3 HAROT 163 A3	132,669.74	1.16	04/12/2019	0.00	477.41	0.00	0.00
		0.00	05/18/2020	01/25/2018	383.24		860.65
40428HPN6 HSBC USA INC (NEW)	500,000.00	2.38	11/13/2019	0.00	1,583.33	0.00	0.00
		0.00	11/13/2019	10/10/2018	421.84		2,005.17
40428HPN6 HSBC USA INC (NEW)		0.00	11/13/2019	0.00	1,088.54	0.00	0.00
		2.38	11/13/2019	10/10/2018	292.71		1,381.25
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00	1.75	10/15/2019	0.00	3,694.44	0.00	0.00
		0.00	10/15/2019	09/17/2018	1,966.87		5,661.31
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK		0.00	10/15/2019	0.00	680.56	0.00	0.00
		1.75	10/15/2019	09/17/2018	353.03		1,033.58
45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	500,000.00	2.48	01/15/2019	0.00	3,143.26	0.00	0.00
		0.00	01/15/2019	04/17/2018	-123.93		3,019.33

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Income Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Identifier, Description	Ending 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
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00	1.25	04/26/2019 04/26/2019	0.00 10/13/2017	1,562.50 420.57	0.00	0.00 1,983.07
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	300,000.00	1.25	04/26/2019 04/26/2019	0.00 08/29/2018	937.50 931.50	0.00	0.00 1,869.00
45950VHE9 INTERNATIONAL FINANCE CORP	0.00	1.25	11/27/2018 11/27/2018	0.00 10/19/2017	1,944.44 441.61	0.00	0.00 2,386.05
47788CAB8 JDOT 2018 A2	140,860.66	2.42	05/22/2019 10/15/2020	0.00 02/28/2018	937.14 1.45	0.00	0.00 938.60
24422ERR2 JOHN DEERE CAPITAL CORP	700,000.00	2.25	04/17/2019 04/17/2019	0.00 03/14/2018	3,937.50 397.05	0.00	0.00 4,334.55
46625HQU7 JPMORGAN CHASE & CO	700,000.00	1.85	03/22/2019 03/22/2019	0.00 10/25/2017	3,237.50 7.53	0.00	0.00 3,245.03
48306BP66 Kaiser Foundation Hospitals	800,000.00	0.00	02/06/2019 02/06/2019	0.00 12/06/2018	0.00 1,444.44	0.00	0.00 1,444.44
544351MK2 LOS ANGELES CALIF	750,000.00	4.00	09/01/2019 09/01/2019	0.00 07/12/2018	7,500.00 -2,672.09	0.00	0.00 4,827.91
57636QAA2 MASTERCARD INC	500,000.00	2.00	04/01/2019 04/01/2019	0.00 05/04/2018	2,500.00 576.39	0.00	0.00 3,076.39
58769DAB6 MBALT 17A A2A	13,007.54	1.53	01/15/2019 08/15/2019	0.00 04/26/2017	190.98 0.01	0.00	0.00 190.99
58772RAB0 MBART 181 A2A	600,000.00	2.71	07/27/2019 04/15/2021	0.00 07/25/2018	4,065.00 2.95	0.00	0.00 4,067.95
65477XAD6 NALT 16B A3	0.00	1.50	12/15/2018 07/15/2019	0.00 10/10/2017	246.51 33.13	0.00	0.00 279.64
65478GAD2 NAROT 17B A3	450,000.00	1.75	12/27/2019 10/15/2021	0.00 04/26/2018	1,968.75 551.96	0.00	0.00 2,520.71
65478GAD2 NAROT 17B A3	300,000.00	1.75	12/27/2019 10/15/2021	0.00 11/08/2018	772.91 249.90	0.00	0.00 1,022.81
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	450,000.00	2.15	02/01/2019 02/01/2019	0.00 03/22/2018	2,418.75 522.74	0.00	0.00 2,941.49
63763QN37 National Securities Clearing Corporation	500,000.00	0.00	01/03/2019 01/03/2019	0.00 11/16/2018	0.00 1,520.56	0.00	0.00 1,520.56
63763QK97 National Securities Clearing Corporation	0.00	0.00	10/09/2018 10/09/2018	0.00 07/11/2018	0.00 244.44	0.00	0.00 244.44
63763QKG1 National Securities Clearing Corporation	0.00	0.00	10/16/2018 10/16/2018	0.00 10/09/2018	0.00 216.81	0.00	0.00 216.81
63763QLG0 National Securities Clearing Corporation	0.00	0.00	11/16/2018 11/16/2018	0.00 10/16/2018	0.00 947.22	0.00	0.00 947.22
69353RCH9 PNC BANK NA	750,000.00	2.20	01/28/2019 01/28/2019	0.00 01/31/2018	4,125.00 -91.72	0.00	0.00 4,033.28
CCYUSD Receivable	1,763.25	0.00	12/31/2018 12/31/2018	0.00 ---	0.00 0.00	0.00	0.00 0.00

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Income Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Identifier, Description	Ending 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
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	500,000.00	2.71	11/01/2019 11/01/2019	0.00 05/30/2018	2,260.00 0.00	0.00	0.00 2,260.00
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	0.00	2.71	11/01/2019 11/01/2019	0.00 05/30/2018	1,130.00 0.00	0.00	0.00 1,130.00
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	750,000.00	2.01	07/01/2019 07/01/2019	0.00 12/28/2017	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	3,226.88 0.00	0.00	0.00 3,226.88
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	150,000.00	2.10	08/01/2019 08/01/2019	0.00 01/29/2018	786.75 74.91	0.00	0.00 861.66
89237WAD9 TAOT 16C A3	166,859.14	1.14	04/30/2019 08/17/2020	0.00 09/13/2017	562.79 236.92	0.01	0.00 799.72
09702MNP4 The Boeing Company	500,000.00	0.00	01/23/2019 01/23/2019	0.00 11/21/2018	0.00 1,378.06	0.00	0.00 1,378.06
88602UKN9 Thunder Bay Funding, LLC	0.00	0.00	10/22/2018 10/22/2018	0.00 09/25/2018	0.00 1,236.67	0.00	0.00 1,236.67
88602UN89 Thunder Bay Funding, LLC	800,000.00	0.00	01/08/2019 01/08/2019	0.00 10/22/2018	0.00 3,881.33	0.00	0.00 3,881.33
89236TBB0 TOYOTA MOTOR CREDIT CORP	189,000.00	2.10	01/17/2019 01/17/2019	0.00 04/26/2018	992.25 166.69	0.00	0.00 1,158.94
912828U73 UNITED STATES TREASURY	1,000,000.00	1.38	12/15/2019 12/15/2019	0.00 11/28/2018	642.17 632.77	0.00	0.00 1,274.94
912828U73 UNITED STATES TREASURY	0.00	1.38	12/15/2019 12/15/2019	0.00 11/28/2018	638.66 632.77	0.00	0.00 1,271.43
912828K5 UNITED STATES TREASURY	1,000,000.00	1.38	07/31/2019 07/31/2019	0.00 10/10/2017	3,437.50 316.29	0.00	0.00 3,753.79
912828T83 UNITED STATES TREASURY	0.00	0.75	10/31/2018 10/31/2018	0.00 09/19/2017	611.41 469.33	0.00	0.00 1,080.74
90331HMK5 US BANK NA	700,000.00	2.57	01/17/2020 01/17/2020	0.00 01/23/2018	4,569.17 0.00	0.00	0.00 4,569.17
90290AAB3 USAOT 171 A2	19,398.96	1.54	01/15/2019 02/18/2020	0.00 09/20/2017	201.76 0.43	0.01	0.00 202.20
92868LAB7 VALET 181 A2A	750,000.00	2.81	09/19/2019 07/20/2021	0.00 07/03/2018	5,268.75 0.76	0.00	0.00 5,269.51
92512MKX6 Versailles Commercial Paper LLC	0.00	0.00	10/31/2018 10/31/2018	0.00 07/20/2018	0.00 1,456.25	0.00	0.00 1,456.25
92512MM30 Versailles Commercial Paper LLC	0.00	0.00	12/03/2018 12/03/2018	0.00 10/31/2018	0.00 1,670.62	0.00	0.00 1,670.62
92348XAB1 VZOT 18A A1B	800,000.00	2.71	04/30/2021 04/20/2023	0.00 10/10/2018	4,825.77 0.00	0.00	0.00 4,825.77
931142EF6 WALMART INC	700,000.00	2.86	06/23/2020 06/23/2020	0.00 06/27/2018	4,375.90 0.00	0.00	0.00 4,375.90

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Income Detail

Base Currency: USD

01 October 2018 to 31 December 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	Ending 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
94975P405 WELLS FRGO GOVERNMENT CL I MMF	460,253.00	2.50	12/31/2018 12/31/2018	0.00 ---	4,620.48 0.00	0.00	0.00 4,620.48
---	44,568,630.10	1.63	07/16/2019 09/07/2019	-221,626.98 ---	178,808.55 81,584.50	3.68	-13,028.17 247,368.56

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

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Balance Sheet Classification

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

Base Currency: USD
 01 October 2018 to 31 December 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	460,253.00 1.0000	12/31/2018 2.50	12/31/2018	AAA Cash	2.43 2.43	460,253.00 460,253.00 0.00	460,253.00 0.00 460,253.00
CCYUSD Cash	1.88 1.0000	12/31/2018 0.00	12/31/2018	AAA Cash	0.00 0.00	1.88 1.88 0.00	1.88 0.00 1.88
CCYUSD Receivable	1,763.25 1.0000	12/31/2018 0.00	12/31/2018	AAA Cash	0.00 0.00	1,763.25 1,763.25 0.00	1,763.25 0.00 1,763.25
63763QN37 National Securities Clearing Corporation	500,000.00 99.9805	01/03/2019 0.00	01/03/2019	A-1+ Financial	2.40 2.84	498,413.33 499,933.89 -31.39	499,902.50 0.00 499,902.50
88602UN89 Thunder Bay Funding, LLC	800,000.00 99.9448	01/08/2019 0.00	01/08/2019	A-1+ Financial	2.48 2.75	795,736.00 799,617.33 -58.93	799,558.40 0.00 799,558.40
09702MNP4 The Boeing Company	500,000.00 99.8420	01/23/2019 0.00	01/23/2019	A-1+ Industrial	2.44 2.60	497,882.50 499,260.56 -50.54	499,210.02 0.00 499,210.02
48306BP66 Kaiser Foundation Hospitals	800,000.00 99.7150	02/06/2019 0.00	02/06/2019	A-1+ Industrial	2.52 2.94	796,555.56 798,000.00 -280.03	797,719.98 0.00 797,719.98
313384CY3 FEDERAL HOME LOAN BANKS	750,000.00 99.5362	03/12/2019 0.00	03/12/2019	A-1+ Agency	2.41 2.34	745,817.50 746,514.58 6.92	746,521.50 0.00 746,521.50
---	3,812,018.13	01/27/2019	01/27/2019	AAA	2.45	3,796,423.02	3,804,930.52
---	87.7932	0.30	---	---	2.66	3,805,344.49 -413.97	0.00 3,804,930.52

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
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	650,000.00 101.2593	08/13/2019 5.30	08/13/2019	A+ Financial	2.82 2.97	663,494.00 659,688.00 -1,502.55	658,185.45 13,205.83 671,391.28
09247XAE1 BLACKROCK INC	700,000.00 101.7933	12/10/2019 5.00	12/10/2019	AA- Financial	2.81 3.06	722,435.00 713,991.28 -1,438.18	712,553.10 2,041.67 714,594.77
24422ERR2 JOHN DEERE CAPITAL CORP	700,000.00 99.7753	04/17/2019 2.25	04/17/2019	A Industrial	2.48 2.98	698,278.00 699,542.53 -1,115.43	698,427.10 3,237.50 701,664.60

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Balance Sheet Classification

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



Base Currency: USD
 01 October 2018 to 31 December 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
161571FK5 CHAIT 124 A	475,000.00 99.1859	08/15/2019 1.58	08/15/2019	AAA Asset Backed	2.67 2.90	468,283.20 471,857.15 -724.12	471,133.03 333.56 471,466.58
06406HCP2 BANK OF NEW YORK MELLON CORP	600,000.00 99.9706	01/15/2019 2.10	01/15/2019	AA- Financial	2.45 2.74	599,046.00 599,919.05 -95.45	599,823.60 5,810.00 605,633.60
89236TBBO TOYOTA MOTOR CREDIT CORP	189,000.00 99.9527	01/17/2019 2.10	01/17/2019	AA- Industrial	2.45 3.06	188,518.05 188,971.01 -60.41	188,910.60 1,808.10 190,718.70
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	450,000.00 99.9063	02/01/2019 2.15	02/01/2019	A+ Financial	2.62 3.17	448,204.50 449,823.86 -245.51	449,578.35 4,031.25 453,609.60
69353RCH9 PNC BANK NA	750,000.00 99.9492	01/28/2019 2.20	01/28/2019	A+ Financial	2.20 2.79	750,345.00 750,000.00 -381.00	749,619.00 7,012.50 756,631.50
30231GAD4 EXXON MOBIL CORP	475,000.00 99.8158	03/15/2019 1.82	03/15/2019	AAA Industrial	2.39 2.67	472,962.25 474,462.98 -337.93	474,125.05 2,544.07 476,669.12
06051GFE4 BANK OF AMERICA CORP	740,000.00 100.1473	04/01/2019 3.27	04/01/2019	A+ Financial	2.56 3.09	741,376.40 741,290.38 -200.35	741,090.02 6,176.37 747,266.39
57636QAA2 MASTERCARD INC	500,000.00 99.7143	04/01/2019 2.00	04/01/2019	A+ Industrial	2.46 3.10	497,920.00 499,436.14 -864.64	498,571.50 2,500.00 501,071.50
06406HCU1 BANK OF NEW YORK MELLON CORP	250,000.00 99.7685	05/15/2019 2.20	05/15/2019	AA- Financial	2.18 2.80	250,047.50 250,011.10 -589.85	249,421.25 702.78 250,124.03
17305EFS9 CCCIT 14A6 A6	400,000.00 99.5882	07/15/2019 2.15	07/15/2019	AAA Asset Backed	2.68 2.91	397,562.50 398,862.89 -509.97	398,352.92 3,965.56 402,318.48
084670BL1 BERKSHIRE HATHAWAY INC	700,000.00 99.5172	08/14/2019 2.10	08/14/2019	AA Financial	2.54 2.88	696,311.00 698,151.39 -1,530.99	696,620.40 5,594.17 702,214.57
40428HPN6 HSBC USA INC (NEW)	500,000.00 99.3634	11/13/2019 2.38	11/13/2019	AA- Financial	3.02 3.12	496,565.00 497,279.55 -462.55	496,817.00 1,583.33 498,400.33
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 98.8636	10/22/2019 1.24	10/22/2019	AAA Agency	2.73 2.64	492,630.00 494,127.97 190.03	494,318.00 1,188.33 495,506.33
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	750,000.00 99.8367	02/22/2019 1.12	02/22/2019	AAA Agency	1.40 2.19	746,857.50 749,705.04 -929.79	748,775.25 3,010.00 751,785.25
46625HQU7 JPMORGAN CHASE & CO	700,000.00 99.7126	03/22/2019 1.85	03/22/2019	AA- Financial	1.85 3.07	699,958.00 699,993.45 -2,005.25	697,988.20 3,561.25 701,549.45

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Balance Sheet Classification

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

Base Currency: USD
 01 October 2018 to 31 December 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
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.5750	04/26/2019 1.25	04/26/2019	AAA Government	1.59 2.54	497,440.00 499,474.29 -1,599.29	497,875.00 1,128.47 499,003.47
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	300,000.00 99.5750	04/26/2019 1.25	04/26/2019	AAA Government	2.50 2.54	297,570.00 298,835.63 -110.63	298,725.00 677.08 299,402.08
07330NAL9 BRANCH BANKING AND TRUST CO	450,000.00 99.4198	05/10/2019 1.45	05/10/2019	A+ Financial	2.67 3.05	445,333.50 448,088.96 -699.86	447,389.10 924.38 448,313.47
14041NFC0 COMET 161 A	600,000.00 100.0905	04/15/2019 2.91	04/15/2019	AAA Asset Backed	2.56 2.23	603,398.44 600,617.90 -75.08	600,542.82 726.28 601,269.10
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 99.4064	05/18/2019 1.35	05/18/2019	A Industrial	2.56 2.90	690,984.00 696,880.83 -1,036.03	695,844.80 1,128.75 696,973.55
161571HC1 CHAIT 162 A	300,000.00 99.2480	06/17/2019 1.37	06/17/2019	AAA Asset Backed	2.18 2.71	296,671.88 298,903.76 -1,159.70	297,744.06 182.67 297,926.73
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 99.1893	07/26/2019 1.25	07/26/2019	AAA Agency	2.38 2.70	493,250.00 496,875.28 -928.78	495,946.50 2,690.97 498,637.47
14041NFE6 COMET 163 A	250,000.00 99.2301	06/17/2019 1.34	06/17/2019	AAA Asset Backed	2.69 2.73	246,474.61 248,486.53 -411.23	248,075.30 148.89 248,224.19
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 99.8929	01/30/2019 0.95	01/30/2019	AAA Agency	2.32 2.24	494,966.50 499,467.26 -2.76	499,464.50 1,992.36 501,456.86
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 99.8929	01/30/2019 0.95	01/30/2019	AAA Agency	2.25 2.24	495,470.00 499,492.78 -28.28	499,464.50 1,992.36 501,456.86
14041NFF3 COMET 164 A	400,000.00 98.9894	08/15/2019 1.33	08/15/2019	AAA Asset Backed	2.75 2.97	395,000.00 396,554.88 -597.32	395,957.56 236.44 396,194.00
17305EFW0 CCCIT 16A1 A1	450,000.00 98.9389	11/19/2019 1.75	11/19/2019	AAA Asset Backed	2.75 2.96	443,056.64 446,091.33 -866.41	445,224.91 918.75 446,143.66
3130AAE46 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9498	01/16/2019 1.25	01/16/2019	AAA Agency	2.12 2.28	993,460.00 999,647.12 -149.12	999,498.00 5,729.17 1,005,227.17
912828U73 UNITED STATES TREASURY	1,000,000.00 98.8086	12/15/2019 1.38	12/15/2019	AAA Government	2.76 2.63	985,781.25 987,046.79 1,039.21	988,086.00 642.17 988,728.17
17325FAB4 CITIBANK NA	750,000.00 100.0243	03/20/2019 3.13	03/20/2019	A+ Financial	3.13 3.07	750,000.00 750,000.00 182.25	750,182.25 783.00 750,965.25

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Balance Sheet Classification

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



Base Currency: USD
 01 October 2018 to 31 December 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
58769DAB6 MBALT 17A A2A	13,007.54 99.9402	08/15/2019 1.53	01/15/2019	AAA Asset Backed	1.53 2.88	13,007.53 13,007.54 -7.78	12,999.76 8.85 13,008.60
3130ABF92 FEDERAL HOME LOAN BANKS	1,000,000.00 99.5124	05/28/2019 1.38	05/28/2019	AAA Agency	2.22 2.54	990,700.00 996,641.03 -1,517.03	995,124.00 1,260.42 996,384.42
9128282K5 UNITED STATES TREASURY	1,000,000.00 99.3164	07/31/2019 1.38	07/31/2019	AAA Government	1.50 2.56	997,734.38 999,274.59 -6,110.59	993,164.00 5,754.08 998,918.08
3130ACLX0 FEDERAL HOME LOAN BANKS	500,000.00 99.1496	10/30/2019 1.63	10/30/2019	AAA Agency	2.71 2.66	494,187.00 495,589.13 158.87	495,748.00 1,376.74 497,124.74
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	750,000.00 99.6810	05/01/2019 1.72	05/01/2019	A+ Municipal	1.72 2.64	750,000.00 750,000.00 -2,392.50	747,607.50 2,151.25 749,758.75
037833DHO APPLE INC	500,000.00 99.1830	11/13/2019 1.80	11/13/2019	AA+ Industrial	2.94 2.75	494,665.00 495,155.57 759.43	495,915.00 1,200.00 497,115.00
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	150,000.00 99.5920	08/01/2019 2.10	08/01/2019	AA Municipal	2.30 2.77	149,553.00 149,827.39 -439.39	149,388.00 1,311.25 150,699.25
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	750,000.00 99.7000	07/01/2019 2.01	07/01/2019	AA+ Municipal	2.01 2.59	750,000.00 750,000.00 -2,250.00	747,750.00 7,541.25 755,291.25
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 99.2566	10/15/2019 1.75	10/15/2019	AAA Government	2.69 2.68	990,090.00 992,762.93 -196.93	992,566.00 3,694.44 996,260.44
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	500,000.00 99.8340	06/01/2019 2.48	06/01/2019	AA+ Municipal	2.49 2.85	500,000.00 500,000.00 -830.00	499,170.00 1,035.42 500,205.42
45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	500,000.00 100.0010	01/15/2019 2.48	01/15/2019	AAA Government	2.42 2.35	500,367.75 500,018.86 -13.86	500,005.00 2,682.67 502,687.67
313312EK2 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.2951	04/16/2019 0.00	04/16/2019	A-1+ Agency	2.19 2.38	978,201.39 993,729.17 -778.17	992,951.00 0.00 992,951.00
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	500,000.00 99.8150	11/01/2019 2.71	11/01/2019	AA+ Municipal	2.71 2.91	500,000.00 500,000.00 -925.00	499,075.00 2,260.00 501,335.00
544351MK2 LOS ANGELES CALIF	750,000.00 100.8240	09/01/2019 4.00	09/01/2019	AA Municipal	2.55 2.72	762,082.50 757,057.81 -877.81	756,180.00 14,083.33 770,263.33
313396ATO FEDERAL HOME LOAN MORTGAGE CORP	900,000.00 99.8942	01/18/2019 0.00	01/18/2019	A-1+ Agency	2.17 2.04	892,797.50 899,086.25 -38.45	899,047.80 0.00 899,047.80

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Balance Sheet Classification

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

Base Currency: USD
 01 October 2018 to 31 December 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
313312LV0 FEDERAL FARM CREDIT BANKS	1,000,000.00 98.2012	09/17/2019 0.00	09/17/2019	A-1+ Agency	2.62 2.51	974,514.17 981,510.28 501.72	982,012.00 0.00 982,012.00
313312NG1 FEDERAL FARM CREDIT BANKS	500,000.00 97.9490	10/22/2019 0.00	10/22/2019	A-1+ Agency	2.68 2.53	486,703.89 489,260.83 484.17	489,745.00 0.00 489,745.00
313312NS5 FEDERAL FARM CREDIT BANKS	1,000,000.00 97.8622	11/01/2019 0.00	11/01/2019	A-1+ Agency	2.73 2.59	973,721.11 977,368.89 1,253.11	978,622.00 0.00 978,622.00
313384FV6 FEDERAL HOME LOAN BANKS	1,000,000.00 99.0608	05/20/2019 0.00	05/20/2019	A-1+ Agency	2.48 2.44	987,681.94 990,540.27 67.73	990,608.00 0.00 990,608.00
313384LA5 FEDERAL HOME LOAN BANKS	1,000,000.00 98.3403	08/29/2019 0.00	08/29/2019	A-1+ Agency	2.66 2.51	980,641.11 982,533.33 869.67	983,403.00 0.00 983,403.00
313312QL7 FEDERAL FARM CREDIT BANKS	1,000,000.00 97.5562	12/13/2019 0.00	12/13/2019	A-1+ Agency	2.73 2.59	973,003.33 974,338.33 1,223.67	975,562.00 0.00 975,562.00
---	33,542,007.54	06/23/2019	06/22/2019	AA+	2.44	33,299,302.32	33,360,973.18
---	99.4688	1.62	---	---	2.67	33,391,279.28 -30,306.10	132,567.70 33,493,540.88

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
05531FAS2 BB&T CORP	250,000.00 99.3021	01/15/2020 2.45	01/15/2020	A+ Financial	3.12 3.18	248,092.50 248,302.95 -47.70	248,255.25 2,824.31 251,079.56
166764AR1 CHEVRON CORP	200,000.00 98.9960	03/03/2020 1.96	03/03/2020	AA Industrial	3.00 2.89	197,310.00 197,626.80 365.20	197,992.00 1,285.54 199,277.54
31680GAD8 FITAT 151 A3	10,228.54 99.9373	03/16/2020 1.42	01/15/2019	AAA Asset Backed	1.51 2.83	10,218.15 10,228.20 -6.08	10,222.12 6.46 10,228.58
89237WAD9 TAOT 16C A3	166,859.14 99.3437	08/17/2020 1.14	04/30/2019	AAA Asset Backed	1.67 3.15	166,155.20 166,594.00 -829.92	165,764.09 84.54 165,848.63
438124AC3 HAROT 163 A3	132,669.74 99.4232	05/18/2020 1.16	04/12/2019	AAA Asset Backed	2.04 3.27	131,830.19 132,332.44 -427.89	131,904.55 55.57 131,960.12
02587AAJ3 AMXCA 171 A	500,000.00 98.8173	02/18/2020 1.93	02/18/2020	AAA Asset Backed	2.82 2.92	492,539.06 495,139.80 -1,053.30	494,086.50 428.89 494,515.39

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 01 October 2018 to 31 December 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	374,366.26 99.6251	05/20/2020 1.98	05/07/2019	AAA Asset Backed	3.03 3.08	372,055.72 373,230.86 -268.06	372,962.80 226.49 373,189.29
65478GAD2 NAROT 17B A3	450,000.00 98.8381	10/15/2021 1.75	12/27/2019	AAA Asset Backed	2.73 2.96	442,212.89 443,868.31 903.27	444,771.59 350.00 445,121.59
65478GAD2 NAROT 17B A3	300,000.00 98.8381	10/15/2021 1.75	12/27/2019	AAA Asset Backed	2.78 2.96	295,464.84 295,714.74 799.65	296,514.39 233.33 296,747.72
90290AAB3 USAOT 171 A2	19,398.96 99.9378	02/18/2020 1.54	01/15/2019	AAA Asset Backed	1.55 2.93	19,398.60 19,398.95 -12.06	19,386.90 13.28 19,400.17
05584PAB3 BMWLT 172 A2A	170,221.13 99.7554	02/20/2020 1.80	03/28/2019	AAA Asset Backed	1.82 2.84	170,206.26 170,218.14 -413.45	169,804.69 93.62 169,898.31
90331HNK5 US BANK NA	700,000.00 99.7209	01/17/2020 2.57	01/17/2020	AA- Financial	2.61 3.38	700,000.00 700,000.00 -1,953.70	698,046.30 3,803.52 701,849.82
47788CAB8 JDOT 2018 A2	140,860.66 99.8106	10/15/2020 2.42	05/22/2019	AAA Asset Backed	2.44 2.90	140,854.51 140,857.53 -263.60	140,593.93 151.50 140,745.43
369550BA5 GENERAL DYNAMICS CORP	250,000.00 100.0687	05/11/2020 2.88	05/11/2020	A+ Industrial	2.97 2.86	249,620.00 249,688.46 483.29	250,171.75 998.26 251,170.01
931142EF6 WALMART INC	700,000.00 99.7537	06/23/2020 2.86	06/23/2020	AA Industrial	2.91 3.06	700,000.00 700,000.00 -1,724.10	698,275.90 445.47 698,721.37
92868LAB7 VALET 181 A2A	750,000.00 99.8651	07/20/2021 2.81	09/19/2019	AAA Asset Backed	2.83 3.00	749,993.85 749,995.35 -1,006.95	748,988.40 643.96 749,632.36
58772RAB0 MBART 181 A2A	600,000.00 99.8098	04/15/2021 2.71	07/27/2019	AAA Asset Backed	2.73 3.04	599,979.78 599,984.92 -1,126.36	598,858.56 722.67 599,581.23
02665WCL3 AMERICAN HONDA FINANCE CORP	700,000.00 99.6105	02/21/2020 2.80	02/21/2020	A+ Industrial	2.76 3.46	700,686.00 700,563.98 -3,290.48	697,273.50 2,228.88 699,502.38
92348XAB1 VZOT 18A A1B	800,000.00 99.9346	04/20/2023 2.71	04/30/2021	AAA Asset Backed	2.72 2.95	800,000.00 800,000.00 -523.36	799,476.64 722.70 800,199.34
---	7,214,604.43	12/21/2020	01/29/2020	AA+	2.73	7,186,617.54	7,183,349.85
---	99.5683	2.42	---	---	3.08	7,193,745.44 -10,395.59	15,319.00 7,198,668.85

Summary

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 October 2018 to 31 December 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
---	44,568,630.10	09/07/2019	07/16/2019	AA+	2.48	44,282,342.88	44,349,253.55
---	98.4865	1.63		---	2.74	44,390,369.21	147,886.70
						-41,115.66	44,497,140.25

* 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. * Holdings Displayed by: Lot.

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Trading Activity

Base Currency: USD

01 October 2018 to 31 December 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
10/01/2018 10/03/2018	02665WCL3 AMERICAN HONDA FINANCE CORP	Citigroup Global Markets (AU) 02/21/2020 2.46	700,000.00 700,000.00 100.10	0.00 700,686.00	0.00 1,961.37	0.00 -702,647.37
11/28/2018 11/30/2018	037833DH0 APPLE INC	MORGAN STANLEY CO 11/13/2019 1.80	500,000.00 500,000.00 98.93	0.00 494,665.00	0.00 425.00	0.00 -495,090.00
11/13/2018 11/15/2018	05531FAS2 BB&T CORP	MarketAxess 01/15/2020 2.45	250,000.00 250,000.00 99.24	0.00 248,092.50	0.00 2,041.67	0.00 -250,134.17
12/21/2018 12/26/2018	06051GFE4 BANK OF AMERICA CORP	TORONTO DOMINION BK 04/01/2019 3.27	740,000.00 740,000.00 100.19	0.00 741,376.40	0.00 5,773.56	0.00 -747,149.96
11/21/2018 11/21/2018	09702MNP4 The Boeing Company	Bank of America 01/23/2019 0.00	500,000.00 500,000.00 99.58	0.00 497,882.50	0.00 0.00	0.00 -497,882.50
11/01/2018 11/05/2018	166764AR1 CHEVRON CORP	RAMIREZ & CO INC 03/03/2020 1.96	200,000.00 200,000.00 98.66	0.00 197,310.00	0.00 675.46	0.00 -197,985.46
10/03/2018 10/05/2018	22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	Dain Rauscher 08/13/2019 5.30	650,000.00 650,000.00 102.08	0.00 663,494.00	0.00 4,976.11	0.00 -668,470.11
10/23/2018 10/23/2018	313312NG1 FEDERAL FARM CREDIT BANKS	APX Asset 10/22/2019 0.00	500,000.00 500,000.00 97.34	0.00 486,703.89	0.00 0.00	0.00 -486,703.89
11/13/2018 11/13/2018	313312NS5 FEDERAL FARM CREDIT BANKS	FIRST TENNESSEE BANK N A BOND 11/01/2019 0.00	1,000,000.00 1,000,000.00 97.37	0.00 973,721.11	0.00 0.00	0.00 -973,721.11
12/14/2018 12/14/2018	313312QL7 FEDERAL FARM CREDIT BANKS	FIRST TENNESSEE BANK N A BOND 12/13/2019 0.00	1,000,000.00 1,000,000.00 97.30	0.00 973,003.33	0.00 0.00	0.00 -973,003.33
12/18/2018 12/18/2018	313384CY3 FEDERAL HOME LOAN BANKS	FIRST TENNESSEE BANK N A BOND 03/12/2019 0.00	750,000.00 750,000.00 99.44	0.00 745,817.50	0.00 0.00	0.00 -745,817.50
11/20/2018 11/20/2018	313384FV6 FEDERAL HOME LOAN BANKS	APX Asset 05/20/2019 0.00	1,000,000.00 1,000,000.00 98.77	0.00 987,681.94	0.00 0.00	0.00 -987,681.94
12/06/2018 12/06/2018	313384LA5 FEDERAL HOME LOAN BANKS	CastleOak Securities LP 08/29/2019 0.00	1,000,000.00 1,000,000.00 98.06	0.00 980,641.11	0.00 0.00	0.00 -980,641.11
10/17/2018 10/18/2018	3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	FIRST TENNESSEE BANK N A BOND 10/22/2019 1.24	500,000.00 500,000.00 98.53	0.00 492,630.00	0.00 3,031.11	0.00 -495,661.11

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Trading Activity

Base Currency: USD

01 October 2018 to 31 December 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
10/05/2018 10/10/2018	40428HPN6 HSBC USA INC (NEW)	Hong Kong Shanghai Bank Corp 11/13/2019 2.38	500,000.00 500,000.00 99.31	0.00 496,565.00	0.00 4,815.97	0.00 -501,380.97
12/06/2018 12/06/2018	48306BP66 Kaiser Foundation Hospitals	J.P. Morgan Securities Inc. (AU) 02/06/2019 0.00	800,000.00 800,000.00 99.57	0.00 796,555.56	0.00 0.00	0.00 -796,555.56
10/09/2018 10/09/2018	63763QKG1 National Securities Clearing Corporation	J.P. Morgan Securities Inc. (AU) 10/16/2018 0.00	500,000.00 500,000.00 99.96	0.00 499,783.19	0.00 0.00	0.00 -499,783.19
10/16/2018 10/16/2018	63763QLG0 National Securities Clearing Corporation	J.P. Morgan Securities Inc. (AU) 11/16/2018 0.00	500,000.00 500,000.00 99.81	0.00 499,052.78	0.00 0.00	0.00 -499,052.78
11/16/2018 11/16/2018	63763QN37 National Securities Clearing Corporation	Dain Rauscher 01/03/2019 0.00	500,000.00 500,000.00 99.68	0.00 498,413.33	0.00 0.00	0.00 -498,413.33
11/06/2018 11/08/2018	65478GAD2 NAROT 17B A3	INTL FCStone L.P. 10/15/2021 1.75	300,000.00 300,000.00 98.49	0.00 295,464.84	0.00 335.42	0.00 -295,800.26
10/22/2018 10/22/2018	88602UN89 Thunder Bay Funding, LLC	CS First Boston (BR) 01/08/2019 0.00	800,000.00 800,000.00 99.47	0.00 795,736.00	0.00 0.00	0.00 -795,736.00
11/27/2018 11/28/2018	912828U73 UNITED STATES TREASURY	MORGAN STANLEY CO 12/15/2019 1.38	1,000,000.00 1,000,000.00 98.58	0.00 985,781.25	0.00 6,236.34	0.00 -992,017.59
10/02/2018 10/10/2018	92348XAB1 VZOT 18A A1B	Bank of America 04/20/2023 2.52	800,000.00 800,000.00 100.00	0.00 800,000.00	0.00 0.00	0.00 -800,000.00
10/31/2018 10/31/2018	92512MM30 Versailles Commercial Paper LLC	J.P. Morgan Securities Inc. (AU) 12/03/2018 0.00	750,000.00 750,000.00 99.78	0.00 748,329.38	0.00 0.00	0.00 -748,329.38
10/01/2018 10/01/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2018 2.03	1,009,866.88 1,009,866.88 1.00	1,009,866.88 1,009,866.88	0.00 0.00	0.00 -1,009,866.88
10/04/2018 10/04/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2018 2.03	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
10/09/2018 10/09/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2018 2.03	500,000.00 500,000.00 1.00	500,000.00 500,000.00	0.00 0.00	0.00 -500,000.00
10/15/2018 10/15/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2018 2.03	20,504.62 20,504.62 1.00	20,504.62 20,504.62	0.00 0.00	0.00 -20,504.62
10/15/2018 10/15/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2018 2.03	120,971.58 120,971.58 1.00	120,971.58 120,971.58	0.00 0.00	0.00 -120,971.58
10/16/2018 10/16/2018	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 12/31/2018 2.03	206,744.10 206,744.10 1.00	206,744.10 206,744.10	0.00 0.00	0.00 -206,744.10

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Trading Activity

Base Currency: USD

01 October 2018 to 31 December 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
10/16/2018	94975P405	Direct	533,628.52	533,628.52	0.00	0.00
10/16/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	533,628.52 1.00	533,628.52	0.00	-533,628.52
10/17/2018	94975P405	Direct	4,402.46	4,402.46	0.00	0.00
10/17/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	4,402.46 1.00	4,402.46	0.00	-4,402.46
10/17/2018	94975P405	Direct	7,875.00	7,875.00	0.00	0.00
10/17/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	7,875.00 1.00	7,875.00	0.00	-7,875.00
10/22/2018	94975P405	Direct	38,538.44	38,538.44	0.00	0.00
10/22/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	38,538.44 1.00	38,538.44	0.00	-38,538.44
10/22/2018	94975P405	Direct	1,001,164.62	1,001,164.62	0.00	0.00
10/22/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	1,001,164.62 1.00	1,001,164.62	0.00	-1,001,164.62
10/26/2018	94975P405	Direct	5,000.00	5,000.00	0.00	0.00
10/26/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	5,000.00 1.00	5,000.00	0.00	-5,000.00
10/30/2018	94975P405	Direct	4,062.50	4,062.50	0.00	0.00
10/30/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	4,062.50 1.00	4,062.50	0.00	-4,062.50
10/31/2018	94975P405	Direct	1,753,750.00	1,753,750.00	0.00	0.00
10/31/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	1,753,750.00 1.00	1,753,750.00	0.00	-1,753,750.00
11/01/2018	94975P405	Direct	13,301.55	13,301.55	0.00	0.00
11/01/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	13,301.55 1.00	13,301.55	0.00	-13,301.55
11/06/2018	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
11/06/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
11/08/2018	94975P405	Direct	703,874.28	703,874.28	0.00	0.00
11/08/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	703,874.28 1.00	703,874.28	0.00	-703,874.28
11/13/2018	94975P405	Direct	5,904.51	5,904.51	0.00	0.00
11/13/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	5,904.51 1.00	5,904.51	0.00	-5,904.51
11/13/2018	94975P405	Direct	6,856.25	6,856.25	0.00	0.00
11/13/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	6,856.25 1.00	6,856.25	0.00	-6,856.25
11/15/2018	94975P405	Direct	621.67	621.67	0.00	0.00
11/15/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	621.67 1.00	621.67	0.00	-621.67
11/16/2018	94975P405	Direct	1,004,475.00	1,004,475.00	0.00	0.00
11/16/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	1,004,475.00 1.00	1,004,475.00	0.00	-1,004,475.00
11/19/2018	94975P405	Direct	29,937.39	29,937.39	0.00	0.00
11/19/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	29,937.39 1.00	29,937.39	0.00	-29,937.39

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Trading Activity

Base Currency: USD

01 October 2018 to 31 December 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
11/20/2018	94975P405	Direct	42,979.57	42,979.57	0.00	0.00
11/20/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	42,979.57 1.00	42,979.57	0.00	-42,979.57
11/20/2018	94975P405	Direct	996,299.96	996,299.96	0.00	0.00
11/20/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	996,299.96 1.00	996,299.96	0.00	-996,299.96
11/27/2018	94975P405	Direct	6,250.00	6,250.00	0.00	0.00
11/27/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	6,250.00 1.00	6,250.00	0.00	-6,250.00
11/27/2018	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
11/27/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
12/03/2018	94975P405	Direct	757,909.60	757,909.60	0.00	0.00
12/03/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	757,909.60 1.00	757,909.60	0.00	-757,909.60
12/04/2018	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
12/04/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
12/06/2018	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
12/06/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
12/07/2018	94975P405	Direct	505,125.00	505,125.00	0.00	0.00
12/07/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	505,125.00 1.00	505,125.00	0.00	-505,125.00
12/10/2018	94975P405	Direct	17,500.00	17,500.00	0.00	0.00
12/10/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	17,500.00 1.00	17,500.00	0.00	-17,500.00
12/17/2018	94975P405	Direct	2,717.22	2,717.22	0.00	0.00
12/17/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	2,717.22 1.00	2,717.22	0.00	-2,717.22
12/17/2018	94975P405	Direct	102,119.88	102,119.88	0.00	0.00
12/17/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	102,119.88 1.00	102,119.88	0.00	-102,119.88
12/18/2018	94975P405	Direct	66,519.17	66,519.17	0.00	0.00
12/18/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	66,519.17 1.00	66,519.17	0.00	-66,519.17
12/20/2018	94975P405	Direct	25,054.18	25,054.18	0.00	0.00
12/20/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	25,054.18 1.00	25,054.18	0.00	-25,054.18
12/20/2018	94975P405	Direct	4,103.07	4,103.07	0.00	0.00
12/20/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	4,103.07 1.00	4,103.07	0.00	-4,103.07
12/20/2018	94975P405	Direct	32,414.62	32,414.62	0.00	0.00
12/20/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	32,414.62 1.00	32,414.62	0.00	-32,414.62
12/21/2018	94975P405	Direct	1,006,500.00	1,006,500.00	0.00	0.00
12/21/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	1,006,500.00 1.00	1,006,500.00	0.00	-1,006,500.00

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Trading Activity

Base Currency: USD

01 October 2018 to 31 December 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
12/24/2018	94975P405	Direct	4,304.75	4,304.75	0.00	0.00
12/24/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	4,304.75 1.00	4,304.75	0.00	-4,304.75
---	---	---	31,281,276.39	15,541,276.39	0.00	0.00
---	---	05/16/2019 1.58	31,281,276.39 ---	31,140,663.00	30,272.01	-31,170,935.01

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
10/15/2018	0258MODZ9	Redemption	-700,000.00	0.00	3.66	0.00
10/15/2018	AMERICAN EXPRESS CREDIT CORP	11/05/2018 1.88	-700,000.00 100.00	-700,000.00	0.00	700,000.00
10/15/2018	0258MODZ9	Redemption	-700,000.00	0.00	3.66	0.00
8	AMERICAN EXPRESS CREDIT CORP	11/05/2018 1.88	-700,000.00 100.00	-700,000.00	0.00	700,000.00
10/15/2018	0258MODZ9	Redemption	-700,000.00	0.00	3.66	0.00
8	AMERICAN EXPRESS CREDIT CORP	11/05/2018 1.88	-700,000.00 100.00	-700,000.00	0.00	700,000.00

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
12/07/2018	06050TME9	Maturity	-500,000.00	0.00	0.00	0.00
12/07/2018	BANK OF AMERICA NA	12/07/2018 2.05	-500,000.00 100.00	-500,000.00	0.00	500,000.00
11/16/2018	166764BA7	Maturity	-500,000.00	0.00	0.00	0.00
11/16/2018	CHEVRON CORP	11/16/2018 1.79	-500,000.00 100.00	-500,000.00	0.00	500,000.00
12/04/2018	313385R81	Maturity	-1,000,000.00	0.00	0.00	0.00
12/04/2018	FEDERAL HOME LOAN BANKS	12/04/2018 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
10/04/2018	313397J36	Maturity	-1,000,000.00	0.00	0.00	0.00
10/04/2018	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2018 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/06/2018	313397N49	Maturity	-1,000,000.00	0.00	0.00	0.00
11/06/2018	FEDERAL HOME LOAN MORTGAGE CORP	11/06/2018 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/20/2018	313397Q20	Maturity	-1,000,000.00	0.00	0.00	0.00
11/20/2018	FEDERAL HOME LOAN MORTGAGE CORP	11/20/2018 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
12/06/2018	313397S28	Maturity	-1,000,000.00	0.00	0.00	0.00
12/06/2018	FEDERAL HOME LOAN MORTGAGE CORP	12/06/2018 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00

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Trading Activity

Base Currency: USD

01 October 2018 to 31 December 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
12/21/2018	3133EHZG1	Maturity	-1,000,000.00	0.00	0.00	0.00
12/21/2018	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2018 1.30	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
11/27/2018	45950VHE9	Maturity	-1,000,000.00	0.00	0.00	0.00
11/27/2018	INTERNATIONAL FINANCE CORP	11/27/2018 1.25	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
10/09/2018	63763QK97	Maturity	-500,000.00	0.00	0.00	0.00
10/09/2018	National Securities Clearing Corporation	10/09/2018 0.00	-500,000.00 100.00	-500,000.00	0.00	500,000.00
10/16/2018	63763QKG1	Maturity	-500,000.00	0.00	0.00	0.00
10/16/2018	National Securities Clearing Corporation	10/16/2018 0.00	-500,000.00 100.00	-500,000.00	0.00	500,000.00
11/16/2018	63763QLG0	Maturity	-500,000.00	0.00	0.00	0.00
11/16/2018	National Securities Clearing Corporation	11/16/2018 0.00	-500,000.00 100.00	-500,000.00	0.00	500,000.00
10/22/2018	88602UKN9	Maturity	-1,000,000.00	0.00	0.00	0.00
10/22/2018	Thunder Bay Funding, LLC	10/22/2018 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
10/31/2018	912828T83	Maturity	-1,000,000.00	0.00	0.00	0.00
10/31/2018	UNITED STATES TREASURY	10/31/2018 0.75	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
10/31/2018	92512MKX6	Maturity	-750,000.00	0.00	0.00	0.00
10/31/2018	Versailles Commercial Paper LLC	10/31/2018 0.00	-750,000.00 100.00	-750,000.00	0.00	750,000.00
12/03/2018	92512MM30	Maturity	-750,000.00	0.00	0.00	0.00
12/03/2018	Versailles Commercial Paper LLC	12/03/2018 0.00	-750,000.00 100.00	-750,000.00	0.00	750,000.00
---	---	Maturity	-13,000,000.00	0.00	0.00	0.00
---	---	11/14/2018 0.40	-13,000,000.00 100.00	-13,000,000.00	0.00	13,000,000.00

Principal Paydown

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
10/20/2018	055657AB6	Direct	0.00	0.00	0.00	0.00
10/20/2018	BMWLT 171 A2	07/22/2019 1.64	-15,725.20 ---	-15,725.20	0.00	15,725.20
11/20/2018	055657AB6	Direct	0.00	0.00	0.00	0.00
11/20/2018	BMWLT 171 A2	07/22/2019 1.64	-15,562.08 ---	-15,562.08	0.00	15,562.08
12/20/2018	055657AB6	Direct	0.00	0.00	0.00	0.00
12/20/2018	BMWLT 171 A2	07/22/2019 1.64	-3,605.03 ---	-3,605.03	0.00	3,605.03
12/20/2018	055657AC4	Direct	0.00	0.00	0.00	0.00
12/20/2018	BMWLT 171 A3	05/20/2020 1.98	-25,633.74 ---	-25,633.74	0.00	25,633.74

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Trading Activity

Base Currency: USD

01 October 2018 to 31 December 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
10/20/2018	05584PAB3	Direct	0.00	0.00	0.00	0.00
10/20/2018	BMWLT 172 A2A	02/20/2020 1.80	-22,401.51 ---	-22,401.51	0.00	22,401.51
11/20/2018	05584PAB3	Direct	0.00	0.00	0.00	0.00
11/20/2018	BMWLT 172 A2A	02/20/2020 1.80	-25,304.62 ---	-25,304.62	0.00	25,304.62
12/20/2018	05584PAB3	Direct	0.00	0.00	0.00	0.00
12/20/2018	BMWLT 172 A2A	02/20/2020 1.80	-24,756.78 ---	-24,756.78	0.00	24,756.78
10/15/2018	31680GAD8	Direct	0.00	0.00	-0.01	0.00
10/15/2018	FITAT 151 A3	03/16/2020 1.42	-33,508.33 ---	-33,508.32	0.00	33,508.32
11/15/2018	31680GAD8	Direct	0.00	0.00	0.00	0.00
11/15/2018	FITAT 151 A3	03/16/2020 1.42	-35,394.53 ---	-35,394.53	0.00	35,394.53
12/15/2018	31680GAD8	Direct	0.00	0.00	0.00	0.00
12/15/2018	FITAT 151 A3	03/16/2020 1.42	-32,144.71 ---	-32,144.71	0.00	32,144.71
10/18/2018	438124AC3	Direct	0.00	0.00	0.00	0.00
10/18/2018	HAROT 163 A3	05/18/2020 1.16	-20,748.59 ---	-20,748.59	0.00	20,748.59
11/18/2018	438124AC3	Direct	0.00	0.00	0.00	0.00
11/18/2018	HAROT 163 A3	05/18/2020 1.16	-21,107.02 ---	-21,107.02	0.00	21,107.02
12/18/2018	438124AC3	Direct	0.00	0.00	0.00	0.00
12/18/2018	HAROT 163 A3	05/18/2020 1.16	-19,881.76 ---	-19,881.76	0.00	19,881.76
11/15/2018	47788CAB8	Direct	0.00	0.00	0.00	0.00
11/15/2018	JDOT 2018 A2	10/15/2020 2.42	-5,093.90 ---	-5,093.90	0.00	5,093.90
12/15/2018	47788CAB8	Direct	0.00	0.00	0.00	0.00
12/15/2018	JDOT 2018 A2	10/15/2020 2.42	-14,045.44 ---	-14,045.44	0.00	14,045.44
10/15/2018	58769DAB6	Direct	0.00	0.00	0.00	0.00
10/15/2018	MBALT 17A A2A	08/15/2019 1.53	-20,396.83 ---	-20,396.83	0.00	20,396.83
11/15/2018	58769DAB6	Direct	0.00	0.00	0.00	0.00
11/15/2018	MBALT 17A A2A	08/15/2019 1.53	-24,888.23 ---	-24,888.23	0.00	24,888.23
12/15/2018	58769DAB6	Direct	0.00	0.00	0.00	0.00
12/15/2018	MBALT 17A A2A	08/15/2019 1.53	-26,245.91 ---	-26,245.91	0.00	26,245.91
10/15/2018	65477XAD6	Direct	0.00	0.00	0.00	0.00
10/15/2018	NALT 16B A3	07/15/2019 1.50	-50,753.68 ---	-50,753.68	0.00	50,753.68
11/15/2018	65477XAD6	Direct	0.00	0.00	0.00	0.00
11/15/2018	NALT 16B A3	07/15/2019 1.50	-54,898.85 ---	-54,898.85	0.00	54,898.85

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Trading Activity

Base Currency: USD

01 October 2018 to 31 December 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
12/15/2018	65477XAD6	Direct	0.00	0.00	0.00	0.00
12/15/2018	NALT 16B A3	07/15/2019 1.50	-37,704.87	-37,704.87	0.00	37,704.87
10/15/2018	89237WAD9	Direct	0.00	0.00	0.00	0.00
10/15/2018	TAOT 16C A3	08/17/2020 1.14	-20,998.61	-20,998.61	0.00	20,998.61
11/15/2018	89237WAD9	Direct	0.00	0.00	0.00	0.00
11/15/2018	TAOT 16C A3	08/17/2020 1.14	-22,346.43	-22,346.43	0.00	22,346.43
12/15/2018	89237WAD9	Direct	0.00	0.00	0.00	0.00
12/15/2018	TAOT 16C A3	08/17/2020 1.14	-19,969.36	-19,969.36	0.00	19,969.36
10/15/2018	90290AAB3	Direct	0.00	0.00	0.00	0.00
10/15/2018	USAOT 171 A2	02/18/2020 1.54	-22,147.15	-22,147.15	0.00	22,147.15
11/15/2018	90290AAB3	Direct	0.00	0.00	0.00	0.00
11/15/2018	USAOT 171 A2	02/18/2020 1.54	-24,145.19	-24,145.19	0.00	24,145.19
12/15/2018	90290AAB3	Direct	0.00	0.00	0.00	0.00
12/15/2018	USAOT 171 A2	02/18/2020 1.54	-21,596.29	-21,596.29	0.00	21,596.29
---	---	Direct	0.00	0.00	0.02	0.00
---	---	01/11/2020 1.51	-661,004.61	-661,004.63	0.00	661,004.63

Sell

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
10/03/2018	94975P405	Direct	-702,647.37	-702,647.37	0.00	0.00
10/03/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	-702,647.37	-702,647.37	0.00	702,647.37
10/05/2018	94975P405	Direct	-668,470.11	-668,470.11	0.00	0.00
10/05/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	-668,470.11	-668,470.11	0.00	668,470.11
10/09/2018	94975P405	Direct	-499,783.19	-499,783.19	0.00	0.00
10/09/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	-499,783.19	-499,783.19	0.00	499,783.19
10/10/2018	94975P405	Direct	-1,301,380.97	-1,301,380.97	0.00	0.00
10/10/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	-1,301,380.97	-1,301,380.97	0.00	1,301,380.97
10/16/2018	94975P405	Direct	-8,750.00	-8,750.00	0.00	0.00
10/16/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	-8,750.00	-8,750.00	0.00	8,750.00
10/18/2018	94975P405	Direct	-474,724.59	-474,724.59	0.00	0.00
10/18/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	-474,724.59	-474,724.59	0.00	474,724.59

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Trading Activity

Base Currency: USD

01 October 2018 to 31 December 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
10/22/2018	94975P405	Direct	-795,736.00	-795,736.00	0.00	0.00
10/22/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	-795,736.00 1.00	-795,736.00	0.00	795,736.00
10/23/2018	94975P405	Direct	-486,703.89	-486,703.89	0.00	0.00
10/23/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	-486,703.89 1.00	-486,703.89	0.00	486,703.89
10/26/2018	94975P405	Direct	-221,626.98	-221,626.98	0.00	0.00
10/26/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	-221,626.98 1.00	-221,626.98	0.00	221,626.98
10/31/2018	94975P405	Direct	-748,329.38	-748,329.38	0.00	0.00
10/31/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.03	-748,329.38 1.00	-748,329.38	0.00	748,329.38
11/05/2018	94975P405	Direct	-197,985.46	-197,985.46	0.00	0.00
11/05/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	-197,985.46 1.00	-197,985.46	0.00	197,985.46
11/07/2018	94975P405	Direct	-703,874.28	-703,874.28	0.00	0.00
11/07/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	-703,874.28 1.00	-703,874.28	0.00	703,874.28
11/08/2018	94975P405	Direct	-295,800.26	-295,800.26	0.00	0.00
11/08/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	-295,800.26 1.00	-295,800.26	0.00	295,800.26
11/13/2018	94975P405	Direct	-973,721.11	-973,721.11	0.00	0.00
11/13/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	-973,721.11 1.00	-973,721.11	0.00	973,721.11
11/15/2018	94975P405	Direct	-73,990.59	-73,990.59	0.00	0.00
11/15/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	-73,990.59 1.00	-73,990.59	0.00	73,990.59
11/16/2018	94975P405	Direct	-498,413.33	-498,413.33	0.00	0.00
11/16/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	-498,413.33 1.00	-498,413.33	0.00	498,413.33
11/20/2018	94975P405	Direct	-987,681.94	-987,681.94	0.00	0.00
11/20/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	-987,681.94 1.00	-987,681.94	0.00	987,681.94
11/21/2018	94975P405	Direct	-493,577.06	-493,577.06	0.00	0.00
11/21/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	-493,577.06 1.00	-493,577.06	0.00	493,577.06
11/28/2018	94975P405	Direct	-985,142.59	-985,142.59	0.00	0.00
11/28/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	-985,142.59 1.00	-985,142.59	0.00	985,142.59
11/30/2018	94975P405	Direct	-495,090.00	-495,090.00	0.00	0.00
11/30/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.07	-495,090.00 1.00	-495,090.00	0.00	495,090.00
12/06/2018	94975P405	Direct	-980,641.11	-980,641.11	0.00	0.00
12/06/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	-980,641.11 1.00	-980,641.11	0.00	980,641.11
12/06/2018	94975P405	Direct	-796,555.56	-796,555.56	0.00	0.00
12/06/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	-796,555.56 1.00	-796,555.56	0.00	796,555.56

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Trading Activity

Base Currency: USD

01 October 2018 to 31 December 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
12/14/2018	94975P405	Direct	-973,003.33	-973,003.33	0.00	0.00
12/14/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	-973,003.33 1.00	-973,003.33	0.00	973,003.33
12/18/2018	94975P405	Direct	-731,459.67	-731,459.67	0.00	0.00
12/18/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	-731,459.67 1.00	-731,459.67	0.00	731,459.67
12/26/2018	94975P405	Direct	-747,149.96	-747,149.96	0.00	0.00
12/26/2018	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.50	-747,149.96 1.00	-747,149.96	0.00	747,149.96
---	94975P405	Direct	-15,842,238.73	-15,842,238.73	0.00	0.00
---	WELLS FRGO GOVERNMENT CL I MMF	12/31/2018 2.17	-15,842,238.73 1.00	-15,842,238.73	0.00	15,842,238.73

Summary

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
---	---	---	1,739,037.66	-300,962.34	3.68	0.00
---	---	03/03/2019 1.48	1,078,033.05 ---	937,419.64	30,272.01	-967,691.65

* 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.

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Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

* Does not Lock Down.

Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/31/2018 12/31/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	---	1,762.40
12/31/2018 12/31/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	---	1,762.40

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/01/2018 12/01/2018	Coupon	0.00	010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	2.48	06/01/2019	---	6,212.50
10/15/2018 10/15/2018	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
11/15/2018 11/15/2018	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
12/15/2018 12/15/2018	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
10/15/2018 10/15/2018	Coupon	0.00	0258MODZ9 AMERICAN EXPRESS CREDIT CORP	1.88	11/05/2018	---	5,796.88
10/15/2018 10/15/2018	Call Redemption	-700,000.00	0258MODZ9 AMERICAN EXPRESS CREDIT CORP	1.88	11/05/2018	100.00	700,000.00
10/01/2018 10/03/2018	Buy	700,000.00	02665WCL3 AMERICAN HONDA FINANCE CORP	2.46	02/21/2020	100.10	-702,647.37
11/21/2018 11/21/2018	Coupon	0.00	02665WCL3 AMERICAN HONDA FINANCE CORP	2.80	02/21/2020	---	4,305.44
11/28/2018 11/30/2018	Buy	500,000.00	037833DH0 APPLE INC	1.80	11/13/2019	98.93	-495,090.00
11/13/2018 11/15/2018	Buy	250,000.00	05531FAS2 BB&T CORP	2.45	01/15/2020	99.24	-250,134.17
10/20/2018 10/20/2018	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	47.69
10/20/2018 10/20/2018	Principal Paydown	-15,725.20	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	15,725.20
11/20/2018 11/20/2018	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	26.20
11/20/2018 11/20/2018	Principal Paydown	-15,562.08	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	15,562.08
12/20/2018 12/20/2018	Coupon	0.00	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	4.93
12/20/2018 12/20/2018	Principal Paydown	-3,605.03	055657AB6 BMWLT 171 A2	1.64	07/22/2019	---	3,605.03

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Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/20/2018 10/20/2018	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	660.00
11/20/2018 11/20/2018	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	660.00
12/20/2018 12/20/2018	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	660.00
12/20/2018 12/20/2018	Principal Paydown	-25,633.74	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	25,633.74
10/20/2018 10/20/2018	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	364.03
10/20/2018 10/20/2018	Principal Paydown	-22,401.51	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	22,401.51
11/20/2018 11/20/2018	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	330.42
11/20/2018 11/20/2018	Principal Paydown	-25,304.62	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	25,304.62
12/20/2018 12/20/2018	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	292.47
12/20/2018 12/20/2018	Principal Paydown	-24,756.78	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	24,756.78
12/07/2018 12/07/2018	Coupon	0.00	06050TME9 BANK OF AMERICA NA	2.05	12/07/2018	---	5,125.00
12/07/2018 12/07/2018	Maturity	-500,000.00	06050TME9 BANK OF AMERICA NA	2.05	12/07/2018	100.00	500,000.00
12/21/2018 12/26/2018	Buy	740,000.00	06051GFE4 BANK OF AMERICA CORP	3.27	04/01/2019	100.19	-747,149.96
11/15/2018 11/15/2018	Coupon	0.00	06406HCU1 BANK OF NEW YORK MELLON CORP	2.20	05/15/2019	---	2,750.00
11/10/2018 11/10/2018	Coupon	0.00	07330NAL9 BRANCH BANKING AND TRUST CO	1.45	05/10/2019	---	3,262.50
12/10/2018 12/10/2018	Coupon	0.00	09247XAE1 BLACKROCK INC	5.00	12/10/2019	---	17,500.00
11/21/2018 11/21/2018	Buy	500,000.00	09702MNP4 The Boeing Company	0.00	01/23/2019	99.58	-497,882.50
10/15/2018 10/15/2018	Coupon	0.00	14041NFC0 COMET 161 A	2.73	04/15/2019	---	1,217.27
11/15/2018 11/15/2018	Coupon	0.00	14041NFC0 COMET 161 A	2.76	04/15/2019	---	1,410.24
12/17/2018 12/17/2018	Coupon	0.00	14041NFC0 COMET 161 A	2.91	04/15/2019	---	1,470.13
10/15/2018 10/15/2018	Coupon	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	279.17
11/15/2018 11/15/2018	Coupon	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	279.17
12/15/2018 12/15/2018	Coupon	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	279.17

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Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/15/2018 10/15/2018	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33
11/15/2018 11/15/2018	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33
12/15/2018 12/15/2018	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33
11/18/2018 11/18/2018	Coupon	0.00	14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	1.35	05/18/2019	---	4,725.00
10/15/2018 10/15/2018	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
11/15/2018 11/15/2018	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
12/15/2018 12/15/2018	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
10/15/2018 10/15/2018	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
11/15/2018 11/15/2018	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
12/15/2018 12/15/2018	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
11/01/2018 11/05/2018	Buy	200,000.00	166764AR1 CHEVRON CORP	1.96	03/03/2020	98.66	-197,985.46
11/16/2018 11/16/2018	Coupon	0.00	166764BA7 CHEVRON CORP	1.79	11/16/2018	---	4,475.00
11/16/2018 11/16/2018	Maturity	-500,000.00	166764BA7 CHEVRON CORP	1.79	11/16/2018	100.00	500,000.00
11/19/2018 11/19/2018	Coupon	0.00	17305EFW0 CCCIT 16A1 A1	1.75	11/19/2019	---	3,937.50
12/20/2018 12/20/2018	Coupon	0.00	17325FAB4 CITIBANK NA	3.13	03/20/2019	---	5,076.09
10/03/2018 10/05/2018	Buy	650,000.00	22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	5.30	08/13/2019	102.08	-668,470.11
10/17/2018 10/17/2018	Coupon	0.00	24422ERR2 JOHN DEERE CAPITAL CORP	2.25	04/17/2019	---	7,875.00
11/28/2018 11/28/2018	Coupon	0.00	3130ABF92 FEDERAL HOME LOAN BANKS	1.38	05/28/2019	---	6,875.00
10/30/2018 10/30/2018	Coupon	0.00	3130ACLX0 FEDERAL HOME LOAN BANKS	1.63	10/30/2019	---	4,062.50
10/23/2018 10/23/2018	Buy	500,000.00	313312NG1 FEDERAL FARM CREDIT BANKS	0.00	10/22/2019	97.34	-486,703.89
11/13/2018 11/13/2018	Buy	1,000,000.00	313312NS5 FEDERAL FARM CREDIT BANKS	0.00	11/01/2019	97.37	-973,721.11
12/14/2018 12/14/2018	Buy	1,000,000.00	313312QL7 FEDERAL FARM CREDIT BANKS	0.00	12/13/2019	97.30	-973,003.33

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Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/18/2018 12/18/2018	Buy	750,000.00	313384CY3 FEDERAL HOME LOAN BANKS	0.00	03/12/2019	99.44	-745,817.50
11/20/2018 11/20/2018	Buy	1,000,000.00	313384FV6 FEDERAL HOME LOAN BANKS	0.00	05/20/2019	98.77	-987,681.94
12/06/2018 12/06/2018	Buy	1,000,000.00	313384LA5 FEDERAL HOME LOAN BANKS	0.00	08/29/2019	98.06	-980,641.11
12/04/2018 12/04/2018	Maturity	-1,000,000.00	313385R81 FEDERAL HOME LOAN BANKS	0.00	12/04/2018	100.00	1,000,000.00
10/04/2018 10/04/2018	Maturity	-1,000,000.00	313397J36 FEDERAL HOME LOAN MORTGAGE CORP	0.00	10/04/2018	100.00	1,000,000.00
11/06/2018 11/06/2018	Maturity	-1,000,000.00	313397N49 FEDERAL HOME LOAN MORTGAGE CORP	0.00	11/06/2018	100.00	1,000,000.00
11/20/2018 11/20/2018	Maturity	-1,000,000.00	313397Q20 FEDERAL HOME LOAN MORTGAGE CORP	0.00	11/20/2018	100.00	1,000,000.00
12/06/2018 12/06/2018	Maturity	-1,000,000.00	313397S28 FEDERAL HOME LOAN MORTGAGE CORP	0.00	12/06/2018	100.00	1,000,000.00
10/17/2018 10/18/2018	Buy	500,000.00	3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.24	10/22/2019	98.53	-495,661.11
10/22/2018 10/22/2018	Coupon	0.00	3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.24	10/22/2019	---	3,100.00
12/21/2018 12/21/2018	Coupon	0.00	3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.30	12/21/2018	---	6,500.00
12/21/2018 12/21/2018	Maturity	-1,000,000.00	3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.30	12/21/2018	100.00	1,000,000.00
10/15/2018 10/15/2018	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	131.68
10/15/2018 10/15/2018	Principal Paydown	-33,508.33	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	33,508.32
11/15/2018 11/15/2018	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	92.03
11/15/2018 11/15/2018	Principal Paydown	-35,394.53	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	35,394.53
12/15/2018 12/15/2018	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	50.14
12/15/2018 12/15/2018	Principal Paydown	-32,144.71	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	32,144.71
11/11/2018 11/11/2018	Coupon	0.00	369550BA5 GENERAL DYNAMICS CORP	2.88	05/11/2020	---	3,593.75
10/05/2018 10/10/2018	Buy	500,000.00	40428HPN6 HSBC USA INC (NEW)	2.38	11/13/2019	99.31	-501,380.97
11/13/2018 11/13/2018	Coupon	0.00	40428HPN6 HSBC USA INC (NEW)	2.38	11/13/2019	---	5,904.51

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Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/18/2018 10/18/2018	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	187.93
10/18/2018 10/18/2018	Principal Paydown	-20,748.59	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	20,748.59
11/18/2018 11/18/2018	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	167.87
11/18/2018 11/18/2018	Principal Paydown	-21,107.02	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	21,107.02
12/18/2018 12/18/2018	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	147.47
12/18/2018 12/18/2018	Principal Paydown	-19,881.76	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	19,881.76
10/15/2018 10/15/2018	Coupon	0.00	45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	2.48	01/15/2019	---	3,005.00
10/15/2018 10/15/2018	Coupon	0.00	4581XOCH9 INTER-AMERICAN DEVELOPMENT BANK	1.75	10/15/2019	---	8,750.00
10/26/2018 10/26/2018	Coupon	0.00	459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.25	04/26/2019	---	5,000.00
11/27/2018 11/27/2018	Coupon	0.00	45950VHE9 INTERNATIONAL FINANCE CORP	1.25	11/27/2018	---	6,250.00
11/27/2018 11/27/2018	Maturity	-1,000,000.00	45950VHE9 INTERNATIONAL FINANCE CORP	1.25	11/27/2018	100.00	1,000,000.00
10/15/2018 10/15/2018	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	322.67
11/15/2018 11/15/2018	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	322.67
11/15/2018 11/15/2018	Principal Paydown	-5,093.90	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	5,093.90
12/15/2018 12/15/2018	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	312.39
12/15/2018 12/15/2018	Principal Paydown	-14,045.44	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	14,045.44
12/06/2018 12/06/2018	Buy	800,000.00	48306BP66 Kaiser Foundation Hospitals	0.00	02/06/2019	99.57	-796,555.56
10/01/2018 10/01/2018	Coupon	0.00	57636QAA2 MASTERCARD INC	2.00	04/01/2019	---	5,000.00
10/15/2018 10/15/2018	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	107.79
10/15/2018 10/15/2018	Principal Paydown	-20,396.83	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	20,396.83
11/15/2018 11/15/2018	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	81.78
11/15/2018 11/15/2018	Principal Paydown	-24,888.23	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	24,888.23

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Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/15/2018 12/15/2018	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	50.05
12/15/2018 12/15/2018	Principal Paydown	-26,245.91	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	26,245.91
10/15/2018 10/15/2018	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	1,355.00
11/15/2018 11/15/2018	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	1,355.00
12/15/2018 12/15/2018	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	1,355.00
10/09/2018 10/09/2018	Maturity	-500,000.00	63763QK97 National Securities Clearing Corporation	0.00	10/09/2018	100.00	500,000.00
10/09/2018 10/09/2018	Buy	500,000.00	63763QKG1 National Securities Clearing Corporation	0.00	10/16/2018	99.96	-499,783.19
10/16/2018 10/16/2018	Maturity	-500,000.00	63763QKG1 National Securities Clearing Corporation	0.00	10/16/2018	100.00	500,000.00
10/16/2018 10/16/2018	Buy	500,000.00	63763QLG0 National Securities Clearing Corporation	0.00	11/16/2018	99.81	-499,052.78
11/16/2018 11/16/2018	Maturity	-500,000.00	63763QLG0 National Securities Clearing Corporation	0.00	11/16/2018	100.00	500,000.00
11/16/2018 11/16/2018	Buy	500,000.00	63763QN37 National Securities Clearing Corporation	0.00	01/03/2019	99.68	-498,413.33
10/15/2018 10/15/2018	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	179.20
10/15/2018 10/15/2018	Principal Paydown	-50,753.68	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	50,753.68
11/15/2018 11/15/2018	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	115.75
11/15/2018 11/15/2018	Principal Paydown	-54,898.85	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	54,898.85
12/15/2018 12/15/2018	Coupon	0.00	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	47.13
12/15/2018 12/15/2018	Principal Paydown	-37,704.87	65477XAD6 NALT 16B A3	1.50	07/15/2019	---	37,704.87
10/15/2018 10/15/2018	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	656.25
11/06/2018 11/08/2018	Buy	300,000.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	98.49	-295,800.26
11/15/2018 11/15/2018	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	1,093.75
12/15/2018 12/15/2018	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	1,093.75
11/01/2018 11/01/2018	Coupon	0.00	78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	2.71	11/01/2019	---	5,687.67

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
11/01/2018 11/01/2018	Coupon	0.00	79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	1.72	05/01/2019	---	6,453.75
10/22/2018 10/22/2018	Maturity	-1,000,000.00	88602UKN9 Thunder Bay Funding, LLC	0.00	10/22/2018	100.00	1,000,000.00
10/22/2018 10/22/2018	Buy	800,000.00	88602UN89 Thunder Bay Funding, LLC	0.00	01/08/2019	99.47	-795,736.00
10/15/2018 10/15/2018	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	218.66
10/15/2018 10/15/2018	Principal Paydown	-20,998.61	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	20,998.61
11/15/2018 11/15/2018	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	198.72
11/15/2018 11/15/2018	Principal Paydown	-22,346.43	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	22,346.43
12/15/2018 12/15/2018	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	177.49
12/15/2018 12/15/2018	Principal Paydown	-19,969.36	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	19,969.36
10/15/2018 10/15/2018	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	112.02
10/15/2018 10/15/2018	Principal Paydown	-22,147.15	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	22,147.15
11/15/2018 11/15/2018	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	83.60
11/15/2018 11/15/2018	Principal Paydown	-24,145.19	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	24,145.19
12/15/2018 12/15/2018	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	52.61
12/15/2018 12/15/2018	Principal Paydown	-21,596.29	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	21,596.29
10/17/2018 10/17/2018	Coupon	0.00	90331HMK5 US BANK NA	2.57	01/17/2020	---	4,402.46
10/31/2018 10/31/2018	Coupon	0.00	912828T83 UNITED STATES TREASURY	0.75	10/31/2018	---	3,750.00
10/31/2018 10/31/2018	Maturity	-1,000,000.00	912828T83 UNITED STATES TREASURY	0.75	10/31/2018	100.00	1,000,000.00
11/27/2018 11/28/2018	Buy	1,000,000.00	912828U73 UNITED STATES TREASURY	1.38	12/15/2019	98.58	-992,017.59
12/15/2018 12/15/2018	Coupon	0.00	912828U73 UNITED STATES TREASURY	1.38	12/15/2019	---	6,875.00
10/02/2018 10/10/2018	Buy	800,000.00	92348XAB1 VZOT 18A A1B	2.52	04/20/2023	100.00	-800,000.00
12/20/2018 12/20/2018	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.71	04/20/2023	---	4,103.07

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Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/31/2018 10/31/2018	Maturity	-750,000.00	92512MKX6 Versailles Commercial Paper LLC	0.00	10/31/2018	100.00	750,000.00
10/31/2018 10/31/2018	Buy	750,000.00	92512MM30 Versailles Commercial Paper LLC	0.00	12/03/2018	99.78	-748,329.38
12/03/2018 12/03/2018	Maturity	-750,000.00	92512MM30 Versailles Commercial Paper LLC	0.00	12/03/2018	100.00	750,000.00
10/20/2018 10/20/2018	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,756.25
11/20/2018 11/20/2018	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,756.25
12/20/2018 12/20/2018	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,756.25
12/23/2018 12/23/2018	Coupon	0.00	931142EF6 WALMART INC	2.41	06/23/2020	---	4,304.75
10/01/2018 10/01/2018	Buy	1,009,866.88	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-1,009,866.88
10/03/2018 10/03/2018	Sell	-702,647.37	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	702,647.37
10/04/2018 10/04/2018	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-1,000,000.00
10/05/2018 10/05/2018	Sell	-668,470.11	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	668,470.11
10/09/2018 10/09/2018	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-500,000.00
10/09/2018 10/09/2018	Sell	-499,783.19	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	499,783.19
10/10/2018 10/10/2018	Sell	-1,301,380.97	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	1,301,380.97
10/15/2018 10/15/2018	Buy	120,971.58	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-120,971.58
10/15/2018 10/15/2018	Buy	20,504.62	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-20,504.62
10/16/2018 10/16/2018	Buy	533,628.52	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-533,628.52
10/16/2018 10/16/2018	Buy	206,744.10	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-206,744.10
10/16/2018 10/16/2018	Sell	-8,750.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	8,750.00
10/17/2018 10/17/2018	Buy	7,875.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-7,875.00
10/17/2018 10/17/2018	Buy	4,402.46	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-4,402.46
10/18/2018 10/18/2018	Sell	-474,724.59	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	474,724.59
10/22/2018 10/22/2018	Buy	38,538.44	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-38,538.44

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Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
10/22/2018 10/22/2018	Sell	-795,736.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	795,736.00
10/22/2018 10/22/2018	Buy	1,001,164.62	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-1,001,164.62
10/23/2018 10/23/2018	Sell	-486,703.89	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	486,703.89
10/26/2018 10/26/2018	Buy	5,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-5,000.00
10/26/2018 10/26/2018	Sell	-221,626.98	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	221,626.98
10/30/2018 10/30/2018	Buy	4,062.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-4,062.50
10/31/2018 10/31/2018	Buy	1,753,750.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	-1,753,750.00
10/31/2018 10/31/2018	Sell	-748,329.38	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	1.00	748,329.38
10/31/2018 10/31/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.03	12/31/2018	---	1,160.13
11/01/2018 11/01/2018	Buy	13,301.55	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-13,301.55
11/05/2018 11/05/2018	Sell	-197,985.46	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	197,985.46
11/06/2018 11/06/2018	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-1,000,000.00
11/07/2018 11/07/2018	Sell	-703,874.28	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	703,874.28
11/08/2018 11/08/2018	Buy	703,874.28	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-703,874.28
11/08/2018 11/08/2018	Sell	-295,800.26	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	295,800.26
11/13/2018 11/13/2018	Buy	5,904.51	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-5,904.51
11/13/2018 11/13/2018	Buy	6,856.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-6,856.25
11/13/2018 11/13/2018	Sell	-973,721.11	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	973,721.11
11/15/2018 11/15/2018	Sell	-73,990.59	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	73,990.59
11/15/2018 11/15/2018	Buy	621.67	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-621.67
11/16/2018 11/16/2018	Buy	1,004,475.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-1,004,475.00
11/16/2018 11/16/2018	Sell	-498,413.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	498,413.33
11/19/2018 11/19/2018	Buy	29,937.39	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-29,937.39

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Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
11/20/2018 11/20/2018	Buy	42,979.57	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-42,979.57
11/20/2018 11/20/2018	Sell	-987,681.94	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	987,681.94
11/20/2018 11/20/2018	Buy	996,299.96	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-996,299.96
11/21/2018 11/21/2018	Sell	-493,577.06	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	493,577.06
11/27/2018 11/27/2018	Buy	6,250.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-6,250.00
11/27/2018 11/27/2018	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	-1,000,000.00
11/28/2018 11/28/2018	Sell	-985,142.59	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	985,142.59
11/30/2018 11/30/2018	Sell	-495,090.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	1.00	495,090.00
11/30/2018 11/30/2018	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.07	12/31/2018	---	1,697.10
12/03/2018 12/03/2018	Buy	757,909.60	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-757,909.60
12/04/2018 12/04/2018	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-1,000,000.00
12/06/2018 12/06/2018	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-1,000,000.00
12/06/2018 12/06/2018	Sell	-980,641.11	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	980,641.11
12/06/2018 12/06/2018	Sell	-796,555.56	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	796,555.56
12/07/2018 12/07/2018	Buy	505,125.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-505,125.00
12/10/2018 12/10/2018	Buy	17,500.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-17,500.00
12/14/2018 12/14/2018	Sell	-973,003.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	973,003.33
12/17/2018 12/17/2018	Buy	2,717.22	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-2,717.22
12/17/2018 12/17/2018	Buy	102,119.88	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-102,119.88
12/18/2018 12/18/2018	Buy	66,519.17	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-66,519.17
12/18/2018 12/18/2018	Sell	-731,459.67	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	731,459.67
12/20/2018 12/20/2018	Buy	25,054.18	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-25,054.18
12/20/2018 12/20/2018	Buy	4,103.07	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-4,103.07

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Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
12/20/2018 12/20/2018	Buy	32,414.62	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-32,414.62
12/21/2018 12/21/2018	Buy	1,006,500.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-1,006,500.00
12/24/2018 12/24/2018	Buy	4,304.75	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	-4,304.75
12/26/2018 12/26/2018	Sell	-747,149.96	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.50	12/31/2018	1.00	747,149.96
10/22/2018 10/22/2018	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2018	---	-4,351.63
10/26/2018 10/26/2018	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	12/31/2018	---	-221,626.98
11/20/2018 11/20/2018	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2018	---	-4,360.04
12/20/2018 12/20/2018	Management Fee	0.00	CCYUSD US DOLLAR	0.00	12/31/2018	---	-4,316.50
---	---	1,078,033.05	---	---	03/03/2019	---	-1,004,866.90

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	1,078,033.05	---	---	03/03/2019	---	-1,003,104.50

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

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

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MMF Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

* Does not Lock Down.

Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
12/31/2018	12/31/2018	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,762.40
12/31/2018	12/31/2018	Money Market Funds	0.00	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	1,762.40

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
10/01/2018	10/01/2018	Buy	1,009,866.88	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,009,866.88
10/03/2018	10/03/2018	Sell	-702,647.37	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	702,647.37
10/04/2018	10/04/2018	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
10/05/2018	10/05/2018	Sell	-668,470.11	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	668,470.11
10/09/2018	10/09/2018	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
10/09/2018	10/09/2018	Sell	-499,783.19	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	499,783.19
10/10/2018	10/10/2018	Sell	-1,301,380.97	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,301,380.97
10/15/2018	10/15/2018	Buy	120,971.58	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-120,971.58
10/15/2018	10/15/2018	Buy	20,504.62	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-20,504.62
10/16/2018	10/16/2018	Buy	533,628.52	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-533,628.52
10/16/2018	10/16/2018	Buy	206,744.10	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-206,744.10
10/16/2018	10/16/2018	Sell	-8,750.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	8,750.00
10/17/2018	10/17/2018	Buy	7,875.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-7,875.00
10/17/2018	10/17/2018	Buy	4,402.46	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,402.46
10/18/2018	10/18/2018	Sell	-474,724.59	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	474,724.59
10/22/2018	10/22/2018	Buy	38,538.44	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-38,538.44
10/22/2018	10/22/2018	Sell	-795,736.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	795,736.00
10/22/2018	10/22/2018	Buy	1,001,164.62	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,001,164.62
10/23/2018	10/23/2018	Sell	-486,703.89	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	486,703.89
10/26/2018	10/26/2018	Buy	5,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,000.00
10/26/2018	10/26/2018	Sell	-221,626.98	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	221,626.98
10/30/2018	10/30/2018	Buy	4,062.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,062.50
10/31/2018	10/31/2018	Buy	1,753,750.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,753,750.00
10/31/2018	10/31/2018	Sell	-748,329.38	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	748,329.38
10/31/2018	10/31/2018	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,160.13
11/01/2018	11/01/2018	Buy	13,301.55	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-13,301.55
11/05/2018	11/05/2018	Sell	-197,985.46	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	197,985.46
11/06/2018	11/06/2018	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
11/07/2018	11/07/2018	Sell	-703,874.28	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	703,874.28
11/08/2018	11/08/2018	Buy	703,874.28	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-703,874.28
11/08/2018	11/08/2018	Sell	-295,800.26	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	295,800.26

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MMF Transaction Detail

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

Base Currency: USD
 01 October 2018 to 31 December 2018

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
11/13/2018	11/13/2018	Buy	5,904.51	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,904.51
11/13/2018	11/13/2018	Buy	6,856.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-6,856.25
11/13/2018	11/13/2018	Sell	-973,721.11	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	973,721.11
11/15/2018	11/15/2018	Sell	-73,990.59	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	73,990.59
11/15/2018	11/15/2018	Buy	621.67	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-621.67
11/16/2018	11/16/2018	Buy	1,004,475.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,004,475.00
11/16/2018	11/16/2018	Sell	-498,413.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,413.33
11/19/2018	11/19/2018	Buy	29,937.39	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-29,937.39
11/20/2018	11/20/2018	Buy	42,979.57	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-42,979.57
11/20/2018	11/20/2018	Sell	-987,681.94	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	987,681.94
11/20/2018	11/20/2018	Buy	996,299.96	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-996,299.96
11/21/2018	11/21/2018	Sell	-493,577.06	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	493,577.06
11/27/2018	11/27/2018	Buy	6,250.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-6,250.00
11/27/2018	11/27/2018	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
11/28/2018	11/28/2018	Sell	-985,142.59	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	985,142.59
11/30/2018	11/30/2018	Sell	-495,090.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	495,090.00
11/30/2018	11/30/2018	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,697.10
12/03/2018	12/03/2018	Buy	757,909.60	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-757,909.60
12/04/2018	12/04/2018	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
12/06/2018	12/06/2018	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
12/06/2018	12/06/2018	Sell	-980,641.11	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	980,641.11
12/06/2018	12/06/2018	Sell	-796,555.56	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	796,555.56
12/07/2018	12/07/2018	Buy	505,125.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-505,125.00
12/10/2018	12/10/2018	Buy	17,500.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-17,500.00
12/14/2018	12/14/2018	Sell	-973,003.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	973,003.33
12/17/2018	12/17/2018	Buy	2,717.22	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,717.22
12/17/2018	12/17/2018	Buy	102,119.88	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-102,119.88
12/18/2018	12/18/2018	Buy	66,519.17	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-66,519.17
12/18/2018	12/18/2018	Sell	-731,459.67	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	731,459.67
12/20/2018	12/20/2018	Buy	25,054.18	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-25,054.18
12/20/2018	12/20/2018	Buy	4,103.07	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,103.07
12/20/2018	12/20/2018	Buy	32,414.62	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-32,414.62
12/21/2018	12/21/2018	Buy	1,006,500.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,006,500.00
12/24/2018	12/24/2018	Buy	4,304.75	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,304.75
12/26/2018	12/26/2018	Sell	-747,149.96	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	747,149.96
---	---	---	-300,962.34	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	303,819.57

Summary

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MMF Transaction Detail

Base Currency: USD

01 October 2018 to 31 December 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-300,962.34	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	305,581.97

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

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

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Roll Forward

Base Currency: USD

01 October 2018 to 31 December 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
05584PAB3 BMWLT 172 A2A	241,948.14 0.00	0.00 0.00	-72,462.91 0.00	4.87 -39.85	-0.01 448.07	0.00 169,898.31
45950VHE9 INTERNATIONAL FINANCE CORP	1,002,565.56 0.00	0.00 -1,000,000.00	0.00 0.00	441.61 -4,305.56	0.00 1,298.40	0.00 0.00
31680GAD8 FITAT 151 A3	111,182.66 0.00	0.00 0.00	-101,047.56 0.00	27.65 -63.77	0.00 129.61	0.00 10,228.58
47788CAB8 JDOT 2018 A2	159,920.17 0.00	0.00 0.00	-19,139.34 0.00	1.45 -20.59	0.00 -16.27	0.00 140,745.43
94975P405 WELLS FRGO GOVERNMENT CL I MMF	761,215.34 15,541,276.39	-15,842,238.73 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 460,253.00
09247XAE1 BLACKROCK INC	728,402.27 0.00	0.00 0.00	0.00 0.00	-3,752.76 -8,750.00	0.00 -1,304.74	0.00 714,594.77
69353RCH9 PNC BANK NA	752,057.25 0.00	0.00 0.00	0.00 0.00	-91.72 4,125.00	0.00 540.97	0.00 756,631.50
06051GFE4 BANK OF AMERICA CORP	0.00 741,376.40	0.00 0.00	0.00 0.00	-86.03 6,176.37	0.00 -200.35	0.00 747,266.39
06406HCU1 BANK OF NEW YORK MELLON CORP	251,417.78 0.00	0.00 0.00	0.00 0.00	-9.82 -1,375.00	0.00 91.07	0.00 250,124.03
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	747,742.00 0.00	0.00 0.00	0.00 0.00	521.86 2,100.00	0.00 1,421.39	0.00 751,785.25
07330NAL9 BRANCH BANKING AND TRUST CO	449,442.08 0.00	0.00 0.00	0.00 0.00	1,362.91 -1,631.25	0.00 -860.26	0.00 448,313.47
912828U73 UNITED STATES TREASURY	0.00 985,781.25	0.00 0.00	0.00 0.00	1,265.54 642.17	0.00 1,039.21	0.00 988,728.17
02587AAJ3 AMXCA 171 A	493,497.19 0.00	0.00 0.00	0.00 0.00	1,082.66 0.00	0.00 -64.46	0.00 494,515.39
9128282K5 UNITED STATES TREASURY	992,433.58 0.00	0.00 0.00	0.00 0.00	316.29 3,437.50	0.00 2,730.71	0.00 998,918.08
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	750,440.63 0.00	0.00 0.00	0.00 0.00	0.00 3,770.63	0.00 1,080.00	0.00 755,291.25
4581XOCH9 INTER-AMERICAN DEVELOPMENT BANK	997,862.44 0.00	0.00 0.00	0.00 0.00	2,319.90 -4,375.00	0.00 453.10	0.00 996,260.44
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	503,341.67 0.00	0.00 0.00	0.00 0.00	0.00 -3,106.25	0.00 -30.00	0.00 500,205.42
88602UKN9 Thunder Bay Funding, LLC	998,532.00 0.00	0.00 -1,000,000.00	0.00 0.00	1,236.67 0.00	0.00 231.33	0.00 0.00
369550BA5 GENERAL DYNAMICS CORP	252,191.14 0.00	0.00 0.00	0.00 0.00	57.79 -1,796.88	0.00 717.96	0.00 251,170.01
313397J36 FEDERAL HOME LOAN MORTGAGE CORP	999,824.00 0.00	0.00 -1,000,000.00	0.00 0.00	159.17 0.00	0.00 16.83	0.00 0.00

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Roll Forward

Base Currency: USD

01 October 2018 to 31 December 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
313397Q20 FEDERAL HOME LOAN MORTGAGE CORP	997,014.00 0.00	0.00 -1,000,000.00	0.00 0.00	2,777.78 0.00	0.00 208.22	0.00 0.00
313397N49 FEDERAL HOME LOAN MORTGAGE CORP	997,850.00 0.00	0.00 -1,000,000.00	0.00 0.00	2,020.00 0.00	0.00 130.00	0.00 0.00
02665WCL3 AMERICAN HONDA FINANCE CORP	0.00 700,686.00	0.00 0.00	0.00 0.00	-122.02 2,228.88	0.00 -3,290.48	0.00 699,502.38
313384FV6 FEDERAL HOME LOAN BANKS	0.00 987,681.94	0.00 0.00	0.00 0.00	2,858.33 0.00	0.00 67.73	0.00 990,608.00
313312QL7 FEDERAL FARM CREDIT BANKS	0.00 973,003.33	0.00 0.00	0.00 0.00	1,335.00 0.00	0.00 1,223.67	0.00 975,562.00
313384CY3 FEDERAL HOME LOAN BANKS	0.00 745,817.50	0.00 0.00	0.00 0.00	697.08 0.00	0.00 6.92	0.00 746,521.50
CCYUSD Cash	48.69 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-46.81 1.88
CCYUSD Receivable	1,004,866.88 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-1,003,103.63 1,763.25
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	0.00 663,494.00	0.00 0.00	0.00 0.00	-3,806.00 13,205.83	0.00 -1,502.55	0.00 671,391.28
166764AR1 CHEVRON CORP	0.00 197,310.00	0.00 0.00	0.00 0.00	316.80 1,285.54	0.00 365.20	0.00 199,277.54
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00 492,630.00	0.00 0.00	0.00 0.00	1,497.97 1,188.33	0.00 190.03	0.00 495,506.33
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	495,850.97 0.00	0.00 0.00	0.00 0.00	1,395.51 1,562.50	0.00 -171.51	0.00 498,637.47
14041NFE6 COMET 163 A	247,745.11 0.00	0.00 0.00	0.00 0.00	833.77 0.00	0.00 -354.69	0.00 248,224.19
14041NFF3 COMET 164 A	395,117.16 0.00	0.00 0.00	0.00 0.00	1,402.44 0.00	0.00 -325.60	0.00 396,194.00
17325FAB4 CITIBANK NA	751,533.84 0.00	0.00 0.00	0.00 0.00	0.00 169.41	0.00 -738.00	0.00 750,965.25
65478GAD2 NAROT 17B A3	443,786.26 0.00	0.00 0.00	0.00 0.00	551.96 0.00	0.00 783.37	0.00 445,121.59
65478GAD2 NAROT 17B A3	0.00 295,464.84	0.00 0.00	0.00 0.00	249.90 233.33	0.00 799.65	0.00 296,747.72
90331HMK5 US BANK NA	703,400.21 0.00	0.00 0.00	0.00 0.00	0.00 166.71	0.00 -1,717.10	0.00 701,849.82
313397S28 FEDERAL HOME LOAN MORTGAGE CORP	996,003.00 0.00	0.00 -1,000,000.00	0.00 0.00	3,685.00 0.00	0.00 312.00	0.00 0.00
544351MK2 LOS ANGELES CALIF	765,590.83 0.00	0.00 0.00	0.00 0.00	-2,672.09 7,500.00	0.00 -155.41	0.00 770,263.33
313384LA5 FEDERAL HOME LOAN BANKS	0.00 980,641.11	0.00 0.00	0.00 0.00	1,892.22 0.00	0.00 869.67	0.00 983,403.00

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Roll Forward

Base Currency: USD

01 October 2018 to 31 December 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
24422ERR2 JOHN DEERE CAPITAL CORP	705,399.10 0.00	0.00 0.00	0.00 0.00	397.05 -3,937.50	0.00 -194.05	0.00 701,664.60
89236TBBO TOYOTA MOTOR CREDIT CORP	189,652.55 0.00	0.00 0.00	0.00 0.00	166.69 992.25	0.00 -92.79	0.00 190,718.70
17305EFS9 CCCIT 14A6 A6	399,850.04 0.00	0.00 0.00	0.00 0.00	536.48 2,150.00	0.00 -218.04	0.00 402,318.48
084670BL1 BERKSHIRE HATHAWAY INC	698,347.07 0.00	0.00 0.00	0.00 0.00	755.88 3,675.00	0.00 -563.38	0.00 702,214.57
05531FAS2 BB&T CORP	0.00 248,092.50	0.00 0.00	0.00 0.00	210.45 2,824.31	0.00 -47.70	0.00 251,079.56
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	697,768.05 0.00	0.00 0.00	0.00 0.00	2,094.63 -2,362.50	0.00 -526.63	0.00 696,973.55
161571HC1 CHAIT 162 A	297,320.04 0.00	0.00 0.00	0.00 0.00	603.92 0.00	0.00 2.77	0.00 297,926.73
912828T83 UNITED STATES TREASURY	1,002,075.59 0.00	0.00 -1,000,000.00	0.00 0.00	469.33 -3,138.59	0.00 593.67	0.00 0.00
3130AAE46 FEDERAL HOME LOAN BANKS	999,641.17 0.00	0.00 0.00	0.00 0.00	2,164.32 3,125.00	0.00 296.68	0.00 1,005,227.17
3130ACLX0 FEDERAL HOME LOAN BANKS	497,341.49 0.00	0.00 0.00	0.00 0.00	1,343.71 -2,031.25	0.00 470.79	0.00 497,124.74
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	751,230.63 0.00	0.00 0.00	0.00 0.00	0.00 -3,226.88	0.00 1,755.00	0.00 749,758.75
037833DH0 APPLE INC	0.00 494,665.00	0.00 0.00	0.00 0.00	490.57 1,200.00	0.00 759.43	0.00 497,115.00
45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	502,550.41 0.00	0.00 0.00	0.00 0.00	-123.93 138.26	0.00 122.93	0.00 502,687.67
313312EK2 FEDERAL FARM CREDIT BANKS	986,976.00 0.00	0.00 0.00	0.00 0.00	5,494.44 0.00	0.00 480.56	0.00 992,951.00
92868LAB7 VALET 181 A2A	749,998.81 0.00	0.00 0.00	0.00 0.00	0.76 0.00	0.00 -367.21	0.00 749,632.36
63763QN37 National Securities Clearing Corporation	0.00 498,413.33	0.00 0.00	0.00 0.00	1,520.56 0.00	0.00 -31.39	0.00 499,902.50
313385R81 FEDERAL HOME LOAN BANKS	996,124.00 0.00	0.00 -1,000,000.00	0.00 0.00	3,662.22 0.00	0.00 213.78	0.00 0.00
313312LVO FEDERAL FARM CREDIT BANKS	975,430.00 0.00	0.00 0.00	0.00 0.00	6,567.78 0.00	0.00 14.22	0.00 982,012.00
92348XAB1 VZOT 18A A1B	0.00 800,000.00	0.00 0.00	0.00 0.00	0.00 722.70	0.00 -523.36	0.00 800,199.34
313312NS5 FEDERAL FARM CREDIT BANKS	0.00 973,721.11	0.00 0.00	0.00 0.00	3,647.78 0.00	0.00 1,253.11	0.00 978,622.00
161571FK5 CHAIT 124 A	470,448.32 0.00	0.00 0.00	0.00 0.00	1,279.39 0.00	0.00 -261.13	0.00 471,466.58

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Roll Forward

Base Currency: USD

01 October 2018 to 31 December 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
06406HCP2 BANK OF NEW YORK MELLON CORP	601,950.20 0.00	0.00 0.00	0.00 0.00	531.93 3,150.00	0.00 1.47	0.00 605,633.60
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	451,024.35 0.00	0.00 0.00	0.00 0.00	522.74 2,418.75	0.00 -356.24	0.00 453,609.60
30231GAD4 EXXON MOBIL CORP	473,749.54 0.00	0.00 0.00	0.00 0.00	676.80 2,160.06	0.00 82.73	0.00 476,669.12
57636QAA2 MASTERCARD INC	503,859.00 0.00	0.00 0.00	0.00 0.00	576.39 -2,500.00	0.00 -863.89	0.00 501,071.50
40428HPN6 HSBC USA INC (NEW)	0.00 496,565.00	0.00 0.00	0.00 0.00	714.55 1,583.33	0.00 -462.55	0.00 498,400.33
166764BA7 CHEVRON CORP	503,021.25 0.00	0.00 -500,000.00	0.00 0.00	19.57 -3,356.25	0.00 315.43	0.00 0.00
06050TME9 BANK OF AMERICA NA	502,913.83 0.00	0.00 -500,000.00	0.00 0.00	-73.31 -3,245.83	0.00 405.31	0.00 0.00
46625HQU7 JPMORGAN CHASE & CO	697,762.45 0.00	0.00 0.00	0.00 0.00	7.53 3,237.50	0.00 541.97	0.00 701,549.45
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	498,959.97 0.00	0.00 0.00	0.00 0.00	420.57 -1,562.50	0.00 1,185.43	0.00 499,003.47
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	299,375.98 0.00	0.00 0.00	0.00 0.00	931.50 -937.50	0.00 32.10	0.00 299,402.08
14041NFC0 COMET 161 A	601,941.06 0.00	0.00 0.00	0.00 0.00	-546.60 117.65	0.00 -243.00	0.00 601,269.10
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	498,511.86 0.00	0.00 0.00	0.00 0.00	1,690.08 1,187.50	0.00 67.42	0.00 501,456.86
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	498,511.86 0.00	0.00 0.00	0.00 0.00	1,609.11 1,187.50	0.00 148.39	0.00 501,456.86
17305EFW0 CCCIT 16A1 A1	447,142.17 0.00	0.00 0.00	0.00 0.00	1,116.76 -1,968.75	0.00 -146.52	0.00 446,143.66
3130ABF92 FEDERAL HOME LOAN BANKS	997,327.92 0.00	0.00 0.00	0.00 0.00	2,102.21 -3,437.50	0.00 391.79	0.00 996,384.42
3133EHZG1 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,001,409.11 0.00	0.00 -1,000,000.00	0.00 0.00	119.72 -3,611.11	0.00 2,082.28	0.00 0.00
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	149,716.00 0.00	0.00 0.00	0.00 0.00	74.91 786.75	0.00 121.59	0.00 150,699.25
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	503,207.67 0.00	0.00 0.00	0.00 0.00	0.00 -2,297.67	0.00 425.00	0.00 501,335.00
931142EF6 WALMART INC	701,602.24 0.00	0.00 0.00	0.00 0.00	0.00 117.94	0.00 -2,998.80	0.00 698,721.37

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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 October 2018 to 31 December 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
63763QK97 National Securities Clearing Corporation	499,668.47 0.00	0.00 -500,000.00	0.00 0.00	244.44 0.00	0.00 87.09	0.00 0.00
92512MKX6 Versailles Commercial Paper LLC	748,473.06 0.00	0.00 -750,000.00	0.00 0.00	1,456.25 0.00	0.00 70.69	0.00 0.00
58772RAB0 MBART 181 A2A	600,319.47 0.00	0.00 0.00	0.00 0.00	2.95 0.00	0.00 -741.19	0.00 599,581.23
63763QKG1 National Securities Clearing Corporation	0.00 499,783.19	0.00 -500,000.00	0.00 0.00	216.81 0.00	0.00 0.00	0.00 0.00
63763QLG0 National Securities Clearing Corporation	0.00 499,052.78	0.00 -500,000.00	0.00 0.00	947.22 0.00	0.00 0.00	0.00 0.00
313396AT0 FEDERAL HOME LOAN MORTGAGE CORP	893,896.20 0.00	0.00 0.00	0.00 0.00	4,945.00 0.00	0.00 206.60	0.00 899,047.80
88602UN89 Thunder Bay Funding, LLC	0.00 795,736.00	0.00 0.00	0.00 0.00	3,881.33 0.00	0.00 -58.93	0.00 799,558.40
313312NG1 FEDERAL FARM CREDIT BANKS	0.00 486,703.89	0.00 0.00	0.00 0.00	2,556.94 0.00	0.00 484.17	0.00 489,745.00
92512MM30 Versailles Commercial Paper LLC	0.00 748,329.38	0.00 -750,000.00	0.00 0.00	1,670.62 0.00	0.00 0.00	0.00 0.00
09702MNP4 The Boeing Company	0.00 497,882.50	0.00 0.00	0.00 0.00	1,378.06 0.00	0.00 -50.54	0.00 499,210.02
48306BP66 Kaiser Foundation Hospitals	0.00 796,555.56	0.00 0.00	0.00 0.00	1,444.44 0.00	0.00 -280.03	0.00 797,719.98
438124AC3 HAROT 163 A3	193,340.88 0.00	0.00 0.00	-61,737.37 0.00	383.24 -25.86	0.00 -0.77	0.00 131,960.12
65477XAD6 NALT 16B A3	143,307.07 0.00	0.00 0.00	-143,357.40 0.00	33.13 -95.57	0.00 112.76	0.00 0.00
055657AB6 BMWLT 171 A2	34,874.30 0.00	0.00 0.00	-34,892.31 0.00	0.30 -17.48	0.00 35.20	0.00 0.00
055657AC4 BMWLT 171 A3	398,651.56 0.00	0.00 0.00	-25,633.74 0.00	635.79 -15.51	0.00 -448.81	0.00 373,189.29
58769DAB6 MBALT 17A A2A	84,571.14 0.00	0.00 0.00	-71,530.97 0.00	0.01 -48.64	0.00 17.06	0.00 13,008.60
89237WAD9 TAOT 16C A3	228,750.98 0.00	0.00 0.00	-63,314.40 0.00	236.92 -32.08	0.01 207.20	0.00 165,848.63
90290AAB3 USAOT 171 A2	87,209.08 0.00	0.00 0.00	-67,888.63 0.00	0.43 -46.47	0.01 125.75	0.00 19,400.17
0258MODZ9 AMERICAN EXPRESS CREDIT CORP	705,185.72 0.00	0.00 -700,000.00	0.00 0.00	2.44 -5,322.92	3.66 131.09	0.00 0.00
---	44,463,210.46	-15,842,238.73	-661,004.63	81,584.50	3.68	-1,003,150.44
---	31,140,663.00	-13,700,000.00	0.00	9,884.20	8,188.21	44,497,140.25

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Roll Forward

Base Currency: USD

01 October 2018 to 31 December 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

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

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Shock Analysis

Base Currency: USD

01 October 2018 to 31 December 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	499,170.00	2.49 2.85	0.42	500,213.29 501,256.63 503,343.46	498,126.76 497,083.57 494,997.34
02587AAJ3 AMXCA 171 A	ABS	494,086.50	2.82 2.92	1.50	497,784.85 501,483.42 508,881.23	490,388.37 486,690.47 479,295.33
02665WCL3 AMERICAN HONDA FINANCE CORP	CORP	697,273.50	2.76 3.46	0.14	697,765.09 698,256.69 699,239.95	696,781.93 696,290.38 695,307.33
037833DH0 APPLE INC	CORP	495,915.00	2.94 2.75	0.86	498,045.03 500,175.21 504,436.01	493,785.12 491,655.39 487,396.37
05531FAS2 BB&T CORP	CORP	248,255.25	3.12 3.18	1.01	249,505.21 250,755.16 253,255.01	247,005.28 245,755.29 243,255.29
055657AC4 BMWLT 171 A3	ABS	372,962.80	3.03 3.08	0.34	373,594.99 374,227.20 375,491.71	372,330.64 371,698.51 370,434.34
05584PAB3 BMWLT 172 A2A	ABS	169,804.69	1.82 2.84	0.23	170,002.51 170,200.35 170,596.05	169,606.87 169,409.06 169,013.47
06051GFE4 BANK OF AMERICA CORP	CORP	741,090.02	2.56 3.09	0.01	741,134.49 741,178.95 741,267.88	741,045.55 741,001.09 740,912.16
06406HCP2 BANK OF NEW YORK MELLON CORP	CORP	599,823.60	2.45 2.74	0.05	599,964.56 600,105.52 600,387.43	599,682.64 599,541.68 599,259.77
06406HCU1 BANK OF NEW YORK MELLON CORP	CORP	249,421.25	2.18 2.80	0.38	249,888.91 250,356.57 251,291.86	248,953.58 248,485.91 247,550.54
07330NAL9 BRANCH BANKING AND TRUST CO	CORP	447,389.10	2.67 3.05	0.36	448,196.65 449,004.24 450,619.52	446,581.58 445,774.09 444,159.22
084670BL1 BERKSHIRE HATHAWAY INC	CORP	696,620.40	2.54 2.88	0.61	698,759.09 700,897.89 705,175.87	694,481.84 692,343.39 688,066.88
09247XAE1 BLACKROCK INC	CORP	712,553.10	2.81 3.06	0.92	715,845.21 719,137.55 725,722.93	709,261.22 705,969.57 699,386.97
09702MNP4 The Boeing Company	CP	499,210.02	2.44 2.60	0.07	499,379.75 499,549.48 499,888.94	499,040.28 498,870.55 498,531.09
14041NFC0 COMET 161 A	ABS	600,542.82	2.56 2.23	0.08	600,792.05 601,041.27 601,539.72	600,293.59 600,044.37 599,545.92
14041NFE6 COMET 163 A	ABS	248,075.30	2.69 2.73	0.86	249,139.56 250,203.84 252,332.47	247,011.07 245,946.86 243,818.53

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Shock Analysis

Base Currency: USD

01 October 2018 to 31 December 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
14041NFF3 COMET 164 A	ABS	395,957.56	2.75 2.97	0.62	397,183.08 398,408.68 400,860.07	394,732.11 393,506.72 391,056.16
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	CORP	695,844.80	2.56 2.90	0.38	697,177.37 698,509.99 701,175.39	694,512.28 693,179.82 690,515.05
161571FK5 CHAIT 124 A	ABS	471,133.03	2.67 2.90	0.62	472,588.87 474,044.79 476,956.89	469,677.27 468,221.59 465,310.48
161571HC1 CHAIT 162 A	ABS	297,744.06	2.18 2.71	0.86	299,021.40 300,298.76 302,853.59	296,466.75 295,189.48 292,635.01
166764AR1 CHEVRON CORP	CORP	197,992.00	3.00 2.89	1.15	199,125.52 200,259.08 202,526.29	196,858.51 195,725.06 193,458.26
17305EFS9 CCCIT 14A6 A6	ABS	398,352.92	2.68 2.91	0.53	399,416.55 400,480.22 402,607.73	397,289.34 396,225.81 394,098.91
17305EFW0 CCCIT 16A1 A1	ABS	445,224.91	2.75 2.96	0.87	447,170.61 449,116.45 453,008.52	443,279.35 441,333.92 437,443.45
17325FAB4 CITIBANK NA	CORP	750,182.25	3.13 3.07	0.22	751,022.47 751,862.73 753,543.37	749,342.06 748,501.92 746,821.73
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	CORP	658,185.45	2.82 2.97	0.60	660,169.94 662,154.54 666,124.09	656,201.08 654,216.82 650,248.65
24422ERR2 JOHN DEERE CAPITAL CORP	CORP	698,427.10	2.48 2.98	0.30	699,467.77 700,508.48 702,590.00	697,386.46 696,345.86 694,264.75
30231GAD4 EXXON MOBIL CORP	CORP	474,125.05	2.39 2.67	0.21	474,625.26 475,125.50 476,126.05	473,624.86 473,124.69 472,124.43
3130AAE46 FEDERAL HOME LOAN BANKS	AGCY BOND	999,498.00	2.12 2.28	0.05	999,742.88 999,987.75 1,000,477.51	999,253.12 999,008.25 998,518.49
3130ABF92 FEDERAL HOME LOAN BANKS	AGCY BOND	995,124.00	2.22 2.54	0.41	997,169.03 999,214.16 1,003,304.72	993,079.07 991,034.24 986,944.88
3130ACLX0 FEDERAL HOME LOAN BANKS	AGCY BOND	495,748.00	2.71 2.66	0.83	497,802.94 499,858.02 503,968.59	493,693.19 491,638.52 487,529.59
313312EK2 FEDERAL FARM CREDIT BANKS	AGCY DISC	992,951.00	2.19 2.38	0.30	994,420.59 995,890.23 998,829.67	991,481.46 990,011.96 987,073.13
313312LV0 FEDERAL FARM CREDIT BANKS	AGCY DISC	982,012.00	2.62 2.51	0.71	985,498.25 988,984.73 995,958.34	978,525.97 975,040.16 968,069.20

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Shock Analysis

Base Currency: USD

01 October 2018 to 31 December 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
313312NG1 FEDERAL FARM CREDIT BANKS	AGCY DISC	489,745.00	2.68 2.53	0.81	491,718.73 493,692.59 497,640.67	487,771.39 485,797.90 481,851.29
313312NS5 FEDERAL FARM CREDIT BANKS	AGCY DISC	978,622.00	2.73 2.59	0.83	982,688.31 986,754.89 994,888.85	974,555.96 970,490.19 962,359.46
313312QL7 FEDERAL FARM CREDIT BANKS	AGCY DISC	975,562.00	2.73 2.59	0.95	980,176.41 984,790.82 994,019.63	970,947.59 966,333.18 957,104.37
313384CY3 FEDERAL HOME LOAN BANKS	AGCY DISC	746,521.50	2.41 2.34	0.20	747,279.23 748,036.98 749,552.53	745,763.79 745,006.10 743,490.77
313384FV6 FEDERAL HOME LOAN BANKS	AGCY DISC	990,608.00	2.48 2.44	0.39	992,524.83 994,441.65 998,275.31	988,691.17 986,774.35 982,940.69
313384LA5 FEDERAL HOME LOAN BANKS	AGCY DISC	983,403.00	2.66 2.51	0.67	986,697.40 989,991.80 996,580.60	980,108.60 976,814.20 970,225.40
313396AT0 FEDERAL HOME LOAN MORTGAGE CORP	AGCY DISC	899,047.80	2.17 2.04	0.06	899,295.04 899,542.28 900,036.75	898,800.56 898,553.32 898,058.85
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	748,775.25	1.40 2.19	0.15	749,329.35 749,883.47 750,991.77	748,221.17 747,667.10 746,559.03
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	494,318.00	2.73 2.64	0.80	496,302.75 498,287.62 502,257.74	492,333.38 490,348.87 486,380.24
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	998,929.00	2.28 2.24	0.09	999,368.54 999,808.11 1,000,687.31	998,489.48 998,049.99 997,171.08
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	495,946.50	2.38 2.70	0.57	497,352.55 498,758.67 501,571.13	494,540.53 493,134.63 490,323.06
31680GAD8 FITAT 151 A3	ABS	10,222.12	1.51 2.83	0.05	10,224.53 10,226.93 10,231.73	10,219.72 10,217.32 10,212.52
369550BA5 GENERAL DYNAMICS CORP	CORP	250,171.75	2.97 2.86	1.33	251,834.22 253,496.83 256,822.52	248,509.43 246,847.27 243,523.39
40428HPN6 HSBC USA INC (NEW)	CORP	496,817.00	3.02 3.12	0.86	498,943.45 501,070.05 505,323.70	494,690.70 492,564.54 488,312.69
438124AC3 HAROT 163 A3	ABS	131,904.55	2.04 3.27	0.27	132,085.26 132,265.98 132,627.44	131,723.84 131,543.14 131,181.77
45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	500,005.00	2.42 2.35	0.05	500,122.50 500,240.00 500,475.00	499,887.50 499,770.00 499,535.00

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Shock Analysis

Base Currency: USD

01 October 2018 to 31 December 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
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	SOVEREIGN GOV	992,566.00	2.69 2.68	0.78	996,447.06 1,000,328.36 1,008,091.72	988,685.19 984,804.63 977,044.25
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SOVEREIGN GOV	796,600.00	1.93 2.54	0.32	797,890.52 799,181.10 801,762.45	795,309.54 794,019.14 791,438.51
46625HQU7 JPMORGAN CHASE & CO	CORP	697,988.20	1.85 3.07	0.23	698,790.90 699,593.64 701,199.22	697,185.53 696,382.90 694,777.73
47788CAB8 JDOT 2018 A2	ABS	140,593.93	2.44 2.90	0.38	140,861.76 141,129.62 141,665.36	140,326.10 140,058.29 139,522.71
48306BP66 Kaiser Foundation Hospitals	CP	797,719.98	2.52 2.94	0.10	798,134.80 798,549.64 799,379.39	797,305.17 796,890.39 796,060.88
544351MK2 LOS ANGELES CALIF	MUNI	756,180.00	2.55 2.72	0.66	758,656.57 761,133.28 766,087.17	753,703.59 751,227.32 746,275.25
57636QAA2 MASTERCARD INC	CORP	498,571.50	2.46 3.10	0.25	499,204.70 499,837.92 501,104.44	497,938.33 497,305.18 496,038.96
58769DAB6 MBALT 17A A2A	ABS	12,999.76	1.53 2.88	0.05	13,002.81 13,005.87 13,011.98	12,996.70 12,993.65 12,987.54
58772RAB0 MBART 181 A2A	ABS	598,858.56	2.73 3.04	0.56	600,529.43 602,200.40 605,542.66	597,187.80 595,517.14 592,176.14
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	449,578.35	2.62 3.17	0.09	449,780.67 449,982.99 450,387.68	449,376.05 449,173.75 448,769.20
63763QN37 National Securities Clearing Corporation	CP	499,902.50	2.40 2.84	0.01	499,937.49 499,972.49 500,042.47	499,867.51 499,832.51 499,762.53
65478GAD2 NAROT 17B A3	ABS	741,285.97	2.75 2.96	0.96	744,855.41 748,425.11 755,565.37	737,716.82 734,147.95 727,011.03
69353RCH9 PNC BANK NA	CORP	749,619.00	2.20 2.79	0.08	749,926.35 750,233.72 750,848.53	749,311.67 749,004.35 748,389.77
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	MUNI	499,075.00	2.71 2.91	0.82	501,133.75 503,192.64 507,310.84	497,016.38 494,957.91 490,841.36
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	MUNI	747,750.00	2.01 2.59	0.49	749,600.73 751,451.55 755,153.47	745,899.37 744,048.82 740,348.02
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	MUNI	747,607.50	1.72 2.64	0.34	748,859.77 750,112.10 752,616.92	746,355.29 745,103.13 742,598.98

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Shock Analysis

Base Currency: USD

01 October 2018 to 31 December 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
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	MUNI	149,388.00	2.30 2.77	0.58	149,819.74 150,251.51 151,115.10	148,956.28 148,524.58 147,661.25
88602UN89 Thunder Bay Funding, LLC	CP	799,558.40	2.48 2.75	0.03	799,666.34 799,774.28 799,990.16	799,450.46 799,342.52 799,126.64
89236TBB0 TOYOTA MOTOR CREDIT CORP	CORP	188,910.60	2.45 3.06	0.05	188,959.72 189,008.84 189,107.07	188,861.49 188,812.37 188,714.14
89237WAD9 TAOT 16C A3	ABS	165,764.09	1.67 3.15	0.33	166,035.12 166,306.16 166,848.29	165,493.07 165,222.07 164,680.09
90290AAB3 USAOT 171 A2	ABS	19,386.90	1.55 2.93	0.05	19,391.45 19,396.01 19,405.12	19,382.34 19,377.78 19,368.67
90331HMK5 US BANK NA	CORP	698,046.30	2.61 3.38	0.05	698,217.32 698,388.34 698,730.39	697,875.28 697,704.26 697,362.21
9128282K5 UNITED STATES TREASURY	US GOV	993,164.00	1.50 2.56	0.58	996,049.22 998,934.58 1,004,705.76	990,278.93 987,394.02 981,624.63
912828U73 UNITED STATES TREASURY	US GOV	988,086.00	2.76 2.63	0.95	992,769.70 997,453.75 1,006,822.88	983,402.65 978,719.64 969,354.66
92348XAB1 VZOT 18A A1B	ABS	799,476.64	2.72 2.95	-0.02	799,384.70 799,292.76 799,108.88	799,568.58 799,660.52 799,844.40
92868LAB7 VALET 181 A2A	ABS	748,988.40	2.83 3.00	0.70	751,624.93 754,261.65 759,535.65	746,352.05 743,715.90 738,444.14
931142EF6 WALMART INC	CORP	698,275.90	2.91 3.06	0.23	699,064.97 699,854.07 701,432.39	697,486.87 696,697.87 695,119.97
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	460,253.00	2.43 2.43	0.00	460,253.01 460,253.02 460,253.09	460,253.01 460,253.02 460,253.09
CCYUSD Cash	CASH	1.88	0.00 0.00	0.00	1.88 1.88 1.88	1.88 1.88 1.88
CCYUSD Receivable	CASH	1,763.25	0.00 0.00	0.00	1,763.25 1,763.25 1,763.25	1,763.25 1,763.25 1,763.25
---	---	44,349,253.55	2.48 2.74	0.45	44,448,170.92 44,547,093.30 44,744,953.10	44,250,341.19 44,151,433.84 43,953,634.17

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.

Shock Analysis

Base Currency: USD

01 October 2018 to 31 December 2018

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

* Weighted by: Ending 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.



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 Phone: 833-CALTRUST (225-8787)

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Investment Account Summary

12/01/2018 through 12/31/2018

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Dec 31 (\$)	Value on Dec 31 (\$)	Average Cost Amount (\$)	Cumulative Unrealized Gain/(Loss) (\$)
CONTRA COSTA COUNTY						
CalTRUST Short Term Fund	20100000410	4,549,470.070	10.00	45,494,700.70	45,503,949.25	(9,248.55)
CalTRUST Liquidity Fund	20100000410	85,007,249.290	1.00	85,007,249.29	85,007,249.29	0.00
Portfolios Total value as of 12/31/2018				130,501,949.99		

DETAIL OF TRANSACTION ACTIVITY

Activity Description	Activity Date	Amount (\$)	Amount in Shares	Balance in Shares	Price per Share (\$)	Balance (\$)	Average Cost Amt (\$)	Realized Gain/(Loss) (\$)
CalTRUST Short Term Fund		CONTRA COSTA COUNTY				Account Number: 201 00000410		
Beginning Balance	12/01/2018			5,549,470.070	10.00	55,494,700.70		
Redemption	12/21/2018	50,000,000.00	5,000,000.000	549,470.070	10.00	5,494,700.70	50,084,158.79	(84,158.79)
Purchase	12/26/2018	40,000,000.00	4,000,000.000	4,549,470.070	10.00	45,494,700.70	0.00	0.00
Accrual Income Div Cash	12/31/2018	91,848.13	0.000	4,549,470.070	10.00	45,494,700.70	0.00	0.00
Unrealized Gain/(Loss)						0.00		
Closing Balance as of	Dec 31			4,549,470.070	10.00	45,494,700.70		
CalTRUST Liquidity Fund		CONTRA COSTA COUNTY				Account Number: 201 00000410		
Beginning Balance	12/01/2018			85,007,249.290	1.00	85,007,249.29		
Accrual Income Div Cash	12/31/2018	173,252.91	0.000	85,007,249.290	1.00	85,007,249.29	0.00	0.00
Unrealized Gain/(Loss)						0.00		
Closing Balance as of	Dec 31			85,007,249.290	1.00	85,007,249.29		

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 Net Total Return	CalTRUST Short Term Yield	LAIF Yield
Market Value	\$1,274,417,633.53	N/A	One Month	0.20%	0.19%
NAV per Share	\$10.00	N/A	Three Month	0.50%	0.56%
30 day SEC Yield	2.54%	2.29%	Six Month	1.03%	1.07%
Period Net Total Return	0.20%	0.19%	One Year*	1.90%	1.87%
Effective Duration	0.38 yrs	N/A	Two Year*	1.45%	1.43%
Average Maturity	0.82 yrs	0.53 yrs	Three Year*	1.26%	1.15%
Weighted Average Life	0.76 yrs	0.53 yrs	Five Year*	0.89%	0.80%
			Ten Year*	0.89%	0.68%
			Since Inception*	1.72%	1.63%
			*Annualized		

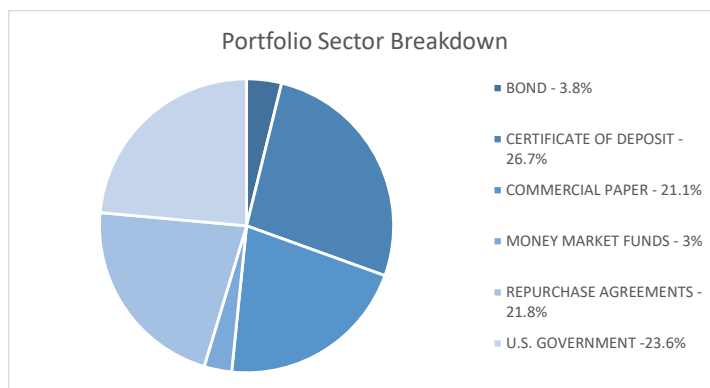
Portfolio Sector Breakdown

Sector	Percentage
BOND	30.1%
ASSET BACKED SECURITIES	15.0%
CERTIFICATE OF DEPOSIT	15.0%
MONEY MARKET FUNDS	2.3%
COMMERCIAL PAPER	2.9%
AGENCY BONDS	1.6%

Rated AAF by S&P Global Ratings



	CalTRUST Liquidity	BofAML 3-Month US Treasury Bill Index		CalTRUST Liquidity Return	BofAML 3-Month US Treasury Bill Index
Market Value	\$275,569,049.13	N/A	One Month	0.21%	0.18%
NAV per Share	\$1.00	N/A	Three Month	0.59%	0.56%
30 Day SEC Yield	2.40%	N/A	Six Month	1.06%	1.06%
Period Net Total Return	0.21%	0.18%	One Year*	NA	NA
Effective Duration	0.10 yrs	0.16 yrs	Two Year*	NA	NA
Weighted Average Maturity	35 days	N/A	Three Year*	NA	NA
Weighted Average Life	64 days	N/A	Five Year*	NA	NA
			Ten Year*	NA	NA
			Since Inception*	1.07%	1.08%
			*Annualized		
				CalTRUST Historical Liquidity 30 day SEC Yield	
			12/18	2.40%	
			11/18	2.26%	
			10/18	2.14%	
			9/18	1.96%	
			8/18	1.94%	
			7/18	1.83%	
					Rated AAAm by S&P Global Ratings





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="12/31/2018"/>	Requery Export

Holdings

CUSIP	Description	Fitch Rating 12/31/2018	Moody's Rating 12/31/2018	Mat. Date	Years	Shares	Price	Value
02007JAB3	ALLYA 2018-3 A2		Aaa	05/17/2021	2.4	4,900,000.00	99.8391	\$4,892,117.86
025816BV0	AXP 0 05/17/21	A	A3	05/17/2021	0.1	1,660,000.00	99.5499	\$1,652,527.58
02582JGN4	AMXCA 2014-1 A	AAA	NR	12/15/2021	0.0	5,395,000.00	100.0647	\$5,398,488.41
02665WBJ9	HNDA 0 09/09/21		A2	09/09/2021	0.2	6,500,000.00	99.8971	\$6,493,308.58
02665WBS9	HNDA 0 07/20/20		A2	07/20/2020	0.1	6,000,000.00	99.5711	\$5,974,265.16
03065HAB4	AMCAR 2017-3 A2A		Aaa	12/18/2020	2.0	1,462,977.30	99.6564	\$1,457,949.78
03065TAD4	AMCAR 2016-4 A3	AAA		07/08/2021	2.5	7,090,650.05	99.4801	\$7,053,782.92
03066HAB3	AMCAR 2018-1 A2A	AAA		07/19/2021	2.6	5,655,610.02	99.8256	\$5,645,746.64
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/09/2020	1.9	1,630,000.00	98.4238	\$1,604,307.70
05531FAT0	BBT 0 01/15/20	A+	A2	01/15/2020	0.0	2,459,000.00	100.1927	\$2,463,739.08
05574LXH6	BNP 2.45 03/17/19	A+	Aa3	03/17/2019	0.2	3,000,000.00	99.8843	\$2,996,527.80
05586FEE3	BNP FLOAT 04/18/19			04/18/2019	0.0	10,000,000.00	99.9430	\$9,994,300.00
06051GGN3	BAC 0 07/21/21	A+	A3	07/21/2021	0.1	12,500,000.00	99.5808	\$12,447,593.88
06367T4X5	BMO 0 04/13/21	AA-	Aa2	04/13/2021	0.0	10,000,000.00	99.4011	\$9,940,106.00
06367TYM6	BMO 0 06/15/20	AA-	Aa2	06/15/2020	0.2	4,000,000.00	99.8105	\$3,992,421.76
06370RLN7	BANK OF MONTREAL CASH/CD			02/01/2019	0.1	11,000,000.00	99.9937	\$10,999,305.90
06405LAA9	BANK OF NEW YORK MELLON	AA	Aa2	12/04/2020	0.2	8,000,000.00	99.8320	\$7,986,560.00
064159LH7	BNS 0 04/20/21	AA-	Aa2	04/20/2021	0.1	7,000,000.00	99.4408	\$6,960,853.90
06417GK98	BANK OF NOVA SCOTIA			02/15/2019	0.1	4,000,000.00	100.0000	\$4,000,000.00
06739FJK8	BACR 0 01/11/21	A+	A2	01/11/2021	0.0	5,000,000.00	98.5490	\$4,927,450.00
06742TJK3	BARCLAYS BANK PLC NEW YOR			09/19/2019	0.7	10,000,000.00	99.9538	\$9,995,383.80
06744CFV8	BACR 0 08/07/20	A+	A2	08/07/2020	0.1	5,000,000.00	99.7700	\$4,988,500.80
06744CFY2	BACR 0 08/07/19	A+	A2	08/07/2019	0.1	4,304,000.00	99.9746	\$4,302,908.08
07330NAM7	BBT 0 05/01/19	A+	A1	05/01/2019	0.1	8,000,000.00	100.0470	\$8,003,758.96
07330NAP0	BBT 0 01/15/20	A+	A1	01/15/2020	0.0	2,000,000.00	99.9435	\$1,998,870.56
09248U700	BLACKROCK LIQ FDS FEDFUND			0	0.0	29,894,322.81	100.0000	\$29,894,322.81
130179KN3	CHAPMAN UNIVERSITY		A2	04/01/2019	0.2	2,000,000.00	99.6890	\$1,993,780.00

CUSIP	Description	Fitch Rating 12/31/2018	Moodys 12/31/2018	Mat. Date	Years	Shares	Price	Value
13063A7G3	CALIFORNIA ST	AA-	Aa3	10/01/2019	0.8	2,900,000.00	102.5050	\$2,972,645.00
13606BVN3	CANADIAN IMPERIAL BANK OF			04/16/2019	0.3	8,000,000.00	99.9383	\$7,995,064.00
14314RAH5	CARMX 2017-4 A2A	AAA		04/15/2021	2.3	3,760,890.87	99.5774	\$3,744,997.72
14314XAB5	CARMX 2018-2 A2	AAA		08/16/2021	2.6	5,995,895.19	99.7806	\$5,982,741.40
14913Q2P3	CAT 0 09/07/21	A	A3	09/07/2021	0.2	2,225,000.00	99.3191	\$2,209,850.55
161571HC1	CHAIT 2016-A2	AAA	NR	06/15/2021	2.5	4,916,000.00	99.2480	\$4,879,032.66
161571HJ6	CHAIT 2017-A1 A	AAA	NR	01/18/2022	0.0	6,000,000.00	100.0485	\$6,002,910.60
161571HN7	CHAIT 2018-A1 A1	AAA		04/17/2023	0.0	8,230,000.00	99.6921	\$8,204,661.48
172967KT7	C 0 06/07/19	A	Baa1	06/07/2019	0.2	2,000,000.00	100.2354	\$2,004,707.06
17305EFW0	CCCIT 2016-A1 A1	AAA	Aaa	11/19/2021	2.9	7,425,000.00	98.9389	\$7,346,211.10
17305EGB5	CCCIT 2017-A3 A3	AAA	NR	04/07/2022	3.3	5,875,000.00	98.7245	\$5,800,066.73
17305EGK5	CCCIT 2018-A1 A1	AAA	Aaa	01/20/2023	4.1	5,400,000.00	99.1936	\$5,356,454.94
17325FAK4	C 0 10/20/20	A+	A1	10/20/2020	0.1	9,500,000.00	99.2940	\$9,432,930.00
17325FAM0	C 0 02/12/21	A+	A1	02/12/2021	0.1	7,000,000.00	98.9396	\$6,925,772.84
20271ENGO	CBAAU FLOAT 03/18/19			03/18/2019	0.2	8,500,000.00	100.0699	\$8,505,941.50
21684B5J9	RABOBK FLOAT 04/05/19			04/05/2019	0.0	8,000,000.00	100.0329	\$8,002,633.20
21688AAP7	RABOBK 0 04/26/21		Aa3	04/26/2021	0.1	6,000,000.00	99.4990	\$5,969,942.10
22546QAN7	CS 2.3 05/28/19	A	A1	05/28/2019	0.4	7,500,000.00	99.7040	\$7,477,800.83
22549LLF0	CS FLOAT 02/01/19			02/01/2019	0.0	12,000,000.00	99.9580	\$11,994,960.00
24422ETY5	DE 0 01/08/21	A	A2	01/08/2021	0.0	1,355,000.00	99.4290	\$1,347,262.90
24422EUF4	DE 0 01/07/20	A	A2	01/07/2020	0.0	10,000,000.00	99.9792	\$9,997,924.80
254683BK0	DCENT 2014-A4 A4	AAA	Aaa	12/15/2021	3.0	6,815,000.00	99.6272	\$6,789,594.36
26209BAB5	DRIVE 2018-4 A2A		Aaa	10/15/2020	1.8	7,550,000.00	99.8928	\$7,541,903.38
263534CM9	DD 0 05/01/20	A	A3	05/01/2020	0.1	5,800,000.00	100.0505	\$5,802,931.73
29270CYM1	ENERGY N W WA ELEC REVENU	AA	Aa1	07/01/2019	0.5	7,510,000.00	99.7550	\$7,491,600.50
3130AAM88	FHLB 1 5/8 01/18/19		Aaa	01/18/2019	0.0	20,000,000.00	99.9613	\$19,992,260.00
34528FAB4	FORDO 2018-A A2A	AAA		02/15/2021	2.1	6,407,519.01	99.8139	\$6,395,591.41
369550BA5	GD 2 7/8 05/11/20	WD	A2	05/11/2020	1.4	10,385,000.00	100.0687	\$10,392,131.69
369550BF4	GD 0 05/11/21	WD	A2	05/11/2021	0.1	2,750,000.00	99.6615	\$2,740,690.48
375558BB8	GILD 2.55 09/01/20		A3	09/01/2020	1.7	20,000,000.00	99.1912	\$19,838,249.80
38141GVV3	GS 0 04/25/19	A	A3	04/25/2019	0.1	11,293,000.00	100.1664	\$11,311,796.75
40434CAC9	HSBC 2 1/4 06/23/19	AA-	A2	06/23/2019	0.5	2,500,000.00	99.6004	\$2,490,010.05
419792WZ5	HAWAII ST TXBL - SER FU	AA	Aa1	01/01/2019	0.0	1,200,000.00	100.0000	\$1,200,000.00
438124AD1	HAROT 2016-3 A4		Aaa	11/18/2022	3.9	5,105,000.00	98.6396	\$5,035,550.05
43814PAC4	HAROT 2017-3 A3	AAA		09/20/2021	2.7	1,875,000.00	98.7754	\$1,852,039.13
43814UAF6	HAROT 2018-2 A2	AAA		12/18/2020	2.0	9,792,349.07	99.7710	\$9,769,924.59
44932HAE3	IBM 0 01/20/21	A	A1	01/20/2021	0.1	3,000,000.00	99.2255	\$2,976,766.05
459058GK3	IBRD FLOAT 08/21/20		Aaa	08/21/2020	0.0	11,000,000.00	99.9670	\$10,996,369.78
45950VHC3	IFC 0 01/09/19		Aaa	01/09/2019	0.0	10,000,000.00	100.0010	\$10,000,100.00
46625HHL7	JPM 6.3 04/23/19	AA-	A2	04/23/2019	0.3	8,000,000.00	100.9776	\$8,078,206.64
46625HHS2	JPM 4.4 07/22/20	AA-	A2	07/22/2020	1.6	10,000,000.00	101.8085	\$10,180,847.90
46625HQV5	JPM 0 03/22/19	AA-	A2	03/22/2019	0.1	5,000,000.00	100.0410	\$5,002,052.20

CUSIP	Description	Fitch Rating 12/31/2018	Moodys 12/31/2018	Mat. Date	Years	Shares	Price	Value
46647PAC0	JPM 0 03/09/21	AA-	A2	03/09/2021	0.2	5,000,000.00	99.5190	\$4,975,951.25
46647PAT3	JPM 0 06/18/22	AA-	A2	06/18/2022	0.2	2,290,000.00	98.9010	\$2,264,832.44
47788BAB0	JOHN DEERE OWNER TRUST	AAA	Aaa	04/15/2020	1.3	1,505,473.47	99.8090	\$1,502,598.32
48125LRM6	JPM 0 02/13/20	AA	Aa2	02/13/2020	0.1	11,275,000.00	99.8676	\$11,260,066.94
55279HAG5	MTB 2 1/4 07/25/19	A	A3	07/25/2019	0.5	550,000.00	99.6474	\$548,060.68
606822AX2	MUFG 0 07/26/21	A	A1	07/26/2021	0.1	3,000,000.00	99.6260	\$2,988,778.80
60700A3L6	MIZUHO BANK LTD CD			03/14/2019	0.2	12,000,000.00	100.0210	\$12,002,521.92
61746BDY9	MS 0 02/01/19	A	A3	02/01/2019	0.1	3,500,000.00	100.0802	\$3,502,806.97
61746BEH5	MS 0 02/14/20	A	A3	02/14/2020	0.1	20,000,000.00	100.0026	\$20,000,520.00
61747YDX0	MS 0 01/27/20	A	A3	01/27/2020	0.1	5,095,000.00	100.4108	\$5,115,931.48
646139B53	NEW JERSEY ST TURNPIKE AU	A	A2	01/01/2019	0.0	12,500,000.00	100.0000	\$12,500,000.00
65474VAM3	NMOTR 2017-A A	AAA	Aaa	04/15/2021	0.0	4,370,000.00	100.0328	\$4,371,434.23
65474VAN1	NMOTR 2017-B A	AAA	Aaa	04/18/2022	0.0	10,260,000.00	99.9710	\$10,257,026.65
65474VAP6	NMOTR 2017-C A	AAA	Aaa	10/17/2022	0.0	9,210,000.00	99.8608	\$9,197,176.00
65478DAB3	NAROT 2018-A A2A		Aaa	12/15/2020	2.0	5,182,197.02	99.7447	\$5,168,967.39
65478GAB6	NAROT 2017-B A2A	AAA	Aaa	05/15/2020	1.4	5,712,076.72	99.7057	\$5,695,264.36
65478VAD9	NAROT 2016-B A3	AAA	Aaa	01/15/2021	2.0	2,106,999.54	99.2006	\$2,090,157.03
65590AUR5	NDASS FLOAT 04/05/19			04/05/2019	0.0	8,000,000.00	100.0278	\$8,002,227.12
68389XAG0	ORCL 5 07/08/19	A	A1	07/08/2019	0.5	3,000,000.00	101.0654	\$3,031,960.71
69033MCC9	OVERSEA CHINESE BKG LTD			01/03/2019	0.0	11,000,000.00	99.9998	\$10,999,972.72
69353RCH9	PNC 2.2 01/28/19	A+	A2	01/28/2019	0.1	1,755,000.00	99.9492	\$1,754,108.27
69353RFD5	PNC 0 05/19/20	A+	A2	05/19/2020	0.1	2,025,000.00	99.7854	\$2,020,654.63
69353RFK9	PNC 0 01/22/21	A+	A2	01/22/2021	0.1	5,280,000.00	98.7904	\$5,216,133.12
69371RP34	PCAR 0 05/10/21		A1	05/10/2021	0.1	4,135,000.00	100.0279	\$4,136,155.36
73358WT53	PORT AUTH OF NEW YORK & N	AA-	Aa3	09/15/2019	0.7	5,000,000.00	99.6850	\$4,984,250.00
735389MT2	PORT OF SEATTLE WA REVENU	AA	Aa2	05/01/2036*	0.3	6,000,000.00	101.3850	\$6,083,100.00
78012KC62	RY 2 1/8 03/02/20	AA	Aa2	03/02/2020	1.2	10,000,000.00	98.9682	\$9,896,816.30
78012UBX2	RY FLOAT 03/22/19			03/22/2019	0.2	8,000,000.00	100.0447	\$8,003,574.96
80283LAQ6	SANUK 0 11/03/20	A	Aa3	11/03/2020	0.1	8,340,000.00	99.2842	\$8,280,301.36
80284YAD6	SDART 2017-3 A3	AAA		06/15/2021	2.5	6,932,702.13	99.7774	\$6,917,271.32
80285FAB0	SDART 2018-2 A2A MTGE	AAA	Aaa	10/15/2020	1.8	5,746,401.41	99.8896	\$5,740,059.68
80285GAB8	SDART 2018-3 A2A		Aaa	03/15/2021	2.2	6,174,757.50	99.8607	\$6,166,157.30
83369YW36	SOCIETE GENERALE NY			07/24/2019	0.6	12,000,000.00	100.0293	\$12,003,521.28
85325TC86	STANDARD CHARTERED BANK N			04/17/2019	0.3	8,000,000.00	99.9338	\$7,994,705.52
85325TS71	STANLN FLOAT 04/24/19			04/24/2019	0.1	11,000,000.00	99.9995	\$10,999,940.16
86563YWP4	SUMIBK FLOAT 05/15/19			05/15/2019	0.1	3,000,000.00	100.1127	\$3,003,380.19
86564FGY3	SUMITR FLOAT 08/16/19			08/16/2019	0.1	7,000,000.00	99.9992	\$6,999,941.55
86564FKJ1	SUMITR FLOAT 04/05/19			04/05/2019	0.0	8,500,000.00	99.9949	\$8,499,563.19
86958J2S7				12/19/2019	0.2	10,000,000.00	99.9996	\$9,999,960.70

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

CUSIP	Description	Fitch Rating 12/31/2018	Moodys 12/31/2018	Mat. Date	Years	Shares	Price	Value
	SHBASS FLOAT 12/19/19							
86960BAS1	SHBASS 0 09/08/20	AA	Aa2	09/08/2020	0.2	2,310,000.00	99.9303	\$2,308,390.30
	TORONTO							
89114MJW8	DOMINION BK NY B			05/21/2019	0.4	10,500,000.00	99.9858	\$10,498,503.75
89190BAC2	TAOT 2017-B A2B		Aaa	01/15/2020	0.0	287,545.96	99.9999	\$287,545.67
89237KAD5	TAOT 2016-A A3		Aaa	03/16/2020	1.2	568,794.07	99.6866	\$567,011.58
89238KAD4	TAOT 2017-D A3		Aaa	01/18/2022	3.1	10,905,000.00	98.6067	\$10,753,065.00
89238TAC7	TAOT 2018-B A2B		Aaa	03/15/2021	0.0	13,500,000.00	100.0127	\$13,501,719.90
90261XHF2	UBS 0 08/14/19	AA-	Aa3	08/14/2019	0.1	15,000,000.00	100.2269	\$15,034,035.00
90331HMK5	USB 0 01/17/20	AA-	A1	01/17/2020	0.0	5,000,000.00	99.7209	\$4,986,043.15
90331HNU3	USB 3.05 07/24/20	AA-	A1	07/24/2020	1.5	10,000,000.00	99.8816	\$9,988,158.00
90333VZN3	U.S. BANK NATIONAL ASSOCI			07/23/2019	0.6	11,000,000.00	99.9674	\$10,996,415.65
911312BH8	UPS 0 04/01/21		A1	04/01/2021	0.0	8,415,000.00	99.5650	\$8,378,394.75
912796QM4	B 0 06/20/19	F1+		06/20/2019	0.5	14,500,000.00	98.8534	\$14,333,740.39
912796QR3	B 07/18/19	F1+		07/18/2019	0.5	105,000,000.00	98.6463	\$103,578,624.45
912796QV4	B 0 08/15/19	F1+		08/15/2019	0.6	30,000,000.00	98.4273	\$29,528,203.20
912796RV3	B 0 06/27/19	F1+		06/27/2019	0.5	40,000,000.00	98.8077	\$39,523,088.80
912828K5	US TREASURY N/B	AAA	Aaa	07/31/2019	0.6	35,000,000.00	99.3164	\$34,760,742.10
912828C24	T 1 1/2 02/28/19	AAA	Aaa	02/28/2019	0.2	15,000,000.00	99.8569	\$14,978,532.90
912828R85	T 0 7/8 06/15/19	AAA	Aaa	06/15/2019	0.5	20,000,000.00	99.2695	\$19,853,906.20
912828S43	US TREASURY BILL	AAA	Aaa	07/15/2019	0.5	24,000,000.00	99.0430	\$23,770,312.56
912828SX9	T 1 1/8 05/31/19	AAA	Aaa	05/31/2019	0.4	39,000,000.00	99.4375	\$38,780,625.00
912828TC4	T 1 06/30/19	AAA	Aaa	06/30/2019	0.5	50,000,000.00	99.2500	\$49,625,000.00
912828TH3	T 0 7/8 07/31/19	AAA	Aaa	07/31/2019	0.6	13,000,000.00	99.0391	\$12,875,078.06
91324PCM2	UNH 2.7 07/15/20	A-	A3	07/15/2020	1.5	7,394,000.00	99.6426	\$7,367,572.81
91324PDB5	UNH 0 10/15/20	A-	A3	10/15/2020	0.0	4,790,000.00	99.2302	\$4,753,126.58
91476PQM3	UNIVERSITY OF OKLAHOMA/TH	AA-		07/01/2019	0.5	1,500,000.00	99.2900	\$1,489,350.00
931142EH2	WMT 0 06/23/21	AA	Aa2	06/23/2021	0.2	5,330,000.00	99.7030	\$5,314,169.74
94974BFU9	WFC 2 1/8 04/22/19	A+	A2	04/22/2019	0.3	1,850,000.00	99.7048	\$1,844,538.13
94974BGN4	WFC 0 07/22/20	A+	A2	07/22/2020	0.1	1,150,000.00	100.1619	\$1,151,861.91
94988J5N3	WFC 2.6 01/15/21	AA-	Aa2	01/15/2021	2.0	6,105,000.00	98.7579	\$6,029,170.77
94989RD70	WFC FLOAT 04/05/19			04/05/2019	0.0	8,000,000.00	100.0405	\$8,003,242.24
94989RF94	WFC FLOAT 04/23/19			04/23/2019	0.1	7,800,000.00	100.0207	\$7,801,615.30
94989RY69	WFC FLOAT 04/15/19			04/15/2019	0.0	10,000,000.00	99.9884	\$9,998,843.90
96130AAC2	WESTPAC BANKING CORPORATI			06/21/2019	0.5	11,500,000.00	99.9057	\$11,489,149.98
TRADEADJ	TRADE ADJUSTMENTS- STOCK				0	0.00	0.0000	\$0.00
USD	US DOLLARS				0	0.00	1.0000	\$0.00

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

**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

Account Number: 20100000410
Account Name: CONTRA COSTA COUNTY

Log Out

Holdings

Data

Fund :
 As Of Date :

Options

Holdings

CUSIP	Description	Fitch Rating 12/31/2018	Moody's 12/31/2018	Mat. Date	Years	Shares	Price	Value
02665WCK5	HNDA 0 06/24/19		A2	06/24/2019	0.2	910,000.00	100.0000	\$910,000.00
04821UN24	ATLANTIC ASSET SECURIT CP			01/02/2019	0.0	4,000,000.00	99.9933	\$3,999,733.34
05253JAN1	ANZ 1.6 07/15/19	AA-	Aa3	07/15/2019	0.5	2,500,000.00	99.2945	\$2,482,363.25
05586FDA2	BNP FLOAT 04/04/19			04/04/2019	0.0	2,500,000.00	100.0000	\$2,500,000.00
06370RJA8	BANK OF MONTREAL			03/12/2019	0.0	3,000,000.00	100.0000	\$3,000,000.00
06370RLN7	BANK OF MONTREAL CASH/CD			02/01/2019	0.1	1,500,000.00	100.0000	\$1,500,000.00
06370RQX0	BANK OF MONTREAL CHICAGO			12/10/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
06370RRR2	BMO FLOAT 01/17/20			01/17/2020	0.0	1,500,000.00	100.0000	\$1,500,000.00
06371EYK7	BANK MONTREAL CHC CD FLT			06/13/2019	0.0	300,000.00	99.9958	\$299,987.38
06417G3B2	BNS FLOAT 05/16/19			05/16/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
06417G3C0	BNS FLOAT 09/20/19			09/20/2019	0.2	3,000,000.00	100.0000	\$3,000,000.00
06417GTS7	BNS FLOAT 02/28/19			02/28/2019	0.2	1,150,000.00	100.0475	\$1,150,545.73
06417GU97	BANK NOVA SCOTIA			03/12/2019	0.2	1,000,000.00	100.0059	\$1,000,059.26
07644DGY8	BEDFDG 0 08/02/19			08/02/2019	0.0	2,500,000.00	100.0000	\$2,500,000.00
07646KDN7	BEDFDG 0 06/19/19			06/19/2019	0.2	2,500,000.00	100.0000	\$2,500,000.00
09248U700	BLACKROCK LIQ FDS FEDFUND			0	0.0	8,368,150.36	100.0000	\$8,368,150.36
12619UNH0	CRC FDG LLC 0% CP			01/17/2019	0.0	2,451,000.00	99.8876	\$2,448,243.99
13606BH58	CM FLOAT 07/25/19			07/25/2019	0.1	600,000.00	100.0000	\$600,000.00
13606BLU8	CM FLOAT 02/04/19			02/04/2019	0.1	3,300,000.00	100.0148	\$3,300,489.72
13606BZL3	CM FLOAT 07/16/19			07/16/2019	0.0	800,000.00	100.0000	\$800,000.00
15963URW8	CHARIOT FDG LLC 0% CP			04/30/2019	0.3	2,500,000.00	99.0678	\$2,476,695.83
15963UTB2				06/11/2019	0.4	4,000,000.00	98.6673	\$3,946,691.11

CUSIP	Description	Fitch Rating 12/31/2018	Moody's 12/31/2018	Mat. Date	Years	Shares	Price	Value
	CHARIOT FDG LLC 0% CP							
16115WPF8	CHARTA LLC CP 02/15/2019			02/15/2019	0.1	3,000,000.00	99.6663	\$2,989,987.50
16115WS65	CHARTA LLC CP 02/15/2019			02/06/2019	0.1	1,850,000.00	99.3875	\$1,838,669.57
17305TA36	CITIBANK NA			01/03/2019	0.0	1,500,000.00	100.0000	\$1,500,000.00
19422GQ49	COLLATERALIZED COML PAPER			03/04/2019	0.2	2,000,000.00	99.5660	\$1,991,320.00
20271ENG0	CBAU FLOAT 03/18/19			03/18/2019	0.2	887,000.00	100.0289	\$887,255.96
21684B4T8	COOPERATIEVE CENTRALERAIF			02/08/2019	0.0	845,000.00	99.9986	\$844,988.19
21688AAA0	RABOBK 2 1/4 01/14/19	AA-	Aa3	01/14/2019	0.0	3,000,000.00	99.9732	\$2,999,196.37
22536UTL4	CICFP FLOAT 05/08/19			05/08/2019	0.0	2,500,000.00	100.0000	\$2,500,000.00
22845AFG0	CROWN POINT CAPITAL LLC			01/18/2019	0.0	1,500,000.00	100.0000	\$1,500,000.00
22845AFM7	CPSERA 2.72 02/07/19			02/07/2019	0.0	1,500,000.00	100.0000	\$1,500,000.00
22845AFT2	CPSERA 2.77 02/21/19			02/21/2019	0.1	2,000,000.00	100.0000	\$2,000,000.00
44988KFR5	ING (US) FUNDING LLC			03/06/2019	0.0	800,000.00	100.0000	\$800,000.00
44988KFW4	ING (US) FUNDING LLC			04/12/2019	0.0	500,000.00	100.0000	\$500,000.00
44988KGN3	ING (US) FUNDING LLC			05/21/2019	0.1	3,000,000.00	100.0000	\$3,000,000.00
4820P3SU8	JUPITER SECURITIZATION			05/28/2019	0.4	2,500,000.00	98.7954	\$2,469,885.42
60683BNF6	MUFG FLOAT 06/04/19			06/04/2019	0.0	2,600,000.00	100.0000	\$2,600,000.00
60689GNW2	MIZUHO CORP BK 0% CP			01/30/2019	0.1	1,300,000.00	99.8030	\$1,297,439.54
60700AS62	MIZUHO FLOAT 01/07/19			01/07/2019	0.0	1,500,000.00	100.0000	\$1,500,000.00
60700AY99	MIZUHO FLOAT 04/18/19			04/18/2019	0.0	6,000,000.00	99.9833	\$5,998,998.63
63254AAQ1	NAB 1 3/8 07/12/19		Aa3	07/12/2019	0.5	2,000,000.00	99.1950	\$1,983,899.26
63763QQT7	NATL SEC CLEARING CORP CP			03/27/2019	0.2	2,000,000.00	99.4097	\$1,988,194.45
63763QTC1	NATL SEC CLEARING CORP 0%			06/12/2019	0.4	3,000,000.00	98.6977	\$2,960,930.85
65590ASH0	NORDEA BANK AB NEW YORK			02/08/2019	0.0	4,000,000.00	100.0040	\$4,000,161.18
69033MBS5	OCBCSP FLOAT 01/18/19			01/18/2019	0.0	1,500,000.00	99.9998	\$1,499,996.73
76582CQ69	RIDGEFIELD FUNDING CO LLC			03/06/2019	0.2	4,630,000.00	99.4844	\$4,606,129.78
76582CQJ1	RIDGEFIELD FUNDING COMPAN			03/18/2019	0.2	2,500,000.00	99.3836	\$2,484,588.89
76582KS77	RIDGEFIELD FDG CO LLC			05/07/2019	0.3	2,000,000.00	98.9850	\$1,979,700.00
76582KTB7	RIDGEFIELD FDG CO LLC IAM			06/11/2019	0.4	3,000,000.00	98.6583	\$2,959,750.00
78012UFB6	RY FLOAT 08/16/19			08/16/2019	0.0	700,000.00	100.0000	\$700,000.00
83050FS77	SKANDINAVISKA ENSKILDA			05/03/2019	0.1	800,000.00	99.9979	\$799,982.85

CUSIP	Description	Fitch Rating 12/31/2018	Moody's 12/31/2018	Mat. Date	Years	Shares	Price	Value
83369YR24	SOCIETE GENERALE			02/08/2019	0.1	1,500,000.00	100.0000	\$1,500,000.00
83369YX76	SOCGEN FLOAT 06/12/19			06/12/2019	0.2	2,000,000.00	100.0000	\$2,000,000.00
85325TQ24	STANLN FLOAT 03/25/19			03/25/2019	0.2	2,000,000.00	100.0000	\$2,000,000.00
86563YWP4	SUMIBK FLOAT 05/15/19			05/15/2019	0.1	3,400,000.00	100.1030	\$3,403,501.13
86564FGR8	SUMITOMO MITSUI TR BK LTD			02/08/2019	0.0	3,000,000.00	100.0003	\$3,000,008.95
86564FKJ1	SUMITR FLOAT 04/05/19			04/05/2019	0.0	1,000,000.00	100.0000	\$1,000,000.00
86565BPF2	SUMIBK FLOAT 04/18/19			04/18/2019	0.0	1,000,000.00	99.9993	\$999,992.87
86565BQD6	SUMITOMO MITSUI BANKING C			03/04/2019	0.2	2,000,000.00	100.0000	\$2,000,000.00
86958J2S7	SHBASS FLOAT 12/19/19			12/19/2019	0.2	3,000,000.00	100.0000	\$3,000,000.00
86958JF20	SVENSKA HANDELSBANKEN			05/07/2019	0.1	501,000.00	100.0057	\$501,028.41
86958JPR4	SVENSKA HANDELSBANKEN CD			06/07/2019	0.2	1,100,000.00	100.0422	\$1,100,464.59
86958JX61	SVENSKA HANDELSBANKEN AB			05/07/2019	0.0	1,500,000.00	100.0000	\$1,500,000.00
86958JZW2	SHBASS FLOAT 03/13/19			03/13/2019	0.2	500,000.00	100.0277	\$500,138.32
87019VTQ0	SWEDBANK (NEW YORK)			05/21/2019	0.1	1,500,000.00	100.0000	\$1,500,000.00
88602UT34	THUNDER BAY FDG LLC 0% CP			06/03/2019	0.4	3,500,000.00	98.7633	\$3,456,713.75
89113X6Y5	TORONTO- DOMINION BANK			04/22/2019	0.3	500,000.00	100.0000	\$500,000.00
89114MAF4	TORONTO- DOMINION BANK CD			08/07/2019	0.6	1,500,000.00	100.0000	\$1,500,000.00
89114MBE6	TORONTO DOMINION BANK NY			06/14/2019	0.5	2,000,000.00	100.0000	\$2,000,000.00
89114MLL9	TORONTO DOMINION BANK NY			06/09/2019	0.0	2,200,000.00	100.0000	\$2,200,000.00
912796UG2	TREASURY BILL 01/02/19	F1+		01/02/2019	0.0	10,000,000.00	99.9936	\$9,999,359.44
912796UJ6	B 0 01/15/19	F1+		01/15/2019	0.0	40,000,000.00	99.9103	\$39,964,106.53
912796UK3	B 0 01/22/19	F1+		01/22/2019	0.1	15,000,000.00	99.8647	\$14,979,700.00
CITREP114 12/31/2018	CGI 2.47 31-DEC- 2018			12/31/2018	0.0	0.00	0.0000	\$0.00
CITREP115 01/02/2019	CGI 2.95 02-JAN- 2019			01/02/2019	0.0	20,000,000.00	100.0000	\$20,000,000.00
MERREP114 12/31/2018	MER 2.47 31-DEC- 2018			12/31/2018	0.0	0.00	0.0000	\$0.00
MERREP115 01/02/2019	MER 3.00 02-JAN- 2019			01/02/2019	0.0	20,000,000.00	100.0000	\$20,000,000.00
MIZREP114 12/31/2018	MIZ 2.46 31-DEC- 2018			12/31/2018	0.0	0.00	0.0000	\$0.00
MIZREP115 01/02/2019	MIZ 2.95 02-JAN- 2019			01/02/2019	0.0	20,000,000.00	100.0000	\$20,000,000.00
USD	US DOLLARS			0	0.0	0.00	1.0000	\$0.00

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B. 6. EAST BAY REGIONAL COMMUNICATIONS SYSTEM AUTHORITY (EBRCS)

EBRCS TRANSACTIONS*

For the Quarter Ending

December 31, 2018**FY 2018-2019**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	09/30/18							12/31/18
100300	1,769,666.58							1,769,666.58
TOTALS	1,769,666.58	0.00	0.00	0.00	0.00	0.00	0.00	1,769,666.58

* East Bay Regional Communications System Authority

EXHIBITS

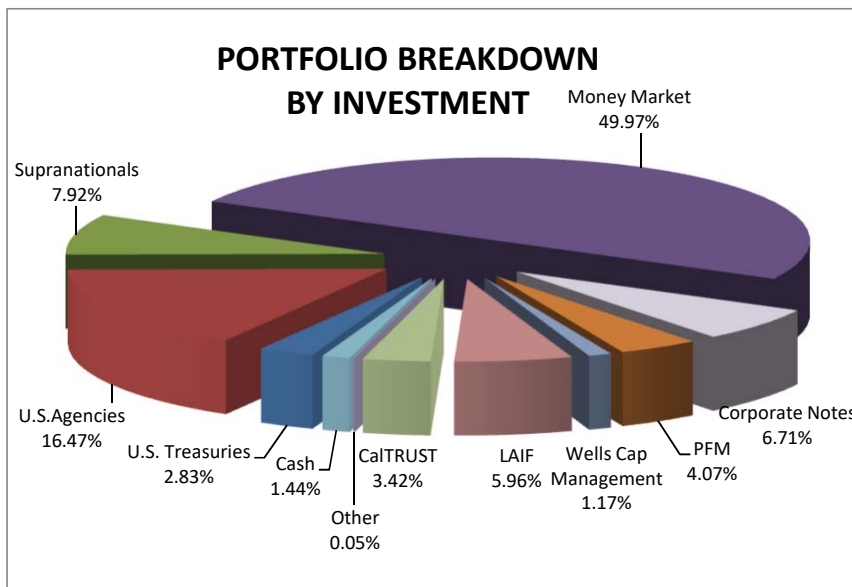
CONTRA COSTA COUNTY Portfolio Summary Report *AS OF DECEMBER 31, 2018*

Portfolio Characteristics

<i>Par</i>	\$3,818,124,976.16
<i>Cost</i>	\$3,801,309,776.69
<i>Market Value</i>	\$3,802,582,237.96
<i>Weighted Yield to Maturity</i>	2.45%
<i>Weighted Average Days to Maturity</i>	190
<i>Weighted Duration</i>	0.50 yr

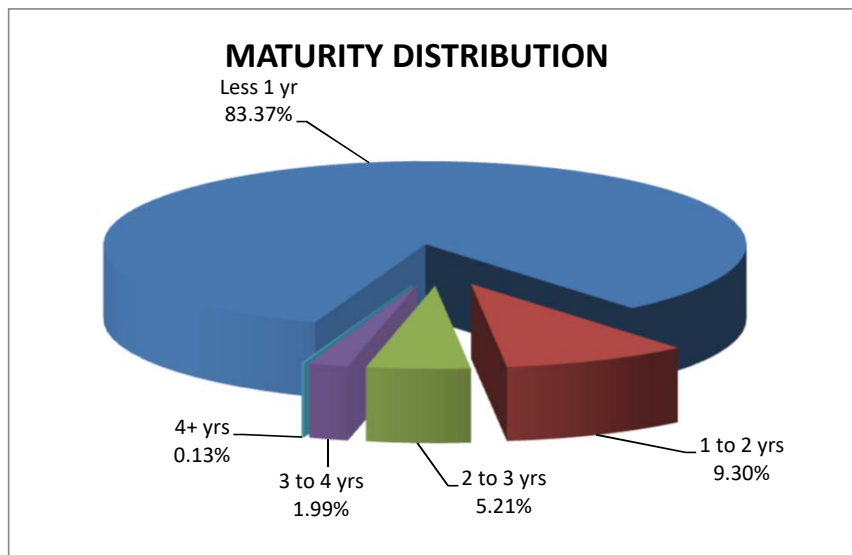
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
<i>U.S. Treasuries</i>	\$108,130,000.00	2.83%
<i>U.S.Agencies</i>	628,849,000.00	16.47%
<i>Supranationals</i>	302,479,000.00	7.92%
<i>Money Market</i>	1,907,793,397.22	49.97%
<i>Corporate Notes</i>	256,023,000.00	6.71%
<i>PFM</i>	155,417,644.68	4.07%
<i>Wells Cap Management</i>	44,568,630.10	1.17%
<i>LAIF</i>	227,748,174.98	5.96%
<i>CalTRUST</i>	130,501,949.99	3.42%
<i>Other</i>	1,769,666.58	0.05%
<i>Cash</i>	54,844,512.61	1.44%
TOTAL*	\$3,818,124,976.16	100.00%



Maturity Distribution

Time	Par Value	Percent of Total
<i>Less 1 yr</i>	\$3,183,180,058.66	83.37%
<i>1 to 2 yrs</i>	355,108,127.97	9.30%
<i>2 to 3 yrs</i>	198,975,122.95	5.21%
<i>3 to 4 yrs</i>	75,817,000.00	1.99%
<i>4+ yrs</i>	5,044,666.58	0.13%
TOTAL*	\$3,818,124,976.16	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 DECEMBER 31, 2018**

	<u>PAR</u> (\$)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (%)	<u>YTM</u> (%)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (day)	<u>DURATION</u> (year)
A. Investments Managed by Treasurer's Office¹	\$3,203,274,397.22	83.94%	2.4912%	200	0.54 ²
B. Investments Managed by Outside Contractors³					
1. PFM	\$155,417,644.68	4.07%	1.8892%	481	1.13 ²
2. Local Agency Investment Fund	\$227,748,174.98	5.97%	2.2100%	1	N/A
3. Wells Capital Management	\$44,568,630.10	1.17%	2.7400%	248	0.45 ⁴
4. CalTRUST Short-Term Fund	\$45,494,700.70	1.19%	2.5400% ⁵	1	N/A
5. CalTRUST Liquidity Fund	\$85,007,249.29	2.23%	2.4000% ⁵	0	0.00
C. Cash	\$54,844,512.61	1.44%	2.25% ⁶	0	0.00

³Yield to Maturity on Portfolio at End-of-Quarter = 2.45%
³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 190
³Weighted Duration (yr) at End-of-Quarter = 0.50

1. Excludes the funds managed by PFM.
2. Data is provided by FIS.
3. Excludes: Section B.6.a (EBRCS Bond) of the Investment Pool summary report and Futuris Public Entity Trust.
4. Data provided by Wells Capital Management.
5. 30 day SEC Yield.
6. Wells Fargo Bank Average Earnings Credit Rate on Investable Balance for the quarter ending in Dec 2018.
LAIF and CalTRUST Short Term Fund are subject to a one day call of principal provision. CalTRUST Liquidity Fund provides a same day liquidity provision.

CONTRA COSTA COUNTY INVESTMENT POOL

TYPE	As of December 31, 2018	As of September 30, 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)	\$108,130,000.00	\$48,130,000.00	\$60,000,000.00	124.66%
2. U.S. Agencies				
Federal Home Loan Banks	248,060,000.00	257,215,000.00	(9,155,000.00)	-3.56%
Federal National Mortgage Association	59,135,000.00	65,145,000.00	(6,010,000.00)	-9.23%
Federal Farm Credit Banks	168,622,000.00	195,622,000.00	(27,000,000.00)	-13.80%
Federal Home Loan Mortgage Corporation	153,032,000.00	139,206,000.00	13,826,000.00	9.93%
Municipal Bonds	0.00	390,000.00	(390,000.00)	-100.00%
Subtotal	628,849,000.00	657,578,000.00	(28,729,000.00)	-4.37%
3. Supranationals	302,479,000.00	221,323,000.00	81,156,000.00	26.83%
4. Money Market Instruments				
Commercial Paper	1,027,150,000.00	652,267,000.00	374,883,000.00	57.47%
Negotiable Certificates of Deposit	880,640,000.00	491,640,000.00	389,000,000.00	79.12%
Medium Term Certificates of Deposit	0.00	0.00	0.00	0.00%
Money Market Accounts	0.00	565,318.32	(565,318.32)	-100.00%
Time Deposit	3,397.22	3,397.22	0.00	0.00%
Subtotal	1,907,793,397.22	1,144,475,715.54	763,317,681.68	66.70%
5. Corporate Notes	256,023,000.00	194,789,000.00	61,234,000.00	31.44%
TOTAL (Section A)	3,203,274,397.22	2,266,295,715.54	936,978,681.68	41.34%
B. Investments Managed by Outside Contractors				
1. PFM	155,417,644.68	158,404,456.78	(2,986,812.10)	-1.89%
2. Local Agency Investment Fund	227,748,174.98	203,613,002.79	24,135,172.19	11.85%
3. Wells Capital Management	44,568,630.10	44,493,747.50	74,882.60	0.17%
4. CalTRUST (Short Term Fund)	45,494,700.70	55,550,195.40	(10,055,494.70)	-18.10%
5. CalTRUST (Liquidity Fund)	85,007,249.29	55,007,249.29	30,000,000.00	54.54%
6. Other				
a. EBRCS Bond	1,769,666.58	1,769,666.58	0.00	0.00%
TOTAL (Section B)	560,006,066.33	518,838,318.34	41,167,747.99	7.93%
C. Cash	54,844,512.61	123,712,191.53	(68,867,678.92)	-55.67%
* GRAND TOTAL (FOR A , B , & C)	\$3,818,124,976.16	\$2,908,846,225.41	\$909,278,750.75	31.26%

* 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
2018/2019	Coupon Rate	2.0195%	2.4143%		
	Yield to Maturity	2.0983%	2.4912%		
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%

Source: All data is calculated by Sungard.
Excludes funds managed by PFM beginning 9/2018

CONTRA COSTA INVESTMENT POOL

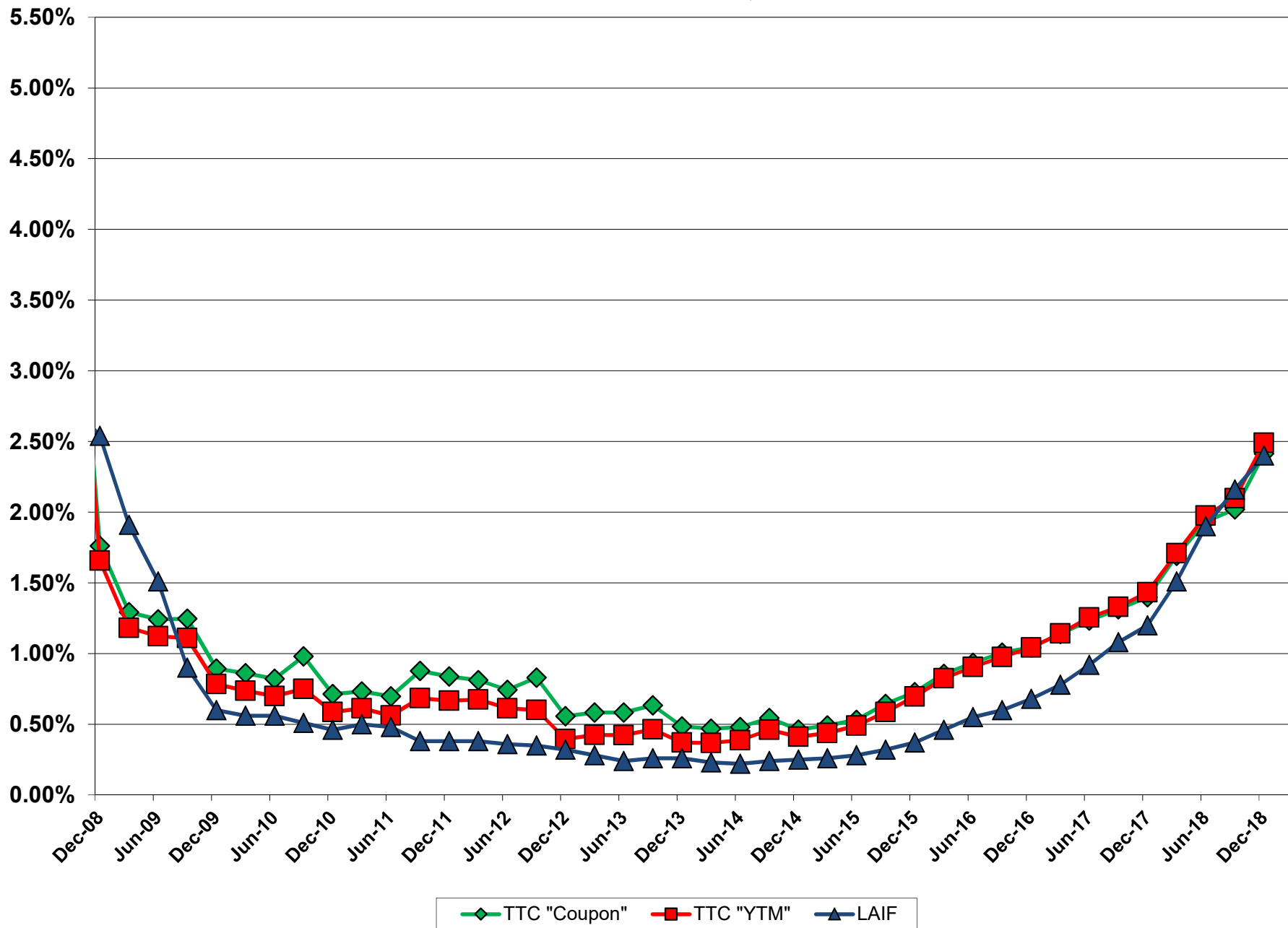
Exhibit IV (a)

INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR

LAIF QUARTERLY APPORTIONMENT RATES

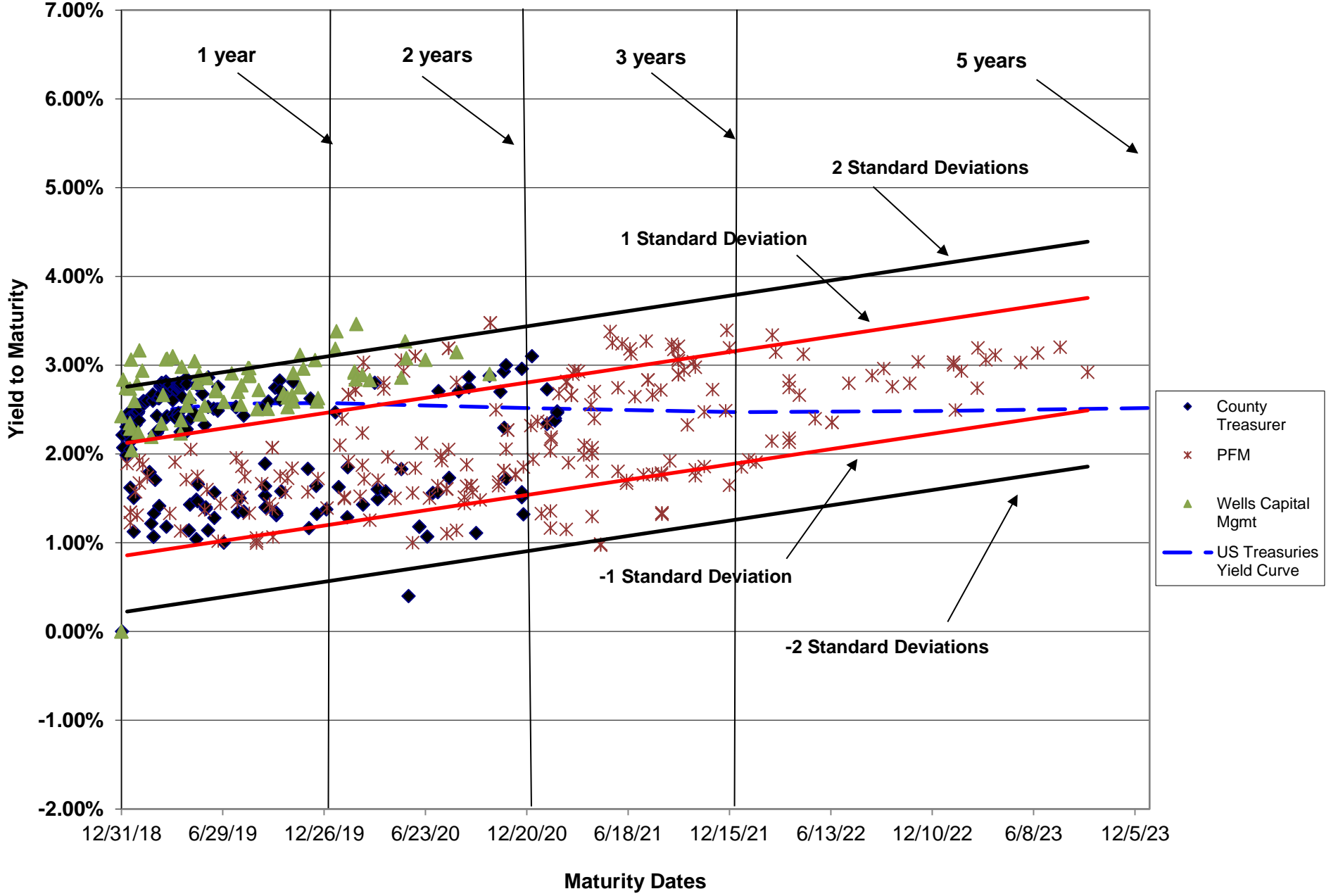
Fiscal Year		Quarter Ending			
		September	December	March	June
2018/19	Apportionment Rate	2.16%	2.40%		
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	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%

Contra Costa County Investment Pool as of December 31, 2018



Risk Assessment

as of December 31, 2018



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of December 31, 2018

<u>CUSIP</u>	<u>DESCRIPTION</u>	<u>PAR</u>	<u>COST</u>	<u>MARKET</u>	<u>COUPON (%)</u>	<u>MATURITY DATE</u>	<u>YTM (%)</u>
63763QN37	National Securities Clearing Corporation	500,000.00	498,413.33	499,902.50	0.00	1/3/2019	2.84%
88602UN89	Thunder Bay Funding, LLC	800,000.00	795,736.00	799,558.40	0.00	1/8/2019	2.74%
30231GAD4	EXXON MOBIL CORP	475,000.00	472,962.25	476,669.12	1.82	3/15/2019	2.67%
17325FAB4	CITIBANK NA	750,000.00	750,000.00	750,965.25	3.13	3/20/2019	3.07%
24422ERR2	JOHN DEERE CAPITAL CORP	700,000.00	698,278.00	701,664.60	2.25	4/17/2019	2.98%
459058FC2	IBRD	500,000.00	497,440.00	499,003.47	1.25	4/26/2019	2.55%
79766DKL2	SF CITY & CNTY ARPTS COMMN INTL A	750,000.00	750,000.00	749,758.75	1.72	5/1/2019	2.64%
07330NAL9	BRANCH BANKING AND TRUST CO	450,000.00	445,333.50	448,313.48	1.45	5/10/2019	3.05%
40428HPN6	HSBC USA INC (NEW)	500,000.00	496,565.00	498,400.33	2.38	11/13/2019	3.12%
05531FAS2	BB&T CORP	250,000.00	248,092.50	251,079.56	2.45	1/15/2020	3.18%
90331HNK5	US BANK NA	700,000.00	700,000.00	701,849.82	2.57	1/17/2020	3.38%
02665WCL3	AMERICAN HONDA FINANCE CORP	700,000.00	700,686.00	699,502.38	2.80	2/21/2020	3.47%
86565BPC9	CCCSIG YCD SUMITOMO	750,000.00	748,980.00	748,980.00	3.39	10/16/2020	3.48%
86565BPC9	CCCCD YCD SUMITOMO B	110,000.00	109,850.40	109,850.40	3.39	10/16/2020	3.48%
121101042	CCCCD BERTA KAMM	3,397.22	3,397.22	3,397.22	0.40	5/24/2020	0.04%

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
October 1, 2018 through December 31, 2018

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office¹	\$2,637,804,696.53	81.19%	2.3193%	170.50	210
B. Investments Managed by Outside Contractors²					
1. PFM	\$155,940,573.18	4.80%	1.8230%	23.84	497
2. Local Agency Investment Fund ³	\$198,813,331.50	6.12%	2.2143%	0.06	1
3. Wells Capital Management	\$44,440,516.37	1.37%	2.6833%	3.51	257
4. CalTRUST Short Term Fund ³	\$54,885,919.27	1.69%	2.4733%	0.02	1
5. CalTRUST Liquidity Fund ⁴	\$68,896,138.18	2.12%	2.2667%	0.00	0
C. Cash⁵	\$88,087,018.87	2.71%	0.4364%	0.00	0
Total	<u>\$3,248,868,193.90</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>2.24%</u>	<u>198</u>

Notes:

1. Excludes the funds managed by PFM.
2. Excludes: Section B.6.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. CalTRUST Liquidity Fund provides a same day liquidity provision.
5. 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 DECEMBER 31, 2018**

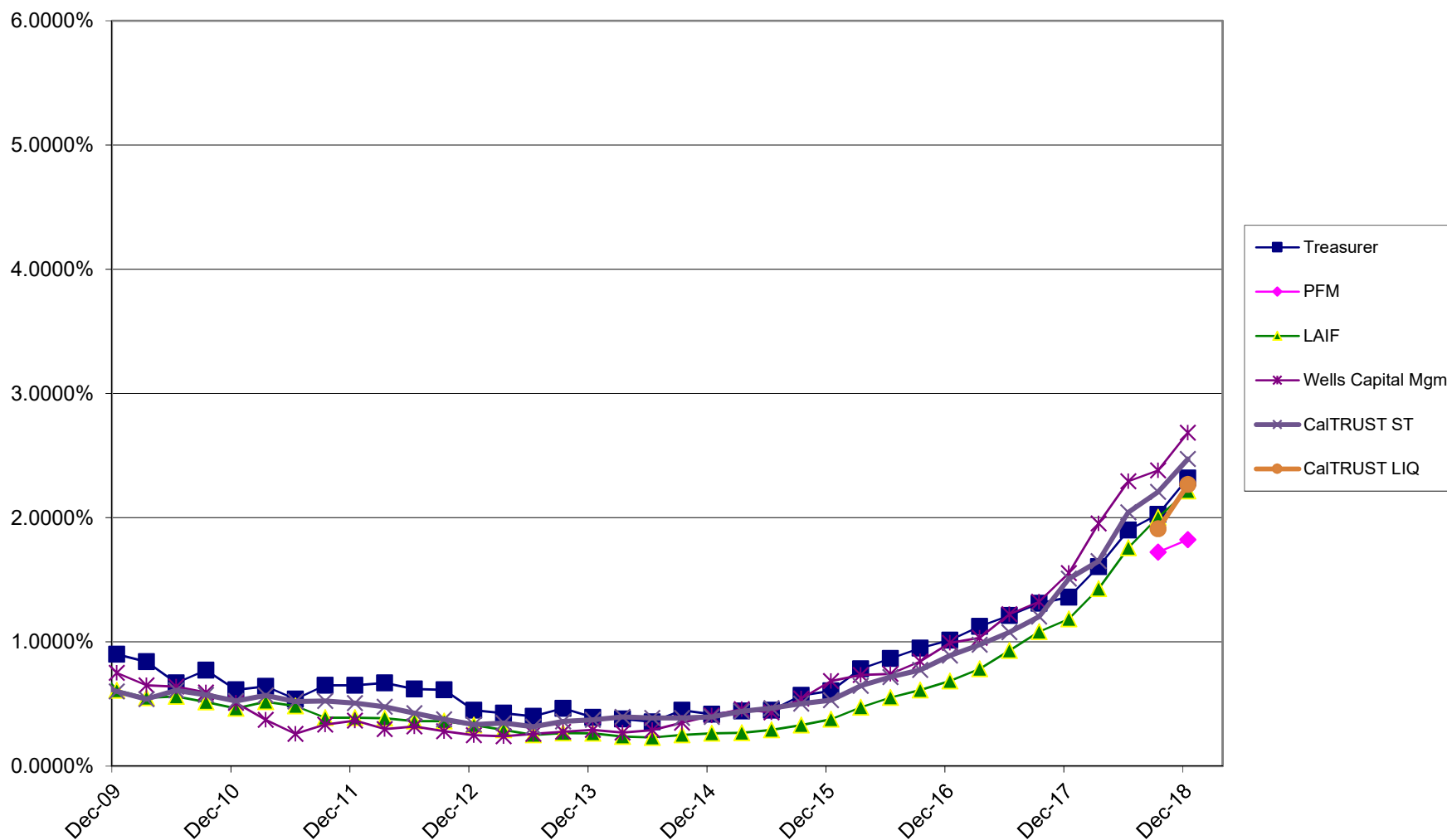
<u>Pool Rates:</u>	<u>YTM as of 12/31/18</u>	<u>Quarterly Ave.</u>	<u>Average Days to Maturity</u>	
Total County Portfolio (w/ Cash)	2.45%	2.24%	216	*1
Investments Managed by Treasurer's Office	2.49%	2.32%	210	
PFM	1.89%	1.82%	497	
Wells Capital Management	2.74%	2.68%	257	
CalTRUST Short Term Fund	2.54%	2.47%	320	*2
CalTRUST Liquidity Fund	2.40%	2.27%	43	*3
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	2.40%	2.21%	192	*2
		10/1/18 - 12/31/18		
	<u>12/31/18</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
<u>Benchmarks:</u>				
Federal Fund Rates Index	2.4000%	2.4000%	2.2037%	2.1600%
Six Month Treasury Bill	2.3988%	2.4088%	2.3740%	2.3359%
Six Month LIBOR	2.8756%	2.9079%	2.8080%	2.6063%
Vanguard Prime Money Mkt Fund	0.5700%			

*1. Cash is included in the calculation.

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

*3. Average days to maturity with a same day liquidity provision.

Contra Costa County Investment Pool Average Quarterly YTM as of December 31, 2018



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

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
CCCCD CORP BB&T CALL	05531FAQ6	2/1/2019	2.25%	1,960,000.00	1,958,804.40	1,980,325.20	Call anytime on and after 1/2/19	7944
CCCCD CORP CISCO SYS	17275RAE2	2/15/2019	4.95%	1,795,000.00	1,798,805.40	1,983,187.80	Make-whole call +30 bps	7944
GOV FFCB CALLABLE NO	3133EFYS0	2/22/2019	1.15%	10,000,000.00	9,984,100.00	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	3,493,770.00	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	1,945,729.50	1,982,935.50	Call on and anytime after 3/25/19	7944
CORP CHEVRON	166764BH2	5/16/2019	1.56%	5,000,000.00	4,973,000.00	4,986,000.00	Make-whole call +12.5 bps	8177
CCCSIG CORP GOLDMAN	38141GWP5	7/23/2019	1.95%	315,000.00	312,902.10	314,962.20	Make-whole call +10 bps	6911
CCCSIG CORP BERKSHIR	084664CK5	8/15/2019	1.30%	375,000.00	371,062.50	374,636.25	Make-whole call +10 bps	6911
CCCSIG CORP IBM CRED	44932HAA1	9/6/2019	1.63%	700,000.00	693,203.00	699,468.00	Make-whole call +7 bps	6911
CCCSIG CORP CISCO SY	17275RBG6	9/20/2019	1.40%	795,000.00	787,868.85	794,117.55	Make-whole call +10 bps	6911
CCCCD CORP PFIZER IN	717081DL4	5/15/2019	2.10%	1,960,000.00	1,954,864.80	1,984,068.80	Make-whole call +7 bps	7944
CCCSIG CORP WALMART	931142DY6	10/9/2019	1.75%	350,000.00	347,543.00	349,993.00	Make-whole call +5 bps	6911
CCCSIG CORP HONEYWEL	438516BQ8	10/30/2019	1.80%	240,000.00	237,648.00	239,812.80	Make-whole call +5 bps	6911
CCCSIG CORP PFIZER	717081EB5	12/15/2019	1.70%	845,000.00	836,845.75	844,391.60	Make-whole call +10 bps	6911
CCCSIG CORP JPMORGAN	46625HKA7	1/23/2020	2.25%	400,000.00	396,016.00	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	9,927,400.00	10,000,000.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CK4	2/7/2020	1.90%	600,000.00	594,792.00	599,706.00	Make-whole call +7.5 bps	6911
CCCSIG CORP CHEVRON	166764BP4	3/3/2020	1.99%	1,075,000.00	1,065,432.50	1,078,569.00	Make-whole call +10 bps	6911
CCCCD CORP AMERICAN	0258M0EE5	3/3/2020	2.20%	170,000.00	168,172.50	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	396,404.00	401,916.00	Make-whole call +5 bps	6911
CORP APPLE INC	037833CS7	5/11/2020	1.80%	10,000,000.00	9,874,000.00	9,991,300.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CS7	5/11/2020	1.80%	530,000.00	523,322.00	529,459.40	Make-whole call +10 bps	6911
CCCSIG CORP WALT DIS	25468PDU7	6/5/2020	1.80%	850,000.00	837,539.00	849,014.00	Make-whole call +6 bps	6911
CCCSIG CORP AMERI HO	02665WBT7	7/20/2020	1.95%	505,000.00	497,015.95	504,489.95	Make-whole call +10 bps	6911
CCCSIG CORP CATERPIL	14913Q2A6	9/4/2020	1.85%	635,000.00	622,636.55	634,466.60	Make-whole call +10 bps	6911
CCCSIG CORP VISA INC	92826CAB8	12/14/2020	2.20%	210,000.00	207,719.40	212,310.00	Make-whole call +10 bps	6911
CCCCD CORP GOLDMAN S	38141GWWG5	12/27/2020	2.60%	225,000.00	220,788.00	227,045.25	Make-whole call +20 bps	7903
CCCSIG CORP BB&T MTN	05531FAZ6	2/1/2021	2.15%	215,000.00	210,476.40	214,901.10	Call on and anytime after 1/1/2021	6911
CCCCD CORP BB T MTN	05531FAZ6	2/1/2021	2.15%	110,000.00	107,685.60	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	466,701.75	474,249.50	Make-whole call +10 bps	6911
CCCCD CORP BANK OF N	06406FAA1	4/15/2021	2.50%	125,000.00	123,461.25	126,846.25	Call on and anytime after 3/15/21	7903
CCCSIG CORP PEPISCO	713448DX3	4/15/2021	2.00%	375,000.00	367,530.00	374,925.00	Make-whole call +10 bps	6911
CCCCD CORP PEPISCO I	713448DX3	4/15/2021	2.00%	70,000.00	68,605.60	69,986.00	Make-whole call +10 bps	7903
CCCSIG ABS CARMAX 20	14314RAH5	4/15/2021	1.80%	137,722.77	137,712.66	137,712.66	10% collateral call	6911
CCCCD CORP BANK OF A	06051GFW4	4/19/2021	2.63%	110,000.00	108,504.00	110,823.90	Make-whole call +25 bps	7903
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,305,097.03	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG CORP BOFA CAL	06051GGS2	10/1/2021	2.33%	545,000.00	534,361.60	545,000.00	Make-whole call +15 bps	6911
CCCSIG ABS JOHN DEER	47788BAD6	10/15/2021	1.82%	225,000.00	224,983.53	224,983.53	10% collateral call	6911
CCCSIG ABS NAROT 201	65478GAD2	10/15/2021	1.75%	500,000.00	499,972.05	499,972.05	5% collateral call	6911
CCCCD CORP CITIGRP I	172967LC3	12/8/2021	2.90%	250,000.00	245,957.50	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	9,867,700.00	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
CCCCD ABS TAOT 2018	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	16,603,147.50	16,695,991.00	Make-whole call +7.5bps	8177
CCCSIG BANK OF NY ME	06406HDD8	8/17/2020	2.60%	500,000.00	496,710.00	497,545.00	Callable on and anytime after 7/17/20	6911

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

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
CCCCD CORP BB&T CALL	05531FAQ6	2/1/2019	2.25%	1,960,000.00	1,958,804.40	1,980,325.20	Call anytime on and after 1/2/19	7944
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 CICS0 SYS	17275RBD3	2/28/2021	2.20%	130,000.00	128,277.50	127,758.80	Make-whole call +15bps	7903
CCCSIG CORP UNILEVER	904764AZ0	3/22/2021	2.75%	650,000.00	646,873.50	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	786,248.15	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	19,765,600.00	19,679,400.00	Make-whole call +15 bps	8801
CCCSIG CORP BBT CORP	05531FBD4	9/3/2021	3.20%	150,000.00	149,853.00	149,821.50	Callable on and anytime after 8/3/21	6911
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	460,317.40	458,371.60	Make-whole call +10 bps	6911
CCCSIG CORP HERSHEY	427866AY4	5/15/2020	2.90%	350,000.00	349,814.50	349,769.00	Make-whole call +10 bps	6911
CCCCD CORP HOME DEPO	437076AZ5	4/1/2023	2.70%	100,000.00	98,966.00	98,100.00	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	9,878,800.00	9,748,700.00	Make-whole call +10 bps	8177
MICROSOFT CORP	594918BG8	11/3/2020	2.00%	8,000,000.00	7,910,880.00	7,865,520.00	Make-whole call +7.5 bps	8177
CORP WALMART INC	931142DY6	10/9/2019	1.75%	15,000,000.00	14,894,700.00	14,835,345.00	Make-whole call +5 bps	8177
CORP WALMART INC	931142DY6	10/9/2019	1.75%	5,000,000.00	4,964,900.00	4,945,460.00	Make-whole call +5 bps	8177
CCCSIG CORP WALMART	931142EJ8	6/23/2021	3.13%	595,000.00	599,230.45	594,970.25	Make-whole call +10 bps	6911
CCCSIG ABS CARMX 201	14313FAD1	6/15/2023	3.13%	200,000.00	199,972.74	199,972.74	10% collateral call	6911
CCCSIG ABS MBART 201	58772RAD6	1/17/2023	3.03%	410,000.00	409,984.26	409,984.26	5% collateral call	6911
CCCCD ABS NAROT 201	65479GAD1	3/15/2023	3.06%	65,000.00	64,997.89	64,997.89	5% collateral call	7903
CCCCD ABS MBART 2018	58772RAD6	1/17/2023	3.03%	70,000.00	69,997.31	69,997.31	5% collateral call	7903
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,284,000.00	10,031,733.48	10,083,719.10	Make-whole call +7.5 bps	8177
CCCSIG CORP CATERPIL	14913Q2N8	9/7/2021	3.15%	100,000.00	100,264.00	99,923.00	Make-whole call +10 bps	6911
CCCSIG CORP UNILEVER	904764BF3	3/7/2022	3.00%	100,000.00	99,264.00	99,516.00	Make-whole call +10 bps	6911
CCCSIG CORP PFIZER I	717081EM1	9/15/2021	3.00%	250,000.00	251,492.50	249,662.50	Make-whole call +5 bps	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,000,000.00	9,754,700.00	9,799,000.00	Make-whole call +7.5 bps	8177
CCCSIG CORP 3M COMPA	88579YBA8	9/14/2021	3.00%	185,000.00	186,494.80	184,620.75	Make-whole call +5 bps	6911
CORP APPLE INC	037833BS8	2/23/2021	2.25%	10,000,000.00	9,882,800.00	9,847,195.00	Make-whole call +15 bps	8177
CCCSIG ABS FORDL 201	34531LAD2	12/15/2021	3.19%	240,000.00	239,979.72	239,979.72	5% deal call	6911
CCCSIG ABS BMWLT 201	05586CAC8	7/20/2021	3.26%	150,000.00	149,979.15	149,979.15	5% deal call	6911
CCCSIG ABS MBALT 201	58769LAC6	9/15/2021	3.21%	500,000.00	499,988.80	499,988.80	5% deal call	6911
CCCSIG CORP AMERICAN	02665WCP4	12/10/2021	3.38%	300,000.00	301,473.00	299,856.00	Make-whole call	6911
CCCSIG CORP HOME DEP	437076BV3	3/1/2022	3.25%	225,000.00	227,335.50	224,383.50	Make-whole call +10 bps	6911
CCCSIG MBS FHMS KP05	3137FKK39	7/25/2023	3.20%	225,000.00	224,999.33	225,319.63	1% cleanup call	6911
CORP APPLE INC	037833AR1	5/6/2021	2.85%	15,000,000.00	15,018,300.00	14,938,365.00	Make-whole call +10 bps	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	12,640,000.00	12,457,984.00	12,405,392.36	Make-whole call +15 bps	8177
CORP ORACLE CORP	68389XAX3	10/8/2019	2.25%	20,000,000.00	19,905,600.00	19,922,910.00	Make-whole call +10 bps	8177
CORP WALMART INC	931142DY6	10/9/2019	1.75%	20,000,000.00	19,859,600.00	19,810,100.00	Make-whole call +5 bps	8177
				258,390,722.77	255,773,053.39	256,255,177.15		

Notes:

6911 - Contra Costa County School Insurance Group managed by PFM
7903, 7943, 7944 - Contra Costa Community College District managed by PFM
8177 - County Pool managed by the Treasurer's Office

**CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
December 31, 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	494,515.39	492,539.06	5% collateral call
AMERICAN HONDA FINANCE CORP	02665WCL3	2/21/2020	700,000.00	699,502.38	700,686.00	Float quarterly: LIBOR +15bps
APPLE INC	037833DH0	11/13/2019	500,000.00	497,115.00	494,665.00	Make-whole call +5bps
BANK OF NEW YORK MELLON CORP	06406HCU1	5/15/2019	250,000.00	250,124.03	250,047.50	Callable on and anytime after 4/15/19
BANK OF NEW YORK MELLON CORP	06406HCP2	1/15/2019	600,000.00	605,633.60	599,046.00	Callable on and anytime after 12/15/18
BERKSHIRE HATHAWAY INC	084670BL1	8/14/2019	700,000.00	702,214.57	696,311.00	Make-whole call +10bps
BLACKROCK INC	09247XAE1	12/10/2019	700,000.00	714,594.77	722,435.00	Make-whole call +25bps
BB&T CORP	05531FAS2	1/15/2020	250,000.00	251,079.56	248,092.50	Callable on and anytime after 12/15/19
BMWLT 171 A3	055657AC4	5/20/2020	374,366.26	373,189.29	372,055.72	5% deal call
BMWLT 172 A2A	05584PAB3	2/20/2020	170,221.13	169,898.31	170,206.26	5% deal call
BANK OF AMERICA CORP	06051GFE4	4/1/2019	740,000.00	747,266.39	741,376.40	Float quarterly: LIBOR +87bps
BRANCH BANKING AND TRUST CO	07330NAL9	5/10/2019	450,000.00	448,313.48	445,333.50	Callable on and anytime after 4/10/19
CATERPILLAR FINANCIAL SERVICES CORP	14912L6R7	5/18/2019	700,000.00	696,973.55	690,984.00	Make-whole call +10bps
CHEVRON CORP	166764AR1	3/3/2020	200,000.00	199,277.54	197,310.00	Make-whole call +7.5bps
CCCIT 14A6 A6	17305EFS9	7/15/2019	400,000.00	402,318.48	397,562.50	5% collateral call
CCCIT 16A1 A1	17305EFW0	11/19/2019	450,000.00	446,143.67	443,056.64	5% collateral call
CHAIT 124 A	161571FK5	8/15/2019	475,000.00	471,466.58	468,283.20	10% collateral call
CHAIT 162 A	161571HC1	6/17/2019	300,000.00	297,926.73	296,671.88	10% clean up call
CITIBANK NA	17325FAB4	3/20/2019	750,000.00	750,965.25	750,000.00	Float quarterly: LIBOR +34bps
COMET 161 A	14041NFC0	4/15/2019	600,000.00	601,269.10	603,398.44	Float monthly: LIBOR +45bps; 5% clean up call
COMET 163 A	14041NFE6	6/17/2019	250,000.00	248,224.19	246,474.61	5% clean up call
EXXON MOBIL CORP	30231GAD4	3/15/2019	475,000.00	476,669.12	472,962.25	Make-whole call +5bps
FEDERAL FARM CREDIT BANKS FUNDING CORP	3133EFC70	2/22/2019	750,000.00	751,785.25	746,857.50	Callable on and anytime after 2/22/17
FEDERAL HOME LOAN BANKS	3130ACLX0	10/30/2019	500,000.00	497,124.74	494,187.00	One time call on 10/30/18
FEDERAL HOME LOAN MORTGAGE CORP	3134G92B2	1/30/2019	500,000.00	501,456.86	494,966.50	Callable on and anytime after 7/30/18
FEDERAL HOME LOAN MORTGAGE CORP	3134G92B2	1/30/2019	500,000.00	501,456.86	494,966.50	Callable on and anytime after 7/30/18
FEDERAL HOME LOAN MORTGAGE CORP	3134G9Q75	7/26/2019	500,000.00	498,637.47	493,250.00	Quarterly; First 10/26/16, Last 4/26/19
FITAT 151 A3	31680GAD8	3/16/2020	10,228.54	10,228.58	10,218.15	10% collateral call
GENERAL DYNAMICS CORP	369550BA5	5/11/2020	250,000.00	251,170.01	249,620.00	Make-whole call +10bps
HAROT 163 A3	438124AC3	5/18/2020	132,669.74	131,960.12	131,830.19	10% collateral call
JDOT 2018 A2	47788CAB8	10/15/2020	140,860.66	140,745.43	140,854.51	10% collateral call
JPMORGAN CHASE & CO	46625HQU7	3/22/2019	700,000.00	701,549.45	699,958.00	Callable on and anytime after 2/22/19
MASTERCARD INC	57636QAA2	4/1/2019	500,000.00	501,071.50	497,920.00	Make-whole call +10bps
MBALT 17A A2A	58769DAB6	8/15/2019	13,007.54	13,008.60	13,007.53	5% collateral call
NAROT 17B A3	65478GAD2	10/15/2021	450,000.00	445,121.59	442,212.89	5% collateral call
NATIONAL RURAL UTILITIES COOP FINANCE CORP	637432MX0	2/1/2019	450,000.00	453,609.60	448,204.50	Make-whole call +10bps
PNC BANK NA	69353RCH9	1/28/2019	750,000.00	756,631.50	750,345.00	Callable on and anytime after 12/29/18
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	797669XS2	7/1/2019	750,000.00	755,291.25	750,000.00	Make-whole call +5bps
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	79766DKL2	5/1/2019	750,000.00	749,758.75	750,000.00	Make-whole call
TAOT 16C A3	89237WAD9	8/17/2020	166,859.14	165,848.63	166,155.20	5% collateral call
US BANK NA	90331HNK5	1/17/2020	700,000.00	701,849.82	700,000.00	Float quarterly: LIBOR +12.5bps
USAOT 171 A2	90290AAB3	2/18/2020	19,398.96	19,400.17	19,398.60	10% collateral call
VZOT 18A A1B	92348XAB1	4/20/2023	800,000.00	800,199.34	800,000.00	10% collateral call
			<u>\$19,867,611.97</u>	<u>\$19,892,586.49</u>	<u>\$19,793,449.52</u>	

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

Exhibit VI (b)

<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	4,892,117.86	10% collateral call
AXP 0 05/17/21	025816BV0	5/17/2021	1,660,000.00	1,652,527.58	Float quarterly: LIBOR +52.5 bps
AMXCA 2014-1 A	02582JGN4	12/15/2021	5,395,000.00	5,398,488.41	Float monthly: LIBOR +37 bps; 5% clean up call
HNDA 0 09/09/21	02665WBJ9	9/9/2021	6,500,000.00	6,493,308.58	Float quarterly: LIBOR +61 bps
HNDA 0 07/20/20	02665WBS9	7/20/2020	6,000,000.00	5,974,265.16	Float quarterly: LIBOR +27 bps
AMCAR 2017-3 A2A	03065HAB4	12/18/2020	1,462,977.30	1,457,949.78	10% collateral call
AMCAR 2016-4 A3	03065TAD4	7/8/2021	7,090,650.05	7,053,782.92	10% collateral call
AMCAR 2018-1 A2A	03066HAB3	7/19/2021	5,655,610.02	5,645,746.64	10% collateral call
BBT 0 01/15/20	05531FAT0	1/15/2020	2,459,000.00	2,463,739.08	Float quarterly: LIBOR +71.5 bps; Call on and after 12/15/19
BNP FLOAT 04/18/19	05586FEE3	4/18/2019	10,000,000.00	9,994,300.00	Float quarterly: LIBOR +15 bps
BAC 0 07/21/21	06051GGN3	7/21/2021	12,500,000.00	12,447,593.88	Float quarterly: LIBOR +66 bps; Call on 7/21/20 only
BMO 0 04/13/21	06367T4X5	4/13/2021	10,000,000.00	9,940,106.00	Float quarterly: LIBOR +46 bps
BMO 0 06/15/20	06367TYM6	6/15/2020	4,000,000.00	3,992,421.76	Float quarterly: LIBOR +44 bps
BANK OF NEW YORK MELLON	06405LAA9	12/4/2020	8,000,000.00	7,986,560.00	Float quarterly: LIBOR +30 bps
BNS 0 04/20/21	064159LH7	4/20/2021	7,000,000.00	6,960,853.90	Float quarterly: LIBOR +44 bps
BACR 0 01/11/21	06739FJK8	1/11/2021	5,000,000.00	4,927,450.00	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	4,988,500.80	Float quarterly: LIBOR +65 bps
BACR 0 08/07/19	06744CFY2	8/7/2019	4,304,000.00	4,302,908.08	Float quarterly: LIBOR +55bps
BBT 0 05/01/19	07330NAM7	5/1/2019	8,000,000.00	8,003,758.96	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	1,998,870.56	Float quarterly: LIBOR +45 bps
CHAPMAN UNIVERSITY	130179KN3	4/1/2019	2,000,000.00	1,993,780.00	Make-whole call +25bps
CALIFORNIA ST	13063A7G3	10/1/2019	2,900,000.00	2,972,645.00	Make-whole call +45 bps
CARMX 2017-4 A2A	14314RAH5	4/15/2021	3,760,890.87	3,744,997.72	10% collateral call
CARMX 2018-2 A2	14314XAB5	8/16/2021	5,995,895.19	5,982,741.40	10% collateral call
CAT 0 09/07/21	14913Q2P3	9/7/2021	2,225,000.00	2,209,850.55	Float quarterly: LIBOR +28 bps
CHAIT 2016-A2	161571HC1	6/15/2021	4,916,000.00	4,879,032.66	10% collateral call
CHAIT 2017-A1 A	161571HJ6	1/18/2022	6,000,000.00	6,002,910.60	Float monthly: LIBOR +30 bps; 10% clean up call
CHAIT 2018-A1 A1	161571HN7	4/17/2023	8,230,000.00	8,204,661.48	10% collateral call
C 0 06/07/19	172967KT7	6/7/2019	2,000,000.00	2,004,707.06	Float quarterly: LIBOR +93 bps
CCCIT 2016-A1 A1	17305EFW0	11/19/2021	7,425,000.00	7,346,211.10	5% collateral call
CCCIT 2017-A3 A3	17305EGB5	4/7/2022	5,875,000.00	5,800,066.73	5% collateral call
CCCIT 2018-A1 A1	17305EGK5	1/20/2023	5,400,000.00	5,356,454.94	5% clean up call
C 0 10/20/20	17325FAK4	10/20/2020	9,500,000.00	9,432,930.00	Float quarterly: LIBOR +30bps
C 0 02/12/21	17325FAM0	2/12/2021	7,000,000.00	6,925,772.84	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	8,505,941.50	Float quarterly: LIBOR +20 bps
RABOBK FLOAT 04/05/19	21684B5J9	4/5/2019	8,000,000.00	8,002,633.20	Float quarterly: LIBOR +20 bps
RABOBK 0 04/26/21	21688AAP7	4/26/2021	6,000,000.00	5,969,942.10	Float quarterly: LIBOR +43 bps
CS FLOAT 02/01/19	22549LLF0	2/1/2019	12,000,000.00	11,994,960.00	Float monthly: LIBOR +35 bps
DE 0 01/08/21	24422ETY5	1/8/2021	1,355,000.00	1,347,262.90	Float quarterly: LIBOR +16 bps
DE 0 01/07/20	24422EUF4	1/7/2020	10,000,000.00	9,997,924.80	Float quarterly: LIBOR +18 bps
DCENT 2014-A4 A4	254683BK0	12/15/2021	6,815,000.00	6,789,594.36	5% collateral call
DRIVE 2018-4 A2A	26209BAB5	10/15/2020	7,550,000.00	7,541,903.38	10% collateral call
DD 0 05/01/20	263534CM9	5/1/2020	5,800,000.00	5,802,931.73	Float quarterly: LIBOR +53 bps
ENERGY N W WA ELEC REVENU	29270CYM1	7/1/2019	7,510,000.00	7,491,600.50	Make-whole call +20 bps
FORDO 2018-A A2A	34528FAB4	2/15/2021	6,407,519.01	6,395,591.41	10% collateral call

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

Exhibit VI (b)

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
GD 2 7/8 05/11/20	369550BA5	5/11/2020	10,385,000.00	10,392,131.69	Make-whole call +10 bps
GD 0 05/11/21	369550BF4	5/11/2021	2,750,000.00	2,740,690.48	Float quarterly: LIBOR +38 bps
GILD 2.55 09/01/20	375558BB8	9/1/2020	20,000,000.00	19,838,249.80	Make-whole call +15 bps
GS 0 04/25/19	38141GUVV3	4/25/2019	11,293,000.00	11,311,796.75	Float quarterly: LIBOR +104 bps
HAWAII ST TXBL - SER FU	419792WZ5	1/1/2019	1,200,000.00	1,200,000.00	Make-whole call +10 bps
HAROT 2016-3 A4	438124AD1	11/18/2022	5,105,000.00	5,035,550.05	10% collateral call
HAROT 2017-3 A3	43814PAC4	9/20/2021	1,875,000.00	1,852,039.13	10% collateral call
HAROT 2018-2 A2	43814UAF6	12/18/2020	9,792,349.07	9,769,924.59	10% collateral call
IBM 0 01/20/21	44932HAE3	1/20/2021	3,000,000.00	2,976,766.05	Float quarterly: LIBOR +26 bps
IBRD FLOAT 08/21/20	459058GK3	8/21/2020	11,000,000.00	10,996,369.78	Float daily: SOFR +22 bps
IFC 0 01/09/19	45950VHC3	1/9/2019	10,000,000.00	10,000,100.00	Float quarterly: LIBOR +6 bps
JPM 0 03/22/19	46625HQV5	3/22/2019	5,000,000.00	5,002,052.20	Float quarterly: LIBOR +84 bps
JPM 0 03/09/21	46647PAC0	3/9/2021	5,000,000.00	4,975,951.25	Float quarterly: LIBOR +55 bps
JPM 0 06/18/22	46647PAT3	6/18/2022	2,290,000.00	2,264,832.44	Float quarterly: LIBOR +61 bps
JOHN DEERE OWNER TRUST	47788BAB0	4/15/2020	1,505,473.47	1,502,598.32	10% collateral call
JPM 0 02/13/20	48125LRM6	2/13/2020	11,275,000.00	11,260,066.94	Float quarterly: LIBOR +25 bps; call on 2/13/19 and 1/13/20
MTB 2 1/4 07/25/19	55279HAG5	7/25/2019	550,000.00	548,060.68	Call on and anytime after 6/25/19
MUGF 0 07/26/21	606822AX2	7/26/2021	3,000,000.00	2,988,778.80	Float quarterly: LIBOR +65 bps
MS 0 02/01/19	61746BDY9	2/1/2019	3,500,000.00	3,502,806.97	Float quarterly: LIBOR +137.5 bps
MS 0 02/14/20	61746BEH5	2/14/2020	20,000,000.00	20,000,520.00	Float quarterly: LIBOR +80 bps
MS 0 01/27/20	61747YDX0	1/27/2020	5,095,000.00	5,115,931.48	Float quarterly: LIBOR +114 bps
NMOTR 2017-A A	65474VAM3	4/15/2021	4,370,000.00	4,371,434.23	Float monthly: LIBOR +31 bps; 10% clean up call
NMOTR 2017-B A	65474VAN1	4/18/2022	10,260,000.00	10,257,026.65	Float monthly: LIBOR +43 bps; 10% clean up call
NMOTR 2017-C A	65474VAP6	10/17/2022	9,210,000.00	9,197,176.00	Float monthly: LIBOR +32 bps; 10% clean up call
NAROT 2018-A A2A	65478DAB3	12/15/2020	5,182,197.02	5,168,967.39	5% collateral call
NAROT 2016-B A3	65478VAD9	1/15/2021	2,106,999.54	2,090,157.03	5% collateral call
NDASS FLOAT 04/05/19	65590AUR5	4/5/2019	8,000,000.00	8,002,227.12	Float quarterly: LIBOR +20 bps
ORCL 5 07/08/19	68389XAG0	7/8/2019	3,000,000.00	3,031,960.71	Make-whole call +25 bps
PNC 2.2 01/28/19	69353RCH9	1/28/2019	1,755,000.00	1,754,108.27	Callable on and anytime after 12/29/18
PNC 0 05/19/20	69353RFD5	5/19/2020	2,025,000.00	2,020,654.63	Float quarterly: LIBOR +36 bps
PNC 0 01/22/21	69353RFK9	1/22/2021	5,280,000.00	5,216,133.12	Float quarterly: LIBOR +25 bps
PCAR 0 05/10/21	69371RP34	5/10/2021	4,135,000.00	4,136,155.36	Float quarterly: LIBOR +26 bps
PORT AUTH OF NEW YORK & N	73358WTS3	9/15/2019	5,000,000.00	4,984,250.00	Make-whole call +10 bps
PORT OF SEATTLE WA REVENU*	735389MT2	5/1/2036	6,000,000.00	6,083,100.00	Make-whole call +30 bps; Call on and anytime after 5/1/19
RY FLOAT 03/22/19	78012UBX2	3/22/2019	8,000,000.00	8,003,574.96	Float quarterly: LIBOR +28 bps
SANUK 0 11/03/20	80283LAQ6	11/3/2020	8,340,000.00	8,280,301.36	Float quarterly: LIBOR +30bps
SDART 2017-3 A3	80284YAD6	6/15/2021	6,932,702.13	6,917,271.32	10% collateral call
SDART 2018-2 A2A MTGE	80285FAB0	10/15/2020	5,746,401.41	5,740,059.68	10% collateral call
SDART 2018-3 A2A	80285GAB8	3/15/2021	6,174,757.50	6,166,157.30	10% collateral call
STANLN FLOAT 04/24/19	85325TS71	4/24/2019	11,000,000.00	10,999,940.16	Float quarterly: LIBOR +23 bps
SUMIBK FLOAT 05/15/19	86563YWP4	5/15/2019	3,000,000.00	3,003,380.19	Float quarterly: LIBOR +46 bps
SUMITR FLOAT 08/16/19	86564FGY3	8/16/2019	7,000,000.00	6,999,941.55	Float quarterly: LIBOR +20 bps

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

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
SUMITR FLOAT 04/05/19	86564FKJ1	4/5/2019	8,500,000.00	8,499,563.19	Float quarterly: LIBOR +10 bps
SHBASS FLOAT 12/19/19	86958J2S7	12/19/2019	10,000,000.00	9,999,960.70	Float quarterly: LIBOR +21 bps
SHBASS 0 09/08/20	86960BAS1	9/8/2020	2,310,000.00	2,308,390.30	Float quarterly: LIBOR +36 bps
TORONTO DOMINION BK N Y B	89114MJW8	5/21/2019	10,500,000.00	10,498,503.75	One time call: 2/22/19
TAOT 2017-B A2B	89190BAC2	1/15/2020	287,545.96	287,545.67	5% collateral call
TAOT 2016-A A3	89237KAD5	3/16/2020	568,794.07	567,011.58	5% collateral call
TAOT 2017-D A3	89238KAD4	1/18/2022	10,905,000.00	10,753,065.00	5% collateral call
TAOT 2018-B A2B	89238TAC7	3/15/2021	13,500,000.00	13,501,719.90	5% collateral call
UBS 0 08/14/19	90261XHF2	8/14/2019	15,000,000.00	15,034,035.00	Float quarterly: LIBOR +64 bps
USB 0 01/17/20	90331HNK5	1/17/2020	5,000,000.00	4,986,043.15	Float quarterly: LIBOR +12.5 bps
USB 3.05 07/24/20	90331HNU3	7/24/2020	10,000,000.00	9,988,158.00	Callable on and anytime after 6/24/20
UPS 0 04/01/21	911312BH8	4/1/2021	8,415,000.00	8,378,394.75	Float quarterly: LIBOR +15bps
UNH 2.7 07/15/20	91324PCM2	7/15/2020	7,394,000.00	7,367,572.81	Make-whole call +15 bps
UNH 0 10/15/20	91324PDB5	10/15/2020	4,790,000.00	4,753,126.58	Float quarterly: LIBOR +7 bps
WMT 0 06/23/21	931142EH2	6/23/2021	5,330,000.00	5,314,169.74	Float quarterly: LIBOR +23 bps
WFC 0 07/22/20	94974BGN4	7/22/2020	1,150,000.00	1,151,861.91	Float quarterly: LIBOR +88 bps
WFC FLOAT 04/05/19	94989RD70	4/5/2019	8,000,000.00	8,003,242.24	Float quarterly: LIBOR +25 bps
WFC FLOAT 04/23/19	94989RF94	4/23/2019	7,800,000.00	7,801,615.30	Float quarterly: LIBOR +21 bps
WFC FLOAT 04/15/19	94989RY69	4/15/2019	10,000,000.00	9,998,843.90	Float quarterly: LIBOR +10 bps
			<u>675,676,762.61</u>	<u>674,164,315.81</u>	

Contra Costa County invests approximately \$45.5 million in the CalTRUST Short Term Fund which had assets of \$1.27 billion as of 12/31/18. The above data represents the information at the Short Term Fund level, not at the Contra Costa County account level.

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

**CONTRA COSTA COUNTY
CALTRUST LIQUIDITY FUND
STRUCTURED SECURITIES
December 31, 2018**

Exhibit VI (c)

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
HNDA 0 06/24/19	02665WCK5	6/24/2019	910,000.00	910,000.00	Float Quarterly: LIBOR +5bps
BNP FLOAT 04/04/19	05586FDA2	4/4/2019	2,500,000.00	2,500,000.00	Float Quarterly: LIBOR +8bps
BANK OF MONTREAL	06370RJA8	3/12/2019	3,000,000.00	3,000,000.00	Float Monthly: LIBOR +15bps
BANK OF MONTREAL CHICAGO	06370RQX0	12/10/2019	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +40bps
BMO FLOAT 01/17/20	06370RRR2	1/17/2020	1,500,000.00	1,500,000.00	Float Monthly: LIBOR +42bps
BANK MONTREAL CHC CD FLT	06371EYK7	6/13/2019	300,000.00	299,987.38	Float Monthly: LIBOR +30bps
BNS FLOAT 05/16/19	06417G3B2	5/16/2019	2,000,000.00	2,000,000.00	Float O/N: SOFR +43bps
BNS FLOAT 09/20/19	06417G3C0	9/20/2019	3,000,000.00	3,000,000.00	Float Quarterly: LIBOR +20bps
BNS FLOAT 02/28/19	06417GTS7	2/28/2019	1,150,000.00	1,150,545.73	Float Quarterly: LIBOR +38bps
BANK NOVA SCOTIA	06417GU97	3/12/2019	1,000,000.00	1,000,059.26	Float Quarterly: LIBOR +8bps
BEDFDG 0 08/02/19	07644DGY8	8/2/2019	2,500,000.00	2,500,000.00	Float Monthly: LIBOR +34bps
BEDFDG 0 06/19/19	07646KDN7	6/19/2019	2,500,000.00	2,500,000.00	Float Quarterly: LIBOR +14bps
CM FLOAT 07/25/19	13606BH58	7/25/2019	600,000.00	600,000.00	Float Monthly: LIBOR +30bps
CM FLOAT 02/04/19	13606BLU8	2/4/2019	3,300,000.00	3,300,489.72	Float Quarterly: LIBOR +23bps
CM FLOAT 07/16/19	13606BZL3	7/16/2019	800,000.00	800,000.00	Float Monthly: LIBOR +31bps
CBAAU FLOAT 03/18/19	20271ENG0	3/18/2019	887,000.00	887,255.96	Float Quarterly: LIBOR +20bps
COOPERATIVE CENTRALERAIF	21684B4T8	2/8/2019	845,000.00	844,988.19	Float Monthly: LIBOR +23bps
CICFP FLOAT 05/08/19	22536UTL4	5/8/2019	2,500,000.00	2,500,000.00	Float Monthly: LIBOR +27bps
CROWN POINT CAPITAL LLC	22845AFG0	1/18/2019	1,500,000.00	1,500,000.00	Callable from 12/14/18 - 1/16/19
CPSERA 2.72 02/07/19	22845AFM7	2/7/2019	1,500,000.00	1,500,000.00	Callable from 1/13/19 - 2/6/19
CPSERA 2.77 02/21/19	22845AFT2	2/21/2019	2,000,000.00	2,000,000.00	Callable from 1/17/19-2/19/19
ING (US) FUNDING LLC	44988KGN3	5/21/2019	3,000,000.00	3,000,000.00	Float Monthly: LIBOR +31bps
ING (US) FUNDING LLC	44988KFR5	3/6/2019	800,000.00	800,000.00	Float Monthly: LIBOR +27bps
ING (US) FUNDING LLC	44988KFW4	4/12/2019	500,000.00	500,000.00	Float Quarterly: LIBOR +10bps
MUFG FLOAT 06/04/19	60683BNF6	6/4/2019	2,600,000.00	2,600,000.00	Float Monthly: LIBOR +32bps
MIZUHO FLOAT 04/18/19	60700AY99	4/18/2019	6,000,000.00	5,998,998.63	Float Quarterly: LIBOR +15bps
MIZUHO FLOAT 01/07/19	60700AS62	1/7/2019	1,500,000.00	1,500,000.00	Float Monthly: LIBOR +16bps
NORDEA BANK AB NEW YORK	65590ASH0	2/8/2019	4,000,000.00	4,000,161.18	Float Monthly: LIBOR +22bps
OCBCSP FLOAT 01/18/19	69033MBS5	1/18/2019	1,500,000.00	1,499,996.73	Float Monthly: LIBOR +14bps
RY FLOAT 08/16/19	78012UFB6	8/16/2019	700,000.00	700,000.00	Float Monthly: LIBOR +31bps
SKANDINAVISKA ENSKILDA	83050FS77	5/3/2019	800,000.00	799,982.85	Float Quarterly: LIBOR +8bps
SOCGEN FLOAT 06/12/19	83369YX76	6/12/2019	2,000,000.00	2,000,000.00	Float Quarterly: LIBOR +20bps
STANLN FLOAT 03/25/19	85325TQ24	3/25/2019	2,000,000.00	2,000,000.00	Float Quarterly: LIBOR +10bps
SUMIBK FLOAT 05/15/19	86563YWP4	5/15/2019	3,400,000.00	3,403,501.13	Float Quarterly: LIBOR +46bps
SUMITOMO MITSUI TR BK LTD	86564FGR8	2/8/2019	3,000,000.00	3,000,008.95	Float Monthly: LIBOR +18bps
SUMITR FLOAT 04/05/19	86564FKJ1	4/5/2019	1,000,000.00	1,000,000.00	Float Quarterly: LIBOR +10bps
SUMIBK FLOAT 04/18/19	86565BPF2	4/18/2019	1,000,000.00	999,992.87	Float Quarterly: LIBOR +15bps
SHBASS FLOAT 12/19/19	86958J2S7	12/19/2019	3,000,000.00	3,000,000.00	Float Quarterly: LIBOR +21bps
SVENSKA HANDELSBANKEN	86958JF20	5/7/2019	501,000.00	501,028.41	Float Quarterly: LIBOR +10bps
SVENSKA HANDELSBANKEN CD	86958JPR4	6/7/2019	1,100,000.00	1,100,464.59	Float Quarterly: LIBOR +28bps
SHBASS FLOAT 03/13/19	86958JZW2	3/13/2019	500,000.00	500,138.32	Float Quarterly: LIBOR +20bps
SWEDBANK (NEW YORK)	87019VTQ0	5/21/2019	1,500,000.00	1,500,000.00	Float Monthly: LIBOR +26bps
TORONTO DOMINION BANK NY	89114MLL9	6/9/2019	2,200,000.00	2,200,000.00	Float Monthly: LIBOR +30bps
			78,893,000.00	78,897,599.90	

Contra Costa County invests approximately \$85.0 million in the CalTRUST Liquidity Fund which had assets of \$276.0 million as of 12/31/18. The above data represents the information at the Liquidity Fund level, not at the Contra Costa County account level.



PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out
TREASURY	\$ 1,500	\$ 6,500	\$ 3,850	\$ 1,650	\$ 3,000	\$ 3,750	\$ 2,500	\$ 3,850	\$ 5,900	\$ 9,750	\$ 700		
REPO													
TDs	\$ 1,418	\$ 936	\$ 830	\$ 564	\$ 481	\$ 419							
AGENCY	\$ 2,383	\$ 2,425	\$ 1,250	\$ 1,150	\$ 2,300	\$ 1,150	\$ 1,500	\$ 635	\$ 677	\$ 2,233	\$ 748		
CP	\$ 2,450	\$ 1,350	\$ 600	\$ 500	\$ 200	\$ 450	\$ 100	\$ 150					
CDs + BNs	\$ 4,600	\$ 3,100	\$ 1,750	\$ 1,550	\$ 950	\$ 625	\$ 100	\$ 400	\$ 1,200				
CORP BND													
TOTAL													
\$ 84,125	\$ 12,351	\$ 14,311	\$ 8,280	\$ 5,414	\$ 6,931	\$ 6,394	\$ 4,200	\$ 5,035	\$ 7,777	\$ 11,983	\$ 1,448	\$ -	\$ -
PERCENT	14.7%	17.0%	9.8%	6.4%	8.2%	7.6%	5.0%	6.0%	9.2%	14.2%	1.7%	0.0%	0.0%

Notes:

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



State of California
Pooled Money Investment Account
Market Valuation
12/31/2018

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 16,494,774,781.04	\$ 16,650,272,651.45	\$ 16,646,254,000.00	NA
Notes	\$ 26,084,822,813.35	\$ 26,080,601,689.42	\$ 26,027,720,500.00	\$ 95,204,336.00
1* Federal Agency:				
SBA	\$ 733,319,305.60	\$ 733,319,305.60	\$ 725,337,181.24	\$ 1,533,321.99
MBS-REMICs	\$ 25,252,637.32	\$ 25,252,637.32	\$ 25,738,470.69	\$ 117,951.22
Debentures	\$ 2,067,679,296.33	\$ 2,067,564,886.61	\$ 2,060,749,900.00	\$ 9,201,096.20
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,761,500.00	\$ 594,375.00
Discount Notes	\$ 11,645,482,250.14	\$ 11,720,182,916.69	\$ 11,717,455,500.00	NA
1* Supranational Debentures	\$ 489,261,978.98	\$ 489,261,978.98	\$ 489,012,600.00	\$ 2,258,474.00
1* Supranational Debentures FR	\$ 150,312,991.24	\$ 150,312,991.24	\$ 150,570,884.05	\$ 793,633.61
2* CDs and YCDs FR	\$ 525,000,000.00	\$ 525,000,000.00	\$ 525,074,250.00	\$ 1,941,077.42
2* Bank Notes	\$ 850,000,000.00	\$ 850,000,000.00	\$ 849,554,819.14	\$ 8,304,430.54
2* CDs and YCDs	\$ 12,900,000,000.00	\$ 12,900,000,000.00	\$ 12,895,987,828.73	\$ 77,810,611.13
2* Commercial Paper	\$ 5,751,563,722.24	\$ 5,773,027,569.44	\$ 5,772,338,388.88	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,647,740,000.00	\$ 4,647,740,000.00	\$ 4,647,740,000.00	NA
AB 55 & GF Loans	\$ 797,898,000.00	\$ 797,898,000.00	\$ 797,898,000.00	NA
TOTAL	\$ 83,263,107,776.24	\$ 83,510,434,626.75	\$ 83,431,193,822.73	\$ 197,759,307.11

Fair Value Including Accrued Interest \$ 83,628,953,129.84

* 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 (**0.999051127**).
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 **\$19,981,022.54** or \$20,000,000.00 x **0.999051127**.

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



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of December 31, 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	\$ 100.000 million
b. LIBOR Agency Floater	\$ 150.000 million
c. 3 month LIBOR Corporate Floater	\$ 0.000 million
d. 3 month LIBOR Bank Floater	\$ 525.000 million
e. 2 year CMT Corporate Floater	\$ 0.000 million
f. 3 month T-Bill Agency Floater	\$ 0.000 million
g. 3 month T-Bill Corporate Floater	\$ 0.000 million

U.S. \$775.000 million As of: 12/31/18

2. Asset-Backed Securities

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

Asset-Backed Securities

a. Small Business Administration Pools	\$ 733.319 million
b. Agency MBS-REMIC'S	<u>\$ 25.253 million</u>
(Medium term sub-total)	\$ 758.572 million
c. Commercial Paper (Short term sub-total)	\$ 694.850 million

U.S. \$1,453.422 million As of: 12/31/18

Total Portfolio As of: 12/31/18 \$83,263,107,776.24

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 1.84%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.83% *

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 December 31, 2018

Par Value	3,203,274,397.22	Book Price	99.473
Book Value	3,186,390,476.30	Average Days to Maturity	200
Market Value	3,189,017,758.45	Coupon	2.4143%
Market Price	99.555	YTM	2.4912%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	3,197,613,367.03	99.823	26.93
-25	3,193,305,480.42	99.689	13.47
-10	3,190,730,437.12	99.608	5.33
0	3,189,017,758.43	99.555	0.00
10	3,187,308,282.01	99.502	-5.32
25	3,184,750,050.74	99.422	-13.35
50	3,180,502,208.43	99.289	-26.71

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 26.93 bps. If the yield were to go up by 50 bps, the market value of the portfolio would decrease by 26.71 bps.

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