

CONTRA COSTA COUNTY  
TREASURER'S QUARTERLY INVESTMENT REPORT  
AS OF MARCH 31, 2019

## TABLE OF CONTENTS

	<u>Page</u>
<b>I. Executive Summary</b>	1
<b>II. Contra Costa County Investment Pool Summary</b>	2
<b>III. Appendix</b>	
A. Investment Portfolio Detail—Managed by Treasurer’s Office	
1. Portfolio Statement	6
2. Market Valuation Sources	23
B. Investment Portfolio Detail – Managed by Outside Contracted Parties	
1. PFM	24
2. State of California Local Agency Investment Fund	38
3. Wells Capital Management	39
4. CalTRUST Short Term	95
5. CalTRUST Liquidity	95
6. Other	
a. East Bay Regional Communications System Authority (EBRCS)	103

## EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 3/31/19, the fair value of the Treasurer's investment portfolio was 1.0024% of the cost. More than 84 percent of the portfolio or over \$3.13 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	\$3,724,111,094.19
Cost	\$3,705,990,210.95
Market Value	\$3,714,709,510.44
Weighted Yield to Maturity	2.48%
Weighted Average Days to Maturity	173 days
Weighted Duration	0.46 year

Notes:

1. All reporting information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the investment pool summary pages and the attached statements and exhibits from time to time. The variances are largely due to the timing difference in recording and/or posting transactions, interests, security values, etc.
3. All securities and amounts reported are denominated in U.S. Dollars.

**CONTRA COSTA COUNTY INVESTMENT POOL**  
As of March 31, 2019

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
<b>A. Investments Managed by Treasurer's Office</b>				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$128,480,000.00	\$127,525,801.85	\$128,184,601.35	3.44%
2. U.S. Agencies				
Federal Home Loan Banks	286,313,000.00	284,873,253.81	285,666,882.48	7.69%
Federal National Mortgage Association	37,303,000.00	37,064,722.09	37,058,501.26	1.00%
Federal Farm Credit Banks	175,122,000.00	174,918,803.94	174,757,551.16	4.72%
Federal Home Loan Mortgage Corporation	128,032,000.00	126,528,863.21	126,887,873.66	3.41%
Subtotal	626,770,000.00	623,385,643.05	624,370,808.56	16.82%
3. Supranationals - International Government	327,379,000.00	325,512,464.21	326,434,817.23	8.78%
4. Money Market Instruments				
Commercial Paper	1,057,489,000.00	1,049,052,669.51	1,053,514,947.80	28.31%
Negotiable Certificates of Deposit	665,940,000.00	665,940,000.00	666,079,888.51	17.97%
Time Deposit	3,397.22	3,397.22	3,397.22	0.00%
Subtotal	1,723,432,397.22	1,714,996,066.73	1,719,598,233.53	46.28%
5. Corporate Notes	319,981,000.00	316,914,204.19	318,292,823.49	8.55%
<b>TOTAL (Section A.)<sup>1</sup></b>	<b>3,126,042,397.22</b>	<b>3,108,334,180.03</b>	<b>3,116,881,284.16</b>	<b>83.87%</b>
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	127,188,084.78	127,063,960.76	126,873,146.60	3.43%
2. Local Agency Investment Fund (LAIF)	209,835,760.85	209,835,760.85	209,866,597.05 <sup>2</sup>	5.66%
3. Wells Capital Management	44,531,651.23	44,243,109.20	44,575,282.52 <sup>3</sup>	1.19%
4. CalTRUST (Short-Term Fund)	45,611,144.84	45,611,144.84	45,611,144.84	1.23%
5. CalTRUST (Liquidity Fund)	95,007,249.29	95,007,249.29	95,007,249.29	2.56%
6. Other				
a. EBRCS Bond	1,769,666.58	1,769,666.58	1,769,666.58	0.05%
<b>TOTAL (Section B.)</b>	<b>523,943,557.57</b>	<b>523,530,891.52</b>	<b>523,703,086.88</b>	<b>14.13%</b>
<b>C. Cash</b>	<b>74,125,139.40</b>	<b>74,125,139.40</b>	<b>74,125,139.40</b>	<b>2.00%</b>
<b><sup>4</sup>GRAND TOTAL (FOR A , B, &amp; C)</b>	<b>\$3,724,111,094.19</b>	<b>\$3,705,990,210.95</b>	<b>\$3,714,709,510.44</b>	<b>100.00%</b>

## Notes:

1. Excludes funds managed by PFM retained by Contra Costa School Insurance Group and Community College District

2. Estimated Fair Value

3. Base Market Value plus Accrued Interest

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

**CONTRA COSTA COUNTY INVESTMENT POOL**  
**As of March 31, 2019**

---

**CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS**

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	3,219,451,107.32	3,494,206,816.79
Net Earnings (\$)	54,759,782.00	21,482,096.53
Earned Income Yield	2.23%	2.46%

**CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS**

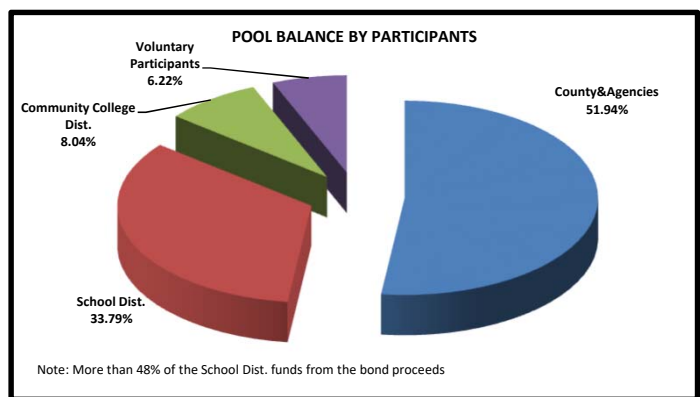
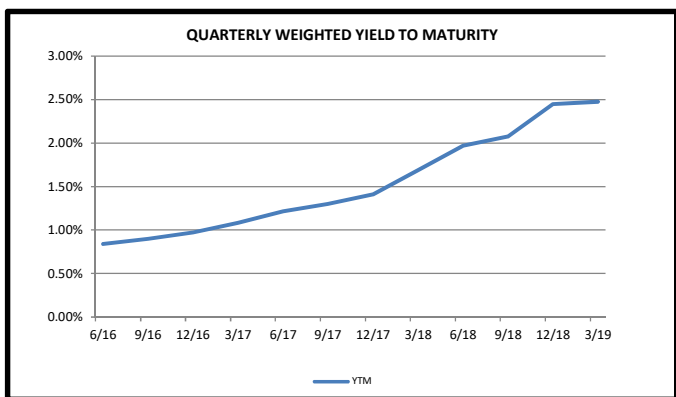
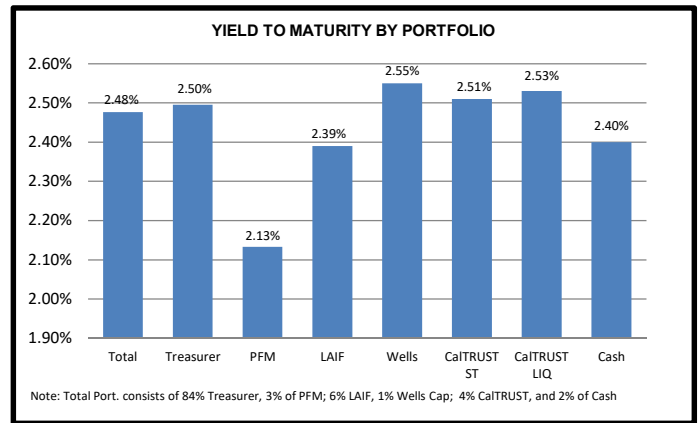
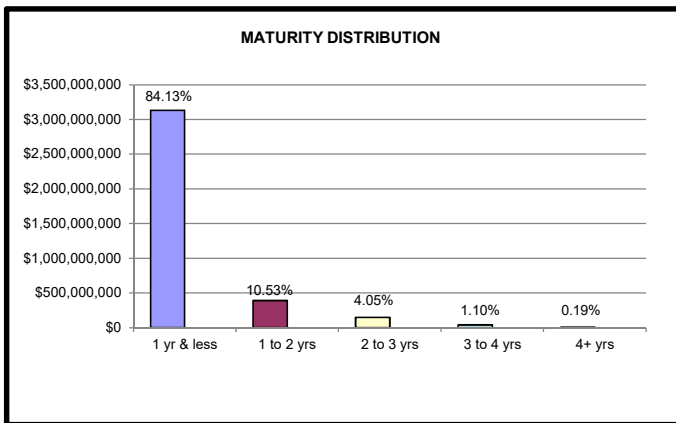
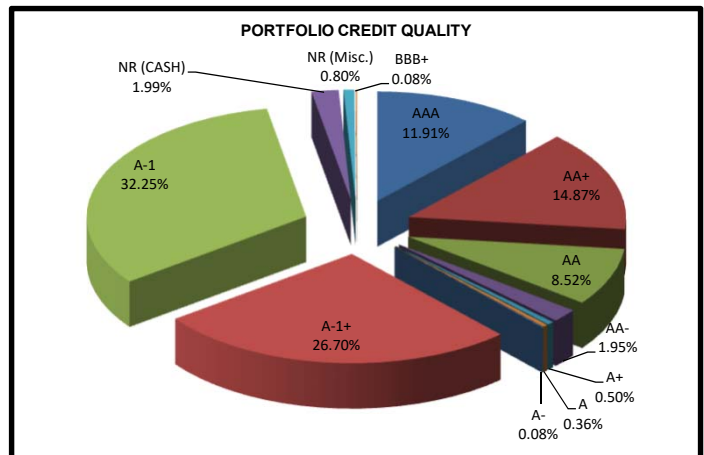
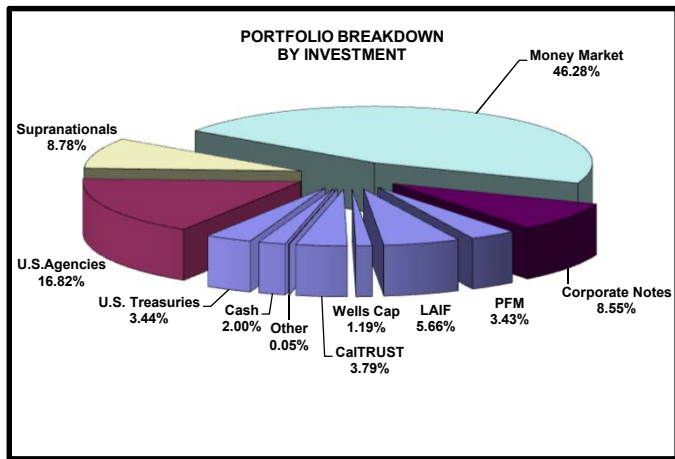
Investment Type	Par Value (\$)	Fair Value (\$)	YTM  (%)	WAM  (days)	Percentage of Portfolio
U.S. Treasury	128,480,000.00	128,184,601.35	2.38	39	3.45%
Agencies	626,770,000.00	624,370,808.56	2.19	340	16.81%
Commercial Paper	1,057,489,000.00	1,053,514,947.80	2.60	55	28.36%
NCD/YCD	665,940,000.00	666,079,888.51	2.66	37	17.93%
Corporate Notes	319,981,000.00	318,292,823.49	2.63	494	8.57%
Time Deposit	3,397.22	3,397.22	0.40	420	0.00%
Supranationals	327,379,000.00	326,434,817.23	2.32	304	8.79%
PFM	127,188,084.78	126,873,146.60	2.13	605	3.42%
LAIF	209,835,760.85	209,866,597.05	2.44	1	5.65%
CalTRUST (Short Term)	45,611,144.84	45,611,144.84	2.51	1	1.23%
CalTRUST (Liquidity)	95,007,249.29	95,007,249.29	2.53	0	2.56%
Wells Cap	44,531,651.23	44,575,282.52	2.55	234	1.20%
Misc. <sup>1</sup>	1,769,666.58	1,769,666.58	0.00	N/A	0.05%
Cash	74,125,139.40	74,125,139.40	2.40	0	2.00%
<b>Total Fund<sup>3</sup></b>	<b><u>3,724,111,094.19</u></b>	<b><u>3,714,709,510.44</u></b>	<b><u>2.48</u></b>	<b><u>173</u></b>	<b><u>100.00%</u></b>

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 March 31, 2019*

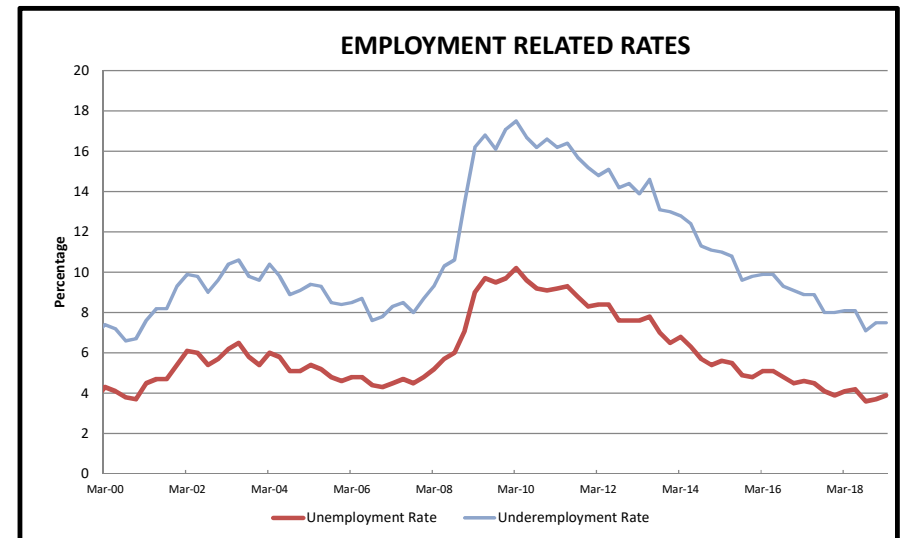
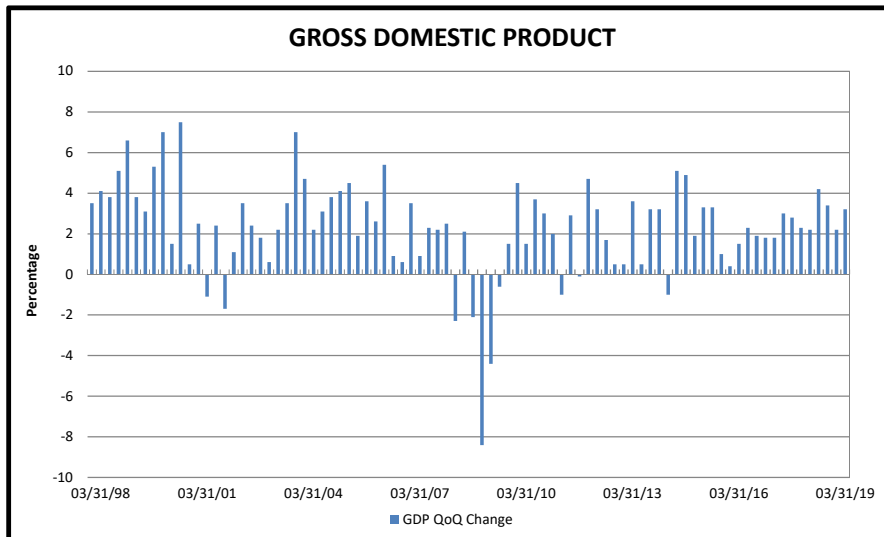
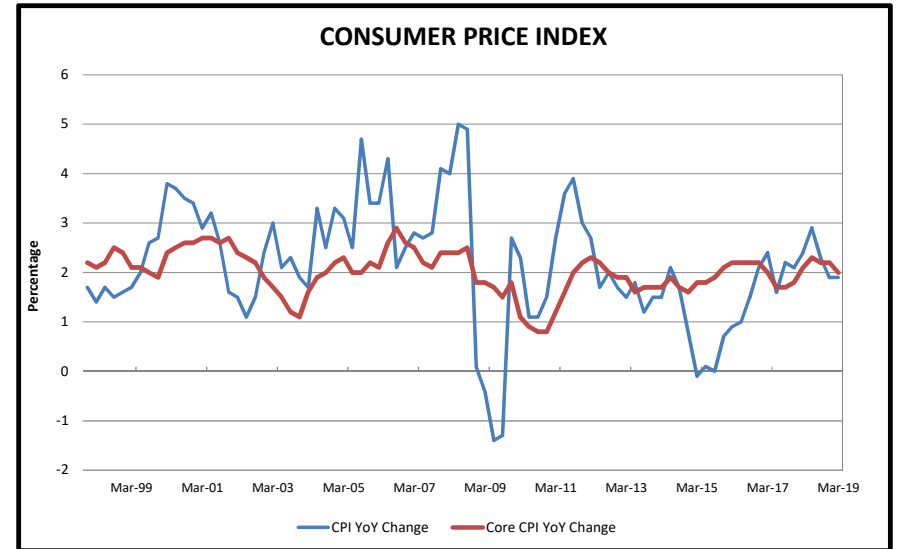
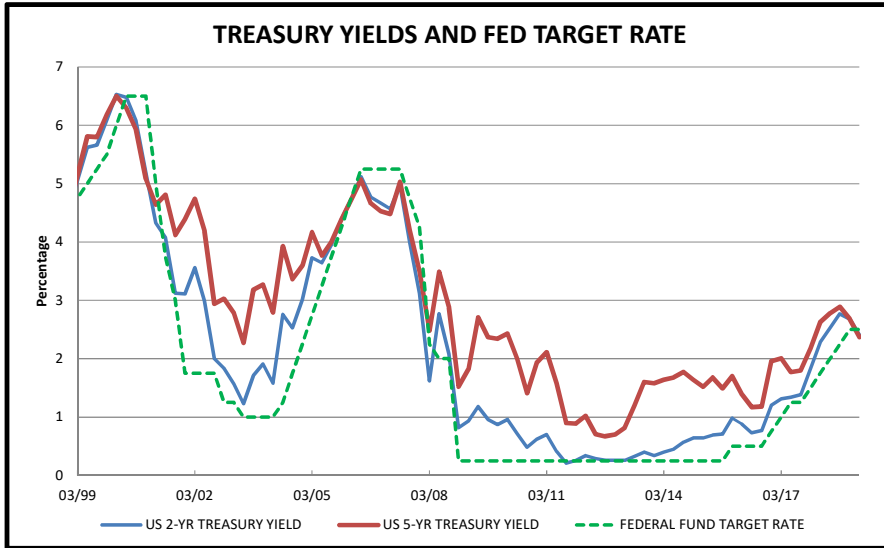


**NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF MARCH 31, 2019**

1. All report information is unaudited but due diligence was utilized in its preparation.
2. There may be slight differences between the portfolio summary page and the attached exhibits and statements for investments managed by outside contractors or trustees. The variance is due to the timing difference in recording transactions associated with outside contracted parties during interim periods and later transmitted to the appropriate county agency and/or the Treasurer's Office. In general, the Treasurer's records reflect booked costs at the beginning of a period.
3. All securities and amounts included in the portfolio are denominated in United States Dollars.
4. The Contra Costa County investment portfolio maintains Standard & Poor's highest credit quality rating of AAAf and lowest volatility of S1+. The portfolio consists of a large portion of short-term investments with credit rating of A-1/P-1 or better. The majority of the long-term investments in the portfolio are rated AA or better.
5. In accordance with Contra Costa County's Investment Policy, the Treasurer's Office has constructed a portfolio that safeguards the principal, meets the liquidity needs and achieves a return. As a result, more than 84% of the portfolio will mature in less than a year with a weighted average maturity of 173 days.

### MAJOR MARKET AND ECONOMIC DATA

AS OF MARCH 31, 2019



Note:  
All data provided by Bloomberg.

## **SECTION III**

### **APPENDIX**

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





## Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 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
<b>Inv Type: 1 SUPRANATIONALS</b>								
82978	SUP INTL BK RECON &	459058EV1	03/10/2016	1.250000	5,000,000.00	4,980,100.00	11,287.50	0.00
			07/26/2019	1.345903	4,984,200.00	99.602000	IDC-FIS	-4,100.00
83184	SUP INTER-AMERICAN	458182DX7	06/28/2016	1.000000	10,000,000.00	9,980,800.00	38,333.33	0.00
			05/13/2019	1.040147	9,988,600.00	99.808000	IDC-FIS	-7,800.00
83435	SUPRA INTL BK RECON	459058FS7	11/29/2016	1.126000	10,000,000.00	9,914,100.00	38,784.97	52,200.00
			11/27/2019	1.832388	9,861,900.00	99.141000	IDC-FIS	0.00
83473	GOV SUPRA INTER-AME	4581X0BY3	12/07/2016	1.125000	10,000,000.00	9,935,800.00	5,937.50	45,100.00
			09/12/2019	1.530191	9,890,700.00	99.358000	IDC-FIS	0.00
83585	SUPRA INTL BK RECON	459058EV1	01/31/2017	1.250000	10,000,000.00	9,960,200.00	22,569.44	28,300.00
			07/26/2019	1.530185	9,931,900.00	99.602000	IDC-FIS	0.00
83686	SUP INTL BK RECON &	459058FA6	04/07/2017	1.376000	20,000,000.00	19,789,400.00	764.44	0.00
			03/30/2020	1.602582	19,868,600.00	98.947000	IDC-FIS	-79,200.00
83740	SUPRA INTER-AMERICA	458182DX7	05/12/2017	1.000000	10,000,000.00	9,980,800.00	38,333.33	76,200.00
			05/13/2019	1.485219	9,904,600.00	99.808000	IDC-FIS	0.00
83927	SUPRA INTL BK RECON	4581X0BY3	10/13/2017	1.125000	10,000,000.00	9,935,800.00	5,937.50	32,000.00
			09/12/2019	1.637439	9,903,800.00	99.358000	IDC-FIS	0.00
84187	SUP INTL BK RECON A	45905US96	02/08/2018	2.400000	10,000,000.00	10,000,000.00	35,333.33	0.00
			02/08/2021	2.400000	10,000,000.00	100.000000	BOOK	0.00
84206	SUPRA IFC	45950KCM0	01/26/2018	2.250000	20,000,000.00	19,953,600.00	82,500.00	3,600.00
			01/25/2021	2.336839	19,950,000.00	99.768000	IDC-FIS	0.00
84507	SUPRA IFC NOTE	45950KCM0	06/26/2018	2.250000	20,000,000.00	19,953,600.00	82,500.00	191,000.00
			01/25/2021	2.729079	19,762,600.00	99.768000	IDC-FIS	0.00
84589	SUPRA INTL FINANCE	45950VMJ2	09/06/2018	2.750000	30,000,000.00	29,974,200.00	52,708.26	0.00
			09/08/2020	2.750000	30,000,000.00	99.914000	IDC-FIS	-25,800.00
84623	SUPRA INTL FINANCE	45950VMJ2	09/20/2018	2.750000	20,000,000.00	19,982,800.00	35,138.85	26,840.00
			09/08/2020	2.865525	19,955,960.00	99.914000	IDC-FIS	0.00
84650	RM SUPRA IBRD	459058FQ1	10/11/2018	1.200000	379,000.00	376,487.23	12.63	3,058.53
			09/30/2019	2.746752	373,428.70	99.337000	IDC-FIS	0.00
84693	SUPRA INTL FINANCE	45950VMQ6	11/13/2018	3.000000	30,000,000.00	30,042,300.00	345,000.00	42,300.00
			11/13/2020	3.000000	30,000,000.00	100.141000	IDC-FIS	0.00
84755	RM SUPRA IADB	4581X0CD8	12/06/2018	2.125000	2,000,000.00	1,990,280.00	16,763.89	20,192.00
			11/09/2020	2.929235	1,973,275.50	99.514000	IDC-FIS	0.00
			<b>Subtotal</b>	2.055120	217,379,000.00	216,750,267.23	811,904.97	520,790.53
				2.261679	216,349,564.20	99.710767		-116,900.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 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
<b>Inv Type: 5 SUPRANATIONALS DISC</b>								
84754	SUPRA IFC DISCOUNT	459516EE6	12/03/2018	2.440000	30,000,000.00	29,979,900.00	241,966.67	233.33
			04/11/2019	2.461522	29,737,700.00	99.933000	IDC-FIS	0.00
84769	SUP IBRD DISC	459052DY9	12/07/2018	2.390000	30,000,000.00	29,991,900.00	229,041.66	0.00
			04/05/2019	2.409032	29,762,991.67	99.973000	IDC-FIS	-133.33
84919	SUPRA IBRD DISC	459052HH2	03/14/2019	2.420000	25,000,000.00	24,857,250.00	30,250.00	97.22
			06/25/2019	2.436873	24,826,902.78	99.429000	IDC-FIS	0.00
84929	SUPRA IBRD DISC	459052HJ8	03/20/2019	2.420000	25,000,000.00	24,855,500.00	20,166.67	27.77
			06/26/2019	2.436048	24,835,305.56	99.422000	IDC-FIS	0.00
			<b>Subtotal</b>	2.417269	110,000,000.00	109,684,550.00	521,425.00	358.32
				2.435809	109,162,900.01	99.713227		-133.33

## Inv Type: 11 TREASURY BILLS

84550	KFPD GOV US TREASUR	912796QC6	07/26/2018	2.210000	250,000.00	249,640.00	3,821.46	8.33
			04/25/2019	2.247668	245,810.21	99.856000	IDC-FIS	0.00
84619	AUHS D GOV US TREASU	912796RA9	09/17/2018	2.475000	2,600,000.00	2,572,309.69	35,035.00	1,624.69
			09/12/2019	2.537811	2,535,650.00	98.934988	IDC-FIS	0.00
84620	AUHS D GOV US TREASU	912796RA9	09/17/2018	2.475000	110,000.00	108,828.49	1,482.25	68.74
			09/12/2019	2.537811	107,277.50	98.934988	IDC-FIS	0.00
84719	GOV US TREASURY BIL	912796RG6	11/30/2018	2.410000	30,000,000.00	29,983,500.00	244,508.33	3,541.67
			04/11/2019	2.426397	29,735,450.00	99.945000	IDC-FIS	0.00
84770	GOV US TREASURY BIL	912796RG6	12/07/2018	2.400000	30,000,000.00	29,983,500.00	230,000.00	3,500.00
			04/11/2019	2.420168	29,750,000.00	99.945000	IDC-FIS	0.00
84810	LUHS D GOV TREASURY	912796RU5	12/14/2018	2.480000	10,000,000.00	9,953,377.33	74,400.00	3,666.22
			06/13/2019	2.511313	9,875,311.11	99.533773	IDC-FIS	0.00
84818	CCCS D GOV US TREASU	912796QM4	12/21/2018	2.455000	5,000,000.00	4,974,390.24	34,438.19	1,668.02
			06/20/2019	2.485681	4,938,284.03	99.487805	IDC-FIS	0.00
84826	RM GOV US TREASURY	912796RW1	01/03/2019	2.415049	1,000,000.00	993,878.87	5,903.45	251.92
			07/05/2019	2.445066	987,723.50	99.387887	IDC-FIS	0.00
84841	PW GOV US TREASURY	912796QR3	01/18/2019	2.425000	1,350,000.00	1,340,615.78	6,638.44	437.03
			07/18/2019	2.454932	1,333,540.31	99.304873	IDC-FIS	0.00
84891	CCCS D GOV US TREASU	912796SF7	02/28/2019	2.430000	4,000,000.00	3,961,236.84	8,640.00	1,736.84
			08/29/2019	2.460224	3,950,860.00	99.030921	IDC-FIS	0.00
84898	CCCS D GOV US TREASU	912796SF7	03/04/2019	2.440000	4,000,000.00	3,961,236.84	7,591.11	1,903.51
			08/29/2019	2.469797	3,951,742.22	99.030921	IDC-FIS	0.00



## Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 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
84942	CCCSD GOV US TREASU	912796SJ9	03/21/2019	2.430000	5,000,000.00	4,944,350.87	3,712.50	2,063.37
			09/19/2019	2.460224	4,938,575.00	98.887017	IDC-FIS	0.00
84954	GOV US TREASURY BIL	912796RD3	03/27/2019	2.390000	30,000,000.00	29,996,400.00	9,958.33	2,375.00
			04/04/2019	2.391270	29,984,066.67	99.988000	IDC-FIS	0.00
			<b>Subtotal</b>	2.413762	123,310,000.00	123,023,264.95	666,129.06	22,845.34
				2.431890	122,334,290.55	99.767468		0.00

### Inv Type: 12 TREASURY NOTES

82512	RM GOV US TREASURY	912828ST8	04/15/2015	1.250000	5,000,000.00	4,994,750.00	26,243.09	0.00
			04/30/2019	1.138894	5,021,875.00	99.895000	IDC-FIS	-27,125.00
83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	166,586.40	240.22	0.00
			08/31/2022	1.670000	169,636.30	97.992000	IDC-FIS	-3,049.90
			<b>Subtotal</b>	1.262253	5,170,000.00	5,161,336.40	26,483.31	0.00
				1.156248	5,191,511.30	99.832426		-30,174.90

### Inv Type: 22 FEDERAL HOME LOAN BANKS

82582	RM GOV FHLB NOTES	313379EE5	06/08/2015	1.625000	2,500,000.00	2,496,050.00	12,074.65	0.00
			06/14/2019	1.563094	2,506,000.00	99.842000	IDC-FIS	-9,950.00
82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,487,800.00	1,718.75	0.00
			09/13/2019	1.400130	2,497,575.00	99.512000	IDC-FIS	-9,775.00
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	246,172.50	1,050.35	0.00
			12/11/2020	1.513574	248,377.50	98.469000	IDC-FIS	-2,205.00
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	248,017.50	937.50	0.00
			12/13/2019	1.326075	249,282.50	99.207000	IDC-FIS	-1,265.00
82931	KFPD GOV FHLB NOTES	3130A3UO5	01/25/2016	1.875000	250,000.00	248,027.50	1,432.29	0.00
			12/11/2020	1.570027	253,565.00	99.211000	IDC-FIS	-5,537.50
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,841,426.40	7,764.36	0.00
			06/12/2020	1.180179	1,879,174.00	98.736000	IDC-FIS	-37,747.60
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,198,450.40	21,919.28	0.00
			06/12/2020	1.180179	5,305,014.00	98.736000	IDC-FIS	-106,563.60
83434	GOV FHLB NOTES	3130AA2H0	11/29/2016	1.125000	20,000,000.00	19,834,400.00	76,250.00	0.00
			11/29/2019	1.165139	19,976,400.00	99.172000	IDC-FIS	-142,000.00
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	168,191.20	1,080.21	0.00
			11/29/2021	2.050128	168,663.80	98.936000	IDC-FIS	-472.60
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	4,945,250.00	42,291.67	0.00



## Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			04/07/2021	1.723000		5,005,108.25	98.905000	IDC-FIS		-59,858.25
83924	GOV FHLB NOTES	3130ACLS1	10/11/2017	1.550000		20,000,000.00	19,989,200.00	146,388.89		0.00
			10/11/2019	1.577535		19,989,200.00	99.946000	BOOK		0.00
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000		4,500,000.00	4,449,195.00	26,015.63		0.00
			12/10/2021	2.100994		4,461,124.50	98.871000	IDC-FIS		-11,929.50
84190	RM GOV FHLB NOTES	3130ADME9	02/08/2018	2.375000		3,500,000.00	3,500,350.00	12,237.85		350.00
			02/08/2021	2.375000		3,500,000.00	100.010000	IDC-FIS		0.00
84367	CLT GOV FHLB NOTES	3130AE6P0	04/26/2018	2.250000		250,000.00	249,977.50	2,421.88		47.52
			04/26/2019	2.278646		249,929.98	99.991000	IDC-FIS		0.00
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000		165,000.00	167,149.95	2,018.20		3,192.09
			04/20/2022	2.906513		163,957.86	101.303000	IDC-FIS		0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000		2,500,000.00	2,526,900.00	24,843.75		29,217.50
			05/16/2022	2.675015		2,497,682.50	101.076000	IDC-FIS		0.00
84460	RM GOV FHLB NOTE	3130AEEP1	06/01/2018	2.550000		2,500,000.00	2,512,950.00	21,781.25		14,020.00
			05/28/2021	2.565000		2,498,930.00	100.518000	IDC-FIS		0.00
84480	RM FHLB NOTE	3130AEEP1	06/08/2018	2.550000		5,000,000.00	5,025,900.00	43,562.50		46,130.00
			05/28/2021	2.692494		4,979,770.00	100.518000	IDC-FIS		0.00
84484	CCCSD FHLB NOTE	3130ABF92	06/08/2018	1.375000		5,000,000.00	4,991,600.00	23,489.58		36,950.00
			05/28/2019	2.323683		4,954,650.00	99.832000	IDC-FIS		0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000		5,000,000.00	5,068,400.00	42,395.66		84,075.00
			06/10/2022	2.832511		4,984,325.00	101.368000	IDC-FIS		0.00
84581	GOV FHLB NOTES	3130AEU65	08/29/2018	2.625000		20,000,000.00	20,058,200.00	58,333.33		89,360.00
			08/21/2020	2.706385		19,968,840.00	100.291000	IDC-FIS		0.00
84637	GOV FHLB NOTES	3130AF2D8	10/01/2018	2.860000		20,000,000.00	20,132,200.00	286,000.00		140,640.00
			10/15/2020	2.881030		19,991,560.00	100.661000	IDC-FIS		0.00
84712	RM GOV FHLB NOTES	3130ABCV6	11/27/2018	1.690000		5,000,000.00	4,928,650.00	30,983.34		73,750.00
			05/19/2021	2.912372		4,856,777.78	98.573000	IDC-FIS		0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000		5,000,000.00	5,075,200.00	9,548.61		114,505.00
			09/06/2022	2.965325		4,960,695.00	101.504000	IDC-FIS		0.00
84835	RM GOV FHLB NOTES	3130A3KM5	01/16/2019	2.500000		2,000,000.00	2,015,540.00	15,555.56		24,368.00
			12/09/2022	2.619519		1,996,310.89	100.777000	IDC-FIS		0.00
			<b>Subtotal</b>		2.036853	138,465,000.00	138,405,197.95	912,095.09		656,605.11
					2.152563	138,142,913.56	99.956811			-387,304.05

**Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO**

82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000		166,000.00	165,467.14	153.32		569.38
-------	-------------------	-----------	------------	----------	--	------------	------------	--------	--	--------



## Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 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	
			09/12/2019	1.889799	164,897.76	99.679000	IDC-FIS		0.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	168,903.50	537.15		0.00
			01/21/2020	1.627650	169,977.90	99.355000	IDC-FIS		-1,074.40
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,966,520.00	8,835.56		0.00
			02/05/2020	1.286438	4,020,000.00	99.163000	IDC-FIS		-53,480.00
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,431,821.10	8,781.56		0.00
			06/26/2020	1.070378	2,491,622.00	98.654000	IDC-FIS		-59,800.90
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,946,220.72	32,570.30		0.00
			11/13/2020	1.720219	4,994,151.54	98.964000	IDC-FIS		-47,930.82
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	3,929,400.00	5,347.22		0.00
			02/26/2021	1.648008	3,961,360.00	98.235000	IDC-FIS		-31,960.00
84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	4,961,200.00	23,888.89		68,615.00
			01/05/2022	2.590321	4,892,585.00	99.224000	IDC-FIS		0.00
84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	4,961,200.00	23,888.89		63,565.00
			01/05/2022	2.564557	4,897,635.00	99.224000	IDC-FIS		0.00
84836	KFPD GOV FNMA NOTES	3135G0T60	01/16/2019	1.500000	504,000.00	498,178.80	1,281.00		2,469.60
			07/30/2020	2.597150	495,709.20	98.845000	IDC-FIS		0.00
84892	RM GOV FNMA NOTES	3135G0T94	02/28/2019	2.375000	6,000,000.00	6,016,140.00	28,500.00		53,442.00
			01/19/2023	2.543456	5,978,135.50	100.269000	IDC-FIS		0.00
84909	RM GOV FNMA NOTES	3135G0T94	03/08/2019	2.375000	5,000,000.00	5,013,450.00	23,750.00		30,965.00
			01/19/2023	2.470220	4,998,648.19	100.269000	IDC-FIS		0.00
			<b>Subtotal</b>	1.887716	37,303,000.00	37,058,501.26	157,533.89		219,625.98
				2.094177	37,064,722.09	99.344560			-194,246.12

### Inv Type: 27 FEDERAL FARM CREDIT BANKS

82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	997,090.00	2,333.33		0.00
			08/05/2019	1.350014	1,005,740.00	99.709000	IDC-FIS		-8,650.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	2,991,270.00	7,000.00		0.00
			08/05/2019	1.350014	3,017,220.00	99.709000	IDC-FIS		-25,950.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	168,655.30	471.04		0.00
			08/04/2020	1.730194	170,156.40	99.209000	IDC-FIS		-1,501.10
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	152,583.55	644.97		0.00
			12/14/2020	1.320066	155,578.15	98.441000	IDC-FIS		-2,994.60
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	4,018,643.77	3,807.19		0.00
			03/04/2020	1.430176	4,032,857.27	98.957000	IDC-FIS		-14,213.50
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,961,760.00	165.56		0.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 PM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book				Unrealized Loss	
			03/30/2020	1.490000		4,000,000.00	99.044000	IDC-FIS		-38,240.00
83160	GOV FFCB NOTES	3133EGCA1	06/03/2016	1.060000		10,000,000.00	9,977,700.00	34,744.44		1,300.00
			06/03/2019	1.140244		9,976,400.00	99.777000	IDC-FIS		0.00
83190	GOV FFCB NOTES	3133EGJC0	07/01/2016	.950000		10,000,000.00	9,965,300.00	23,750.00		0.00
			07/01/2019	1.000200		9,985,200.00	99.653000	IDC-FIS		-19,900.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000		4,690,000.00	4,607,878.10	1,524.26		0.00
			09/21/2020	1.110242		4,700,880.80	98.249000	IDC-FIS		-93,002.70
83505	RM GOV FFCB NOTES	3133EGT88	12/16/2016	1.450000		2,000,000.00	1,987,400.00	8,780.56		0.00
			12/12/2019	1.640327		1,988,940.00	99.370000	IDC-FIS		-1,540.00
83725	GOV FFCB NOTES	3133EHFL2	04/26/2017	1.550000		10,000,000.00	9,910,500.00	72,333.33		0.00
			04/13/2020	1.578010		9,991,900.00	99.105000	IDC-FIS		-81,400.00
83741	GOV FFCB NOTES	3133EHHN6	05/12/2017	1.350000		10,000,000.00	9,991,300.00	55,875.00		6,900.00
			05/02/2019	1.430437		9,984,400.00	99.913000	IDC-FIS		0.00
83767	GOV FFCB NOTES	3133EHLG6	05/30/2017	1.320000		20,000,000.00	19,966,200.00	88,733.33		0.00
			05/30/2019	1.400388		19,968,400.00	99.831000	IDC-FIS		-2,200.00
83813	GOV FFCB NOTES	3133EHQB2	07/06/2017	1.550000		10,000,000.00	9,900,600.00	36,597.22		0.00
			07/06/2020	1.560960		9,996,800.00	99.006000	IDC-FIS		-96,200.00
84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000		3,500,000.00	3,488,660.00	16,897.22		21,913.50
			01/12/2022	2.455479		3,466,746.50	99.676000	IDC-FIS		0.00
84218	GOV FFCB NOTES	3133EJCE7	03/01/2018	2.350000		5,000,000.00	4,994,950.00	15,993.06		13,395.00
			02/12/2021	2.480332		4,981,555.00	99.899000	IDC-FIS		0.00
84249	RM GOV FFCB NOTES	3133EJCE7	03/07/2018	2.350000		5,000,000.00	4,994,950.00	15,993.06		11,095.00
			02/12/2021	2.464582		4,983,855.00	99.899000	IDC-FIS		0.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000		5,000,000.00	5,041,150.00	3,611.11		43,550.00
			03/21/2022	2.612688		4,997,600.00	100.823000	IDC-FIS		0.00
84547	KFPD GOV FFCB BOND	3133EJUM9	07/25/2018	2.600000		500,000.00	501,140.00	2,708.33		2,176.50
			07/16/2020	2.708286		498,963.50	100.228000	IDC-FIS		0.00
84573	RM GOV FFCB DISC NO	3133ECWH3	08/27/2018	2.100000		296,000.00	295,745.44	966.93		654.16
			08/05/2019	2.431326		295,091.28	99.914000	IDC-FIS		0.00
84636	GOV FFCB NOTES	3133EJB81	09/27/2018	2.730000		18,000,000.00	18,049,500.00	8,190.00		68,670.00
			03/25/2020	2.803194		17,980,830.00	100.275000	IDC-FIS		0.00
84775	GOV FFCB CALLABLE N	3133EJ2M0	12/11/2018	2.960000		20,000,000.00	20,014,600.00	180,888.89		14,600.00
			12/11/2020	2.960000		20,000,000.00	100.073000	IDC-FIS		0.00
84849	KFPD GOV FFCB NOTES	3133EJ4Q9	01/22/2019	2.550000		250,000.00	250,905.00	1,416.67		1,377.75
			01/11/2021	2.648926		249,722.04	100.362000	IDC-FIS		0.00
84918	GOV FFCB NOTES	3133EKCW4	03/13/2019	2.510000		28,500,000.00	28,529,070.00	35,767.50		39,102.00
			03/13/2020	2.545874		28,489,968.00	100.102000	IDC-FIS		0.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 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
<b>Subtotal</b>				1.962089	175,122,000.00	174,757,551.16	619,193.00	224,733.91
				2.013477	174,918,803.94	99.791889		-385,791.90

### Inv Type: 28 FHLMC DISCOUNT NOTES

84721	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	250,000.00	246,541.67	2,185.83	125.01
			10/18/2019	2.640946	244,230.83	98.616667	IDC-FIS	0.00
84722	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,300,000.00	2,268,183.33	20,109.67	1,149.99
			10/18/2019	2.640944	2,246,923.67	98.616667	IDC-FIS	0.00
84723	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	20,000,000.00	19,723,333.33	174,866.67	9,999.99
			10/18/2019	2.640944	19,538,466.67	98.616667	IDC-FIS	0.00
84724	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	147,925.00	1,311.50	75.01
			10/18/2019	2.640952	146,538.49	98.616667	IDC-FIS	0.00
84725	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	250,000.00	246,541.67	2,185.83	125.01
			10/18/2019	2.640946	244,230.83	98.616667	IDC-FIS	0.00
84726	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	400,000.00	394,466.67	3,497.33	200.01
			10/18/2019	2.640945	390,769.33	98.616667	IDC-FIS	0.00
84727	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	300,000.00	295,850.00	2,623.00	150.00
			10/18/2019	2.640944	293,077.00	98.616667	IDC-FIS	0.00
84728	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	4,100,000.00	4,043,283.33	35,847.67	2,049.99
			10/18/2019	2.640944	4,005,385.67	98.616667	IDC-FIS	0.00
84729	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	450,000.00	443,775.00	3,934.50	225.00
			10/18/2019	2.640944	439,615.50	98.616667	IDC-FIS	0.00
84730	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	4,800,000.00	4,733,600.00	41,968.00	2,400.00
			10/18/2019	2.640944	4,689,232.00	98.616667	IDC-FIS	0.00
84731	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	147,925.00	1,311.50	75.00
			10/18/2019	2.640944	146,538.50	98.616667	IDC-FIS	0.00
84732	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,000,000.00	1,972,333.33	17,486.67	999.99
			10/18/2019	2.640944	1,953,846.67	98.616667	IDC-FIS	0.00
84733	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	147,925.00	1,311.50	75.00
			10/18/2019	2.640944	146,538.50	98.616667	IDC-FIS	0.00
84734	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	800,000.00	788,933.33	6,994.67	399.99
			10/18/2019	2.640944	781,538.67	98.616667	IDC-FIS	0.00
84735	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	7,100,000.00	7,001,783.33	62,077.67	3,549.99
			10/18/2019	2.640944	6,936,155.67	98.616667	IDC-FIS	0.00
84736	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	200,000.00	197,233.33	1,748.67	99.99
			10/18/2019	2.640942	195,384.67	98.616667	IDC-FIS	0.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 PM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
84737	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,000,000.00	1,972,333.33	17,486.67	17,486.67	999.99	0.00
			10/18/2019	2.640944	1,953,846.67	98.616667	IDC-FIS			0.00
84738	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	600,000.00	591,700.00	5,246.00	5,246.00	300.00	0.00
			10/18/2019	2.640944	586,154.00	98.616667	IDC-FIS			0.00
84739	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	700,000.00	690,316.67	6,120.33	6,120.33	350.01	0.00
			10/18/2019	2.640945	683,846.33	98.616667	IDC-FIS			0.00
84740	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	400,000.00	394,466.67	3,497.33	3,497.33	200.01	0.00
			10/18/2019	2.640945	390,769.33	98.616667	IDC-FIS			0.00
84741	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	350,000.00	345,158.33	3,060.17	3,060.17	174.99	0.00
			10/18/2019	2.640943	341,923.17	98.616667	IDC-FIS			0.00
84742	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,200,000.00	1,183,400.00	10,492.00	10,492.00	600.00	0.00
			10/18/2019	2.640944	1,172,308.00	98.616667	IDC-FIS			0.00
84743	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	500,000.00	493,083.33	4,371.67	4,371.67	249.99	0.00
			10/18/2019	2.640943	488,461.67	98.616667	IDC-FIS			0.00
84744	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,100,000.00	1,084,783.33	9,617.67	9,617.67	549.99	0.00
			10/18/2019	2.640944	1,074,615.67	98.616667	IDC-FIS			0.00
84745	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	850,000.00	838,241.67	7,431.83	7,431.83	425.01	0.00
			10/18/2019	2.640945	830,384.83	98.616667	IDC-FIS			0.00
84746	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	300,000.00	295,850.00	2,623.00	2,623.00	150.00	0.00
			10/18/2019	2.640944	293,077.00	98.616667	IDC-FIS			0.00
84747	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,300,000.00	1,282,016.67	11,366.33	11,366.33	650.01	0.00
			10/18/2019	2.640944	1,270,000.33	98.616667	IDC-FIS			0.00
84748	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	147,925.00	1,311.50	1,311.50	75.00	0.00
			10/18/2019	2.640944	146,538.50	98.616667	IDC-FIS			0.00
84749	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	350,000.00	345,158.33	3,060.17	3,060.17	174.99	0.00
			10/18/2019	2.640943	341,923.17	98.616667	IDC-FIS			0.00
84756	CCCSD GOV FHLMC DIS	313396GK3	12/06/2018	2.500000	5,000,000.00	4,978,912.50	40,277.78	40,277.78	787.50	0.00
			06/03/2019	2.531468	4,937,847.22	99.578250	IDC-FIS			0.00
84789	PW GOV FHLMC DISCOU	313396LW1	12/12/2018	2.540000	1,000,000.00	988,336.11	7,761.11	7,761.11	330.56	0.00
			09/18/2019	2.591191	980,244.44	98.833611	IDC-FIS			0.00
84809	LUHSD GOV FHLMC DIS	313396HB2	12/14/2018	2.470000	10,000,000.00	9,947,113.89	74,100.00	74,100.00	1,316.67	0.00
			06/19/2019	2.502103	9,871,697.22	99.471139	IDC-FIS			0.00
84899	CCCSD GOV FHLMC DIS	313396JM6	03/04/2019	2.420000	5,000,000.00	4,962,019.44	9,411.11	9,411.11	0.00	0.00
			07/23/2019	2.443157	4,952,608.33	99.240389	IDC-FIS			0.00
84905	CCCSD GOV FHLMC DIS	313396GU1	03/06/2019	2.410000	5,000,000.00	4,975,900.00	8,702.78	8,702.78	0.00	0.00
			06/12/2019	2.425916	4,967,197.22	99.518000	IDC-FIS			0.00
			<b>Subtotal</b>		2.539360	79,200,000.00	78,316,348.59	605,398.13		29,034.69





# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 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
				2.589354	77,681,915.77	98.884279		0.00

### Inv Type: 29 FHLMC NOTES

82571	RM GOV FHLMC NOTES	3137EADG1	05/27/2015	1.750000	3,000,000.00	2,996,670.00	17,645.83	0.00
			05/30/2019	1.379985	3,043,140.00	99.889000	IDC-FIS	-46,470.00
82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	5,963,580.00	37,291.67	0.00
			10/02/2019	1.310124	5,986,200.00	99.393000	IDC-FIS	-22,620.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	248,482.50	1,553.82	0.00
			10/02/2019	1.330187	249,280.00	99.393000	IDC-FIS	-797.50
83006	GOV FHLMC NOTES	3134G8PD5	03/30/2016	1.350000	10,000,000.00	9,944,200.00	375.00	0.00
			09/30/2019	1.350000	10,000,000.00	99.442000	IDC-FIS	-55,800.00
83039	GOV FHLMC NOTES	3134G8W21	04/08/2016	1.375000	5,000,000.00	4,958,750.00	17,378.49	0.00
			12/30/2019	1.375000	5,000,000.00	99.175000	IDC-FIS	-41,250.00
83172	GOV FHLMC NOTES	3134G9QW0	06/14/2016	1.280000	10,000,000.00	9,976,500.00	38,044.44	0.00
			06/14/2019	1.280000	10,000,000.00	99.765000	IDC-FIS	-23,500.00
83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	168,299.59	264.91	0.00
			08/12/2021	1.250127	171,979.30	97.283000	IDC-FIS	-3,679.71
83809	RM GOV FHLMC NOTES	3134GBT05	06/29/2017	1.500000	4,000,000.00	3,953,760.00	12,666.66	0.00
			07/15/2020	1.567587	3,992,000.00	98.844000	IDC-FIS	-38,240.00
83979	GOV FHLMC NOTES	3134GBW81	11/22/2017	2.350000	10,000,000.00	9,951,900.00	84,208.33	0.00
			11/22/2022	2.350000	10,000,000.00	99.519000	IDC-FIS	-48,100.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	158,513.50	542.03	2,502.25
			08/09/2022	2.678470	156,011.25	100.325000	IDC-FIS	0.00
84379	RM GOV FHLMC NOTES	3137EADZ9	04/30/2018	1.125000	251,000.00	250,869.48	1,302.06	2,532.59
			04/15/2019	2.250071	248,336.89	99.948000	IDC-FIS	0.00
			<b>Subtotal</b>	1.568700	48,832,000.00	48,571,525.07	211,273.24	5,034.84
				1.566079	48,846,947.44	99.466590		-280,457.21

### Inv Type: 43 FHLB DISCOUNT NOTES

84777	GOV FHLB DISC	313384FK0	12/11/2018	2.430000	30,000,000.00	29,922,650.00	224,775.00	1,625.00
			05/10/2019	2.454855	29,696,250.00	99.742167	IDC-FIS	0.00
84812	PW GOV FHLB DISC	313384PZ6	12/19/2018	2.560000	512,000.00	503,288.89	3,750.11	209.07
			12/02/2019	2.624958	499,329.71	98.298611	IDC-FIS	0.00
84816	CCCSD GOV FHLB DISC	313384DV8	12/21/2018	2.425000	5,000,000.00	4,999,669.44	34,017.36	6.25
			04/02/2019	2.441777	4,965,645.83	99.993389	IDC-FIS	0.00
84821	CCCSD GOV FHLB DISC	313384JL4	12/24/2018	2.490000	5,000,000.00	4,962,355.56	33,891.67	1,088.89



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 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
			07/22/2019	2.526700	4,927,375.00	99.247111	IDC-FIS	0.00
84822	CCCSD GOV FHLB DISC	313384JM2	12/24/2018	2.490000	5,000,000.00	4,962,019.44	33,891.67	1,098.60
			07/23/2019	2.526878	4,927,029.17	99.240389	IDC-FIS	0.00
84848	GOV FHLB DISC	313384FC8	01/22/2019	2.410000	30,000,000.00	29,936,533.33	138,575.00	800.00
			05/03/2019	2.426406	29,797,158.33	99.788444	IDC-FIS	0.00
84931	CCCSD GOV FHLB DISC	313384JM2	03/22/2019	2.410000	5,000,000.00	4,962,019.44	3,347.22	0.00
			07/23/2019	2.430009	4,958,829.17	99.240389	IDC-FIS	-156.95
84940	AUHSD GOV FHLB DISC	313384TU3	03/21/2019	2.400000	377,000.00	368,766.32	276.47	211.12
			03/02/2020	2.456836	368,278.73	97.816000	IDC-FIS	0.00
84941	AUHSD GOV FHLB DISC	313384TU3	03/21/2019	2.400000	6,959,000.00	6,807,015.44	5,103.27	3,897.03
			03/02/2020	2.456835	6,798,015.14	97.816000	IDC-FIS	0.00
84945	GOV FHLB DISC NOTE	313384GD5	03/21/2019	2.420000	30,000,000.00	29,886,950.00	22,183.33	1,900.00
			05/28/2019	2.431113	29,862,866.67	99.623167	IDC-FIS	0.00
84950	GOV FHLB DISC	313384EV7	03/22/2019	2.415000	30,000,000.00	29,950,416.67	20,125.00	729.17
			04/26/2019	2.420684	29,929,562.50	99.834722	IDC-FIS	0.00
			<b>Subtotal</b>	2.423005	147,848,000.00	147,261,684.53	519,936.10	11,565.13
				2.441500	146,730,340.25	99.603434		-156.95

### Inv Type: 71 COMMERCIAL PAPER DISCOUNT

84627	CP JP MORGAN SECURI	46640QTM3	09/24/2018	2.700000	30,000,000.00	29,828,550.00	425,250.00	10,800.00
			06/21/2019	2.755805	29,392,500.00	99.428500	IDC-FIS	0.00
84639	CP JP MORGAN SECURI	46640QR11	10/02/2018	2.570000	30,000,000.00	30,000,000.00	387,641.67	0.00
			04/01/2019	2.603643	29,612,358.33	100.000000	IDC-FIS	0.00
84660	PW CP TOYOTA MOTOR	89233HRJ5	10/22/2018	2.610000	800,000.00	799,070.67	9,338.00	56.67
			04/18/2019	2.644122	789,676.00	99.883833	IDC-FIS	0.00
84681	PW CP MUFG UNION BA	62478YS17	11/02/2018	2.570000	1,500,000.00	1,496,925.00	16,062.50	137.50
			05/01/2019	2.603454	1,480,725.00	99.795000	IDC-FIS	0.00
84694	PW CP TOYOTA MOTOR	89233HSE5	11/15/2018	2.740000	800,000.00	797,649.33	8,341.78	267.55
			05/14/2019	2.778059	789,040.00	99.706167	IDC-FIS	0.00
84714	CP CREDIT AGRICOLE	22533URC9	11/29/2018	2.710000	30,000,000.00	29,977,450.00	277,775.00	2,291.67
			04/12/2019	2.737615	29,697,383.33	99.924833	IDC-FIS	0.00
84716	CP TORONTO DOMINION	89119BRA6	11/28/2018	2.680000	30,000,000.00	29,981,550.00	276,933.33	1,650.00
			04/10/2019	2.706800	29,702,966.67	99.938500	IDC-FIS	0.00
84720	CP JP MORGAN SECURI	46640QRR4	11/30/2018	2.820000	30,000,000.00	29,950,800.00	286,700.00	7,200.00
			04/25/2019	2.852625	29,656,900.00	99.836000	IDC-FIS	0.00
84758	PW CP TOYOTA MOTOR	89233HT38	12/06/2018	2.820000	4,300,000.00	4,280,886.50	39,072.67	2,107.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 PM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book				Unrealized Loss	
			06/03/2019	2.860104		4,239,706.83	99.555500	IDC-FIS		0.00
84759	PW CP TOYOTA MOTOR	89233HT38	12/06/2018	2.820000		1,100,000.00	1,095,110.50	9,995.34		539.00
			06/03/2019	2.860105		1,084,576.16	99.555500	IDC-FIS		0.00
84760	PW CP TOYOTA MOTOR	89233HT38	12/06/2018	2.820000		1,000,000.00	995,555.00	9,086.68		490.00
			06/03/2019	2.860106		985,978.32	99.555500	IDC-FIS		0.00
84767	CP SOCIETE GENERALE	83369CRA4	12/07/2018	2.730000		30,000,000.00	29,981,550.00	261,625.00		2,025.00
			04/10/2019	2.755915		29,717,900.00	99.938500	IDC-FIS		0.00
84768	CP SOCIETE GENERALE	83369CR89	12/07/2018	2.730000		30,000,000.00	29,985,650.00	261,625.00		1,575.00
			04/08/2019	2.755493		29,722,450.00	99.952167	IDC-FIS		0.00
84773	CP CREDIT SUISSE NY	2254EBRA1	12/10/2018	2.770000		30,000,000.00	29,981,550.00	258,533.33		2,325.00
			04/10/2019	2.796032		29,720,691.67	99.938500	IDC-FIS		0.00
84776	CP CREDIT SUISSE NY	2254EBRF0	12/11/2018	2.770000		30,000,000.00	29,971,300.00	256,225.00		3,616.67
			04/15/2019	2.796901		29,711,458.33	99.904333	IDC-FIS		0.00
84779	CP STANDARD CHARTER	85324URS4	12/11/2018	2.760000		30,000,000.00	29,948,750.00	255,300.00		6,250.00
			04/26/2019	2.789081		29,687,200.00	99.829167	IDC-FIS		0.00
84838	CP MUFG BANK LTD NY	62479MS12	01/17/2019	2.680000		30,000,000.00	29,938,500.00	165,266.67		5,500.00
			05/01/2019	2.700911		29,767,733.33	99.795000	IDC-FIS		0.00
84839	CP MUFG BANK LTD NY	62479MRV7	01/17/2019	2.680000		30,000,000.00	29,942,600.00	165,266.67		5,133.33
			04/29/2019	2.700506		29,772,200.00	99.808667	IDC-FIS		0.00
84851	CP CREDIT AGRICOLE	22533USH7	01/25/2019	2.620000		30,000,000.00	29,905,700.00	144,100.00		6,133.33
			05/17/2019	2.641531		29,755,466.67	99.685667	IDC-FIS		0.00
84853	CP SOCIETE GENERALE	83369CRN6	01/29/2019	2.530000		30,000,000.00	29,956,950.00	130,716.67		1,225.00
			04/22/2019	2.544844		29,825,008.33	99.856500	IDC-FIS		0.00
84854	CP NORDEA BANK	65558KS62	01/29/2019	2.550000		30,000,000.00	29,928,250.00	131,750.00		2,625.00
			05/06/2019	2.567642		29,793,875.00	99.760833	IDC-FIS		0.00
84878	PW CP TOYOTA MOTOR	89233HVE1	02/15/2019	2.550000		500,000.00	495,012.50	1,593.75		0.00
			08/14/2019	2.582932		493,625.00	99.002500	IDC-FIS		-206.25
84900	CP BNP PARIBAS NY	09659CT57	03/01/2019	2.510000		30,000,000.00	29,862,416.67	64,841.67		0.00
			06/05/2019	2.526913		29,799,200.00	99.541389	IDC-FIS		-1,625.00
84901	CP BNP PARIBAS NY	09659CT32	03/01/2019	2.500000		30,000,000.00	29,866,650.00	64,583.33		0.00
			06/03/2019	2.516427		29,804,166.67	99.555500	IDC-FIS		-2,100.00
84902	HR CP TOYOTA MOTOR	89233HT38	03/05/2019	2.480000		2,501,000.00	2,489,883.06	4,651.86		0.00
			06/03/2019	2.495472		2,485,493.80	99.555500	IDC-FIS		-262.60
84903	HR CP TOYOTA MOTOR	89233HT38	03/05/2019	2.480000		1,644,000.00	1,636,692.42	3,057.84		0.00
			06/03/2019	2.495472		1,633,807.20	99.555500	IDC-FIS		-172.62
84904	HR CP TOYOTA MOTOR	89233HT38	03/05/2019	2.480000		7,801,000.00	7,766,324.56	14,509.86		0.00
			06/03/2019	2.495472		7,752,633.80	99.555500	IDC-FIS		-819.10



## Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Gain	Unrealized Loss
84907	CP BNP PARIBAS NY	09659CT65	03/06/2019	2.500000	30,000,000.00	29,860,300.00	54,166.67		0.00	
			06/06/2019	2.516075	29,808,333.33	99.534333	IDC-FIS		-2,200.00	
84911	CP BNP PARIBAS NY	09659CUA4	03/08/2019	2.530000	25,000,000.00	24,822,222.22	42,166.67		0.00	
			07/10/2019	2.552241	24,782,138.89	99.288889	IDC-FIS		-2,083.34	
84912	CP BNP PARIBAS NY	09659CT57	03/07/2019	2.500000	30,000,000.00	29,862,416.67	52,083.33		0.00	
			06/05/2019	2.515723	29,812,500.00	99.541389	IDC-FIS		-2,166.66	
84913	CP BNP PARIBAS NY	09659CUB2	03/08/2019	2.530000	25,000,000.00	24,820,444.44	42,166.67		0.00	
			07/11/2019	2.552422	24,780,381.94	99.281778	IDC-FIS		-2,104.17	
84914	CP TMCC	89233HTB0	03/11/2019	2.490000	25,000,000.00	24,874,763.89	36,312.50		0.00	
			06/11/2019	2.505946	24,840,916.67	99.499056	IDC-FIS		-2,465.28	
84916	CP MUFG UNION BANK	62478YTA6	03/13/2019	2.510000	30,000,000.00	29,851,833.33	39,741.67		0.00	
			06/10/2019	2.525672	29,813,841.67	99.506111	IDC-FIS		-1,750.01	
84920	CP CREDIT AGRICOLE	22533UTB9	03/14/2019	2.460000	25,000,000.00	24,874,763.89	30,750.00		0.00	
			06/11/2019	2.475052	24,847,958.33	99.499056	IDC-FIS		-3,944.44	
84921	CP TOYOTA MOTOR CRE	89233HTM6	03/14/2019	2.510000	20,000,000.00	19,885,700.00	25,100.00		0.00	
			06/21/2019	2.527446	19,861,950.00	99.428500	IDC-FIS		-1,350.00	
84924	CP TORONTO DOMINION	89119BTQ9	03/19/2019	2.510000	30,000,000.00	29,822,200.00	27,191.67		0.00	
			06/24/2019	2.527091	29,797,108.33	99.407333	IDC-FIS		-2,100.00	
84928	CP TORONTO DOMINION	89119BTS5	03/20/2019	2.505000	25,000,000.00	24,848,305.56	20,875.00		0.00	
			06/26/2019	2.522199	24,829,520.83	99.393222	IDC-FIS		-2,090.27	
84930	CP EXXON MOBIL CORP	30229BTQ0	03/20/2019	2.450000	30,000,000.00	29,822,200.00	24,500.00		0.00	
			06/24/2019	2.466112	29,804,000.00	99.407333	IDC-FIS		-6,300.00	
84939	CP TORONTO DOMINION	89119BRN8	03/22/2019	2.490000	30,000,000.00	29,956,950.00	20,750.00		525.00	
			04/22/2019	2.495350	29,935,675.00	99.856500	IDC-FIS		0.00	
84943	CP PRUDENTIAL PLC	7443M3TM6	03/21/2019	2.440000	30,000,000.00	29,828,550.00	22,366.67		0.00	
			06/21/2019	2.455310	29,812,933.33	99.428500	IDC-FIS		-6,750.00	
84944	CP TOYOTA MOTOR CRE	89233HTU8	03/21/2019	2.500000	30,000,000.00	29,813,733.33	22,916.67		0.00	
			06/28/2019	2.517306	29,793,750.00	99.379111	IDC-FIS		-2,933.34	
84946	CP SOCIETE GENERALE	83369CTL8	03/21/2019	2.490000	30,000,000.00	29,830,666.67	22,825.00		0.00	
			06/20/2019	2.505772	29,811,175.00	99.435556	IDC-FIS		-3,333.33	
84947	CP TORONTO DOMINION	89119BTR7	03/25/2019	2.500000	30,000,000.00	29,820,083.33	14,583.33		0.00	
			06/25/2019	2.516075	29,808,333.33	99.400278	IDC-FIS		-2,833.33	
84948	CP NORDEA BANK	65558KTR5	03/25/2019	2.495000	25,000,000.00	24,850,069.44	12,128.47		0.00	
			06/25/2019	2.511011	24,840,597.22	99.400278	IDC-FIS		-2,656.25	
84949	PW CP MUFG BANK LTD	62479MRQ8	03/25/2019	2.390000	543,000.00	542,146.59	252.34		0.00	
			04/24/2019	2.394758	541,918.53	99.842833	IDC-FIS		-24.28	
84951	CP SOCIETY GENERALE	83369CTS3	03/26/2019	2.490000	25,000,000.00	24,848,305.56	10,375.00		0.00	



## Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 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	
			06/26/2019	2.505946	24,840,916.67	99.393222	IDC-FIS	-2,986.11	
84956	CP SOCIETE GENERALE	83369CTS3	03/28/2019	2.480000	30,000,000.00	29,817,966.67	8,266.67	0.00	
			06/26/2019	2.495472	29,814,000.00	99.393222	IDC-FIS	-4,300.00	
			<b>Subtotal</b>		2.578048	1,057,489,000.00	1,053,514,947.80	4,459,361.95	62,472.72
				2.598994	1,049,052,669.51	99.624199		-59,556.38	

### Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

84353	AUHSN NCD UNION BAN	62478TD55	04/20/2018	2.340000	1,500,000.00	1,499,953.03	33,735.00	0.00
			04/18/2019	2.340000	1,500,000.00	99.996869	IDC-FIS	-46.97
84361	AUHSN NCD UNION BAN	62478TD55	04/20/2018	2.340000	120,000.00	119,996.24	2,698.80	0.00
			04/18/2019	2.340000	120,000.00	99.996869	IDC-FIS	-3.76
84492	AUHSN NCD MUFU UNIO	62478TG94	06/14/2018	2.400000	410,000.00	410,001.71	7,954.00	1.71
			05/03/2019	2.400000	410,000.00	100.000418	IDC-FIS	0.00
84682	PW NCD MUFU UNION B	62478TQ28	11/02/2018	2.810000	1,610,000.00	1,612,181.59	18,850.42	2,181.59
			11/01/2019	2.810000	1,610,000.00	100.135502	IDC-FIS	0.00
84715	YCD NORDEA BANK	65558TBJ3	11/28/2018	2.730000	30,000,000.00	30,000,895.03	282,100.00	895.03
			04/03/2019	2.730000	30,000,000.00	100.002983	IDC-FIS	0.00
84718	YCD CREDIT AGRICOLE	22535CAS0	11/30/2018	2.760000	30,000,000.00	30,003,878.96	280,600.00	3,878.96
			04/12/2019	2.760000	30,000,000.00	100.012930	IDC-FIS	0.00
84750	YCD STANDARD CHARTE	85325TV44	12/04/2018	2.790000	30,000,000.00	30,004,183.64	274,350.00	4,183.64
			04/12/2019	2.790000	30,000,000.00	100.013945	IDC-FIS	0.00
84751	YCD STANDARD CHARTE	85325TV51	12/04/2018	2.790000	25,000,000.00	25,003,196.04	228,625.00	3,196.04
			04/11/2019	2.790000	25,000,000.00	100.012784	IDC-FIS	0.00
84752	YCD BANK OF MONTREA	06370RPU7	12/04/2018	2.780000	25,000,000.00	25,003,120.29	227,805.56	3,120.29
			04/11/2019	2.780000	25,000,000.00	100.012481	IDC-FIS	0.00
84753	YCD BANK OF MONTREA	06370RPT0	12/04/2018	2.780000	30,000,000.00	30,004,084.48	273,366.67	4,084.48
			04/12/2019	2.780000	30,000,000.00	100.013615	IDC-FIS	0.00
84762	YCD BANK OF MONTREA	06370RQE2	12/06/2018	2.780000	30,000,000.00	30,003,747.67	268,733.33	3,747.67
			04/11/2019	2.780000	30,000,000.00	100.012492	IDC-FIS	0.00
84763	YCD BANK OF MONTREA	06370RQC6	12/06/2018	2.780000	30,000,000.00	30,004,088.10	268,733.33	4,088.10
			04/12/2019	2.780000	30,000,000.00	100.013627	IDC-FIS	0.00
84764	YCD MUFU BANK LTD N	55379WTL0	12/06/2018	2.770000	30,000,000.00	30,003,656.76	267,766.67	3,656.76
			04/11/2019	2.770000	30,000,000.00	100.012189	IDC-FIS	0.00
84765	YCD MUFU BANK LTD N	55379WTN6	12/06/2018	2.770000	30,000,000.00	30,003,988.93	267,766.67	3,988.93
			04/12/2019	2.770000	30,000,000.00	100.013296	IDC-FIS	0.00
84771	YCD NORDEA BANK	65558TBT1	12/10/2018	2.770000	30,000,000.00	30,004,994.22	258,533.33	4,994.22



## Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Gain	Unrealized Loss
			04/15/2019	2.770000		30,000,000.00	100.016647	IDC-FIS		0.00
84772	YCD MUFGBK	55379WTT3	12/10/2018	2.770000		30,000,000.00	30,004,994.22	258,533.33		4,994.22
			04/15/2019	2.770000		30,000,000.00	100.016647	IDC-FIS		0.00
84852	YCD CREDIT AGRICOLE	22535CCG4	01/25/2019	2.650000		30,000,000.00	30,010,557.39	145,750.00		10,557.39
			05/14/2019	2.650000		30,000,000.00	100.035191	IDC-FIS		0.00
84867	YCD TORONTO DOMINIO	89114MUG0	02/07/2019	2.470000		30,000,000.00	30,001,672.27	109,091.67		1,672.27
			04/18/2019	2.470000		30,000,000.00	100.005574	IDC-FIS		0.00
84869	NCD MUFGBK UNION BANK	62478TV22	02/08/2019	2.580000		30,000,000.00	30,010,661.16	111,800.00		10,661.16
			05/28/2019	2.580000		30,000,000.00	100.035537	IDC-FIS		0.00
84870	YCD NORDEA BANK	65558TDW2	02/08/2019	2.530000		30,000,000.00	30,007,693.85	109,633.33		7,693.85
			05/24/2019	2.530000		30,000,000.00	100.025646	IDC-FIS		0.00
84886	YCD NORDEA BANK NY	65558TEH4	02/21/2019	2.540000		25,000,000.00	25,007,497.70	68,791.67		7,497.70
			05/29/2019	2.540000		25,000,000.00	100.029991	IDC-FIS		0.00
84896	YCD NORDEA BANK NY	65558TEV3	02/27/2019	2.530000		30,000,000.00	30,008,846.13	69,575.00		8,846.13
			05/31/2019	2.530000		30,000,000.00	100.029487	IDC-FIS		0.00
84917	YCD TORONTO DOMINIO	89114MXD4	03/13/2019	2.530000		30,000,000.00	30,012,470.24	40,058.33		12,470.24
			06/24/2019	2.530000		30,000,000.00	100.041567	IDC-FIS		0.00
84933	SO YCD TORONTO DOMI	89114MYU5	03/22/2019	2.480000		3,300,000.00	3,300,258.86	2,273.33		258.86
			04/22/2019	2.480000		3,300,000.00	100.007844	IDC-FIS		0.00
84934	SO YCD TORONTO DOMI	89114MYU5	03/22/2019	2.480000		2,700,000.00	2,700,211.79	1,860.00		211.79
			04/22/2019	2.480000		2,700,000.00	100.007844	IDC-FIS		0.00
84935	SO YCD TORONTO DOMI	89114MYU5	03/22/2019	2.480000		800,000.00	800,062.75	551.11		62.75
			04/22/2019	2.480000		800,000.00	100.007844	IDC-FIS		0.00
84936	SO YCD TORONTO DOMI	89114MYU5	03/22/2019	2.480000		2,200,000.00	2,200,172.57	1,515.56		172.57
			04/22/2019	2.480000		2,200,000.00	100.007844	IDC-FIS		0.00
84937	SO YCD TORONTO DOMI	89114MYU5	03/22/2019	2.480000		10,000,000.00	10,000,784.41	6,888.89		784.41
			04/22/2019	2.480000		10,000,000.00	100.007844	IDC-FIS		0.00
84938	SO YCD TORONTO DOMI	89114MYU5	03/22/2019	2.480000		3,300,000.00	3,300,258.86	2,273.33		258.86
			04/22/2019	2.480000		3,300,000.00	100.007844	IDC-FIS		0.00
84952	YCD STANDARD CHARTE	85325T3C7	03/26/2019	2.590000		25,000,000.00	25,009,437.91	10,791.67		9,437.91
			07/24/2019	2.590000		25,000,000.00	100.037752	IDC-FIS		0.00
84953	YCD STANDARD CHARTE	85325T3B9	03/27/2019	2.590000		30,000,000.00	30,011,440.24	10,791.67		11,440.24
			07/25/2019	2.590000		30,000,000.00	100.038134	IDC-FIS		0.00
84955	YCD NORDEA BANK NY	65558TFY6	03/28/2019	2.500000		30,000,000.00	30,010,901.47	8,333.33		10,901.47
			06/27/2019	2.500000		30,000,000.00	100.036338	IDC-FIS		0.00
			<b>Subtotal</b>		2.664659	665,940,000.00	666,079,888.51	3,920,131.00		139,939.24
					2.664659	665,940,000.00	100.021006			-50.73



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 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
82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	4,975,750.00	9,375.00	0.00
			03/04/2021	2.543964	4,989,750.00	99.515000	IDC-FIS	-14,000.00
83151	CORP CHEVRON	166764BH2	05/26/2016	1.561000	5,000,000.00	4,992,850.00	29,268.75	6,850.00
			05/16/2019	1.657877	4,986,000.00	99.857000	IDC-FIS	0.00
83273	CORP ROYAL BANK OF	78012KRK5	07/29/2016	1.500000	5,000,000.00	4,981,800.00	12,916.67	0.00
			07/29/2019	1.500000	5,000,000.00	99.636000	IDC-FIS	-18,200.00
83592	CORP MICROSOFT CORP	594918BV5	02/06/2017	1.850000	10,000,000.00	9,940,800.00	28,263.89	0.00
			02/06/2020	1.850000	10,000,000.00	99.408000	IDC-FIS	-59,200.00
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00	8,344,764.39	19,508.34	0.00
			08/08/2021	2.010124	8,389,048.21	97.611000	IDC-FIS	-44,283.82
83742	CORP APPLE INC	037833CS7	05/12/2017	1.800000	10,000,000.00	9,922,200.00	70,000.00	0.00
			05/11/2020	1.829955	9,991,300.00	99.222000	IDC-FIS	-69,100.00
84184	CORP WELLS FARGO BA	94988J5L7	02/06/2018	2.400000	10,000,000.00	9,976,300.00	50,666.67	0.00
			01/15/2020	2.469417	9,986,900.00	99.763000	IDC-FIS	-10,600.00
84189	CORP JOHNSON & JOHN	478160CH5	02/12/2018	1.950000	16,850,000.00	16,722,277.00	128,691.88	26,286.00
			11/10/2020	2.295016	16,695,991.00	99.242000	IDC-FIS	0.00
84370	CORP MICROSOFT CORP	594918BA1	04/26/2018	2.375000	10,000,000.00	10,003,500.00	32,326.39	254,800.00
			02/12/2022	3.081219	9,748,700.00	100.035000	IDC-FIS	0.00
84387	MICROSOFT CORP	594918BG8	05/03/2018	2.000000	8,000,000.00	7,946,800.00	65,777.78	81,280.00
			11/03/2020	2.699874	7,865,520.00	99.335000	IDC-FIS	0.00
84499	CORP WALMART INC	931142DY6	06/22/2018	1.750000	15,000,000.00	14,926,050.00	125,416.67	90,705.00
			10/09/2019	2.615066	14,835,345.00	99.507000	IDC-FIS	0.00
84504	CORP WALMART INC	931142DY6	06/25/2018	1.750000	5,000,000.00	4,975,350.00	41,805.56	29,890.00
			10/09/2019	2.615073	4,945,460.00	99.507000	IDC-FIS	0.00
84508	CORP APPLE INC	037833BS8	06/26/2018	2.250000	20,000,000.00	19,928,000.00	47,500.00	248,600.00
			02/23/2021	2.880031	19,679,400.00	99.640000	IDC-FIS	0.00
84528	CORP TOYOTA MOTOR C	89236TDZ5	07/03/2018	2.000000	8,200,000.00	7,846,170.00	911.11	0.00
			12/29/2020	3.100913	7,985,652.00	95.685000	IDC-FIS	-139,482.00
84549	CORP WELLS FARGO BA	94988J5D5	07/18/2018	1.750000	10,000,000.00	9,987,800.00	61,736.11	65,200.00
			05/24/2019	2.675824	9,922,600.00	99.878000	IDC-FIS	0.00
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000	10,284,000.00	10,234,945.32	17,997.00	152,511.72
			03/03/2022	2.844617	10,082,433.60	99.523000	IDC-FIS	0.00
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000	10,000,000.00	9,952,300.00	17,500.00	155,800.00
			03/03/2022	2.867054	9,796,500.00	99.523000	IDC-FIS	0.00
84622	CORP APPLE INC	037833BS8	09/20/2018	2.250000	10,000,000.00	9,964,000.00	23,750.00	133,680.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/30/2019 03:36:02 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
			02/23/2021	2.980040	9,830,320.00	99.640000	IDC-FIS	0.00
84646	CORP WALMART INC	931142DY6	10/09/2018	1.750000	20,000,000.00	19,901,400.00	167,222.22	91,300.00
			10/09/2019	2.718905	19,810,100.00	99.507000	IDC-FIS	0.00
84649	CORP EXXON MOBIL CO	30231GAV4	10/11/2018	2.222000	12,640,000.00	12,582,614.40	23,405.07	208,428.80
			03/01/2021	3.142000	12,374,185.60	99.546000	IDC-FIS	0.00
84677	CORP ORACLE CORP	68389XAX3	11/01/2018	2.250000	20,000,000.00	19,957,400.00	216,250.00	63,240.00
			10/08/2019	2.826041	19,922,910.00	99.787000	IDC-FIS	0.00
84761	CORP APPLE INC	037833AR1	12/06/2018	2.850000	15,000,000.00	15,098,850.00	172,187.50	196,110.00
			05/06/2021	3.130008	14,938,365.00	100.659000	IDC-FIS	0.00
84857	CORP WALMART INC	931142DY6	01/31/2019	1.750000	15,530,000.00	15,453,437.10	129,848.05	15,809.54
			10/09/2019	2.624925	15,522,179.78	99.507000	IDC-FIS	0.00
84865	CORP MICROSOFT CORP	594918BV5	02/06/2019	1.850000	15,074,000.00	14,984,761.92	42,604.99	15,978.44
			02/06/2020	2.561438	14,968,783.48	99.408000	IDC-FIS	0.00
84889	CORP MICROSOFT CORP	594918BW3	02/25/2019	2.400000	15,000,000.00	14,978,550.00	55,000.00	101,100.00
			02/06/2022	2.689934	14,896,450.00	99.857000	IDC-FIS	0.00
84922	CORP MICROSOFT CORP	594918BN3	03/08/2019	1.100000	9,854,000.00	9,803,153.36	15,958.00	7,341.23
			08/08/2019	2.529820	9,804,844.96	99.484000	IDC-FIS	0.00
84957	CORP TOYOTA MOTOR C	89236TCF0	03/29/2019	2.150000	20,000,000.00	19,911,000.00	22,694.45	0.00
			03/12/2020	2.549412	19,945,465.56	99.555000	IDC-FIS	-14,160.00
			<b>Subtotal</b>	2.037054	319,981,000.00	318,292,823.49	1,628,582.10	1,944,910.73
				2.627694	316,914,204.19	99.472414		-369,025.82
<b>Inv Type: 99 MONEY MARKET ACCOUNTS</b>								
83381	AUHSD MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	0.00	0.00	0.00	0.00
			04/01/2019	.000000	0.00	.000000	BOOK	0.00
			<b>Subtotal</b>	.000000	0.00	0.00	0.00	0.00
				.000000	0.00	.000000		0.00
<b>Inv Type: 1000 TD WITH CALC CODE OF CSC-00</b>								
83754	CCCCD CD BERTA KAMM	121101042	05/24/2017	.400000	3,397.22	3,397.22	25.55	0.00
			05/24/2020	.400000	3,397.22	100.000000	BOOK	0.00
			<b>Subtotal</b>	.400000	3,397.22	3,397.22	25.55	0.00
				.400000	3,397.22	100.000000		0.00
Grand Total			Count 259	2.399642	3,126,042,397.22	3,116,881,284.16	15,059,472.39	3,837,916.54
				2.495073	3,108,334,180.03	99.706942		-1,823,797.39





# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

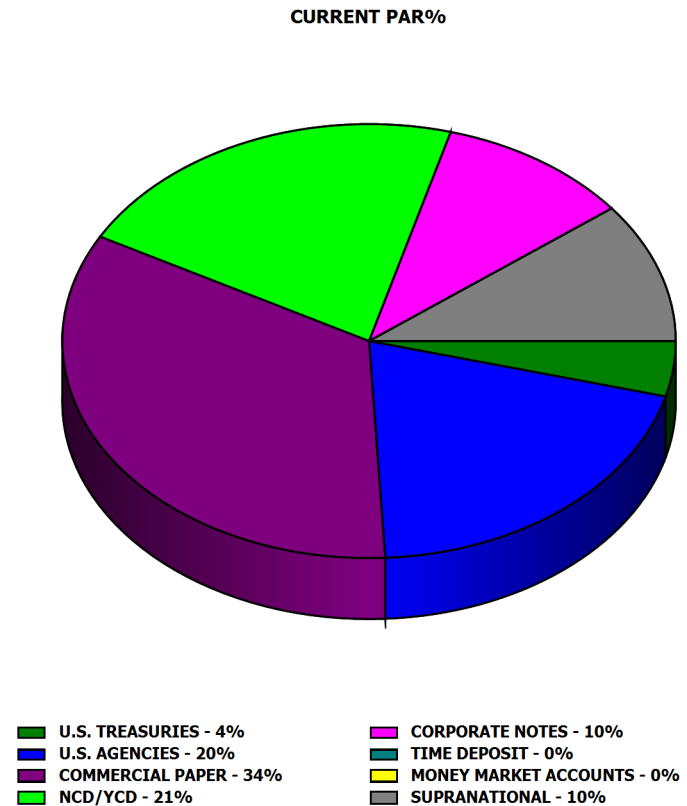
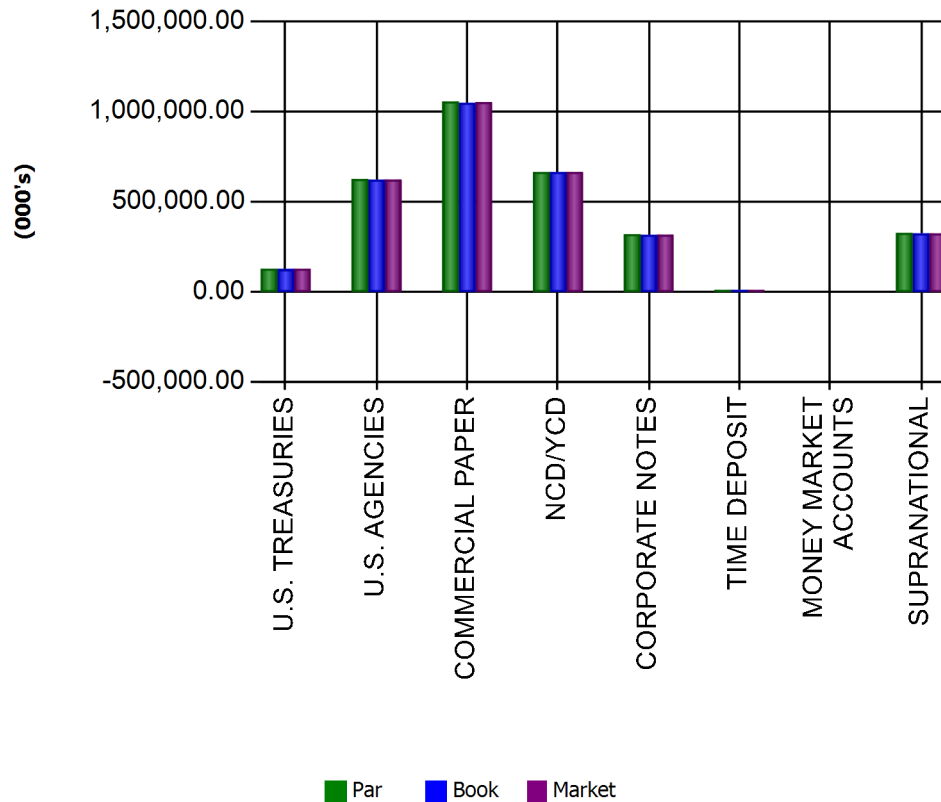
Run: 04/30/2019 03:36:02 PM

Reporting Currency: Local

## Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	128,480.00	127,525.80	128,184.60	100.52 %	-7.33	2.38 %
U.S. AGENCIES	626,770.00	623,385.64	624,370.81	100.16 %	-101.36	2.19 %
COMMERCIAL PAPER	1,057,489.00	1,049,052.67	1,053,514.95	100.43 %	2.92	2.60 %
NCD/YCD	665,940.00	665,940.00	666,079.89	100.02 %	139.89	2.66 %
CORPORATE NOTES	319,981.00	316,914.20	318,292.82	100.44 %	1,575.88	2.63 %
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	327,379.00	325,512.46	326,434.82	100.28 %	404.12	2.32 %
<b>Totals(000's)</b>	<b>3,126,042.40</b>	<b>3,108,334.18</b>	<b>3,116,881.28</b>	<b>100.27 %</b>	<b>2,014.12</b>	<b>2.50 %</b>

### Asset Allocation





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

April 3, 2019

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

*Via email*

Dear Belinda:

Per your request, I am confirming for you the source of the FIS/APS 2 market pricing data for March 31, 2019.

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

If you need further information, please do not hesitate to contact me at 805-509-0917 or Eric Graves at 818-425-2094.

Sincerely,

A handwritten signature in black ink, appearing to read 'Karen Tanaka'.

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: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 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
<b>Inv Type: 1 SUPRANATIONALS</b>								
83859	CCCSIG SUPRA INTL B	459058GA5	08/29/2017	1.625000	750,000.00	741,907.50	914.06	0.00
			09/04/2020	1.633607	749,842.50	98.921000	IDC-FIS	-7,935.00
83896	CCCSIG SUPRA INTL B	45905UP32	09/19/2017	1.561000	800,000.00	789,728.00	659.09	0.00
			09/12/2020	1.643882	798,080.00	98.716000	IDC-FIS	-8,352.00
83918	CCCSIG SUPRA INTL A	4581X0CD8	10/10/2017	2.125000	750,000.00	746,355.00	6,286.46	0.00
			11/09/2020	1.814044	756,951.83	99.514000	IDC-FIS	-10,596.83
83919	CCCCD SUPRA INTL AM	4581X0CD8	10/10/2017	2.125000	220,000.00	218,930.80	1,844.03	0.00
			11/09/2020	1.814044	222,039.20	99.514000	IDC-FIS	-3,108.40
84157	CCCCD SUPRA INTL FI	45950KCM0	01/25/2018	2.250000	90,000.00	89,791.20	371.25	55.80
			01/25/2021	2.352073	89,735.40	99.768000	IDC-FIS	0.00
84266	CCCSIG SUP IFC	45950VLQ7	03/16/2018	2.635000	850,000.00	849,821.50	1,370.89	459.00
			03/09/2021	2.661454	849,362.50	99.979000	IDC-FIS	0.00
84267	CCCCD SUP IFC	45950VLQ7	03/16/2018	2.635000	170,000.00	169,964.30	273.44	91.80
			03/09/2021	2.661454	169,872.50	99.979000	IDC-FIS	0.00
84365	CCCSIG SUPRA IADB	4581X0DB1	04/19/2018	2.625000	975,000.00	979,826.25	11,517.19	6,971.25
			04/19/2021	2.701839	972,855.00	100.495000	IDC-FIS	0.00
84546	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	725,000.00	732,010.75	3,765.97	8,707.25
			07/23/2021	2.834778	723,303.50	100.967000	IDC-FIS	0.00
84548	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	160,000.00	161,547.20	831.11	1,921.60
			07/23/2021	2.832094	159,625.60	100.967000	IDC-FIS	0.00
			<b>Subtotal</b>	2.260523	5,490,000.00	5,479,882.50	27,833.49	18,206.70
				2.252051	5,491,668.03	99.815710		-29,992.23

## Inv Type: 12 TREASURY NOTES

83187	CCCCD GOV US TREASU	912828Q78	06/29/2016	1.375000	35,000.00	34,360.20	202.09	0.00
			04/30/2021	.983665	35,626.68	98.172000	IDC-FIS	-1,266.48
83209	CCCCD GOV US TREASU	912828Q78	07/08/2016	1.375000	25,000.00	24,543.00	144.36	0.00
			04/30/2021	.971848	25,349.18	98.172000	IDC-FIS	-806.18
83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,768,949.60	8,249.24	0.00
			05/31/2020	1.001277	1,814,053.13	98.824000	IDC-FIS	-45,103.53
83425	CCCCD GOV US TREAS	912828WY2	11/23/2016	2.250000	25,000.00	24,987.25	93.23	0.00
			07/31/2021	1.775275	25,342.78	99.949000	IDC-FIS	-355.53
83469	CCCCD GOV US TREAS	912828D72	12/05/2016	2.000000	365,000.00	362,704.15	634.78	0.00
			08/31/2021	1.921700	365,916.79	99.371000	IDC-FIS	-3,212.64



## Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 PM

Reporting Currency: Local

### Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain/Loss	
					Current	Book			Unrealized Gain	Unrealized Loss
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00		4,945,100.00	28,867.40		0.00
			04/30/2020	1.500519	4,979,296.88		98.902000	IDC-FIS		-34,196.88
83480	CCCCD GOV US TREASU	912828G95	12/09/2016	1.625000	3,275,000.00		3,254,793.25	13,378.19		0.00
			12/31/2019	1.391995	3,297,771.48		99.383000	IDC-FIS		-42,978.23
83641	CCCCD GOV US TREASU	912828J43	03/17/2017	1.750000	90,000.00		88,755.30	136.96		58.77
			02/28/2022	2.144211	88,696.53		98.617000	IDC-FIS		0.00
83669	CCCCD GOV US TREASU	912828F96	04/05/2017	2.000000	365,000.00		362,660.35	3,065.19		0.00
			10/31/2021	1.857459	367,266.99		99.359000	IDC-FIS		-4,606.64
83814	CCCSIG GOV US TREAS	912828XM7	07/07/2017	1.625000	2,155,000.00		2,133,363.80	5,804.21		0.00
			07/31/2020	1.606525	2,155,522.98		98.996000	IDC-FIS		-22,159.18
83815	CCCCD GOV US TREASU	912828R77	07/07/2017	1.375000	295,000.00		289,412.70	1,359.51		0.00
			05/31/2021	1.805242	290,240.82		98.106000	IDC-FIS		-828.12
83820	CCCCD GOV US TREASU	912828V72	07/12/2017	1.875000	220,000.00		217,773.60	683.70		0.00
			01/31/2022	1.908201	219,682.03		98.988000	IDC-FIS		-1,908.43
83840	CCCSIG GOV US TREAS	912828L32	08/03/2017	1.375000	650,000.00		640,861.00	777.17		0.00
			08/31/2020	1.514468	647,283.20		98.594000	IDC-FIS		-6,422.20
83884	CCCSIG GOV US TREAS	912828L32	09/01/2017	1.375000	2,100,000.00		2,070,474.00	2,510.87		0.00
			08/31/2020	1.441812	2,095,898.44		98.594000	IDC-FIS		-25,424.44
83912	CCCSIG GOV US TREAS	912828L99	10/05/2017	1.375000	800,000.00		787,904.00	4,618.78		0.00
			10/31/2020	1.643376	793,593.75		98.488000	IDC-FIS		-5,689.75
83954	CCCSIG GOV US TREAS	912828M98	11/03/2017	1.625000	990,000.00		978,476.40	5,391.96		0.00
			11/30/2020	1.762521	985,939.45		98.836000	IDC-FIS		-7,463.05
83962	CCCSIG GOV US TREAS	912828M98	11/06/2017	1.625000	1,000,000.00		988,360.00	5,470.73		0.00
			11/30/2020	1.773455	995,585.94		98.836000	IDC-FIS		-7,225.94
84046	CCCCD GOV US TREASU	912828W89	12/06/2017	1.875000	495,000.00		490,010.40	25.37		211.77
			03/31/2022	2.130845	489,798.63		98.992000	IDC-FIS		0.00
84088	CCCSIG GOV US TREAS	912828N48	12/11/2017	1.750000	1,500,000.00		1,485,240.00	6,598.76		0.00
			12/31/2020	1.937773	1,491,679.69		99.016000	IDC-FIS		-6,439.69
84120	CCCSIG GOV US TRESU	912828N89	01/04/2018	1.375000	2,600,000.00		2,556,138.00	5,925.41		6,919.25
			01/31/2021	2.033644	2,549,218.75		98.313000	IDC-FIS		0.00
84121	CCCCD GOV US TREASU	912828W89	01/04/2018	1.875000	220,000.00		217,782.40	11.27		472.24
			03/31/2022	2.178392	217,310.16		98.992000	IDC-FIS		0.00
84224	CCCCD GOV US TREASU	912828F96	03/05/2018	2.000000	175,000.00		173,878.25	1,469.61		1,769.85
			10/31/2021	2.475285	172,108.40		99.359000	IDC-FIS		0.00
84391	CCCCD GOV US TREASU	9128283C2	05/04/2018	2.000000	230,000.00		228,157.70	1,931.49		5,830.36
			10/31/2022	2.795864	222,327.34		99.199000	IDC-FIS		0.00
84423	CCCSIG GOV US TREAS	912828WN6	05/22/2018	2.000000	820,000.00		815,162.00	5,496.70		12,779.19



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 PM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			05/31/2021	2.744936	802,382.81	99.410000	IDC-FIS		0.00	
84473	CCCSIG GOV US TREAS	912828WR7	06/06/2018	2.125000	1,780,000.00	1,774,161.60	9,508.49	IDC-FIS	21,209.26	
			06/30/2021	2.643910	1,752,952.34	99.672000	IDC-FIS		0.00	
84474	CCCCD GOV US TREASU	912828L57	06/06/2018	1.750000	205,000.00	201,652.35	13.32	IDC-FIS	5,020.51	
			09/30/2022	2.759560	196,631.84	98.367000	IDC-FIS		0.00	
84519	CCCCD GOV US TREASU	912828P79	07/05/2018	1.500000	195,000.00	189,637.50	254.35	IDC-FIS	5,149.22	
			02/28/2023	2.741166	184,488.28	97.250000	IDC-FIS		0.00	
84531	CCCSIG GOV US TREAS	912828WY2	07/06/2018	2.250000	1,300,000.00	1,299,337.00	4,848.07	IDC-FIS	15,180.75	
			07/31/2021	2.665911	1,284,156.25	99.949000	IDC-FIS		0.00	
84561	CCCCD US TREASURY N	912828W89	08/03/2018	1.875000	115,000.00	113,840.80	5.88	IDC-FIS	2,614.24	
			03/31/2022	2.824938	111,226.56	98.992000	IDC-FIS		0.00	
84580	CCCSIG GOV US TREAS	9128283X6	08/30/2018	2.250000	1,310,000.00	1,308,572.10	3,664.02	IDC-FIS	11,876.79	
			02/15/2021	2.679261	1,296,695.31	99.891000	IDC-FIS		0.00	
84586	CCCCD GOV US TREASU	912828W89	09/06/2018	1.875000	280,000.00	277,177.60	14.34	IDC-FIS	5,435.41	
			03/31/2022	2.748783	271,742.19	98.992000	IDC-FIS		0.00	
84591	CCCSIG GOV US TREAS	9128284W7	09/07/2018	2.750000	450,000.00	454,990.50	1,538.33	IDC-FIS	4,621.36	
			08/15/2021	2.720393	450,369.14	101.109000	IDC-FIS		0.00	
84621	CCCSIG GOV US TREAS	9128285A4	09/20/2018	2.750000	1,135,000.00	1,148,302.20	1,441.88	IDC-FIS	17,913.14	
			09/15/2021	2.892892	1,130,389.06	101.172000	IDC-FIS		0.00	
84626	CCCSIG GOV US TREAS	9128285A4	09/21/2018	2.750000	2,000,000.00	2,023,440.00	2,540.76	IDC-FIS	31,486.87	
			09/15/2021	2.891621	1,991,953.13	101.172000	IDC-FIS		0.00	
84644	CCCCD GOV US TREASU	912828P38	10/04/2018	1.750000	100,000.00	98,215.00	290.06	IDC-FIS	2,988.44	
			01/31/2023	2.933296	95,226.56	98.215000	IDC-FIS		0.00	
84690	CCCSIG GOV US TREAS	9128285F3	11/07/2018	2.875000	200,000.00	203,032.00	2,653.84	IDC-FIS	3,602.31	
			10/15/2021	2.976704	199,793.01	101.516000	IDC-FIS		0.00	
84774	CCCSIG GOV US TREAS	9128285L0	12/11/2018	2.875000	2,050,000.00	2,081,959.50	22,305.08	IDC-FIS	23,717.14	
			11/15/2021	2.726485	2,062,475.44	101.559000	IDC-FIS		0.00	
84831	CCCCD GOV US TREASU	912828V23	01/09/2019	2.250000	183,000.00	182,992.68	1,035.07	IDC-FIS	2,240.60	
			12/31/2023	2.519720	180,854.45	99.996000	IDC-FIS		0.00	
84832	CCCSIG GOV US TREAS	912828V72	01/09/2019	1.875000	5,150,000.00	5,097,882.00	16,004.83	IDC-FIS	40,823.41	
			01/31/2022	2.491027	5,057,058.59	98.988000	IDC-FIS		0.00	
84860	CCCCD GOV US TREASU	912828P38	01/31/2019	1.750000	160,000.00	157,144.00	464.09	IDC-FIS	2,019.00	
			01/31/2023	2.556177	155,125.00	98.215000	IDC-FIS		0.00	
84864	CCCSIG GOV US TREAS	9128285V8	01/31/2019	2.500000	3,350,000.00	3,372,646.00	17,582.88	IDC-FIS	27,356.94	
			01/15/2022	2.549468	3,348,990.72	100.676000	IDC-FIS		0.00	
84871	CCCSIG GOV US TREAS	9128285V8	02/11/2019	2.500000	1,725,000.00	1,736,661.00	9,053.87	IDC-FIS	9,841.66	
			01/15/2022	2.462067	1,730,035.85	100.676000	IDC-FIS		0.00	



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 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
84874	CCCSIG US TREASURY	912828V72	02/13/2019	1.875000	435,000.00	430,597.80	1,351.86	3,176.32
			01/31/2022	2.488218	427,714.38	98.988000	IDC-FIS	0.00
84875	CCCCD GOV US TREASU	912828S92	02/12/2019	1.250000	165,000.00	158,271.30	341.85	1,527.75
			07/31/2023	2.439129	156,811.92	95.922000	IDC-FIS	0.00
84876	CCCCD GOV US TREASU	912828Q29	02/12/2019	1.500000	165,000.00	160,347.00	6.76	1,424.93
			03/31/2023	2.443063	158,922.07	97.180000	IDC-FIS	0.00
84906	CCCSIG GOV US TREAS	9128286C9	03/06/2019	2.500000	725,000.00	730,321.50	2,253.11	6,142.79
			02/15/2022	2.539871	725,130.02	100.734000	IDC-FIS	0.00
84927	CCCSIG GOV US TREAS	912828W55	03/18/2019	1.875000	325,000.00	321,636.25	529.89	1,752.46
			02/28/2022	2.430857	320,181.85	98.965000	IDC-FIS	0.00
			<b>Subtotal</b>	1.911897	48,723,000.00	48,462,665.03	200,549.61	275,162.73
				2.121429	48,416,816.79	99.465684		-216,086.91

### Inv Type: 22 FEDERAL HOME LOAN BANKS

83166	CCCCD GOV FHLB GLOB	3130A8DB6	06/09/2016	1.125000	2,365,000.00	2,358,283.40	7,390.64	0.00
			06/21/2019	1.017963	2,372,544.35	99.716000	IDC-FIS	-14,260.95
83332	CCCCD GOV FHLB GLOB	3130A9EP2	09/21/2016	1.000000	1,900,000.00	1,886,795.00	263.89	0.00
			09/26/2019	1.062882	1,896,466.00	99.305000	IDC-FIS	-9,671.00
83772	CCCCD GOV FHLB NOTE	3130ABF92	05/31/2017	1.375000	2,000,000.00	1,996,640.00	9,395.83	0.00
			05/28/2019	1.369154	2,000,220.00	99.832000	IDC-FIS	-3,580.00
84688	CCCSIG GOV FHLB	3130AF5B9	11/06/2018	3.000000	1,075,000.00	1,093,511.50	15,139.58	19,694.00
			10/12/2021	3.039012	1,075,967.50	101.722000	IDC-FIS	0.00
84861	CCCCD GOV FHLB NOTE	3130A0F70	01/31/2019	3.375000	100,000.00	104,548.00	1,059.38	1,600.61
			12/08/2023	2.722019	103,444.27	104.548000	IDC-FIS	0.00
84908	CCCCD GOV US TREASU	912828WE6	03/08/2019	2.750000	275,000.00	281,006.00	2,843.83	3,223.77
			11/15/2023	2.519294	280,142.90	102.184000	IDC-FIS	0.00
			<b>Subtotal</b>	1.509073	7,715,000.00	7,720,783.90	36,093.15	24,518.38
				1.478461	7,728,785.02	100.074970		-27,511.95

### Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

83289	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	140,000.00	136,575.60	213.89	0.00
			08/17/2021	1.334096	139,433.00	97.554000	IDC-FIS	-2,857.40
83290	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	45,000.00	43,899.30	68.75	0.00
			08/17/2021	1.321009	44,846.06	97.554000	IDC-FIS	-946.76
83295	CCCCD GOV FNMA NOTE	3135G0N82	08/31/2016	1.250000	260,000.00	253,640.40	397.22	0.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 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
			08/17/2021	1.337550	258,910.60	97.554000	IDC-FIS	-5,270.20
83335	CCCCD GOV FNMA NOTE	3135G0P49	09/23/2016	1.000000	1,995,000.00	1,983,089.85	1,828.74	0.00
			08/28/2019	1.020798	1,993,803.00	99.403000	IDC-FIS	-10,713.15
83340	CCCCD GOV FNMA NOTE	3135G0P49	09/28/2016	1.000000	1,820,000.00	1,809,134.60	1,668.32	0.00
			08/28/2019	.994725	1,820,273.00	99.403000	IDC-FIS	-11,138.40
83647	CCCCD GOV FNMA NOTE	3135G0N33	03/21/2017	.875000	3,400,000.00	3,382,014.00	4,875.69	31,960.00
			08/02/2019	1.509791	3,350,054.00	99.471000	IDC-FIS	0.00
83812	CCCCD GOV FNMA NOTE	3135G0S38	06/29/2017	2.000000	300,000.00	297,672.00	1,433.33	0.00
			01/05/2022	1.851838	301,917.00	99.224000	IDC-FIS	-4,245.00
84766	CCCCD GOV FNMA NOTE	3135G0U43	12/06/2018	2.875000	340,000.00	347,956.00	515.90	8,642.80
			09/12/2023	2.920145	339,313.20	102.340000	IDC-FIS	0.00
84833	CCCCD GOV FNMA NOTE	3135G0U92	01/11/2019	2.625000	150,000.00	151,357.50	875.00	1,465.50
			01/11/2022	2.650125	149,892.00	100.905000	IDC-FIS	0.00
84834	CCCSIG GOV FNMA NOT	3135G0U92	01/11/2019	2.625000	850,000.00	857,692.50	4,958.33	8,304.50
			01/11/2022	2.650125	849,388.00	100.905000	IDC-FIS	0.00
84859	CCCSIG GOV FNMA NOT	3135G0U92	01/31/2019	2.630000	1,000,000.00	1,009,050.00	5,841.66	8,790.00
			01/11/2022	2.620467	1,001,718.33	100.905000	IDC-FIS	0.00
84868	CCCCD GOV FNMA NOTE	3135G0V34	02/08/2019	2.500000	75,000.00	75,704.25	276.04	983.25
			02/05/2024	2.579933	74,721.00	100.939000	IDC-FIS	0.00
84877	CCCCD GOV FNMA NOTE	3130AFW94	02/15/2019	2.500000	300,000.00	302,808.00	958.33	3,870.00
			02/13/2024	2.576010	298,938.00	100.936000	IDC-FIS	0.00
			<b>Subtotal</b>	1.418639	10,675,000.00	10,650,594.00	23,911.20	64,016.05
				1.626756	10,623,207.19	99.771372		-35,170.91

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

82778	CCCCD MBS FNMA SRS	3136AQDQ0	10/30/2015	1.646000	5,015.38	5,065.60	6.88	0.00
			09/25/2019	1.382287	5,065.60	101.001320	BOOK	0.00
83093	CCCCD MBS FHLMC SRS	3137BNN26	04/28/2016	1.780000	12,516.42	12,641.29	18.59	0.00
			07/25/2019	1.464707	12,641.29	100.997649	BOOK	0.00
83189	CCCSIG MBS FNMA SRS	3136ASPX8	06/30/2016	1.785000	4,751.24	4,798.76	7.07	0.00
			06/25/2019	1.442671	4,798.76	101.000160	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	76,727.35	78,253.55	524.29	0.00
			09/25/2021	2.944966	78,253.55	101.989121	BOOK	0.00
84856	CCCSIG MBS FHMS KPO	3137FKK39	12/17/2018	3.203000	200,911.20	200,910.60	536.27	0.00





# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 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
			07/25/2023	3.203060	200,910.60	99.999701	BOOK	0.00
			<b>Subtotal</b>	3.162903	399,921.59	402,521.36	1,350.60	0.00
				2.974127	402,521.36	100.650070		0.00

### Inv Type: 29 FHLMC NOTES

82996	CCCCD GOV FHLMC NOT	3137EADZ9	03/22/2016	1.125000	6,000,000.00	5,996,880.00	31,125.00	0.00
			04/15/2019	1.131578	5,998,800.00	99.948000	IDC-FIS	-1,920.00
			<b>Subtotal</b>	1.125000	6,000,000.00	5,996,880.00	31,125.00	0.00
				1.131578	5,998,800.00	99.948000		-1,920.00

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

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
			<b>Subtotal</b>	2.204579	415,000.00	414,969.87	406.62	0.00
				2.208035	414,969.87	99.992740		0.00

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

82964	CCCSIG ABS TOYOTA C	89237KAD5	03/02/2016	1.250000	40,052.15	40,049.88	22.25	0.00
			03/16/2020	1.252803	40,049.88	99.994332	BOOK	0.00
83008	CCCSIG ABS HYUNDAI	44930UAD8	03/30/2016	1.560000	57,310.30	57,299.18	39.73	0.00
			09/15/2020	1.568722	57,299.18	99.980597	BOOK	0.00
83091	CCCSIG ABS CORP NIS	65478VAD9	04/27/2016	1.320000	75,158.76	75,147.10	44.09	0.00
			01/15/2021	1.326574	75,147.10	99.984486	BOOK	0.00
83281	CCCSIG ABS TOYOTA A	89237WAD9	08/10/2016	1.140000	71,571.45	71,569.54	36.26	0.00
			08/17/2020	1.141339	71,569.54	99.997331	BOOK	0.00
83333	CCCSIG ABS HYUNDAI	44891EAC3	09/21/2016	1.290000	261,953.86	261,918.60	150.19	0.00
			04/15/2021	1.295868	261,918.60	99.986540	BOOK	0.00
83658	CCCSIG ABS ALLY AUT	02007HAC5	03/29/2017	1.780000	55,398.70	55,394.94	43.83	0.00
			08/16/2021	1.785395	55,394.94	99.993213	BOOK	0.00
83659	CCCSIG ABS HYUNDAI	44931PAD8	03/29/2017	1.760000	312,886.09	312,860.77	244.75	0.00
			08/16/2021	1.763698	312,860.77	99.991908	BOOK	0.00
83750	CCCSIG ABS TOTOTA A	89190BAD0	05/17/2017	1.760000	625,017.37	624,969.44	488.90	0.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 PM

Reporting Currency: Local

## Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain/Loss	
					Current	Book			Unrealized Gain	Unrealized Loss
			07/15/2021	1.763665	624,969.44		99.992331	BOOK		0.00
83855	CCCSIG ABS NAROT 20	65478GAD2	08/23/2017	1.750000	500,000.00		499,972.05	388.89	BOOK	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	90,814.51		90,807.84	72.65	BOOK	0.00
			04/15/2021	1.804194	90,807.84		99.992655	BOOK		0.00
83973	CCCSIG ABS TAOT 201	89238KAD4	11/15/2017	1.930000	225,000.00		224,979.26	193.11	BOOK	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	BOOK	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	276.88	BOOK	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	BOOK	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	BOOK	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	BOOK	0.00
			09/15/2022	2.960687	99,998.51		99.998510	BOOK		0.00
84422	CCCSIG ABS FORDO 20	34528FAD0	05/22/2018	3.030000	225,000.00		224,963.62	303.00	BOOK	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	BOOK	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	BOOK	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	BOOK	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	BOOK	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	BOOK	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	BOOK	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	BOOK	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	BOOK	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	BOOK	0.00
			07/20/2021	3.270188	149,979.15		99.986100	BOOK		0.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 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
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
84837	CCCSIG ABS GMCAR 20	36256XAD4	01/16/2019	2.970000	225,000.00	224,975.09	222.76	0.00
			11/16/2023	2.974624	224,975.09	99.988929	BOOK	0.00
84855	CCCSIG ABS MBALT 20	58772TAC4	01/30/2019	3.100000	155,000.00	154,995.46	213.56	0.00
			11/15/2021	3.102041	154,995.46	99.997071	BOOK	0.00
84872	CCCSIG ABS NAROT 20	65479KAD2	02/13/2019	2.900000	550,000.00	549,916.68	708.89	0.00
			10/16/2023	2.906625	549,916.68	99.984851	BOOK	0.00
84873	CCCSIG ABS ALLYA 20	02004WAC5	02/13/2019	2.910000	325,000.00	324,960.74	420.33	0.00
			09/15/2023	2.915375	324,960.74	99.987920	BOOK	0.00
84885	CCCSIG ABS GMALT 20	36256UAD0	02/21/2019	2.980000	225,000.00	224,964.68	204.88	0.00
			12/20/2021	2.990955	224,964.68	99.984302	BOOK	0.00
84890	CCCSIG ABS FORDL 20	34532FAD4	02/25/2019	2.900000	265,000.00	264,979.28	341.56	0.00
			05/15/2020	2.912229	264,979.28	99.992181	BOOK	0.00
84897	CCCCD ABS HARROT 20	43814WAC9	02/27/2019	2.830000	100,000.00	99,997.32	102.19	0.00
			03/20/2023	2.831301	99,997.32	99.997320	BOOK	0.00
			<b>Subtotal</b>	2.552120	7,260,163.19	7,259,476.13	7,878.13	0.00
				2.557682	7,259,476.13	99.990537		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	1,718.79	0.00
			01/20/2023	2.495080	349,951.56	99.986160	BOOK	0.00
			<b>Subtotal</b>	2.490000	350,000.00	349,951.56	1,718.79	0.00
				2.495080	349,951.56	99.986160		0.00

### Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

83675	CCCCD YCD BK OF NOV	06417GUE6	04/06/2017	1.910000	1,935,000.00	1,934,875.86	18,273.94	0.00
			04/05/2019	1.910000	1,935,000.00	99.993584	IDC-FIS	-124.14
83976	CCCSIG YCD SWEDBANK	87019U6D6	11/17/2017	2.270000	800,000.00	800,000.00	6,860.44	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	1,929.50	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	109,990.44	3,402.03	0.00
			02/07/2020	2.670000	110,000.00	99.991312	IDC-FIS	-9.56
84192	CCCSIG CREDIT SUISS	22549LFR1	02/08/2018	2.670000	755,000.00	754,934.40	23,350.26	0.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 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
			02/07/2020	2.670000	755,000.00	99.991312	IDC-FIS	-65.60
84246	CCCSIG YCD UBS AG S	90275DHG8	03/06/2018	2.900000	1,200,000.00	1,203,280.11	2,706.67	3,280.11
			03/02/2020	2.900000	1,200,000.00	100.273343	IDC-FIS	0.00
84327	CCCSIG YCD CREDIT A	22532XHT8	04/10/2018	3.252498	800,000.00	800,000.00	5,854.50	0.00
			04/10/2020	3.252498	800,000.00	100.000000	BOOK	0.00
84328	CCCSIG YCD CANADIAN	13606BVF0	04/10/2018	3.182500	800,000.00	800,000.00	5,728.50	0.00
			04/10/2020	3.182500	800,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	2.560022	6,625,000.00	6,628,080.81	68,105.84	3,280.11
				2.560022	6,625,000.00	100.046503		-199.30

### Inv Type: 74 CERT OF DEPOSIT MEDIUM TERM

84559	CCCCD YCD BANK OF M	06370REU9	08/03/2018	3.190000	175,000.00	175,000.00	3,737.17	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	16,550.34	0.00
			08/03/2020	3.190000	775,000.00	100.000000	BOOK	0.00
84655	CCCSIG YCD SUMITOMO	86565BPC9	10/18/2018	3.390000	750,000.00	748,980.00	11,653.13	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	1,709.13	0.00
			10/16/2020	3.476115	109,850.40	99.864000	BOOK	0.00
84893	CCCSIG YCD MUFG BAN	55379WZT6	02/28/2019	2.970000	800,000.00	800,000.00	2,112.00	0.00
			02/26/2021	2.970000	800,000.00	100.000000	BOOK	0.00
84894	CCCCD YCD MUFG BANK	55379WZT6	02/28/2019	2.970000	115,000.00	115,000.00	303.60	0.00
			02/26/2021	2.970000	115,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	3.179157	2,725,000.00	2,723,830.40	36,065.37	0.00
				3.206309	2,723,830.40	99.957079		0.00

### Inv Type: 75 CORPORATE NOTES

82513	CCCCD CORP GENERAL	36962G4D3	04/15/2015	6.000000	100,000.00	100,952.00	900.00	0.00
			08/07/2019	1.743001	117,603.00	100.952000	IDC-FIS	-16,651.00
82713	CCCCD CORP PFIZER I	717081DL4	09/29/2015	2.100000	1,960,000.00	1,958,902.40	15,549.33	0.00
			05/15/2019	1.748923	1,984,068.80	99.944000	IDC-FIS	-25,166.40
82716	CCCCD CORP MICROSOFT	594918AC8	09/29/2015	4.200000	1,400,000.00	1,403,332.00	19,600.00	0.00
			06/01/2019	1.599996	1,529,290.00	100.238000	IDC-FIS	-125,958.00
83177	CCCCD CORP JP MORGAN	48127HAA7	06/22/2016	2.200000	1,100,000.00	1,096,887.00	10,688.33	0.00
			10/22/2019	1.726909	1,116,775.00	99.717000	IDC-FIS	-19,888.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 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
83286	CCCSIG CORP BERKSHI	084664CK5	08/15/2016	1.300000	375,000.00	373,241.25	622.92	0.00
			08/15/2019	1.333092	374,636.25	99.531000	IDC-FIS	-1,395.00
83307	CCCCD CORP WELLS FA	949746RS2	09/02/2016	2.500000	240,000.00	238,836.00	450.00	0.00
			03/04/2021	1.900017	246,189.60	99.515000	IDC-FIS	-7,353.60
83309	CCCCD CORP JP MORG	46625HHS2	09/02/2016	4.400000	225,000.00	230,049.00	1,897.50	0.00
			07/22/2020	1.922970	245,783.25	102.244000	IDC-FIS	-15,734.25
83380	CCCSIG CORP TOYOTA	89236TDH5	10/18/2016	1.550000	510,000.00	507,001.20	3,579.21	0.00
			10/18/2019	1.567127	509,745.00	99.412000	IDC-FIS	-2,743.80
83423	CCCSIG CORP PFIZER	717081EB5	11/21/2016	1.700000	580,000.00	575,186.00	2,903.22	0.00
			12/15/2019	1.724022	579,887.04	99.170000	IDC-FIS	-4,701.04
83589	CCCCD CORP MORGAN S	61747YDW2	02/03/2017	2.650000	240,000.00	239,731.20	1,130.67	0.00
			01/27/2020	2.393173	241,764.00	99.888000	IDC-FIS	-2,032.80
83595	CCCSIG CORP APPLE I	037833CK4	02/09/2017	1.900000	600,000.00	597,198.00	1,710.00	0.00
			02/07/2020	1.916933	599,706.00	99.533000	IDC-FIS	-2,508.00
83625	CCCCD CORP AMERICAN	0258M0EE5	03/03/2017	2.200000	170,000.00	169,211.20	290.89	0.00
			03/03/2020	2.236036	169,823.20	99.536000	IDC-FIS	-612.00
83668	CCCSIG CORP CHEVRON	166764BP4	04/05/2017	1.991000	1,075,000.00	1,069,173.50	1,664.69	0.00
			03/03/2020	1.873043	1,078,569.00	99.458000	IDC-FIS	-9,395.50
83739	CCCSIG CORP APPLE I	037833CS7	05/11/2017	1.800000	530,000.00	525,876.60	3,710.00	0.00
			05/11/2020	1.835100	529,459.40	99.222000	IDC-FIS	-3,582.80
83793	CCCSIG CORP WALT DI	25468PDU7	06/06/2017	1.800000	850,000.00	842,069.50	4,930.00	0.00
			06/05/2020	1.839965	849,014.00	99.067000	IDC-FIS	-6,944.50
83824	CCCSIG CORP AMERI H	02665WBT7	07/20/2017	1.950000	505,000.00	499,914.65	1,942.15	0.00
			07/20/2020	1.984846	504,489.95	98.993000	IDC-FIS	-4,575.30
83839	CCCSIG CORP MORGAN	61761JB32	08/03/2017	2.800000	750,000.00	750,577.50	6,125.00	0.00
			06/16/2020	2.122846	764,055.00	100.077000	IDC-FIS	-13,477.50
83842	CCCCD CORP GOLDMAN	38141GWG5	08/04/2017	2.600000	225,000.00	223,762.50	1,527.50	0.00
			12/27/2020	2.319822	227,045.25	99.450000	IDC-FIS	-3,282.75
83851	CCCSIG CORP EXXON M	30231GAG7	08/17/2017	1.912000	400,000.00	397,592.00	531.11	0.00
			03/06/2020	1.719253	401,916.00	99.398000	IDC-FIS	-4,324.00
83863	CCCSIG CORP VISA IN	92826CAB8	08/30/2017	2.200000	210,000.00	209,076.00	1,373.17	0.00
			12/14/2020	1.853307	212,310.00	99.560000	IDC-FIS	-3,234.00
83879	CCCCD CORP CITIGRP	172967LC3	08/31/2017	2.900000	250,000.00	249,935.00	2,275.69	0.00
			12/08/2021	2.488448	254,137.50	99.974000	IDC-FIS	-4,202.50
83885	CCCSIG CORP CATERPI	14913Q2A6	09/07/2017	1.850000	635,000.00	627,868.95	881.06	0.00
			09/04/2020	1.879031	634,466.60	98.877000	IDC-FIS	-6,597.65
83890	CCCCD CORP BANK OF	06406FAA1	09/07/2017	2.500000	125,000.00	124,696.25	1,440.97	0.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 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
			04/15/2021	2.072430	126,846.25	99.757000	IDC-FIS	-2,150.00
83891	CCCSIG CORP IBM CRE	44932HAA1	09/08/2017	1.625000	700,000.00	697,165.00	789.93	0.00
			09/06/2019	1.663919	699,468.00	99.595000	IDC-FIS	-2,303.00
83894	CCCSIG CORP BOFA CA	06051GGS2	09/18/2017	2.328000	545,000.00	539,931.50	6,343.80	0.00
			10/01/2021	2.328000	545,000.00	99.070000	IDC-FIS	-5,068.50
83921	CCCSIG CORP PEPSICO	713448DX3	10/10/2017	2.000000	375,000.00	371,790.00	3,458.33	0.00
			04/15/2021	2.005881	374,925.00	99.144000	IDC-FIS	-3,135.00
83922	CCCCD CORP PEPSICO	713448DX3	10/10/2017	2.000000	70,000.00	69,400.80	645.56	0.00
			04/15/2021	2.005881	69,986.00	99.144000	IDC-FIS	-585.20
83940	CCCSIG CORP BB&T MT	05531FAZ6	10/26/2017	2.150000	215,000.00	212,981.15	770.43	0.00
			02/01/2021	2.165131	214,901.10	99.061000	IDC-FIS	-1,919.95
83949	CCCSIG CORP HONEYWE	438516BQ8	10/30/2017	1.800000	240,000.00	238,819.20	1,812.00	0.00
			10/30/2019	1.839901	239,812.80	99.508000	IDC-FIS	-993.60
83952	CCCCD CORP BANK OF	06051GFW4	11/03/2017	2.625000	110,000.00	109,726.10	1,299.38	0.00
			04/19/2021	2.398027	110,823.90	99.751000	IDC-FIS	-1,097.80
83964	CCCCD CORP BB T MTN	05531FAZ6	11/06/2017	2.150000	110,000.00	108,967.10	394.16	0.00
			02/01/2021	2.189947	109,864.70	99.061000	IDC-FIS	-897.60
83969	CCCSIG CORP PACCAR	69371RN85	11/13/2017	2.050000	225,000.00	223,035.75	1,768.13	0.00
			11/13/2020	2.053109	224,979.75	99.127000	IDC-FIS	-1,944.00
83971	CCCSIG CORP UNITED	911312BP0	11/14/2017	2.050000	475,000.00	470,801.00	4,868.75	0.00
			04/01/2021	2.098958	474,249.50	99.116000	IDC-FIS	-3,448.50
84087	CCCSIG CORP CITIGRO	172967KB6	12/11/2017	2.650000	600,000.00	598,500.00	6,845.83	0.00
			10/26/2020	2.497862	602,508.00	99.750000	IDC-FIS	-4,008.00
84126	CCCSIG CORP JOHN DE	24422ETZ2	01/08/2018	2.350000	305,000.00	303,676.30	1,652.51	0.00
			01/08/2021	2.368059	304,841.40	99.566000	IDC-FIS	-1,165.10
84200	CCCSIG BANK OF NY M	06406HDD8	02/21/2018	2.600000	500,000.00	499,945.00	1,588.89	2,400.00
			08/17/2020	2.805542	497,545.00	99.989000	IDC-FIS	0.00
84202	CCCSIG CORP PACCAR	69371RN93	02/27/2018	2.800000	500,000.00	501,625.00	1,166.67	1,870.00
			03/01/2021	2.817011	499,755.00	100.325000	IDC-FIS	0.00
84225	CCCCD CORP CICSO SY	17275RBD3	03/05/2018	2.200000	130,000.00	129,139.40	262.17	1,380.60
			02/28/2021	2.806895	127,758.80	99.338000	IDC-FIS	0.00
84247	CCCSIG NATIONAL RUR	63743HER9	02/26/2018	2.900000	330,000.00	331,689.60	425.33	2,055.90
			03/15/2021	2.937862	329,633.70	100.512000	IDC-FIS	0.00
84255	CCCSIG CORP JOHN DE	24422EUD9	03/13/2018	2.875000	400,000.00	401,920.00	606.94	2,192.00
			03/12/2021	2.898871	399,728.00	100.480000	IDC-FIS	0.00
84277	CCCSIG CORP UNILEVE	904764AZ0	03/22/2018	2.750000	650,000.00	652,294.50	446.88	5,616.00
			03/22/2021	2.929170	646,678.50	100.353000	IDC-FIS	0.00



# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 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
84290	CCCSIG CORP HSBC US	40428HPR7	03/29/2018 03/05/2020	2.350000 3.032909	400,000.00 394,904.00	398,828.00 99.707000	678.89 IDC-FIS	3,924.00 0.00
84307	CCCCD CORP NATL RUR	637432NM3	04/05/2018 04/25/2022	2.400000 3.122993	115,000.00 111,854.75	114,200.75 99.305000	1,196.00 IDC-FIS	2,346.00 0.00
84308	CCCCD CORP CATERPIL	14912L5Q0	04/05/2018 03/01/2023	2.625000 3.195058	60,000.00 58,457.40	59,664.00 99.440000	131.25 IDC-FIS	1,206.60 0.00
84309	CCCCD CORP HOME DEP	437076AZ5	04/05/2018 04/01/2023	2.700000 3.114098	100,000.00 98,100.00	100,494.00 100.494000	1,350.00 IDC-FIS	2,394.00 0.00
84399	CCCSIG CORP HERSHEY	427866AY4	05/10/2018 05/15/2020	2.900000 2.933837	350,000.00 349,769.00	352,240.00 100.640000	3,834.44 IDC-FIS	2,471.00 0.00
84402	CCCSIG CORP GENERAL	369550BA5	05/11/2018 05/11/2020	2.875000 3.058819	460,000.00 458,371.60	461,522.60 100.331000	5,143.06 IDC-FIS	3,151.00 0.00
84411	CCCSIG CORP AMERICA	025816BU2	05/17/2018 05/17/2021	3.375000 3.381007	785,000.00 784,866.55	795,063.70 101.282000	9,861.56 IDC-FIS	10,197.15 0.00
84421	CCCSIG CORP CHARLES	808513AW5	05/22/2018 05/21/2021	3.250000 3.251084	500,000.00 499,985.00	506,270.00 101.254000	5,868.06 IDC-FIS	6,285.00 0.00
84470	CCCSIG CORP BBT COR	05531FBD4	06/05/2018 09/03/2021	3.200000 3.235931	150,000.00 149,821.50	151,657.50 101.105000	373.33 IDC-FIS	1,836.00 0.00
84511	CCCSIG CORP WALMART	931142EJ8	06/27/2018 06/23/2021	3.125000 3.126857	595,000.00 594,970.25	603,163.40 101.372000	5,061.63 IDC-FIS	8,193.15 0.00
84592	CCCSIG CORP CATERPI	14913Q2N8	09/07/2018 09/07/2021	3.150000 3.177112	100,000.00 99,923.00	101,152.00 101.152000	210.00 IDC-FIS	1,229.00 0.00
84593	CCCSIG CORP UNILEVE	904764BF3	09/07/2018 03/07/2022	3.000000 3.147126	100,000.00 99,516.00	100,984.00 100.984000	200.00 IDC-FIS	1,468.00 0.00
84594	CCCSIG CORP PFIZER	717081EM1	09/07/2018 09/15/2021	3.000000 3.046915	250,000.00 249,662.50	254,015.00 101.606000	333.33 IDC-FIS	4,352.50 0.00
84618	CCCSIG CORP 3M COMP	88579YBA8	09/14/2018 09/14/2021	3.000000 3.072054	185,000.00 184,620.75	187,149.70 101.162000	262.08 IDC-FIS	2,528.95 0.00
84645	CCCSIG CORP AMERICA	02665WCP4	10/10/2018 12/10/2021	3.375000 3.392166	300,000.00 299,856.00	305,265.00 101.755000	3,121.88 IDC-FIS	5,409.00 0.00
84757	CCCSIG CORP HOME DE	437076BV3	12/06/2018 03/01/2022	3.250000 3.341128	225,000.00 224,383.50	230,107.50 102.270000	609.38 IDC-FIS	5,724.00 0.00
84830	CCCSIG CORP TOYOTA	89236TFQ3	01/08/2019 01/08/2021	3.050000 3.081164	235,000.00 234,859.00	237,124.40 100.904000	1,652.51 IDC-FIS	2,265.40 0.00
84863	CCCCD CORP TOYOTA M	89236TFS9	01/31/2019 01/08/2024	3.350000 3.179008	145,000.00 146,432.64	148,932.40 102.712000	1,119.92 IDC-FIS	2,810.10 0.00
84887	CCCSIG CORP 3M COMP	88579YBF7	02/22/2019	2.750000	245,000.00	247,136.40	729.90	2,251.55



## Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

Run: 04/18/2019 01:02:41 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
			03/01/2022	2.766133	244,884.85	100.872000	IDC-FIS	0.00
84915	CCCSIG CORP PFIZER	717081ER0	03/11/2019	2.800000	170,000.00	171,473.90	264.44	1,484.10
			03/11/2022	2.802099	169,989.80	100.867000	IDC-FIS	0.00
84923	CCCSIG CORP MERCK A	589331AT4	03/15/2019	2.400000	300,000.00	298,608.00	320.00	1,674.00
			09/15/2022	2.708028	296,934.00	99.536000	IDC-FIS	0.00
84926	CCCSIG CORP GOLDMAN	38141GWC4	03/18/2019	3.000000	325,000.00	324,294.75	4,197.91	1,046.50
			04/26/2022	3.182983	327,094.08	99.783000	IDC-FIS	0.00
84932	CCCSIG CORP JPMORGA	46647PBB1	03/22/2019	3.207000	800,000.00	804,816.00	641.40	4,816.00
			04/01/2023	3.207000	800,000.00	100.602000	IDC-FIS	0.00
			<b>Subtotal</b>	2.545056	26,430,000.00	26,426,640.10	168,030.07	94,577.50
				2.305855	26,649,295.41	99.987288		-313,076.64

#### Inv Type: 78 NEGOTIABLE CD 30/360 EUR

83844	CCCSIG MTN WESTPAC	96121T4A3	08/07/2017	2.050000	1,460,000.00	1,460,000.00	4,489.50	0.00
			08/03/2020	2.050000	1,460,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	2.050000	1,460,000.00	1,460,000.00	4,489.50	0.00
				2.050000	1,460,000.00	100.000000		0.00

#### Inv Type: 79 YCD/NCD 30/360

84196	CCCSIG NORDEA BANK	65590ASN7	02/22/2018	2.720000	800,000.00	781,222.22	2,478.22	0.00
			02/20/2020	2.720000	800,000.00	97.652778	IDC-FIS	-18,777.78
84197	CCCCD NORDEA BANK A	65590ASN7	02/22/2018	2.720000	170,000.00	166,009.72	526.62	0.00
			02/20/2020	2.720000	170,000.00	97.652778	IDC-FIS	-3,990.28
84476	CCCCSIG YCD BANK OF	06417GU22	06/07/2018	3.080000	800,000.00	799,696.00	7,939.56	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	1,488.66	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	10,260.00	0.00
			06/07/2021	3.240000	1,000,000.00	100.000000	BOOK	0.00
			<b>Subtotal</b>	3.015197	2,920,000.00	2,896,870.94	22,693.06	0.00
				3.021658	2,919,639.00	99.207909		-22,768.06

Grand Total			Count 204	2.087852	127,188,084.78	126,873,146.60	630,250.43	479,761.47
				2.133482	127,063,960.76	99.752384		-646,726.00





# Inventory by Market Value

As Of Date: 03/31/2019

Date Basis: Settlement

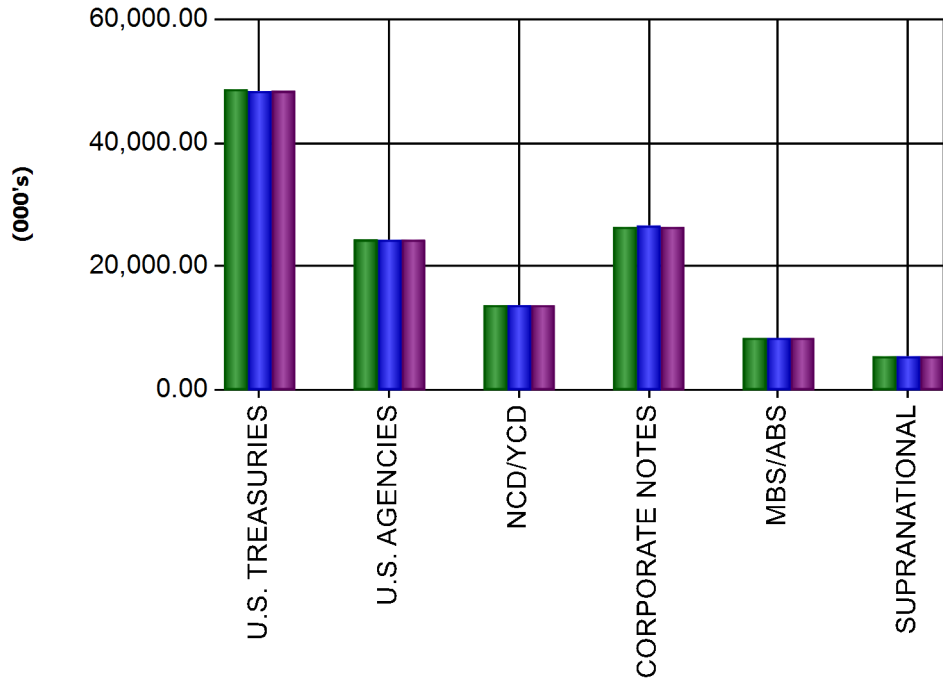
Run: 04/18/2019 01:02:41 PM

Reporting Currency: Local

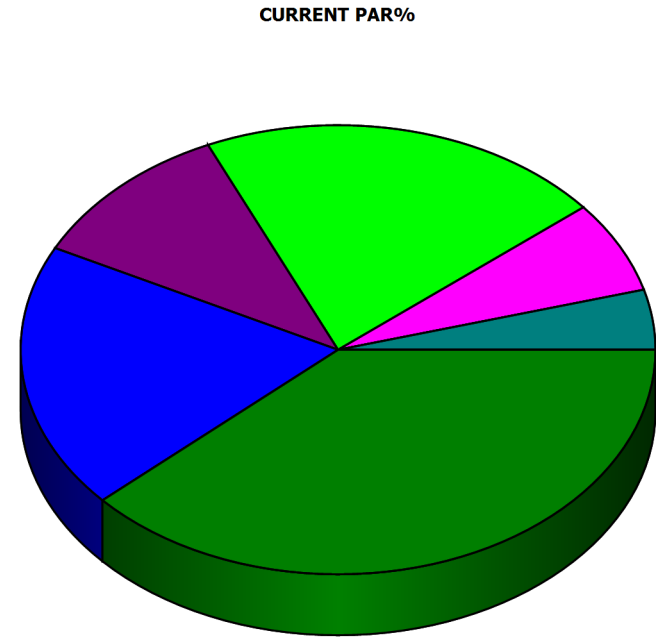
## Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	48,723.00	48,416.82	48,462.67	100.09 %	59.08	2.12 %
U.S. AGENCIES	24,390.00	24,350.79	24,368.26	100.07 %	23.93	1.46 %
NCD/YCD	13,730.00	13,728.47	13,708.78	99.86 %	-19.69	2.73 %
CORPORATE NOTES	26,430.00	26,649.30	26,426.64	99.16 %	-218.50	2.31 %
MBS/ABS	8,425.08	8,426.92	8,426.92	100.00 %	0.00	2.56 %
SUPRANATIONAL	5,490.00	5,491.67	5,479.88	99.79 %	-11.79	2.25 %
<b>Totals(000's)</b>	<b>127,188.08</b>	<b>127,063.96</b>	<b>126,873.15</b>	<b>99.85 %</b>	<b>-166.96</b>	<b>2.13 %</b>

## Asset Allocation



■ Par ■ Book ■ Market



■ U.S. TREASURIES - 38% ■ CORPORATE NOTES - 21%  
 ■ U.S. AGENCIES - 19% ■ MBS/ABS - 7%  
 ■ NCD/YCD - 11% ■ 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 MARCH 31, 2019**

<b>CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS</b>	<b>STATE CONTROLLER ACCOUNT NUMBER</b>	<b>ACCOUNT BALANCE</b>	<b>ESTIMATED FAIR VALUE</b>
ACALANES UNION HIGH SCHOOL	75-07-010	983,620.59	983,765.14
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	856,681.45	856,807.34
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,054,003.47	8,055,187.04
BYRON UNION SCHOOL DISTRICT	75-07-017	171,621.84	171,647.06
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	199,524.45	199,553.77
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	24,700,000.00	24,703,629.76
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	638,455.69	638,549.51
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	65,009,552.01
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,329,285.80	1,329,481.14
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,314,081.59	2,314,421.65
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,097,750.13	4,098,352.31
DELTA DIABLO SANITATION DISTRICT	70-07-003	75,267.51	75,278.57
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,046,552.37	1,046,706.17
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	3,972,674.03	3,973,257.83
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	983,938.57	984,083.16
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,046,056.37	5,046,797.91
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	23,115,944.90	23,119,341.88
MORAGA ORINDA FIRE DISTRICT	17-07-003	6,100,484.52	6,101,381.01
MORAGA SCHOOL DISTRICT	75-07-016	2,772.24	2,772.65
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,556,522.27	3,557,044.92
MT VIEW SANITARY DISTRICT	70-07-008	7,869,465.64	7,870,622.09
OAKLEY UNION SCHOOL DISTRICT	75-07-009	256,338.96	256,376.63
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,695,478.73	3,696,021.80
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	36,456.60	36,461.96
RECLAMATION DISTRICT 799	60-07-001	85,185.49	85,198.01
RECLAMATION DISTRICT 800	60-07-003	2,902,835.45	2,903,262.03
REDEVELOPMENT AGENCY	65-07-015	7,242.19	7,243.25
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	109,746.03	109,762.16
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	248,381.21	248,417.71
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	42,379,392.76	42,385,620.58
	TOTAL	<u>209,835,760.85</u>	<u>209,866,597.05</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 January 2019 to 31 March 2019

---

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.



<a href="#"><u>Risk Summary (WC-Contra Costa County)</u></a>	1
<a href="#"><u>Performance Summary Gross of Fees (WC-Contra Costa County)</u></a>	5
<a href="#"><u>Performance Summary Net of Fees (WC-Contra Costa County)</u></a>	7
<a href="#"><u>GAAP Financials (WC-Contra Costa County)</u></a>	9
<a href="#"><u>Income Detail (WC-Contra Costa County)</u></a>	11
<a href="#"><u>Balance Sheet Classification (WC-Contra Costa County)</u></a>	17
<a href="#"><u>Trading Activity (WC-Contra Costa County)</u></a>	23
<a href="#"><u>Transaction Detail (WC-Contra Costa County)</u></a>	32
<a href="#"><u>MMF Transaction Detail (WC-Contra Costa County)</u></a>	42
<a href="#"><u>Roll Forward (WC-Contra Costa County)</u></a>	45
<a href="#"><u>Shock Analysis (WC-Contra Costa County)</u></a>	50

# Risk Summary

Base Currency: USD  
 01 January 2019 to 31 March 2019

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	44,556,952.46
Net Unrealized Gain/Loss	18,330.06
Market Value + Accrued	44,575,282.52

## Cash and Fixed Income Summary

Risk Metric	Value
Cash	875.30
MMFund	127,190.06
Fixed Income	44,447,217.16
Duration	0.40
Convexity	0.00
WAL	0.47
Years to Final Maturity	0.64
Years to Effective Maturity	0.50
Yield	2.55
Book Yield	2.58
Avg Credit Rating	AA+/Aa1/AA+

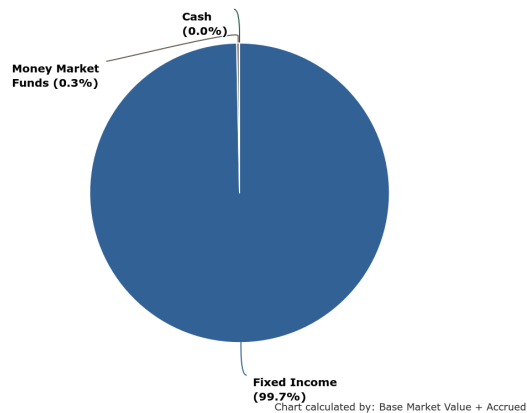
## Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	54.06%
Federal Home Loan Banks Office of Finance	16.81%
Agfirst Farm Credit Bank	11.10%
Government of the United States	6.71%
United Nations	4.05%
Capital One Multi-Asset Execution Trust	2.80%
Inter-American Development Bank	2.25%
Old Line Funding, LLC	2.22%

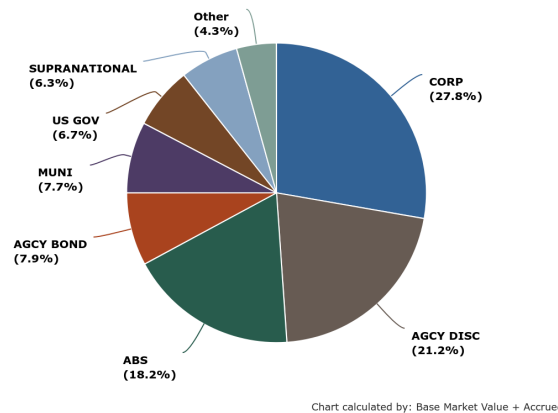
--- 100.00%

Footnotes: 1,2

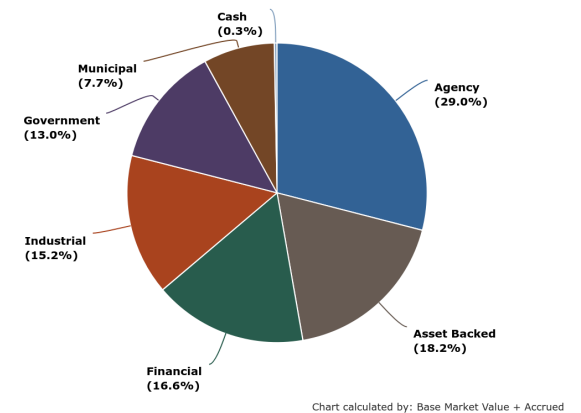
## Asset Class



## Security Type



## Market Sector



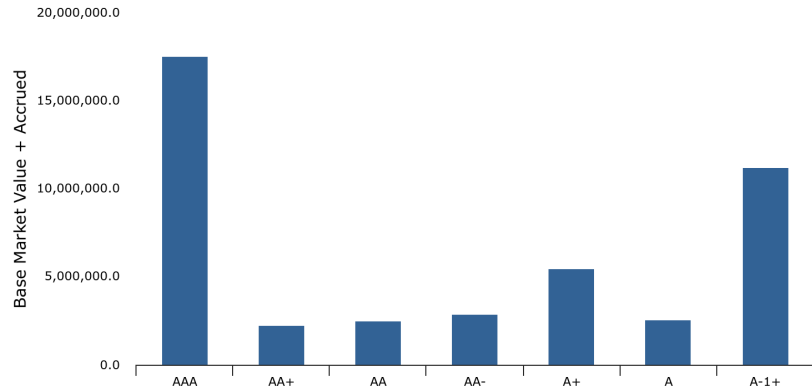
The information contained in this report represents estimated trade date investment calculations. Certain calculations may not be available for all time periods. Please refer to your custody statement for official portfolio holdings and transactions. Note that certain accounting methods may cause differences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

# Risk Summary

Base Currency: USD  
01 January 2019 to 31 March 2019

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

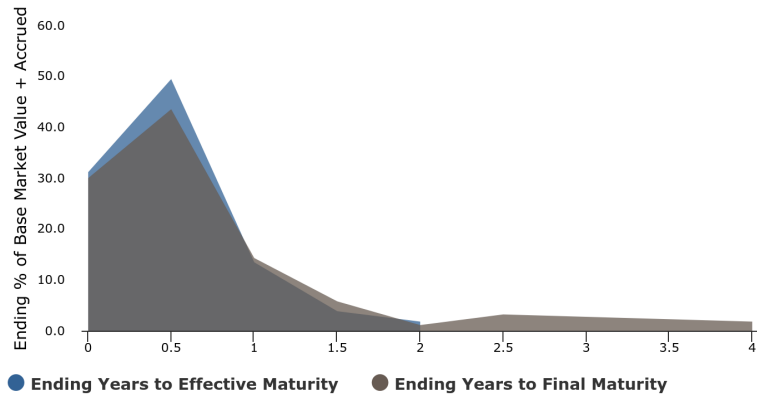
## Credit Rating



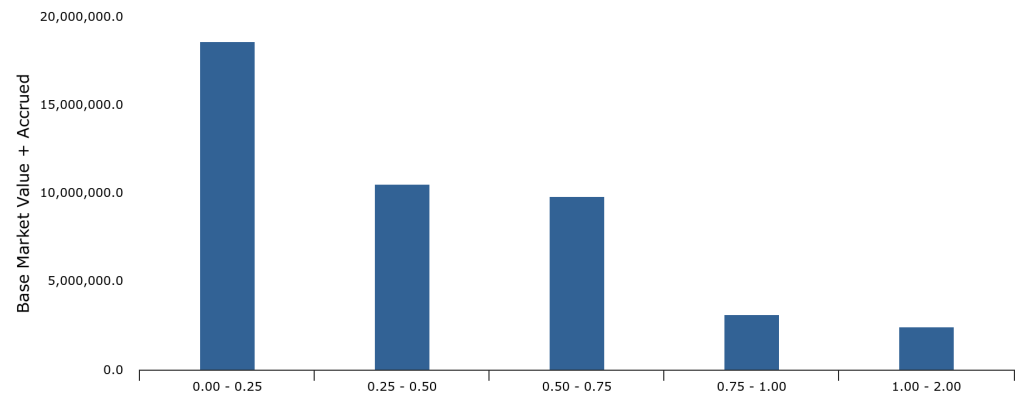
## Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	62.30%	2.26%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	17.19%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	14.96%	3.28%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

## Time To Maturity



## Duration



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

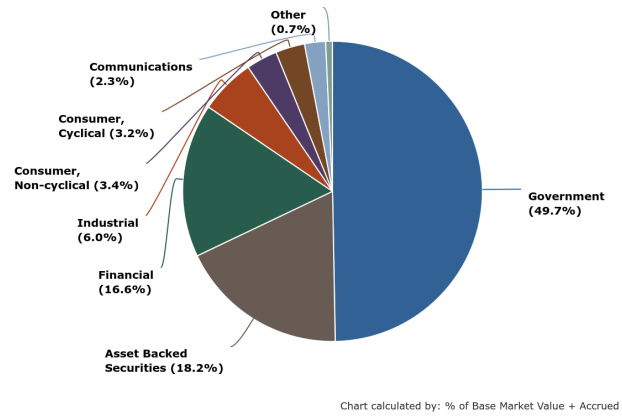


# Risk Summary

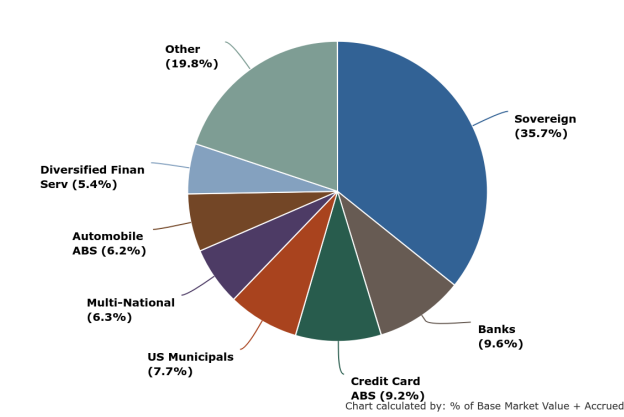
Base Currency: USD  
 01 January 2019 to 31 March 2019

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

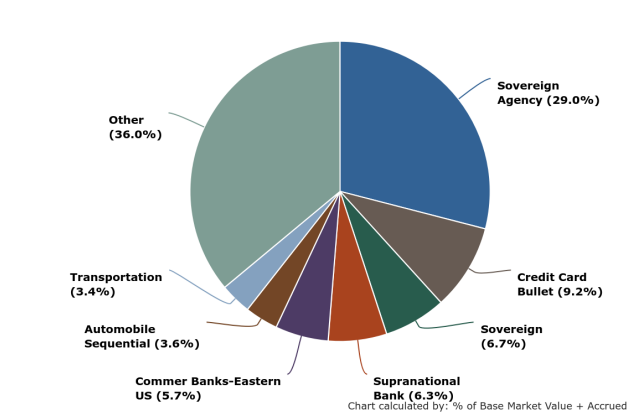
## Base Exposure - Industry Sector



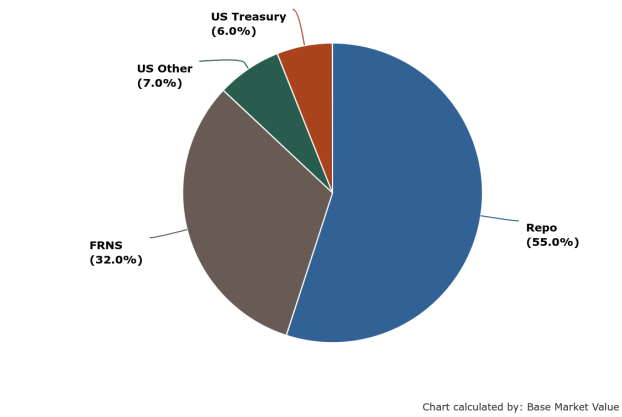
## Base Exposure - Industry Group



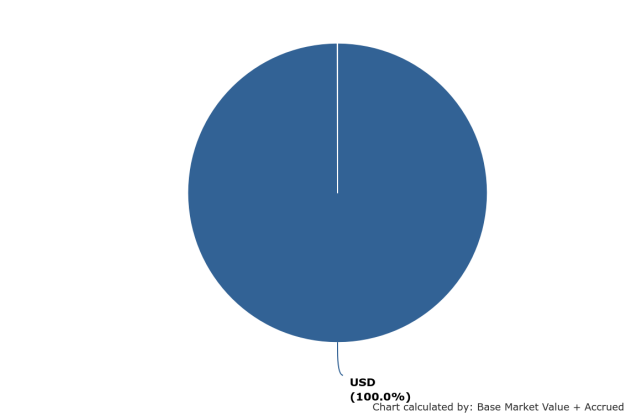
## Base Exposure - Industry Subgroup



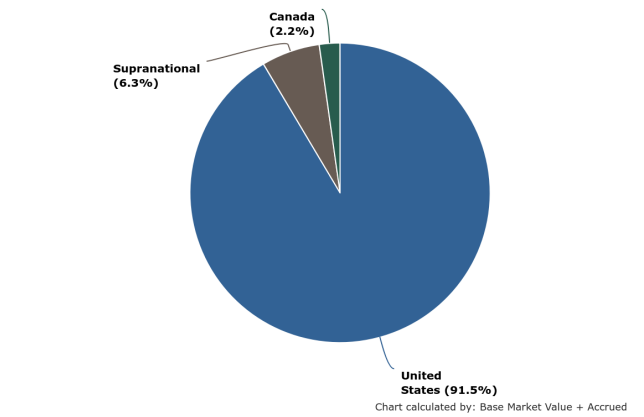
## MMF Asset Allocation



## 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.

# Risk Summary

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

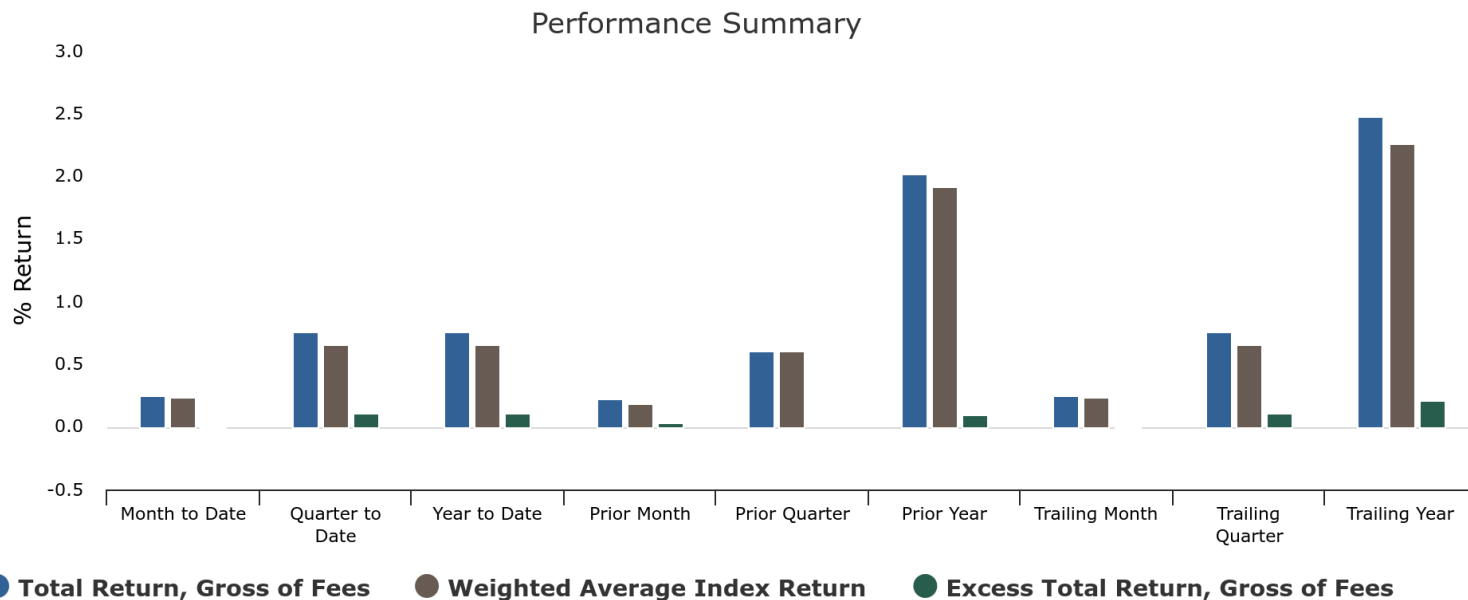
1: \* Grouped by: Issuer Concentration. 2: \* Groups Sorted by: % of Base Market Value + Accrued.

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

# Performance Summary Gross of Fees

Base Currency: USD  
01 January 2019 to 31 March 2019

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



Period	Period Begin	Period End	Total Return, Gross of Fees	Weighted Average Index Return	Excess Total Return, Gross of Fees
Month to Date	03/01/2019	03/31/2019	0.25%	0.24%	0.00%
Quarter to Date	01/01/2019	03/31/2019	0.76%	0.65%	0.11%
Year to Date	01/01/2019	03/31/2019	0.76%	0.65%	0.11%
Prior Month	02/01/2019	02/28/2019	0.22%	0.18%	0.04%
Prior Quarter	10/01/2018	12/31/2018	0.61%	0.61%	-0.01%
Prior Year	01/01/2018	12/31/2018	2.02%	1.92%	0.10%
Trailing Month	03/01/2019	03/31/2019	0.25%	0.24%	0.00%
Trailing Quarter	01/01/2019	03/31/2019	0.76%	0.65%	0.11%
Trailing Year	04/01/2018	03/31/2019	2.47%	2.26%	0.21%

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 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Gross of Fees (includes trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

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

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

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

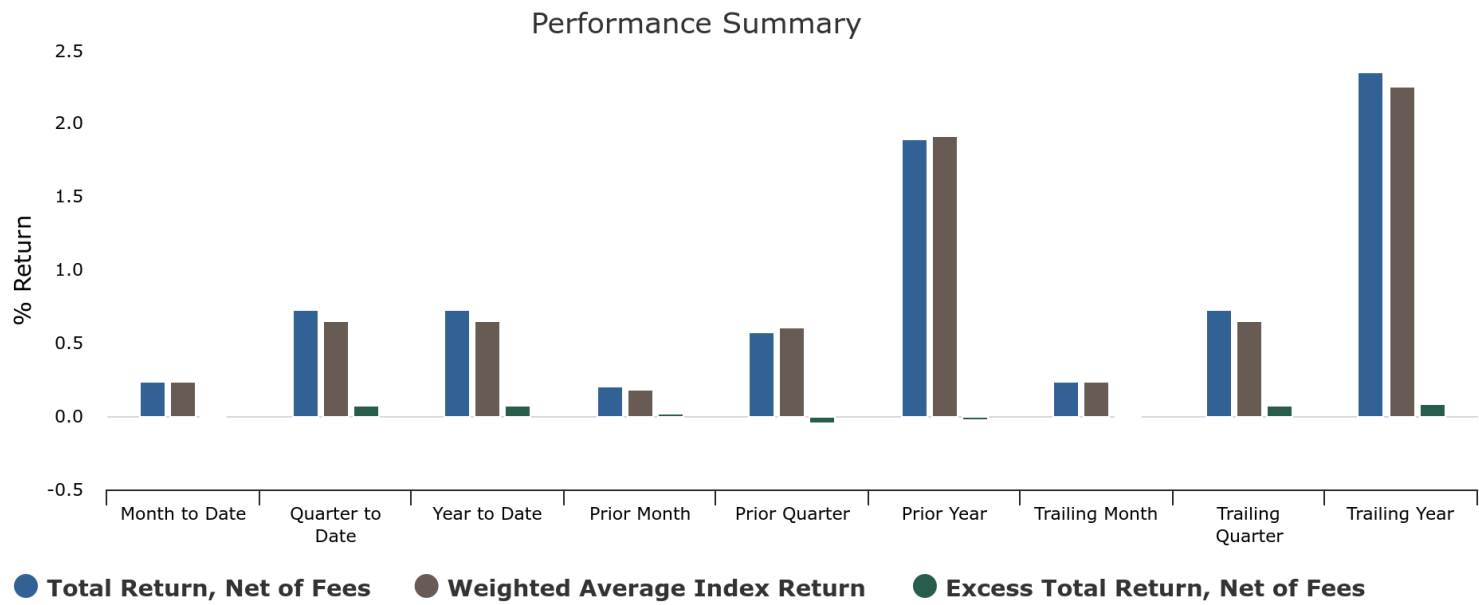
Reported Index Return is always Total Return.

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

# Performance Summary Net of Fees

Base Currency: USD  
01 January 2019 to 31 March 2019

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



Period	Period Begin	Period End	Total Return, Net of Fees	Weighted Average Index Return	Excess Total Return, Net of Fees
Month to Date	03/01/2019	03/31/2019	0.24%	0.24%	-0.01%
Quarter to Date	01/01/2019	03/31/2019	0.73%	0.65%	0.08%
Year to Date	01/01/2019	03/31/2019	0.73%	0.65%	0.08%
Prior Month	02/01/2019	02/28/2019	0.21%	0.18%	0.03%
Prior Quarter	10/01/2018	12/31/2018	0.58%	0.61%	-0.04%
Prior Year	01/01/2018	12/31/2018	1.90%	1.92%	-0.02%
Trailing Month	03/01/2019	03/31/2019	0.24%	0.24%	-0.01%
Trailing Quarter	01/01/2019	03/31/2019	0.73%	0.65%	0.08%
Trailing Year	04/01/2018	03/31/2019	2.36%	2.26%	0.09%

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

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

# Performance Summary Net of Fees

Base Currency: USD  
01 January 2019 to 31 March 2019

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 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Balance Sheet	WC-Contra Costa County		
	As of:	12/31/2018	03/31/2019
Book Value		44,390,369.21	44,400,083.52
Accrued Balance		147,886.70	156,868.94
Book Value + Accrued		44,538,255.91	44,556,952.46
Net Unrealized Gain/Loss		-41,115.66	18,330.06
Market Value + Accrued		44,497,140.25	44,575,282.52

Income Statement	WC-Contra Costa County			
	Begin Date	01/01/2019	End Date	03/31/2019
Net Amortization/Accretion Income				99,742.07
Interest Income		179,319.56		
Dividend Income		0.00		
Foreign Tax Withheld Expense		0.00		
Misc Income		0.00		
Allowance Expense		0.00		
Income Subtotal				179,319.56
Net Realized Gain/Loss		-0.01		
Net Holding Gain/Loss		0.00		
Impairment Loss		0.00		
Net Gain/Loss				-0.01
Expense		-12,996.52		
Net Income				266,065.10
Transfers In/Out				-247,368.55
Change in Unrealized Gain/Loss				59,445.72

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

# GAAP Financials

Base Currency: USD

01 January 2019 to 31 March 2019

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>End Date</i>
	<i>01/01/2019</i>	<i>03/31/2019</i>
Net Income		266,065.10
Amortization/Accretion on MS	-83,342.95	
Change in Accrued on MS	21,083.81	
Net Gain/Loss on MS	0.01	
Change in Unrealized G/L on CE	229.87	
Subtotal		-62,029.27
Purchase of MS	-10,505,905.61	
Purchased Accrued of MS	-30,066.05	
Sales of MS	637,610.67	
Sold Accrued of MS	0.00	
Maturities of MS	8,064,000.00	
Net Purchases/Sales		-1,834,360.99
Transfers of Cash & CE		-247,368.55
Total Change in Cash & CE		-1,877,693.71
Beginning Cash & CE		3,804,930.52
Ending Cash & CE		1,927,236.81

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 January 2019 to 31 March 2019

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
02665WCL3 AMERICAN HONDA FINANCE CORP	700,000.00	2.79	02/21/2020 02/21/2020	0.00 10/03/2018	2,116.69 -52.87	0.00	0.00 2,063.82
02665WCL3 AMERICAN HONDA FINANCE CORP	0.00	2.79	02/21/2020 02/21/2020	0.00 10/03/2018	2,772.51 -69.14	0.00	0.00 2,703.37
02587AAJ3 AMXCA 171 A	500,000.00	1.93	02/13/2020 02/18/2020	0.00 05/25/2018	1,152.64 494.26	0.00	0.00 1,646.90
02587AAJ3 AMXCA 171 A	0.00	1.93	02/13/2020 02/18/2020	0.00 05/25/2018	1,259.87 564.87	0.00	0.00 1,824.73
037833DH0 APPLE INC	500,000.00	1.80	11/13/2019 11/13/2019	0.00 11/30/2018	2,250.00 1,379.74	0.00	0.00 3,629.74
05522RCW6 BACCT 171 A	750,000.00	1.95	03/15/2020 03/16/2020	0.00 02/27/2019	568.75 222.59	0.00	0.00 791.34
05522RCW6 BACCT 171 A	0.00	1.95	03/15/2020 03/16/2020	0.00 02/27/2019	812.50 267.11	0.00	0.00 1,079.61
06051GFE4 BANK OF AMERICA CORP	740,000.00	3.67	04/01/2019 04/01/2019	0.00 12/26/2018	6,775.70 -1,290.38	0.00	0.00 5,485.33
06406HCP2 BANK OF NEW YORK MELLON CORP	0.00	2.10	01/15/2019 01/15/2019	0.00 08/03/2018	490.00 80.95	0.00	0.00 570.95
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 -9.61	0.00	0.00 1,365.39
05531FAS2 BB&T CORP	250,000.00	2.45	01/15/2020 01/15/2020	0.00 11/15/2018	1,293.06 340.31	0.00	0.00 1,633.36
05531FAS2 BB&T CORP	0.00	2.45	01/15/2020 01/15/2020	0.00 11/15/2018	238.19 62.69	0.00	0.00 300.88
084670BL1 BERKSHIRE HATHAWAY INC	700,000.00	2.10	08/14/2019 08/14/2019	0.00 05/22/2018	3,675.00 739.44	0.00	0.00 4,414.44
09247XAE1 BLACKROCK INC	700,000.00	5.00	12/10/2019 12/10/2019	0.00 06/08/2018	8,750.00 -3,671.18	0.00	0.00 5,078.82
055657AC4 BMWLT 171 A3	252,920.36	1.98	06/19/2019 05/20/2020	0.00 06/08/2018	1,580.17 632.89	0.00	0.00 2,213.06
05584PAB3 BMWLT 172 A2A	86,346.78	1.80	05/13/2019 02/20/2020	0.00 10/25/2017	217.90 0.71	0.00	0.00 218.61
05584PAB3 BMWLT 172 A2A	0.00	1.80	05/13/2019 02/20/2020	0.00 10/25/2017	375.92 1.63	0.00	0.00 377.55
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 1,333.29	0.00	0.00 2,964.54
CCYUSD Cash	1.05	0.00	03/31/2019 03/31/2019	-247,368.55 ---	0.00 0.00	0.00	-12,996.52 -12,996.52
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00	1.35	05/18/2019 05/18/2019	0.00 04/17/2018	2,362.50 2,049.09	0.00	0.00 4,411.59
17305EFS9 CCCIT 14A6 A6	400,000.00	2.15	07/14/2019 07/15/2019	0.00 05/23/2018	2,150.00 524.82	0.00	0.00 2,674.82

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 January 2019 to 31 March 2019

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
17305EFW0 CCCIT 16A1 A1	450,000.00	1.75	11/19/2019	0.00 04/26/2018	1,968.75 1,092.49	0.00	0.00 3,061.24
161571FK5 CHAIT 124 A	475,000.00	1.58	08/15/2019	0.00 04/19/2018	1,876.26 1,251.58	0.00	0.00 3,127.84
161571HC1 CHAIT 162 A	300,000.00	1.37	06/14/2019	0.00 01/26/2018	1,027.50 590.79	0.00	0.00 1,618.29
166764AR1 CHEVRON CORP	200,000.00	1.96	03/03/2020	0.00 11/05/2018	294.15 155.62	0.00	0.00 449.77
166764AR1 CHEVRON CORP	0.00	1.96	03/03/2020	0.00 11/05/2018	686.35 344.59	0.00	0.00 1,030.94
17325FAN8 CITIBANK NA	700,000.00	3.05	05/01/2020	0.00 03/22/2019	533.75 -47.41	0.00	0.00 486.34
17325FAB4 CITIBANK NA	0.00	3.13	03/20/2019	0.00 03/20/2017	5,089.50 0.00	0.00	0.00 5,089.50
14041NFCO COMET 161 A	600,000.00	2.93	04/15/2019	0.00 09/20/2017	4,409.31 -534.72	0.00	0.00 3,874.59
14041NFE6 COMET 163 A	250,000.00	1.34	06/14/2019	0.00 05/24/2018	837.51 815.64	0.00	0.00 1,653.15
14041NFF3 COMET 164 A	400,000.00	1.33	08/15/2019	0.00 09/21/2018	1,329.99 1,371.95	0.00	0.00 2,701.94
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	650,000.00	5.30	08/13/2019	0.00 10/05/2018	8,612.50 -3,892.50	0.00	0.00 4,720.00
30231GAD4 EXXON MOBIL CORP	0.00	1.82	03/15/2019	0.00 06/11/2018	1,776.06 537.02	0.00	0.00 2,313.08
313312EK2 FEDERAL FARM CREDIT BANKS	1,000,000.00	0.00	04/16/2019	0.00 04/16/2018	0.00 5,375.00	0.00	0.00 5,375.00
313312LVO FEDERAL FARM CREDIT BANKS	1,000,000.00	0.00	09/17/2019	0.00 09/25/2018	0.00 6,425.00	0.00	0.00 6,425.00
313312NS5 FEDERAL FARM CREDIT BANKS	1,000,000.00	0.00	11/01/2019	0.00 11/13/2018	0.00 6,700.00	0.00	0.00 6,700.00
313312NG1 FEDERAL FARM CREDIT BANKS	500,000.00	0.00	10/22/2019	0.00 10/23/2018	0.00 3,287.50	0.00	0.00 3,287.50
313312QL7 FEDERAL FARM CREDIT BANKS	1,000,000.00	0.00	12/13/2019	0.00 12/14/2018	0.00 6,675.00	0.00	0.00 6,675.00
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	0.00	1.12	02/22/2019	0.00 08/17/2017	1,190.00 294.96	0.00	0.00 1,484.96
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00	1.24	10/22/2019	0.00 10/18/2018	1,550.00 1,797.56	0.00	0.00 3,347.56
3130AAE46 FEDERAL HOME LOAN BANKS	0.00	1.25	01/16/2019	0.00 04/13/2018	520.83 352.88	0.00	0.00 873.71
3130ACLX0 FEDERAL HOME LOAN BANKS	500,000.00	1.63	10/30/2019	0.00 09/27/2018	2,031.25 1,314.50	0.00	0.00 3,345.75
313384FR5 FEDERAL HOME LOAN BANKS	2,000,000.00	0.00	05/16/2019	0.00 01/17/2019	0.00 9,907.78	0.00	0.00 9,907.78

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 January 2019 to 31 March 2019

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
313370US5 FEDERAL HOME LOAN BANKS	1,000,000.00	2.88	09/11/2020 09/11/2020	0.00 03/22/2019	718.75 -98.34	0.00	0.00 620.41
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 2,056.51	0.00	0.00 5,494.01
313384FV6 FEDERAL HOME LOAN BANKS	1,000,000.00	0.00	05/20/2019 05/20/2019	0.00 11/20/2018	0.00 6,125.00	0.00	0.00 6,125.00
313384CY3 FEDERAL HOME LOAN BANKS		0.00	03/12/2019 03/12/2019	0.00 12/18/2018	0.00 3,485.42	0.00	0.00 3,485.42
313384LA5 FEDERAL HOME LOAN BANKS	1,000,000.00	0.00	08/29/2019 08/29/2019	0.00 12/06/2018	0.00 6,550.00	0.00	0.00 6,550.00
313384EC9 FEDERAL HOME LOAN BANKS	1,000,000.00	0.00	04/09/2019 04/09/2019	0.00 02/01/2019	0.00 3,933.34	0.00	0.00 3,933.34
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP		0.00	01/30/2019 01/30/2019	0.00 05/01/2018	382.64 532.74	0.00	0.00 915.38
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP		0.00	01/30/2019 01/30/2019	0.00 05/16/2018	382.64 507.22	0.00	0.00 889.86
313396AT0 FEDERAL HOME LOAN MORTGAGE CORP		0.00	01/18/2019 01/18/2019	0.00 09/06/2018	0.00 913.75	0.00	0.00 913.75
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00	1.25	07/26/2019 07/26/2019	0.00 05/07/2018	1,562.50 1,365.17	0.00	0.00 2,927.67
31680GAD8 FITAT 151 A3		0.00	01/15/2019 03/16/2020	0.00 11/13/2017	5.64 0.34	0.00	0.00 5.98
369550BA5 GENERAL DYNAMICS CORP	250,000.00	2.88	05/11/2020 05/11/2020	0.00 09/14/2018	1,796.88 56.53	0.00	0.00 1,853.40
369550BA5 GENERAL DYNAMICS CORP	500,000.00	2.88	05/11/2020 05/11/2020	0.00 03/21/2019	399.31 -32.18	0.00	0.00 367.13
438124AC3 HAROT 163 A3	76,769.42	1.16	06/04/2019 05/18/2020	0.00 01/25/2018	306.15 218.82	-0.01	0.00 524.97
43815HAB3 HAROT 183 A2	658,963.86	2.67	09/03/2019 12/21/2020	0.00 02/28/2019	1,714.51 -13.37	0.00	0.00 1,701.14
438516BP0 HONEYWELL INTERNATIONAL INC	500,000.00	2.79	10/30/2019 10/30/2019	0.00 03/14/2019	697.62 -17.88	0.00	0.00 679.74
40428HPN6 HSBC USA INC (NEW)	500,000.00	2.38	11/13/2019 11/13/2019	0.00 10/10/2018	2,968.75 774.81	0.00	0.00 3,743.56
45818WAV8 INTER-AMERICAN DEVELOPMENT BANK		0.00	01/15/2019 01/15/2019	0.00 04/17/2018	481.50 -18.86	0.00	0.00 462.64
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00	1.75	10/15/2019 10/15/2019	0.00 09/17/2018	4,375.00 2,269.47	0.00	0.00 6,644.47
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00	1.25	04/26/2019 04/26/2019	0.00 10/13/2017	1,562.50 411.43	0.00	0.00 1,973.93
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	300,000.00	1.25	04/26/2019 04/26/2019	0.00 08/29/2018	937.50 911.25	0.00	0.00 1,848.75

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

# Income Detail

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

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
459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00	0.88	08/15/2019 08/15/2019	0.00 02/01/2019	731.67 1,412.97	0.00	0.00 2,144.64
45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00	2.64	07/19/2019 07/19/2019	0.00 01/10/2019	2,920.41 63.95	0.00	0.00 2,984.36
47788CAB8 JDOT 2018 A2	95,097.29	2.42	07/07/2019 10/15/2020	0.00 02/28/2018	703.35 1.62	0.00	0.00 704.96
24422ERR2 JOHN DEERE CAPITAL CORP	700,000.00	2.25	04/17/2019 04/17/2019	0.00 03/14/2018	3,937.50 388.42	0.00	0.00 4,325.92
46625HQU7 JPMORGAN CHASE & CO	0.00	1.85	03/22/2019 03/22/2019	0.00 10/25/2017	2,913.75 6.55	0.00	0.00 2,920.30
48306BP66 Kaiser Foundation Hospitals	0.00	0.00	02/06/2019 02/06/2019	0.00 12/06/2018	0.00 2,000.00	0.00	0.00 2,000.00
48306BR31 Kaiser Foundation Hospitals	800,000.00	0.00	04/03/2019 04/03/2019	0.00 02/06/2019	0.00 3,000.00	0.00	0.00 3,000.00
544351MK2 LOS ANGELES CALIF	750,000.00	4.00	09/01/2019 09/01/2019	0.00 07/12/2018	7,500.00 -2,614.00	0.00	0.00 4,885.99
57636QAA2 MASTERCARD INC	500,000.00	2.00	04/01/2019 04/01/2019	0.00 05/04/2018	2,500.00 563.86	0.00	0.00 3,063.86
58769DAB6 MBALT 17A A2A	0.00	1.53	01/15/2019 08/15/2019	0.00 04/26/2017	7.73 0.00	0.00	0.00 7.73
58772RAB0 MBART 181 A2A	495,883.69	2.71	09/03/2019 04/15/2021	0.00 07/25/2018	3,788.03 5.00	0.00	0.00 3,793.03
65478GAD2 NAROT 17B A3	450,000.00	1.75	01/06/2020 10/15/2021	0.00 04/26/2018	1,968.75 1,005.50	0.00	0.00 2,974.25
65478GAD2 NAROT 17B A3	300,000.00	1.75	01/06/2020 10/15/2021	0.00 11/08/2018	1,312.50 567.45	0.00	0.00 1,879.95
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	0.00	2.15	02/01/2019 02/01/2019	0.00 03/22/2018	806.25 176.14	0.00	0.00 982.39
63763QN37 National Securities Clearing Corporation	0.00	0.00	01/03/2019 01/03/2019	0.00 11/16/2018	0.00 66.11	0.00	0.00 66.11
63763QOT7 National Securities Clearing Corporation	0.00	0.00	03/27/2019 03/27/2019	0.00 02/05/2019	0.00 1,694.44	0.00	0.00 1,694.44
63763QP50 National Securities Clearing Corporation	0.00	0.00	02/05/2019 02/05/2019	0.00 01/03/2019	0.00 721.26	0.00	0.00 721.26
67983UUR2 Old Line Funding, LLC	1,000,000.00	0.00	07/25/2019 07/25/2019	0.00 01/25/2019	0.00 4,968.33	0.00	0.00 4,968.33
69371RM78 PACCAR INC	700,000.00	2.50	08/14/2020 08/14/2020	0.00 03/29/2019	97.22 -0.83	0.00	0.00 96.39
69353RCH9 PNC BANK NA	0.00	2.20	01/28/2019 01/28/2019	0.00 01/31/2018	1,237.50 0.00	0.00	0.00 1,237.50
69353RFD5 PNC BANK NA	680,000.00	3.04	04/19/2020 05/19/2020	0.00 02/06/2019	3,093.20 -155.10	0.00	0.00 2,938.11

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

# Income Detail

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

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
CCYUSD Receivable		874.25 0.00	03/31/2019 03/31/2019	0.00 ---	0.00 0.00	0.00	0.00 0.00
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV		500,000.00 2.71	11/01/2019 11/01/2019	0.00 05/30/2018	3,390.00 0.00	0.00	0.00 3,390.00
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 73.28	0.00	0.00 860.03
89237WAD9 TAOT 16C A3		110,109.92 1.14	06/26/2019 08/17/2020	0.00 09/13/2017	391.37 131.57	0.00	0.00 522.94
09702MNP4 The Boeing Company		0.00 0.00	01/23/2019 01/23/2019	0.00 11/21/2018	0.00 739.44	0.00	0.00 739.44
88602UN89 Thunder Bay Funding, LLC		0.00 0.00	01/08/2019 01/08/2019	0.00 10/22/2018	0.00 382.67	0.00	0.00 382.67
88602UNF3 Thunder Bay Funding, LLC		0.00 0.00	01/15/2019 01/15/2019	0.00 01/08/2019	0.00 376.44	0.00	0.00 376.44
89236TBB0 TOYOTA MOTOR CREDIT CORP		0.00 2.10	01/17/2019 01/17/2019	0.00 04/26/2018	176.40 28.99	0.00	0.00 205.39
912828U32 UNITED STATES TREASURY		1,000,000.00 1.00	11/15/2019 11/15/2019	0.00 01/17/2019	2,044.20 3,129.92	0.00	0.00 5,174.12
912828U73 UNITED STATES TREASURY		1,000,000.00 1.38	12/15/2019 12/15/2019	0.00 11/28/2018	3,399.73 3,349.97	0.00	0.00 6,749.69
912828K5 UNITED STATES TREASURY		1,000,000.00 1.38	07/31/2019 07/31/2019	0.00 10/10/2017	3,399.93 309.42	0.00	0.00 3,709.35
90331HMK5 US BANK NA		700,000.00 2.90	12/17/2019 01/17/2020	0.00 01/23/2018	4,170.53 0.00	0.00	0.00 4,170.53
90331HMK5 US BANK NA		0.00 2.90	12/17/2019 01/17/2020	0.00 01/23/2018	800.74 0.00	0.00	0.00 800.74
90290AAB3 USAOT 171 A2		0.00 1.54	01/15/2019 02/18/2020	0.00 09/20/2017	11.62 0.01	0.00	0.00 11.63
92868LAB7 VALET 181 A2A		682,494.56 2.81	10/17/2019 07/20/2021	0.00 07/03/2018	5,168.29 1.09	0.01	0.00 5,169.39
92348XAB1 VZOT 18A A1B		800,000.00 2.73	04/21/2021 04/20/2023	0.00 10/10/2018	5,456.37 0.00	0.00	0.00 5,456.37
931142EF6 WALMART INC		700,000.00 2.64	06/23/2020 06/23/2020	0.00 06/27/2018	4,909.08 0.00	0.00	0.00 4,909.08
94975P405 WELLS FRGO GOVERNMENT CL I MMF		127,190.06 2.38	03/31/2019 03/31/2019	0.00 ---	4,282.19 0.00	0.00	0.00 4,282.19
---		44,531,651.23	09/29/2019	-247,368.55	179,319.56	-0.01	-12,996.52
---		1.70	11/22/2019	---	99,742.07		266,065.10

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

# Income Detail

Base Currency: USD  
01 January 2019 to 31 March 2019

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.

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

# Balance Sheet Classification

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

## 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	127,190.06 1.0000	03/31/2019 2.38	03/31/2019	AAA Cash	2.43 2.43	127,190.06 127,190.06 0.00	127,190.06 0.00 127,190.06
CCYUSD Cash	1.05 1.0000	03/31/2019 0.00	03/31/2019	AAA Cash	0.00 0.00	1.05 1.05 0.00	1.05 0.00 1.05
CCYUSD Receivable	874.25 1.0000	03/31/2019 0.00	03/31/2019	AAA Cash	0.00 0.00	874.25 874.25 0.00	874.25 0.00 874.25
313384EC9 FEDERAL HOME LOAN BANKS	1,000,000.00 99.9462	04/09/2019 0.00	04/09/2019	A-1+ Agency	2.42 1.76	995,533.33 999,466.67 -4.67	999,462.00 0.00 999,462.00
48306BR31 Kaiser Foundation Hospitals	800,000.00 99.9637	04/03/2019 0.00	04/03/2019	A-1+ Industrial	2.52 3.27	796,888.89 799,888.89 -179.44	799,709.45 0.00 799,709.45
---	1,928,065.36	04/06/2019	04/06/2019	AAA	2.46	1,920,487.58	1,927,236.81
---	93.3785	0.16	---	---	2.43	1,927,420.92 -184.11	0.00 1,927,236.81

## 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	650,000.00 100.8986	08/13/2019 5.30	08/13/2019	A+ Financial	2.82 2.97	663,494.00 655,795.50 45.40	655,840.90 4,593.33 660,434.23
09247XAE1 BLACKROCK INC	700,000.00 101.5846	12/10/2019 5.00	12/10/2019	AA- Financial	2.81 2.69	722,435.00 710,320.10 772.10	711,092.20 10,791.67 721,883.87
24422ERR2 JOHN DEERE CAPITAL CORP	700,000.00 99.9822	04/17/2019 2.25	04/17/2019	A Industrial	2.48 2.58	698,278.00 699,930.95 -55.55	699,875.40 7,175.00 707,050.40
161571FK5 CHAIT 124 A	475,000.00 99.6146	08/15/2019 1.58	08/15/2019	AAA Asset Backed	2.67 2.62	468,283.20 473,108.73 60.53	473,169.26 333.56 473,502.81
06051GFE4 BANK OF AMERICA CORP	740,000.00 100.0000	04/01/2019 3.67	04/01/2019	A+ Financial	2.94 3.63	741,376.40 740,000.00 0.00	740,000.00 6,708.57 746,708.57
57636QAA2 MASTERCARD INC	500,000.00 100.0000	04/01/2019 2.00	04/01/2019	A+ Industrial	2.46 1.98	497,920.00 500,000.00 0.00	500,000.00 5,000.00 505,000.00

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

# 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 January 2019 to 31 March 2019

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
06406HCU1 BANK OF NEW YORK MELLON CORP	250,000.00 99.9336	05/15/2019 2.20	05/15/2019	AA- Financial	2.18 2.70	250,047.50 250,001.49 -167.49	249,834.00 2,077.78 251,911.78
17305EFS9 CCCIT 14A6 A6	400,000.00 99.8600	07/15/2019 2.15	07/14/2019	AAA Asset Backed	2.68 2.63	397,562.50 399,387.71 52.29	399,440.00 1,815.56 401,255.56
084670BL1 BERKSHIRE HATHAWAY INC	700,000.00 99.7889	08/14/2019 2.10	08/14/2019	AA Financial	2.54 2.66	696,311.00 698,890.84 -368.54	698,522.30 1,919.17 700,441.47
40428HPN6 HSBC USA INC (NEW)	500,000.00 99.7468	11/13/2019 2.38	11/13/2019	AA- Financial	3.02 2.79	496,565.00 498,054.36 679.64	498,734.00 4,552.08 503,286.08
05531FAS2 BB&T CORP	250,000.00 99.7987	01/15/2020 2.45	01/15/2020	A+ Financial	3.12 2.71	248,092.50 248,705.94 790.81	249,496.75 1,293.06 250,789.81
166764AR1 CHEVRON CORP	200,000.00 99.3398	03/03/2020 1.96	03/03/2020	AA Industrial	3.00 2.69	197,310.00 198,127.00 552.60	198,679.60 305.04 198,984.64
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 99.3900	10/22/2019 1.24	10/22/2019	AAA Agency	2.73 2.33	492,630.00 495,925.53 1,024.47	496,950.00 2,738.33 499,688.33
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.9069	04/26/2019 1.25	04/26/2019	AAA Government	1.59 2.48	497,440.00 499,885.71 -351.21	499,534.50 2,690.97 502,225.47
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	300,000.00 99.9069	04/26/2019 1.25	04/26/2019	AAA Government	2.50 2.48	297,570.00 299,746.88 -26.18	299,720.70 1,614.58 301,335.28
07330NAL9 BRANCH BANKING AND TRUST CO	450,000.00 99.8720	05/10/2019 1.45	05/10/2019	A+ Financial	2.67 2.56	445,333.50 449,422.24 1.76	449,424.00 2,555.63 451,979.63
14041NFC0 COMET 161 A	600,000.00 100.0141	04/15/2019 2.93	04/15/2019	AAA Asset Backed	2.59 2.56	603,398.44 600,083.18 1.42	600,084.60 831.23 600,915.83
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	700,000.00 99.8269	05/18/2019 1.35	05/18/2019	A Industrial	2.56 2.51	690,984.00 698,929.92 -141.62	698,788.30 3,491.25 702,279.55
161571HC1 CHAIT 162 A	300,000.00 99.7372	06/17/2019 1.37	06/14/2019	AAA Asset Backed	2.18 2.67	296,671.88 299,494.55 -282.92	299,211.63 182.67 299,394.30
459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.3885	08/15/2019 0.88	08/15/2019	AAA Government	2.63 2.51	495,330.00 496,742.97 199.53	496,942.50 559.03 497,501.53
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 99.5920	07/26/2019 1.25	07/26/2019	AAA Agency	2.38 2.51	493,250.00 498,240.45 -280.45	497,960.00 1,128.47 499,088.47

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



# Balance Sheet Classification

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



Base Currency: USD  
 01 January 2019 to 31 March 2019

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
14041NFE6 COMET 163 A	250,000.00 99.7236	06/17/2019 1.34	06/14/2019	AAA Asset Backed	2.68 2.73	246,474.61 249,302.17 6.90	249,309.08 148.89 249,457.96
14041NFF3 COMET 164 A	400,000.00 99.5303	08/15/2019 1.33	08/15/2019	AAA Asset Backed	2.75 2.60	395,000.00 397,926.83 194.45	398,121.28 236.44 398,357.72
912828U32 UNITED STATES TREASURY	1,000,000.00 99.0977	11/15/2019 1.00	11/15/2019	AAA Government	2.57 2.45	987,226.56 990,356.48 620.52	990,977.00 3,784.53 994,761.53
17305EFW0 CCCIT 16A1 A1	450,000.00 99.4455	11/19/2019 1.75	11/19/2019	AAA Asset Backed	2.75 2.63	443,056.64 447,183.81 320.80	447,504.61 2,887.50 450,392.11
912828U73 UNITED STATES TREASURY	1,000,000.00 99.2578	12/15/2019 1.38	12/15/2019	AAA Government	2.76 2.43	985,781.25 990,396.76 2,181.24	992,578.00 4,041.90 996,619.90
02587AAJ3 AMXCA 171 A	500,000.00 99.3917	02/18/2020 1.93	02/13/2020	AAA Asset Backed	2.82 2.63	492,539.06 496,198.92 759.38	496,958.30 428.89 497,387.19
05522RCW6 BACCT 171 A	750,000.00 99.3860	03/16/2020 1.95	03/15/2020	AAA Asset Backed	2.70 2.61	744,316.41 744,806.12 589.11	745,395.22 650.00 746,045.22
3130ABF92 FEDERAL HOME LOAN BANKS	1,000,000.00 99.8315	05/28/2019 1.38	05/28/2019	AAA Agency	2.22 2.40	990,700.00 998,697.54 -382.54	998,315.00 4,697.92 1,003,012.92
912828K5 UNITED STATES TREASURY	1,000,000.00 99.6328	07/31/2019 1.38	07/31/2019	AAA Government	1.50 2.45	997,734.38 999,584.01 -3,256.01	996,328.00 2,279.01 998,607.01
3130ACLX0 FEDERAL HOME LOAN BANKS	500,000.00 99.5053	10/30/2019 1.63	10/30/2019	AAA Agency	2.71 2.48	494,187.00 496,903.63 622.87	497,526.50 3,407.99 500,934.49
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	750,000.00 99.9370	05/01/2019 1.72	05/01/2019	A+ Municipal	1.72 2.46	750,000.00 750,000.00 -472.50	749,527.50 5,378.13 754,905.63
05584PAB3 BMWLT 172 A2A	86,346.78 99.9033	02/20/2020 1.80	05/13/2019	AAA Asset Backed	1.81 2.60	86,339.24 86,346.14 -82.84	86,263.30 47.49 86,310.79
438516BPO HONEYWELL INTERNATIONAL INC	500,000.00 100.0166	10/30/2019 2.79	10/30/2019	A Industrial	2.75 2.73	500,228.50 500,210.62 -127.62	500,083.00 2,364.17 502,447.17
037833DH0 APPLE INC	500,000.00 99.6819	11/13/2019 1.80	11/13/2019	AA+ Industrial	2.94 2.32	494,665.00 496,535.32 1,874.18	498,409.50 3,450.00 501,859.50
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	150,000.00 99.8350	08/01/2019 2.10	08/01/2019	AA Municipal	2.30 2.61	149,553.00 149,900.67 -148.17	149,752.50 524.50 150,277.00

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

# Balance Sheet Classification

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

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
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	750,000.00 99.8750	07/01/2019 2.01	07/01/2019	AA+ Municipal	2.01 2.53	750,000.00 750,000.00 -937.50	749,062.50 3,770.63 752,833.13
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 99.6098	10/15/2019 1.75	10/15/2019	AAA Government	2.69 2.48	990,090.00 995,032.39 1,065.61	996,098.00 8,069.44 1,004,167.44
90331HMK5 US BANK NA	700,000.00 100.0345	01/17/2020 2.90	12/17/2019	AA- Financial	2.95 2.80	700,000.00 700,000.00 241.50	700,241.50 4,170.53 704,412.03
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	500,000.00 99.9930	06/01/2019 2.48	06/01/2019	AA+ Municipal	2.49 2.54	500,000.00 500,000.00 -35.00	499,965.00 4,141.67 504,106.67
313312EK2 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.8992	04/16/2019 0.00	04/16/2019	A-1+ Agency	2.19 2.02	978,201.39 999,104.17 -112.17	998,992.00 0.00 998,992.00
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	500,000.00 100.0010	11/01/2019 2.71	11/01/2019	AA+ Municipal	2.71 2.72	500,000.00 500,000.00 5.00	500,005.00 5,650.00 505,655.00
45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.9912	07/19/2019 2.64	07/19/2019	AAA Government	2.72 2.47	499,850.00 499,913.95 42.05	499,956.00 2,530.96 502,486.96
544351MK2 LOS ANGELES CALIF	750,000.00 100.6020	09/01/2019 4.00	09/01/2019	AA Municipal	2.55 2.57	762,082.50 754,443.80 71.20	754,515.00 2,500.00 757,015.00
02665WCL3 AMERICAN HONDA FINANCE CORP	700,000.00 100.0715	02/21/2020 2.79	02/21/2020	A Industrial	2.77 2.80	700,686.00 700,441.97 58.53	700,500.50 2,116.70 702,617.20
313312LVO FEDERAL FARM CREDIT BANKS	1,000,000.00 98.8686	09/17/2019 0.00	09/17/2019	A-1+ Agency	2.62 2.40	974,514.17 987,935.28 750.72	988,686.00 0.00 988,686.00
313312NG1 FEDERAL FARM CREDIT BANKS	500,000.00 98.6400	10/22/2019 0.00	10/22/2019	A-1+ Agency	2.68 2.40	486,703.89 492,548.33 651.67	493,200.00 0.00 493,200.00
313312NS5 FEDERAL FARM CREDIT BANKS	1,000,000.00 98.5793	11/01/2019 0.00	11/01/2019	A-1+ Agency	2.73 2.45	973,721.11 984,068.89 1,724.11	985,793.00 0.00 985,793.00
313384FV6 FEDERAL HOME LOAN BANKS	1,000,000.00 99.6706	05/20/2019 0.00	05/20/2019	A-1+ Agency	2.48 2.29	987,681.94 996,665.28 40.72	996,706.00 0.00 996,706.00
313384LA5 FEDERAL HOME LOAN BANKS	1,000,000.00 98.9958	08/29/2019 0.00	08/29/2019	A-1+ Agency	2.66 2.47	980,641.11 989,083.33 874.67	989,958.00 0.00 989,958.00
313312QL7 FEDERAL FARM CREDIT BANKS	1,000,000.00 98.3076	12/13/2019 0.00	12/13/2019	A-1+ Agency	2.73 2.46	973,003.33 981,013.33 2,062.67	983,076.00 0.00 983,076.00

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

# Balance Sheet Classification

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

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
313384FR5 FEDERAL HOME LOAN BANKS	2,000,000.00 99.6975	05/16/2019 0.00	05/16/2019	A-1+ Agency	2.43 2.28	1,984,067.22 1,993,975.00 -25.00	1,993,950.00 0.00 1,993,950.00
67983UUR2 Old Line Funding, LLC	1,000,000.00 99.1747	07/25/2019 0.00	07/25/2019	A-1+ Financial	2.74 2.58	986,374.72 991,343.05 403.51	991,746.56 0.00 991,746.56
---	34,151,346.78	08/22/2019	08/21/2019	AA+	2.55	33,875,701.95	34,032,800.49
---	99.6574	1.55	---	---	2.53	34,020,711.83 12,088.66	129,634.24 34,162,434.73

## LT

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
313370US5 FEDERAL HOME LOAN BANKS	1,000,000.00 100.6615	09/11/2020 2.88	09/11/2020	AAA Agency	2.51 2.41	1,005,300.42 1,005,202.08 1,412.92	1,006,615.00 1,597.22 1,008,212.22
69371RM78 PACCAR INC	700,000.00 99.9985	08/14/2020 2.50	08/14/2020	A+ Industrial	2.48 2.50	700,140.00 700,139.17 -149.67	699,989.50 2,284.72 702,274.22
89237WAD9 TAOT 16C A3	110,109.92 99.6114	08/17/2020 1.14	06/26/2019	AAA Asset Backed	1.58 2.76	109,645.39 109,976.36 -294.34	109,682.02 55.79 109,737.81
438124AC3 HAROT 163 A3	76,769.42 99.6737	05/18/2020 1.16	06/04/2019	AAA Asset Backed	2.35 2.96	76,283.61 76,650.95 -132.05	76,518.91 32.16 76,551.06
055657AC4 BMWLT 171 A3	252,920.36 99.8405	05/20/2020 1.98	06/19/2019	AAA Asset Backed	3.06 2.73	251,359.36 252,417.85 98.98	252,516.82 153.02 252,669.84
69353RFD5 PNC BANK NA	680,000.00 100.1940	05/19/2020 3.04	04/19/2020	A+ Financial	2.93 2.87	681,258.00 681,102.90 216.30	681,319.20 2,356.54 683,675.74
65478GAD2 NAROT 17B A3	450,000.00 99.2057	10/15/2021 1.75	01/06/2020	AAA Asset Backed	2.98 2.81	442,212.89 444,873.81 1,551.88	446,425.70 350.00 446,775.70
65478GAD2 NAROT 17B A3	300,000.00 99.2057	10/15/2021 1.75	01/06/2020	AAA Asset Backed	3.09 2.81	295,464.84 296,282.19 1,334.94	297,617.13 233.33 297,850.46
47788CAB8 JDOT 2018 A2	95,097.29 99.9136	10/15/2020 2.42	07/07/2019	AAA Asset Backed	2.44 2.76	95,093.13 95,095.77 -80.61	95,015.16 102.28 95,117.44
17325FAN8 CITIBANK NA	700,000.00 100.3319	05/01/2020 3.05	05/01/2020	AA- Financial	2.79 2.71	701,925.00 701,877.59 445.71	702,323.30 8,895.83 711,219.13

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

# Balance Sheet Classification

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

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
369550BA5 GENERAL DYNAMICS CORP	250,000.00 100.3310	05/11/2020 2.88	05/11/2020	A+ Industrial	2.97 2.57	249,620.00 249,744.99 1,082.51	250,827.50 2,795.14 253,622.64
369550BA5 GENERAL DYNAMICS CORP	500,000.00 100.3310	05/11/2020 2.88	05/11/2020	A+ Industrial	2.65 2.57	501,220.00 501,187.82 467.18	501,655.00 5,590.28 507,245.28
931142EF6 WALMART INC	700,000.00 99.9880	06/23/2020 2.64	06/23/2020	AA Industrial	2.69 2.68	700,000.00 700,000.00 -84.00	699,916.00 389.79 700,305.79
92868LAB7 VALET 181 A2A	682,494.56 100.0658	07/20/2021 2.81	10/17/2019	AAA Asset Backed	2.83 2.71	682,488.96 682,490.99 452.71	682,943.71 586.00 683,529.70
58772RAB0 MBART 181 A2A	495,883.69 100.0309	04/15/2021 2.71	09/03/2019	AAA Asset Backed	2.73 2.65	495,866.98 495,873.61 163.11	496,036.72 597.26 496,633.98
43815HAB3 HAROT 183 A2	658,963.86 100.0259	12/21/2020 2.67	09/03/2019	AAA Asset Backed	2.66 2.62	659,041.08 659,034.69 99.77	659,134.47 488.73 659,623.20
92348XAB1 VZOT 18A A1B	800,000.00 99.9800	04/20/2023 2.73	04/21/2021	AAA Asset Backed	2.74 2.65	800,000.00 800,000.00 -159.84	799,840.16 726.60 800,566.76
---	8,452,239.09	01/15/2021	04/15/2020	AA+	2.72	8,446,919.67	8,458,376.28
---	100.0745	2.64	---	---	2.65	8,451,950.78 6,425.51	27,234.70 8,485,610.98

## Summary

Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
---	44,531,651.23	11/22/2019	09/29/2019	AA+	2.58	44,243,109.20	44,418,413.58
---	99.4653	1.70	---	---	2.55	44,400,083.52 18,330.06	156,868.94 44,575,282.52

\* 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.

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

# Trading Activity

Base Currency: USD

01 January 2019 to 31 March 2019

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
02/25/2019 02/27/2019	05522RCW6 BACCT 171 A	TORONTO DOMINION BK 03/16/2020 1.95	750,000.00 750,000.00 99.24	0.00 744,316.41	0.00 487.50	0.00 -744,803.91
03/20/2019 03/22/2019	17325FAN8 CITIBANK NA	J.P. Morgan Securities Inc. (AU) 05/01/2020 3.05	700,000.00 700,000.00 100.27	0.00 701,925.00	0.00 8,362.08	0.00 -710,287.08
03/20/2019 03/22/2019	313370US5 FEDERAL HOME LOAN BANKS	FIRST TENNESSEE BANK N A BOND 09/11/2020 2.88	1,000,000.00 1,000,000.00 100.53	0.00 1,005,300.42	0.00 878.47	0.00 -1,006,178.89
02/01/2019 02/01/2019	313384EC9 FEDERAL HOME LOAN BANKS	APX Asset 04/09/2019 0.00	1,000,000.00 1,000,000.00 99.55	0.00 995,533.33	0.00 0.00	0.00 -995,533.33
01/17/2019 01/17/2019	313384FR5 FEDERAL HOME LOAN BANKS	FIRST TENNESSEE BANK N A BOND 05/16/2019 0.00	2,000,000.00 2,000,000.00 99.20	0.00 1,984,067.22	0.00 0.00	0.00 -1,984,067.22
03/19/2019 03/21/2019	369550BA5 GENERAL DYNAMICS CORP	Piper Jaffray Inc 05/11/2020 2.88	500,000.00 500,000.00 100.24	0.00 501,220.00	0.00 5,190.97	0.00 -506,410.97
02/26/2019 02/28/2019	43815HAB3 HAROT 183 A2	TORONTO DOMINION BK 12/21/2020 2.67	775,000.00 718,584.57 100.01	0.00 718,668.78	0.00 373.07	0.00 -719,041.85
03/12/2019 03/14/2019	438516BP0 HONEYWELL INTERNATIONAL INC	CastleOak Securities LP 10/30/2019 2.79	500,000.00 500,000.00 100.05	0.00 500,228.50	0.00 1,666.55	0.00 -501,895.05
01/30/2019 02/01/2019	459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	TORONTO DOMINION BK 08/15/2019 0.88	500,000.00 500,000.00 99.07	0.00 495,330.00	0.00 2,017.36	0.00 -497,347.36
01/08/2019 01/10/2019	45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	CastleOak Securities LP 07/19/2019 2.33	500,000.00 500,000.00 99.97	0.00 499,850.00	0.00 2,685.55	0.00 -502,535.55
02/06/2019 02/06/2019	48306BR31 Kaiser Foundation Hospitals	BARCLAYS CAPITAL INC. 04/03/2019 0.00	800,000.00 800,000.00 99.61	0.00 796,888.89	0.00 0.00	0.00 -796,888.89
01/03/2019 01/03/2019	63763QP50 National Securities Clearing Corporation	RBC CAPITAL MARKETS 02/05/2019 0.00	311,000.00 311,000.00 99.77	0.00 310,278.74	0.00 0.00	0.00 -310,278.74
02/05/2019 02/05/2019	63763QQT7 National Securities Clearing Corporation	Dain Rauscher 03/27/2019 0.00	500,000.00 500,000.00 99.66	0.00 498,305.56	0.00 0.00	0.00 -498,305.56
01/24/2019 01/25/2019	67983UUR2 Old Line Funding, LLC	APX Asset 07/25/2019 0.00	1,000,000.00 1,000,000.00 98.64	0.00 986,374.72	0.00 0.00	0.00 -986,374.72

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

# Trading Activity

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
02/04/2019	69353RFD5	TORONTO DOMINION BK	680,000.00	0.00	0.00	0.00
02/06/2019	PNC BANK NA	05/19/2020 3.00	680,000.00 100.19	681,258.00	4,476.67	-685,734.67
03/27/2019	69371RM78	Piper Jaffray Inc	700,000.00	0.00	0.00	0.00
03/29/2019	PACCAR INC	08/14/2020 2.50	700,000.00 100.02	700,140.00	2,187.50	-702,327.50
01/08/2019	88602UNF3	Dain Rauscher	800,000.00	0.00	0.00	0.00
01/08/2019	Thunder Bay Funding, LLC	01/15/2019 0.00	800,000.00 99.95	799,623.56	0.00	-799,623.56
01/16/2019	912828U32	Bank of Montreal, Primary Broker	1,000,000.00	0.00	0.00	0.00
01/17/2019	UNITED STATES TREASURY	11/15/2019 1.00	1,000,000.00 98.72	987,226.56	1,740.33	-988,966.89
01/02/2019	94975P405	Direct	15,547.15	15,547.15	0.00	0.00
01/02/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	15,547.15 1.00	15,547.15	0.00	-15,547.15
01/03/2019	94975P405	Direct	500,000.00	500,000.00	0.00	0.00
01/03/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	500,000.00 1.00	500,000.00	0.00	-500,000.00
01/08/2019	94975P405	Direct	800,000.00	800,000.00	0.00	0.00
01/08/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	800,000.00 1.00	800,000.00	0.00	-800,000.00
01/15/2019	94975P405	Direct	1,965,541.99	1,965,541.99	0.00	0.00
01/15/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	1,965,541.99 1.00	1,965,541.99	0.00	-1,965,541.99
01/15/2019	94975P405	Direct	3,165.00	3,165.00	0.00	0.00
01/15/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	3,165.00 1.00	3,165.00	0.00	-3,165.00
01/15/2019	94975P405	Direct	342.50	342.50	0.00	0.00
01/15/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	342.50 1.00	342.50	0.00	-342.50
01/15/2019	94975P405	Direct	20,424.39	20,424.39	0.00	0.00
01/15/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	20,424.39 1.00	20,424.39	0.00	-20,424.39
01/16/2019	94975P405	Direct	1,025,961.12	1,025,961.12	0.00	0.00
01/16/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	1,025,961.12 1.00	1,025,961.12	0.00	-1,025,961.12
01/18/2019	94975P405	Direct	23,690.01	23,690.01	0.00	0.00
01/18/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	23,690.01 1.00	23,690.01	0.00	-23,690.01
01/18/2019	94975P405	Direct	904,604.26	904,604.26	0.00	0.00
01/18/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	904,604.26 1.00	904,604.26	0.00	-904,604.26
01/22/2019	94975P405	Direct	27,670.21	27,670.21	0.00	0.00
01/22/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	27,670.21 1.00	27,670.21	0.00	-27,670.21
01/22/2019	94975P405	Direct	43,753.60	43,753.60	0.00	0.00
01/22/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	43,753.60 1.00	43,753.60	0.00	-43,753.60

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

# Trading Activity

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
01/23/2019	94975P405	Direct	503,075.00	503,075.00	0.00	0.00
01/23/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	503,075.00 1.00	503,075.00	0.00	-503,075.00
01/28/2019	94975P405	Direct	761,375.00	761,375.00	0.00	0.00
01/28/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	761,375.00 1.00	761,375.00	0.00	-761,375.00
01/30/2019	94975P405	Direct	1,004,750.00	1,004,750.00	0.00	0.00
01/30/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	1,004,750.00 1.00	1,004,750.00	0.00	-1,004,750.00
01/31/2019	94975P405	Direct	6,875.00	6,875.00	0.00	0.00
01/31/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	6,875.00 1.00	6,875.00	0.00	-6,875.00
02/05/2019	94975P405	Direct	311,000.00	311,000.00	0.00	0.00
02/05/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	311,000.00 1.00	311,000.00	0.00	-311,000.00
02/06/2019	94975P405	Direct	114,265.33	114,265.33	0.00	0.00
02/06/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	114,265.33 1.00	114,265.33	0.00	-114,265.33
02/13/2019	94975P405	Direct	17,225.00	17,225.00	0.00	0.00
02/13/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	17,225.00 1.00	17,225.00	0.00	-17,225.00
02/14/2019	94975P405	Direct	7,350.00	7,350.00	0.00	0.00
02/14/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	7,350.00 1.00	7,350.00	0.00	-7,350.00
02/15/2019	94975P405	Direct	2,190.00	2,190.00	0.00	0.00
02/15/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	2,190.00 1.00	2,190.00	0.00	-2,190.00
02/15/2019	94975P405	Direct	37,819.42	37,819.42	0.00	0.00
02/15/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	37,819.42 1.00	37,819.42	0.00	-37,819.42
02/19/2019	94975P405	Direct	7,365.42	7,365.42	0.00	0.00
02/19/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	7,365.42 1.00	7,365.42	0.00	-7,365.42
02/19/2019	94975P405	Direct	55,996.64	55,996.64	0.00	0.00
02/19/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	55,996.64 1.00	55,996.64	0.00	-55,996.64
02/19/2019	94975P405	Direct	19,269.68	19,269.68	0.00	0.00
02/19/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	19,269.68 1.00	19,269.68	0.00	-19,269.68
02/20/2019	94975P405	Direct	29,414.46	29,414.46	0.00	0.00
02/20/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	29,414.46 1.00	29,414.46	0.00	-29,414.46
02/20/2019	94975P405	Direct	40,099.06	40,099.06	0.00	0.00
02/20/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	40,099.06 1.00	40,099.06	0.00	-40,099.06
02/21/2019	94975P405	Direct	19,906.95	19,906.95	0.00	0.00
02/21/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	19,906.95 1.00	19,906.95	0.00	-19,906.95

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

# Trading Activity

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
02/21/2019	94975P405	Direct	5,001.39	5,001.39	0.00	0.00
02/21/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	5,001.39 1.00	5,001.39	0.00	-5,001.39
02/22/2019	94975P405	Direct	754,200.00	754,200.00	0.00	0.00
02/22/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	754,200.00 1.00	754,200.00	0.00	-754,200.00
03/01/2019	94975P405	Direct	20,607.29	20,607.29	0.00	0.00
03/01/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	20,607.29 1.00	20,607.29	0.00	-20,607.29
03/04/2019	94975P405	Direct	1,961.00	1,961.00	0.00	0.00
03/04/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	1,961.00 1.00	1,961.00	0.00	-1,961.00
03/12/2019	94975P405	Direct	750,000.00	750,000.00	0.00	0.00
03/12/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	750,000.00 1.00	750,000.00	0.00	-750,000.00
03/15/2019	94975P405	Direct	58,415.84	58,415.84	0.00	0.00
03/15/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	58,415.84 1.00	58,415.84	0.00	-58,415.84
03/15/2019	94975P405	Direct	501,834.15	501,834.15	0.00	0.00
03/15/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	501,834.15 1.00	501,834.15	0.00	-501,834.15
03/15/2019	94975P405	Direct	342.50	342.50	0.00	0.00
03/15/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	342.50 1.00	342.50	0.00	-342.50
03/18/2019	94975P405	Direct	18,968.21	18,968.21	0.00	0.00
03/18/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	18,968.21 1.00	18,968.21	0.00	-18,968.21
03/20/2019	94975P405	Direct	787,782.62	787,782.62	0.00	0.00
03/20/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	787,782.62 1.00	787,782.62	0.00	-787,782.62
03/20/2019	94975P405	Direct	27,429.63	27,429.63	0.00	0.00
03/20/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	27,429.63 1.00	27,429.63	0.00	-27,429.63
03/25/2019	94975P405	Direct	5,011.56	5,011.56	0.00	0.00
03/25/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	5,011.56 1.00	5,011.56	0.00	-5,011.56
03/27/2019	94975P405	Direct	500,000.00	500,000.00	0.00	0.00
03/27/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	500,000.00 1.00	500,000.00	0.00	-500,000.00
---	---	---	25,716,231.38	11,700,231.38	0.00	0.00
---	---	07/25/2019 1.76	25,659,815.95 ---	25,606,767.07	30,066.05	-25,636,833.12

## Maturity

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



# Trading Activity

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
01/15/2019 01/15/2019	06406HCP2 BANK OF NEW YORK MELLON CORP	Maturity 01/15/2019 2.10	-600,000.00 -600,000.00 100.00	0.00 -600,000.00	0.00 0.00	0.00 600,000.00
01/23/2019 01/23/2019	09702MNP4 The Boeing Company	Maturity 01/23/2019 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
03/20/2019 03/20/2019	17325FAB4 CITIBANK NA	Maturity 03/20/2019 3.13	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
03/15/2019 03/15/2019	30231GAD4 EXXON MOBIL CORP	Maturity 03/15/2019 1.82	-475,000.00 -475,000.00 100.00	0.00 -475,000.00	0.00 0.00	0.00 475,000.00
01/16/2019 01/16/2019	3130AAE46 FEDERAL HOME LOAN BANKS	Maturity 01/16/2019 1.25	-1,000,000.00 -1,000,000.00 100.00	0.00 -1,000,000.00	0.00 0.00	0.00 1,000,000.00
03/12/2019 03/12/2019	313384CY3 FEDERAL HOME LOAN BANKS	Maturity 03/12/2019 0.00	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
01/18/2019 01/18/2019	313396AT0 FEDERAL HOME LOAN MORTGAGE CORP	Maturity 01/18/2019 0.00	-900,000.00 -900,000.00 100.00	0.00 -900,000.00	0.00 0.00	0.00 900,000.00
02/22/2019 02/22/2019	3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	Maturity 02/22/2019 1.12	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
01/30/2019 01/30/2019	3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	Maturity 01/30/2019 0.95	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
01/30/2019 01/30/2019	3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	Maturity 01/30/2019 0.95	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
01/15/2019 01/15/2019	45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	Maturity 01/15/2019 2.48	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
03/22/2019 03/22/2019	46625HQU7 JPMORGAN CHASE & CO	Maturity 03/22/2019 1.85	-700,000.00 -700,000.00 100.00	0.00 -700,000.00	0.00 0.00	0.00 700,000.00
02/06/2019 02/06/2019	48306BP66 Kaiser Foundation Hospitals	Maturity 02/06/2019 0.00	-800,000.00 -800,000.00 100.00	0.00 -800,000.00	0.00 0.00	0.00 800,000.00
02/01/2019 02/01/2019	637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	Maturity 02/01/2019 2.15	-450,000.00 -450,000.00 100.00	0.00 -450,000.00	0.00 0.00	0.00 450,000.00
01/03/2019 01/03/2019	63763QN37 National Securities Clearing Corporation	Maturity 01/03/2019 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
02/05/2019 02/05/2019	63763QP50 National Securities Clearing Corporation	Maturity 02/05/2019 0.00	-311,000.00 -311,000.00 100.00	0.00 -311,000.00	0.00 0.00	0.00 311,000.00

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

# Trading Activity

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
03/27/2019 03/27/2019	63763QQT7 National Securities Clearing Corporation	Maturity 03/27/2019 0.00	-500,000.00 -500,000.00 100.00	0.00 -500,000.00	0.00 0.00	0.00 500,000.00
01/28/2019 01/28/2019	69353RCH9 PNC BANK NA	Maturity 01/28/2019 2.20	-750,000.00 -750,000.00 100.00	0.00 -750,000.00	0.00 0.00	0.00 750,000.00
01/08/2019 01/08/2019	88602UN89 Thunder Bay Funding, LLC	Maturity 01/08/2019 0.00	-800,000.00 -800,000.00 100.00	0.00 -800,000.00	0.00 0.00	0.00 800,000.00
01/15/2019 01/15/2019	88602UNF3 Thunder Bay Funding, LLC	Maturity 01/15/2019 0.00	-800,000.00 -800,000.00 100.00	0.00 -800,000.00	0.00 0.00	0.00 800,000.00
01/17/2019 01/17/2019	89236TBBO TOYOTA MOTOR CREDIT CORP	Maturity 01/17/2019 2.10	-189,000.00 -189,000.00 100.00	0.00 -189,000.00	0.00 0.00	0.00 189,000.00
--- ---	--- ---	Maturity 02/06/2019 1.00	-13,025,000.00 -13,025,000.00 100.00	0.00 -13,025,000.00	0.00 0.00	0.00 13,025,000.00

## Principal Paydown

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
01/20/2019 01/20/2019	055657AC4 BMWLT 171 A3	Direct 05/20/2020 1.98	0.00 -39,392.22 ---	0.00 -39,392.22	0.00 0.00	0.00 39,392.22
02/20/2019 02/20/2019	055657AC4 BMWLT 171 A3	Direct 05/20/2020 1.98	0.00 -42,108.41 ---	0.00 -42,108.41	0.00 0.00	0.00 42,108.41
03/20/2019 03/20/2019	055657AC4 BMWLT 171 A3	Direct 05/20/2020 1.98	0.00 -39,945.28 ---	0.00 -39,945.28	0.00 0.00	0.00 39,945.28
01/20/2019 01/20/2019	05584PAB3 BMWLT 172 A2A	Direct 02/20/2020 1.80	0.00 -27,414.88 ---	0.00 -27,414.88	0.00 0.00	0.00 27,414.88
02/20/2019 02/20/2019	05584PAB3 BMWLT 172 A2A	Direct 02/20/2020 1.80	0.00 -29,200.25 ---	0.00 -29,200.25	0.00 0.00	0.00 29,200.25
03/20/2019 03/20/2019	05584PAB3 BMWLT 172 A2A	Direct 02/20/2020 1.80	0.00 -27,259.22 ---	0.00 -27,259.22	0.00 0.00	0.00 27,259.22
01/15/2019 01/15/2019	31680GAD8 FITAT 151 A3	Direct 03/16/2020 1.42	0.00 -10,228.54 ---	0.00 -10,228.54	0.00 0.00	0.00 10,228.54
01/18/2019 01/18/2019	438124AC3 HAROT 163 A3	Direct 05/18/2020 1.16	0.00 -18,957.50 ---	0.00 -18,957.49	-0.01 0.00	0.00 18,957.49

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

# Trading Activity

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
02/18/2019 02/18/2019	438124AC3 HAROT 163 A3	Direct 05/18/2020 1.16	0.00 -19,159.76 ---	0.00 -19,159.76	0.00 0.00	0.00 19,159.76
03/18/2019 03/18/2019	438124AC3 HAROT 163 A3	Direct 05/18/2020 1.16	0.00 -17,783.06 ---	0.00 -17,783.06	0.00 0.00	0.00 17,783.06
03/21/2019 03/21/2019	43815HAB3 HAROT 183 A2	Direct 12/21/2020 2.67	0.00 -59,620.71 ---	0.00 -59,620.71	0.00 0.00	0.00 59,620.71
01/15/2019 01/15/2019	47788CAB8 JDOT 2018 A2	Direct 10/15/2020 2.42	0.00 -15,803.32 ---	0.00 -15,803.32	0.00 0.00	0.00 15,803.32
02/15/2019 02/15/2019	47788CAB8 JDOT 2018 A2	Direct 10/15/2020 2.42	0.00 -17,800.85 ---	0.00 -17,800.85	0.00 0.00	0.00 17,800.85
03/15/2019 03/15/2019	47788CAB8 JDOT 2018 A2	Direct 10/15/2020 2.42	0.00 -12,159.20 ---	0.00 -12,159.20	0.00 0.00	0.00 12,159.20
01/15/2019 01/15/2019	58769DAB6 MBALT 17A A2A	Direct 08/15/2019 1.53	0.00 -13,007.54 ---	0.00 -13,007.54	0.00 0.00	0.00 13,007.54
01/15/2019 01/15/2019	58772RAB0 MBART 181 A2A	Direct 04/15/2021 2.71	0.00 -7,539.46 ---	0.00 -7,539.46	0.00 0.00	0.00 7,539.46
02/15/2019 02/15/2019	58772RAB0 MBART 181 A2A	Direct 04/15/2021 2.71	0.00 -52,036.13 ---	0.00 -52,036.13	0.00 0.00	0.00 52,036.13
03/15/2019 03/15/2019	58772RAB0 MBART 181 A2A	Direct 04/15/2021 2.71	0.00 -44,540.72 ---	0.00 -44,540.72	0.00 0.00	0.00 44,540.72
01/15/2019 01/15/2019	89237WAD9 TAOT 16C A3	Direct 08/17/2020 1.14	0.00 -19,536.02 ---	0.00 -19,536.02	0.00 0.00	0.00 19,536.02
02/15/2019 02/15/2019	89237WAD9 TAOT 16C A3	Direct 08/17/2020 1.14	0.00 -19,283.91 ---	0.00 -19,283.91	0.00 0.00	0.00 19,283.91
03/15/2019 03/15/2019	89237WAD9 TAOT 16C A3	Direct 08/17/2020 1.14	0.00 -17,929.29 ---	0.00 -17,929.29	0.00 0.00	0.00 17,929.29
01/15/2019 01/15/2019	90290AAB3 USAOT 171 A2	Direct 02/18/2020 1.54	0.00 -19,398.96 ---	0.00 -19,398.96	0.00 0.00	0.00 19,398.96
02/20/2019 02/20/2019	92868LAB7 VALET 181 A2A	Direct 07/20/2021 2.81	0.00 -18,150.70 ---	0.00 -18,150.70	0.00 0.00	0.00 18,150.70
03/20/2019 03/20/2019	92868LAB7 VALET 181 A2A	Direct 07/20/2021 2.81	0.00 -49,354.75 ---	0.00 -49,354.75	0.01 0.00	0.00 49,354.75

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

# Trading Activity

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
---	---	Direct	0.00	0.00	-0.01	0.00
---	---	09/13/2020 2.08	-637,610.68 ---	-637,610.67	0.00	637,610.67

## Sell

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
01/03/2019	94975P405	Direct	-310,278.74	-310,278.74	0.00	0.00
01/03/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-310,278.74 1.00	-310,278.74	0.00	310,278.74
01/08/2019	94975P405	Direct	-799,623.56	-799,623.56	0.00	0.00
01/08/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-799,623.56 1.00	-799,623.56	0.00	799,623.56
01/10/2019	94975P405	Direct	-502,535.55	-502,535.55	0.00	0.00
01/10/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-502,535.55 1.00	-502,535.55	0.00	502,535.55
01/17/2019	94975P405	Direct	-1,984,067.22	-1,984,067.22	0.00	0.00
01/17/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-1,984,067.22 1.00	-1,984,067.22	0.00	1,984,067.22
01/17/2019	94975P405	Direct	-247,368.55	-247,368.55	0.00	0.00
01/17/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-247,368.55 1.00	-247,368.55	0.00	247,368.55
01/17/2019	94975P405	Direct	-797,982.39	-797,982.39	0.00	0.00
01/17/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-797,982.39 1.00	-797,982.39	0.00	797,982.39
01/22/2019	94975P405	Direct	-4,604.26	-4,604.26	0.00	0.00
01/22/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-4,604.26 1.00	-4,604.26	0.00	4,604.26
01/22/2019	94975P405	Direct	-4,323.53	-4,323.53	0.00	0.00
01/22/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-4,323.53 1.00	-4,323.53	0.00	4,323.53
01/25/2019	94975P405	Direct	-986,374.72	-986,374.72	0.00	0.00
01/25/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-986,374.72 1.00	-986,374.72	0.00	986,374.72
02/01/2019	94975P405	Direct	-995,533.33	-995,533.33	0.00	0.00
02/01/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-995,533.33 1.00	-995,533.33	0.00	995,533.33
02/01/2019	94975P405	Direct	-39,051.53	-39,051.53	0.00	0.00
02/01/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-39,051.53 1.00	-39,051.53	0.00	39,051.53
02/05/2019	94975P405	Direct	-498,305.56	-498,305.56	0.00	0.00
02/05/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-498,305.56 1.00	-498,305.56	0.00	498,305.56
02/06/2019	94975P405	Direct	-796,888.89	-796,888.89	0.00	0.00
02/06/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-796,888.89 1.00	-796,888.89	0.00	796,888.89

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

# Trading Activity

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
02/11/2019	94975P405	Direct	-46.80	-46.80	0.00	0.00
02/11/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-46.80 1.00	-46.80	0.00	46.80
02/27/2019	94975P405	Direct	-744,803.91	-744,803.91	0.00	0.00
02/27/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-744,803.91 1.00	-744,803.91	0.00	744,803.91
02/28/2019	94975P405	Direct	-719,041.85	-719,041.85	0.00	0.00
02/28/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.33	-719,041.85 1.00	-719,041.85	0.00	719,041.85
03/14/2019	94975P405	Direct	-501,895.05	-501,895.05	0.00	0.00
03/14/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	-501,895.05 1.00	-501,895.05	0.00	501,895.05
03/21/2019	94975P405	Direct	-449,469.97	-449,469.97	0.00	0.00
03/21/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	-449,469.97 1.00	-449,469.97	0.00	449,469.97
03/22/2019	94975P405	Direct	-948,771.41	-948,771.41	0.00	0.00
03/22/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	-948,771.41 1.00	-948,771.41	0.00	948,771.41
03/29/2019	94975P405	Direct	-702,327.50	-702,327.50	0.00	0.00
03/29/2019	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.38	-702,327.50 1.00	-702,327.50	0.00	702,327.50
---	94975P405	Direct	-12,033,294.32	-12,033,294.32	0.00	0.00
---	WELLS FRGO GOVERNMENT CL I MMF	03/31/2019 2.34	-12,033,294.32 1.00	-12,033,294.32	0.00	12,033,294.32

## 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
---	---	---	657,937.06	-333,062.94	-0.01	0.00
---	---	05/21/2019 1.71	-36,089.04 ---	-89,137.92	30,066.05	59,071.87

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

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

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

# Transaction Detail

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

\* Does not Lock Down.

## Receivable

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/29/2019 03/29/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	---	874.25
03/29/2019 03/29/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	---	874.25

## Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2019 01/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
02/15/2019 02/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
03/15/2019 03/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
02/21/2019 02/21/2019	Coupon	0.00	02665WCL3 AMERICAN HONDA FINANCE CORP	2.79	02/21/2020	---	5,001.39
02/25/2019 02/27/2019	Buy	750,000.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	99.24	-744,803.91
03/15/2019 03/15/2019	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
01/15/2019 01/15/2019	Coupon	0.00	05531FAS2 BB&T CORP	2.45	01/15/2020	---	3,062.50
01/20/2019 01/20/2019	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	617.70
01/20/2019 01/20/2019	Principal Paydown	-39,392.22	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	39,392.22
02/20/2019 02/20/2019	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	552.71
02/20/2019 02/20/2019	Principal Paydown	-42,108.41	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	42,108.41
03/20/2019 03/20/2019	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	483.23
03/20/2019 03/20/2019	Principal Paydown	-39,945.28	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	39,945.28
01/20/2019 01/20/2019	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	255.33
01/20/2019 01/20/2019	Principal Paydown	-27,414.88	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	27,414.88
02/20/2019 02/20/2019	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	214.21
02/20/2019 02/20/2019	Principal Paydown	-29,200.25	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	29,200.25

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

# 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 January 2019 to 31 March 2019

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/20/2019 03/20/2019	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	170.41
03/20/2019 03/20/2019	Principal Paydown	-27,259.22	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	27,259.22
01/02/2019 01/02/2019	Coupon	0.00	06051GFE4 BANK OF AMERICA CORP	3.67	04/01/2019	---	6,243.50
01/15/2019 01/15/2019	Coupon	0.00	06406HCP2 BANK OF NEW YORK MELLON CORP	2.10	01/15/2019	---	6,300.00
01/15/2019 01/15/2019	Maturity	-600,000.00	06406HCP2 BANK OF NEW YORK MELLON CORP	2.10	01/15/2019	100.00	600,000.00
02/14/2019 02/14/2019	Coupon	0.00	08467OBL1 BERKSHIRE HATHAWAY INC	2.10	08/14/2019	---	7,350.00
01/23/2019 01/23/2019	Maturity	-500,000.00	09702MNP4 The Boeing Company	0.00	01/23/2019	100.00	500,000.00
01/15/2019 01/15/2019	Coupon	0.00	14041NFC0 COMET 161 A	2.96	04/15/2019	---	1,404.15
02/15/2019 02/15/2019	Coupon	0.00	14041NFC0 COMET 161 A	2.94	04/15/2019	---	1,528.79
03/15/2019 03/15/2019	Coupon	0.00	14041NFC0 COMET 161 A	2.93	04/15/2019	---	1,371.42
01/15/2019 01/15/2019	Coupon	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	279.17
02/15/2019 02/15/2019	Coupon	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	279.17
03/15/2019 03/15/2019	Coupon	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	279.17
01/15/2019 01/15/2019	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33
02/15/2019 02/15/2019	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33
03/15/2019 03/15/2019	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33
01/15/2019 01/15/2019	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
02/15/2019 02/15/2019	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
03/15/2019 03/15/2019	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
01/15/2019 01/15/2019	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
02/15/2019 02/15/2019	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
03/15/2019 03/15/2019	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
03/03/2019 03/03/2019	Coupon	0.00	166764AR1 CHEVRON CORP	1.96	03/03/2020	---	1,961.00

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

# Transaction Detail

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2019 01/15/2019	Coupon	0.00	17305EFS9 CCCIT 14A6 A6	2.15	07/15/2019	---	4,300.00
03/20/2019 03/20/2019	Coupon	0.00	17325FAB4 CITIBANK NA	3.13	03/20/2019	---	5,872.50
03/20/2019 03/20/2019	Maturity	-750,000.00	17325FAB4 CITIBANK NA	3.13	03/20/2019	100.00	750,000.00
03/20/2019 03/22/2019	Buy	700,000.00	17325FAN8 CITIBANK NA	3.05	05/01/2020	100.27	-710,287.08
02/13/2019 02/13/2019	Coupon	0.00	22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	5.30	08/13/2019	---	17,225.00
03/15/2019 03/15/2019	Coupon	0.00	30231GAD4 EXXON MOBIL CORP	1.82	03/15/2019	---	4,320.13
03/15/2019 03/15/2019	Maturity	-475,000.00	30231GAD4 EXXON MOBIL CORP	1.82	03/15/2019	100.00	475,000.00
01/16/2019 01/16/2019	Coupon	0.00	3130AAE46 FEDERAL HOME LOAN BANKS	1.25	01/16/2019	---	6,250.00
01/16/2019 01/16/2019	Maturity	-1,000,000.00	3130AAE46 FEDERAL HOME LOAN BANKS	1.25	01/16/2019	100.00	1,000,000.00
03/20/2019 03/22/2019	Buy	1,000,000.00	31337OUS5 FEDERAL HOME LOAN BANKS	2.88	09/11/2020	100.53	-1,006,178.89
03/12/2019 03/12/2019	Maturity	-750,000.00	313384CY3 FEDERAL HOME LOAN BANKS	0.00	03/12/2019	100.00	750,000.00
02/01/2019 02/01/2019	Buy	1,000,000.00	313384EC9 FEDERAL HOME LOAN BANKS	0.00	04/09/2019	99.55	-995,533.33
01/17/2019 01/17/2019	Buy	2,000,000.00	313384FR5 FEDERAL HOME LOAN BANKS	0.00	05/16/2019	99.20	-1,984,067.22
01/18/2019 01/18/2019	Maturity	-900,000.00	313396AT0 FEDERAL HOME LOAN MORTGAGE CORP	0.00	01/18/2019	100.00	900,000.00
02/22/2019 02/22/2019	Coupon	0.00	3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.12	02/22/2019	---	4,200.00
02/22/2019 02/22/2019	Maturity	-750,000.00	3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.12	02/22/2019	100.00	750,000.00
01/30/2019 01/30/2019	Maturity	-500,000.00	3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	0.95	01/30/2019	100.00	500,000.00
01/30/2019 01/30/2019	Maturity	-500,000.00	3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	0.95	01/30/2019	100.00	500,000.00
01/30/2019 01/30/2019	Coupon	0.00	3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	0.95	01/30/2019	---	4,750.00
01/26/2019 01/26/2019	Coupon	0.00	3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	1.25	07/26/2019	---	3,125.00
01/15/2019 01/15/2019	Coupon	0.00	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	12.10
01/15/2019 01/15/2019	Principal Paydown	-10,228.54	31680GAD8 FITAT 151 A3	1.42	03/16/2020	---	10,228.54

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



# Transaction Detail

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/19/2019 03/21/2019	Buy	500,000.00	369550BA5 GENERAL DYNAMICS CORP	2.88	05/11/2020	100.24	-506,410.97
01/18/2019 01/18/2019	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	128.25
01/18/2019 01/18/2019	Principal Paydown	-18,957.50	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	18,957.49
02/18/2019 02/18/2019	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	109.92
02/18/2019 02/18/2019	Principal Paydown	-19,159.76	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	19,159.76
03/18/2019 03/18/2019	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	91.40
03/18/2019 03/18/2019	Principal Paydown	-17,783.06	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	17,783.06
02/26/2019 02/28/2019	Buy	718,584.57	43815HAB3 HAROT 183 A2	2.67	12/21/2020	100.01	-719,041.85
03/21/2019 03/21/2019	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	1,598.85
03/21/2019 03/21/2019	Principal Paydown	-59,620.71	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	59,620.71
03/12/2019 03/14/2019	Buy	500,000.00	438516BP0 HONEYWELL INTERNATIONAL INC	2.79	10/30/2019	100.05	-501,895.05
01/15/2019 01/15/2019	Coupon	0.00	45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	2.48	01/15/2019	---	3,164.17
01/15/2019 01/15/2019	Maturity	-500,000.00	45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	2.48	01/15/2019	100.00	500,000.00
01/30/2019 02/01/2019	Buy	500,000.00	459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.88	08/15/2019	99.07	-497,347.36
02/15/2019 02/15/2019	Coupon	0.00	459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.88	08/15/2019	---	2,190.00
01/08/2019 01/10/2019	Buy	500,000.00	45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.33	07/19/2019	99.97	-502,535.55
01/22/2019 01/22/2019	Coupon	0.00	45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.64	07/19/2019	---	3,075.00
03/22/2019 03/22/2019	Coupon	0.00	46625HQU7 JPMORGAN CHASE & CO	1.85	03/22/2019	---	6,475.00
03/22/2019 03/22/2019	Maturity	-700,000.00	46625HQU7 JPMORGAN CHASE & CO	1.85	03/22/2019	100.00	700,000.00
01/15/2019 01/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	284.07
01/15/2019 01/15/2019	Principal Paydown	-15,803.32	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	15,803.32

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

# Transaction Detail

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/15/2019 02/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	252.20
02/15/2019 02/15/2019	Principal Paydown	-17,800.85	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	17,800.85
03/15/2019 03/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	216.30
03/15/2019 03/15/2019	Principal Paydown	-12,159.20	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	12,159.20
02/06/2019 02/06/2019	Maturity	-800,000.00	48306BP66 Kaiser Foundation Hospitals	0.00	02/06/2019	100.00	800,000.00
02/06/2019 02/06/2019	Buy	800,000.00	48306BR31 Kaiser Foundation Hospitals	0.00	04/03/2019	99.61	-796,888.89
03/01/2019 03/01/2019	Coupon	0.00	544351MK2 LOS ANGELES CALIF	4.00	09/01/2019	---	19,083.33
01/15/2019 01/15/2019	Coupon	0.00	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	16.58
01/15/2019 01/15/2019	Principal Paydown	-13,007.54	58769DAB6 MBALT 17A A2A	1.53	08/15/2019	---	13,007.54
01/15/2019 01/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	1,355.00
01/15/2019 01/15/2019	Principal Paydown	-7,539.46	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	7,539.46
02/15/2019 02/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	1,337.97
02/15/2019 02/15/2019	Principal Paydown	-52,036.13	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	52,036.13
03/15/2019 03/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	1,220.46
03/15/2019 03/15/2019	Principal Paydown	-44,540.72	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	44,540.72
02/01/2019 02/01/2019	Coupon	0.00	637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	2.15	02/01/2019	---	4,837.50
02/01/2019 02/01/2019	Maturity	-450,000.00	637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	2.15	02/01/2019	100.00	450,000.00
01/03/2019 01/03/2019	Maturity	-500,000.00	63763QN37 National Securities Clearing Corporation	0.00	01/03/2019	100.00	500,000.00
01/03/2019 01/03/2019	Buy	311,000.00	63763QP50 National Securities Clearing Corporation	0.00	02/05/2019	99.77	-310,278.74
02/05/2019 02/05/2019	Maturity	-311,000.00	63763QP50 National Securities Clearing Corporation	0.00	02/05/2019	100.00	311,000.00
02/05/2019 02/05/2019	Buy	500,000.00	63763QQT7 National Securities Clearing Corporation	0.00	03/27/2019	99.66	-498,305.56
03/27/2019 03/27/2019	Maturity	-500,000.00	63763QQT7 National Securities Clearing Corporation	0.00	03/27/2019	100.00	500,000.00

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

# Transaction Detail

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2019 01/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	1,093.75
02/15/2019 02/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	1,093.75
03/15/2019 03/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	1,093.75
01/24/2019 01/25/2019	Buy	1,000,000.00	67983UUR2 Old Line Funding, LLC	0.00	07/25/2019	98.64	-986,374.72
01/28/2019 01/28/2019	Coupon	0.00	69353RCH9 PNC BANK NA	2.20	01/28/2019	---	8,250.00
01/28/2019 01/28/2019	Maturity	-750,000.00	69353RCH9 PNC BANK NA	2.20	01/28/2019	100.00	750,000.00
02/04/2019 02/06/2019	Buy	680,000.00	69353RFD5 PNC BANK NA	3.00	05/19/2020	100.19	-685,734.67
02/19/2019 02/19/2019	Coupon	0.00	69353RFD5 PNC BANK NA	3.04	05/19/2020	---	5,213.33
03/27/2019 03/29/2019	Buy	700,000.00	69371RM78 PACCAR INC	2.50	08/14/2020	100.02	-702,327.50
01/01/2019 01/01/2019	Coupon	0.00	797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	2.01	07/01/2019	---	7,541.25
02/01/2019 02/01/2019	Coupon	0.00	798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	2.10	08/01/2019	---	1,573.50
01/08/2019 01/08/2019	Maturity	-800,000.00	88602UN89 Thunder Bay Funding, LLC	0.00	01/08/2019	100.00	800,000.00
01/08/2019 01/08/2019	Buy	800,000.00	88602UNF3 Thunder Bay Funding, LLC	0.00	01/15/2019	99.95	-799,623.56
01/15/2019 01/15/2019	Maturity	-800,000.00	88602UNF3 Thunder Bay Funding, LLC	0.00	01/15/2019	100.00	800,000.00
01/17/2019 01/17/2019	Coupon	0.00	89236TBB0 TOYOTA MOTOR CREDIT CORP	2.10	01/17/2019	---	1,984.50
01/17/2019 01/17/2019	Maturity	-189,000.00	89236TBB0 TOYOTA MOTOR CREDIT CORP	2.10	01/17/2019	100.00	189,000.00
01/15/2019 01/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	158.52
01/15/2019 01/15/2019	Principal Paydown	-19,536.02	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	19,536.02
02/15/2019 02/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	139.96
02/15/2019 02/15/2019	Principal Paydown	-19,283.91	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	19,283.91
03/15/2019 03/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	121.64
03/15/2019 03/15/2019	Principal Paydown	-17,929.29	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	17,929.29

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

# 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 January 2019 to 31 March 2019

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2019 01/15/2019	Coupon	0.00	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	24.90
01/15/2019 01/15/2019	Principal Paydown	-19,398.96	90290AAB3 USAOT 171 A2	1.54	02/18/2020	---	19,398.96
01/17/2019 01/17/2019	Coupon	0.00	90331HNK5 US BANK NA	2.90	01/17/2020	---	4,604.26
01/31/2019 01/31/2019	Coupon	0.00	9128282K5 UNITED STATES TREASURY	1.38	07/31/2019	---	6,875.00
01/16/2019 01/17/2019	Buy	1,000,000.00	912828U32 UNITED STATES TREASURY	1.00	11/15/2019	98.72	-988,966.89
01/22/2019 01/22/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.75	04/20/2023	---	1,987.43
02/20/2019 02/20/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.72	04/20/2023	---	1,769.64
03/20/2019 03/20/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.73	04/20/2023	---	1,695.40
01/20/2019 01/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,756.25
02/20/2019 02/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,756.25
02/20/2019 02/20/2019	Principal Paydown	-18,150.70	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	18,150.70
03/20/2019 03/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,713.75
03/20/2019 03/20/2019	Principal Paydown	-49,354.75	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	49,354.75
03/25/2019 03/25/2019	Coupon	0.00	931142EF6 WALMART INC	2.64	06/23/2020	---	5,011.56
01/02/2019 01/02/2019	Buy	15,547.15	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-15,547.15
01/03/2019 01/03/2019	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-500,000.00
01/03/2019 01/03/2019	Sell	-310,278.74	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	310,278.74
01/08/2019 01/08/2019	Sell	-799,623.56	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	799,623.56
01/08/2019 01/08/2019	Buy	800,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-800,000.00
01/10/2019 01/10/2019	Sell	-502,535.55	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	502,535.55
01/15/2019 01/15/2019	Buy	20,424.39	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-20,424.39
01/15/2019 01/15/2019	Buy	342.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-342.50
01/15/2019 01/15/2019	Buy	3,165.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-3,165.00

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

# Transaction Detail

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



Base Currency: USD  
 01 January 2019 to 31 March 2019

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
01/15/2019 01/15/2019	Buy	1,965,541.99	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-1,965,541.99
01/16/2019 01/16/2019	Buy	1,025,961.12	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-1,025,961.12
01/17/2019 01/17/2019	Sell	-797,982.39	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	797,982.39
01/17/2019 01/17/2019	Sell	-247,368.55	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	247,368.55
01/17/2019 01/17/2019	Sell	-1,984,067.22	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	1,984,067.22
01/18/2019 01/18/2019	Buy	23,690.01	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-23,690.01
01/18/2019 01/18/2019	Buy	904,604.26	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-904,604.26
01/22/2019 01/22/2019	Sell	-4,604.26	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	4,604.26
01/22/2019 01/22/2019	Buy	27,670.21	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-27,670.21
01/22/2019 01/22/2019	Sell	-4,323.53	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	4,323.53
01/22/2019 01/22/2019	Buy	43,753.60	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-43,753.60
01/23/2019 01/23/2019	Buy	503,075.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-503,075.00
01/25/2019 01/25/2019	Sell	-986,374.72	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	986,374.72
01/28/2019 01/28/2019	Buy	761,375.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-761,375.00
01/30/2019 01/30/2019	Buy	1,004,750.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-1,004,750.00
01/31/2019 01/31/2019	Buy	6,875.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-6,875.00
01/31/2019 01/31/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	---	1,884.83
02/01/2019 02/01/2019	Sell	-995,533.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	995,533.33
02/01/2019 02/01/2019	Sell	-39,051.53	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	39,051.53
02/05/2019 02/05/2019	Buy	311,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-311,000.00
02/05/2019 02/05/2019	Sell	-498,305.56	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	498,305.56
02/06/2019 02/06/2019	Sell	-796,888.89	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	796,888.89
02/06/2019 02/06/2019	Buy	114,265.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-114,265.33

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

# Transaction Detail

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
02/11/2019 02/11/2019	Sell	-46.80	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	46.80
02/13/2019 02/13/2019	Buy	17,225.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-17,225.00
02/14/2019 02/14/2019	Buy	7,350.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-7,350.00
02/15/2019 02/15/2019	Buy	2,190.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-2,190.00
02/15/2019 02/15/2019	Buy	37,819.42	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-37,819.42
02/19/2019 02/19/2019	Buy	7,365.42	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-7,365.42
02/19/2019 02/19/2019	Buy	55,996.64	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-55,996.64
02/19/2019 02/19/2019	Buy	19,269.68	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-19,269.68
02/20/2019 02/20/2019	Buy	29,414.46	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-29,414.46
02/20/2019 02/20/2019	Buy	40,099.06	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-40,099.06
02/21/2019 02/21/2019	Buy	19,906.95	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-19,906.95
02/21/2019 02/21/2019	Buy	5,001.39	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-5,001.39
02/22/2019 02/22/2019	Buy	754,200.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	-754,200.00
02/27/2019 02/27/2019	Sell	-744,803.91	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	744,803.91
02/28/2019 02/28/2019	Sell	-719,041.85	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	1.00	719,041.85
02/28/2019 02/28/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.33	03/31/2019	---	1,523.96
03/01/2019 03/01/2019	Buy	20,607.29	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-20,607.29
03/04/2019 03/04/2019	Buy	1,961.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-1,961.00
03/12/2019 03/12/2019	Buy	750,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-750,000.00
03/14/2019 03/14/2019	Sell	-501,895.05	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	501,895.05
03/15/2019 03/15/2019	Buy	58,415.84	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-58,415.84
03/15/2019 03/15/2019	Buy	501,834.15	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-501,834.15
03/15/2019 03/15/2019	Buy	342.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-342.50

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

# Transaction Detail

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
03/18/2019 03/18/2019	Buy	18,968.21	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-18,968.21
03/20/2019 03/20/2019	Buy	787,782.62	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-787,782.62
03/20/2019 03/20/2019	Buy	27,429.63	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-27,429.63
03/21/2019 03/21/2019	Sell	-449,469.97	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	449,469.97
03/22/2019 03/22/2019	Sell	-948,771.41	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	948,771.41
03/25/2019 03/25/2019	Buy	5,011.56	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-5,011.56
03/27/2019 03/27/2019	Buy	500,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	-500,000.00
03/29/2019 03/29/2019	Sell	-702,327.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.38	03/31/2019	1.00	702,327.50
01/17/2019 01/17/2019	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	03/31/2019	---	-247,368.55
01/22/2019 01/22/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2019	---	-4,323.53
02/20/2019 02/20/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2019	---	-4,331.70
03/20/2019 03/20/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	03/31/2019	---	-4,341.29
---	---	-36,089.04	---	---	05/21/2019	---	-1,716.43
---	---		---				

## Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	-36,089.04	---	---	05/21/2019	---	-842.18
---	---		---				

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

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

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

# MMF Transaction Detail

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

\* Does not Lock Down.

## Receivable

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
03/29/2019	03/29/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	874.25
03/29/2019	03/29/2019	Money Market Funds	0.00	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	874.25

## Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
01/02/2019	01/02/2019	Buy	15,547.15	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-15,547.15
01/03/2019	01/03/2019	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
01/03/2019	01/03/2019	Sell	-310,278.74	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	310,278.74
01/08/2019	01/08/2019	Sell	-799,623.56	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	799,623.56
01/08/2019	01/08/2019	Buy	800,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-800,000.00
01/10/2019	01/10/2019	Sell	-502,535.55	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	502,535.55
01/15/2019	01/15/2019	Buy	20,424.39	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-20,424.39
01/15/2019	01/15/2019	Buy	342.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-342.50
01/15/2019	01/15/2019	Buy	3,165.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,165.00
01/15/2019	01/15/2019	Buy	1,965,541.99	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,965,541.99
01/16/2019	01/16/2019	Buy	1,025,961.12	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,025,961.12
01/17/2019	01/17/2019	Sell	-797,982.39	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	797,982.39
01/17/2019	01/17/2019	Sell	-247,368.55	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	247,368.55
01/17/2019	01/17/2019	Sell	-1,984,067.22	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,984,067.22
01/18/2019	01/18/2019	Buy	23,690.01	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-23,690.01
01/18/2019	01/18/2019	Buy	904,604.26	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-904,604.26
01/22/2019	01/22/2019	Sell	-4,604.26	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	4,604.26
01/22/2019	01/22/2019	Buy	27,670.21	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-27,670.21
01/22/2019	01/22/2019	Sell	-4,323.53	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	4,323.53
01/22/2019	01/22/2019	Buy	43,753.60	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-43,753.60
01/23/2019	01/23/2019	Buy	503,075.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-503,075.00
01/25/2019	01/25/2019	Sell	-986,374.72	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	986,374.72
01/28/2019	01/28/2019	Buy	761,375.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-761,375.00
01/30/2019	01/30/2019	Buy	1,004,750.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,004,750.00
01/31/2019	01/31/2019	Buy	6,875.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-6,875.00
01/31/2019	01/31/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,884.83
02/01/2019	02/01/2019	Sell	-995,533.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	995,533.33
02/01/2019	02/01/2019	Sell	-39,051.53	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	39,051.53
02/05/2019	02/05/2019	Buy	311,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-311,000.00
02/05/2019	02/05/2019	Sell	-498,305.56	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	498,305.56
02/06/2019	02/06/2019	Sell	-796,888.89	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	796,888.89

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



# MMF Transaction Detail

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
02/06/2019	02/06/2019	Buy	114,265.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-114,265.33
02/11/2019	02/11/2019	Sell	-46.80	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	46.80
02/13/2019	02/13/2019	Buy	17,225.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-17,225.00
02/14/2019	02/14/2019	Buy	7,350.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-7,350.00
02/15/2019	02/15/2019	Buy	2,190.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,190.00
02/15/2019	02/15/2019	Buy	37,819.42	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-37,819.42
02/19/2019	02/19/2019	Buy	7,365.42	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-7,365.42
02/19/2019	02/19/2019	Buy	55,996.64	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-55,996.64
02/19/2019	02/19/2019	Buy	19,269.68	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-19,269.68
02/20/2019	02/20/2019	Buy	29,414.46	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-29,414.46
02/20/2019	02/20/2019	Buy	40,099.06	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-40,099.06
02/21/2019	02/21/2019	Buy	19,906.95	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-19,906.95
02/21/2019	02/21/2019	Buy	5,001.39	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,001.39
02/22/2019	02/22/2019	Buy	754,200.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-754,200.00
02/27/2019	02/27/2019	Sell	-744,803.91	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	744,803.91
02/28/2019	02/28/2019	Sell	-719,041.85	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	719,041.85
02/28/2019	02/28/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,523.96
03/01/2019	03/01/2019	Buy	20,607.29	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-20,607.29
03/04/2019	03/04/2019	Buy	1,961.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,961.00
03/12/2019	03/12/2019	Buy	750,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-750,000.00
03/14/2019	03/14/2019	Sell	-501,895.05	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	501,895.05
03/15/2019	03/15/2019	Buy	58,415.84	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-58,415.84
03/15/2019	03/15/2019	Buy	501,834.15	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-501,834.15
03/15/2019	03/15/2019	Buy	342.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-342.50
03/18/2019	03/18/2019	Buy	18,968.21	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-18,968.21
03/20/2019	03/20/2019	Buy	787,782.62	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-787,782.62
03/20/2019	03/20/2019	Buy	27,429.63	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-27,429.63
03/21/2019	03/21/2019	Sell	-449,469.97	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	449,469.97
03/22/2019	03/22/2019	Sell	-948,771.41	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	948,771.41
03/25/2019	03/25/2019	Buy	5,011.56	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,011.56
03/27/2019	03/27/2019	Buy	500,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-500,000.00
03/29/2019	03/29/2019	Sell	-702,327.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	702,327.50
---	---	---	-333,062.94	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	336,471.73

## Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-333,062.94	94975P405	GVI XX	WELLS FRGO GOVERNMENT CL I MMF	337,345.98

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

# MMF Transaction Detail

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

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

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

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

# Roll Forward

Base Currency: USD

01 January 2019 to 31 March 2019

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
438124AC3 HAROT 163 A3	131,960.12 0.00	0.00 0.00	-55,900.31 0.00	218.82 -23.42	-0.01 295.85	0.00 76,551.06
43815HAB3 HAROT 183 A2	0.00 718,668.78	0.00 0.00	-59,620.71 0.00	-13.37 488.73	0.00 99.77	0.00 659,623.20
47788CAB8 JDOT 2018 A2	140,745.43 0.00	0.00 0.00	-45,763.37 0.00	1.62 -49.22	0.00 182.99	0.00 95,117.44
31680GAD8 FITAT 151 A3	10,228.58 0.00	0.00 0.00	-10,228.54 0.00	0.34 -6.46	0.00 6.08	0.00 0.00
90290AAB3 USAOT 171 A2	19,400.17 0.00	0.00 0.00	-19,398.96 0.00	0.01 -13.28	0.00 12.06	0.00 0.00
58769DAB6 MBALT 17A A2A	13,008.60 0.00	0.00 0.00	-13,007.54 0.00	0.00 -8.85	0.00 7.78	0.00 0.00
58772RAB0 MBART 181 A2A	599,581.23 0.00	0.00 0.00	-104,116.31 0.00	5.00 -125.40	0.00 1,289.46	0.00 496,633.98
94975P405 WELLS FRGO GOVERNMENT CL I MMF	460,253.00 11,700,231.38	-12,033,294.32 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 127,190.06
CCYUSD Cash	1.88 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-0.83 1.05
CCYUSD Receivable	1,763.25 0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00 0.00	-889.00 874.25
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	671,391.28 0.00	0.00 0.00	0.00 0.00	-3,892.50 -8,612.50	0.00 1,547.95	0.00 660,434.23
166764AR1 CHEVRON CORP	199,277.54 0.00	0.00 0.00	0.00 0.00	500.21 -980.50	0.00 187.39	0.00 198,984.64
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	495,506.33 0.00	0.00 0.00	0.00 0.00	1,797.56 1,550.00	0.00 834.44	0.00 499,688.33
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	498,637.47 0.00	0.00 0.00	0.00 0.00	1,365.17 -1,562.50	0.00 648.33	0.00 499,088.47
14041NFE6 COMET 163 A	248,224.19 0.00	0.00 0.00	0.00 0.00	815.64 0.00	0.00 418.13	0.00 249,457.96
14041NFF3 COMET 164 A	396,194.00 0.00	0.00 0.00	0.00 0.00	1,371.95 0.00	0.00 791.77	0.00 398,357.72
17325FAB4 CITIBANK NA	750,965.25 0.00	0.00 -750,000.00	0.00 0.00	0.00 -783.00	0.00 -182.25	0.00 0.00
65478GAD2 NAROT 17B A3	445,121.59 0.00	0.00 0.00	0.00 0.00	1,005.50 0.00	0.00 648.61	0.00 446,775.70
65478GAD2 NAROT 17B A3	296,747.72 0.00	0.00 0.00	0.00 0.00	567.45 0.00	0.00 535.29	0.00 297,850.46
438516BPO HONEYWELL INTERNATIONAL INC	0.00 500,228.50	0.00 0.00	0.00 0.00	-17.88 2,364.17	0.00 -127.62	0.00 502,447.17
90331HMK5 US BANK NA	701,849.82 0.00	0.00 0.00	0.00 0.00	0.00 367.01	0.00 2,195.20	0.00 704,412.03

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

# Roll Forward

Base Currency: USD

01 January 2019 to 31 March 2019

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
45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 499,850.00	0.00 0.00	0.00 0.00	63.95 2,530.96	0.00 42.05	0.00 502,486.96
544351MK2 LOS ANGELES CALIF	770,263.33 0.00	0.00 0.00	0.00 0.00	-2,614.00 -11,583.33	0.00 949.00	0.00 757,015.00
63763QP50 National Securities Clearing Corporation	0.00 310,278.74	0.00 -311,000.00	0.00 0.00	721.26 0.00	0.00 0.00	0.00 0.00
313384LA5 FEDERAL HOME LOAN BANKS	983,403.00 0.00	0.00 0.00	0.00 0.00	6,550.00 0.00	0.00 5.00	0.00 989,958.00
313384EC9 FEDERAL HOME LOAN BANKS	0.00 995,533.33	0.00 0.00	0.00 0.00	3,933.34 0.00	0.00 -4.67	0.00 999,462.00
48306BR31 Kaiser Foundation Hospitals	0.00 796,888.89	0.00 0.00	0.00 0.00	3,000.00 0.00	0.00 -179.44	0.00 799,709.45
09247XAE1 BLACKROCK INC	714,594.77 0.00	0.00 0.00	0.00 0.00	-3,671.18 8,750.00	0.00 2,210.28	0.00 721,883.87
69353RCH9 PNC BANK NA	756,631.50 0.00	0.00 -750,000.00	0.00 0.00	0.00 -7,012.50	0.00 381.00	0.00 0.00
06051GFE4 BANK OF AMERICA CORP	747,266.39 0.00	0.00 0.00	0.00 0.00	-1,290.38 532.20	0.00 200.35	0.00 746,708.57
06406HCU1 BANK OF NEW YORK MELLON CORP	250,124.03 0.00	0.00 0.00	0.00 0.00	-9.61 1,375.00	0.00 422.36	0.00 251,911.78
69371RM78 PACCAR INC	0.00 700,140.00	0.00 0.00	0.00 0.00	-0.83 2,284.72	0.00 -149.67	0.00 702,274.22
3133EFC70 FEDERAL FARM CREDIT BANKS FUNDING CORP	751,785.25 0.00	0.00 -750,000.00	0.00 0.00	294.96 -3,010.00	0.00 929.79	0.00 0.00
07330NAL9 BRANCH BANKING AND TRUST CO	448,313.47 0.00	0.00 0.00	0.00 0.00	1,333.29 1,631.25	0.00 701.61	0.00 451,979.63
459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 495,330.00	0.00 0.00	0.00 0.00	1,412.97 559.03	0.00 199.53	0.00 497,501.53
912828U32 UNITED STATES TREASURY	0.00 987,226.56	0.00 0.00	0.00 0.00	3,129.92 3,784.53	0.00 620.52	0.00 994,761.53
912828U73 UNITED STATES TREASURY	988,728.17 0.00	0.00 0.00	0.00 0.00	3,349.97 3,399.73	0.00 1,142.03	0.00 996,619.90
02587AAJ3 AMXCA 171 A	494,515.39 0.00	0.00 0.00	0.00 0.00	1,059.12 0.00	0.00 1,812.68	0.00 497,387.19
05522RCW6 BACCT 171 A	0.00 744,316.41	0.00 0.00	0.00 0.00	489.71 650.00	0.00 589.11	0.00 746,045.22
69353RFD5 PNC BANK NA	0.00 681,258.00	0.00 0.00	0.00 0.00	-155.10 2,356.54	0.00 216.30	0.00 683,675.74
9128282K5 UNITED STATES TREASURY	998,918.08 0.00	0.00 0.00	0.00 0.00	309.42 -3,475.07	0.00 2,854.58	0.00 998,607.01

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

# Roll Forward

Base Currency: USD

01 January 2019 to 31 March 2019

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
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	755,291.25 0.00	0.00 0.00	0.00 0.00	0.00 -3,770.63	0.00 1,312.50	0.00 752,833.13
4581XOCH9 INTER-AMERICAN DEVELOPMENT BANK	996,260.44 0.00	0.00 0.00	0.00 0.00	2,269.47 4,375.00	0.00 1,262.53	0.00 1,004,167.44
010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	500,205.42 0.00	0.00 0.00	0.00 0.00	0.00 3,106.25	0.00 795.00	0.00 504,106.67
369550BA5 GENERAL DYNAMICS CORP	251,170.01 0.00	0.00 0.00	0.00 0.00	56.53 1,796.88	0.00 599.22	0.00 253,622.64
369550BA5 GENERAL DYNAMICS CORP	0.00 501,220.00	0.00 0.00	0.00 0.00	-32.18 5,590.28	0.00 467.18	0.00 507,245.28
88602UNF3 Thunder Bay Funding, LLC	0.00 799,623.56	0.00 -800,000.00	0.00 0.00	376.44 0.00	0.00 0.00	0.00 0.00
02665WCL3 AMERICAN HONDA FINANCE CORP	699,502.38 0.00	0.00 0.00	0.00 0.00	-122.02 -112.18	0.00 3,349.02	0.00 702,617.20
313384FV6 FEDERAL HOME LOAN BANKS	990,608.00 0.00	0.00 0.00	0.00 0.00	6,125.00 0.00	0.00 -27.00	0.00 996,706.00
313312QL7 FEDERAL FARM CREDIT BANKS	975,562.00 0.00	0.00 0.00	0.00 0.00	6,675.00 0.00	0.00 839.00	0.00 983,076.00
313384CY3 FEDERAL HOME LOAN BANKS	746,521.50 0.00	0.00 -750,000.00	0.00 0.00	3,485.42 0.00	0.00 -6.92	0.00 0.00
313370US5 FEDERAL HOME LOAN BANKS	0.00 1,005,300.42	0.00 0.00	0.00 0.00	-98.34 1,597.22	0.00 1,412.92	0.00 1,008,212.22
161571FK5 CHAIT 124 A	471,466.58 0.00	0.00 0.00	0.00 0.00	1,251.58 0.00	0.00 784.65	0.00 473,502.81
06406HCP2 BANK OF NEW YORK MELLON CORP	605,633.60 0.00	0.00 -600,000.00	0.00 0.00	80.95 -5,810.00	0.00 95.45	0.00 0.00
637432MX0 NATIONAL RURAL UTILITIES COOP FINANCE CORP	453,609.60 0.00	0.00 -450,000.00	0.00 0.00	176.14 -4,031.25	0.00 245.51	0.00 0.00
30231GAD4 EXXON MOBIL CORP	476,669.12 0.00	0.00 -475,000.00	0.00 0.00	537.02 -2,544.07	0.00 337.93	0.00 0.00
57636QAA2 MASTERCARD INC	501,071.50 0.00	0.00 0.00	0.00 0.00	563.86 2,500.00	0.00 864.64	0.00 505,000.00
40428HPN6 HSBC USA INC (NEW)	498,400.33 0.00	0.00 0.00	0.00 0.00	774.81 2,968.75	0.00 1,142.19	0.00 503,286.08
46625HQU7 JPMORGAN CHASE & CO	701,549.45 0.00	0.00 -700,000.00	0.00 0.00	6.55 -3,561.25	0.00 2,005.25	0.00 0.00
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	499,003.47 0.00	0.00 0.00	0.00 0.00	411.43 1,562.50	0.00 1,248.07	0.00 502,225.47

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

# Roll Forward

Base Currency: USD

01 January 2019 to 31 March 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Identifier, Description	Beginning Market Value + Accrued, Base Purchases	Base Sales, Base Maturities and Redemptions	Base Paydowns, Base Net Transferred Value	Base Amortization/ Accretion, Change In Accrued Balance	Net Realized Gain/ Loss, Base Change In Net Unrealized Gain/Loss	Base Change In Cash, Payables/Receivables, Ending Market Value + Accrued
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	299,402.08 0.00	0.00 0.00	0.00 0.00	911.25 937.50	0.00 84.45	0.00 301,335.28
14041NFC0 COMET 161 A	601,269.10 0.00	0.00 0.00	0.00 0.00	-534.72 104.95	0.00 76.50	0.00 600,915.83
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	501,456.86 0.00	0.00 -500,000.00	0.00 0.00	532.74 -1,992.36	0.00 2.76	0.00 0.00
3134G92B2 FEDERAL HOME LOAN MORTGAGE CORP	501,456.86 0.00	0.00 -500,000.00	0.00 0.00	507.22 -1,992.36	0.00 28.28	0.00 0.00
17305EFW0 CCCIT 16A1 A1	446,143.66 0.00	0.00 0.00	0.00 0.00	1,092.49 1,968.75	0.00 1,187.21	0.00 450,392.11
3130ABF92 FEDERAL HOME LOAN BANKS	996,384.42 0.00	0.00 0.00	0.00 0.00	2,056.51 3,437.50	0.00 1,134.49	0.00 1,003,012.92
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	150,699.25 0.00	0.00 0.00	0.00 0.00	73.28 -786.75	0.00 291.22	0.00 150,277.00
17325FAN8 CITIBANK NA	0.00 701,925.00	0.00 0.00	0.00 0.00	-47.41 8,895.83	0.00 445.71	0.00 711,219.13
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	501,335.00 0.00	0.00 0.00	0.00 0.00	0.00 3,390.00	0.00 930.00	0.00 505,655.00
931142EF6 WALMART INC	698,721.37 0.00	0.00 0.00	0.00 0.00	0.00 -55.68	0.00 1,640.10	0.00 700,305.79
313396AT0 FEDERAL HOME LOAN MORTGAGE CORP	899,047.80 0.00	0.00 -900,000.00	0.00 0.00	913.75 0.00	0.00 38.45	0.00 0.00
88602UN89 Thunder Bay Funding, LLC	799,558.40 0.00	0.00 -800,000.00	0.00 0.00	382.67 0.00	0.00 58.93	0.00 0.00
313312NG1 FEDERAL FARM CREDIT BANKS	489,745.00 0.00	0.00 0.00	0.00 0.00	3,287.50 0.00	0.00 167.50	0.00 493,200.00
09702MNP4 The Boeing Company	499,210.02 0.00	0.00 -500,000.00	0.00 0.00	739.44 0.00	0.00 50.54	0.00 0.00
48306BP66 Kaiser Foundation Hospitals	797,719.98 0.00	0.00 -800,000.00	0.00 0.00	2,000.00 0.00	0.00 280.03	0.00 0.00
24422ERR2 JOHN DEERE CAPITAL CORP	701,664.60 0.00	0.00 0.00	0.00 0.00	388.42 3,937.50	0.00 1,059.88	0.00 707,050.40
89236TBBO TOYOTA MOTOR CREDIT CORP	190,718.70 0.00	0.00 -189,000.00	0.00 0.00	28.99 -1,808.10	0.00 60.41	0.00 0.00
17305EFS9 CCCIT 14A6 A6	402,318.48 0.00	0.00 0.00	0.00 0.00	524.82 -2,150.00	0.00 562.26	0.00 401,255.56
084670BL1 BERKSHIRE HATHAWAY INC	702,214.57 0.00	0.00 0.00	0.00 0.00	739.44 -3,675.00	0.00 1,162.46	0.00 700,441.47
05531FAS2 BB&T CORP	251,079.56 0.00	0.00 0.00	0.00 0.00	402.99 -1,531.25	0.00 838.51	0.00 250,789.81
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	696,973.55 0.00	0.00 0.00	0.00 0.00	2,049.09 2,362.50	0.00 894.41	0.00 702,279.55

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

# Roll Forward

Base Currency: USD

01 January 2019 to 31 March 2019

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
161571HC1 CHAIT 162 A	297,926.73 0.00	0.00 0.00	0.00 0.00	590.79 0.00	0.00 876.78	0.00 299,394.30
3130AAE46 FEDERAL HOME LOAN BANKS	1,005,227.17 0.00	0.00 -1,000,000.00	0.00 0.00	352.88 -5,729.17	0.00 149.12	0.00 0.00
3130ACLX0 FEDERAL HOME LOAN BANKS	497,124.74 0.00	0.00 0.00	0.00 0.00	1,314.50 2,031.25	0.00 464.00	0.00 500,934.49
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	749,758.75 0.00	0.00 0.00	0.00 0.00	0.00 3,226.88	0.00 1,920.00	0.00 754,905.63
05584PAB3 BMWLT 172 A2A	169,898.31 0.00	0.00 0.00	-83,874.35 0.00	2.35 -46.13	0.00 330.61	0.00 86,310.79
037833DHO APPLE INC	497,115.00 0.00	0.00 0.00	0.00 0.00	1,379.74 2,250.00	0.00 1,114.76	0.00 501,859.50
45818WAV8 INTER-AMERICAN DEVELOPMENT BANK	502,687.67 0.00	0.00 -500,000.00	0.00 0.00	-18.86 -2,682.67	0.00 13.86	0.00 0.00
313312EK2 FEDERAL FARM CREDIT BANKS	992,951.00 0.00	0.00 0.00	0.00 0.00	5,375.00 0.00	0.00 666.00	0.00 998,992.00
63763QN37 National Securities Clearing Corporation	499,902.50 0.00	0.00 -500,000.00	0.00 0.00	66.11 0.00	0.00 31.39	0.00 0.00
313312LV0 FEDERAL FARM CREDIT BANKS	982,012.00 0.00	0.00 0.00	0.00 0.00	6,425.00 0.00	0.00 249.00	0.00 988,686.00
92348XAB1 VZOT 18A A1B	800,199.34 0.00	0.00 0.00	0.00 0.00	0.00 3.90	0.00 363.52	0.00 800,566.76
313312NS5 FEDERAL FARM CREDIT BANKS	978,622.00 0.00	0.00 0.00	0.00 0.00	6,700.00 0.00	0.00 471.00	0.00 985,793.00
313384FR5 FEDERAL HOME LOAN BANKS	0.00 1,984,067.22	0.00 0.00	0.00 0.00	9,907.78 0.00	0.00 -25.00	0.00 1,993,950.00
67983UUR2 Old Line Funding, LLC	0.00 986,374.72	0.00 0.00	0.00 0.00	4,968.33 0.00	0.00 403.51	0.00 991,746.56
63763QQT7 National Securities Clearing Corporation	0.00 498,305.56	0.00 -500,000.00	0.00 0.00	1,694.44 0.00	0.00 0.00	0.00 0.00
055657AC4 BMWLT 171 A3	373,189.29 0.00	0.00 0.00	-121,445.91 0.00	632.89 -73.47	0.00 367.04	0.00 252,669.84
89237WAD9 TAOT 16C A3	165,848.63 0.00	0.00 0.00	-56,749.22 0.00	131.57 -28.75	0.00 535.58	0.00 109,737.81
92868LAB7 VALET 181 A2A	749,632.36 0.00	0.00 0.00	-67,505.45 0.00	1.09 -57.96	0.01 1,459.66	0.00 683,529.70
---	44,497,140.25	-12,033,294.32	-637,610.67	99,742.07	-0.01	-889.83
---	25,606,767.07	-13,025,000.00	0.00	8,982.24	59,445.72	44,575,282.52

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

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

# Shock Analysis

Base Currency: USD

01 January 2019 to 31 March 2019

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	499,965.00	2.49 2.54	0.17	500,399.98 500,834.96 501,704.98	499,530.04 499,095.09 498,225.22
02587AAJ3 AMXCA 171 A	ABS	496,958.30	2.82 2.63	0.86	499,085.36 501,212.56 505,467.42	494,831.39 492,704.64 488,451.57
02665WCL3 AMERICAN HONDA FINANCE CORP	CORP	700,500.50	2.77 2.80	0.14	700,980.35 701,460.22 702,420.01	700,020.67 699,540.85 698,581.27
037833DHO APPLE INC	CORP	498,409.50	2.94 2.32	0.61	499,932.18 501,454.96 504,500.76	496,886.90 495,364.39 492,319.63
05522RCW6 BACCT 171 A	ABS	745,395.22	2.70 2.61	0.94	748,898.71 752,402.46 759,410.74	741,892.00 738,389.03 731,383.88
05531FAS2 BB&T CORP	CORP	249,496.75	3.12 2.71	0.75	250,437.12 251,377.02 253,255.42	248,555.91 247,614.61 245,730.60
055657AC4 BMWLT 171 A3	ABS	252,516.82	3.06 2.73	0.21	252,787.02 253,057.23 253,597.70	252,246.64 251,976.46 251,436.15
05584PAB3 BMWLT 172 A2A	ABS	86,263.30	1.81 2.60	0.12	86,315.49 86,367.68 86,472.07	86,211.11 86,158.92 86,054.56
06051GFE4 BANK OF AMERICA CORP	CORP	740,000.00	2.94 3.63	0.01	740,018.50 740,037.00 740,074.00	739,981.50 739,963.00 739,926.00
06406HCU1 BANK OF NEW YORK MELLON CORP	CORP	249,834.00	2.18 2.70	0.13	249,991.40 250,148.80 250,463.63	249,676.61 249,519.22 249,204.47
07330NAL9 BRANCH BANKING AND TRUST CO	CORP	449,424.00	2.67 2.56	0.11	449,675.68 449,927.38 450,430.80	449,172.33 448,920.67 448,417.38
084670BL1 BERKSHIRE HATHAWAY INC	CORP	698,522.30	2.54 2.66	0.37	699,814.59 701,106.94 703,691.78	697,230.06 695,937.87 693,353.65
09247XAE1 BLACKROCK INC	CORP	711,092.20	2.81 2.69	0.68	713,495.76 715,899.47 720,707.30	708,688.78 706,285.50 701,479.37
14041NFC0 COMET 161 A	ABS	600,084.60	2.59 2.56	0.08	600,333.64 600,582.67 601,080.74	599,835.56 599,586.53 599,088.46
14041NFE6 COMET 163 A	ABS	249,309.08	2.68 2.73	0.20	249,564.62 249,820.18 250,331.34	249,053.54 248,798.02 248,287.01
14041NFF3 COMET 164 A	ABS	398,121.28	2.75 2.60	0.37	398,861.80 399,602.35 401,083.54	397,380.79 396,640.33 395,159.50

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



# Shock Analysis

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

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
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	CORP	698,788.30	2.56 2.51	0.13	699,256.50 699,724.71 700,661.19	698,320.12 697,851.96 696,915.69
161571FK5 CHAIT 124 A	ABS	473,169.26	2.67 2.62	0.37	474,049.37 474,929.52 476,689.92	472,289.18 471,409.14 469,649.16
161571HC1 CHAIT 162 A	ABS	299,211.63	2.18 2.67	0.20	299,518.33 299,825.04 300,438.52	298,904.95 298,598.28 297,984.98
166764AR1 CHEVRON CORP	CORP	198,679.60	3.00 2.69	0.91	199,578.60 200,477.53 202,275.22	197,780.55 196,881.43 195,083.02
17305EFS9 CCCIT 14A6 A6	ABS	399,440.00	2.68 2.63	0.29	400,021.20 400,602.41 401,764.90	398,858.82 398,277.67 397,115.42
17305EFW0 CCCIT 16A1 A1	ABS	447,504.61	2.75 2.63	0.63	448,905.34 450,306.15 453,108.00	446,103.96 444,703.39 441,902.48
17325FAN8 CITIBANK NA	CORP	702,323.30	2.79 2.71	0.98	705,771.52 709,219.38 716,113.98	698,874.71 695,425.75 688,526.72
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	CORP	655,840.90	2.82 2.97	0.37	657,044.39 658,247.93 660,655.17	654,637.46 653,434.06 651,027.42
24422ERR2 JOHN DEERE CAPITAL CORP	CORP	699,875.40	2.48 2.58	0.05	700,046.87 700,218.34 700,561.28	699,703.93 699,532.46 699,189.52
3130ABF92 FEDERAL HOME LOAN BANKS	AGCY BOND	998,315.00	2.22 2.40	0.16	999,123.65 999,932.32 1,001,549.74	997,506.38 996,697.78 995,080.66
3130ACLX0 FEDERAL HOME LOAN BANKS	AGCY BOND	497,526.50	2.71 2.48	0.58	498,964.39 500,402.35 503,278.50	496,088.69 494,650.95 491,775.69
313312EK2 FEDERAL FARM CREDIT BANKS	AGCY DISC	998,992.00	2.19 2.02	0.05	999,226.76 999,461.53 999,931.05	998,757.24 998,522.47 998,052.95
313312LV0 FEDERAL FARM CREDIT BANKS	AGCY DISC	988,686.00	2.62 2.40	0.46	990,964.97 993,244.04 997,802.48	986,407.13 984,128.36 979,571.11
313312NG1 FEDERAL FARM CREDIT BANKS	AGCY DISC	493,200.00	2.68 2.40	0.56	494,573.60 495,947.27 498,694.84	491,826.47 490,453.02 487,706.34
313312NS5 FEDERAL FARM CREDIT BANKS	AGCY DISC	985,793.00	2.73 2.45	0.58	988,661.73 991,530.61 997,268.81	982,924.42 980,055.98 974,319.55
313312QL7 FEDERAL FARM CREDIT BANKS	AGCY DISC	983,076.00	2.73 2.46	0.70	986,506.94 989,937.87 996,799.74	979,645.06 976,214.13 969,352.26

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

# Shock Analysis

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

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
313370US5 FEDERAL HOME LOAN BANKS	AGCY BOND	1,006,615.00	2.51 2.41	1.41	1,013,722.04 1,020,829.76 1,035,047.24	999,508.64 992,402.96 978,193.63
313384EC9 FEDERAL HOME LOAN BANKS	AGCY DISC	999,462.00	2.42 1.76	0.03	999,596.93 999,731.85 999,937.48	999,327.07 999,192.15 998,922.29
313384FR5 FEDERAL HOME LOAN BANKS	AGCY DISC	1,993,950.00	2.43 2.28	0.13	1,995,236.12 1,996,522.30 1,999,094.79	1,992,663.93 1,991,377.90 1,988,806.01
313384FV6 FEDERAL HOME LOAN BANKS	AGCY DISC	996,706.00	2.48 2.29	0.14	997,403.71 998,101.44 999,496.98	996,008.32 995,310.66 993,915.42
313384LA5 FEDERAL HOME LOAN BANKS	AGCY DISC	989,958.00	2.66 2.47	0.41	991,992.36 994,026.73 998,095.45	987,923.64 985,889.27 981,820.55
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	496,950.00	2.73 2.33	0.55	498,326.59 499,703.25 502,456.80	495,573.49 494,197.05 491,444.39
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	497,960.00	2.38 2.51	0.32	498,759.24 499,558.53 501,157.20	497,160.79 496,361.62 494,763.40
369550BA5 GENERAL DYNAMICS CORP	CORP	752,482.50	2.76 2.57	1.08	756,553.59 760,625.00 768,768.78	748,411.73 744,341.28 736,201.34
40428HPN6 HSBC USA INC (NEW)	CORP	498,734.00	3.02 2.79	0.61	500,250.19 501,766.48 504,799.30	497,217.89 495,701.87 492,670.09
438124AC3 HAROT 163 A3	ABS	76,518.91	2.35 2.96	0.18	76,588.16 76,657.41 76,795.92	76,449.66 76,380.41 76,241.92
43815HAB3 HAROT 183 A2	ABS	659,134.47	2.66 2.62	0.42	660,535.16 661,935.92 664,737.64	657,733.84 656,333.28 653,532.35
438516BPO HONEYWELL INTERNATIONAL INC	CORP	500,083.00	2.75 2.73	0.08	500,293.04 500,503.09 500,923.24	499,872.97 499,662.96 499,242.96
4581XOCH9 INTER-AMERICAN DEVELOPMENT BANK	SUPRANATIONAL	996,098.00	2.69 2.48	0.53	998,757.64 1,001,417.41 1,006,737.32	993,438.48 990,779.09 985,460.67
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	799,255.20	1.93 2.48	0.07	799,550.92 799,846.65 800,438.10	798,959.48 798,663.75 798,072.30
459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	496,942.50	2.63 2.51	0.37	497,869.32 498,796.17 500,649.99	496,015.72 495,088.98 493,235.61
45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	499,956.00	2.72 2.47	0.06	500,095.99 500,235.98 500,515.95	499,816.01 499,676.02 499,396.05

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

# Shock Analysis

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

Base Currency: USD  
 01 January 2019 to 31 March 2019

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
47788CAB8 JDOT 2018 A2	ABS	95,015.16	2.44 2.76	0.26	95,139.16 95,263.16 95,511.18	94,891.17 94,767.18 94,519.22
48306BR31 Kaiser Foundation Hospitals	CP	799,709.45	2.52 3.27	0.01	799,753.43 799,797.42 799,885.38	799,665.46 799,621.48 799,533.51
544351MK2 LOS ANGELES CALIF	MUNI	754,515.00	2.55 2.57	0.42	756,095.75 757,676.57 760,838.44	752,934.33 751,353.73 748,192.77
57636QAA2 MASTERCARD INC	CORP	500,000.00	2.46 1.98	0.01	500,012.50 500,025.00 500,049.50	499,987.50 499,975.00 499,950.00
58772RAB0 MBART 181 A2A	ABS	496,036.72	2.73 2.65	0.42	497,088.35 498,140.04 500,243.61	494,985.15 493,933.65 491,830.82
65478GAD2 NAROT 17B A3	ABS	744,042.82	3.02 2.81	0.76	746,851.69 749,660.76 755,279.51	741,234.17 738,425.71 732,809.42
67983UUR2 Old Line Funding, LLC	CP	991,746.56	2.74 2.58	0.32	993,323.47 994,900.46 998,054.66	990,169.72 988,592.95 985,439.65
69353RFD5 PNC BANK NA	CORP	681,319.20	2.93 2.87	0.13	681,772.29 682,225.39 683,131.65	680,866.13 680,413.08 679,507.03
69371RM78 PACCAR INC	CORP	699,989.50	2.48 2.50	1.34	704,679.65 709,370.23 718,752.72	695,299.79 690,610.52 681,233.28
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	MUNI	500,005.00	2.71 2.72	0.58	501,445.05 502,885.18 505,765.66	498,565.02 497,125.12 494,245.54
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	MUNI	749,062.50	2.01 2.53	0.25	750,013.83 750,965.19 752,868.04	748,111.21 747,159.96 745,257.56
79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	MUNI	749,527.50	1.72 2.46	0.09	749,868.54 750,209.61 750,891.79	749,186.47 748,845.47 748,163.51
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	MUNI	149,752.50	2.30 2.61	0.34	150,004.09 150,255.69 150,758.93	149,500.92 149,249.35 148,746.25
89237WAD9 TAOT 16C A3	ABS	109,682.02	1.58 2.76	0.24	109,813.64 109,945.27 110,208.54	109,550.41 109,418.80 109,155.59
90331HMK5 US BANK NA	CORP	700,241.50	2.95 2.80	0.05	700,406.06 700,570.61 700,899.73	700,076.94 699,912.39 699,583.27
9128282K5 UNITED STATES TREASURY	US GOV	996,328.00	1.50 2.45	0.34	997,996.89 999,665.85 1,003,004.00	994,659.19 992,990.45 989,653.20

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

# Shock Analysis

Base Currency: USD

01 January 2019 to 31 March 2019

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
912828U32 UNITED STATES TREASURY	US GOV	990,977.00	2.57 2.45	0.62	994,039.21 997,101.58 1,003,226.86	987,914.97 984,853.11 978,729.91
912828U73 UNITED STATES TREASURY	US GOV	992,578.00	2.76 2.43	0.70	996,047.16 999,516.52 1,006,455.83	989,109.04 985,640.28 978,703.35
92348XAB1 VZOT 18A A1B	ABS	799,840.16	2.74 2.65	0.06	800,080.11 800,320.06 800,799.97	799,600.21 799,360.26 798,880.35
92868LAB7 VALET 181 A2A	ABS	682,943.71	2.83 2.71	0.54	684,787.71 686,631.84 690,320.45	681,099.82 679,256.05 675,568.87
931142EF6 WALMART INC	CORP	699,916.00	2.69 2.68	0.23	700,710.42 701,504.88 703,093.90	699,121.61 698,327.26 696,738.66
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	127,190.06	2.43 2.43	0.00	127,190.06 127,190.07 127,190.09	127,190.06 127,190.07 127,190.09
CCYUSD Cash	CASH	1.05	0.00 0.00	0.00	1.05 1.05 1.05	1.05 1.05 1.05
CCYUSD Receivable	CASH	874.25	0.00 0.00	0.00	874.25 874.25 874.25	874.25 874.25 874.25
---	---	44,418,413.58	2.58 2.55	0.40	44,506,331.71 44,594,253.53 44,770,043.48	44,330,499.11 44,242,588.33 44,066,777.81

\* 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.



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

Page 95  
**Investment Account Summary**

03/01/2019 through 03/31/2019

**SUMMARY OF INVESTMENTS**

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Mar 31 (\$)	Value on Mar 31 (\$)	Average Cost Amount (\$)	Cumulative Unrealized Gain/(Loss) (\$)
<b>CONTRA COSTA COUNTY</b>	<b>20100000410</b>					
CalTRUST Short Term Fund	20100000410	4,547,472.068	10.03	45,611,144.84	45,499,883.48	111,261.36
CalTRUST Liquidity Fund	20100000410	95,007,249.290	1.00	95,007,249.29	95,007,249.29	0.00
<b>Portfolios Total value as of 03/31/2019</b>				<b>140,618,394.13</b>		

**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) (\$)	
<b>CalTRUST Short Term Fund</b>		<b>CONTRA COSTA COUNTY</b>						<b>Account Number: 201 00000410</b>	
Beginning Balance	03/01/2019			4,547,472.068	10.02	45,565,670.12			
Accrual Income Div Cash	03/29/2019	92,301.22	0.000	4,547,472.068	10.03	45,611,144.84	0.00	0.00	
Unrealized Gain/(Loss)						45,474.72			
<b>Closing Balance as of</b>	<b>Mar 31</b>			<b>4,547,472.068</b>	<b>10.03</b>	<b>45,611,144.84</b>			
<b>CalTRUST Liquidity Fund</b>		<b>CONTRA COSTA COUNTY</b>						<b>Account Number: 201 00000410</b>	
Beginning Balance	03/01/2019			75,007,249.290	1.00	75,007,249.29			
Redemption	03/04/2019	30,000,000.00	30,000,000.000	45,007,249.290	1.00	45,007,249.29	30,000,000.00	0.00	
Redemption	03/08/2019	10,000,000.00	10,000,000.000	35,007,249.290	1.00	35,007,249.29	10,000,000.00	0.00	
Purchase	03/12/2019	30,000,000.00	30,000,000.000	65,007,249.290	1.00	65,007,249.29	0.00	0.00	
Purchase	03/13/2019	30,000,000.00	30,000,000.000	95,007,249.290	1.00	95,007,249.29	0.00	0.00	
Accrual Income Div Cash	03/29/2019	151,496.07	0.000	95,007,249.290	1.00	95,007,249.29	0.00	0.00	
Unrealized Gain/(Loss)						0.00			
<b>Closing Balance as of</b>	<b>Mar 31</b>			<b>95,007,249.290</b>	<b>1.00</b>	<b>95,007,249.29</b>			

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.



Account Number: 2010000410  
 Account Name: CONTRA COSTA COUNTY

Log Out

**Account**

- Select
- Balance
- Activity
- General Information
- Audit Documents
- Statements
- Bank Information

**Holdings**

Data

Fund :    
 As Of Date :

Options

Requery  
Export

**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

CUSIP	Description	Fitch Rating 3/31/2019	Moody's 3/31/2019	Mat. Date	Years	Shares	Price	Value
02007JAB3	ALLYA 2018-3 A2		Aaa	05/17/2021	2.1	4,042,474.37	100.0063	\$4,042,729.05
025816BV0	AXP 0 05/17/21	A	A3	05/17/2021	0.1	1,660,000.00	100.2686	\$1,664,458.49
02582JGN4	AMXCA 2014-1 A	AAA	NR	12/15/2021	0.0	5,395,000.00	100.0412	\$5,397,220.58
02665WB9	HNDA 0 09/09/21		A2	09/09/2021	0.2	6,500,000.00	100.4637	\$6,530,141.15
02665WBS9	HNDA 0 07/20/20		A2	07/20/2020	0.1	6,000,000.00	100.1812	\$6,010,872.90
03065HAB4	AMCAR 2017-3 A2A		Aaa	12/18/2020	1.7	645,831.25	99.8557	\$644,899.06
03065TAD4	AMCAR 2016-4 A3	AAA		07/08/2021	2.3	4,677,847.92	99.7090	\$4,664,236.79
03066GAB5	AMCAR 2019-1 A2A			06/20/2022	3.2	10,000,000.00	100.1134	\$10,011,336.00
03066HAB3	AMCAR 2018-1 A2A	AAA		07/19/2021	2.3	4,109,491.45	99.9726	\$4,108,363.81
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/09/2020	1.6	1,630,000.00	99.2503	\$1,617,779.30
05531FAT0	BBT 0 01/15/20	A+	A2	01/15/2020	0.0	2,459,000.00	100.4365	\$2,469,733.07
05586FEE3	BNP FLOAT 04/18/19			04/18/2019	0.1	10,000,000.00	100.0020	\$10,000,200.00
05966DTD4	BANCO SANTANDER			01/29/2020	0.8	5,000,000.00	100.3278	\$5,016,391.80
06051GGN3	BAC 0 07/21/21	A+	A3	07/21/2021	0.1	12,500,000.00	100.2395	\$12,529,937.63
06367T4X5	BMO 0 04/13/21	AA-	Aa2	04/13/2021	0.0	10,000,000.00	100.2842	\$10,028,416.80
06367TYM6	BMO 0 06/15/20	AA-	Aa2	06/15/2020	0.2	4,000,000.00	100.2849	\$4,011,396.24
064159LH7	BNS 0 04/20/21	AA-	Aa2	04/20/2021	0.1	7,000,000.00	100.3592	\$7,025,144.00
06739FJK8	BACR 0 01/11/21	A+	A2	01/11/2021	0.0	5,000,000.00	99.3442	\$4,967,210.65
06742TJK3	BARCLAYS BANK PLC NEW YORK			09/19/2019	0.5	10,000,000.00	100.0452	\$10,004,515.60
06742TKR6	BACR FLOAT 10/15/19			10/15/2019	0.0	10,000,000.00	100.1376	\$10,013,761.60
06742TKX3	BCSNY 2.84 05/08/19			05/08/2019	0.1	5,000,000.00	100.0333	\$5,001,663.35
06742TLB0	BARCLAYS BANK PLC			01/31/2020	0.8	3,000,000.00	100.1556	\$3,004,668.21
06742TLX2	BARCLAYS BANK PLC CD			12/05/2019	0.7	7,000,000.00	100.0916	\$7,006,411.51
06744CFV8	BACR 0 08/07/20	A+	A2	08/07/2020	0.1	5,000,000.00	99.9540	\$4,997,699.95
06744CFY2	BACR 0 08/07/19	A+	A2	08/07/2019	0.1	4,304,000.00	100.0992	\$4,308,268.45
07274MSA4	BAYERISCHE LANDESBANK CP			05/10/2019	0.1	6,000,000.00	99.7039	\$5,982,234.00
0727MAXX4	BAYERISCHE LANDESBANK			05/10/2019	0.1	3,000,000.00	100.0232	\$3,000,697.20
07330NAM7	BBT 0 05/01/19	A+	A1	05/01/2019	0.0	8,000,000.00	100.0499	\$8,003,995.04
07330NAP0	BBT 0 01/15/20	A+	A1	01/15/2020	0.0	2,000,000.00	100.2593	\$2,005,186.10
09248U700	BLACKROCK LIQ FDS FEDFUND			0	0.0	4,724,838.10	100.0000	\$4,724,838.10
130179KN3	CHAPMAN UNIVERSITY		A2	04/01/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
13063A7G3	CALIFORNIA ST	AA-	Aa3	10/01/2019	0.5	2,900,000.00	101.8430	\$2,953,447.00

CUSIP	Description	Fitch Rating 3/31/2019	Moody's 3/31/2019	Mat. Date	Years	Shares	Price	Value
14314RAH5	CARMX 2017-4 A2A	AAA		04/15/2021	2.0	2,479,934.71	99.7669	\$2,474,153.24
14314XAB5	CARMX 2018-2 A2	AAA		08/16/2021	2.4	4,727,191.25	99.9841	\$4,726,438.21
14315NAJ9	CARMX 2019-1 A2B			07/15/2022	0.0	9,000,000.00	100.0890	\$9,008,007.30
14913Q2P3	CAT 0 09/07/21	A	A3	09/07/2021	0.2	2,225,000.00	99.8584	\$2,221,849.40
161571HC1	CHAIT 2016-A2	AAA	NR	06/15/2021	2.2	4,916,000.00	99.7372	\$4,903,081.24
161571HJ6	CHAIT 2017-A1 A	AAA	NR	01/18/2022	0.0	6,000,000.00	100.1358	\$6,008,149.80
161571HN7	CHAIT 2018-A1 A1	AAA		04/17/2023	0.0	8,230,000.00	99.9401	\$8,225,073.52
172967KT7	C 0 06/07/19	A	Baa1	06/07/2019	0.2	2,000,000.00	100.1525	\$2,003,050.08
17305EFW0	CCCIT 2016-A1 A1	AAA	Aaa	11/19/2021	2.6	7,425,000.00	99.4455	\$7,383,826.15
17305EGB5	CCCIT 2017-A3 A3	AAA	NR	04/07/2022	3.0	5,875,000.00	99.3142	\$5,834,708.66
17305EGK5	CCCIT 2018-A1 A1	AAA	Aaa	01/20/2023	3.8	5,400,000.00	99.8554	\$5,392,189.98
17325FAK4	C 0 10/20/20	A+	A1	10/20/2020	0.1	9,500,000.00	99.9458	\$9,494,846.73
21684B5J9	RABOBK FLOAT 04/05/19			04/05/2019	0.0	8,000,000.00	100.0024	\$8,000,189.92
22532XKZ0	ACAFP FLOAT 07/13/20			07/13/2020	0.0	12,000,000.00	100.2759	\$12,033,111.00
22546QAN7	CS 2.3 05/28/19	A	A1	05/28/2019	0.2	7,500,000.00	99.9490	\$7,496,175.00
22549LSK2	CS FLOAT 01/15/20			01/15/2020	0.0	6,000,000.00	100.2070	\$6,012,420.00
24422ETY5	DE 0 01/08/21	A	A2	01/08/2021	0.0	1,355,000.00	99.7280	\$1,351,314.68
24422EUF4	DE 0 01/07/20	A	A2	01/07/2020	0.0	10,000,000.00	100.1062	\$10,010,620.20
24422EUN7	DE 0 07/10/20			07/10/2020	0.0	5,500,000.00	100.3830	\$5,521,064.73
254683BK0	DCENT 2014-A4 A4	AAA	Aaa	12/15/2021	2.7	6,815,000.00	99.8741	\$6,806,422.64
26208NAB0	DRIVE 2019-1 A2A			09/15/2021	2.5	8,253,000.00	100.1205	\$8,262,943.21
26208RAB1	DRIVE 2019-2 A2A			03/15/2022	3.0	7,850,000.00	100.0479	\$7,853,757.80
26209BAB5	DRIVE 2018-4 A2A		Aaa	10/15/2020	1.6	2,721,579.98	99.9976	\$2,721,515.48
263534CM9	DD 0 05/01/20	A	A3	05/01/2020	0.1	5,800,000.00	100.2836	\$5,816,448.39
29270CYM1	ENERGY N W WA ELEC REVENU	AA	Aa1	07/01/2019	0.3	0.00	0.0000	\$0.00
34528FAB4	FORDO 2018-A A2A	AAA		02/15/2021	1.9	4,554,017.51	99.9722	\$4,552,750.13
34528QDW1	FORDF 2015-2 A1	AAA	Aaa	01/15/2022	2.8	2,719,000.00	99.3618	\$2,701,647.07
34532EAE5	FORDO 2016-B A4			08/15/2021	2.4	7,691,000.00	99.1882	\$7,628,566.00
34532FAB8	FORDL 2019-A A2A MTGE			09/15/2021	2.5	8,000,000.00	100.0827	\$8,006,612.00
34533FAD3	FORDO 2019-A A3			09/15/2023	4.5	6,075,000.00	100.4625	\$6,103,095.05
369550BA5	GD 2 7/8 05/11/20	WD	A2	05/11/2020	1.1	10,385,000.00	100.3310	\$10,419,374.35
369550BF4	GD 0 05/11/21	WD	A2	05/11/2021	0.1	2,750,000.00	100.4244	\$2,761,672.24
375558BB8	GILD 2.55 09/01/20		A3	09/01/2020	1.4	16,000,000.00	99.8683	\$15,978,920.48
38141GVV3	GS 0 04/25/19	A	A3	04/25/2019	0.1	11,293,000.00	100.0677	\$11,300,646.72
40434CAC9	HSBC 2 1/4 06/23/19	AA-	A2	06/23/2019	0.2	2,500,000.00	99.8813	\$2,497,032.98
43811BAC8	HAROT 2017-2 A3			08/16/2021	2.4	2,508,849.98	99.3017	\$2,491,330.68
438124AD1	HAROT 2016-3 A4		Aaa	11/18/2022	3.6	7,955,000.00	99.1334	\$7,886,061.97
43814PAC4	HAROT 2017-3 A3	AAA		09/20/2021	2.5	2,152,000.00	99.3477	\$2,137,961.64
43814UAF6	HAROT 2018-2 A2	AAA		12/18/2020	1.7	7,617,650.56	100.0193	\$7,619,123.05
44932HAE3	IBM 0 01/20/21	A	A1	01/20/2021	0.1	3,000,000.00	100.0312	\$3,000,937.26
459058GK3	IBRD FLOAT 08/21/20		Aaa	08/21/2020	0.0	11,000,000.00	99.9850	\$10,998,350.00
46625HHL7	JPM 6.3 04/23/19	AA-	A2	04/23/2019	0.1	8,000,000.00	100.1940	\$8,015,517.28
46625HHS2	JPM 4.4 07/22/20	AA-	A2	07/22/2020	1.3	10,000,000.00	102.2442	\$10,224,418.70
46647PAC0	JPM 0 03/09/21	AA-	A2	03/09/2021	0.2	5,000,000.00	100.0951	\$5,004,757.45
46647PAT3	JPM 0 06/18/22	AA-	A2	06/18/2022	0.2	2,290,000.00	99.8851	\$2,287,368.38
47788BAB0	JOHN DEERE OWNER TRUST	AAA	Aaa	04/15/2020	1.0	283,253.56	99.9473	\$283,104.20
53947BB25	LLOYDS FLOAT 07/15/20			07/15/2020	0.0	8,000,000.00	99.9220	\$7,993,760.00
55279HAG5	MTB 2 1/4 07/25/19	A	A3	07/25/2019	0.2	550,000.00	99.8740	\$549,307.00
55379WWT9	MUFG BANK LTD/NY			08/15/2019	0.4	10,000,000.00	100.1285	\$10,012,847.30

CUSIP	Description	Fitch Rating 3/31/2019	Moodys 3/31/2019	Mat. Date	Years	Shares	Price	Value
55379WXW1	MUFG FLOAT 10/24/19			10/24/2019	0.1	5,000,000.00	100.0551	\$5,002,756.05
55379WYA8	MUFG FLOAT 01/25/21			01/25/2021	0.1	5,000,000.00	100.1754	\$5,008,767.50
59157UVL1	METLIFE SHORT TERM FDG			08/20/2019	0.4	5,000,000.00	98.9696	\$4,948,480.00
606822AX2	MUFG 0 07/26/21	A	A1	07/26/2021	0.1	3,000,000.00	100.1758	\$3,005,273.70
61747YDX0	MS 0 01/27/20	A	A3	01/27/2020	0.1	5,095,000.00	100.6474	\$5,127,984.72
63873ND24	NATIXIS NY BRANCH			05/06/2019	0.1	10,000,000.00	100.0427	\$10,004,273.10
65474VAM3	NMOTR 2017-A A	AAA	Aaa	04/15/2021	0.0	4,370,000.00	100.0065	\$4,370,284.05
65474VAN1	NMOTR 2017-B A	AAA	Aaa	04/18/2022	0.0	10,260,000.00	100.1584	\$10,276,250.81
65474VAP6	NMOTR 2017-C A	AAA	Aaa	10/17/2022	0.0	9,210,000.00	100.0500	\$9,214,600.40
65474VAQ4	NMOTR 2019-A A			02/15/2024	0.0	3,070,000.00	100.3086	\$3,079,474.02
65475WAE8	NAROT 2015-B A4			01/17/2022	2.8	3,438,564.83	99.6349	\$3,426,009.25
65478AAE3	NAROT 2015-C A4			02/15/2022	2.9	4,742,000.00	99.4560	\$4,716,205.42
65478DAB3	NAROT 2018-A A2A		Aaa	12/15/2020	1.7	3,826,801.38	99.8923	\$3,822,678.38
65478GAB6	NAROT 2017-B A2A	AAA	Aaa	05/15/2020	1.1	2,843,871.90	99.8621	\$2,839,951.34
65478GAD2	NAROT 2017-B A3	AAA	Aaa	10/15/2021	2.6	3,965,000.00	99.2057	\$3,933,506.40
65478VAD9	NAROT 2016-B A3	AAA	Aaa	01/15/2021	1.8	1,545,186.90	99.5113	\$1,537,635.57
65590AUR5	NDASS FLOAT 04/05/19			04/05/2019	0.0	8,000,000.00	100.0024	\$8,000,189.92
69353RFD5	PNC 0 05/19/20	A+	A2	05/19/2020	0.1	2,025,000.00	100.1940	\$2,028,927.87
69353RFK9	PNC 0 01/22/21	A+	A2	01/22/2021	0.1	5,280,000.00	99.9030	\$5,274,877.45
69371RP34	PCAR 0 05/10/21		A1	05/10/2021	0.1	4,135,000.00	100.0476	\$4,136,968.80
73358WT53	PORT AUTH OF NEW YORK & N	AA-	Aa3	09/15/2019	0.5	0.00	0.0000	\$0.00
735389MT2	PORT OF SEATTLE WA REVENU	AA	Aa2	05/01/2036*	0.1	0.00	0.0000	\$0.00
78012KC62	RY 2 1/8 03/02/20	AA	Aa2	03/02/2020	0.9	6,000,000.00	99.4981	\$5,969,888.40
80283LAQ6	SANUK 0 11/03/20	A	Aa3	11/03/2020	0.1	8,340,000.00	99.8711	\$8,329,247.91
80284YAD6	SDART 2017-3 A3	AAA		06/15/2021	2.2	3,027,228.31	99.9314	\$3,025,150.12
80285FAB0	SDART 2018-2 A2A MTGE	AAA	Aaa	10/15/2020	1.6	2,240,835.19	99.9855	\$2,240,509.60
80285GAB8	SDART 2018-3 A2A		Aaa	03/15/2021	2.0	3,340,744.26	99.9750	\$3,339,910.41
80285HAB6	SDART 2019-1 A2A			01/18/2022	2.8	5,210,000.00	100.0438	\$5,212,279.90
83369YW36	SOCIETE GENERALE NY			07/24/2019	0.3	12,000,000.00	100.1357	\$12,016,280.52
85325TC86	STANDARD CHARTERED BANK N			04/17/2019	0.1	8,000,000.00	100.0097	\$8,000,773.44
85325TS71	STANLN FLOAT 04/24/19			04/24/2019	0.1	11,000,000.00	100.0126	\$11,001,382.92
86563YWP4	SUMIBK FLOAT 05/15/19			05/15/2019	0.1	3,000,000.00	100.0536	\$3,001,606.92
86564FGY3	SUMITR FLOAT 08/16/19			08/16/2019	0.1	7,000,000.00	100.0549	\$7,003,842.93
86564FKJ1	SUMITR FLOAT 04/05/19			04/05/2019	0.0	8,500,000.00	100.0015	\$8,500,131.41
86564FQL0	SUMITOMO MITSUI BANK NY			04/26/2019	0.1	12,000,000.00	100.0255	\$12,003,063.24
86564FTG8	SUMITOMO MITSUI TR BK LTD			06/27/2019	0.2	10,000,000.00	100.0011	\$10,000,110.10
86958J2S7	SHBASS FLOAT 12/19/19			12/19/2019	0.2	10,000,000.00	100.1270	\$10,012,702.40
86960BAS1	SHBASS 0 09/08/20	AA	Aa2	09/08/2020	0.2	2,310,000.00	100.0697	\$2,311,609.63
89237KAD5	TAOT 2016-A A3		Aaa	03/16/2020	1.0	200,651.50	99.8934	\$200,437.51
89238KAD4	TAOT 2017-D A3		Aaa	01/18/2022	2.8	10,905,000.00	99.2769	\$10,826,142.67
89238TAC7	TAOT 2018-B A2B		Aaa	03/15/2021	0.0	10,758,186.84	100.0162	\$10,759,929.67

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



CUSIP	Description	Fitch Rating 3/31/2019	Moody's 3/31/2019	Mat. Date	Years	Shares	Price	Value
90261XHF2	UBS 0 08/14/19	AA-	Aa3	08/14/2019	0.1	15,000,000.00	100.2235	\$15,033,531.75
90331HMK5	USB 0 01/17/20	AA-	A1	01/17/2020	0.1	5,000,000.00	100.0345	\$5,001,726.55
90331HNU3	USB 3.05 07/24/20	AA-	A1	07/24/2020	1.2	10,000,000.00	100.6081	\$10,060,812.40
90333VZN3	U.S. BANK NATIONAL ASSOCI			07/23/2019	0.3	11,000,000.00	100.1148	\$11,012,623.27
911312BH8	UPS 0 04/01/21		A1	04/01/2021	0.0	8,415,000.00	99.8204	\$8,399,890.62
912796QH5	B 0 05/23/19	F1+		05/23/2019	0.2	45,000,000.00	99.6613	\$44,847,575.10
912796QM4	B 0 06/20/19	F1+		06/20/2019	0.2	45,000,000.00	99.4747	\$44,763,600.15
9128283N8	T 1 7/8 12/31/19	AAA	Aaa	12/31/2019	0.8	55,000,000.00	99.5783	\$54,768,056.75
9128283Y4	US TREASURY N/B	AAA	Aaa	02/29/2020	0.9	15,000,000.00	99.8594	\$14,978,906.25
912828G61	T 1 1/2 11/30/19	AAA	Aaa	11/30/2019	0.7	44,000,000.00	99.3750	\$43,725,000.00
912828U73	T 1 3/8 12/15/19	AAA	Aaa	12/15/2019	0.7	52,000,000.00	99.2578	\$51,614,062.24
912828UB4	US TREASURY N/B	AAA	Aaa	11/30/2019	0.7	53,000,000.00	98.9310	\$52,433,410.35
912828UF5	UNITED STATES TREA NTS	AAA		12/31/2019	0.8	55,000,000.00	99.0352	\$54,469,335.80
912828W63	T 1 5/8 03/15/20	AAA	Aaa	03/15/2020	1.0	90,000,000.00	99.2617	\$89,335,547.10
91324PCM2	UNH 2.7 07/15/20	A-	A3	07/15/2020	1.3	7,394,000.00	100.2067	\$7,409,285.25
91324PDB5	UNH 0 10/15/20	A-	A3	10/15/2020	0.0	4,790,000.00	99.9281	\$4,786,555.13
91476PQM3	UNIVERSITY OF OKLAHOMA/TH	AA-		07/01/2019	0.3	0.00	0.0000	\$0.00
931142EH2	WMT 0 06/23/21	AA	Aa2	06/23/2021	0.2	1,330,000.00	100.3585	\$1,334,768.05
94974BFU9	WFC 2 1/8 04/22/19	A+	A2	04/22/2019	0.1	1,850,000.00	99.9699	\$1,849,443.32
94974BGN4	WFC 0 07/22/20	A+	A2	07/22/2020	0.1	1,150,000.00	100.7969	\$1,159,164.29
94988J5N3	WFC 2.6 01/15/21	AA-	Aa2	01/15/2021	1.8	6,105,000.00	99.7124	\$6,087,440.92
94989RD70	WFC FLOAT 04/05/19			04/05/2019	0.0	8,000,000.00	100.0028	\$8,000,223.36
94989RF94	WFC FLOAT 04/23/19			04/23/2019	0.1	7,800,000.00	100.0155	\$7,801,210.25
94989RY69	WFC FLOAT 04/15/19			04/15/2019	0.0	10,000,000.00	100.0067	\$10,000,674.90
96130AAC2	WESTPAC BANKING CORPORATI			06/21/2019	0.2	11,500,000.00	100.0247	\$11,502,845.22
USD	US DOLLARS			0	0.0	0.00	1.0000	\$0.00

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



Account Number: 20100000410  
 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 Liquidity Fund"/>	Options
	As Of Date : <input type="text" value="3/29/2019"/>	Requery
		Export

Holdings

CUSIP	Description	Fitch Rating 3/31/2019	Moody's 3/31/2019	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
04821UT51	ATLANTIC ASSET SECURITIZA			06/05/2019	0.2	5,000,000.00	99.5180	\$4,975,898.61
05253JAN1	ANZ 1.6 07/15/19	AA-	Aa3	07/15/2019	0.3	2,500,000.00	99.6111	\$2,490,276.88
05586FDA2	BNP FLOAT 04/04/19			04/04/2019	0.0	2,500,000.00	100.0000	\$2,500,000.00
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	0.1	1,500,000.00	100.0000	\$1,500,000.00
06371EEP8	BMO FLOAT 07/11/19			07/11/2019	0.0	2,500,000.00	100.0884	\$2,502,209.86
06371EYK7	BANK MONTREAL CHC CD FLT			06/13/2019	0.0	300,000.00	99.9981	\$299,994.19
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
06742TLL8	BARCLAYS BANK PLC			05/08/2019	0.1	3,500,000.00	100.0000	\$3,500,000.00
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	16,551,847.07	100.0000	\$16,551,847.07
1247P3SE3	CAFCO LLC 0% CP			05/14/2019	0.1	3,500,000.00	99.6763	\$3,488,668.75
13606BH58	CM FLOAT 07/25/19			07/25/2019	0.1	600,000.00	100.0000	\$600,000.00
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	0.1	2,500,000.00	99.7572	\$2,493,929.17
15963UTB2	CHARIOT FDG LLC 0% CP			06/11/2019	0.2	4,000,000.00	99.3957	\$3,975,828.89
15963UVD5	CHARIOT FDG LLC 0% CP			08/13/2019	0.4	3,500,000.00	99.0140	\$3,465,490.00
16115WS65	CHARTA LLC CP 02/15/2019			05/06/2019	0.1	1,850,000.00	99.7040	\$1,844,524.00
16115WUN5	CHARTA LLC 0% CP			07/22/2019	0.3	3,000,000.00	99.1165	\$2,973,495.00
19121BXR5	COCA COLA CO 0% CP			10/25/2019	0.6	2,250,000.00	98.5022	\$2,216,298.75
22536UTL4	CICFP FLOAT 05/08/19			05/08/2019	0.0	2,500,000.00	100.0000	\$2,500,000.00
22845AGD6	CPSERA 2.92 05/06/19			05/06/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
23328AG24	DG BK N Y BRH CD 2.72%19			06/17/2019	0.2	4,000,000.00	100.0018	\$4,000,072.61

CUSIP	Description	Fitch Rating 3/31/2019	Moody's 3/31/2019	Mat. Date	Years	Shares	Price	Value
25214T5X9	DEXIA CREDIT LOCAL CP			09/23/2019	0.5	3,000,000.00	98.6430	\$2,959,290.00
44988GAB4	INGFDL 0 12/02/19 CP			12/02/2019	0.1	4,000,000.00	100.0000	\$4,000,000.00
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	0.2	2,500,000.00	99.5165	\$2,487,913.20
53127USD3	LIBERTY STR FDG CORP 0% C			05/13/2019	0.1	1,500,000.00	99.6847	\$1,495,270.00
55379WZM1	MUFG FLOAT 02/24/20			02/24/2020	0.2	1,200,000.00	100.0000	\$1,200,000.00
59157UVL1	METLIFE SHORT TERM FDG			08/20/2019	0.4	5,000,000.00	98.9434	\$4,947,169.45
59157UW97	METLIFE SHORT TERM FDG LL			09/09/2019	0.4	4,000,000.00	98.8273	\$3,953,092.23
60683BNF6	MUFG FLOAT 06/04/19			06/04/2019	0.0	2,600,000.00	100.0000	\$2,600,000.00
60683BPF4	MITSUBISHI UFJ TRUST AND			06/07/2019	0.2	3,500,000.00	100.0038	\$3,500,133.01
60700A7C2	MIZUHO BANK LTD NY BRA CD			07/30/2019	0.1	4,000,000.00	100.0000	\$4,000,000.00
60700AY99	MIZUHO FLOAT 04/18/19			04/18/2019	0.1	6,000,000.00	99.9970	\$5,999,822.19
63254AAQ1	NAB 1 3/8 07/12/19		Aa3	07/12/2019	0.3	2,000,000.00	99.5620	\$1,991,239.96
63763QTC1	NATL SEC CLEARING CORP 0%			06/12/2019	0.2	3,000,000.00	99.4051	\$2,982,153.60
64105HW32	NESTLE CAP CORP 0% CP			09/03/2019	0.4	4,000,000.00	98.8574	\$3,954,295.55
67983UUR2	OLD LINE FUNDING LLC			07/25/2019	0.3	3,000,000.00	99.1160	\$2,973,480.00
69033MFL6	OCBCSP FLOAT 11/07/19			11/07/2019	0.1	5,000,000.00	100.0000	\$5,000,000.00
76582KRH6	RIDGEFIELD FDG CO LLC IAM			04/17/2019	0.1	2,000,000.00	99.8625	\$1,997,250.00
76582KS77	RIDGEFIELD FDG CO LLC			05/07/2019	0.1	2,000,000.00	99.6939	\$1,993,877.78
76582KTB7	RIDGEFIELD FDG CO LLC IAM			06/11/2019	0.2	3,000,000.00	99.3917	\$2,981,750.00
78012UFB6	RY FLOAT 08/16/19			08/16/2019	0.0	700,000.00	100.0000	\$700,000.00
82619UTS3	SIEMENS CAP CO LLC 0% CP			06/26/2019	0.2	3,000,000.00	99.3840	\$2,981,520.00
83050F5M9	SKANDINAVISKA ENSKILDA CD			07/15/2019	0.3	4,500,000.00	100.0391	\$4,501,758.01
83050FS77	SKANDINAVISKA ENSKILDA			05/03/2019	0.1	800,000.00	99.9994	\$799,995.22
83369YX76	SOCGEN FLOAT 06/12/19			06/12/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
85325T3A1	STANDARD CHARTERED BANK			10/23/2019	0.6	2,500,000.00	100.0000	\$2,500,000.00
86563YWP4	SUMIBK FLOAT 05/15/19			05/15/2019	0.1	3,400,000.00	100.0359	\$3,401,219.36
86564FKJ1	SUMITR FLOAT 04/05/19			04/05/2019	0.0	1,000,000.00	100.0000	\$1,000,000.00
86564FVB6	SUMITOMO MITSUI TR BK LTD			06/20/2019	0.2	4,000,000.00	99.9998	\$3,999,993.36
86565BPF2	SUMIBK FLOAT 04/18/19			04/18/2019	0.1	1,000,000.00	99.9999	\$999,998.73
86958J2S7				12/19/2019	0.2	3,000,000.00	100.0000	\$3,000,000.00

CUSIP	Description	Fitch Rating 3/31/2019	Moodys 3/31/2019	Mat. Date	Years	Shares	Price	Value
	SHBASS FLOAT 12/19/19							
86958JC98	SHBASS FLOAT 10/21/19			10/21/2019	0.1	2,000,000.00	100.0760	\$2,001,520.33
86958JF20	SVENSKA HANDELSBANKEN			05/07/2019	0.1	501,000.00	100.0017	\$501,008.57
86958JPR4	SVENSKA HANDELSBANKEN CD			06/07/2019	0.2	1,100,000.00	100.0186	\$1,100,204.18
86958JX61	SVENSKA HANDELSBANKEN AB			05/07/2019	0.0	1,500,000.00	100.0000	\$1,500,000.00
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	0.2	3,500,000.00	99.4746	\$3,481,610.42
89114MAF4	TORONTO- DOMINION BANK CD			08/07/2019	0.4	1,500,000.00	100.0000	\$1,500,000.00
89114MBE6	TORONTO DOMINION BANK NY			06/14/2019	0.2	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
90261XHF2	UBS 0 08/14/19	AA-	Aa3	08/14/2019	0.1	5,700,000.00	100.2560	\$5,714,593.46
912796UY3	B 0 04/23/19	F1+		04/23/2019	0.1	15,000,000.00	99.8384	\$14,975,760.00
CITREP 03/29/2019	CGI 2.44 29-MAR- 2019			03/29/2019	0.0	0.00	0.0000	\$0.00
CITREP 04/01/2019	CGI 2.62 01-APR- 2019			04/01/2019	0.0	60,000,000.00	100.0000	\$60,000,000.00
MERREP 03/28/2019	MER 2.40 28-MAR- 2019			03/28/2019	0.0	0.00	0.0000	\$0.00
MERREP 03/29/2019	MER 2.44 29-MAR- 2019			03/29/2019	0.0	0.00	0.0000	\$0.00
MERREP 04/01/2019	MER 2.60 01-APR- 2019			04/01/2019	0.0	62,000,000.00	100.0000	\$62,000,000.00
MIZREP 03/29/2019	MIZ 2.44 29-MAR- 2019			03/29/2019	0.0	0.00	0.0000	\$0.00
MIZREP 04/01/2019	MIZ 2.62 01-APR- 2019			04/01/2019	0.0	20,000,000.00	100.0000	\$20,000,000.00
USD	US DOLLARS			0	0.0	0.00	1.0000	\$0.00

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

## **SECTION III**

### **APPENDIX**

#### **B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES**

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

**EBRCS TRANSACTIONS\***

For the Quarter Ending

**March 31, 2019****FY 2018-2019**

<b>FUND</b>	<b>BALANCE @</b>	<b>TJ/Date</b>	<b>TJ/Date</b>	<b>TJ/Date</b>	<b>TJ/Date</b>	<b>TJ/Date</b>	<b>TJ/Date</b>	<b>BALANCE @</b>
<b>NUMBER</b>	<b>12/31/19</b>							<b>03/31/19</b>
100300	1,769,666.58							1,769,666.58
<b>TOTALS</b>	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

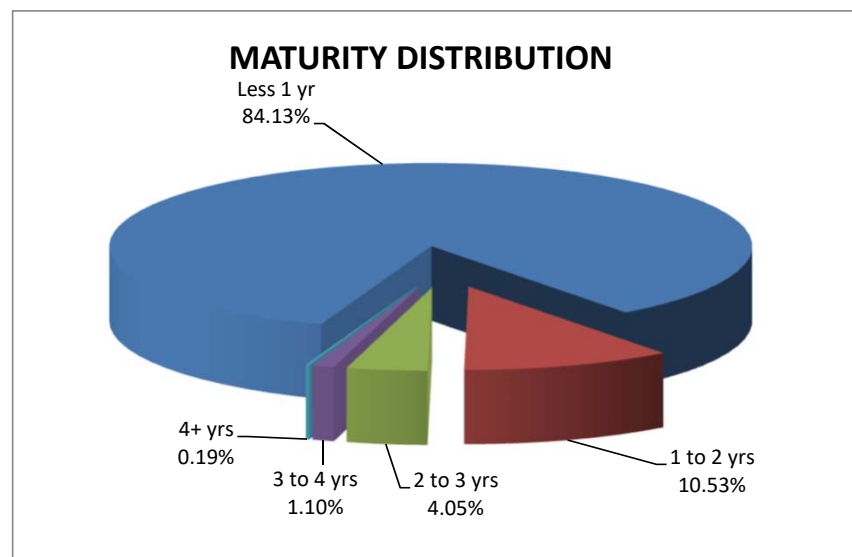
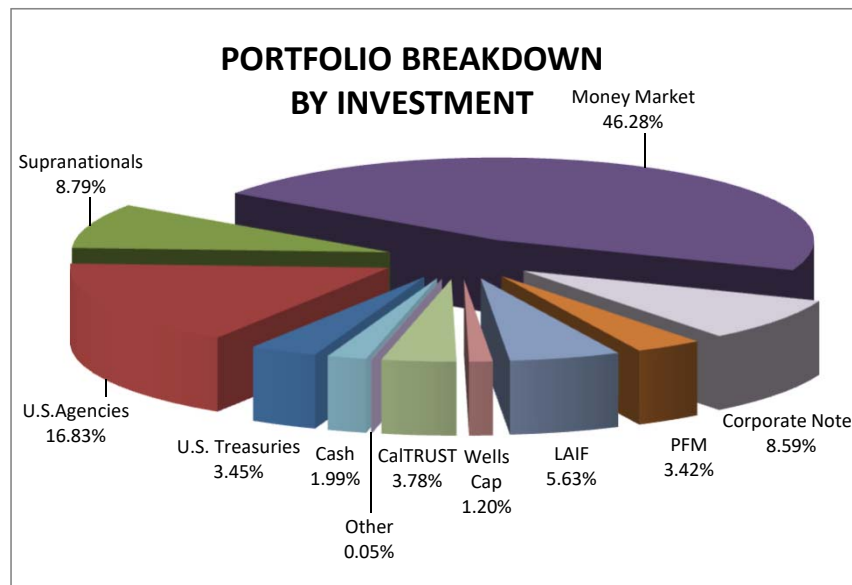
# CONTRA COSTA COUNTY Portfolio Summary Report *AS OF MARCH 31, 2019*

### Portfolio Characteristics

<i>Par</i>	\$3,724,111,094.19
<i>Cost</i>	\$3,705,990,210.95
<i>Market Value</i>	\$3,714,678,674.24
<i>Weighted Yield to Maturity</i>	2.48%
<i>Weighted Average Days to Maturity</i>	173
<i>Weighted Duration</i>	0.46 yr

### Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
<i>U.S. Treasuries</i>	\$128,480,000.00	3.45%
<i>U.S. Agencies</i>	626,770,000.00	16.83%
<i>Supranationals</i>	327,379,000.00	8.79%
<i>Money Market</i>	1,723,432,397.22	46.28%
<i>Corporate Notes</i>	319,981,000.00	8.59%
<i>PFM</i>	127,188,084.78	3.42%
<i>LAIF</i>	209,835,760.85	5.63%
<i>Wells Cap</i>	44,531,651.23	1.20%
<i>CalTRUST</i>	140,618,394.13	3.78%
<i>Other</i>	1,769,666.58	0.05%
<i>Cash</i>	74,125,139.40	1.99%
<b>TOTAL*</b>	<b>\$3,724,111,094.19</b>	<b>100.00%</b> **



### Maturity Distribution

Time	Par Value	Percent of Total
<i>Less 1 yr</i>	\$3,133,114,041.71	84.13%
<i>1 to 2 yrs</i>	392,213,298.57	10.53%
<i>2 to 3 yrs</i>	150,697,176.13	4.05%
<i>3 to 4 yrs</i>	41,118,000.00	1.10%
<i>4+ yrs</i>	6,968,577.78	0.19%
<b>TOTAL*</b>	<b>\$3,724,111,094.19</b>	<b>100.00%</b> **

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

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



**CONTRA COSTA COUNTY INVESTMENT POOL  
PERFORMANCE SUMMARY  
AS OF MARCH 31, 2019**

	<u>PAR</u> ( <u>\$</u> )	<sup>3</sup> <u>PERCENT OF</u> <u>PORTFOLIO</u> ( <u>%</u> )	<u>YTM</u> ( <u>%</u> )	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> ( <u>day</u> )	<u>DURATION</u> ( <u>year</u> )	
<b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>	\$3,126,042,397.22	83.98%	2.4951%	178	0.48	<sup>2</sup>
<b>B. Investments Managed by Outside Contractors<sup>3</sup></b>						
1. PFM	\$127,188,084.78	3.42%	2.1335%	605	1.42	<sup>2</sup>
2. Local Agency Investment Fund	\$209,835,760.85	5.64%	2.3900%	1	N/A	
3. Wells Capital Management	\$44,531,651.23	1.20%	2.5500%	234	0.40	<sup>4</sup>
4. CalTRUST Short-Term Fund	\$45,611,144.84	1.23%	2.5100%	<sup>5</sup> 1	0.00	
5. CalTRUST Liquidity Fund	\$95,007,249.29	2.55%	2.5300%	<sup>5</sup> 0	0.00	
<b>C. Cash</b>	\$74,125,139.40	1.99%	2.40%	<sup>6</sup> 0	0.00	

<sup>3</sup>Yield to Maturity on Portfolio at End-of-Quarter = 2.48%  
<sup>3</sup>Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 173  
<sup>3</sup> Weighted Duration (yr) at End-of-Quarter = 0.46

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.

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	<u>As of March 31, 2019</u>	<u>As of December 31, 2018</u>	CHANGE IN VALUE	
	<u>PAR VALUE</u>	<u>PAR VALUE</u>	<u>FROM PREV. QTR.</u>	<u>% CHANGE</u>
<b>A. Investments Managed by Treasurer's Office</b>				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$128,480,000.00	\$108,130,000.00	\$20,350,000.00	18.82%
2. U.S. Agencies				
Federal Home Loan Banks	286,313,000.00	248,060,000.00	38,253,000.00	15.42%
Federal National Mortgage Association	37,303,000.00	59,135,000.00	(21,832,000.00)	-36.92%
Federal Farm Credit Banks	175,122,000.00	168,622,000.00	6,500,000.00	3.85%
Federal Home Loan Mortgage Corporation	128,032,000.00	153,032,000.00	(25,000,000.00)	-16.34%
Subtotal	626,770,000.00	628,849,000.00	(2,079,000.00)	-0.33%
3. Supranationals	327,379,000.00	302,479,000.00	24,900,000.00	7.61%
4. Money Market Instruments				
Commercial Paper	1,057,489,000.00	1,027,150,000.00	30,339,000.00	2.95%
Negotiable Certificates of Deposit	665,940,000.00	880,640,000.00	(214,700,000.00)	-24.38%
Time Deposit	3,397.22	3,397.22	0.00	0.00%
Subtotal	1,723,432,397.22	1,907,793,397.22	(184,361,000.00)	-9.66%
5. Corporate Notes	319,981,000.00	256,023,000.00	63,958,000.00	24.98%
<b>TOTAL (Section A)</b>	<b>3,126,042,397.22</b>	<b>3,203,274,397.22</b>	<b>-77,232,000.00</b>	<b>-2.41%</b>
<b>B. Investments Managed by Outside Contractors</b>				
1. PFM	127,188,084.78	155,417,644.68	(28,229,559.90)	-18.16%
2. Local Agency Investment Fund	209,835,760.85	227,748,174.98	(17,912,414.13)	-7.87%
3. Wells Capital Management	44,531,651.23	44,568,630.10	(36,978.87)	-0.08%
4. CalTRUST (Short Term Fund)	45,611,144.84	45,494,700.70	116,444.14	0.26%
5. CalTRUST (Liquidity Fund)	95,007,249.29	85,007,249.29	10,000,000.00	11.76%
6. Other				
a. EBRCS Bond	1,769,666.58	1,769,666.58	0.00	0.00%
<b>TOTAL (Section B)</b>	<b>523,943,557.57</b>	<b>560,006,066.33</b>	<b>(36,062,508.76)</b>	<b>-6.44%</b>
<b>C. Cash</b>	<b>74,125,139.40</b>	<b>54,844,512.61</b>	<b>19,280,626.79</b>	<b>35.16%</b>
<b>* GRAND TOTAL (FOR A , B , &amp; C)</b>	<b>\$3,724,111,094.19</b>	<b>\$3,818,124,976.16</b>	<b>(\$94,013,881.97)</b>	<b>-2.46%</b>

\* 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
2018/19	Coupon Rate	2.0195%	2.4143%	2.3996%	
	Yield to Maturity	2.0983%	2.4912%	2.4951%	
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**

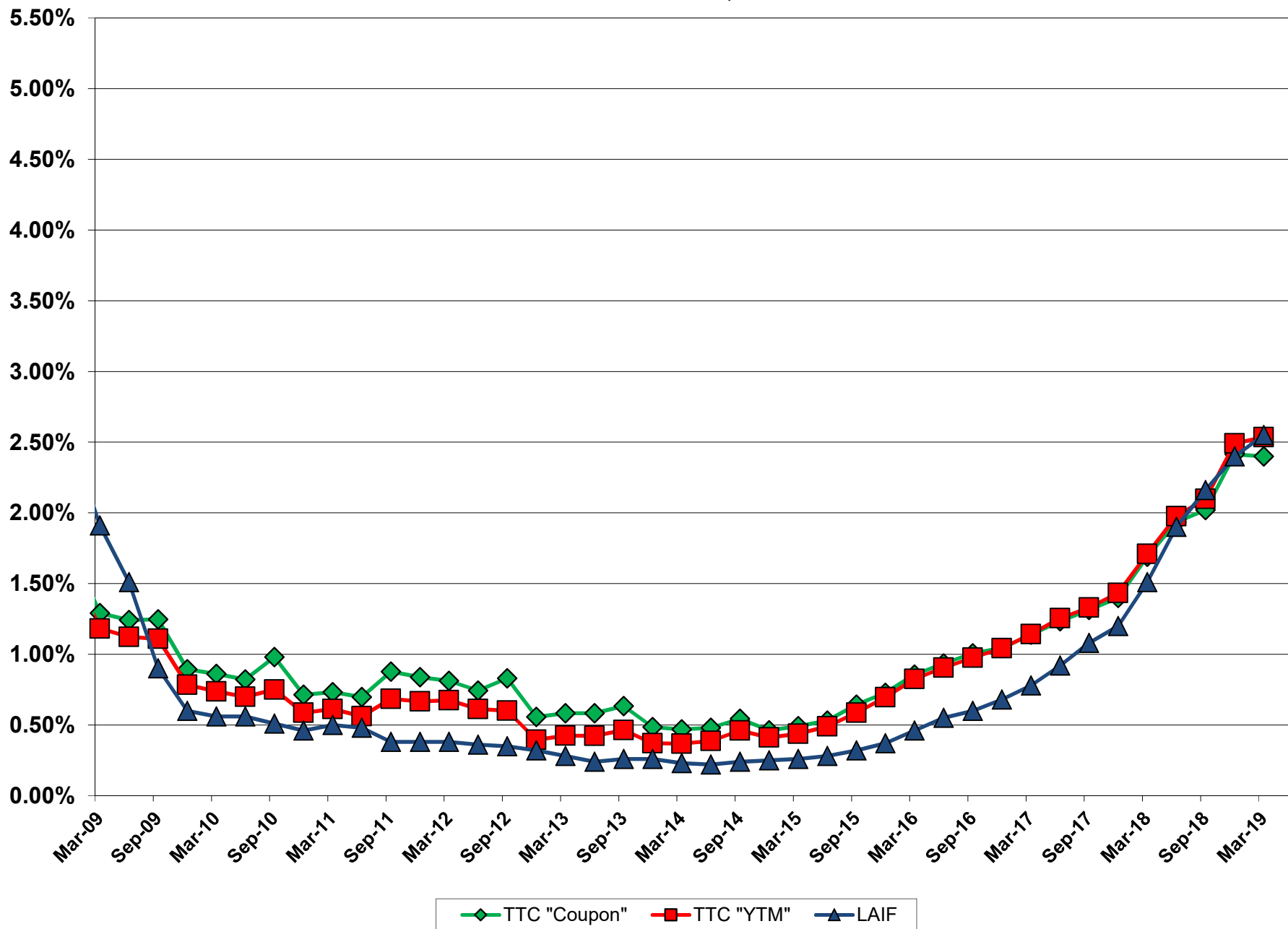
Exhibit IV (a)

**INVESTMENTS MANAGED BY OUTSIDE CONTRACTOR**

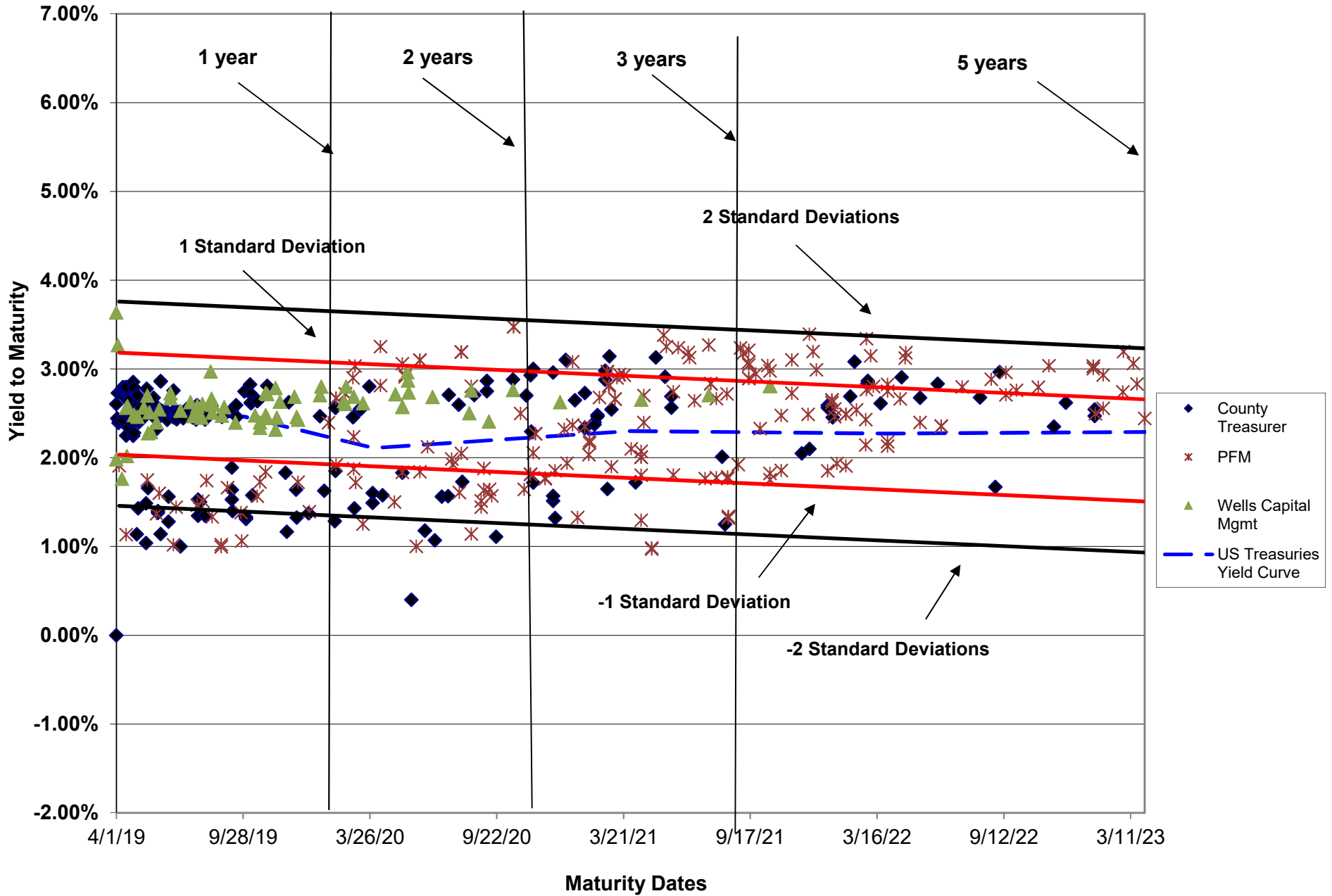
**LAIF QUARTERLY APPORTIONMENT RATES**

<b>Fiscal Year</b>		<b>Quarter Ending</b>			
		<b>September</b>	<b>December</b>	<b>March</b>	<b>June</b>
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	
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 March 31, 2019



### Risk Assessment as of March 31, 2019



## Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of March 31, 2019

<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>
3137EADZ9	CCCCD GOV FHLMC NOTE	6,000,000.00	5,998,800.00	5,996,880.00	1.13%	4/15/2019	1.13%
912828ST8	RM GOV US TREASURY N	5,000,000.00	5,021,875.00	4,994,750.00	1.25%	4/30/2019	1.14%
458182DX7	SUP INTER-AMERICAN D	10,000,000.00	9,988,600.00	9,980,800.00	1.00%	5/13/2019	1.04%
3130ABF92	CCCCD GOV FHLB NOTES	2,000,000.00	2,000,220.00	1,996,640.00	1.38%	5/28/2019	1.37%
3133EGCA1	GOV FFCB NOTES	10,000,000.00	9,976,400.00	9,977,700.00	1.06%	6/3/2019	1.14%
3134G9QW0	GOV FHLMC NOTES	10,000,000.00	10,000,000.00	9,976,500.00	1.28%	6/14/2019	1.28%
3130A8DB6	CCCCD GOV FHLB GLOBA	2,365,000.00	2,372,544.35	2,358,283.40	1.13%	6/21/2019	1.02%
3133EGJC0	GOV FFCB NOTES	10,000,000.00	9,985,200.00	9,965,300.00	0.95%	7/1/2019	1.00%
3135G0P49	CCCCD GOV FNMA NOTES	1,995,000.00	1,993,803.00	1,983,089.85	1.00%	8/28/2019	1.02%
3135G0P49	CCCCD GOV FNMA NOTES	1,820,000.00	1,820,273.00	1,809,134.60	1.00%	8/28/2019	1.00%
3130AA2H0	GOV FHLB NOTES	20,000,000.00	19,976,400.00	19,834,400.00	1.13%	11/29/2019	1.17%
89237KAD5	CCCSIG ABS TOYOTA CO	40,052.15	40,049.88	40,049.88	1.25%	3/16/2020	1.25%
121101042	CCCCD CD BERTA KAMM	3,397.22	3,397.22	3,397.22	0.40%	5/24/2020	0.40%
912828VF4	CCCCD GOV US TREASUR	1,790,000.00	1,814,053.13	1,768,949.60	1.38%	5/31/2020	1.00%
3133834H1	RM GOV FHLB NOTES	1,865,000.00	1,879,174.00	1,841,426.40	1.38%	6/12/2020	1.18%
3136G16D6	RM GOV FNMA NOTES	2,465,000.00	2,491,622.00	2,431,821.10	1.35%	6/26/2020	1.07%
89237WAD9	CCCSIG ABS TOYOTA AU	71,571.45	71,569.54	71,569.54	1.14%	8/17/2020	1.14%
3133EGUT0	RM GOV FFCB NOTES	4,690,000.00	4,700,880.80	4,607,878.10	1.17%	9/21/2020	1.11%
912828Q78	CCCCD GOV US TREASUR	35,000.00	35,626.68	34,360.20	1.38%	4/30/2021	0.98%
912828Q78	CCCCD GOV US TREASUR	25,000.00	25,349.18	24,543.00	1.38%	4/30/2021	0.97%

## CONTRA COSTA COUNTY INVESTMENT POOL

**AVERAGE INFORMATION**  
January 1, 2019 through March 31, 2019

	<b>AVERAGE DAILY BALANCE (PAR)</b>	<b>PERCENT OF PORTFOLIO</b>	<b>AVERAGE YTM</b>	<b>AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO</b>	<b>AVERAGE DAYS TO MATURITY FOR THE QUARTER</b>
<b>A. Investments Managed by Treasurer's Office<sup>1</sup></b>	\$2,966,477,213.04	83.38%	2.5290%	155.64	187
<b>B. Investments Managed by Outside Contractors<sup>2</sup></b>					
1. PFM	\$137,468,036.69	3.86%	2.0737%	22.83	591
2. Local Agency Investment Fund <sup>3</sup>	\$218,542,093.55	6.14%	2.3943%	0.06	1
3. Wells Capital Management	\$44,499,294.80	1.25%	2.6000%	2.95	236
4. CalTRUST Short Term Fund <sup>3</sup>	\$45,528,123.79	1.28%	2.5367%	0.01	1
5. CalTRUST Liquidity Fund <sup>4</sup>	\$80,598,647.14	2.27%	2.5133%	0.00	0
<b>C. Cash<sup>5</sup></b>	\$64,745,191.46	1.82%	0.9745%	0.00	0
<b>Total</b>	<u>\$3,557,858,600.47</u>	100.00%			
			* Weighted Average YTM of Portfolio =	<u>2.48%</u>	<u>182</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, Bank of the West, and Mechanics.



**CONTRA COSTA COUNTY INVESTMENT POOL  
SUMMARY OF POOL RATES AND BENCHMARKS  
AS OF MARCH 31, 2019**

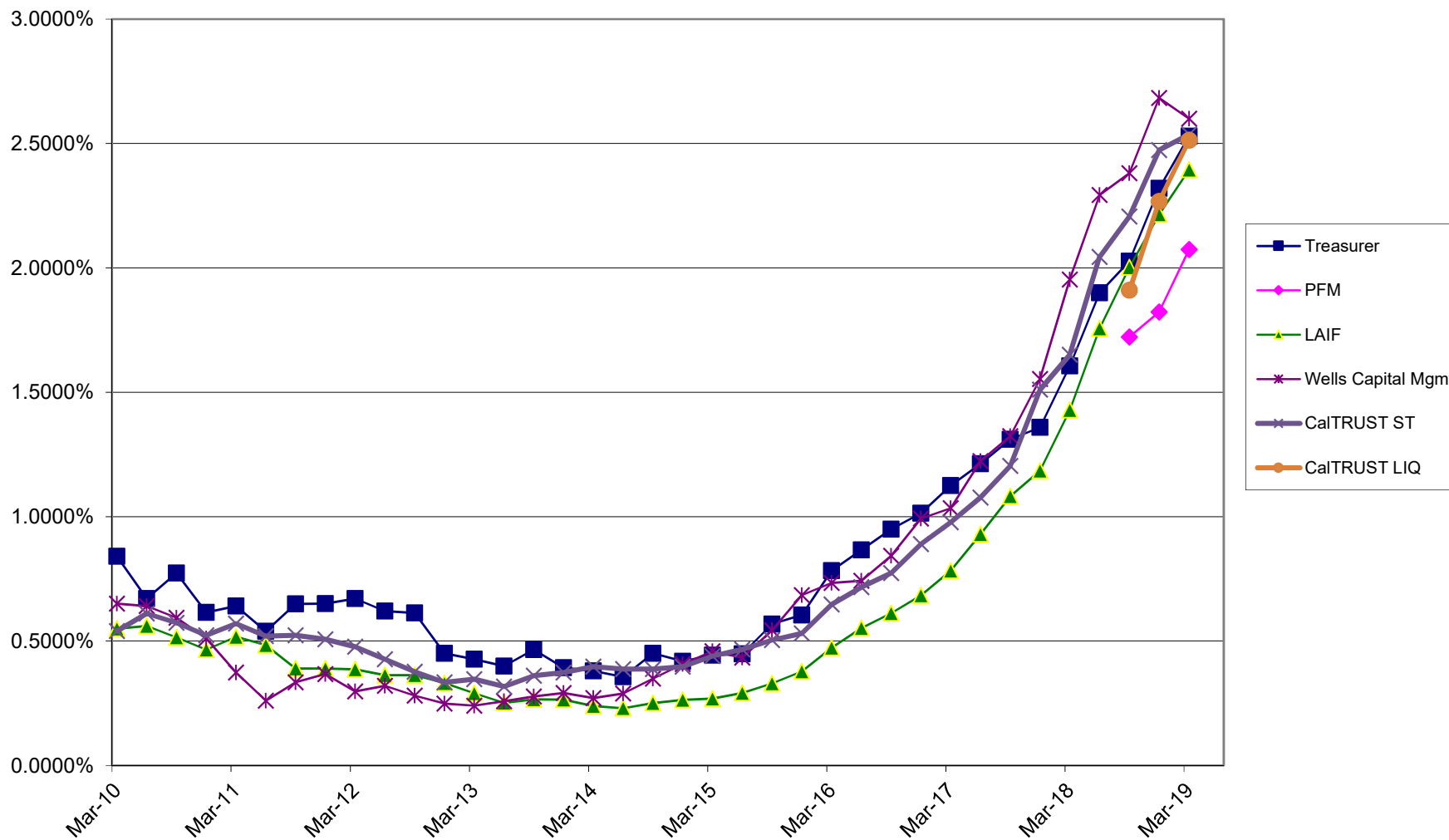
<b><u>Pool Rates:</u></b>	<u>YTM as of 3/31/19</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	2.45%	2.48%	197	*1
Investments Managed by Treasurer's Office	2.49%	2.53%	187	
PFM	1.89%	2.07%	591	
Wells Capital Management	2.74%	2.60%	236	
CalTRUST Short Term Fund	2.54%	2.54%	314	*2
CalTRUST Liquidity Fund	2.40%	2.51%	39	*3
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	2.55%	2.39%	179	*2
		<u>1/1/19 - 3/31/19</u>		
	<u>3/31/19</u>	<u>High</u>	<u>Ave.</u>	<u>Low</u>
<b><u>Benchmarks:</u></b>				
Federal Fund Rates Index	2.4100%	2.4100%	2.4002%	2.4000%
Six Month Treasury Bill	2.3425%	2.4250%	2.3914%	2.3425%
Six Month LIBOR	2.6595%	2.8739%	2.7546%	2.6411%
Vanguard Prime Money Mkt Fund	0.6100%			

\*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 March 31, 2019



**CONTRA COSTA COUNTY  
TREASURER'S INVESTMENT PORTFOLIO  
STRUCTURED SECURITIES  
March 31, 2019**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par</u> (\$)	<u>Market</u> (\$)	<u>Cost</u> (\$)	<u>Provisions</u>	<u>Fund #</u>
CORP CHEVRON	166764BH2	5/16/2019	1.56%	5,000,000.00	4,992,850.00	4,986,000.00	Make-whole call +12.5 bps	8177
CCCSIG CORP BERKSHIR	084664CK5	8/15/2019	1.30%	375,000.00	373,241.25	374,636.25	Make-whole call +10 bps	6911
CCCSIG CORP IBM CRED	44932HAA1	9/6/2019	1.63%	700,000.00	697,165.00	699,468.00	Make-whole call +7 bps	6911
CCCCD CORP PFIZER IN	717081DL4	5/15/2019	2.10%	1,960,000.00	1,958,902.40	1,984,068.80	Make-whole call +7 bps	7944
CCCSIG CORP HONEYWEL	438516BQ8	10/30/2019	1.80%	240,000.00	238,819.20	239,812.80	Make-whole call +5 bps	6911
CCCSIG CORP PFIZER	717081EB5	12/15/2019	1.70%	580,000.00	575,186.00	579,887.04	Make-whole call +10 bps	6911
CORP MICROSOFT CORP	594918BV5	2/6/2020	1.85%	10,000,000.00	9,940,800.00	10,000,000.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CK4	2/7/2020	1.90%	600,000.00	597,198.00	599,706.00	Make-whole call +7.5 bps	6911
CCCSIG CORP CHEVRON	166764BP4	3/3/2020	1.99%	1,075,000.00	1,069,173.50	1,078,569.00	Make-whole call +10 bps	6911
CCCCD CORP AMERICAN	0258M0EE5	3/3/2020	2.20%	170,000.00	169,211.20	169,823.20	Call on and anytime after 2/1/20	7903
CCCSIG CORP EXXON MO	30231GAG7	3/6/2020	1.91%	400,000.00	397,592.00	401,916.00	Make-whole call +5 bps	6911
CORP APPLE INC	037833CS7	5/11/2020	1.80%	10,000,000.00	9,922,200.00	9,991,300.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CS7	5/11/2020	1.80%	530,000.00	525,876.60	529,459.40	Make-whole call +10 bps	6911
CCCSIG CORP WALT DIS	25468PDU7	6/5/2020	1.80%	850,000.00	842,069.50	849,014.00	Make-whole call +6 bps	6911
CCCSIG CORP AMERI HO	02665WBT7	7/20/2020	1.95%	505,000.00	499,914.65	504,489.95	Make-whole call +10 bps	6911
CCCSIG CORP CATERPIL	14913Q2A6	9/4/2020	1.85%	635,000.00	627,868.95	634,466.60	Make-whole call +10 bps	6911
CCCSIG CORP VISA INC	92826CAB8	12/14/2020	2.20%	210,000.00	209,076.00	212,310.00	Make-whole call +10 bps	6911
CCCCD CORP GOLDMAN S	38141GWG5	12/27/2020	2.60%	225,000.00	223,762.50	227,045.25	Make-whole call +20 bps	7903
CCCSIG CORP BB&T MTN	05531FAZ6	2/1/2021	2.15%	215,000.00	212,981.15	214,901.10	Call on and anytime after 1/1/2021	6911
CCCCD CORP BB T MTN	05531FAZ6	2/1/2021	2.15%	110,000.00	108,967.10	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	470,801.00	474,249.50	Make-whole call +10 bps	6911
CCCCD CORP BANK OF N	06406FAA1	4/15/2021	2.50%	125,000.00	124,696.25	126,846.25	Call on and anytime after 3/15/21	7903
CCCSIG CORP PEPSCO	713448DX3	4/15/2021	2.00%	375,000.00	371,790.00	374,925.00	Make-whole call +10 bps	6911
CCCCD CORP PEPSCO I	713448DX3	4/15/2021	2.00%	70,000.00	69,400.80	69,986.00	Make-whole call +10 bps	7903
CCCSIG ABS CARMAX 20	14314RAH5	4/15/2021	1.80%	90,814.51	90,807.84	90,807.84	10% collateral call	6911
CCCCD CORP BANK OF A	06051GFW4	4/19/2021	2.63%	110,000.00	109,726.10	110,823.90	Make-whole call +25 bps	7903
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,344,764.39	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG CORP BOFA CAL	06051GGS2	10/1/2021	2.33%	545,000.00	539,931.50	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	249,935.00	254,137.50	Make-whole call +20 bps	7903
CCCSIG ABS TAOT 2017	89238KAD4	1/18/2022	1.93%	225,000.00	224,979.26	224,979.26	5% collateral call	6911
GOV FHLMC NOTES	3134GBW81	11/22/2022	2.35%	10,000,000.00	9,951,900.00	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	16,722,277.00	16,695,991.00	Make-whole call +7.5bps	8177
CCCSIG BANK OF NY ME	06406HDD8	8/17/2020	2.60%	500,000.00	499,945.00	497,545.00	Callable on and anytime after 7/17/20	6911
CCCSIG JDOT 2018 COR	47788CAC6	4/18/2022	2.66%	190,000.00	189,986.34	189,986.34	10% collateral call	6911
CCCCD CORP CICSO SYS	17275RBD3	2/28/2021	2.20%	130,000.00	129,139.40	127,758.80	Make-whole call +15bps	7903
CCCSIG CORP UNILEVER	904764AZ0	3/22/2021	2.75%	650,000.00	652,294.50	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	795,063.70	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	19,928,000.00	19,679,400.00	Make-whole call +15 bps	8801
CCCSIG CORP BBT CORP	05531FBD4	9/3/2021	3.20%	150,000.00	151,657.50	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	461,522.60	458,371.60	Make-whole call +10 bps	6911
CCCSIG CORP HERSHEY	427866AY4	5/15/2020	2.90%	350,000.00	352,240.00	349,769.00	Make-whole call +10 bps	6911
CCCCD CORP HOME DEPO	437076AZ5	4/1/2023	2.70%	100,000.00	100,494.00	98,100.00	Make-whole call +15 bps	7903

**CONTRA COSTA COUNTY  
TREASURER'S INVESTMENT PORTFOLIO  
STRUCTURED SECURITIES  
March 31, 2019**

Exhibit VI

<u>Description</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Coupon Rate</u>	<u>Par (\$)</u>	<u>Market (\$)</u>	<u>Cost (\$)</u>	<u>Provisions</u>	<u>Fund #</u>
CORP CHEVRON	166764BH2	5/16/2019	1.56%	5,000,000.00	4,992,850.00	4,986,000.00	Make-whole call +12.5 bps	8177
CCCSIG ABS HART 2018	44891KAD7	7/15/2022	2.79%	130,000.00	129,980.42	129,980.42	5% collateral call	6911
CORP MICROSOFT CORP	594918BA1	2/12/2022	2.38%	10,000,000.00	10,003,500.00	9,748,700.00	Make-whole call +10 bps	8177
MICROSOFT CORP	594918BG8	11/3/2020	2.00%	8,000,000.00	7,946,800.00	7,865,520.00	Make-whole call +7.5 bps	8177
CORP WALMART INC	931142DY6	10/9/2019	1.75%	15,000,000.00	14,926,050.00	14,835,345.00	Make-whole call +5 bps	8177
CORP WALMART INC	931142DY6	10/9/2019	1.75%	5,000,000.00	4,975,350.00	4,945,460.00	Make-whole call +5 bps	8177
CCCSIG CORP WALMART	931142EJ8	6/23/2021	3.13%	595,000.00	603,163.40	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	10,234,945.32	10,082,433.60	Make-whole call +7.5 bps	8177
CCCSIG CORP CATERPIL	14913QZ8	9/7/2021	3.15%	100,000.00	101,152.00	99,923.00	Make-whole call +10 bps	6911
CCCSIG CORP UNILEVER	904764BF3	3/7/2022	3.00%	100,000.00	100,984.00	99,516.00	Make-whole call +10 bps	6911
CCCSIG CORP PFIZER I	717081EM1	9/15/2021	3.00%	250,000.00	254,015.00	249,662.50	Make-whole call +5 bps	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,000,000.00	9,952,300.00	9,796,500.00	Make-whole call +7.5 bps	8177
CCCSIG CORP 3M COMPA	88579YBA8	9/14/2021	3.00%	185,000.00	187,149.70	184,620.75	Make-whole call +5 bps	6911
CORP APPLE INC	037833BS8	2/23/2021	2.25%	10,000,000.00	9,964,000.00	9,830,320.00	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	305,265.00	299,856.00	Make-whole call	6911
CCCSIG CORP HOME DEP	437076BV3	3/1/2022	3.25%	225,000.00	230,107.50	224,383.50	Make-whole call +10bps	6911
CCCSIG MBS FHMS KP05	3137FKK39	7/25/2023	3.20%	200,911.20	200,910.61	200,910.60	1% cleanup call	6911
CORP APPLE INC	037833AR1	5/6/2021	2.85%	15,000,000.00	15,098,850.00	14,938,365.00	Make-whole call +10bps	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	12,640,000.00	12,582,614.40	12,374,185.60	Make-whole call +15bps	8177
CORP ORACLE CORP	68389XAX3	10/8/2019	2.25%	20,000,000.00	19,957,400.00	19,922,910.00	Make-whole call +10bps	8177
CORP WALMART INC	931142DY6	10/9/2019	1.75%	20,000,000.00	19,901,400.00	19,810,100.00	Make-whole call +5bps	8177
CCCSIG ABS GMCAR 201	36256XAD4	11/16/2023	2.97%	225,000.00	224,975.09	224,975.09	10% collateral call	6911
CCCSIG ABS MBALT 201	58772TAC4	11/15/2021	3.10%	155,000.00	154,995.46	154,995.46	5% deal call	6911
CORP WALMART INC	931142DY6	10/9/2019	1.75%	15,530,000.00	15,453,437.10	15,522,179.78	Make-whole call +5bps	8177
CCCCD CORP TOYOTA MO	89236TFS9	1/8/2024	3.35%	145,000.00	148,932.40	146,432.64	Make-whole call +15bps	7903
CORP MICROSOFT CORP	594918BV5	2/6/2020	1.85%	15,074,000.00	14,984,761.92	14,968,783.48	Make-whole call +10bps	8177
CCCSIG ABS NAROT 201	65479KAD2	10/16/2023	2.90%	550,000.00	549,916.68	549,916.68	5% collateral call	6911
CCCSIG ABS ALLYA 201	02004WAC5	9/15/2023	2.91%	325,000.00	324,960.74	324,960.74	10% collateral call	6911
CCCSIG ABS GMALT 201	36256UAD0	12/20/2021	2.98%	225,000.00	224,964.68	224,964.68	10% collateral call	6911
CCCSIG CORP 3M COMPA	88579YBF7	3/1/2022	2.75%	245,000.00	247,136.40	244,884.85	Make-whole call +5bps	6911
CORP MICROSOFT CORP	594918BW3	2/6/2022	2.40%	15,000,000.00	14,978,550.00	14,896,450.00	Make-whole call +10bps	8177
CCCSIG ABS FORDL 201	34532FAD4	5/15/2020	2.90%	265,000.00	264,979.28	264,979.28	5% deal call	6911
CCCCD ABS HARROT 201	43814WAC9	3/20/2023	2.83%	100,000.00	99,997.32	99,997.32	10% collateral call	7903
CCCSIG CORP PFIZER I	717081ER0	3/11/2022	2.80%	170,000.00	171,473.90	169,989.80	Make-whole call +5bps	6911
CORP MICROSOFT CORP	594918BN3	8/8/2019	1.10%	9,854,000.00	9,803,153.36	9,804,844.96	Make-whole call +7.5bps	8177
CCCSIG CORP MERCK AN	589331AT4	9/15/2022	2.40%	300,000.00	298,608.00	296,934.00	Make-whole call +12.5bps	6911
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	325,000.00	324,294.75	327,094.00	Make-whole call +20bps	6911
CCCSIG CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	800,000.00	804,816.00	800,000.00	One time call: 4/1/22	6911
CORP TOYOTA MOTOR CR	89236TCF0	3/12/2020	2.15%	20,000,000.00	19,911,000.00	19,945,465.56	Make-whole call +10bps	8177
				<b>316,277,725.71</b>	<b>314,961,667.78</b>	<b>313,547,910.63</b>		

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  
March 31, 2019**

<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	497,387.19	492,539.06	5% collateral call
AMERICAN HONDA FINANCE CORP	02665WCL3	2/21/2020	700,000.00	702,617.20	700,686.00	Float quarterly: LIBOR +15bps
APPLE INC	037833DH0	11/13/2019	500,000.00	501,859.50	494,665.00	Make-whole call +5bps
BACCT 171 A	05522RCW6	3/16/2020	750,000.00	746,045.23	744,316.41	5% collateral call
BB&T CORP	05531FAS2	1/15/2020	250,000.00	250,789.81	248,092.50	Callable on and anytime after 12/15/19
BMWLT 171 A3	055657AC4	5/20/2020	252,920.36	252,669.84	251,359.36	5% deal call
BMWLT 172 A2A	05584PAB3	2/20/2020	86,346.78	86,310.79	86,339.24	5% deal call
BANK OF AMERICA CORP	06051GFE4	4/1/2019	740,000.00	746,708.57	741,376.40	Float quarterly: LIBOR +87bps
BANK OF NEW YORK MELLON CORP	06406HCU1	5/15/2019	250,000.00	251,911.78	250,047.50	Callable on and anytime after 4/15/19
BRANCH BANKING AND TRUST CO	07330NAL9	5/10/2019	450,000.00	451,979.63	445,333.50	Callable on and anytime after 4/10/19
BERKSHIRE HATHAWAY INC	084670BL1	8/14/2019	700,000.00	700,441.47	696,311.00	Make-whole call +10bps
BLACKROCK INC	09247XAE1	12/10/2019	700,000.00	721,883.87	722,435.00	Make-whole call +25bps
COMET 161 A	14041NFC0	4/15/2019	600,000.00	600,915.83	603,398.44	Float monthly: LIBOR +45bps; 5% clean up call
COMET 163 A	14041NFE6	6/17/2019	250,000.00	249,457.96	246,474.61	5% clean up call
CATERPILLAR FINANCIAL SERVICES CORP	14912L6R7	5/18/2019	700,000.00	702,279.55	690,984.00	Make-whole call +10bps
CHAIT 124 A	161571FK5	8/15/2019	475,000.00	473,502.81	468,283.20	10% collateral call
CHAIT 162 A	161571HC1	6/17/2019	300,000.00	299,394.30	296,671.88	10% clean up call
CHEVRON CORP	166764AR1	3/3/2020	200,000.00	198,984.64	197,310.00	Make-whole call +7.5bps
CCCIT 14A6 A6	17305EFS9	7/15/2019	400,000.00	401,255.56	397,562.50	5% collateral call
CCCIT 16A1 A1	17305EFW0	11/19/2019	450,000.00	450,392.12	443,056.64	5% collateral call
CITIBANK NA	17325FAN8	5/1/2020	700,000.00	711,219.13	701,925.00	Make-whole call +10bps
FEDERAL HOME LOAN BANKS	3130ACLX0	10/30/2019	500,000.00	500,934.49	494,187.00	One time call on 10/30/18
FEDERAL HOME LOAN MORTGAGE CORP	3134G9Q75	7/26/2019	500,000.00	499,088.47	493,250.00	Quarterly; First 10/26/16, Last 4/26/19
GENERAL DYNAMICS CORP	369550BA5	5/11/2020	250,000.00	253,622.64	249,620.00	Make-whole call +10bps
HAROT 163 A3	438124AC3	5/18/2020	76,769.42	76,551.06	76,283.61	10% collateral call
HAROT 183 A2	43815HAB3	12/21/2020	658,963.86	659,623.20	659,041.08	10% collateral call
HONEYWELL INTERNATIONAL INC	438516BP0	10/30/2019	500,000.00	502,447.17	500,228.50	Float quarterly: LIBOR +4bps
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	45905UK60	7/19/2019	500,000.00	502,486.96	499,850.00	Float quarterly: LIBOR -12bps
JDOT 2018 A2	47788CAB8	10/15/2020	95,097.29	95,117.44	95,093.13	10% collateral call
MASTERCARD INC	57636QAA2	4/1/2019	500,000.00	505,000.00	497,920.00	Make-whole call +10bps
NAROT 17B A3	65478GAD2	10/15/2021	450,000.00	446,775.70	442,212.89	5% collateral call
PNC BANK NA	69353RFD5	5/19/2020	680,000.00	683,675.74	681,258.00	Float quarterly: LIBOR +36bps
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	797669XS2	7/1/2019	750,000.00	752,833.13	750,000.00	Make-whole call +5bps
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	79766DKL2	5/1/2019	750,000.00	754,905.63	750,000.00	Make-whole call
TAOT 16C A3	89237WAD9	8/17/2020	110,109.92	109,737.81	109,645.39	5% collateral call
US BANK NA	90331HNK5	1/17/2020	700,000.00	704,412.03	700,000.00	Float quarterly: LIBOR +12.5bps
VZOT 18A A1B	92348XAB1	4/20/2023	800,000.00	800,566.76	800,000.00	10% collateral call
			<u>\$17,775,207.63</u>	<u>\$17,845,784.97</u>	<u>\$17,717,756.85</u>	

**CONTRA COSTA COUNTY  
CALTRUST SHORT TERM FUND  
STRUCTURED SECURITIES  
March 31, 2019**

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	4,042,474.37	4,042,729.05	10% collateral call
AXP 0 05/17/21	025816BV0	5/17/2021	1,660,000.00	1,664,458.49	Float quarterly: LIBOR +52.5 bps
AMXCA 2014-1 A	02582JGN4	12/15/2021	5,395,000.00	5,397,220.58	Float monthly: LIBOR +37 bps; 5% clean up call
HNDA 0 09/09/21	02665WBJ9	9/9/2021	6,500,000.00	6,530,141.15	Float quarterly: LIBOR +61 bps
HNDA 0 07/20/20	02665WBS9	7/20/2020	6,000,000.00	6,010,872.90	Float quarterly: LIBOR +27 bps
AMCAR 2017-3 A2A	03065HAB4	12/18/2020	645,831.25	644,899.06	10% collateral call
AMCAR 2016-4 A3	03065TAD4	7/8/2021	4,677,847.92	4,664,236.79	10% collateral call
AMCAR 2018-1 A2A	03066HAB3	7/19/2021	4,109,491.45	4,108,363.81	10% collateral call
BBT 0 01/15/20	05531FAT0	1/15/2020	2,459,000.00	2,469,733.07	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	10,000,200.00	Float quarterly: LIBOR +15 bps
BAC 0 07/21/21	06051GGN3	7/21/2021	12,500,000.00	12,529,937.63	Float quarterly: LIBOR +66 bps; Call on 7/21/20 only
BMO 0 04/13/21	0636774X5	4/13/2021	10,000,000.00	10,028,416.80	Float quarterly: LIBOR +46 bps
BMO 0 06/15/20	06367TYM6	6/15/2020	4,000,000.00	4,011,396.24	Float quarterly: LIBOR +44 bps
BNS 0 04/20/21	064159LH7	4/20/2021	7,000,000.00	7,025,144.00	Float quarterly: LIBOR +44 bps
BACR 0 01/11/21	06739FJK8	1/11/2021	5,000,000.00	4,967,210.65	Float quarterly: LIBOR +46 bps; call on and after 12/11/20
BACR FLOAT 10/15/19	06742TKR6	10/15/2019	10,000,000.00	10,013,761.60	Float Quarterly: LIBOR +36bps
BACR 0 08/07/20	06744CFV8	8/7/2020	5,000,000.00	4,997,699.95	Float quarterly: LIBOR +65 bps
BACR 0 08/07/19	06744CFY2	8/7/2019	4,304,000.00	4,308,268.45	Float quarterly: LIBOR +55bps
BBT 0 05/01/19	07330NAM7	5/1/2019	8,000,000.00	8,003,995.04	Float quarterly: LIBOR +53 bps; Call on and after 4/10/19
BBT 0 01/15/20	07330NAP0	1/15/2020	2,000,000.00	2,005,186.10	Float quarterly: LIBOR +45 bps
CHAPMAN UNIVERSITY	130179KN3	4/1/2019	2,000,000.00	2,000,000.00	Make-whole call +25bps
CALIFORNIA ST	13063A7G3	10/1/2019	2,900,000.00	2,953,447.00	Make-whole call +45bps
CARMX 2017-4 A2A	14314RAH5	4/15/2021	2,479,934.71	2,474,153.24	10% collateral call
CARMX 2018-2 A2	14314XAB5	8/16/2021	4,727,191.25	4,726,438.21	10% collateral call
CARMX 2019-1 A2B	14315NAJ9	7/15/2022	9,000,000.00	9,008,007.30	10% collateral call
CAT 0 09/07/21	14913Q2P3	9/7/2021	2,225,000.00	2,221,849.40	Float quarterly: LIBOR +28bps
CHAIT 2016-A2	161571HC1	6/15/2021	4,916,000.00	4,903,081.24	10% collateral call
CHAIT 2017-A1 A	161571HJ6	1/18/2022	6,000,000.00	6,008,149.80	Float monthly: LIBOR +30bps; 10% clean up call
CHAIT 2018-A1 A1	161571HN7	4/17/2023	8,230,000.00	8,225,073.52	10% collateral call
C 0 06/07/19	172967KT7	6/7/2019	2,000,000.00	2,003,050.08	Float quarterly: LIBOR +93bps
CCCIT 2016-A1 A1	17305EFW0	11/19/2021	7,425,000.00	7,383,826.15	5% collateral call
CCCIT 2017-A3 A3	17305EGB5	4/7/2022	5,875,000.00	5,834,708.66	5% collateral call
CCCIT 2018-A1 A1	17305EGK5	1/20/2023	5,400,000.00	5,392,189.98	5% clean up call
C 0 10/20/20	17325FAK4	10/20/2020	9,500,000.00	9,494,846.73	Float quarterly: LIBOR +30bps
RABOBK FLOAT 04/05/19	21684B5J9	4/5/2019	8,000,000.00	8,000,189.92	Float quarterly: LIBOR +20bps
ACAFP FLOAT 07/13/20	22532XKZ0	7/13/2020	12,000,000.00	12,033,111.00	Float quarterly: LIBOR +47bps
CS FLOAT 01/15/20	22549LSK2	1/15/2020	6,000,000.00	6,012,420.00	Float O/N: SOFR +55bps
DE 0 01/08/21	24422ETY5	1/8/2021	1,355,000.00	1,351,314.68	Float quarterly: LIBOR +16bps
DE 0 01/07/20	24422EUF4	1/7/2020	10,000,000.00	10,010,620.20	Float quarterly: LIBOR +18bps
DE 0 07/10/20	24422EUN7	7/10/2020	5,500,000.00	5,521,064.73	Float quarterly: LIBOR +42bps
DCENT 2014-A4 A4	254683BK0	12/15/2021	6,815,000.00	6,806,422.64	5% collateral call
DRIVE 2019-1 A2A	26208NAB0	9/15/2021	8,253,000.00	8,262,943.21	10% collateral call
DRIVE 2019-2 A2A	26208RAB1	3/15/2022	7,850,000.00	7,853,757.80	10% collateral call
DRIVE 2018-4 A2A	26209BAB5	10/15/2020	2,721,579.98	2,721,515.48	10% collateral call
DD 0 05/01/20	263534CM9	5/1/2020	5,800,000.00	5,816,448.39	Float quarterly: LIBOR +53 bps

**CONTRA COSTA COUNTY  
CALTRUST SHORT TERM FUND  
STRUCTURED SECURITIES  
March 31, 2019**

Exhibit VI (b)

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
FORDO 2018-A A2A	34528FAB4	2/15/2021	4,554,017.51	4,552,750.13	10% collateral call
FORDF 2015-2 A1	34528QDW1	1/15/2022	2,719,000.00	2,701,647.07	Cleanup call
FORDO 2016-B A4	34532EAE5	8/15/2021	7,691,000.00	7,628,566.00	10% collateral call
FORDL 2019-A A2A MTGE	34532FAB8	9/15/2021	8,000,000.00	8,006,612.00	5% deal call
FORDO 2019-A A3	34533FAD3	9/15/2023	6,075,000.00	6,103,095.05	10% collateral call
GD 2 7/8 05/11/20	369550BA5	5/11/2020	10,385,000.00	10,419,374.35	Make-whole call +10 bps
GD 0 05/11/21	369550BF4	5/11/2021	2,750,000.00	2,761,672.24	Float quarterly: LIBOR +38 bps
GILD 2.55 09/01/20	375558BB8	9/1/2020	16,000,000.00	15,978,920.48	Make-whole call +15 bps
GS 0 04/25/19	38141GVV3	4/25/2019	11,293,000.00	11,300,646.72	Float quarterly: LIBOR +104 bps
HAROT 2017-2 A3	43811BAC8	8/16/2021	2,508,849.98	2,491,330.68	10% collateral call
HAROT 2016-3 A4	438124AD1	11/18/2022	7,955,000.00	7,886,061.97	10% collateral call
HAROT 2017-3 A3	43814PAC4	9/20/2021	2,152,000.00	2,137,961.64	10% collateral call
HAROT 2018-2 A2	43814UAF6	12/18/2020	7,617,650.56	7,619,123.05	10% collateral call
IBM 0 01/20/21	44932HAE3	1/20/2021	3,000,000.00	3,000,937.26	Float quarterly: LIBOR +26 bps
IBRD FLOAT 08/21/20	459058GK3	8/21/2020	11,000,000.00	10,998,350.00	Float daily: SOFR +22 bps
JPM 0 03/09/21	46647PAC0	3/9/2021	5,000,000.00	5,004,757.45	Float quarterly: LIBOR +55 bps
JPM 0 06/18/22	46647PAT3	6/18/2022	2,290,000.00	2,287,368.38	Float quarterly: LIBOR +61 bps
JOHN DEERE OWNER TRUST	47788BAB0	4/15/2020	283,253.56	283,104.20	10% collateral call
LLOYDS FLOAT 07/15/20	53947BB25	7/15/2020	8,000,000.00	7,993,760.00	Float quarterly: LIBOR +47bps
MTB 2 1/4 07/25/19	55279HAG5	7/25/2019	550,000.00	549,307.00	Call on and anytime after 6/25/19
MUFG FLOAT 10/24/19	55379WXV1	10/24/2019	5,000,000.00	5,002,756.05	Float quarterly: LIBOR +10bps
MUFG FLOAT 01/25/21	55379WYA8	1/25/2021	5,000,000.00	5,008,767.50	Float quarterly: LIBOR +50bps
MUFG 0 07/26/21	606822AX2	7/26/2021	3,000,000.00	3,005,273.70	Float quarterly: LIBOR +65 bps
MS 0 01/27/20	61747YDX0	1/27/2020	5,095,000.00	5,127,984.72	Float quarterly: LIBOR +114 bps
NMOTR 2017-A A	65474VAM3	4/15/2021	4,370,000.00	4,370,284.05	Float monthly: LIBOR +31 bps; 10% clean up call
NMOTR 2017-B A	65474VAN1	4/18/2022	10,260,000.00	10,276,250.81	Float monthly: LIBOR +43 bps; 10% clean up call
NMOTR 2017-C A	65474VAP6	10/17/2022	9,210,000.00	9,214,600.40	Float monthly: LIBOR +32 bps; 10% clean up call
NMOTR 2019-A A	65474VAQ4	2/15/2024	3,070,000.00	3,079,474.02	10% deal call
NAROT 2015-B A4	65475WAE8	1/17/2022	3,438,564.83	3,426,009.25	5% deal call
NAROT 2015-C A4	65478AAE3	2/15/2022	4,742,000.00	4,716,205.42	5% deal call
NAROT 2018-A A2A	65478DAB3	12/15/2020	3,826,801.38	3,822,678.38	5% collateral call
NAROT 2017-B A3	65478GAD2	10/15/2021	3,965,000.00	3,933,506.40	5% collateral call
NAROT 2016-B A3	65478VAD9	1/15/2021	1,545,186.90	1,537,635.57	5% collateral call
NDASS FLOAT 04/05/19	65590AUR5	4/5/2019	8,000,000.00	8,000,189.92	Float quarterly: LIBOR +20 bps
PNC 0 05/19/20	69353RFD5	5/19/2020	2,025,000.00	2,028,927.87	Float quarterly: LIBOR +36 bps
PNC 0 01/22/21	69353RFK9	1/22/2021	5,280,000.00	5,274,877.45	Float quarterly: LIBOR +25 bps
PCAR 0 05/10/21	69371RP34	5/10/2021	4,135,000.00	4,136,968.80	Float quarterly: LIBOR +26 bps
SANUK 0 11/03/20	80283LAQ6	11/3/2020	8,340,000.00	8,329,247.91	Float quarterly: LIBOR +30bps
SDART 2017-3 A3	80284YAD6	6/15/2021	3,027,228.31	3,025,150.12	10% collateral call
SDART 2018-2 A2A MTGE	80285FAB0	10/15/2020	2,240,835.19	2,240,509.60	10% collateral call
SDART 2018-3 A2A	80285GAB8	3/15/2021	3,340,744.26	3,339,910.41	10% collateral call
SDART 2019-1 A2A	80285HAB6	1/18/2022	5,210,000.00	5,212,279.90	10% collateral call

**CONTRA COSTA COUNTY  
CALTRUST SHORT TERM FUND  
STRUCTURED SECURITIES  
March 31, 2019**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
STANLN FLOAT 04/24/19	85325TS71	4/24/2019	11,000,000.00	11,001,382.92	Float quarterly: LIBOR +23 bps
SUMIBK FLOAT 05/15/19	86563YWP4	5/15/2019	3,000,000.00	3,001,606.92	Float quarterly: LIBOR +46 bps
SUMITR FLOAT 08/16/19	86564FGY3	8/16/2019	7,000,000.00	7,003,842.93	Float quarterly: LIBOR +20 bps
SUMITR FLOAT 04/05/19	86564FKJ1	4/5/2019	8,500,000.00	8,500,131.41	Float quarterly: LIBOR +10 bps
SHBASS FLOAT 12/19/19	86958J2S7	12/19/2019	10,000,000.00	10,012,702.40	Float quarterly: LIBOR +21 bps
SHBASS 0 09/08/20	86960BAS1	9/8/2020	2,310,000.00	2,311,609.63	Float quarterly: LIBOR +36 bps
TAOT 2016-A A3	89237KAD5	3/16/2020	200,651.50	200,437.51	5% collateral call
TAOT 2017-D A3	89238KAD4	1/18/2022	10,905,000.00	10,826,142.67	5% collateral call
TAOT 2018-B A2B	89238TAC7	3/15/2021	10,758,186.84	10,759,929.67	5% collateral call
UBS 0 08/14/19	90261XHF2	8/14/2019	15,000,000.00	15,033,531.75	Float quarterly: LIBOR +64 bps
USB 0 01/17/20	90331HMK5	1/17/2020	5,000,000.00	5,001,726.55	Float quarterly: LIBOR +12.5 bps
USB 3.05 07/24/20	90331HNU3	7/24/2020	10,000,000.00	10,060,812.40	Callable on and anytime after 6/24/20
UPS 0 04/01/21	911312BH8	4/1/2021	8,415,000.00	8,399,890.62	Float quarterly: LIBOR +15bps
UNH 2.7 07/15/20	91324PCM2	7/15/2020	7,394,000.00	7,409,285.25	Make-whole call +15 bps
UNH 0 10/15/20	91324PDB5	10/15/2020	4,790,000.00	4,786,555.13	Float quarterly: LIBOR +7 bps
WMT 0 06/23/21	931142EH2	6/23/2021	1,330,000.00	1,334,768.05	Float quarterly: LIBOR +23 bps
WFC 0 07/22/20	94974BGN4	7/22/2020	1,150,000.00	1,159,164.29	Float quarterly: LIBOR +88 bps
WFC FLOAT 04/05/19	94989RD70	4/5/2019	8,000,000.00	8,000,223.36	Float quarterly: LIBOR +25 bps
WFC FLOAT 04/23/19	94989RF94	4/23/2019	7,800,000.00	7,801,210.25	Float quarterly: LIBOR +21 bps
WFC FLOAT 04/15/19	94989RY69	4/15/2019	10,000,000.00	10,000,674.90	Float quarterly: LIBOR +10 bps
			<b>626,764,321.75</b>	<b>626,862,963.25</b>	

Contra Costa County invests approximately \$44.5 million in the CalTRUST Short Term Fund which had assets of \$1.27 billion as of 3/31/19. The above data represents the information at the Short Term Fund level, not at the Contra Costa County account level.



**CONTRA COSTA COUNTY  
CALTRUST LIQUIDITY FUND  
STRUCTURED SECURITIES  
March 31, 2019**

<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
BMO FLOAT 07/11/19	06371EEP8	7/11/2019	2,500,000.00	2,502,209.86	Float Quarterly: LIBOR +33bps
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	299,994.19	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
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 07/16/19	13606BZL3	7/16/2019	800,000.00	800,000.00	Float Monthly: LIBOR +31bps
CICFP FLOAT 05/08/19	22536UTL4	5/8/2019	2,500,000.00	2,500,000.00	Float Monthly: LIBOR +27bps
CPSERA 2.92 05/06/19	22845AGD6	5/6/2019	2,000,000.00	2,000,000.00	Callable from 4/1/19-5/2/19
INGFDL 0 12/02/19 CP	44988GAB4	12/2/2019	4,000,000.00	4,000,000.00	Float Monthly: LIBOR +18bps
ING (US) FUNDING LLC	44988KGN3	5/21/2019	3,000,000.00	3,000,000.00	Float Monthly: LIBOR +31bps
ING (US) FUNDING LLC	44988KFW4	4/12/2019	500,000.00	500,000.00	Float Quarterly: LIBOR +10bps
MUFG FLOAT 02/24/20	55379WZM1	2/24/2020	1,200,000.00	1,200,000.00	Float Quarterly: LIBOR +18bps
MUFG FLOAT 06/04/19	60683BNF6	6/4/2019	2,600,000.00	2,600,000.00	Float Monthly: LIBOR +32bps
MIZUHO BANK LTD NY BRA CD	60700A7C2	7/30/2019	4,000,000.00	4,000,000.00	Float Quarterly: LIBOR +1bps
MIZUHO FLOAT 04/18/19	60700AY99	4/18/2019	6,000,000.00	5,999,822.19	Float Quarterly: LIBOR +15bps
OCBCSP FLOAT 11/07/19	69033MFL6	11/7/2019	5,000,000.00	5,000,000.00	Float Quarterly: LIBOR Flat
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	799,995.22	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
SUMIBK FLOAT 05/15/19	86563YWP4	5/15/2019	3,400,000.00	3,401,219.36	Float Quarterly: LIBOR +46bps
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	999,998.73	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
SHBASS FLOAT 10/21/19	86958JC98	10/21/2019	2,000,000.00	2,001,520.33	Float Quarterly: LIBOR +27bps
SVENSKA HANDELSBANKEN	86958JF20	5/7/2019	501,000.00	501,008.57	Float Quarterly: LIBOR +10bps
SVENSKA HANDELSBANKEN CD	86958JPR4	6/7/2019	1,100,000.00	1,100,204.18	Float Quarterly: LIBOR +28bps
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
UBS 0 08/14/19	90261XHF2	8/14/2019	5,700,000.00	5,714,593.46	Float Quarterly: LIBOR +64bps
			<b>76,811,000.00</b>	<b>76,830,566.09</b>	

Contra Costa County invests approximately \$95.0 million in the CalTRUST Liquidity Fund which had assets of \$346.5 million as of 3/31/19. 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	\$ 1,750	\$ 3,250	\$ 4,700	\$ 3,350	\$ 5,750	\$ 2,300	\$ 2,150	\$ 3,800	\$ 5,750	\$ 11,300	\$ 200		
REPO													
TDs	\$ 1,449	\$ 1,192	\$ 1,184	\$ 429	\$ 317	\$ 143							
AGENCY	\$ 3,335	\$ 4,750	\$ 2,050	\$ 2,600	\$ 235	\$ 2,050	\$ 400	\$ 477	\$ 150	\$ 2,408	\$ 723		
CP	\$ 1,900	\$ 1,550	\$ 1,150	\$ 350	\$ 50	\$ 300	\$ 150						
CDs + BNs	\$ 4,750	\$ 2,400	\$ 1,725	\$ 1,450	\$ 350	\$ 1,150	\$ 1,550	\$ 600	\$ 100				
CORP BND													
<b>TOTAL</b>													
\$ 87,716	\$ 13,184	\$ 13,142	\$ 10,809	\$ 8,179	\$ 6,702	\$ 5,943	\$ 4,250	\$ 4,877	\$ 6,000	\$ 13,708	\$ 923	\$ -	\$ -
<b>PERCENT</b>	<b>15.0%</b>	<b>15.0%</b>	<b>12.3%</b>	<b>9.3%</b>	<b>7.6%</b>	<b>6.8%</b>	<b>4.8%</b>	<b>5.6%</b>	<b>6.8%</b>	<b>15.6%</b>	<b>1.1%</b>	<b>0.0%</b>	<b>0.0%</b>

Notes:

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



**State of California  
Pooled Money Investment Account  
Market Valuation  
3/31/2019**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 18,268,335,075.90	\$ 18,421,895,178.00	\$ 18,429,875,500.00	NA
Notes	\$ 25,650,500,423.41	\$ 25,640,314,068.85	\$ 25,649,099,000.00	\$ 105,035,099.00
1* Federal Agency:				
SBA	\$ 685,086,049.69	\$ 685,086,049.69	\$ 677,449,271.41	\$ 1,575,687.26
MBS-REMICs	\$ 23,500,952.01	\$ 23,500,952.01	\$ 24,042,372.38	\$ 109,926.43
Debentures	\$ 2,242,313,243.48	\$ 2,242,253,139.31	\$ 2,242,445,400.00	\$ 9,207,506.20
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,959,500.00	\$ -
Discount Notes	\$ 14,136,370,014.06	\$ 14,231,832,485.95	\$ 14,231,987,000.00	NA
1* Supranational Debentures	\$ 589,090,035.96	\$ 588,653,024.84	\$ 590,131,500.00	\$ 2,789,751.00
1* Supranational Debentures FR	\$ 150,282,570.93	\$ 150,282,570.93	\$ 150,509,181.43	\$ 877,279.89
2* CDs and YCDs FR	\$ 575,000,000.00	\$ 575,000,000.00	\$ 575,048,000.00	\$ 1,833,890.28
2* Bank Notes	\$ 800,000,000.00	\$ 800,000,000.00	\$ 800,000,661.88	\$ 8,034,486.09
2* CDs and YCDs	\$ 12,700,000,000.00	\$ 12,700,000,000.00	\$ 12,700,302,887.53	\$ 77,895,083.28
2* Commercial Paper	\$ 5,404,503,333.42	\$ 5,427,427,944.55	\$ 5,428,198,069.44	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,712,240,000.00	\$ 4,712,240,000.00	\$ 4,712,240,000.00	NA
AB 55 & GF Loans	\$ 823,411,000.00	\$ 823,411,000.00	\$ 823,411,000.00	NA
<b>TOTAL</b>	<b>\$ 86,860,632,698.86</b>	<b>\$ 87,121,896,414.13</b>	<b>\$ 87,134,699,344.07</b>	<b>\$ 207,358,709.43</b>

Fair Value Including Accrued Interest \$ 87,342,058,053.50

\* 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 (**1.000146954**).  
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 \$20,002,939.08 or \$20,000,000.00 x 1.000146954.

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



---

---

# DISCLOSURE STATEMENT

---

---

## Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of March 31, 2019:

\* ***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	\$ 575.000 million
e. 2 year CMT Corporate Floater	\$ 0.000 million
f. 3 month T-Bill Agency Floater	\$ 0.000 million
g. 3 month T-Bill Corporate Floater	\$ 0.000 million

U.S. \$825.000 million As of: 03/31/19

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	\$ 685.086 million
b. Agency MBS-REMIC'S	<u>\$ 23.501 million</u>
(Medium term sub-total)	\$ 708.587 million
c. Commercial Paper (Short term sub-total)	\$ 495.673 million

U.S. \$1,204.260 million As of: 03/31/19

Total Portfolio As of: 03/31/19

\$86,862,149,354.12

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 1.77%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.57% \*

Total Medium-term and Short-term Structured notes and Asset-backed securities  
as a percent of portfolio: 2.34%

***\* 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 Test<sup>1</sup> as of March 31, 2019

Par Value	3,126,042,397.22	Book Price	99.434
Book Value	3,108,334,180.03	Average Days to Maturity	178
Market Value	3,116,881,284.16	Coupon	2.3996%
Market Price	99.707	YTM	2.4951%

Yield Change	Market Value	Market Price	Gain/Loss <sup>2</sup>
(bps)	(\$)	(\$)	(bps)
-50	3,124,365,249.13	99.946	51.49
-25	3,120,614,231.95	99.826	39.42
-10	3,118,372,303.71	99.755	32.28
0	3,116,881,284.18	99.707	27.45
10	3,115,393,133.95	99.659	22.63
25	3,113,166,269.59	99.588	15.49
50	3,109,469,053.26	99.470	3.62

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 51.49 bps. If the yield were to go up by 50 bps, the market value of the portfolio would increase by 3.62 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 book value/price.