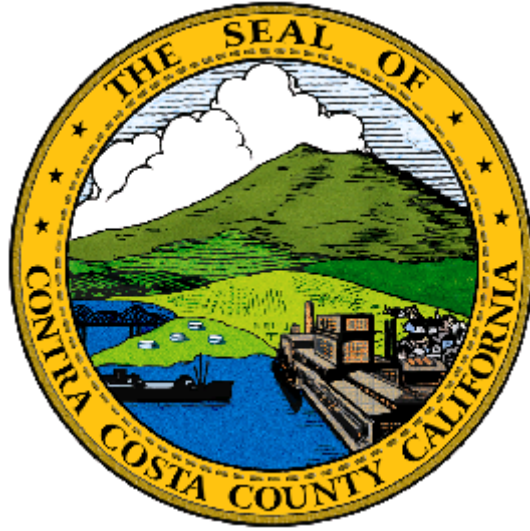




CONTRA COSTA COUNTY
TREASURER'S QUARTERLY INVESTMENT REPORT
AS OF JUNE 30, 2019

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*No investment in the CalTRUST Short Term fund as of 6/30/19.

EXECUTIVE SUMMARY

- The Treasurer's investment portfolio is in compliance with Government Code 53600 et. seq..
- The Treasurer's investment portfolio is in compliance with the Treasurer's current investment policy.
- The Treasurer's investment portfolio has no securities lending, reverse repurchase agreements or derivatives.
- As of 6/30/19, the fair value of the Treasurer's investment portfolio was 1.0043% of the cost. More than 82 percent of the portfolio or over \$3.12 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	\$3,767,187,803.15
Cost	\$3,750,955,179.05
Market Value	\$3,767,036,507.72
Weighted Yield to Maturity	2.41%
Weighted Average Days to Maturity	174 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 June 30, 2019

<u>TYPE</u>	<u>PAR VALUE</u>	<u>COST</u>	<u>FAIR VALUE</u>	<u>PERCENT OF TOTAL COST</u>
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$18,230,000.00	\$17,975,004.83	\$18,167,957.65	0.48%
2. U.S. Agencies				
Federal Home Loan Banks	254,786,000.00	253,619,466.75	254,974,382.42	6.76%
Federal National Mortgage Association	42,805,000.00	42,559,516.99	43,054,128.67	1.13%
Federal Farm Credit Banks	125,978,000.00	125,882,148.84	126,259,482.48	3.36%
Federal Home Loan Mortgage Corporation	99,781,000.00	98,406,744.66	99,313,010.05	2.62%
Subtotal	523,350,000.00	520,467,877.24	523,601,003.62	13.88%
3. Supranationals - International Government	353,779,000.00	351,654,452.60	354,136,794.82	9.38%
4. Money Market Instruments				
Commercial Paper	1,015,500,000.00	1,008,929,825.41	1,012,741,224.70	26.90%
Negotiable Certificates of Deposit	821,656,000.00	821,656,000.00	821,770,143.69	21.91%
Time Deposit	3,397.22	3,397.22	3,341.29	0.00%
Subtotal	1,837,159,397.22	1,830,589,222.63	1,834,514,709.68	48.80%
5. Corporate Notes	400,145,000.00	396,246,113.59	400,997,263.63	10.56%
TOTAL (Section A.)¹	3,132,663,397.22	3,116,932,670.89	3,131,417,729.40	83.10%
B. Investments Managed by Outside Contractors				
1. PFM	112,437,095.19	112,194,285.14	112,993,265.39	2.99%
2. Local Agency Investment Fund (LAIF)	244,502,765.20	244,502,765.20	244,921,302.59 ²	6.52%
3. Wells Capital Management	44,495,451.48	44,236,363.76	44,615,116.28 ³	1.18%
4. CalTRUST (Short-Term Fund)	-	-	-	0.00%
5. CalTRUST (Liquidity Fund)	102,610,805.75	102,610,805.75	102,610,805.75	2.74%
6. Other				
a. EBRCS Bond	1,602,439.52	1,602,439.52	1,602,439.52	0.04%
TOTAL (Section B.)	505,648,557.14	505,146,659.37	506,742,929.53	13.47%
C. Cash	128,875,848.79	128,875,848.79	128,875,848.79	3.44%
⁴GRAND TOTAL (FOR A , B, & C)	\$3,767,187,803.15	\$3,750,955,179.05	\$3,767,036,507.72	100.00%

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 June 30, 2019

CONTRA COSTA COUNTY INVESTMENT POOL - EARNING STATISTICS

	Fiscal Year To Date	Quarter To Date
Average Daily Balance (\$)	3,387,371,735.84	3,891,133,621.43
Net Earnings (\$)	78,624,019.06	23,864,237.05
Earned Income Yield	2.29%	2.43%

CONTRA COSTA COUNTY INVESTMENT POOL - PORTFOLIO STATISTICS

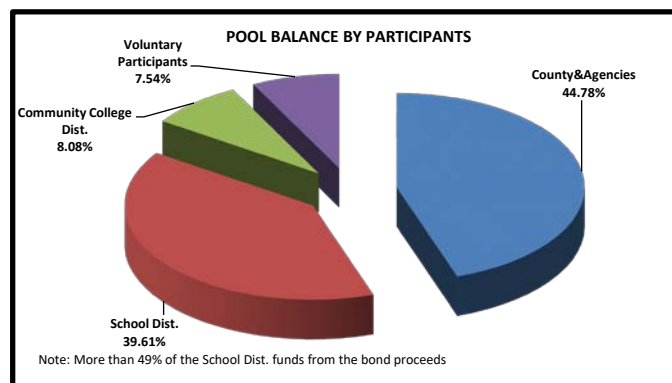
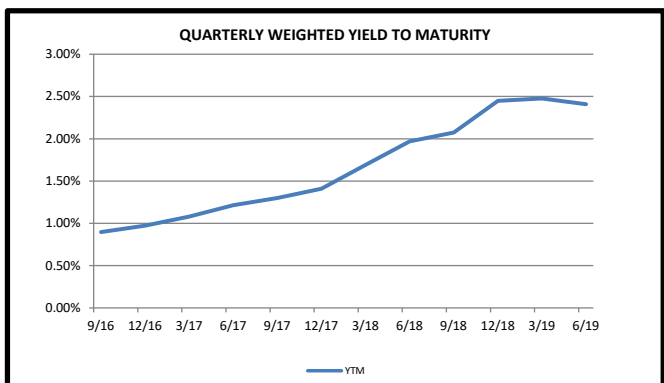
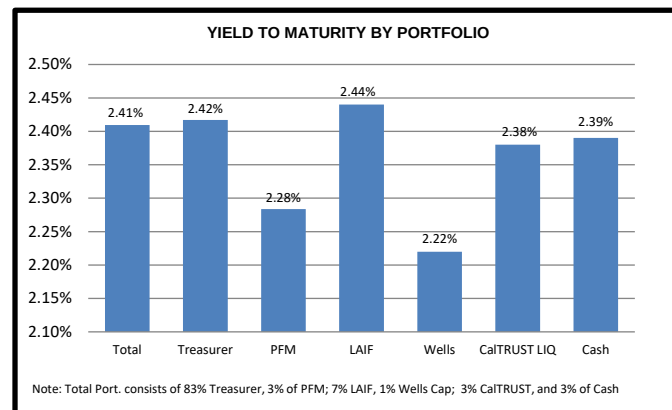
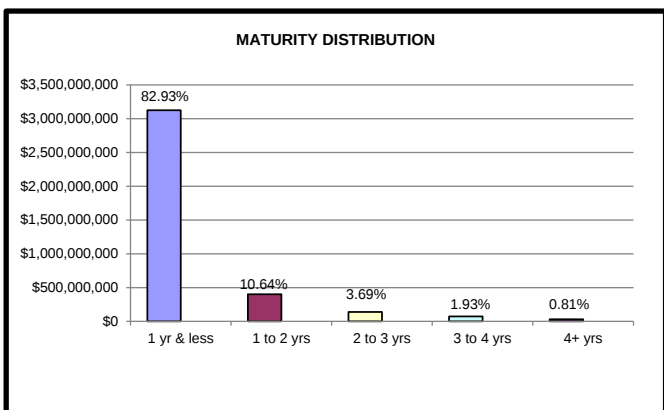
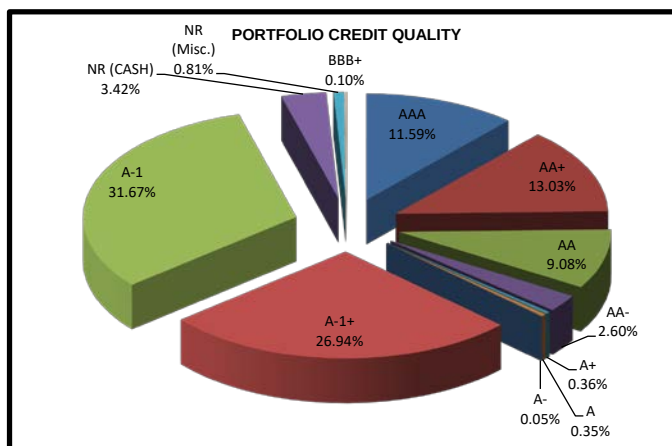
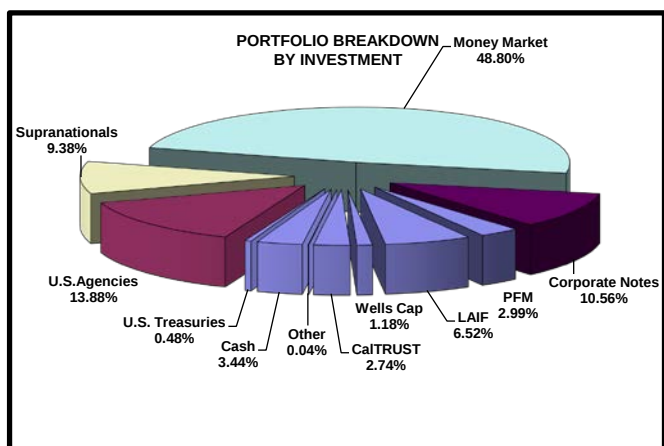
Investment Type	Par Value (\$)	Fair Value (\$)	YTM (%)	WAM (days)	Percentage of Portfolio
U.S. Treasury	18,230,000.00	18,167,957.65	2.47	72	0.48%
Agencies	523,350,000.00	523,601,003.62	2.17	347	13.90%
Commercial Paper	1,015,500,000.00	1,012,741,224.70	2.42	42	26.88%
NCD/YCD	821,656,000.00	821,770,143.69	2.46	43	21.81%
Corporate Notes	400,145,000.00	400,997,263.63	2.64	570	10.64%
Time Deposit	3,397.22	3,341.29	0.40	329	0.00%
Supranationals	353,779,000.00	354,136,794.82	2.39	229	9.40%
PFM	112,437,095.19	112,993,265.39	2.28	662	3.00%
LAIF	244,502,765.20	244,921,302.59	2.43	1	6.50%
CalTRUST (Short Term)	-	-	0.00	1	0.00%
CalTRUST (Liquidity)	102,610,805.75	102,610,805.75	2.38	0	2.72%
Wells Cap	44,495,451.48	44,615,116.28	2.22	245	1.18%
Misc. ¹	1,602,439.52	1,602,439.52	0.00	N/A	0.04%
Cash	128,875,848.79	128,875,848.79	2.39	0	3.42%
Total Fund³	<u>3,767,187,803.15</u>	<u>3,767,036,507.72</u>	<u>2.41</u>	<u>174</u>	<u>100.00%</u>

1. East Bay Regional Communications System Authority.

2. Average Earning Allowance for this quarter.

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

**CONTRA COSTA COUNTY
INVESTMENT POOL
AT A GLANCE**
As of June 30, 2019

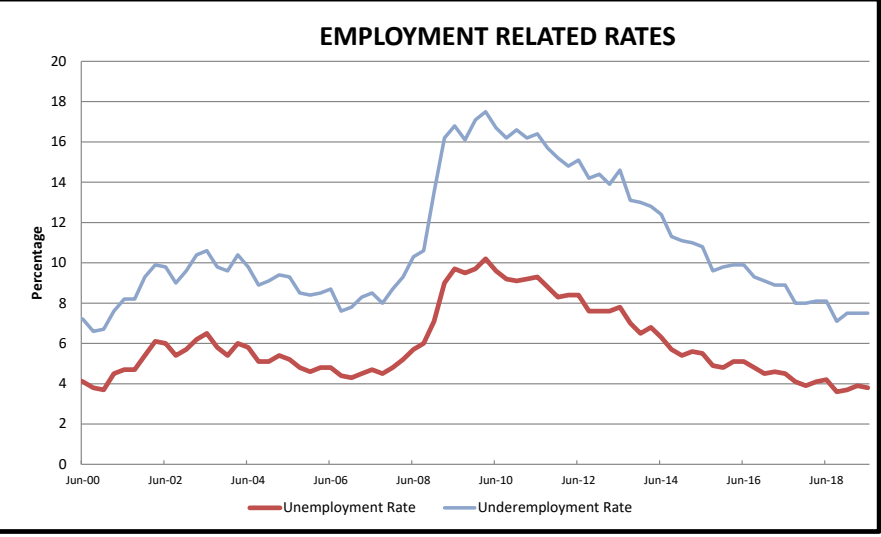
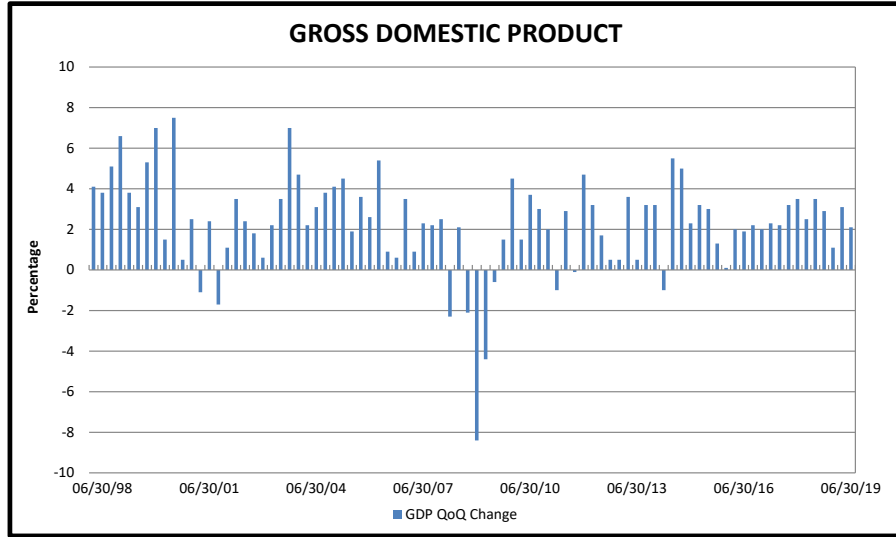
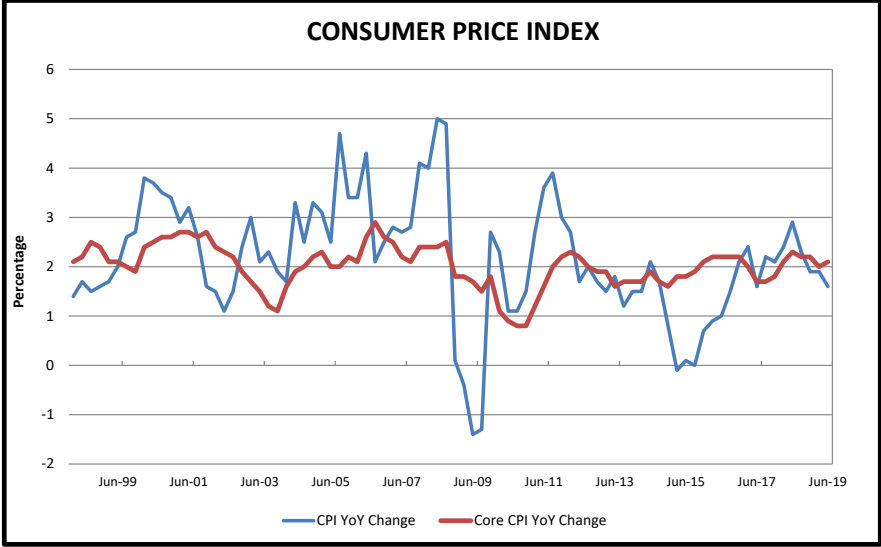
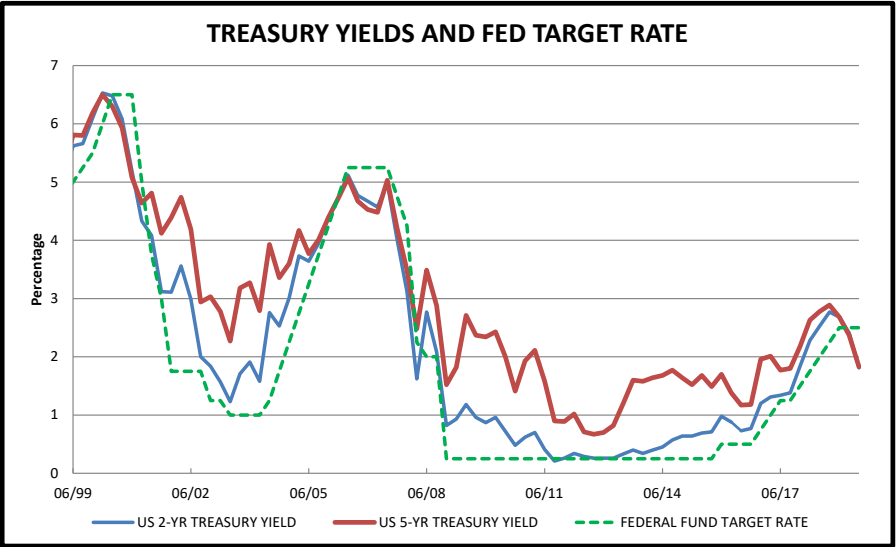


NOTES TO INVESTMENT PORTFOLIO SUMMARY AND AT A GLANCE AS OF JUNE 30, 2019

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 82% of the portfolio will mature in less than a year with a weighted average maturity of 174 days.

MAJOR MARKET AND ECONOMIC DATA

AS OF JUNE 30, 2019



Note:
All data provided by Bloomberg.

SECTION III

APPENDIX

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



Inventory by Market Value

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As Of Date: 06/30/2019

Date Basis: Settlement

Run: 07/23/2019 01:33:56 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
82978	SUP INTL BK RECON &	459058EV1	03/10/2016	1.250000	5,000,000.00	4,995,800.00	26,912.50	11,600.00
			07/26/2019	1.345903	4,984,200.00	99.916000	IDC-FIS	0.00
83435	SUPRA INTL BK RECON	459058FS7	11/29/2016	1.126000	10,000,000.00	9,955,000.00	10,634.97	93,100.00
			11/27/2019	1.832388	9,861,900.00	99.550000	IDC-FIS	0.00
83473	GOV SUPRA INTER-AME	4581X0BY3	12/07/2016	1.125000	10,000,000.00	9,977,800.00	34,062.50	87,100.00
			09/12/2019	1.530191	9,890,700.00	99.778000	IDC-FIS	0.00
83585	SUPRA INTL BK RECON	459058EV1	01/31/2017	1.250000	10,000,000.00	9,991,600.00	53,819.44	59,700.00
			07/26/2019	1.530185	9,931,900.00	99.916000	IDC-FIS	0.00
83686	SUP INTL BK RECON &	459058FA6	04/07/2017	1.376000	20,000,000.00	19,893,400.00	69,564.44	24,800.00
			03/30/2020	1.602582	19,868,600.00	99.467000	IDC-FIS	0.00
83927	SUPRA INTL BK RECON	4581X0BY3	10/13/2017	1.125000	10,000,000.00	9,977,800.00	34,062.50	74,000.00
			09/12/2019	1.637439	9,903,800.00	99.778000	IDC-FIS	0.00
84187	SUP INTL BK RECON A	45905US96	02/08/2018	2.400000	10,000,000.00	10,000,000.00	95,333.33	0.00
			02/08/2021	2.400000	10,000,000.00	100.000000	BOOK	0.00
84206	SUPRA IFC	45950KCM0	01/26/2018	2.250000	20,000,000.00	20,105,800.00	195,000.00	155,800.00
			01/25/2021	2.336839	19,950,000.00	100.529000	IDC-FIS	0.00
84507	SUPRA IFC NOTE	45950KCM0	06/26/2018	2.250000	20,000,000.00	20,105,800.00	195,000.00	343,200.00
			01/25/2021	2.729079	19,762,600.00	100.529000	IDC-FIS	0.00
84589	SUPRA INTL FINANCE	45950VMJ2	09/06/2018	2.750000	30,000,000.00	30,239,400.00	258,958.26	239,400.00
			09/08/2020	2.750000	30,000,000.00	100.798000	IDC-FIS	0.00
84623	SUPRA INTL FINANCE	45950VMJ2	09/20/2018	2.750000	20,000,000.00	20,159,600.00	172,638.85	203,640.00
			09/08/2020	2.865525	19,955,960.00	100.798000	IDC-FIS	0.00
84650	RM SUPRA IBRD	459058FQ1	10/11/2018	1.200000	379,000.00	378,082.82	1,149.63	4,654.12
			09/30/2019	2.746752	373,428.70	99.758000	IDC-FIS	0.00
84693	SUPRA INTL FINANCE	45950VMQ6	11/13/2018	3.000000	30,000,000.00	30,265,500.00	120,000.00	265,500.00
			11/13/2020	3.000000	30,000,000.00	100.885000	IDC-FIS	0.00
84755	RM SUPRA IADB	4581X0CD8	12/06/2018	2.125000	2,000,000.00	2,004,960.00	6,138.89	34,872.00
			11/09/2020	2.929235	1,970,088.00	100.248000	IDC-FIS	0.00
			Subtotal	2.161963	197,379,000.00	198,050,542.82	1,273,275.31	1,597,366.12
				2.362923	196,453,176.70	100.340230		0.00

Inv Type: 5 SUPRANATIONALS DISC

84975	SUPRA IBRD DISC	459052JQ0	04/05/2019	2.400000	30,000,000.00	29,954,100.00	174,000.08	4,100.02
			07/26/2019	2.418056	29,775,999.90	99.847000	IDC-FIS	0.00



Inventory by Market Value

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As Of Date: 06/30/2019

Date Basis: Settlement

Run: 07/23/2019 01:33:56 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
84981	SUPRA IBRD DISC	459052JU1	04/08/2019	2.420000	30,000,000.00	29,946,900.00	169,399.98	5,383.32
			07/30/2019	2.438523	29,772,116.70	99.823000	IDC-FIS	0.00
84986	SUPRA IADB DISC	45818KJV5	04/09/2019	2.420000	30,000,000.00	29,945,100.00	167,383.09	5,599.91
			07/31/2019	2.438520	29,772,117.00	99.817000	IDC-FIS	0.00
84991	SUPRA IFC DISC	459516JV3	04/10/2019	2.420000	30,000,000.00	29,945,100.00	165,366.69	5,600.01
			07/31/2019	2.438358	29,774,133.30	99.817000	IDC-FIS	0.00
84999	SUPRA IADB DISC	45818KJV5	04/11/2019	2.440000	30,000,000.00	29,945,100.00	164,699.27	6,099.73
			07/31/2019	2.458485	29,774,301.00	99.817000	IDC-FIS	0.00
85081	PW SUPRA IBRD DISC	459052PD2	06/03/2019	2.340000	4,300,000.00	4,266,374.00	7,826.00	3,827.00
			11/12/2019	2.364902	4,254,721.00	99.218000	IDC-FIS	0.00
85082	PW SUPRA IBRD DISC	459052PD2	06/03/2019	2.340000	1,100,000.00	1,091,398.00	2,002.00	979.00
			11/12/2019	2.364902	1,088,417.00	99.218000	IDC-FIS	0.00
85083	PW SUPRA IBRD DISC	459052PD2	06/03/2019	2.340000	1,000,000.00	992,180.00	1,820.00	890.00
			11/12/2019	2.364902	989,470.00	99.218000	IDC-FIS	0.00
Subtotal				2.416736	156,400,000.00	156,086,252.00	852,497.11	32,478.99
				2.435390	155,201,275.90	99.799394		0.00

Inv Type: 11 TREASURY BILLS

84619	AUHSD GOV US TREASU	912796RA9	09/17/2018	2.475000	2,600,000.00	2,589,421.81	51,301.25	2,470.56
			09/12/2019	2.537811	2,535,650.00	99.593147	IDC-FIS	0.00
84620	AUHSD GOV US TREASU	912796RA9	09/17/2018	2.475000	110,000.00	109,552.46	2,170.44	104.52
			09/12/2019	2.537811	107,277.50	99.593147	IDC-FIS	0.00
84826	RM GOV US TREASURY	912796RW1	01/03/2019	2.415049	1,000,000.00	999,853.33	12,008.16	121.67
			07/05/2019	2.445066	987,723.50	99.985333	IDC-FIS	0.00
84841	PW GOV US TREASURY	912796QR3	01/18/2019	2.425000	1,350,000.00	1,348,828.34	14,913.75	374.28
			07/18/2019	2.454932	1,333,540.31	99.913211	IDC-FIS	0.00
84891	CCCSD GOV US TREASU	912796SF7	02/28/2019	2.430000	4,000,000.00	3,986,691.15	33,210.00	2,621.15
			08/29/2019	2.460224	3,950,860.00	99.667279	IDC-FIS	0.00
84898	CCCSD GOV US TREASU	912796SF7	03/04/2019	2.440000	4,000,000.00	3,986,691.15	32,262.22	2,686.71
			08/29/2019	2.469797	3,951,742.22	99.667279	IDC-FIS	0.00
84942	CCCSD GOV US TREASU	912796SJ9	03/21/2019	2.430000	5,000,000.00	4,977,463.41	34,425.00	4,463.41
			09/19/2019	2.460224	4,938,575.00	99.549268	IDC-FIS	0.00
Subtotal				2.437695	18,060,000.00	17,998,501.65	180,290.82	12,842.30
				2.472628	17,805,368.53	99.659478		0.00



Inventory by Market Value

As Of Date: 06/30/2019

Date Basis: Settlement

Run: 07/23/2019 01:33:56 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 12 TREASURY NOTES								
83893	WT GOV US TREASURY	9128282S8	09/11/2017	1.625000	170,000.00	169,456.00	923.34	0.00
			08/31/2022	1.670000	169,636.30	99.680000	IDC-FIS	-180.30
			Subtotal	1.625000	170,000.00	169,456.00	923.34	0.00
				1.670000	169,636.30	99.680000		-180.30

Inv Type: 22 FEDERAL HOME LOAN BANKS

82694	RM GOV FHLB NOTES	313380FB8	09/21/2015	1.375000	2,500,000.00	2,495,775.00	10,312.50	0.00
			09/13/2019	1.400130	2,497,575.00	99.831000	IDC-FIS	-1,800.00
82929	KFPD GOV FHLB NOTES	313381CA1	01/27/2016	1.375000	250,000.00	248,042.50	190.97	0.00
			12/11/2020	1.513574	248,377.50	99.217000	IDC-FIS	-335.00
82930	KFPD GOV FHLB NOTES	313381C94	01/27/2016	1.250000	250,000.00	248,955.00	156.25	0.00
			12/13/2019	1.326075	249,282.50	99.582000	IDC-FIS	-327.50
82931	KFPD GOV FHLB NOTES	3130A3UQ5	01/25/2016	1.875000	250,000.00	249,907.50	260.42	0.00
			12/11/2020	1.570027	253,565.00	99.963000	IDC-FIS	-3,657.50
83167	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	1,865,000.00	1,853,138.60	1,353.42	0.00
			06/12/2020	1.180179	1,879,174.00	99.364000	IDC-FIS	-26,035.40
83168	RM GOV FHLB NOTES	3133834H1	06/10/2016	1.375000	5,265,000.00	5,231,514.60	3,820.85	0.00
			06/12/2020	1.180179	5,305,014.00	99.364000	IDC-FIS	-73,499.40
83434	GOV FHLB NOTES	3130AA2H0	11/29/2016	1.125000	20,000,000.00	19,912,200.00	20,000.00	0.00
			11/29/2019	1.165139	19,976,400.00	99.561000	IDC-FIS	-64,200.00
83629	WT GOV FHLB NOTES	3130AABG2	03/08/2017	1.875000	170,000.00	170,358.70	283.33	1,694.90
			11/29/2021	2.050128	168,663.80	100.211000	IDC-FIS	0.00
83728	RM GOV FHLB NOTES	3130AB5A0	04/27/2017	1.750000	5,000,000.00	4,990,250.00	20,416.67	0.00
			04/07/2021	1.723000	5,005,108.25	99.805000	IDC-FIS	-14,858.25
83924	GOV FHLB NOTES	3130ACLS1	10/11/2017	1.550000	20,000,000.00	19,989,200.00	68,888.89	0.00
			10/11/2019	1.577535	19,989,200.00	99.946000	BOOK	0.00
84066	RM GOV FHLB NOTES	3130AAB49	12/08/2017	1.875000	4,500,000.00	4,506,345.00	4,921.88	45,220.50
			12/10/2021	2.100994	4,461,124.50	100.141000	IDC-FIS	0.00
84190	RM GOV FHLB NOTES	3130ADME9	02/08/2018	2.375000	3,500,000.00	3,526,495.00	33,019.10	26,495.00
			02/08/2021	2.375000	3,500,000.00	100.757000	IDC-FIS	0.00
84420	WT GOV FHLB NOTE	3130AE3Q1	05/21/2018	2.735000	165,000.00	169,235.55	890.01	5,277.69
			04/20/2022	2.906513	163,957.86	102.567000	IDC-FIS	0.00
84459	RM GOV FHLB NOTE	3130AEEQ9	06/01/2018	2.650000	2,500,000.00	2,560,100.00	8,281.25	62,417.50
			05/16/2022	2.675015	2,497,682.50	102.404000	IDC-FIS	0.00



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84460	RM GOV FHLB NOTE	3130AEEP1	06/01/2018	2.550000	2,500,000.00	2,534,275.00	5,843.75	35,345.00
			05/28/2021	2.565000	2,498,930.00	101.371000	IDC-FIS	0.00
84480	RM FHLB NOTE	3130AEEP1	06/08/2018	2.550000	5,000,000.00	5,068,550.00	11,687.50	88,780.00
			05/28/2021	2.692494	4,979,770.00	101.371000	IDC-FIS	0.00
84489	RM FHLB NOTE	3130AEBM1	06/08/2018	2.750000	5,000,000.00	5,131,850.00	8,020.66	147,525.00
			06/10/2022	2.832511	4,984,325.00	102.637000	IDC-FIS	0.00
84581	GOV FHLB NOTES	3130AEU65	08/29/2018	2.625000	20,000,000.00	20,147,200.00	189,583.33	178,360.00
			08/21/2020	2.706385	19,968,840.00	100.736000	IDC-FIS	0.00
84637	GOV FHLB NOTES	3130AF2D8	10/01/2018	2.860000	20,000,000.00	20,227,200.00	120,755.56	235,640.00
			10/15/2020	2.881030	19,991,560.00	101.136000	IDC-FIS	0.00
84712	RM GOV FHLB NOTES	3130ABCV6	11/27/2018	1.690000	5,000,000.00	4,981,200.00	9,858.33	126,300.00
			05/19/2021	2.912372	4,854,900.00	99.624000	IDC-FIS	0.00
84713	RM GOV FHLB NOTES	3130AEV80	11/27/2018	2.750000	5,000,000.00	5,149,100.00	43,923.61	188,405.00
			09/06/2022	2.965325	4,960,695.00	102.982000	IDC-FIS	0.00
84835	RM GOV FHLB NOTES	3130A3KM5	01/16/2019	2.500000	2,000,000.00	2,048,480.00	3,055.56	57,308.00
			12/09/2022	2.619519	1,991,172.00	102.424000	IDC-FIS	0.00
85034	CLT GOV FHLB NOTES	3130AGBN4	04/26/2019	2.375000	250,000.00	250,630.00	1,138.02	778.75
			04/22/2020	2.435975	249,917.22	100.252000	IDC-FIS	0.00
			Subtotal	2.070072	130,965,000.00	131,690,002.45	566,661.86	1,199,547.34
				2.157651	130,675,234.13	100.553585		-184,713.05

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

82119	WT GOV FNMA NOTES	3135G0ZG1	09/12/2014	1.750000	166,000.00	165,829.02	879.57	931.26
			09/12/2019	1.889799	164,897.76	99.897000	IDC-FIS	0.00
82436	WT GOV FNMA NOTES	3135G0A78	03/16/2015	1.625000	170,000.00	169,559.70	1,227.78	0.00
			01/21/2020	1.627650	169,977.90	99.741000	IDC-FIS	-418.20
83000	RM GOV FNMA NOTES	3136G1C98	03/28/2016	1.420000	4,000,000.00	3,984,520.00	23,035.56	0.00
			02/05/2020	1.286438	4,020,000.00	99.613000	IDC-FIS	-35,480.00
83210	RM GOV FNMA NOTES	3136G16D6	07/12/2016	1.350000	2,465,000.00	2,449,396.55	462.19	0.00
			06/26/2020	1.070378	2,491,622.00	99.367000	IDC-FIS	-42,225.45
83474	RM GOV FNMA NOTES	3136G04H1	12/07/2016	1.700000	4,998,000.00	4,982,906.04	11,328.80	0.00
			11/13/2020	1.720219	4,994,151.54	99.698000	IDC-FIS	-11,245.50
83810	RM GOV FNMA NOTES	3135G0J20	06/29/2017	1.375000	4,000,000.00	3,969,240.00	19,097.22	7,880.00
			02/26/2021	1.648008	3,961,360.00	99.231000	IDC-FIS	0.00
84217	GOV FNMA NOTES	3135G0S38	03/01/2018	2.000000	5,000,000.00	5,026,250.00	48,888.89	133,665.00
			01/05/2022	2.590321	4,892,585.00	100.525000	IDC-FIS	0.00



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84248	RM GOV FNMA NOTES	3135G0S38	03/07/2018	2.000000	5,000,000.00	5,026,250.00	48,888.89	128,615.00
			01/05/2022	2.564557	4,897,635.00	100.525000	IDC-FIS	0.00
84836	KFPD GOV FNMA NOTES	3135G0T60	01/16/2019	1.500000	504,000.00	501,485.04	3,171.00	5,775.84
			07/30/2020	2.597150	495,709.20	99.501000	IDC-FIS	0.00
84892	RM GOV FNMA NOTES	3135G0T94	02/28/2019	2.375000	6,000,000.00	6,117,960.00	64,125.00	155,262.00
			01/19/2023	2.543456	5,978,135.50	101.966000	IDC-FIS	0.00
84909	RM GOV FNMA NOTES	3135G0T94	03/08/2019	2.375000	5,000,000.00	5,098,300.00	53,437.50	115,815.00
			01/19/2023	2.470220	4,998,648.19	101.966000	IDC-FIS	0.00
85023	RM GOV FNMA NOTES	3135G0T29	04/15/2019	1.500000	252,000.00	251,032.32	1,291.50	1,092.92
			02/28/2020	2.455755	250,432.90	99.616000	IDC-FIS	0.00
85033	RM GOV FNMA NOTES	3135G0V59	04/30/2019	2.250000	5,000,000.00	5,062,800.00	24,687.50	71,350.00
			04/12/2022	2.310093	4,997,075.00	101.256000	IDC-FIS	0.00
85058	KFPD GOV FNMA NOTE	3136G12H1	04/25/2019	1.400000	250,000.00	248,600.00	252.78	1,313.00
			06/05/2020	2.394907	247,287.00	99.440000	IDC-FIS	0.00
			Subtotal	1.925138	42,805,000.00	43,054,128.67	300,774.18	621,700.02
				2.123403	42,559,516.99	100.582008		-89,369.15

Inv Type: 27 FEDERAL FARM CREDIT BANKS

82671	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	1,000,000.00	999,380.00	6,083.33	0.00
			08/05/2019	1.350014	1,005,740.00	99.938000	IDC-FIS	-6,360.00
82672	RM GOV FFCB NOTES	3133EE5S5	08/25/2015	1.500000	3,000,000.00	2,998,140.00	18,250.00	0.00
			08/05/2019	1.350014	3,017,220.00	99.938000	IDC-FIS	-19,080.00
82683	WT GOV FFCB NOTES	3133EE5Z9	09/11/2015	1.750000	170,000.00	169,442.40	1,214.79	0.00
			08/04/2020	1.730194	170,156.40	99.672000	IDC-FIS	-714.00
82946	WT GOV FFCB NOTES	3133EC6Z2	02/12/2016	1.400000	155,000.00	153,964.60	102.47	0.00
			12/14/2020	1.320066	155,578.15	99.332000	IDC-FIS	-1,613.55
82986	RM GOV FFCB NOTES	3133EFK63	03/15/2016	1.250000	4,061,000.00	4,041,019.88	16,497.81	8,162.61
			03/04/2020	1.430176	4,032,857.27	99.508000	IDC-FIS	0.00
83007	RM GOV FFCB NOTES	3133EFV20	03/30/2016	1.490000	4,000,000.00	3,978,040.00	15,065.56	0.00
			03/30/2020	1.490000	4,000,000.00	99.451000	IDC-FIS	-21,960.00
83190	GOV FFCB NOTES	3133EGJC0	07/01/2016	.950000	10,000,000.00	10,000,000.00	47,500.00	14,800.00
			07/01/2019	1.000200	9,985,200.00	100.000000	IDC-FIS	0.00
83344	RM GOV FFCB NOTES	3133EGUT0	09/28/2016	1.170000	4,690,000.00	4,646,054.70	15,242.51	0.00
			09/21/2020	1.110242	4,700,880.80	99.063000	IDC-FIS	-54,826.10
83505	RM GOV FFCB NOTES	3133EGT88	12/16/2016	1.450000	2,000,000.00	1,996,280.00	1,530.56	7,340.00
			12/12/2019	1.640327	1,988,940.00	99.814000	IDC-FIS	0.00



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83725	GOV FFCB NOTES	3133EHFL2	04/26/2017	1.550000	10,000,000.00	9,965,300.00	33,583.33	0.00
			04/13/2020	1.578010	9,991,900.00	99.653000	IDC-FIS	-26,600.00
83813	GOV FFCB NOTES	3133EHQB2	07/06/2017	1.550000	10,000,000.00	9,945,600.00	75,347.22	0.00
			07/06/2020	1.560960	9,996,800.00	99.456000	IDC-FIS	-51,200.00
84191	RM GOV FFCB NOTES	3133EH6X6	02/08/2018	2.200000	3,500,000.00	3,534,265.00	36,147.22	67,518.50
			01/12/2022	2.455479	3,466,746.50	100.979000	IDC-FIS	0.00
84218	GOV FFCB NOTES	3133EJCE7	03/01/2018	2.350000	5,000,000.00	5,032,350.00	45,368.06	50,795.00
			02/12/2021	2.480332	4,981,555.00	100.647000	IDC-FIS	0.00
84249	RM GOV FFCB NOTES	3133EJCE7	03/07/2018	2.350000	5,000,000.00	5,032,350.00	45,368.06	48,495.00
			02/12/2021	2.464582	4,983,855.00	100.647000	IDC-FIS	0.00
84289	RM GOV FFCB NOTES	3133EJHC6	03/29/2018	2.600000	5,000,000.00	5,104,350.00	36,111.11	106,750.00
			03/21/2022	2.612688	4,997,600.00	102.087000	IDC-FIS	0.00
84547	KFPD GOV FFCB BOND	3133EJUM9	07/25/2018	2.600000	500,000.00	502,695.00	5,958.33	3,731.50
			07/16/2020	2.708286	498,963.50	100.539000	IDC-FIS	0.00
84573	RM GOV FFCB DISC NO	3133ECWH3	08/27/2018	2.100000	296,000.00	296,005.92	2,520.93	914.64
			08/05/2019	2.431326	295,091.28	100.002000	IDC-FIS	0.00
84636	GOV FFCB NOTES	3133EJB81	09/27/2018	2.730000	18,000,000.00	18,097,380.00	131,040.00	116,550.00
			03/25/2020	2.803194	17,980,830.00	100.541000	IDC-FIS	0.00
84849	KFPD GOV FFCB NOTES	3133EJ4Q9	01/22/2019	2.550000	250,000.00	252,637.50	3,010.42	3,110.25
			01/11/2021	2.648926	249,722.04	101.055000	IDC-FIS	0.00
84918	GOV FFCB NOTES	3133EKCW4	03/13/2019	2.510000	28,500,000.00	28,590,060.00	214,605.00	100,092.00
			03/13/2020	2.545874	28,489,968.00	100.316000	IDC-FIS	0.00
85077	RM GOV FFCB NOTE	3133EFN29	05/30/2019	1.650000	3,000,000.00	2,987,370.00	14,575.00	24,117.00
			03/15/2022	2.103694	2,973,565.50	99.579000	IDC-FIS	0.00
85078	RM GOV FFCB NOTE	3133EKKT2	05/30/2019	2.250000	2,900,000.00	2,941,992.00	9,606.25	26,619.10
			02/08/2023	2.100114	2,919,360.40	101.448000	IDC-FIS	0.00
85102	RM GOV FFCB NOTES	3133EKP5	06/14/2019	2.125000	4,956,000.00	4,994,805.48	7,606.09	0.00
			09/05/2023	1.920504	4,999,619.00	100.783000	IDC-FIS	-2,180.64
			Subtotal	2.031211	125,978,000.00	126,259,482.48	782,334.05	578,995.60
				2.076245	125,882,148.84	100.223438		-184,534.29

Inv Type: 28 FHLMC DISCOUNT NOTES

84721	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	250,000.00	248,365.00	3,816.25	317.92
			10/18/2019	2.640946	244,230.83	99.346000	IDC-FIS	0.00
84722	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,300,000.00	2,284,958.00	35,109.50	2,924.83
			10/18/2019	2.640944	2,246,923.67	99.346000	IDC-FIS	0.00



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					Current Book	Market Price		Unrealized Loss
84723	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	20,000,000.00	19,869,200.00	305,300.00	25,433.33
			10/18/2019	2.640944	19,538,466.67	99.346000	IDC-FIS	0.00
84724	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	149,019.00	2,289.76	190.75
			10/18/2019	2.640952	146,538.49	99.346000	IDC-FIS	0.00
84725	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	250,000.00	248,365.00	3,816.25	317.92
			10/18/2019	2.640946	244,230.83	99.346000	IDC-FIS	0.00
84726	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	400,000.00	397,384.00	6,106.00	508.67
			10/18/2019	2.640945	390,769.33	99.346000	IDC-FIS	0.00
84727	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	300,000.00	298,038.00	4,579.50	381.50
			10/18/2019	2.640944	293,077.00	99.346000	IDC-FIS	0.00
84728	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	4,100,000.00	4,073,186.00	62,586.50	5,213.83
			10/18/2019	2.640944	4,005,385.67	99.346000	IDC-FIS	0.00
84729	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	450,000.00	447,057.00	6,869.25	572.25
			10/18/2019	2.640944	439,615.50	99.346000	IDC-FIS	0.00
84730	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	4,800,000.00	4,768,608.00	73,272.00	6,104.00
			10/18/2019	2.640944	4,689,232.00	99.346000	IDC-FIS	0.00
84731	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	149,019.00	2,289.75	190.75
			10/18/2019	2.640944	146,538.50	99.346000	IDC-FIS	0.00
84732	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,000,000.00	1,986,920.00	30,530.00	2,543.33
			10/18/2019	2.640944	1,953,846.67	99.346000	IDC-FIS	0.00
84733	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	149,019.00	2,289.75	190.75
			10/18/2019	2.640944	146,538.50	99.346000	IDC-FIS	0.00
84734	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	800,000.00	794,768.00	12,212.00	1,017.33
			10/18/2019	2.640944	781,538.67	99.346000	IDC-FIS	0.00
84735	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	7,100,000.00	7,053,566.00	108,381.50	9,028.83
			10/18/2019	2.640944	6,936,155.67	99.346000	IDC-FIS	0.00
84736	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	200,000.00	198,692.00	3,053.00	254.33
			10/18/2019	2.640942	195,384.67	99.346000	IDC-FIS	0.00
84737	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	2,000,000.00	1,986,920.00	30,530.00	2,543.33
			10/18/2019	2.640944	1,953,846.67	99.346000	IDC-FIS	0.00
84738	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	600,000.00	596,076.00	9,159.00	763.00
			10/18/2019	2.640944	586,154.00	99.346000	IDC-FIS	0.00
84739	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	700,000.00	695,422.00	10,685.50	890.17
			10/18/2019	2.640945	683,846.33	99.346000	IDC-FIS	0.00
84740	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	400,000.00	397,384.00	6,106.00	508.67
			10/18/2019	2.640945	390,769.33	99.346000	IDC-FIS	0.00
84741	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	350,000.00	347,711.00	5,342.75	445.08



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			10/18/2019	2.640943	341,923.17	99.346000	IDC-FIS	0.00
84742	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,200,000.00	1,192,152.00	18,318.00	1,526.00
			10/18/2019	2.640944	1,172,308.00	99.346000	IDC-FIS	0.00
84743	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	500,000.00	496,730.00	7,632.50	635.83
			10/18/2019	2.640943	488,461.67	99.346000	IDC-FIS	0.00
84744	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,100,000.00	1,092,806.00	16,791.50	1,398.83
			10/18/2019	2.640944	1,074,615.67	99.346000	IDC-FIS	0.00
84745	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	850,000.00	844,441.00	12,975.25	1,080.92
			10/18/2019	2.640945	830,384.83	99.346000	IDC-FIS	0.00
84746	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	300,000.00	298,038.00	4,579.50	381.50
			10/18/2019	2.640944	293,077.00	99.346000	IDC-FIS	0.00
84747	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	1,300,000.00	1,291,498.00	19,844.50	1,653.17
			10/18/2019	2.640944	1,270,000.33	99.346000	IDC-FIS	0.00
84748	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	150,000.00	149,019.00	2,289.75	190.75
			10/18/2019	2.640944	146,538.50	99.346000	IDC-FIS	0.00
84749	PW GOV FHLMC NOTES	313396NC3	11/30/2018	2.580000	350,000.00	347,711.00	5,342.75	445.08
			10/18/2019	2.640943	341,923.17	99.346000	IDC-FIS	0.00
84789	PW GOV FHLMC DISCOU	313396LW1	12/12/2018	2.540000	1,000,000.00	995,150.28	14,181.67	724.17
			09/18/2019	2.591191	980,244.44	99.515028	IDC-FIS	0.00
84899	CCCSD GOV FHLMC DIS	313396JM6	03/04/2019	2.420000	5,000,000.00	4,993,277.78	39,997.23	672.22
			07/23/2019	2.443157	4,952,608.33	99.865556	IDC-FIS	0.00
85076	CCCSD GOV FHLMC DIS	313396PD9	05/28/2019	2.310000	5,000,000.00	4,960,358.33	10,908.33	3,350.00
			11/12/2019	2.335173	4,946,100.00	99.207167	IDC-FIS	0.00
			Subtotal	2.545521	64,200,000.00	63,800,858.39	877,185.24	72,399.04
				2.600520	62,851,274.11	99.378284		0.00

Inv Type: 29 FHLMC NOTES

82762	RM GOV FHLMC NOTES	3137EADM8	10/26/2015	1.250000	6,000,000.00	5,985,480.00	18,541.67	0.00
			10/02/2019	1.310124	5,986,200.00	99.758000	IDC-FIS	-720.00
82927	KFPD GOV FHLMC NOTE	3137EADM8	01/25/2016	1.250000	250,000.00	249,395.00	772.57	115.00
			10/02/2019	1.330187	249,280.00	99.758000	IDC-FIS	0.00
83006	GOV FHLMC NOTES	3134G8PD5	03/30/2016	1.350000	10,000,000.00	9,978,300.00	34,125.00	0.00
			09/30/2019	1.350000	10,000,000.00	99.783000	IDC-FIS	-21,700.00
83039	GOV FHLMC NOTES	3134G8W21	04/08/2016	1.375000	5,000,000.00	4,979,400.00	190.99	0.00
			12/30/2019	1.375000	5,000,000.00	99.588000	IDC-FIS	-20,600.00
83345	WLT GOV FHLMC NOTES	3137EAEC9	09/28/2016	1.125000	173,000.00	170,539.94	751.47	0.00



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			08/12/2021	1.250127	171,979.30	98.578000	IDC-FIS	-1,439.36
83809	RM GOV FHLMC NOTES	3134GBTQ5	06/29/2017	1.500000	4,000,000.00	3,982,960.00	27,666.66	0.00
			07/15/2020	1.567587	3,992,000.00	99.574000	IDC-FIS	-9,040.00
83979	GOV FHLMC NOTES	3134GBW81	11/22/2017	2.350000	10,000,000.00	10,005,100.00	25,458.33	5,100.00
			11/22/2022	2.350000	10,000,000.00	100.051000	IDC-FIS	0.00
84250	WT GOV FHLMC NOTES	3134GBA69	03/07/2018	2.375000	158,000.00	160,976.72	1,480.15	4,965.47
			08/09/2022	2.678470	156,011.25	101.884000	IDC-FIS	0.00
			Subtotal	1.637479	35,581,000.00	35,512,151.66	108,986.84	10,180.47
				1.657689	35,555,470.55	99.806503		-53,499.36

Inv Type: 43 FHLB DISCOUNT NOTES

84812	PW GOV FHLB DISC	313384PZ6	12/19/2018	2.560000	512,000.00	507,422.44	7,063.32	1,029.41
			12/02/2019	2.624958	499,329.71	99.105944	IDC-FIS	0.00
84821	CCCSO GOV FHLB DISC	313384JL4	12/24/2018	2.490000	5,000,000.00	4,993,583.33	65,362.50	845.83
			07/22/2019	2.526700	4,927,375.00	99.871667	IDC-FIS	0.00
84822	CCCSO GOV FHLB DISC	313384JM2	12/24/2018	2.490000	5,000,000.00	4,993,277.78	65,362.50	886.11
			07/23/2019	2.526878	4,927,029.17	99.865556	IDC-FIS	0.00
84931	CCCSO GOV FHLB DISC	313384JM2	03/22/2019	2.410000	5,000,000.00	4,993,277.78	33,806.94	641.67
			07/23/2019	2.430009	4,958,829.17	99.865556	IDC-FIS	0.00
84940	AUHSO GOV FHLB DISC	313384TU3	03/21/2019	2.400000	377,000.00	371,919.93	2,563.60	1,077.60
			03/02/2020	2.456836	368,278.73	98.652500	IDC-FIS	0.00
84941	AUHSO GOV FHLB DISC	313384TU3	03/21/2019	2.400000	6,959,000.00	6,865,227.48	47,321.20	19,891.14
			03/02/2020	2.456835	6,798,015.14	98.652500	IDC-FIS	0.00
84960	CCCSO GOV FHLB DISC	313384MK2	04/03/2019	2.380000	5,000,000.00	4,972,400.00	29,419.45	2,811.11
			10/01/2019	2.408824	4,940,169.44	99.448000	IDC-FIS	0.00
85022	PW GOV FHLB DISC	313384NA3	04/18/2019	2.375000	1,000,000.00	993,580.00	4,881.94	639.03
			10/16/2019	2.403702	988,059.03	99.358000	IDC-FIS	0.00
85055	PW GOV FHLB DISC	313384NN5	05/01/2019	2.390000	1,500,000.00	1,489,290.00	6,074.58	1,140.42
			10/28/2019	2.418906	1,482,075.00	99.286000	IDC-FIS	0.00
85064	PW GOV FHLB DISC	313384KA6	05/14/2019	2.370000	900,000.00	898,075.00	2,844.00	148.75
			08/05/2019	2.383021	895,082.25	99.786111	IDC-FIS	0.00
85101	CCCSO GOV FHLB DISC	313384QJ1	06/13/2019	2.145000	5,000,000.00	4,952,684.72	5,362.50	1,245.14
			12/11/2019	2.168385	4,946,077.08	99.053694	IDC-FIS	0.00
85103	LUHSO GOV FHLB DISC	313384LU1	06/19/2019	2.195000	20,000,000.00	19,905,461.11	14,633.33	0.00
			09/16/2019	2.206976	19,891,469.44	99.527306	IDC-FIS	-641.66
85104	GOV FHLB DISC	313384LP2	06/20/2019	2.210000	30,000,000.00	29,867,400.00	20,258.33	0.00



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			09/11/2019	2.221318	29,847,141.67	99.558000	IDC-FIS	0.00
85105	CCCSD GOV FHLB DISC	313384PK9	06/21/2019	2.020000	5,000,000.00	4,958,583.33	2,805.56	0.00
			11/18/2019	2.037146	4,957,916.67	99.171667	IDC-FIS	-2,138.90
85108	PW GOV FHLB DISC	313384JH3	06/21/2019	2.200000	543,000.00	542,402.70	331.83	0.00
			07/19/2019	2.203763	542,070.87	99.890000	IDC-FIS	0.00
85117	AUHSO GOV FHLB DISC	313384YA1	06/25/2019	1.910000	1,500,000.00	1,472,385.00	477.50	0.42
			06/12/2020	1.946455	1,471,907.08	98.159000	IDC-FIS	0.00
85118	AUHSO GOV FHLB DISC	313384YA1	06/25/2019	1.910000	530,000.00	520,242.70	168.72	0.14
			06/12/2020	1.946454	520,073.84	98.159000	IDC-FIS	0.00
85124	GOV FHLB DISC	313384HW2	06/28/2019	2.000000	30,000,000.00	29,987,166.67	5,000.00	0.00
			07/08/2019	2.001112	29,983,333.33	99.957222	IDC-FIS	-1,166.66
		Subtotal		2.195675	123,821,000.00	123,284,379.97	313,737.80	30,356.77
				2.212036	122,944,232.62	99.566616		-3,947.22

Inv Type: 71 COMMERCIAL PAPER DISCOUNT

84878	PW CP TOYOTA MOTOR	89233HVE1	02/15/2019	2.550000	500,000.00	498,545.56	4,816.67	103.89
			08/14/2019	2.582932	493,625.00	99.709111	IDC-FIS	0.00
84911	CP BNP PARIBAS NY	09659CUA4	03/08/2019	2.530000	25,000,000.00	24,985,125.00	202,048.61	937.50
			07/10/2019	2.552241	24,782,138.89	99.940500	IDC-FIS	0.00
84913	CP BNP PARIBAS NY	09659CUB2	03/08/2019	2.530000	25,000,000.00	24,983,472.22	202,048.62	1,041.66
			07/11/2019	2.552422	24,780,381.94	99.933889	IDC-FIS	0.00
84958	CP SOCIETE GENERALE	83369CUR3	04/01/2019	2.490000	30,000,000.00	29,952,400.00	188,825.08	2,200.02
			07/25/2019	2.509966	29,761,374.90	99.841333	IDC-FIS	0.00
84973	CP BNP PARIBAS NY	09659KUR9	04/05/2019	2.470000	30,000,000.00	29,952,400.00	179,075.00	1,800.00
			07/25/2019	2.488955	29,771,525.00	99.841333	IDC-FIS	0.00
84974	CP SOCIETE GENERALE	83369CU51	04/05/2019	2.480000	30,000,000.00	29,992,066.67	179,800.00	333.34
			07/05/2019	2.495645	29,811,933.33	99.973556	IDC-FIS	0.00
84979	CP TOYOTA MOTOR CRE	89233HUK8	04/08/2019	2.490000	30,000,000.00	29,964,300.00	174,300.00	1,650.00
			07/19/2019	2.507692	29,788,350.00	99.881000	IDC-FIS	0.00
84982	CP TOYOTA MOTOR CRE	89233HUW2	04/08/2019	2.490000	30,000,000.00	29,942,483.33	174,300.00	2,658.33
			07/30/2019	2.509615	29,765,525.00	99.808278	IDC-FIS	0.00
84983	CP SOCIETE GENERALE	83369CUW2	04/08/2019	2.480000	30,000,000.00	29,942,483.33	173,600.00	2,416.66
			07/30/2019	2.499457	29,766,466.67	99.808278	IDC-FIS	0.00
84984	CP SOCIETE GENERALE	83369CUR3	04/08/2019	2.480000	30,000,000.00	29,952,400.00	173,600.00	2,000.00
			07/25/2019	2.498590	29,776,800.00	99.841333	IDC-FIS	0.00
84987	CP CREDIT AGRICOLE	22533UWU1	04/09/2019	2.440000	30,000,000.00	29,942,483.33	168,766.66	1,450.00



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			07/30/2019	2.458664	29,772,266.67	99.808278	IDC-FIS	0.00
84988	CP TORONTO DOMINION	89119BUP9	04/09/2019	2.540000	25,000,000.00	24,963,638.89	146,402.78	2,444.44
			07/23/2019	2.558958	24,814,791.67	99.854556	IDC-FIS	0.00
84989	CP MUFG BANK	62479MUN1	04/09/2019	2.520000	25,000,000.00	24,965,291.67	145,250.00	2,041.67
			07/22/2019	2.538480	24,818,000.00	99.861167	IDC-FIS	0.00
84990	CP MUFG BANK	62479MUR2	04/10/2019	2.540000	30,000,000.00	29,952,400.00	173,566.67	3,200.00
			07/25/2019	2.559140	29,775,633.33	99.841333	IDC-FIS	0.00
84992	CP TOYOTA MOTOR CRE	89233HUW2	04/10/2019	2.470000	30,000,000.00	29,942,483.33	168,783.33	2,175.00
			07/30/2019	2.488955	29,771,525.00	99.808278	IDC-FIS	0.00
84997	CP MUFG UNION BANK	62478YU97	04/11/2019	2.540000	30,000,000.00	29,984,133.33	171,450.00	1,066.66
			07/09/2019	2.556051	29,811,616.67	99.947111	IDC-FIS	0.00
85000	CP TOYOTA MOTOR CRE	89233HV84	04/11/2019	2.500000	30,000,000.00	29,924,633.33	168,750.00	3,800.00
			08/08/2019	2.520832	29,752,083.33	99.748778	IDC-FIS	0.00
85001	CP MUFG BANK LTD	62479MUC5	04/12/2019	2.540000	30,000,000.00	29,978,183.33	169,333.34	1,466.66
			07/12/2019	2.556414	29,807,383.33	99.927278	IDC-FIS	0.00
85004	CP PRUDENTIAL PLC	7443M3UC6	04/15/2019	2.450000	30,000,000.00	29,978,183.33	157,208.34	641.66
			07/12/2019	2.464761	29,820,333.33	99.927278	IDC-FIS	0.00
85011	CP TORONTO DOMINION	89119BUG9	04/16/2019	2.495000	25,000,000.00	24,975,208.33	131,680.56	1,197.91
			07/16/2019	2.510835	24,842,329.86	99.900833	IDC-FIS	0.00
85012	CP PRUDENTIAL PLC	7443M3UF9	04/16/2019	2.460000	25,000,000.00	24,976,861.11	129,833.33	777.78
			07/15/2019	2.475223	24,846,250.00	99.907444	IDC-FIS	0.00
85061	CP CHEVRON CORP	16677KUB7	05/09/2019	2.400000	25,000,000.00	24,983,472.22	88,333.33	138.89
			07/11/2019	2.410123	24,895,000.00	99.933889	IDC-FIS	0.00
85062	CP TOYOTA MOTOR CRE	89233HU85	05/09/2019	2.410000	20,000,000.00	19,990,744.44	70,961.11	116.66
			07/08/2019	2.419719	19,919,666.67	99.953722	IDC-FIS	0.00
85093	CP NORDEA BANK	65558KW42	06/05/2019	2.390000	25,000,000.00	24,892,118.06	43,152.78	0.00
			09/04/2019	2.404527	24,848,965.28	99.568472	IDC-FIS	0.00
85094	CP EXXON MOBIL CORP	30229BVS3	06/06/2019	2.360000	25,000,000.00	24,907,444.44	40,972.22	0.00
			08/26/2019	2.372598	24,867,250.00	99.629778	IDC-FIS	-777.78
85095	CP MUFG BANK	62479MVG5	06/06/2019	2.400000	25,000,000.00	24,923,972.22	41,666.64	638.83
			08/16/2019	2.411412	24,881,666.75	99.695889	IDC-FIS	0.00
85096	CP MUFG BANK	62479MVG5	06/06/2019	2.390000	25,000,000.00	24,923,972.22	41,493.06	319.44
			08/16/2019	2.401319	24,882,159.72	99.695889	IDC-FIS	0.00
85098	CP TOYOTA MOTOR CRE	89233HWA8	06/11/2019	2.350000	30,000,000.00	29,858,591.67	39,166.67	0.00
			09/10/2019	2.364043	29,821,791.67	99.528639	IDC-FIS	-2,366.67
85106	CP NORDEA BANK	65558KWP5	06/21/2019	2.210000	30,000,000.00	29,832,700.00	18,416.68	0.00
			09/23/2019	2.222829	29,826,883.20	99.442333	IDC-FIS	-12,599.88



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85107	CP SOCIETE GENERALE	83369CWK6	06/21/2019	2.250000	30,000,000.00	29,840,666.67	18,750.00	0.00
			09/19/2019	2.262728	29,831,250.00	99.468889	IDC-FIS	-9,333.33
85109	CP CREDIT AGRICOLE	22533UWG4	06/21/2019	2.200000	30,000,000.00	29,846,641.67	18,333.33	0.00
			09/16/2019	2.211759	29,840,500.00	99.488806	IDC-FIS	-12,191.66
85111	CP PRUDENTIAL PLC	7443M3WS9	06/24/2019	2.140000	30,000,000.00	29,826,725.00	12,483.33	0.00
			09/26/2019	2.152025	29,832,366.67	99.422417	IDC-FIS	-18,125.00
85112	CP TORONTO DOMINION	89119BWT9	06/24/2019	2.290000	30,000,000.00	29,824,733.33	13,358.34	0.00
			09/27/2019	2.303924	29,818,708.20	99.415778	IDC-FIS	-7,333.21
85113	CP EXXON MOBIL CORP	30229BXA0	06/24/2019	2.250000	30,000,000.00	29,800,525.00	13,125.00	0.00
			10/10/2019	2.265291	29,797,500.00	99.335083	IDC-FIS	-10,100.00
85116	CP EXXON MOBIL CORP	30229BXH5	06/25/2019	2.240000	30,000,000.00	29,786,700.00	11,200.00	0.00
			10/17/2019	2.256003	29,787,200.00	99.289000	IDC-FIS	-11,700.00
85120	CP MUFG BANK	62479MXQ1	06/26/2019	2.240000	30,000,000.00	29,772,875.00	9,333.33	0.00
			10/24/2019	2.256851	29,776,000.00	99.242917	IDC-FIS	-12,458.33
85122	CP TOYOTA MOTOR CRE	89233HUB8	06/27/2019	2.350000	30,000,000.00	29,980,166.67	7,833.33	0.00
			07/11/2019	2.352150	29,972,583.33	99.933889	IDC-FIS	-249.99
	Subtotal			2.408840	1,015,500,000.00	1,012,741,224.70	3,872,018.14	36,617.00
				2.424599	1,008,929,825.41	99.728333		-97,235.85

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84682	PW NCD MUFG UNION B	62478TQ28	11/02/2018	2.810000	1,610,000.00	1,612,905.84	30,286.34	2,905.84
			11/01/2019	2.810000	1,610,000.00	100.180487	IDC-FIS	0.00
84952	YCD STANDARD CHARTE	85325T3C7	03/26/2019	2.590000	25,000,000.00	25,004,729.18	174,465.28	4,729.18
			07/24/2019	2.590000	25,000,000.00	100.018917	IDC-FIS	0.00
84953	YCD STANDARD CHARTE	85325T3B9	03/27/2019	2.590000	30,000,000.00	30,005,914.52	207,200.00	5,914.52
			07/25/2019	2.590000	30,000,000.00	100.019715	IDC-FIS	0.00
84962	YCD NORDEA BANK	65558TGC3	04/03/2019	2.510000	20,000,000.00	20,002,741.81	124,105.56	2,741.81
			07/24/2019	2.510000	20,000,000.00	100.013709	IDC-FIS	0.00
84963	YCD BNP PARIBAS	05586FZW0	04/03/2019	2.510000	20,000,000.00	20,002,855.87	124,105.56	2,855.87
			07/25/2019	2.510000	20,000,000.00	100.014279	IDC-FIS	0.00
84966	YCD BANK OF MONTREAL	06370RXY0	04/04/2019	2.500000	25,000,000.00	25,003,128.61	152,777.78	3,128.61
			07/23/2019	2.500000	25,000,000.00	100.012514	IDC-FIS	0.00
84967	YCD TORONTO DOMINIO	89114MA72	04/04/2019	2.560000	30,000,000.00	30,004,683.71	187,733.33	4,683.71
			07/22/2019	2.560000	30,000,000.00	100.015612	IDC-FIS	0.00
84970	YCD CREDIT AGRICOLE	22535CDZ1	04/05/2019	2.490000	30,000,000.00	30,004,031.53	180,525.00	4,031.53
			07/26/2019	2.490000	30,000,000.00	100.013438	IDC-FIS	0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
84971	YCD BANK OF MONTREA	06370RYE3	04/05/2019	2.470000	30,000,000.00	30,003,462.99	179,075.00	3,462.99
			07/25/2019	2.470000	30,000,000.00	100.011543	IDC-FIS	0.00
84972	YCD BNP PARIBAS NY	05586FB63	04/05/2019	2.510000	30,000,000.00	30,003,947.71	181,975.00	3,947.71
			07/23/2019	2.510000	30,000,000.00	100.013159	IDC-FIS	0.00
84976	YCD CREDIT AGRICOLE	22535CEA5	04/08/2019	2.480000	30,000,000.00	30,003,679.70	173,600.00	3,679.70
			07/25/2019	2.480000	30,000,000.00	100.012266	IDC-FIS	0.00
84977	YCD CREDIT AGRICOLE	22535CEB3	04/08/2019	2.490000	30,000,000.00	30,004,662.44	174,300.00	4,662.44
			07/30/2019	2.490000	30,000,000.00	100.015541	IDC-FIS	0.00
84978	YCD BANK OF MONTREA	06370RYJ2	04/08/2019	2.500000	30,000,000.00	30,004,910.65	175,000.00	4,910.65
			07/30/2019	2.500000	30,000,000.00	100.016369	IDC-FIS	0.00
84993	YCD NORDEA BANK	65558TGH2	04/10/2019	2.530000	30,000,000.00	30,007,546.27	172,883.33	7,546.27
			08/09/2019	2.530000	30,000,000.00	100.025154	IDC-FIS	0.00
84996	YCD STANDARD CHARTE	85325T3L7	04/11/2019	2.570000	30,000,000.00	30,008,874.80	173,475.00	8,874.80
			08/09/2019	2.570000	30,000,000.00	100.029583	IDC-FIS	0.00
84998	YCD NORDEA BANK	65558TGL3	04/11/2019	2.530000	30,000,000.00	30,002,080.52	170,775.00	2,080.52
			07/11/2019	2.530000	30,000,000.00	100.006935	IDC-FIS	0.00
85002	YCD STANDARD CHARTE	85325T3N3	04/12/2019	2.570000	30,000,000.00	30,009,544.44	171,333.33	9,544.44
			08/12/2019	2.570000	30,000,000.00	100.031815	IDC-FIS	0.00
85024	YCD BANK OF MONTREA	06370RYU7	04/15/2019	2.450000	30,000,000.00	30,001,357.14	157,208.33	1,357.14
			07/11/2019	2.450000	30,000,000.00	100.004524	IDC-FIS	0.00
85030	YCD STANDARD CHARTE	85325T4C6	04/26/2019	2.560000	30,000,000.00	30,011,633.72	140,800.00	11,633.72
			08/23/2019	2.560000	30,000,000.00	100.038779	IDC-FIS	0.00
85032	YCD STANDARD CHARTE	85325T4D4	04/30/2019	2.560000	30,000,000.00	30,012,738.79	132,266.67	12,738.79
			08/28/2019	2.560000	30,000,000.00	100.042463	IDC-FIS	0.00
85035	PW NCD MUFG UNION B	62478T2Q1	05/02/2019	2.520000	1,250,000.00	1,250,244.55	5,250.00	244.55
			08/01/2019	2.520000	1,250,000.00	100.019564	IDC-FIS	0.00
85036	PW NCD MUFG UNION B	62478T2Q1	05/02/2019	2.520000	4,350,000.00	4,350,851.03	18,270.00	851.03
			08/01/2019	2.520000	4,350,000.00	100.019564	IDC-FIS	0.00
85037	PW NCD MUFG UNION B	62478T2Q1	05/02/2019	2.520000	2,000,000.00	2,000,391.28	8,400.00	391.28
			08/01/2019	2.520000	2,000,000.00	100.019564	IDC-FIS	0.00
85039	PW NCD MUFG UNION B	62478T2Q1	05/02/2019	2.520000	5,000,000.00	5,000,978.20	21,000.00	978.20
			08/01/2019	2.520000	5,000,000.00	100.019564	IDC-FIS	0.00
85040	PW NCD MUFG UNION B	62478T2Q1	05/02/2019	2.520000	5,000,000.00	5,000,978.20	21,000.00	978.20
			08/01/2019	2.520000	5,000,000.00	100.019564	IDC-FIS	0.00
85041	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	5,350,000.00	5,351,079.31	22,470.00	1,079.31
			08/02/2019	2.520000	5,350,000.00	100.020174	IDC-FIS	0.00
85042	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	5,380,000.00	5,381,085.36	22,596.00	1,085.36



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			08/02/2019	2.520000	5,380,000.00	100.020174	IDC-FIS	0.00
85043	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	500,000.00	500,100.87	2,100.00	100.87
			08/02/2019	2.520000	500,000.00	100.020174	IDC-FIS	0.00
85044	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	500,000.00	500,100.87	2,100.00	100.87
			08/02/2019	2.520000	500,000.00	100.020174	IDC-FIS	0.00
85045	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	1,800,000.00	1,800,363.13	7,560.00	363.13
			08/02/2019	2.520000	1,800,000.00	100.020174	IDC-FIS	0.00
85046	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	2,300,000.00	2,300,464.00	9,660.00	464.00
			08/02/2019	2.520000	2,300,000.00	100.020174	IDC-FIS	0.00
85047	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	400,000.00	400,080.70	1,680.00	80.70
			08/02/2019	2.520000	400,000.00	100.020174	IDC-FIS	0.00
85048	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	3,370,000.00	3,370,679.86	14,154.00	679.86
			08/02/2019	2.520000	3,370,000.00	100.020174	IDC-FIS	0.00
85049	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	900,000.00	900,181.57	3,780.00	181.57
			08/02/2019	2.520000	900,000.00	100.020174	IDC-FIS	0.00
85050	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	2,600,000.00	2,600,524.52	10,920.00	524.52
			08/02/2019	2.520000	2,600,000.00	100.020174	IDC-FIS	0.00
85051	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	3,700,000.00	3,700,746.44	15,540.00	746.44
			08/02/2019	2.520000	3,700,000.00	100.020174	IDC-FIS	0.00
85052	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	22,250,000.00	22,254,488.72	93,450.00	4,488.72
			08/02/2019	2.520000	22,250,000.00	100.020174	IDC-FIS	0.00
85053	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	550,000.00	550,110.96	2,310.00	110.96
			08/02/2019	2.520000	550,000.00	100.020174	IDC-FIS	0.00
85054	PW YCD TORONTO DOMI	89114MF77	05/02/2019	2.520000	400,000.00	400,080.70	1,680.00	80.70
			08/02/2019	2.520000	400,000.00	100.020174	IDC-FIS	0.00
85084	HR NCD MUFG UNION B	62478T3Q0	06/03/2019	2.420000	3,001,000.00	3,001,376.79	5,648.55	376.79
			08/05/2019	2.420000	3,001,000.00	100.012556	IDC-FIS	0.00
85085	HR NCD MUFG UNION B	62478T3Q0	06/03/2019	2.420000	1,644,000.00	1,644,206.41	3,094.37	206.41
			08/05/2019	2.420000	1,644,000.00	100.012556	IDC-FIS	0.00
85086	HR NCD MUFG UNION B	62478T3Q0	06/03/2019	2.420000	7,801,000.00	7,801,979.46	14,683.22	979.46
			08/05/2019	2.420000	7,801,000.00	100.012556	IDC-FIS	0.00
85087	NCD MUFG UNION BANK	62478T3P2	06/03/2019	2.420000	30,000,000.00	30,005,331.06	56,466.67	5,331.06
			08/20/2019	2.420000	30,000,000.00	100.017770	IDC-FIS	0.00
85092	YCD BANK OF MONTREAL	06370RD30	06/05/2019	2.300000	25,000,000.00	25,000,175.73	41,527.78	175.73
			08/09/2019	2.300000	25,000,000.00	100.000703	IDC-FIS	0.00
85097	YCD NORDEA BANK	65558TJD8	06/05/2019	2.350000	25,000,000.00	25,002,257.81	42,430.56	2,257.81
			08/27/2019	2.350000	25,000,000.00	100.009031	IDC-FIS	0.00



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85114	YCD TORONTO DOMINIO	89114MT98	06/24/2019	2.290000	30,000,000.00	29,999,937.70	13,358.33	0.00
			09/24/2019	2.290000	30,000,000.00	99.999792	IDC-FIS	-62.30
85115	YCD NORDEA BANK	65558TJU0	06/25/2019	2.190000	30,000,000.00	29,995,510.80	10,950.00	0.00
			10/15/2019	2.190000	30,000,000.00	99.985036	IDC-FIS	-4,489.20
85119	YCD NORDEA BANK	65558TJV8	06/26/2019	2.190000	30,000,000.00	29,995,273.57	9,125.00	0.00
			10/21/2019	2.190000	30,000,000.00	99.984245	IDC-FIS	-4,726.43
85123	YCD NORDEA BANK	65558TJX4	06/28/2019	2.190000	30,000,000.00	29,995,133.85	5,475.00	0.00
			10/25/2019	2.190000	30,000,000.00	99.983780	IDC-FIS	-4,866.15
			Subtotal	2.462217	821,656,000.00	821,770,143.69	3,670,569.99	128,287.77
				2.462217	821,656,000.00	100.013892		-14,144.08

Inv Type: 75 CORPORATE NOTES

82975	CORP WELLS FARGO &	949746RS2	03/07/2016	2.500000	5,000,000.00	5,010,900.00	40,625.00	21,150.00
			03/04/2021	2.543964	4,989,750.00	100.218000	IDC-FIS	0.00
83273	CORP ROYAL BANK OF	78012KRK5	07/29/2016	1.500000	5,000,000.00	4,996,400.00	31,666.67	0.00
			07/29/2019	1.500000	5,000,000.00	99.928000	IDC-FIS	-3,600.00
83592	CORP MICROSOFT CORP	594918BV5	02/06/2017	1.850000	10,000,000.00	9,978,600.00	74,513.89	0.00
			02/06/2020	1.850000	10,000,000.00	99.786000	IDC-FIS	-21,400.00
83732	CORP MICROSOFT CORP	594918BP8	05/04/2017	1.550000	8,549,000.00	8,476,248.01	52,635.72	87,199.80
			08/08/2021	2.010124	8,389,048.21	99.149000	IDC-FIS	0.00
83742	CORP APPLE INC	037833CS7	05/12/2017	1.800000	10,000,000.00	9,975,700.00	25,000.00	0.00
			05/11/2020	1.829955	9,991,300.00	99.757000	IDC-FIS	-15,600.00
84184	CORP WELLS FARGO BA	94988J5L7	02/06/2018	2.400000	10,000,000.00	10,003,000.00	110,666.67	16,100.00
			01/15/2020	2.469417	9,986,900.00	100.030000	IDC-FIS	0.00
84189	CORP JOHNSON & JOHN	478160CH5	02/12/2018	1.950000	16,850,000.00	16,864,491.00	46,548.13	168,500.00
			11/10/2020	2.295016	16,695,991.00	100.086000	IDC-FIS	0.00
84370	CORP MICROSOFT CORP	594918BA1	04/26/2018	2.375000	10,000,000.00	10,101,100.00	91,701.39	352,400.00
			02/12/2022	3.081219	9,748,700.00	101.011000	IDC-FIS	0.00
84387	CORP MICROSOFT CORP	594918BG8	05/03/2018	2.000000	8,000,000.00	7,996,800.00	25,777.78	131,280.00
			11/03/2020	2.699874	7,865,520.00	99.960000	IDC-FIS	0.00
84499	CORP WALMART INC	931142DY6	06/22/2018	1.750000	15,000,000.00	14,974,500.00	59,791.67	139,155.00
			10/09/2019	2.615066	14,835,345.00	99.830000	IDC-FIS	0.00
84504	CORP WALMART INC	931142DY6	06/25/2018	1.750000	5,000,000.00	4,991,500.00	19,930.56	46,040.00
			10/09/2019	2.615073	4,945,460.00	99.830000	IDC-FIS	0.00
84508	CORP APPLE INC	037833BS8	06/26/2018	2.250000	20,000,000.00	20,071,400.00	160,000.00	392,000.00
			02/23/2021	2.880031	19,679,400.00	100.357000	IDC-FIS	0.00



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84528	CORP TOYOTA MOTOR C	89236TDZ5	07/03/2018	2.000000	8,200,000.00	8,144,568.00	911.11	158,916.00
			12/29/2020	3.100913	7,985,652.00	99.324000	IDC-FIS	0.00
84590	CORP JOHNSON AND JO	478160CD4	09/05/2018	2.250000	10,284,000.00	10,353,828.36	75,844.50	271,394.76
			03/03/2022	2.844617	10,082,433.60	100.679000	IDC-FIS	0.00
84596	CORP JOHNSON AND JO	478160CD4	09/07/2018	2.250000	10,000,000.00	10,067,900.00	73,750.00	271,400.00
			03/03/2022	2.867054	9,796,500.00	100.679000	IDC-FIS	0.00
84622	CORP APPLE INC	037833BS8	09/20/2018	2.250000	10,000,000.00	10,035,700.00	80,000.00	205,380.00
			02/23/2021	2.980040	9,830,320.00	100.357000	IDC-FIS	0.00
84646	CORP WALMART INC	931142DY6	10/09/2018	1.750000	20,000,000.00	19,966,000.00	79,722.22	155,900.00
			10/09/2019	2.718905	19,810,100.00	99.830000	IDC-FIS	0.00
84649	CORP EXXON MOBIL CO	30231GAV4	10/11/2018	2.222000	12,640,000.00	12,675,012.80	93,620.27	300,827.20
			03/01/2021	3.142000	12,374,185.60	100.277000	IDC-FIS	0.00
84677	CORP ORACLE CORP	68389XAX3	11/01/2018	2.250000	20,000,000.00	20,001,400.00	103,750.00	107,240.00
			10/08/2019	2.826041	19,894,160.00	100.007000	IDC-FIS	0.00
84761	CORP APPLE INC	037833AR1	12/06/2018	2.850000	15,000,000.00	15,219,450.00	65,312.50	316,710.00
			05/06/2021	3.130008	14,902,740.00	101.463000	IDC-FIS	0.00
84857	CORP WALMART INC	931142DY6	01/31/2019	1.750000	15,530,000.00	15,503,599.00	61,904.31	65,971.44
			10/09/2019	2.624925	15,437,627.56	99.830000	IDC-FIS	0.00
84865	CORP MICROSOFT CORP	594918BV5	02/06/2019	1.850000	15,074,000.00	15,041,741.64	112,322.24	72,958.16
			02/06/2020	2.561438	14,968,783.48	99.786000	IDC-FIS	0.00
84889	CORP MICROSOFT CORP	594918BW3	02/25/2019	2.400000	15,000,000.00	15,157,500.00	145,000.00	280,050.00
			02/06/2022	2.689934	14,896,450.00	101.050000	IDC-FIS	0.00
84922	CORP MICROSOFT CORP	594918BN3	03/08/2019	1.100000	9,854,000.00	9,842,273.74	43,056.50	46,461.61
			08/08/2019	2.529820	9,804,844.96	99.881000	IDC-FIS	0.00
84957	CORP TOYOTA MOTOR C	89236TCF0	03/29/2019	2.150000	20,000,000.00	19,990,200.00	130,194.45	65,040.00
			03/12/2020	2.549412	19,945,465.56	99.951000	IDC-FIS	0.00
84961	CORP EXXON MOBIL CO	30231GAV4	04/03/2019	2.222000	14,000,000.00	14,038,780.00	103,693.34	107,240.00
			03/01/2021	2.485042	13,959,191.56	100.277000	IDC-FIS	0.00
84964	CORP ORACLE CORP	68389XBL8	04/02/2019	2.400000	20,000,000.00	20,027,600.00	141,333.34	321,800.00
			09/15/2023	2.753116	19,728,466.67	100.138000	IDC-FIS	0.00
85009	CORP CHEVRON CORP	166764AB6	04/18/2019	2.355000	10,000,000.00	10,046,700.00	17,008.33	163,700.00
			12/05/2022	2.695009	9,883,000.00	100.467000	IDC-FIS	0.00
85010	CORP WALMART INC	931142DU4	04/17/2019	2.350000	10,000,000.00	10,112,200.00	10,444.44	222,800.00
			12/15/2022	2.668610	9,889,400.00	101.122000	IDC-FIS	0.00
85013	CORP CHEVRON CORP	166764BG4	04/16/2019	2.100000	10,000,000.00	10,008,800.00	26,250.00	101,640.00
			05/16/2021	2.560006	9,907,160.00	100.088000	IDC-FIS	0.00
85014	CORP EXXON MOBIL CO	30231GAV4	04/16/2019	2.222000	7,984,000.00	8,006,115.68	59,134.83	67,864.00



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85015	CORP CHEVRON CORP	166764BN9	03/01/2021	2.536136	7,960,427.24	100.277000	IDC-FIS	0.00
			04/16/2019	2.498000	7,500,000.00	7,576,425.00	61,409.17	99,675.00
			03/03/2022	2.609881	7,499,127.92	101.019000	IDC-FIS	0.00
85026	CORP CITIBANK NA	17325FAJ7	04/25/2019	2.125000	5,680,000.00	5,670,230.40	23,804.72	37,488.00
			10/20/2020	2.699794	5,634,418.79	99.828000	IDC-FIS	0.00
85027	CORP ORACLE CORP	68389XAP0	04/25/2019	2.500000	10,000,000.00	10,070,600.00	52,777.77	149,300.00
			10/15/2022	2.739017	9,928,244.44	100.706000	IDC-FIS	0.00
			Subtotal	2.117394	400,145,000.00	400,997,263.63	2,300,101.52	4,943,580.97
				2.642498	396,246,113.59	100.212989		-40,600.00

Inv Type: 99 MONEY MARKET ACCOUNTS

83381	AUHSB MM DREYFUS TR	X9USDDRE0	08/08/2016	.000000	0.00	0.00	0.00	0.00
			07/01/2019	.000000	0.00	.000000	BOOK	0.00
			Subtotal	.000000	0.00	0.00	0.00	0.00
				.000000	0.00	.000000		0.00

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

83754	CCCCD CD BERTA KAMM	121101042	05/24/2017	.400000	3,397.22	3,341.29	28.99	0.00
			05/24/2020	.400000	3,397.22	98.353739	IDC-FIS	-55.93
			Subtotal	.400000	3,397.22	3,341.29	28.99	0.00
				.400000	3,397.22	98.353654		-55.93

Grand Total			Count 270	2.320304	3,132,663,397.22	3,131,417,729.40	15,099,385.19	9,264,352.39
				2.416139	3,116,932,670.89	99.960236		-668,279.23



Inventory by Market Value

As Of Date: 06/30/2019

Date Basis: Settlement

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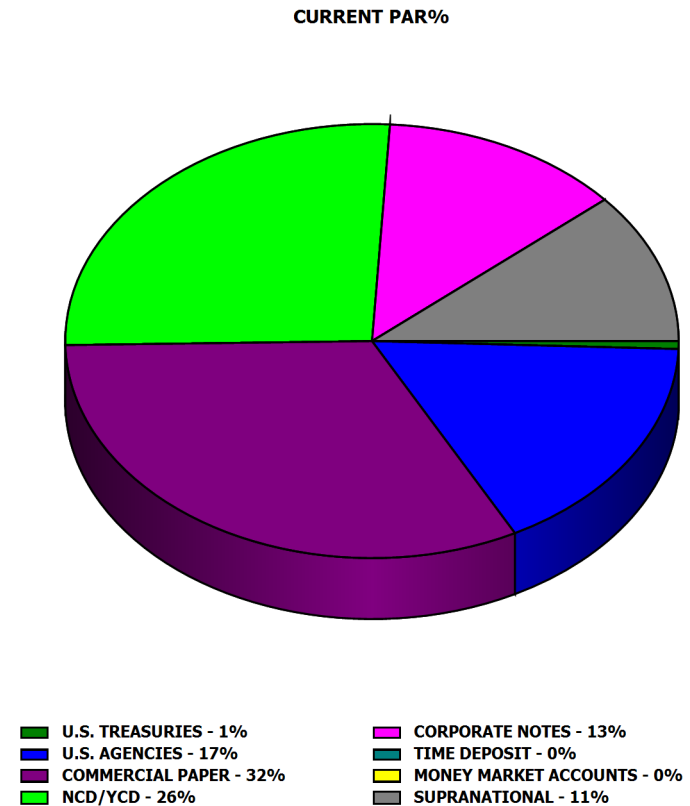
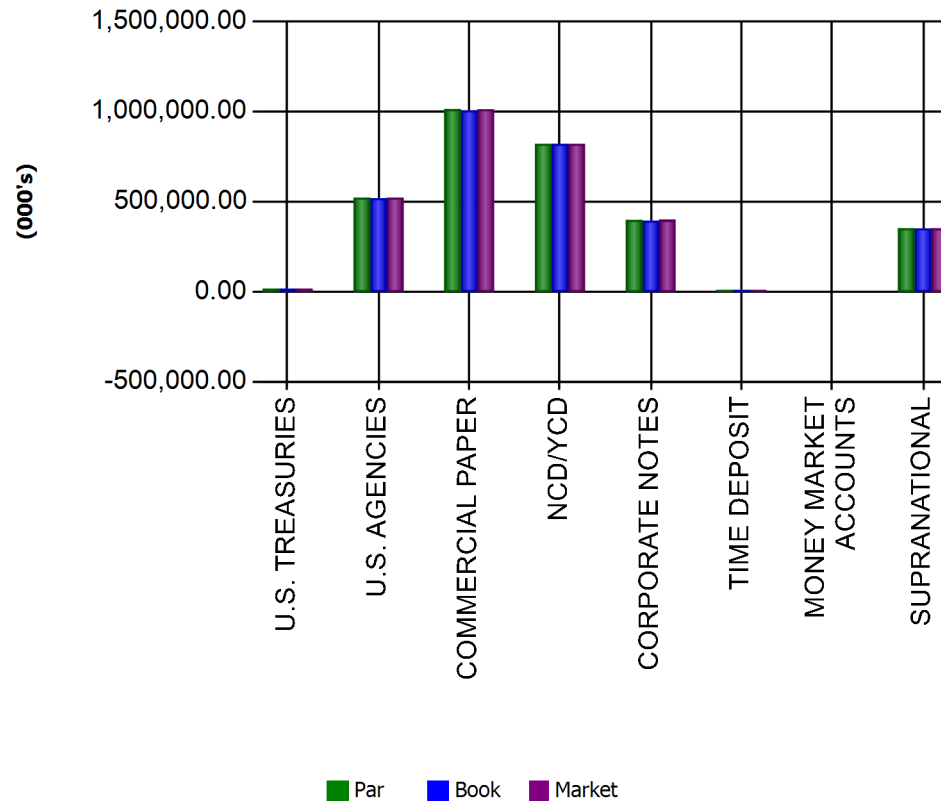
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Reporting Currency: Local

Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	18,230.00	17,975.00	18,167.96	101.07 %	12.66	2.47 %
U.S. AGENCIES	523,350.00	520,467.88	523,601.00	100.60 %	1,997.12	2.17 %
COMMERCIAL PAPER	1,015,500.00	1,008,929.83	1,012,741.22	100.38 %	-60.62	2.42 %
NCD/YCD	821,656.00	821,656.00	821,770.14	100.01 %	114.14	2.46 %
CORPORATE NOTES	400,145.00	396,246.11	400,997.26	101.20 %	4,902.98	2.64 %
TIME DEPOSIT	3.40	3.40	3.34	98.35 %	-0.06	0.40 %
MONEY MARKET ACCOUNTS	0.00	0.00	0.00	0.00 %	0.00	0.00 %
SUPRANATIONAL	353,779.00	351,654.45	354,136.79	100.71 %	1,629.85	2.39 %
Totals(000's)	3,132,663.40	3,116,932.67	3,131,417.73	100.46 %	8,596.07	2.42 %

Asset Allocation





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

July 3, 2019

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

Via email

Dear Ms. Zhu:

Per your request, I am confirming for you the source of the SunGard market pricing data for the quarter ending June 30, 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 GNMA's) and Treasuries. The **MARKET** file consists of Corporate Bonds, Notes and Equity prices.

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

Sincerely,

FIS Avantgard

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

Eric J. Graves
Senior Product Consultant

SECTION III

APPENDIX

B. INVESTMENT PORTFOLIO DETAIL – MANAGED BY OUTSIDE CONTRACTED PARTIES

B.1. PFM



Inventory by Market Value

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As Of Date: 06/30/2019

Date Basis: Settlement

Run: 07/08/2019 02:43:00 PM

Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 1 SUPRANATIONALS								
83859	CCCSIG SUPRA INTL B	459058GA5	08/29/2017	1.625000	750,000.00	747,150.00	3,960.94	0.00
			09/04/2020	1.633607	749,842.50	99.620000	IDC-FIS	-2,692.50
83896	CCCSIG SUPRA INTL B	45905UP32	09/19/2017	1.561000	800,000.00	795,976.00	3,781.09	0.00
			09/12/2020	1.643882	798,080.00	99.497000	IDC-FIS	-2,104.00
83918	CCCSIG SUPRA INTL A	4581X0CD8	10/10/2017	2.125000	750,000.00	751,860.00	2,302.08	0.00
			11/09/2020	1.814044	756,951.83	100.248000	IDC-FIS	-5,091.83
83919	CCCCD SUPRA INTL AM	4581X0CD8	10/10/2017	2.125000	220,000.00	220,545.60	675.28	0.00
			11/09/2020	1.814044	222,039.20	100.248000	IDC-FIS	-1,493.60
84157	CCCCD SUPRA INTL FI	45950KCM0	01/25/2018	2.250000	90,000.00	90,476.10	877.50	740.70
			01/25/2021	2.352073	89,735.40	100.529000	IDC-FIS	0.00
84266	CCCSIG SUP IFC	45950VLQ7	03/16/2018	2.635000	850,000.00	856,009.50	6,970.26	6,647.00
			03/09/2021	2.661454	849,362.50	100.707000	IDC-FIS	0.00
84267	CCCCD SUP IFC	45950VLQ7	03/16/2018	2.635000	170,000.00	171,201.90	1,393.31	1,329.40
			03/09/2021	2.661454	169,872.50	100.707000	IDC-FIS	0.00
84365	CCCSIG SUPRA IADB	4581X0DB1	04/19/2018	2.625000	975,000.00	987,684.75	5,118.75	14,829.75
			04/19/2021	2.701839	972,855.00	101.301000	IDC-FIS	0.00
84546	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	725,000.00	738,398.00	8,750.35	15,094.50
			07/23/2021	2.834778	723,303.50	101.848000	IDC-FIS	0.00
84548	CCCCD SUPRA IBRD	459058GH0	07/25/2018	2.750000	160,000.00	162,956.80	1,931.11	3,331.20
			07/23/2021	2.832094	159,625.60	101.848000	IDC-FIS	0.00
			Subtotal	2.260523	5,490,000.00	5,522,258.65	35,760.67	41,972.55
				2.252051	5,491,668.03	100.587589		-11,381.93

Inv Type: 12 TREASURY NOTES

83343	CCCCD GOV US TREASU	912828VF4	09/28/2016	1.375000	1,790,000.00	1,779,653.80	2,084.67	0.00
			05/31/2020	1.001277	1,814,053.13	99.422000	IDC-FIS	-34,399.33
83469	CCCCD GOV US TREAS	912828D72	12/05/2016	2.000000	115,000.00	115,610.65	768.75	419.49
			08/31/2021	1.921700	115,191.16	100.531000	IDC-FIS	0.00
83479	CCCCD GOV US TREASU	912828K58	12/09/2016	1.375000	5,000,000.00	4,973,650.00	11,582.88	0.00
			04/30/2020	1.500519	4,979,296.88	99.473000	IDC-FIS	-5,646.88
83480	CCCCD GOV US TREASU	912828G95	12/09/2016	1.625000	3,275,000.00	3,267,205.50	144.62	0.00
			12/31/2019	1.391995	3,297,771.48	99.762000	IDC-FIS	-30,565.98
83641	CCCCD GOV US TREASU	912828J43	03/17/2017	1.750000	90,000.00	90,056.70	526.43	1,360.17
			02/28/2022	2.144211	88,696.53	100.063000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 06/30/2019

Date Basis: Settlement

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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
83669	CCCCD GOV US TREASU	912828F96	04/05/2017	2.000000	260,000.00	261,575.60	876.09	711.12
			10/31/2021	1.857459	260,864.48	100.606000	IDC-FIS	0.00
83820	CCCCD GOV US TREASU	912828V72	07/12/2017	1.875000	220,000.00	220,774.40	1,720.65	1,092.37
			01/31/2022	1.908201	219,682.03	100.352000	IDC-FIS	0.00
83954	CCCSIG GOV US TREAS	912828M98	11/03/2017	1.625000	990,000.00	986,871.60	1,362.60	932.15
			11/30/2020	1.762521	985,939.45	99.684000	IDC-FIS	0.00
84046	CCCCD GOV US TREASU	912828W89	12/06/2017	1.875000	390,000.00	391,719.90	1,838.12	4,556.81
			03/31/2022	2.130845	387,163.09	100.441000	IDC-FIS	0.00
84088	CCCSIG GOV US TREAS	912828N48	12/11/2017	1.750000	1,500,000.00	1,498,005.00	71.33	6,325.31
			12/31/2020	1.937773	1,491,679.69	99.867000	IDC-FIS	0.00
84120	CCCSIG GOV US TRESU	912828N89	01/04/2018	1.375000	2,600,000.00	2,581,722.00	14,912.29	32,503.25
			01/31/2021	2.033644	2,549,218.75	99.297000	IDC-FIS	0.00
84121	CCCCD GOV US TREASU	912828W89	01/04/2018	1.875000	220,000.00	220,970.20	1,036.89	3,660.04
			03/31/2022	2.178392	217,310.16	100.441000	IDC-FIS	0.00
84224	CCCCD GOV US TREASU	912828F96	03/05/2018	2.000000	175,000.00	176,060.50	589.67	3,952.10
			10/31/2021	2.475285	172,108.40	100.606000	IDC-FIS	0.00
84391	CCCCD GOV US TREASU	9128283C2	05/04/2018	2.000000	230,000.00	232,012.50	775.00	9,685.16
			10/31/2022	2.795864	222,327.34	100.875000	IDC-FIS	0.00
84423	CCCSIG GOV US TREAS	912828WN6	05/22/2018	2.000000	820,000.00	823,526.00	1,389.07	21,143.19
			05/31/2021	2.744936	802,382.81	100.430000	IDC-FIS	0.00
84473	CCCSIG GOV US TREAS	912828WR7	06/06/2018	2.125000	1,780,000.00	1,792,798.20	102.79	39,845.86
			06/30/2021	2.643910	1,752,952.34	100.719000	IDC-FIS	0.00
84474	CCCCD GOV US TREASU	912828L57	06/06/2018	1.750000	205,000.00	205,143.50	900.44	8,511.66
			09/30/2022	2.759560	196,631.84	100.070000	IDC-FIS	0.00
84519	CCCCD GOV US TREASU	912828P79	07/05/2018	1.500000	195,000.00	193,438.05	977.65	8,949.77
			02/28/2023	2.741166	184,488.28	99.199000	IDC-FIS	0.00
84531	CCCSIG GOV US TREAS	912828WY2	07/06/2018	2.250000	1,300,000.00	1,312,896.00	12,200.97	28,739.75
			07/31/2021	2.665911	1,284,156.25	100.992000	IDC-FIS	0.00
84561	CCCCD US TREASURY N	912828W89	08/03/2018	1.875000	115,000.00	115,507.15	542.00	4,280.59
			03/31/2022	2.824938	111,226.56	100.441000	IDC-FIS	0.00
84580	CCCSIG GOV US TREAS	9128283X6	08/30/2018	2.250000	1,310,000.00	1,318,908.00	11,073.48	22,212.69
			02/15/2021	2.679261	1,296,695.31	100.680000	IDC-FIS	0.00
84586	CCCCD GOV US TREASU	912828W89	09/06/2018	1.875000	280,000.00	281,234.80	1,319.67	9,492.61
			03/31/2022	2.748783	271,742.19	100.441000	IDC-FIS	0.00
84591	CCCSIG GOV US TREAS	9128284W7	09/07/2018	2.750000	450,000.00	459,297.00	4,649.17	8,927.86
			08/15/2021	2.720393	450,369.14	102.066000	IDC-FIS	0.00
84621	CCCSIG GOV US TREAS	9128285A4	09/20/2018	2.750000	1,135,000.00	1,160,185.65	9,160.19	29,796.59



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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			09/15/2021	2.892892	1,130,389.06	102.219000	IDC-FIS	0.00
84626	CCCSIG GOV US TREAS	9128285A4	09/21/2018	2.750000	2,000,000.00	2,044,380.00	16,141.30	52,426.87
			09/15/2021	2.891621	1,991,953.13	102.219000	IDC-FIS	0.00
84644	CCCCD GOV US TREASU	912828P38	10/04/2018	1.750000	100,000.00	100,070.00	729.97	4,843.44
			01/31/2023	2.933296	95,226.56	100.070000	IDC-FIS	0.00
84690	CCCSIG GOV US TREAS	9128285F3	11/07/2018	2.875000	200,000.00	205,086.00	1,209.70	5,656.31
			10/15/2021	2.976704	199,429.69	102.543000	IDC-FIS	0.00
84774	CCCSIG GOV US TREAS	9128285L0	12/11/2018	2.875000	2,050,000.00	2,103,976.50	7,527.33	45,734.14
			11/15/2021	2.726485	2,058,242.36	102.633000	IDC-FIS	0.00
84831	CCCCD GOV US TREASU	912828V23	01/09/2019	2.250000	183,000.00	186,945.48	11.20	6,193.40
			12/31/2023	2.519672	180,752.08	102.156000	IDC-FIS	0.00
84832	CCCSIG GOV US TREAS	912828V72	01/09/2019	1.875000	5,150,000.00	5,168,128.00	40,278.83	111,069.41
			01/31/2022	2.491027	5,057,058.59	100.352000	IDC-FIS	0.00
84860	CCCCD GOV US TREASU	912828P38	01/31/2019	1.750000	160,000.00	160,112.00	1,167.96	4,987.00
			01/31/2023	2.556177	155,125.00	100.070000	IDC-FIS	0.00
84864	CCCSIG GOV US TREAS	9128285V8	01/31/2019	2.500000	3,350,000.00	3,413,348.50	38,636.05	68,059.44
			01/15/2022	2.549468	3,348,990.72	101.891000	IDC-FIS	0.00
84871	CCCSIG GOV US TREAS	9128285V8	02/11/2019	2.500000	1,725,000.00	1,757,619.75	19,894.69	30,800.41
			01/15/2022	2.462067	1,730,035.85	101.891000	IDC-FIS	0.00
84874	CCCSIG US TREASURY	912828V72	02/13/2019	1.875000	435,000.00	436,531.20	3,402.19	9,109.72
			01/31/2022	2.488218	427,714.38	100.352000	IDC-FIS	0.00
84875	CCCCD GOV US TREASU	912828S92	02/12/2019	1.250000	165,000.00	161,828.70	860.32	5,085.15
			07/31/2023	2.439129	156,811.92	98.078000	IDC-FIS	0.00
84876	CCCCD GOV US TREASU	912828Q29	02/12/2019	1.500000	165,000.00	163,627.20	622.13	4,705.13
			03/31/2023	2.443063	158,922.07	99.168000	IDC-FIS	0.00
84906	CCCSIG GOV US TREAS	9128286C9	03/06/2019	2.500000	725,000.00	739,246.25	6,809.39	15,067.54
			02/15/2022	2.539871	725,130.02	101.965000	IDC-FIS	0.00
84927	CCCSIG GOV US TREAS	912828W55	03/18/2019	1.875000	325,000.00	326,205.75	2,036.77	6,321.96
			02/28/2022	2.430857	320,181.85	100.371000	IDC-FIS	0.00
85056	CCCCD GOV US TREASU	9128285D8	05/03/2019	2.875000	230,000.00	240,609.90	1,662.16	4,563.42
			09/30/2023	2.245234	236,642.69	104.613000	IDC-FIS	0.00
85089	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	3,800,000.00	3,817,062.00	29,720.30	13,499.50
			07/31/2022	1.843971	3,828,165.40	100.449000	IDC-FIS	0.00
85090	CCCSIG GOV US TREAS	9128282P4	06/05/2019	1.875000	1,775,000.00	1,782,969.75	13,882.51	7,553.73
			07/31/2022	1.867010	1,786,908.16	100.449000	IDC-FIS	0.00
85091	CCCCD GOV US TREASU	912828X70	06/05/2019	2.000000	335,000.00	338,651.50	1,128.80	2,133.53
			04/30/2024	1.902590	337,173.40	101.090000	IDC-FIS	0.00



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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Subtotal				1.975649	47,318,000.00	47,605,221.18	266,327.02	644,908.64
				2.171054	47,076,800.22	100.607002		-70,612.19

Inv Type: 22 FEDERAL HOME LOAN BANKS

83332	CCCCD GOV FHLB GLOB	3130A9EP2	09/21/2016	1.000000	1,900,000.00	1,894,490.00	5,013.89	0.00
			09/26/2019	1.062882	1,896,466.00	99.710000	IDC-FIS	-1,976.00
84688	CCCSIG GOV FHLB	3130AF5B9	11/06/2018	3.000000	1,075,000.00	1,103,638.00	7,077.08	29,820.50
			10/12/2021	3.039012	1,073,817.50	102.664000	IDC-FIS	0.00
84861	CCCCD GOV FHLB NOTE	3130A0F70	01/31/2019	3.375000	100,000.00	106,387.00	215.64	3,439.61
			12/08/2023	2.722000	102,947.39	106.387000	IDC-FIS	0.00
84908	CCCCD GOV US TREASU	912828WE6	03/08/2019	2.750000	275,000.00	286,558.25	953.21	8,776.02
			11/15/2023	2.519294	277,782.23	104.203000	IDC-FIS	0.00
Subtotal				1.858921	3,350,000.00	3,391,073.25	13,259.82	42,036.13
				1.867824	3,351,013.12	101.226067		-1,976.00

Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSO

83289	CCCCD GOV FNMA NOTE	3135G0N82	08/19/2016	1.250000	140,000.00	138,411.00	651.39	0.00
			08/17/2021	1.334096	139,433.00	98.865000	IDC-FIS	-1,022.00
83335	CCCCD GOV FNMA NOTE	3135G0P49	09/23/2016	1.000000	1,995,000.00	1,991,209.50	6,816.24	0.00
			08/28/2019	1.020798	1,993,803.00	99.810000	IDC-FIS	-2,593.50
83340	CCCCD GOV FNMA NOTE	3135G0P49	09/28/2016	1.000000	1,820,000.00	1,816,542.00	6,218.32	0.00
			08/28/2019	.994725	1,820,273.00	99.810000	IDC-FIS	-3,731.00
83647	CCCCD GOV FNMA NOTE	3135G0N33	03/21/2017	.875000	3,400,000.00	3,395,886.00	12,313.19	45,832.00
			08/02/2019	1.509791	3,350,054.00	99.879000	IDC-FIS	0.00
83812	CCCCD GOV FNMA NOTE	3135G0S38	06/29/2017	2.000000	300,000.00	301,575.00	2,933.33	0.00
			01/05/2022	1.851838	301,917.00	100.525000	IDC-FIS	-342.00
84766	CCCCD GOV FNMA NOTE	3135G0U43	12/06/2018	2.875000	340,000.00	354,106.60	2,959.65	14,793.40
			09/12/2023	2.920145	339,313.20	104.149000	IDC-FIS	0.00
84833	CCCCD GOV FNMA NOTE	3135G0U92	01/11/2019	2.625000	150,000.00	153,115.50	1,859.38	3,223.50
			01/11/2022	2.650125	149,892.00	102.077000	IDC-FIS	0.00
84834	CCCSIG GOV FNMA NOT	3135G0U92	01/11/2019	2.625000	850,000.00	867,654.50	10,536.46	18,266.50
			01/11/2022	2.650125	849,388.00	102.077000	IDC-FIS	0.00
84859	CCCSIG GOV FNMA NOT	3135G0U92	01/31/2019	2.630000	1,000,000.00	1,020,770.00	12,416.66	20,510.00
			01/11/2022	2.620467	1,001,718.33	102.077000	IDC-FIS	0.00
84868	CCCCD GOV FNMA NOTE	3135G0V34	02/08/2019	2.500000	75,000.00	77,253.75	744.79	2,532.75



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Reporting Currency: Local

Contra Costa County

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
84877	CCCCD GOV FNMA NOTE	3130AFW94	02/05/2024	2.579933	74,721.00	103.005000	IDC-FIS	0.00
			02/15/2019	2.500000	300,000.00	309,243.00	2,833.33	10,305.00
			02/13/2024	2.576010	298,938.00	103.081000	IDC-FIS	0.00
			Subtotal	1.423603	10,370,000.00	10,425,766.85	60,282.74	115,463.15
				1.635340	10,319,450.53	100.537771		-7,688.50

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

82778	CCCCD MBS FNMA SRS	3136AQDQ0	10/30/2015	1.646000	208.45	210.54	0.29	0.00
			09/25/2019	1.382287	210.54	101.002639	BOOK	0.00
83093	CCCCD MBS FHLMC SRS	3137BNN26	04/28/2016	1.780000	550.56	556.05	0.84	0.00
			07/25/2019	1.464707	556.05	100.997167	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	73,937.00	75,407.70	516.02	0.00
			09/25/2021	2.944966	75,407.70	101.989126	BOOK	0.00
84856	CCCSIG MBS FHMS KP0	3137FKK39	12/17/2018	3.203000	199,101.40	199,100.80	531.43	0.00
			07/25/2023	3.203060	199,100.80	99.999699	BOOK	0.00
84985	CCCCD MBS FHMS K720	3137BLUR7	04/05/2019	2.716000	100,000.00	100,250.00	226.34	0.00
			06/25/2022	2.634991	100,250.00	100.250000	BOOK	0.00
85065	CCCCD MBS FHMS K718	3137BHX8	05/21/2019	2.791000	100,000.00	100,625.00	232.59	0.00
			01/25/2022	2.549287	100,625.00	100.625000	BOOK	0.00
85080	CCCSIG ABS FHMS K01	3137ASNJ9	06/03/2019	2.272000	350,000.00	348,728.52	662.67	0.00
			03/25/2022	2.405785	348,772.70	99.636720	BOOK	0.00
			Subtotal	2.770301	923,797.41	925,730.17	2,427.68	0.00
				2.712744	925,774.35	100.209219		0.00

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

83825	CCCSIG ABS JOHN DEE	47788BAD6	07/18/2017	1.820000	182,367.99	182,354.65	147.52	0.00
			10/15/2021	1.823435	182,354.65	99.992685	BOOK	0.00
84207	CCCSIG JDOT 2018 CO	47788CAC6	02/28/2018	2.660000	190,000.00	189,986.34	224.62	0.00
			04/18/2022	2.663481	189,986.34	99.992811	BOOK	0.00
			Subtotal	2.248609	372,367.99	372,340.99	372.14	0.00
				2.252067	372,340.99	99.992749		0.00



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Inv Type: 50 AUTO ABS FXD-M 30/360								
83008	CCCSIG ABS HYUNDAI	44930UAD8	03/30/2016	1.560000	14,923.64	14,920.75	10.34	0.00
			09/15/2020	1.568722	14,920.75	99.980635	BOOK	0.00
83091	CCCSIG ABS CORP NIS	65478VAD9	04/27/2016	1.320000	48,656.58	48,649.03	28.54	0.00
			01/15/2021	1.326574	48,649.03	99.984483	BOOK	0.00
83281	CCCSIG ABS TOYOTA A	89237WAD9	08/10/2016	1.140000	37,608.52	37,607.52	19.05	0.00
			08/17/2020	1.141339	37,607.52	99.997341	BOOK	0.00
83333	CCCSIG ABS HYUNDAI	44891EAC3	09/21/2016	1.290000	183,277.69	183,253.02	105.08	0.00
			04/15/2021	1.295868	183,253.02	99.986540	BOOK	0.00
83658	CCCSIG ABS ALLY AUT	02007HAC5	03/29/2017	1.780000	41,582.53	41,579.70	32.90	0.00
			08/16/2021	1.785395	41,579.70	99.993194	BOOK	0.00
83659	CCCSIG ABS HYUNDAI	44931PAD8	03/29/2017	1.760000	244,275.16	244,255.40	191.08	0.00
			08/16/2021	1.763698	244,255.40	99.991911	BOOK	0.00
83750	CCCSIG ABS TOTOTA A	89190BAD0	05/17/2017	1.760000	492,230.54	492,192.79	385.03	0.00
			07/15/2021	1.763665	492,192.79	99.992331	BOOK	0.00
83855	CCCSIG ABS NAROT 20	65478GAD2	08/23/2017	1.750000	500,000.00	499,972.05	388.89	0.00
			10/15/2021	1.752684	499,972.05	99.994410	BOOK	0.00
83939	CCCSIG ABS CARMAX 2	14314RAH5	10/25/2017	1.800000	45,375.13	45,371.79	36.30	0.00
			04/15/2021	1.804194	45,371.79	99.992639	BOOK	0.00
83973	CCCSIG ABS TAOT 201	89238KAD4	11/15/2017	1.930000	225,000.00	224,979.26	193.12	0.00
			01/18/2022	1.934403	224,979.26	99.990782	BOOK	0.00
84175	CCCCD ABS ALLYA 201	02007MAE0	01/31/2018	2.350000	110,000.00	109,987.28	114.91	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	0.00
			06/15/2022	2.355236	264,969.37	99.988442	BOOK	0.00
84177	CCCCD ABS TAOT 2018	89238BAD4	01/31/2018	2.350000	100,000.00	99,998.85	104.44	0.00
			05/16/2022	2.396566	99,998.85	99.998850	BOOK	0.00
84405	CCCSIG ABS HART 201	44891KAD7	04/18/2018	2.790000	130,000.00	129,980.42	161.20	0.00
			07/15/2022	2.797121	129,980.42	99.984938	BOOK	0.00
84409	CCCCD ABS TOYOTA 20	89238TAD5	05/16/2018	2.960000	100,000.00	99,998.51	131.56	0.00
			09/15/2022	2.960687	99,998.51	99.998510	BOOK	0.00
84422	CCCSIG ABS FORDO 20	34528FAD0	05/22/2018	3.030000	225,000.00	224,963.62	303.00	0.00
			11/15/2022	3.037269	224,963.62	99.983831	BOOK	0.00
84510	CCCCD ABS ALLYA 201	02007JAC1	06/27/2018	3.000000	110,000.00	109,992.48	146.67	0.00
			01/17/2023	3.003013	109,992.48	99.993164	BOOK	0.00
84535	CCCSIG ABS GMCAR 20	36255JAD6	07/18/2018	3.020000	250,000.00	249,941.70	314.58	0.00



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			05/16/2023	3.029757	249,941.70	99.976680	BOOK	0.00
84540	CCCSIG ABS CARMX 20	14313FAD1	07/25/2018	3.130000	200,000.00	199,972.74	278.22	0.00
			06/15/2023	3.135636	199,972.74	99.986370	BOOK	0.00
84541	CCCSIG ABS MBART 20	58772RAD6	07/25/2018	3.030000	410,000.00	409,984.26	552.13	0.00
			01/17/2023	3.031706	409,984.26	99.996161	BOOK	0.00
84542	CCCCD ABS NAROT 201	65479GAD1	07/25/2018	3.060000	65,000.00	64,997.89	88.40	0.00
			03/15/2023	3.061387	64,997.89	99.996754	BOOK	0.00
84544	CCCCD ABS MBART 201	58772RAD6	07/25/2018	3.030000	70,000.00	69,997.31	94.27	0.00
			01/17/2023	3.031708	69,997.31	99.996157	BOOK	0.00
84628	CCCSIG ABS FORDL 20	34531LAD2	09/21/2018	3.190000	240,000.00	239,979.72	340.27	0.00
			12/15/2021	3.195186	239,979.72	99.991550	BOOK	0.00
84632	CCCSIG ABS GMALT 20	36256GAD1	09/26/2018	3.180000	175,000.00	174,986.18	170.04	0.00
			06/21/2021	3.185694	174,986.18	99.992103	BOOK	0.00
84654	CCCSIG ABS BMWLT 20	05586CAC8	10/17/2018	3.260000	150,000.00	149,979.15	149.42	0.00
			07/20/2021	3.270188	149,979.15	99.986100	BOOK	0.00
84698	CCCSIG ABS MBALT 20	58769LAC6	11/20/2018	3.210000	500,000.00	499,988.80	713.33	0.00
			09/15/2021	3.211543	499,988.80	99.997760	BOOK	0.00
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
84994	CCCCD ABS HART 2019	44932NAD2	04/10/2019	2.660000	50,000.00	49,993.42	59.11	0.00
			06/15/2023	2.666383	49,993.42	99.986840	BOOK	0.00
84995	CCCSIG ABS HART 201	44932NAD2	04/10/2019	2.660000	175,000.00	174,976.97	206.90	0.00
			06/15/2023	2.666383	174,976.97	99.986840	BOOK	0.00
85007	CCCSIG ABS NALT 201	65479PAD1	04/15/2019	2.760000	75,000.00	74,994.56	92.00	0.00
			03/15/2022	2.764911	74,994.56	99.992747	BOOK	0.00



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85059	CCCSIG ABS FITAT 20	31680YAD9	05/08/2019	2.640000	150,000.00	149,967.03	176.00	0.00
			12/15/2023	2.649699	149,967.03	99.978020	BOOK	0.00
85074	CCCCD ABS HAROT 201	43815MAC0	05/29/2019	2.520000	100,000.00	99,996.27	70.00	0.00
			06/21/2023	2.521823	99,996.27	99.996270	BOOK	0.00
85079	CCCCD ABS NAROT 201	65479HAC1	05/28/2019	2.500000	100,000.00	99,977.39	111.11	0.00
			11/15/2023	2.510204	99,977.39	99.977390	BOOK	0.00
85088	CCCCD ABS COPAR 201	14042WAC4	05/30/2019	2.510000	100,000.00	99,979.74	111.56	0.00
			11/15/2023	2.519163	99,979.74	99.979740	BOOK	0.00
			Subtotal	2.621051	7,527,929.79	7,527,174.22	8,370.50	0.00
				2.626841	7,527,174.22	99.989963		0.00

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

84172	CCCSIG ABS CCCIT 20	17305EGK5	01/31/2018	2.490000	350,000.00	349,951.56	3,897.54	0.00
			01/20/2023	2.495080	349,951.56	99.986160	BOOK	0.00
			Subtotal	2.490000	350,000.00	349,951.56	3,897.54	0.00
				2.495080	349,951.56	99.986160		0.00

Inv Type: 72 NEGOTIABLE CERT OF DEPOSIT

83976	CCCSIG YCD SWEDBANK	87019U6D6	11/17/2017	2.270000	800,000.00	800,000.00	2,320.44	0.00
			11/16/2020	2.270000	800,000.00	100.000000	BOOK	0.00
83977	CCCCD YCD SWEDBANK	87019U6D6	11/17/2017	2.270000	225,000.00	225,000.00	652.63	0.00
			11/16/2020	2.270000	225,000.00	100.000000	BOOK	0.00
84188	CCCCD CREDIT SUISSE	22549LFR1	02/08/2018	2.670000	110,000.00	110,266.15	4,144.43	266.15
			02/07/2020	2.670000	110,000.00	100.241950	IDC-FIS	0.00
84192	CCCSIG CREDIT SUISS	22549LFR1	02/08/2018	2.670000	755,000.00	756,826.72	28,445.88	1,826.72
			02/07/2020	2.670000	755,000.00	100.241950	IDC-FIS	0.00
84246	CCCSIG YCD UBS AG S	90275DHG8	03/06/2018	2.900000	1,200,000.00	1,205,707.15	11,503.33	5,707.15
			03/02/2020	2.900000	1,200,000.00	100.475596	IDC-FIS	0.00
84328	CCCSIG YCD CANADIAN	13606BVFO	04/10/2018	3.182500	800,000.00	806,463.42	5,799.22	6,463.42
			04/10/2020	3.182500	800,000.00	100.807928	IDC-FIS	0.00
84965	CCCSIG YCD CREDIT A	22535CDV0	04/04/2019	2.830000	800,000.00	800,000.00	5,534.22	0.00
			04/01/2022	2.830000	800,000.00	100.000000	BOOK	0.00
			Subtotal	2.756141	4,690,000.00	4,704,263.44	58,400.15	14,263.44
				2.756141	4,690,000.00	100.304125		0.00



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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	5,148.31	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	22,799.64	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	5,367.50	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	787.23	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	8,118.00	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	1,166.96	0.00
			02/26/2021	2.970000	115,000.00	100.000000	BOOK	0.00
			Subtotal	3.179157	2,725,000.00	2,723,830.40	43,387.64	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	100,328.00	2,400.00	0.00
			08/07/2019	1.743001	117,603.00	100.328000	IDC-FIS	-17,275.00
83177	CCCCD CORP JP MORG	48127HAA7	06/22/2016	2.200000	1,100,000.00	1,099,637.00	4,638.33	0.00
			10/22/2019	1.726909	1,116,775.00	99.967000	IDC-FIS	-17,138.00
83286	CCCSIG CORP BERKSHI	084664CK5	08/15/2016	1.300000	375,000.00	374,557.50	1,841.67	0.00
			08/15/2019	1.333092	374,636.25	99.882000	IDC-FIS	-78.75
83307	CCCCD CORP WELLS FA	949746RS2	09/02/2016	2.500000	240,000.00	240,523.20	1,950.00	0.00
			03/04/2021	1.900017	246,189.60	100.218000	IDC-FIS	-5,666.40
83423	CCCSIG CORP PFIZER	717081EB5	11/21/2016	1.700000	580,000.00	578,608.00	438.22	0.00
			12/15/2019	1.724022	579,887.04	99.760000	IDC-FIS	-1,279.04
83589	CCCCD CORP MORGAN S	61747YDW2	02/03/2017	2.650000	240,000.00	240,273.60	2,720.67	0.00
			01/27/2020	2.393173	241,764.00	100.114000	IDC-FIS	-1,490.40
83595	CCCSIG CORP APPLE I	037833CK4	02/09/2017	1.900000	600,000.00	598,734.00	4,560.00	0.00
			02/07/2020	1.916933	599,706.00	99.789000	IDC-FIS	-972.00
83625	CCCCD CORP AMERICAN	0258M0EE5	03/03/2017	2.200000	170,000.00	169,821.50	1,225.89	0.00
			03/03/2020	2.236036	169,823.20	99.895000	IDC-FIS	-1.70
83668	CCCSIG CORP CHEVRON	166764BP4	04/05/2017	1.991000	1,075,000.00	1,073,613.25	7,015.50	0.00
			03/03/2020	1.873043	1,078,569.00	99.871000	IDC-FIS	-4,955.75



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83739	CCCSIG CORP APPLE I	037833CS7	05/11/2017	1.800000	530,000.00	528,712.10	1,325.00	0.00
			05/11/2020	1.835100	529,459.40	99.757000	IDC-FIS	-747.30
83793	CCCSIG CORP WALT DI	25468PDU7	06/06/2017	1.800000	850,000.00	846,753.00	1,105.00	0.00
			06/05/2020	1.839965	849,014.00	99.618000	IDC-FIS	-2,261.00
83824	CCCSIG CORP AMERI H	02665WBT7	07/20/2017	1.950000	505,000.00	503,353.70	4,404.02	0.00
			07/20/2020	1.984846	504,489.95	99.674000	IDC-FIS	-1,136.25
83839	CCCSIG CORP MORGAN	61761JB32	08/03/2017	2.800000	750,000.00	753,487.50	875.00	0.00
			06/16/2020	2.122846	764,055.00	100.465000	IDC-FIS	-10,567.50
83842	CCCCD CORP GOLDMAN	38141GWG5	08/04/2017	2.600000	225,000.00	225,216.00	65.00	0.00
			12/27/2020	2.319822	227,045.25	100.096000	IDC-FIS	-1,829.25
83851	CCCSIG CORP EXXON M	30231GAG7	08/17/2017	1.912000	400,000.00	399,324.00	2,443.11	0.00
			03/06/2020	1.719253	401,916.00	99.831000	IDC-FIS	-2,592.00
83863	CCCSIG CORP VISA IN	92826CAB8	08/30/2017	2.200000	210,000.00	210,329.70	218.17	0.00
			12/14/2020	1.853307	212,310.00	100.157000	IDC-FIS	-1,980.30
83879	CCCCD CORP CITIGRP	172967LC3	08/31/2017	2.900000	250,000.00	252,592.50	463.19	0.00
			12/08/2021	2.488448	254,137.50	101.037000	IDC-FIS	-1,545.00
83885	CCCSIG CORP CATERPI	14913Q2A6	09/07/2017	1.850000	635,000.00	632,764.80	3,817.94	0.00
			09/04/2020	1.879031	634,466.60	99.648000	IDC-FIS	-1,701.80
83890	CCCCD CORP BANK OF	06406FAA1	09/07/2017	2.500000	125,000.00	125,687.50	659.72	0.00
			04/15/2021	2.072430	126,846.25	100.550000	IDC-FIS	-1,158.75
83891	CCCSIG CORP IBM CRE	44932HAA1	09/08/2017	1.625000	700,000.00	699,055.00	3,633.68	0.00
			09/06/2019	1.663919	699,468.00	99.865000	IDC-FIS	-413.00
83894	CCCSIG CORP BOFA CA	06051GGS2	09/18/2017	2.328000	545,000.00	544,340.55	3,171.90	0.00
			10/01/2021	2.328000	545,000.00	99.879000	IDC-FIS	-659.45
83921	CCCSIG CORP PEPSICO	713448DX3	10/10/2017	2.000000	375,000.00	374,898.75	1,583.33	0.00
			04/15/2021	2.005881	374,925.00	99.973000	IDC-FIS	-26.25
83922	CCCCD CORP PEPSICO	713448DX3	10/10/2017	2.000000	70,000.00	69,981.10	295.56	0.00
			04/15/2021	2.005881	69,986.00	99.973000	IDC-FIS	-4.90
83940	CCCSIG CORP BB&T MT	05531FAZ6	10/26/2017	2.150000	215,000.00	214,621.60	1,926.05	0.00
			02/01/2021	2.165131	214,901.10	99.824000	IDC-FIS	-279.50
83949	CCCSIG CORP HONEYWE	438516BQ8	10/30/2017	1.800000	240,000.00	239,577.60	732.00	0.00
			10/30/2019	1.839901	239,812.80	99.824000	IDC-FIS	-235.20
83952	CCCCD CORP BANK OF	06051GFW4	11/03/2017	2.625000	110,000.00	110,685.30	577.50	0.00
			04/19/2021	2.398027	110,823.90	100.623000	IDC-FIS	-138.60
83964	CCCCD CORP BB T MTN	05531FAZ6	11/06/2017	2.150000	110,000.00	109,806.40	985.41	0.00
			02/01/2021	2.189947	109,864.70	99.824000	IDC-FIS	-58.30
83969	CCCSIG CORP PACCAR	69371RN85	11/13/2017	2.050000	225,000.00	224,829.00	615.00	0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			11/13/2020	2.053109	224,979.75	99.924000	IDC-FIS	-150.75
83971	CCCSIG CORP UNITED	911312BP0	11/14/2017	2.050000	475,000.00	474,211.50	2,434.38	0.00
			04/01/2021	2.098958	474,249.50	99.834000	IDC-FIS	-38.00
84087	CCCSIG CORP CITIGRO	172967KB6	12/11/2017	2.650000	600,000.00	602,112.00	2,870.83	0.00
			10/26/2020	2.497862	602,508.00	100.352000	IDC-FIS	-396.00
84126	CCCSIG CORP JOHN DE	24422ETZ2	01/08/2018	2.350000	305,000.00	305,911.95	3,444.38	1,070.55
			01/08/2021	2.368059	304,841.40	100.299000	IDC-FIS	0.00
84200	CCCSIG BANK OF NY M	06406HDD8	02/21/2018	2.600000	500,000.00	502,590.00	4,838.89	5,045.00
			08/17/2020	2.805542	497,545.00	100.518000	IDC-FIS	0.00
84202	CCCSIG CORP PACCAR	69371RN93	02/27/2018	2.800000	500,000.00	504,590.00	4,666.67	4,835.00
			03/01/2021	2.817011	499,755.00	100.918000	IDC-FIS	0.00
84225	CCCCD CORP CICO SY	17275RBD3	03/05/2018	2.200000	130,000.00	130,074.10	977.17	2,315.30
			02/28/2021	2.806895	127,758.80	100.057000	IDC-FIS	0.00
84247	CCCSIG NATIONAL RUR	63743HER9	02/26/2018	2.900000	330,000.00	333,907.20	2,817.83	4,273.50
			03/15/2021	2.937862	329,633.70	101.184000	IDC-FIS	0.00
84255	CCCSIG CORP JOHN DE	24422EUD9	03/13/2018	2.875000	400,000.00	404,704.00	3,481.94	4,976.00
			03/12/2021	2.898871	399,728.00	101.176000	IDC-FIS	0.00
84277	CCCSIG CORP UNILEVE	904764AZ0	03/22/2018	2.750000	650,000.00	656,597.50	4,915.63	9,919.00
			03/22/2021	2.929170	646,678.50	101.015000	IDC-FIS	0.00
84290	CCCSIG CORP HSBC US	40428HPR7	03/29/2018	2.350000	400,000.00	400,016.00	3,028.89	5,112.00
			03/05/2020	3.032909	394,904.00	100.004000	IDC-FIS	0.00
84307	CCCCD CORP NATL RUR	637432NM3	04/05/2018	2.400000	115,000.00	115,798.10	506.00	3,943.35
			04/25/2022	3.122993	111,854.75	100.694000	IDC-FIS	0.00
84308	CCCCD CORP CATERPIL	14912L5Q0	04/05/2018	2.625000	60,000.00	60,865.80	525.00	2,408.40
			03/01/2023	3.195058	58,457.40	101.443000	IDC-FIS	0.00
84309	CCCCD CORP HOME DEP	437076AZ5	04/05/2018	2.700000	100,000.00	102,209.00	675.00	4,109.00
			04/01/2023	3.114098	98,100.00	102.209000	IDC-FIS	0.00
84399	CCCSIG CORP HERSHEY	427866AY4	05/10/2018	2.900000	350,000.00	351,788.50	1,296.94	2,019.50
			05/15/2020	2.933837	349,769.00	100.511000	IDC-FIS	0.00
84402	CCCSIG CORP GENERAL	369550BA5	05/11/2018	2.875000	460,000.00	462,281.60	1,836.81	3,910.00
			05/11/2020	3.058819	458,371.60	100.496000	IDC-FIS	0.00
84411	CCCSIG CORP AMERICA	025816BU2	05/17/2018	3.375000	785,000.00	799,820.80	3,238.13	14,954.25
			05/17/2021	3.381007	784,866.55	101.888000	IDC-FIS	0.00
84421	CCCSIG CORP CHARLES	808513AW5	05/22/2018	3.250000	500,000.00	509,680.00	1,805.56	9,695.00
			05/21/2021	3.251084	499,985.00	101.936000	IDC-FIS	0.00
84470	CCCSIG CORP BBT COR	05531FBD4	06/05/2018	3.200000	150,000.00	152,683.50	1,573.33	2,862.00
			09/03/2021	3.235931	149,821.50	101.789000	IDC-FIS	0.00



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84511	CCCSIG CORP WALMART	931142EJ8	06/27/2018	3.125000	595,000.00	607,982.90	413.19	13,012.65
			06/23/2021	3.126857	594,970.25	102.182000	IDC-FIS	0.00
84592	CCCSIG CORP CATERPI	14913Q2N8	09/07/2018	3.150000	100,000.00	101,989.00	997.50	2,066.00
			09/07/2021	3.177112	99,923.00	101.989000	IDC-FIS	0.00
84593	CCCSIG CORP UNILEVE	904764BF3	09/07/2018	3.000000	100,000.00	102,249.00	950.00	2,733.00
			03/07/2022	3.147126	99,516.00	102.249000	IDC-FIS	0.00
84594	CCCSIG CORP PFIZER	717081EM1	09/07/2018	3.000000	250,000.00	255,002.50	2,208.33	5,340.00
			09/15/2021	3.046915	249,662.50	102.001000	IDC-FIS	0.00
84618	CCCSIG CORP 3M COMP	88579YBA8	09/14/2018	3.000000	185,000.00	188,507.60	1,649.58	3,886.85
			09/14/2021	3.072054	184,620.75	101.896000	IDC-FIS	0.00
84645	CCCSIG CORP AMERICA	02665WCP4	10/10/2018	3.375000	300,000.00	307,734.00	590.63	7,878.00
			12/10/2021	3.392166	299,856.00	102.578000	IDC-FIS	0.00
84757	CCCSIG CORP HOME DE	437076BV3	12/06/2018	3.250000	225,000.00	232,206.75	2,437.50	7,823.25
			03/01/2022	3.341128	224,383.50	103.203000	IDC-FIS	0.00
84830	CCCSIG CORP TOYOTA	89236TFQ3	01/08/2019	3.050000	235,000.00	238,231.25	3,444.38	3,372.25
			01/08/2021	3.081164	234,859.00	101.375000	IDC-FIS	0.00
84863	CCCCD CORP TOYOTA M	89236TFS9	01/31/2019	3.350000	145,000.00	151,639.55	2,334.30	5,517.25
			01/08/2024	3.179008	146,432.64	104.579000	IDC-FIS	0.00
84887	CCCSIG CORP 3M COMP	88579YBF7	02/22/2019	2.750000	245,000.00	249,032.70	2,414.27	4,147.85
			03/01/2022	2.766133	244,884.85	101.646000	IDC-FIS	0.00
84915	CCCSIG CORP PFIZER	717081ER0	03/11/2019	2.800000	170,000.00	173,002.20	1,454.44	3,012.40
			03/11/2022	2.802099	169,989.80	101.766000	IDC-FIS	0.00
84923	CCCSIG CORP MERCK A	589331AT4	03/15/2019	2.400000	300,000.00	302,763.00	2,120.00	5,829.00
			09/15/2022	2.708028	296,934.00	100.921000	IDC-FIS	0.00
84926	CCCSIG CORP GOLDMAN	38141GWC4	03/18/2019	3.000000	325,000.00	328,107.00	1,760.42	4,858.75
			04/26/2022	3.182983	323,248.25	100.956000	IDC-FIS	0.00
84932	CCCSIG CORP JPMORGA	46647PBB1	03/22/2019	3.207000	800,000.00	816,472.00	7,055.40	16,472.00
			04/01/2023	3.207000	800,000.00	102.059000	IDC-FIS	0.00
84968	CCCCD CORP PFIZER I	717081ES8	04/04/2019	2.950000	120,000.00	123,711.60	1,081.67	2,259.60
			03/15/2024	2.686880	121,678.17	103.093000	IDC-FIS	0.00
84969	CCCCD CORP JPMORGAN	46647PBB1	04/04/2019	3.207000	110,000.00	112,264.90	970.12	1,656.60
			04/01/2023	3.058406	110,725.89	102.059000	IDC-FIS	0.00
85003	CCCSIG CORP TOYOTA	89236TFX8	04/12/2019	2.650000	600,000.00	609,414.00	3,489.17	9,792.00
			04/12/2022	2.671993	599,622.00	101.569000	IDC-FIS	0.00
85057	CCCSIG CORP BOEING	097023CG8	05/02/2019	2.700000	125,000.00	126,798.75	553.13	2,020.00
			05/01/2022	2.761957	124,778.75	101.439000	IDC-FIS	0.00
85060	CCCSIG CORP PACCAR	69371RP83	05/10/2019	2.650000	100,000.00	101,223.00	375.42	1,277.00



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			05/10/2022	2.668850	99,946.00	101.223000	IDC-FIS	0.00
85073	CCCSIG CORP VISA IN	92826CAG7	05/24/2019	2.150000	250,000.00	251,047.50	1,582.64	4,345.00
			09/15/2022	2.567904	247,732.71	100.419000	IDC-FIS	0.00
85099	CCCSIG CORP MORGAN	61744YAH1	06/07/2019	2.750000	400,000.00	404,196.00	1,283.33	2,572.00
			05/19/2022	2.605838	402,174.00	101.049000	IDC-FIS	0.00
85100	CCCSIG CORP GOLDMAN	38141GWC4	06/07/2019	3.000000	400,000.00	403,824.00	2,166.67	1,308.00
			04/26/2022	2.771065	403,882.67	100.956000	IDC-FIS	0.00
85121	CCCSIG CORP AMERICA	02665WCY5	06/27/2019	2.200000	500,000.00	499,400.00	122.22	0.00
			06/27/2022	2.231876	499,540.00	99.880000	IDC-FIS	-140.00
			Subtotal	2.489544	24,940,000.00	25,098,752.90	142,074.55	192,627.30
				2.443156	24,986,642.72	100.636539		-76,916.14

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	11,972.00	0.00
			08/03/2020	2.050000	1,460,000.00	100.000000	BOOK	0.00
			Subtotal	2.050000	1,460,000.00	1,460,000.00	11,972.00	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	788,612.00	7,918.22	0.00
			02/20/2020	2.720000	800,000.00	98.576500	IDC-FIS	-11,388.00
84197	CCCCD NORDEA BANK A	65590ASN7	02/22/2018	2.720000	170,000.00	167,580.05	1,682.62	0.00
			02/20/2020	2.720000	170,000.00	98.576500	IDC-FIS	-2,419.95
84476	CCCCSIG YCD BANK OF	06417GU22	06/07/2018	3.080000	800,000.00	783,755.56	1,779.56	0.00
			06/05/2020	3.099862	799,696.00	97.969444	IDC-FIS	-15,940.44
84477	CCCCD YCD BANK OF N	06417GU22	06/07/2018	3.080000	150,000.00	146,954.17	333.66	0.00
			06/05/2020	3.099862	149,943.00	97.969444	IDC-FIS	-2,988.83
84486	CCCSIG ROYAL BANK O	78012UEE1	06/08/2018	3.240000	1,000,000.00	1,000,000.00	2,160.00	0.00
			06/07/2021	3.240000	1,000,000.00	100.000000	BOOK	0.00
			Subtotal	3.015197	2,920,000.00	2,886,901.78	13,874.06	0.00
				3.021658	2,919,639.00	98.866499		-32,737.22

Grand Total		Count 206	2.192011	112,437,095.19	112,993,265.39	660,406.51	1,051,271.21
			2.283767	112,194,285.14	100.494650		-201,311.98



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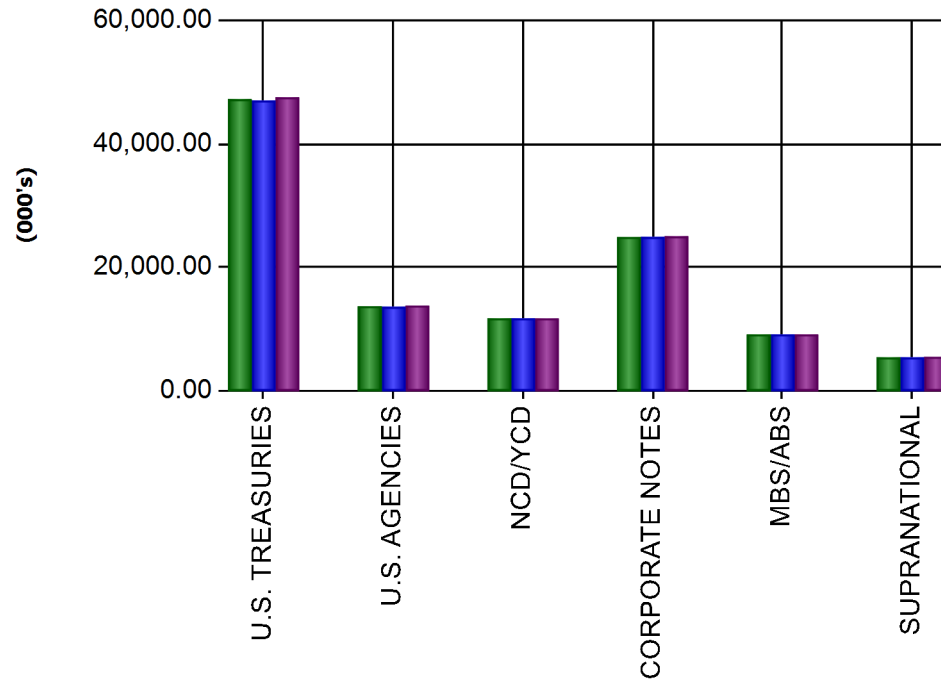
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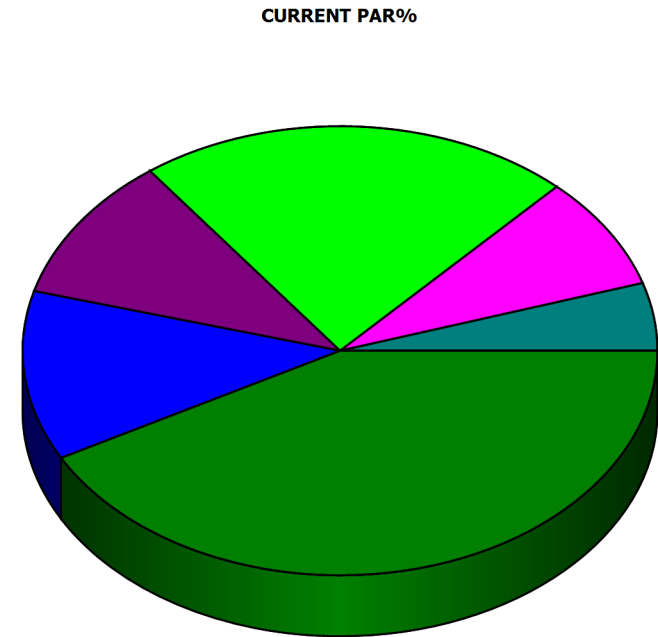
Contra Costa County

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
U.S. TREASURIES	47,318.00	47,076.80	47,605.22	101.12 %	574.30	2.17 %
U.S. AGENCIES	13,720.00	13,670.46	13,816.84	101.07 %	147.83	1.69 %
NCD/YCD	11,795.00	11,793.47	11,775.00	99.84 %	-18.47	2.84 %
CORPORATE NOTES	24,940.00	24,986.64	25,098.75	100.45 %	115.71	2.44 %
MBS/ABS	9,174.10	9,175.24	9,175.20	100.00 %	0.00	2.62 %
SUPRANATIONAL	5,490.00	5,491.67	5,522.26	100.56 %	30.59	2.25 %
Totals(000's)	112,437.10	112,194.29	112,993.27	100.71 %	849.96	2.28 %

Asset Allocation



■ Par ■ Book ■ Market



■ U.S. TREASURIES - 42% ■ CORPORATE NOTES - 22%
 ■ U.S. AGENCIES - 12% ■ MBS/ABS - 8%
 ■ NCD/YCD - 10% ■ SUPRANATIONAL - 5%

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 JUNE 30, 2019**

CALIFORNIA STATE LOCAL AGENCY INVESTMENT ACCOUNTS	STATE CONTROLLER ACCOUNT NUMBER	ACCOUNT BALANCE	ESTIMATED FAIR VALUE
ACALANES UNION HIGH SCHOOL	75-07-010	989,790.67	991,484.98
ANTIOCH UNIFIED SCHOOL DISTRICT	75-07-005	862,055.26	863,530.92
BRENTWOOD UNION SCHOOL DISTRICT	75-07-013	8,104,524.81	8,118,398.05
BYRON UNION SCHOOL DISTRICT	75-07-017	172,698.39	172,994.01
CANYON ELEMENTARY SCHOOL DISTRICT	75-07-018	200,776.03	201,119.72
CENTRAL CONTRA COSTA SANITARY DISTRICT	70-07-001	51,700,000.00	51,788,499.54
CONTRA COSTA COMMUNITY COLLEGE	75-07-001	642,460.61	643,560.37
CONTRA COSTA COUNTY	99-07-000	65,000,000.00	65,111,266.35
CONTRA COSTA COUNTY OFFICE OF EDUCATION	75-07-007	1,337,624.18	1,339,913.91
CONTRA COSTA COUNTY SCHOOL INSURANCE GROUP	35-07-001	2,328,597.42	2,332,583.49
CROCKETT COMMUNITY SERVICES DISTRICT	16-07-004	4,614,152.85	4,622,051.31
DELTA DIABLO SANITATION DISTRICT	70-07-003	75,739.65	75,869.30
EAST CONTRA COSTA REG FEE & FINANCING AUTH	40-07-006	1,053,117.21	1,054,919.93
KENSINGTON FIRE PROTECTION DISTRICT	17-07-011	4,870,769.31	4,879,107.04
KENSINGTON POLICE PROTECTION & COMMUNITY SERVICES DISTRICT	16-07-003	1,210,183.10	1,212,254.68
LAFAYETTE SCHOOL DISTRICT	75-07-012	5,077,709.39	5,086,401.36
MARTINEZ UNIFIED SCHOOL DISTRICT	75-07-011	23,260,947.09	23,300,764.95
MORAGA ORINDA FIRE DISTRICT	17-07-003	10,847,218.27	10,865,786.43
MORAGA SCHOOL DISTRICT	75-07-016	2,789.63	2,794.41
MT DIABLO UNIFIED SCHOOL DISTRICT	75-07-008	3,579,227.02	3,585,353.91
MT VIEW SANITARY DISTRICT	70-07-008	8,895,964.26	8,911,192.28
OAKLEY UNION SCHOOL DISTRICT	75-07-009	257,946.93	258,388.48
ORINDA UNION SCHOOL DISTRICT	75-07-015	3,218,659.82	3,224,169.49
PITTSBURG UNIFIED SCHOOL DISTRICT	75-07-002	36,685.29	36,748.09
RECLAMATION DISTRICT 799	60-07-001	85,719.64	85,866.37
RECLAMATION DISTRICT 800	60-07-003	3,071,758.01	3,077,016.21
REDEVELOPMENT AGENCY	65-07-015	45.43	45.51
RODEO -HERCULES FIRE PROTECTION DISTRICT	17-07-001	110,434.45	110,623.49
SAN RAMON VALLEY UNIFIED SCHOOL DISTRICT	75-07-004	249,939.26	250,367.10
WEST CONTRA COSTA UNIFIED SCHOOL DISTRICT	75-07-014	42,645,231.22	42,718,230.90
TOTAL		<u>244,502,765.20</u>	<u>244,921,302.59</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)**

*No investment in the CalTRUST Short Term fund as of 6/30/19

WFAM GAAP

01 April 2019 to 30 June 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.



<u>Risk Summary (WC-Contra Costa County)</u>	1
<u>Performance Summary Gross of Fees (WC-Contra Costa County)</u>	5
<u>Performance Summary Net of Fees (WC-Contra Costa County)</u>	7
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Risk Summary

Base Currency: USD

01 April 2019 to 30 June 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	44,536,789.87
Net Unrealized Gain/Loss	78,326.41
Market Value + Accrued	44,615,116.28

Cash and Fixed Income Summary

Risk Metric	Value
Cash	595.06
MMFund	8,739.10
Fixed Income	44,605,782.12
Duration	0.40
Convexity	0.00
WAL	0.51
Years to Final Maturity	0.67
Years to Effective Maturity	0.50
Yield	2.22
Book Yield	2.59
Avg Credit Rating	AA+ /Aa1/AA+

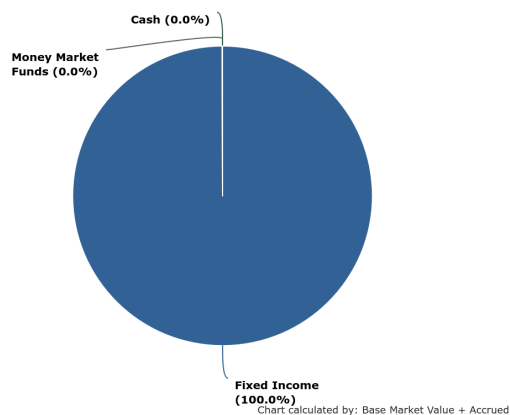
Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	56.32%
Federal Home Loan Banks Office of Finance	13.45%
Government of the United States	8.99%
Federal Farm Credit Banks Funding Corporation	8.91%
United Nations	4.49%
Federal Home Loan Mortgage Corporation	3.35%
Inter-American Development Bank	2.25%
Old Line Funding, LLC	2.24%

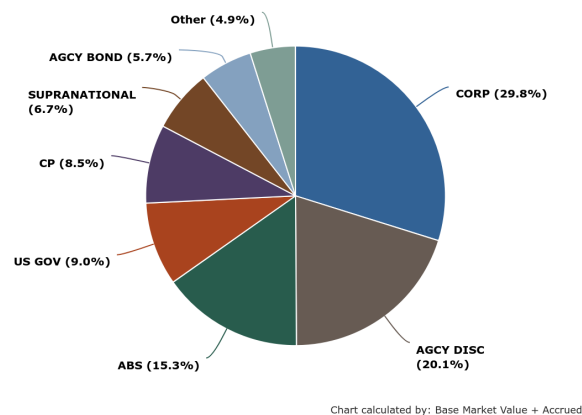
--- 100.00 %

Footnotes: 1,2

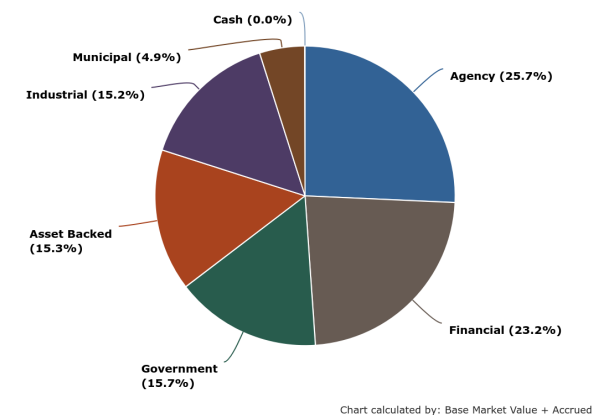
Asset Class



Security Type



Market Sector



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Risk Summary

Base Currency: USD

01 April 2019 to 30 June 2019

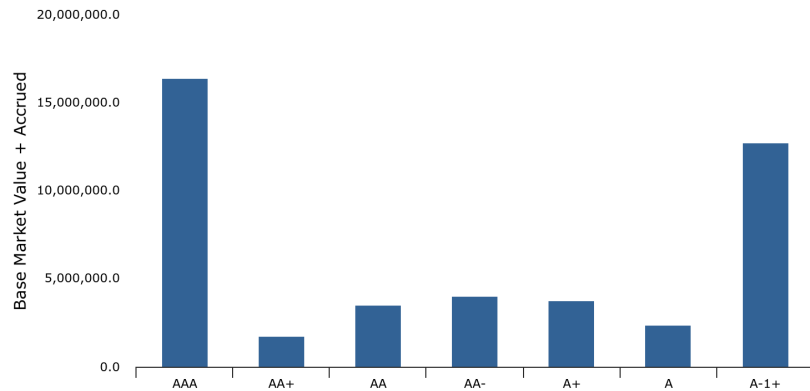
WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

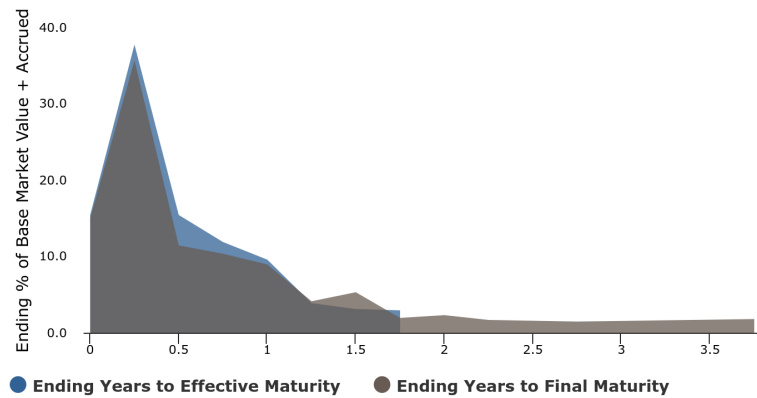
Credit Rating



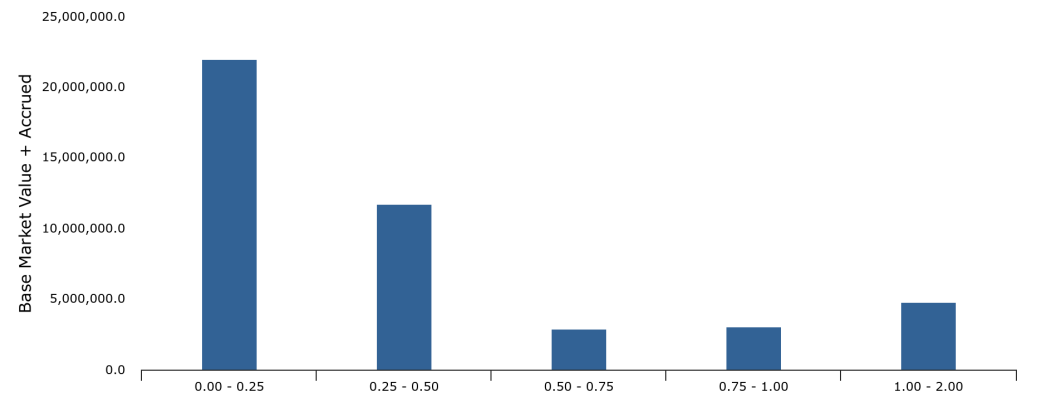
Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	60.73%	4.55%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AA	17.73%	3.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
A	10.69%	3.18%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BBB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BB	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
B	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CCC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CC	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
C	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Time To Maturity



Duration



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Risk Summary

Base Currency: USD

01 April 2019 to 30 June 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

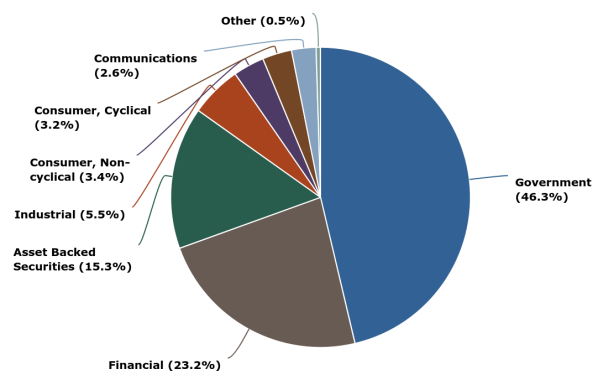


Chart calculated by: % of Base Market Value + Accrued

Base Exposure - Industry Group

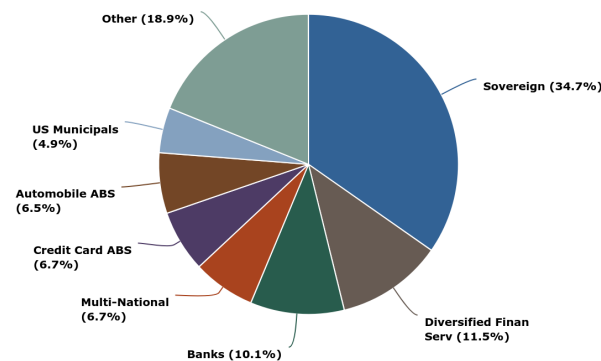


Chart calculated by: % of Base Market Value + Accrued

Base Exposure - Industry Subgroup

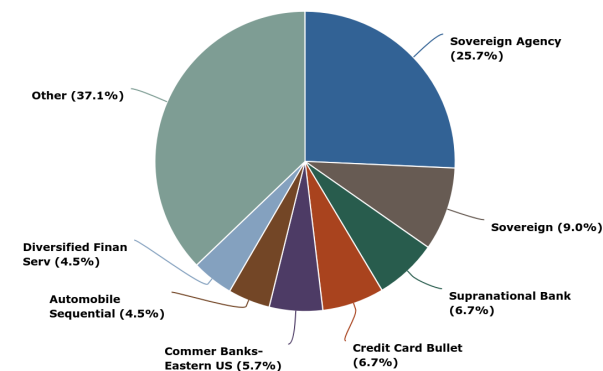


Chart calculated by: % of Base Market Value + Accrued

MMF Asset Allocation

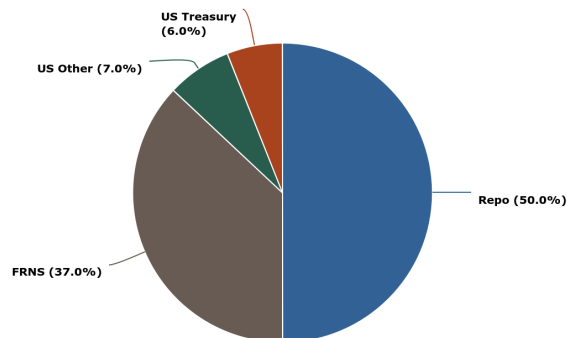


Chart calculated by: Base Market Value

Currency

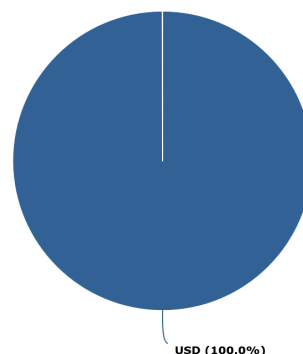


Chart calculated by: Base Market Value + Accrued

Country

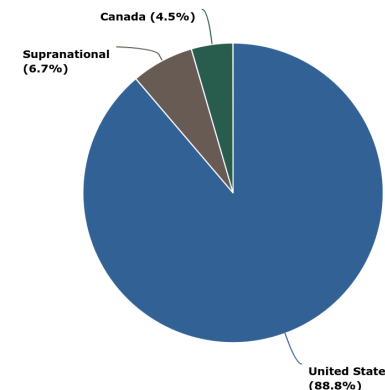


Chart calculated by: Base Market Value + Accrued

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Risk Summary

Base Currency: USD

01 April 2019 to 30 June 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.

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Performance Summary Gross of Fees

Base Currency: USD
01 April 2019 to 30 June 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	06/01/2019	06/30/2019	0.28%	0.27%	0.01%
Quarter to Date	04/01/2019	06/30/2019	0.78%	0.72%	0.05%
Year to Date	01/01/2019	06/30/2019	1.55%	1.38%	0.17%
Prior Month	05/01/2019	05/31/2019	0.27%	0.24%	0.03%
Prior Quarter	01/01/2019	03/31/2019	0.76%	0.65%	0.11%
Prior Year	01/01/2018	12/31/2018	2.02%	1.92%	0.10%
Trailing Month	06/01/2019	06/30/2019	0.28%	0.27%	0.01%
Trailing Quarter	04/01/2019	06/30/2019	0.78%	0.72%	0.05%
Trailing Year	07/01/2018	06/30/2019	2.74%	2.51%	0.23%

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

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Performance Summary Gross of Fees

Base Currency: USD

01 April 2019 to 30 June 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

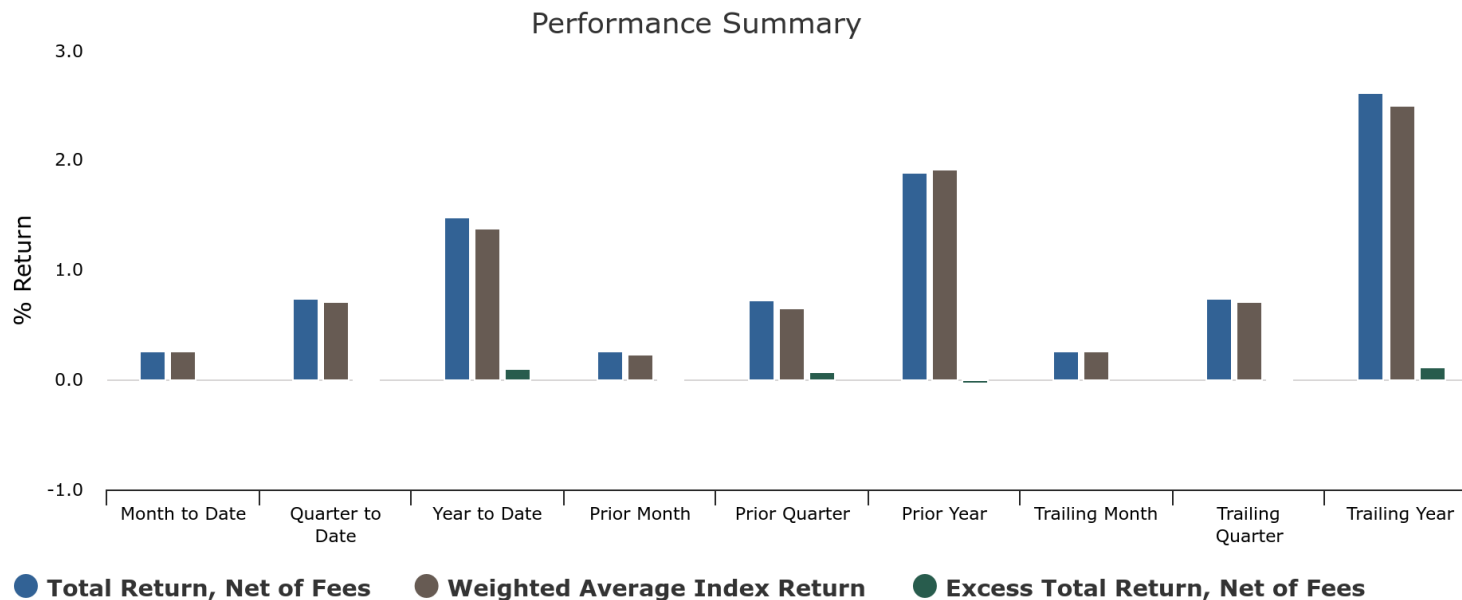
Reported Index Return is always Total Return.

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Performance Summary Net of Fees

Base Currency: USD
01 April 2019 to 30 June 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	06/01/2019	06/30/2019	0.27%	0.27%	0.00%
Quarter to Date	04/01/2019	06/30/2019	0.75%	0.72%	0.02%
Year to Date	01/01/2019	06/30/2019	1.49%	1.38%	0.11%
Prior Month	05/01/2019	05/31/2019	0.26%	0.24%	0.02%
Prior Quarter	01/01/2019	03/31/2019	0.73%	0.65%	0.08%
Prior Year	01/01/2018	12/31/2018	1.90%	1.92%	-0.02%
Trailing Month	06/01/2019	06/30/2019	0.27%	0.27%	0.00%
Trailing Quarter	04/01/2019	06/30/2019	0.75%	0.72%	0.02%
Trailing Year	07/01/2018	06/30/2019	2.62%	2.51%	0.11%

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

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Performance Summary Net of Fees

Base Currency: USD

01 April 2019 to 30 June 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.

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GAAP Financials

Base Currency: USD

01 April 2019 to 30 June 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:	03/31/2019	06/30/2019
Book Value		44,400,083.52	44,391,290.20
Accrued Balance		156,868.94	145,499.67
Book Value + Accrued		44,556,952.46	44,536,789.87
Net Unrealized Gain/Loss		18,330.06	78,326.41
Market Value + Accrued		44,575,282.52	44,615,116.28

Income Statement		WC-Contra Costa County	
		Begin Date	04/01/2019
		End Date	06/30/2019
Net Amortization / Accretion Income			94,481.68
Interest Income	190,395.61		
Dividend Income	0.00		
Foreign Tax Withheld Expense	0.00		
Misc Income	0.00		
Allowance Expense	0.00		
Income Subtotal			190,395.61
Net Realized Gain/Loss	-0.01		
Net Holding Gain/Loss	0.00		
Impairment Loss	0.00		
Net Gain / Loss			-0.01
Expense	-12,981.75		
Net Income			271,895.53
Transfers In/Out			-292,058.12
Change in Unrealized Gain/Loss			59,996.35

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GAAP Financials

Base Currency: USD

01 April 2019 to 30 June 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

		WC-Contra Costa County	
		Begin Date	04/01/2019
		End Date	06/30/2019
Net Income			271,895.53
Amortization/Accretion on MS	-87,837.70		
Change in Accrued on MS	38,185.87		
Net Gain/Loss on MS	0.01		
Change in Unrealized G/L on CE	144.68		
Subtotal			-49,507.15
Purchase of MS	-12,280,096.48		
Purchased Accrued of MS	-26,816.60		
Sales of MS	2,064,579.63		
Sold Accrued of MS	0.00		
Maturities of MS	10,390,000.00		
Net Purchases/Sales			147,666.55
Transfers of Cash & CE			-292,058.12
Total Change in Cash & CE			77,996.81
Beginning Cash & CE			1,927,236.81
Ending Cash & CE			2,005,233.62

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Income Detail

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

Base Currency: USD
 01 April 2019 to 30 June 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		0.00	06/01/2019				0.00
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV		2.48	06/01/2019	04/24/2018	2,070.83 0.00	0.00	2,070.83
02665WCL3	700,000.00	02/21/2020		0.00	4,843.79	0.00	0.00
AMERICAN HONDA FINANCE CORP		2.67	02/21/2020	10/03/2018	-123.37		4,720.42
02587AAJ3	500,000.00	02/18/2020		0.00	2,412.51	0.00	0.00
AMXCA 171 A		1.93	02/18/2020	05/25/2018	1,070.89		3,483.40
037833DH0	500,000.00	11/13/2019		0.00	2,250.00	0.00	0.00
APPLE INC		1.80	11/13/2019	11/30/2018	1,395.07		3,645.07
05522RCW6	750,000.00	03/15/2020		0.00	3,656.25	0.00	0.00
BACCT 171 A		1.95	03/16/2020	02/27/2019	1,350.41		5,006.66
06051GFE4		0.00	04/01/2019	0.00	0.00	0.00	0.00
BANK OF AMERICA CORP		3.67	04/01/2019	12/26/2018	0.00		0.00
06050TML3	500,000.00	05/24/2020		0.00	1,517.23	0.00	0.00
BANK OF AMERICA NA		2.87	05/24/2021	05/24/2019	0.00		1,517.23
06406HCU1		0.00	05/15/2019	0.00	672.22	0.00	0.00
BANK OF NEW YORK MELLON CORP		2.20	05/15/2019	01/25/2018	-1.49		670.73
05531FAS2	250,000.00	12/15/2019		0.00	1,531.25	0.00	0.00
BB&T CORP		2.45	01/15/2020	11/15/2018	407.47		1,938.72
084670BL1	700,000.00	08/14/2019		0.00	3,675.00	0.00	0.00
BERKSHIRE HATHAWAY INC		2.10	08/14/2019	05/22/2018	747.66		4,422.66
09247XAE1	700,000.00	12/10/2019		0.00	8,750.00	0.00	0.00
BLACKROCK INC		5.00	12/10/2019	06/08/2018	-3,711.97		5,038.03
055657AC4	98,091.05	08/05/2019		0.00	300.95	0.00	0.00
BMWLT 171 A3		1.98	05/20/2020	06/08/2018	125.13		426.08
055657AC4		0.00	08/05/2019	0.00	610.59	0.00	0.00
BMWLT 171 A3		1.98	05/20/2020	06/08/2018	308.28		918.87
05584PAB3		0.00	06/20/2019	0.00	193.79	0.01	0.00
BMWLT 172 A2A		1.80	02/20/2020	10/25/2017	0.65		194.44
07330NAL9		0.00	05/10/2019	0.00	706.88	0.00	0.00
BRANCH BANKING AND TRUST CO		1.45	05/10/2019	06/29/2018	577.76		1,284.63
CCYUSD	1.28	06/30/2019		-292,058.12	0.00	0.00	-12,981.75
Cash	0.00	06/30/2019		---	0.00		-12,981.75
14912L6R7		0.00	05/18/2019	0.00	1,233.75	0.00	0.00
CATERPILLAR FINANCIAL SERVICES CORP		1.35	05/18/2019	04/17/2018	1,070.08		2,303.83
14913Q2J7	500,000.00	05/15/2020		0.00	1,311.11	0.00	0.00
CATERPILLAR FINANCIAL SERVICES CORP		2.95	05/15/2020	05/29/2019	-172.69		1,138.42
17305EFS9	400,000.00	07/15/2019		0.00	2,150.00	0.00	0.00
CCCIT 14A6 A6		2.15	07/15/2019	05/23/2018	530.65		2,680.65
17305EFW0	450,000.00	11/19/2019		0.00	1,968.75	0.00	0.00
CCCIT 16A1 A1		1.75	11/19/2019	04/26/2018	1,104.63		3,073.38
161571FK5	475,000.00	08/15/2019		0.00	1,876.26	0.00	0.00
CHAIT 124 A		1.58	08/15/2019	04/19/2018	1,265.48		3,141.74
161571HC1		0.00	06/17/2019	0.00	844.83	0.00	0.00
CHAIT 162 A		1.37	06/17/2019	01/26/2018	505.45		1,350.29

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Income Detail

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Base Currency: USD

01 April 2019 to 30 June 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
166764AR1 CHEVRON CORP	200,000.00 1.96	03/03/2020 03/03/2020	0.00 11/05/2018	980.50 505.76	0.00	0.00 1,486.26
17325FAN8 CITIBANK NA	700,000.00 3.05	04/01/2020 05/01/2020	0.00 03/22/2019	3,499.03 -284.48	0.00	0.00 3,214.55
17325FAN8 CITIBANK NA	0.00 3.05	04/01/2020 05/01/2020	0.00 03/22/2019	1,838.47 -146.98	0.00	0.00 1,691.49
14041NFC0 COMET 161 A	0.00 2.92	04/15/2019 04/15/2019	0.00 09/20/2017	684.54 -83.18	0.00	0.00 601.36
14041NFE6 COMET 163 A	0.00 1.34	06/17/2019 06/17/2019	0.00 05/24/2018	688.62 697.83	0.00	0.00 1,386.45
14041NFF3 COMET 164 A	400,000.00 1.33	08/15/2019 08/15/2019	0.00 09/21/2018	1,329.99 1,387.20	0.00	0.00 2,717.19
14042WAB6 COPAR 191 A2	650,000.00 2.58	06/21/2020 04/15/2022	0.00 05/30/2019	1,444.08 2.69	0.00	0.00 1,446.77
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	650,000.00 5.30	08/13/2019 08/13/2019	0.00 10/05/2018	8,612.50 -3,935.75	0.00	0.00 4,676.75
313312EK2 FEDERAL FARM CREDIT BANKS	0.00 0.00	04/16/2019 04/16/2019	0.00 04/16/2018	0.00 895.83	0.00	0.00 895.83
313312LV0 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	09/17/2019 09/17/2019	0.00 09/25/2018	0.00 6,496.39	0.00	0.00 6,496.39
313312NG1 FEDERAL FARM CREDIT BANKS	500,000.00 0.00	10/22/2019 10/22/2019	0.00 10/23/2018	0.00 3,324.03	0.00	0.00 3,324.03
313312NS5 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	11/01/2019 11/01/2019	0.00 11/13/2018	0.00 6,774.44	0.00	0.00 6,774.44
313312QL7 FEDERAL FARM CREDIT BANKS	1,000,000.00 0.00	12/13/2019 12/13/2019	0.00 12/14/2018	0.00 6,749.17	0.00	0.00 6,749.17
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 1.24	10/22/2019 10/22/2019	0.00 10/18/2018	1,550.00 1,817.53	0.00	0.00 3,367.53
3130ABF92 FEDERAL HOME LOAN BANKS	0.00 1.38	05/28/2019 05/28/2019	0.00 04/16/2018	2,177.08 1,302.46	0.00	0.00 3,479.54
3130ACLX0 FEDERAL HOME LOAN BANKS	500,000.00 1.63	10/30/2019 10/30/2019	0.00 09/27/2018	2,031.25 1,329.10	0.00	0.00 3,360.35
313384FV6 FEDERAL HOME LOAN BANKS	0.00 0.00	05/20/2019 05/20/2019	0.00 11/20/2018	0.00 3,334.72	0.00	0.00 3,334.72
313384LA5 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	08/29/2019 08/29/2019	0.00 12/06/2018	0.00 6,622.78	0.00	0.00 6,622.78
313384FR5 FEDERAL HOME LOAN BANKS	0.00 0.00	05/16/2019 05/16/2019	0.00 01/17/2019	0.00 6,025.00	0.00	0.00 6,025.00
313384EC9 FEDERAL HOME LOAN BANKS	0.00 0.00	04/09/2019 04/09/2019	0.00 02/01/2019	0.00 533.33	0.00	0.00 533.33
313370US5 FEDERAL HOME LOAN BANKS	1,000,000.00 2.88	09/11/2020 09/11/2020	0.00 03/22/2019	7,187.50 -894.88	0.00	0.00 6,292.62
313384MB2 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	09/23/2019 09/23/2019	0.00 04/17/2019	0.00 4,989.58	0.00	0.00 4,989.58

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Income Detail

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

Base Currency: USD
 01 April 2019 to 30 June 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
313384LN7 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	09/10/2019 09/10/2019	0.00 04/18/2019	0.00 4,933.34	0.00	0.00 4,933.34
313384KT5 FEDERAL HOME LOAN BANKS	1,000,000.00 0.00	08/22/2019 08/22/2019	0.00 05/31/2019	0.00 2,010.69	0.00	0.00 2,010.69
313384LX5 FEDERAL HOME LOAN BANKS	500,000.00 0.00	09/19/2019 09/19/2019	0.00 06/06/2019	0.00 798.61	0.00	0.00 798.61
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 1,380.34	0.00	0.00 2,942.84
313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 0.00	10/24/2019 10/24/2019	0.00 05/23/2019	0.00 2,535.00	0.00	0.00 2,535.00
369550BA5 GENERAL DYNAMICS CORP	250,000.00 2.88	05/11/2020 05/11/2020	0.00 09/14/2018	978.30 31.41	0.00	0.00 1,009.70
369550BA5 GENERAL DYNAMICS CORP	0.00 2.88	05/11/2020 05/11/2020	0.00 09/14/2018	818.58 25.75	0.00	0.00 844.33
369550BA5 GENERAL DYNAMICS CORP	500,000.00 2.88	05/11/2020 05/11/2020	0.00 03/21/2019	1,956.60 -146.28	0.00	0.00 1,810.31
369550BA5 GENERAL DYNAMICS CORP	0.00 2.88	05/11/2020 05/11/2020	0.00 03/21/2019	1,637.15 -119.95	0.00	0.00 1,517.20
438124AC3 HAROT 163 A3	24,760.03 1.16	07/29/2019 05/18/2020	0.00 01/25/2018	48.82 28.37	0.00	0.00 77.18
438124AC3 HAROT 163 A3	0.00 1.16	07/29/2019 05/18/2020	0.00 01/25/2018	99.61 76.90	0.00	0.00 176.51
438124AC3 HAROT 163 A3	67,471.07 1.16	07/29/2019 05/18/2020	0.00 06/06/2019	71.61 105.85	0.00	0.00 177.46
43815HAB3 HAROT 183 A2	474,314.69 2.67	10/28/2019 12/21/2020	0.00 02/28/2019	3,839.63 -32.92	0.00	0.00 3,806.71
438516BP0 HONEYWELL INTERNATIONAL INC	500,000.00 2.62	10/30/2019 10/30/2019	0.00 03/14/2019	3,382.44 -90.41	0.00	0.00 3,292.03
40428HPN6 HSBC USA INC (NEW)	500,000.00 2.38	11/13/2019 11/13/2019	0.00 10/10/2018	2,968.75 783.42	0.00	0.00 3,752.17
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 2,294.68	0.00	0.00 6,669.68
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 1.25	04/26/2019 04/26/2019	0.00 10/13/2017	434.03 114.29	0.00	0.00 548.31
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 1.25	04/26/2019 04/26/2019	0.00 10/13/2017	0.00 0.00	0.00	0.00 0.00
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00 1.25	04/26/2019 04/26/2019	0.00 08/29/2018	260.42 253.13	0.00	0.00 513.54
45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 2.47	07/19/2019 07/19/2019	0.00 01/10/2019	3,177.56 71.84	0.00	0.00 3,249.40

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Income Detail

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

Base Currency: USD
 01 April 2019 to 30 June 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	1,093.75 2,179.33	0.00	0.00 3,273.08
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 2.41	03/18/2020 03/18/2020	0.00 05/24/2019	2,586.63 -12.71	0.00	0.00 2,573.92
47788CAB8 JDOT 2018 A2	53,025.06 2.42	08/27/2019 10/15/2020	0.00 02/28/2018	443.19 1.01	0.00	0.00 444.20
24422ERR2 JOHN DEERE CAPITAL CORP	0.00 2.25	04/17/2019 04/17/2019	0.00 03/14/2018	700.00 69.05	0.00	0.00 769.05
24422ETZ2 JOHN DEERE CAPITAL CORP	700,000.00 2.35	01/08/2021 01/08/2021	0.00 04/22/2019	3,152.92 398.56	0.00	0.00 3,551.48
48125LRK0 JPMORGAN CHASE BANK NA	500,000.00 2.60	02/01/2020 02/01/2021	0.00 05/14/2019	1,699.83 61.81	0.00	0.00 1,761.64
48306BR31 Kaiser Foundation Hospitals	0.00 0.00	04/03/2019 04/03/2019	0.00 02/06/2019	0.00 111.11	0.00	0.00 111.11
48306BT54 Kaiser Foundation Hospitals	0.00 0.00	06/05/2019 06/05/2019	0.00 04/03/2019	0.00 3,528.00	0.00	0.00 3,528.00
48306BWB7 Kaiser Foundation Hospitals, Inc.	800,000.00 0.00	09/11/2019 09/11/2019	0.00 06/05/2019	0.00 1,398.22	0.00	0.00 1,398.22
53127UUF5 Liberty Street Funding LLC	750,000.00 0.00	07/15/2019 07/15/2019	0.00 06/24/2019	0.00 344.17	0.00	0.00 344.17
544351MK2 LOS ANGELES CALIF	750,000.00 4.00	09/01/2019 09/01/2019	0.00 07/12/2018	7,500.00 -2,643.05	0.00	0.00 4,856.95
57636QAA2 MASTERCARD INC	0.00 2.00	04/01/2019 04/01/2019	0.00 05/04/2018	0.00 0.00	0.00	0.00 0.00
58772RAB0 MBART 181 A2A	355,676.00 2.71	10/28/2019 04/15/2021	0.00 07/25/2018	2,876.33 4.58	0.00	0.00 2,880.91
65478GAD2 NAROT 17B A3	450,000.00 1.75	01/20/2020 10/15/2021	0.00 04/26/2018	1,968.75 712.19	0.00	0.00 2,680.94
65478GAD2 NAROT 17B A3	300,000.00 1.75	01/20/2020 10/15/2021	0.00 11/08/2018	1,312.50 516.52	0.00	0.00 1,829.02
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	700,000.00 2.35	05/15/2020 06/15/2020	0.00 04/12/2019	685.42 52.01	0.00	0.00 737.43
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	0.00 2.35	05/15/2020 06/15/2020	0.00 04/12/2019	2,924.44 225.38	0.00	0.00 3,149.83
63763QU13 National Securities Clearing Corporation	250,000.00 0.00	07/01/2019 07/01/2019	0.00 06/24/2019	0.00 116.67	0.00	0.00 116.67
67983UUR2 Old Line Funding, LLC	1,000,000.00 0.00	07/25/2019 07/25/2019	0.00 01/25/2019	0.00 6,850.28	0.00	0.00 6,850.28
69371RM78 PACCAR INC	700,000.00 2.50	08/14/2020 08/14/2020	0.00 03/29/2019	4,375.00 -25.28	0.00	0.00 4,349.72

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Income Detail

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

Base Currency: USD
 01 April 2019 to 30 June 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
69353RFD5 PNC BANK NA	680,000.00 2.88	04/19/2020 05/19/2020	0.00 02/06/2019	2,284.51 -120.63	0.00	0.00 2,163.88
69353RFD5 PNC BANK NA	0.00 2.88	04/19/2020 05/19/2020	0.00 02/06/2019	2,816.35 -140.74	0.00	0.00 2,675.62
CCYUSD Receivable	593.78 0.00	06/30/2019 06/30/2019	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	0.00 1.72	05/01/2019 05/01/2019	0.00 10/31/2017	1,075.63 0.00	0.00	0.00 1,075.63
857477AS2 STATE STREET CORP	700,000.00 2.55	08/18/2020 08/18/2020	0.00 04/16/2019	3,718.75 83.60	0.00	0.00 3,802.35
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	150,000.00 2.10	08/01/2019 08/01/2019	0.00 01/29/2018	786.75 74.09	0.00	0.00 860.84
89237WAD9 TAOT 16C A3	57,859.25 1.14	08/20/2019 08/17/2020	0.00 09/13/2017	236.16 99.60	-0.01	0.00 335.75
88602UVF4 Thunder Bay Funding, LLC	1,000,000.00 0.00	08/15/2019 08/15/2019	0.00 05/17/2019	0.00 3,100.00	0.00	0.00 3,100.00
9128282K5 UNITED STATES TREASURY	1,000,000.00 1.38	07/31/2019 07/31/2019	0.00 10/10/2017	3,456.49 312.86	0.00	0.00 3,769.35
912828U73 UNITED STATES TREASURY	1,000,000.00 1.38	12/15/2019 12/15/2019	0.00 11/28/2018	3,434.20 3,387.19	0.00	0.00 6,821.39
912828U32 UNITED STATES TREASURY	1,000,000.00 1.00	11/15/2019 11/15/2019	0.00 01/17/2019	2,492.64 3,848.95	0.00	0.00 6,341.59
912828XM7 UNITED STATES TREASURY	500,000.00 1.63	07/31/2020 07/31/2020	0.00 04/30/2019	1,391.58 621.33	0.00	0.00 2,012.91
9128286D7 UNITED STATES TREASURY	500,000.00 2.50	02/28/2021 02/28/2021	0.00 05/03/2019	2,004.08 -117.48	0.00	0.00 1,886.60
90331HNK5 US BANK NA	700,000.00 2.71	12/17/2019 01/17/2020	0.00 01/23/2018	4,858.20 0.00	0.00	0.00 4,858.20
92868LAB7 VALET 181 A2A	524,920.18 2.81	12/11/2019 07/20/2021	0.00 07/03/2018	4,287.15 1.35	0.00	0.00 4,288.50
92826CAB8 VISA INC	675,000.00 2.20	11/14/2020 12/14/2020	0.00 04/16/2019	3,093.75 496.97	0.00	0.00 3,590.72
92348XAB1 VZOT 18A A1B	800,000.00 2.62	04/26/2021 04/20/2023	0.00 10/10/2018	5,458.60 0.00	0.00	0.00 5,458.60
931142EF6 WALMART INC	700,000.00 2.38	06/23/2020 06/23/2020	0.00 06/27/2018	375.73 0.00	0.00	0.00 375.73
931142EF6 WALMART INC	0.00 2.38	06/23/2020 06/23/2020	0.00 06/27/2018	4,284.20 0.00	0.00	0.00 4,284.20

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Income Detail

Base Currency: USD

01 April 2019 to 30 June 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	Ending Base	Current Units, Coupon	Effective Maturity, Final Maturity	Transfers In/Out, Settle Date	Interest/Dividend Income, Net Amortization/ Accretion Income	Net Realized Gain/ Loss	Base Expense, Base Net Income
94975P405	8,739.10	06/30/2019	0.00	5,650.90	0.00	0.00	
WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	---	0.00		5,650.90	
---	44,495,451.48	12/28/2019	-292,058.12	190,395.61	-0.01	-12,981.75	
---	1.68	02/28/2020	---	94,481.68		271,895.53	

* Weighted by: Ending Base Market Value + Accrued.

* Holdings Displayed by: Lot.

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Balance Sheet Classification

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

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	8,739.10 1.0000	06/30/2019 2.30	06/30/2019	AAA Cash	2.18 2.18	8,739.10 8,739.10 0.00	8,739.10 0.00 8,739.10
CCYUSD Cash	1.28 1.0000	06/30/2019 0.00	06/30/2019	AAA Cash	0.00 0.00	1.28 1.28 0.00	1.28 0.00 1.28
CCYUSD Receivable	593.78 1.0000	06/30/2019 0.00	06/30/2019	AAA Cash	0.00 0.00	593.78 593.78 0.00	593.78 0.00 593.78
313384KT5 FEDERAL HOME LOAN BANKS	1,000,000.00 99.6808	08/22/2019 0.00	08/22/2019	A-1+ Agency	2.36 2.10	994,616.53 996,627.22 180.78	996,808.00 0.00 996,808.00
63763QU13 National Securities Clearing Corporation	250,000.00 99.9804	07/01/2019 0.00	07/01/2019	A-1+ Financial	2.42 2.35	249,883.33 250,000.00 -48.98	249,951.02 0.00 249,951.02
53127UUF5 Liberty Street Funding LLC	750,000.00 99.8854	07/15/2019 0.00	07/15/2019	A-1+ Financial	2.38 2.43	748,967.50 749,311.67 -171.23	749,140.44 0.00 749,140.44
---	2,009,334.16	08/01/2019	08/01/2019	AAA	2.37	2,002,801.52	2,005,233.62
---	99.3352	0.01	---	---	2.25	2,005,273.05 -39.43	0.00 2,005,233.62

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	650,000.00 100.3175	08/13/2019 5.30	08/13/2019	A+ Financial	2.82 2.97	663,494.00 651,859.75 204.00	652,063.75 13,205.83 665,269.58
09247XAE1 BLACKROCK INC	700,000.00 101.1947	12/10/2019 5.00	12/10/2019	AA- Financial	2.81 2.31	722,435.00 706,608.13 1,754.77	708,362.90 2,041.67 710,404.57
161571FK5 CHAIT 124 A	475,000.00 99.8971	08/15/2019 1.58	08/15/2019	AAA Asset Backed	2.68 2.38	468,283.20 474,374.21 137.11	474,511.32 333.56 474,844.88
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	700,000.00 100.0591	06/15/2020 2.35	05/15/2020	A+ Financial	2.53 2.28	698,509.00 698,786.40 1,627.30	700,413.70 731.11 701,144.81
17305EFS9 CCCIT 14A6 A6	400,000.00 99.9893	07/15/2019 2.15	07/15/2019	AAA Asset Backed	2.67 2.37	397,562.50 399,918.36 38.92	399,957.28 3,965.56 403,922.84

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Balance Sheet Classification

Base Currency: USD

01 April 2019 to 30 June 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	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
084670BL1 BERKSHIRE HATHAWAY INC	700,000.00 99.9644	08/14/2019 2.10	08/14/2019	AA Financial	2.54 2.36	696,311.00 699,638.49 112.31	699,750.80 5,594.17 705,344.97
40428HPN6 HSBC USA INC (NEW)	500,000.00 99.9725	11/13/2019 2.38	11/13/2019	AA- Financial	3.02 2.44	496,565.00 498,837.78 1,024.72	499,862.50 1,583.33 501,445.83
05531FAS2 BB&T CORP	250,000.00 100.0267	01/15/2020 2.45	12/15/2019	A+ Financial	3.12 2.38	248,092.50 249,113.42 953.33	250,066.75 2,824.31 252,891.06
166764AR1 CHEVRON CORP	200,000.00 99.7995	03/03/2020 1.96	03/03/2020	AA Industrial	3.00 2.26	197,310.00 198,632.77 966.23	199,599.00 1,285.54 200,884.54
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	500,000.00 99.7686	10/22/2019 1.24	10/22/2019	AAA Agency	2.73 1.97	492,630.00 497,743.06 1,099.94	498,843.00 1,188.33 500,031.33
459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 99.8109	08/15/2019 0.88	08/15/2019	AAA Government	2.63 2.32	495,330.00 498,922.31 132.19	499,054.50 1,652.78 500,707.28
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	500,000.00 99.9305	07/26/2019 1.25	07/26/2019	AAA Agency	2.38 2.13	493,250.00 499,620.79 31.71	499,652.50 2,690.97 502,343.47
438124AC3 HAROT 163 A3	24,760.03 99.8885	05/18/2020 1.16	07/29/2019	AAA Asset Backed	1.78 2.52	24,603.34 24,746.83 -14.42	24,732.41 10.37 24,742.79
438124AC3 HAROT 163 A3	67,471.07 99.8885	05/18/2020 1.16	07/29/2019	AAA Asset Backed	2.35 2.52	67,365.65 67,401.75 -5.92	67,395.83 28.26 67,424.09
14041NFF3 COMET 164 A	400,000.00 99.8657	08/15/2019 1.33	08/15/2019	AAA Asset Backed	2.78 2.37	395,000.00 399,314.02 148.78	399,462.80 236.44 399,699.24
912828U32 UNITED STATES TREASURY	1,000,000.00 99.5781	11/15/2019 1.00	11/15/2019	AAA Government	2.57 2.12	987,226.56 994,205.43 1,575.57	995,781.00 1,277.17 997,058.17
17305EFW0 CCCIT 16A1 A1	450,000.00 99.7989	11/19/2019 1.75	11/19/2019	AAA Asset Backed	2.75 2.27	443,056.64 448,288.44 806.66	449,095.09 918.75 450,013.84
912828U73 UNITED STATES TREASURY	1,000,000.00 99.6836	12/15/2019 1.38	12/15/2019	AAA Government	2.76 2.06	985,781.25 993,783.95 3,052.05	996,836.00 601.09 997,437.09
02587AAJ3 AMXCA 171 A	500,000.00 99.7955	02/18/2020 1.93	02/18/2020	AAA Asset Backed	2.82 2.56	492,539.06 497,269.81 1,707.69	498,977.50 428.89 499,406.39
055657AC4 BMWLT 171 A3	98,091.05 99.9522	05/20/2020 1.98	08/05/2019	AAA Asset Backed	2.77 2.45	97,485.64 98,021.94 22.25	98,044.19 59.35 98,103.53

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Balance Sheet Classification

Base Currency: USD

01 April 2019 to 30 June 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	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
05522RCW6 BACCT 171 A	750,000.00 99.7980	03/16/2020 1.95	03/15/2020	AAA Asset Backed	2.70 2.25	744,316.41 746,156.53 2,328.17	748,484.70 650.00 749,134.70
69353RFD5 PNC BANK NA	680,000.00 100.3267	05/19/2020 2.88	04/19/2020	A+ Financial	2.77 2.03	681,258.00 680,841.54 1,380.02	682,221.56 2,284.51 684,506.07
9128282K5 UNITED STATES TREASURY	1,000,000.00 99.9274	07/31/2019 1.38	07/31/2019	AAA Government	1.50 2.16	997,734.38 999,896.86 -622.86	999,274.00 5,735.50 1,005,009.50
3130ACLX0 FEDERAL HOME LOAN BANKS	500,000.00 99.8075	10/30/2019 1.63	10/30/2019	AAA Agency	2.71 2.19	494,187.00 498,232.73 804.77	499,037.50 1,376.74 500,414.24
438516BP0 HONEYWELL INTERNATIONAL INC	500,000.00 100.0156	10/30/2019 2.62	10/30/2019	A Industrial	2.60 2.29	500,228.50 500,120.21 -42.21	500,078.00 2,258.48 502,336.48
037833DH0 APPLE INC	500,000.00 99.8608	11/13/2019 1.80	11/13/2019	AA+ Industrial	2.94 2.17	494,665.00 497,930.39 1,373.61	499,304.00 1,200.00 500,504.00
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	150,000.00 100.0010	08/01/2019 2.10	08/01/2019	AA Municipal	2.30 2.10	149,553.00 149,974.76 26.74	150,001.50 1,311.25 151,312.75
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	750,000.00 100.0000	07/01/2019 2.01	07/01/2019	AA+ Municipal	2.01 2.00	750,000.00 750,000.00 0.00	750,000.00 7,541.25 757,541.25
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1,000,000.00 99.8320	10/15/2019 1.75	10/15/2019	AAA Government	2.69 2.31	990,090.00 997,327.07 992.93	998,320.00 3,694.44 1,002,014.44
90331HNK5 US BANK NA	700,000.00 100.0658	01/17/2020 2.71	12/17/2019	AA- Financial	2.77 2.18	700,000.00 700,000.00 460.60	700,460.60 3,956.46 704,417.06
17325FAN8 CITIBANK NA	700,000.00 100.5413	05/01/2020 3.05	04/01/2020	AA- Financial	2.79 2.33	701,925.00 701,446.12 2,342.98	703,789.10 3,558.33 707,347.43
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	500,000.00 100.1020	11/01/2019 2.71	11/01/2019	AA+ Municipal	2.71 2.42	500,000.00 500,000.00 510.00	500,510.00 2,260.00 502,770.00
369550BA5 GENERAL DYNAMICS CORP	250,000.00 100.4959	05/11/2020 2.88	05/11/2020	A+ Industrial	2.97 2.29	249,620.00 249,802.15 1,437.60	251,239.75 998.26 252,238.01
369550BA5 GENERAL DYNAMICS CORP	500,000.00 100.4959	05/11/2020 2.88	05/11/2020	A+ Industrial	2.65 2.29	501,220.00 500,921.58 1,557.92	502,479.50 1,996.53 504,476.03
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	500,000.00 100.5560	05/15/2020 2.95	05/15/2020	A Industrial	2.56 2.31	501,842.00 501,669.31 1,110.69	502,780.00 1,884.72 504,664.72

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Balance Sheet Classification

Base Currency: USD

01 April 2019 to 30 June 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	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
45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	500,000.00 100.0004	07/19/2019 2.47	07/19/2019	AAA Government	2.54 2.45	499,850.00 499,985.79 16.21	500,002.00 2,368.52 502,370.52
931142EF6 WALMART INC	700,000.00 99.9930	06/23/2020 2.38	06/23/2020	AA Industrial	2.42 2.05	700,000.00 700,000.00 -49.00	699,951.00 324.37 700,275.37
544351MK2 LOS ANGELES CALIF	750,000.00 100.2660	09/01/2019 4.00	09/01/2019	AA Municipal	2.55 2.48	762,082.50 751,800.76 194.24	751,995.00 10,000.00 761,995.00
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,000.00 99.9930	03/18/2020 2.41	03/18/2020	AAA Government	2.44 2.01	1,000,100.00 1,000,087.29 -157.29	999,930.00 870.91 1,000,800.91
02665WCL3 AMERICAN HONDA FINANCE CORP	700,000.00 100.0687	02/21/2020 2.67	02/21/2020	A Industrial	2.66 2.19	700,686.00 700,318.60 162.30	700,480.90 2,130.08 702,610.98
313312LV0 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.5320	09/17/2019 0.00	09/17/2019	A-1+ Agency	2.62 2.09	974,514.17 994,431.67 888.33	995,320.00 0.00 995,320.00
313312NG1 FEDERAL FARM CREDIT BANKS	500,000.00 99.3314	10/22/2019 0.00	10/22/2019	A-1+ Agency	2.68 2.09	486,703.89 495,872.36 784.64	496,657.00 0.00 496,657.00
313312NS5 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.2825	11/01/2019 0.00	11/01/2019	A-1+ Agency	2.73 2.12	973,721.11 990,843.33 1,981.67	992,825.00 0.00 992,825.00
313384LA5 FEDERAL HOME LOAN BANKS	1,000,000.00 99.6378	08/29/2019 0.00	08/29/2019	A-1+ Agency	2.66 2.11	980,641.11 995,706.11 671.89	996,378.00 0.00 996,378.00
313312QL7 FEDERAL FARM CREDIT BANKS	1,000,000.00 99.0512	12/13/2019 0.00	12/13/2019	A-1+ Agency	2.73 2.05	973,003.33 987,762.50 2,749.50	990,512.00 0.00 990,512.00
67983UUR2 Old Line Funding, LLC	1,000,000.00 99.8250	07/25/2019 0.00	07/25/2019	A-1+ Financial	2.73 2.34	986,374.72 998,193.33 56.17	998,249.50 0.00 998,249.50
313384MB2 FEDERAL HOME LOAN BANKS	1,000,000.00 99.4960	09/23/2019 0.00	09/23/2019	A-1+ Agency	2.42 2.10	989,422.08 994,411.66 548.34	994,960.00 0.00 994,960.00
313384LN7 FEDERAL HOME LOAN BANKS	1,000,000.00 99.5740	09/10/2019 0.00	09/10/2019	A-1+ Agency	2.43 2.08	990,333.33 995,266.67 473.33	995,740.00 0.00 995,740.00
88602UVF4 Thunder Bay Funding, LLC	1,000,000.00 99.6885	08/15/2019 0.00	08/15/2019	A-1+ Financial	2.50 2.39	993,800.00 996,900.00 -14.67	996,885.33 0.00 996,885.33
313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00 99.3196	10/24/2019 0.00	10/24/2019	A-1+ Agency	2.37 2.09	989,990.00 992,525.00 671.00	993,196.00 0.00 993,196.00

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Balance Sheet Classification

Base Currency: USD

01 April 2019 to 30 June 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	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
313384LX5 FEDERAL HOME LOAN BANKS	500,000.00 99.5200	09/19/2019 0.00	09/19/2019	A-1+ Agency	2.32 2.09	496,645.83 497,444.44 155.56	497,600.00 0.00 497,600.00
48306BWB7 Kaiser Foundation Hospitals, Inc.	800,000.00 99.4625	09/11/2019 0.00	09/11/2019	A-1+ Industrial	2.44 2.67	794,729.78 796,128.00 -428.00	795,700.00 0.00 795,700.00
---	33,045,322.15	11/13/2019	11/09/2019	AA+	2.59	32,812,067.48	32,996,824.77
---	99.8555	1.55		---	2.23	32,959,084.40 37,740.36	97,057.84 33,093,882.60

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Identifier, Description	Base Current Units, Market Price	Final Maturity, Coupon	Effective Maturity	Rating, Market Sector	Book Yield, Yield	Base Original Cost, Base Book Value, Base Net Total Unrealized Gain/Loss	Base Market Value, Base Accrued Balance, Base Market Value + Accrued
313370US5 FEDERAL HOME LOAN BANKS	1,000,000.00 101.1036	09/11/2020 2.88	09/11/2020	AAA Agency	2.51 1.94	1,005,300.42 1,004,307.21 6,728.79	1,011,036.00 8,784.72 1,019,820.72
912828XM7 UNITED STATES TREASURY	500,000.00 99.6680	07/31/2020 1.63	07/31/2020	AAA Government	2.37 1.93	495,410.16 496,031.49 2,308.51	498,340.00 3,389.16 501,729.16
69371RM78 PACCAR INC	700,000.00 100.4417	08/14/2020 2.50	08/14/2020	A+ Industrial	2.48 2.10	700,140.00 700,113.89 2,978.01	703,091.90 6,659.72 709,751.62
857477AS2 STATE STREET CORP	700,000.00 100.4444	08/18/2020 2.55	08/18/2020	AA- Financial	2.61 2.15	699,461.00 699,544.60 3,566.20	703,110.80 6,594.58 709,705.38
92826CAB8 VISA INC	675,000.00 100.1569	12/14/2020 2.20	11/14/2020	AA- Industrial	2.56 2.08	671,024.25 671,521.22 4,537.86	676,059.07 701.25 676,760.32
89237WAD9 TAOT 16C A3	57,859.25 99.8261	08/17/2020 1.14	08/20/2019	AAA Asset Backed	1.52 2.36	57,615.16 57,825.30 -66.67	57,758.62 29.32 57,787.94
65478GAD2 NAROT 17B A3	450,000.00 99.6935	10/15/2021 1.75	01/20/2020	AAA Asset Backed	3.22 2.31	442,212.89 445,586.00 3,034.70	448,620.71 350.00 448,970.71
65478GAD2 NAROT 17B A3	300,000.00 99.6935	10/15/2021 1.75	01/20/2020	AAA Asset Backed	3.35 2.31	295,464.84 296,798.71 2,281.76	299,080.47 233.33 299,313.80
24422ETZ2 JOHN DEERE CAPITAL CORP	700,000.00 100.2985	01/08/2021 2.35	01/08/2021	A Industrial	2.66 2.15	696,430.00 696,828.56 5,260.94	702,089.50 7,905.14 709,994.64
48125LRK0 JPMORGAN CHASE BANK NA	500,000.00 100.1099	02/01/2021 2.60	02/01/2020	AA Financial	2.70 2.39	499,190.00 499,251.81 1,297.69	500,549.50 5,425.00 505,974.50

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Balance Sheet Classification

Base Currency: USD

01 April 2019 to 30 June 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	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
47788CAB8 JDOT 2018 A2	53,025.06 99.9920	10/15/2020 2.42	08/27/2019	AAA Asset Backed	2.44 2.48	53,022.74 53,024.55 -3.73	53,020.82 57.03 53,077.85
92868LAB7 VALET 181 A2A	524,920.18 100.2454	07/20/2021 2.81	12/11/2019	AAA Asset Backed	2.83 2.27	524,915.87 524,917.96 1,290.26	526,208.23 450.70 526,658.93
58772RAB0 MBART 181 A2A	355,676.00 100.1047	04/15/2021 2.71	10/28/2019	AAA Asset Backed	2.73 2.40	355,664.01 355,670.50 377.82	356,048.32 428.39 356,476.71
43815HAB3 HAROT 183 A2	474,314.69 100.1250	12/21/2020 2.67	10/28/2019	AAA Asset Backed	2.66 2.30	474,370.27 474,352.60 554.83	474,907.44 351.78 475,259.22
92348XAB1 VZOT 18A A1B	800,000.00 99.9102	04/20/2023 2.62	04/26/2021	AAA Asset Backed	2.64 2.14	800,000.00 800,000.00 -718.08	799,281.92 641.15 799,923.07
9128286D7 UNITED STATES TREASURY	500,000.00 101.1133	02/28/2021 2.50	02/28/2021	AAA Government	2.35 1.82	501,328.13 501,210.65 4,355.85	505,566.50 4,177.99 509,744.49
06050TML3 BANK OF AMERICA NA	500,000.00 100.0673	05/24/2021 2.87	05/24/2020	AA Financial	2.88 2.13	500,000.00 500,000.00 336.50	500,336.50 1,517.23 501,853.73
14042WAB6 COPAR 191 A2	650,000.00 100.3772	04/15/2022 2.58	06/21/2020	AAA Asset Backed	2.60 2.20	649,945.01 649,947.70 2,504.23	652,451.93 745.33 653,197.26
---	9,440,795.17	04/20/2021	07/19/2020	AA+	2.65	9,421,494.75	9,467,558.22
---	100.2862	2.47	---	---	2.14	9,426,932.75 40,625.47	48,441.83 9,516,000.06

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
---	44,495,451.48	02/28/2020	12/28/2019	AA+	2.59	44,236,363.76	44,469,616.61
---	99.9240	1.68	---	---	2.22	44,391,290.20 78,326.41	145,499.67 44,615,116.28

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

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Trading Activity

Base Currency: USD

01 April 2019 to 30 June 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
05/20/2019 05/24/2019	06050TML3 BANK OF AMERICA NA	Bank of America 05/24/2021 2.87	500,000.00 500,000.00 100.00	0.00 500,000.00	0.00 0.00	0.00 -500,000.00
05/21/2019 05/30/2019	14042WAB6 COPAR 191 A2	J.P. Morgan Securities Inc. (AU) 04/15/2022 2.58	650,000.00 650,000.00 99.99	0.00 649,945.01	0.00 0.00	0.00 -649,945.01
05/24/2019 05/29/2019	14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	Stifel Nicolaus & Co. 05/15/2020 2.95	500,000.00 500,000.00 100.37	0.00 501,842.00	0.00 573.61	0.00 -502,415.61
04/17/2019 04/22/2019	24422ETZ2 JOHN DEERE CAPITAL CORP	Piper Jaffray Inc 01/08/2021 2.35	700,000.00 700,000.00 99.49	0.00 696,430.00	0.00 4,752.22	0.00 -701,182.22
05/31/2019 05/31/2019	313384KT5 FEDERAL HOME LOAN BANKS	APX Asset 08/22/2019 0.00	1,000,000.00 1,000,000.00 99.46	0.00 994,616.53	0.00 0.00	0.00 -994,616.53
04/18/2019 04/18/2019	313384LN7 FEDERAL HOME LOAN BANKS	APX Asset 09/10/2019 0.00	1,000,000.00 1,000,000.00 99.03	0.00 990,333.33	0.00 0.00	0.00 -990,333.33
06/06/2019 06/06/2019	313384LX5 FEDERAL HOME LOAN BANKS	APX Asset 09/19/2019 0.00	500,000.00 500,000.00 99.33	0.00 496,645.83	0.00 0.00	0.00 -496,645.83
04/17/2019 04/17/2019	313384MB2 FEDERAL HOME LOAN BANKS	APX Asset 09/23/2019 0.00	1,000,000.00 1,000,000.00 98.94	0.00 989,422.08	0.00 0.00	0.00 -989,422.08
05/23/2019 05/23/2019	313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	APX Asset 10/24/2019 0.00	1,000,000.00 1,000,000.00 99.00	0.00 989,990.00	0.00 0.00	0.00 -989,990.00
06/04/2019 06/06/2019	438124AC3 HAROT 163 A3	J.P. Morgan Securities Inc. (AU) 05/18/2020 1.16	1,090,000.00 112,111.08 99.84	0.00 111,935.91	0.00 65.02	0.00 -112,000.93
05/22/2019 05/24/2019	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	CastleOak Securities LP 03/18/2020 2.47	1,000,000.00 1,000,000.00 100.01	0.00 1,000,100.00	0.00 274.51	0.00 -1,000,374.51
05/10/2019 05/14/2019	48125LRK0 JPMORGAN CHASE BANK NA	Stifel Nicolaus & Co. 02/01/2021 2.60	500,000.00 500,000.00 99.84	0.00 499,190.00	0.00 3,725.17	0.00 -502,915.17
04/03/2019 04/03/2019	48306BT54 Kaiser Foundation Hospitals	BARCLAYS CAPITAL INC. 06/05/2019 0.00	800,000.00 800,000.00 99.56	0.00 796,472.00	0.00 0.00	0.00 -796,472.00
06/05/2019 06/05/2019	48306BWB7 Kaiser Foundation Hospitals	J.P. Morgan Securities Inc. (AU) 09/11/2019 0.00	800,000.00 800,000.00 99.34	0.00 794,729.78	0.00 0.00	0.00 -794,729.78

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Trading Activity

Base Currency: USD

01 April 2019 to 30 June 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
06/24/2019	53127UUF5	CITIGROUP GLOBAL MARKET	750,000.00	0.00	0.00	0.00
06/24/2019	Liberty Street Funding LLC	07/15/2019 0.00	750,000.00 99.86	748,967.50	0.00	-748,967.50
04/10/2019	637432MU6	RAMIREZ & CO INC	700,000.00	0.00	0.00	0.00
04/12/2019	NATIONAL RURAL UTILITIES COOP FINANCE CORP	06/15/2020 2.35	700,000.00 99.79	698,509.00	5,346.25	-703,855.25
06/24/2019	63763QU13	J.P. Morgan Securities Inc. (AU)	250,000.00	0.00	0.00	0.00
06/24/2019	National Securities Clearing Corporation	07/01/2019 0.00	250,000.00 99.95	249,883.33	0.00	-249,883.33
04/12/2019	857477AS2	RAMIREZ & CO INC	700,000.00	0.00	0.00	0.00
04/16/2019	STATE STREET CORP	08/18/2020 2.55	700,000.00 99.92	699,461.00	2,875.83	-702,336.83
05/16/2019	88602UVF4	BARCLAYS CAPITAL INC.	1,000,000.00	0.00	0.00	0.00
05/17/2019	Thunder Bay Funding, LLC	08/15/2019 0.00	1,000,000.00 99.38	993,800.00	0.00	-993,800.00
05/02/2019	9128286D7	BARCLAYS CAPITAL INC.	500,000.00	0.00	0.00	0.00
05/03/2019	UNITED STATES TREASURY	02/28/2021 2.50	500,000.00 100.27	501,328.13	2,173.91	-503,502.04
04/29/2019	912828XM7	Goldman Sachs & Co. (AU)	500,000.00	0.00	0.00	0.00
04/30/2019	UNITED STATES TREASURY	07/31/2020 1.63	500,000.00 99.08	495,410.16	1,997.58	-497,407.74
04/12/2019	92826CAB8	TORONTO DOMINION BK	675,000.00	0.00	0.00	0.00
04/16/2019	VISA INC	12/14/2020 2.20	675,000.00 99.41	671,024.25	5,032.50	-676,056.75
04/01/2019	94975P405	Direct	1,251,849.22	1,251,849.22	0.00	0.00
04/01/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	1,251,849.22 1.00	1,251,849.22	0.00	-1,251,849.22
04/01/2019	94975P405	Direct	733.60	733.60	0.00	0.00
04/01/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	733.60 1.00	733.60	0.00	-733.60
04/03/2019	94975P405	Direct	800,000.00	800,000.00	0.00	0.00
04/03/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	800,000.00 1.00	800,000.00	0.00	-800,000.00
04/09/2019	94975P405	Direct	1,000,000.00	1,000,000.00	0.00	0.00
04/09/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	1,000,000.00 1.00	1,000,000.00	0.00	-1,000,000.00
04/15/2019	94975P405	Direct	614,350.36	614,350.36	0.00	0.00
04/15/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	614,350.36 1.00	614,350.36	0.00	-614,350.36
04/15/2019	94975P405	Direct	18,597.57	18,597.57	0.00	0.00
04/15/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	18,597.57 1.00	18,597.57	0.00	-18,597.57
04/15/2019	94975P405	Direct	61,031.42	61,031.42	0.00	0.00
04/15/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	61,031.42 1.00	61,031.42	0.00	-61,031.42
04/17/2019	94975P405	Direct	716,625.00	716,625.00	0.00	0.00
04/17/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	716,625.00 1.00	716,625.00	0.00	-716,625.00

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Trading Activity

Base Currency: USD

01 April 2019 to 30 June 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
04/17/2019	94975P405	Direct	5,072.27	5,072.27	0.00	0.00
04/17/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	5,072.27 1.00	5,072.27	0.00	-5,072.27
04/18/2019	94975P405	Direct	18,676.27	18,676.27	0.00	0.00
04/18/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	18,676.27 1.00	18,676.27	0.00	-18,676.27
04/22/2019	94975P405	Direct	32,312.27	32,312.27	0.00	0.00
04/22/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	32,312.27 1.00	32,312.27	0.00	-32,312.27
04/22/2019	94975P405	Direct	54,003.89	54,003.89	0.00	0.00
04/22/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	54,003.89 1.00	54,003.89	0.00	-54,003.89
04/23/2019	94975P405	Direct	65,336.86	65,336.86	0.00	0.00
04/23/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	65,336.86 1.00	65,336.86	0.00	-65,336.86
04/24/2019	94975P405	Direct	3,340.00	3,340.00	0.00	0.00
04/24/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	3,340.00 1.00	3,340.00	0.00	-3,340.00
04/26/2019	94975P405	Direct	800,000.00	800,000.00	0.00	0.00
04/26/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	800,000.00 1.00	800,000.00	0.00	-800,000.00
04/26/2019	94975P405	Direct	5,000.00	5,000.00	0.00	0.00
04/26/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	5,000.00 1.00	5,000.00	0.00	-5,000.00
05/01/2019	94975P405	Direct	776,206.94	776,206.94	0.00	0.00
05/01/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	776,206.94 1.00	776,206.94	0.00	-776,206.94
05/10/2019	94975P405	Direct	453,262.50	453,262.50	0.00	0.00
05/10/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	453,262.50 1.00	453,262.50	0.00	-453,262.50
05/13/2019	94975P405	Direct	5,937.50	5,937.50	0.00	0.00
05/13/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	5,937.50 1.00	5,937.50	0.00	-5,937.50
05/13/2019	94975P405	Direct	15,281.25	15,281.25	0.00	0.00
05/13/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	15,281.25 1.00	15,281.25	0.00	-15,281.25
05/15/2019	94975P405	Direct	17,531.36	17,531.36	0.00	0.00
05/15/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	17,531.36 1.00	17,531.36	0.00	-17,531.36
05/15/2019	94975P405	Direct	310,105.19	310,105.19	0.00	0.00
05/15/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	310,105.19 1.00	310,105.19	0.00	-310,105.19
05/15/2019	94975P405	Direct	18,283.48	18,283.48	0.00	0.00
05/15/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	18,283.48 1.00	18,283.48	0.00	-18,283.48
05/16/2019	94975P405	Direct	2,000,000.00	2,000,000.00	0.00	0.00
05/16/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	2,000,000.00 1.00	2,000,000.00	0.00	-2,000,000.00

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Trading Activity

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income



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Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
05/20/2019	94975P405	Direct	52.50	52.50	0.00	0.00
05/20/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	52.50 1.00	52.50	0.00	-52.50
05/20/2019	94975P405	Direct	1,850,439.84	1,850,439.84	0.00	0.00
05/20/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	1,850,439.84 1.00	1,850,439.84	0.00	-1,850,439.84
05/20/2019	94975P405	Direct	3,937.50	3,937.50	0.00	0.00
05/20/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	3,937.50 1.00	3,937.50	0.00	-3,937.50
05/20/2019	94975P405	Direct	17,081.90	17,081.90	0.00	0.00
05/20/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	17,081.90 1.00	17,081.90	0.00	-17,081.90
05/21/2019	94975P405	Direct	4,830.41	4,830.41	0.00	0.00
05/21/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	4,830.41 1.00	4,830.41	0.00	-4,830.41
05/21/2019	94975P405	Direct	63,243.77	63,243.77	0.00	0.00
05/21/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	63,243.77 1.00	63,243.77	0.00	-63,243.77
05/28/2019	94975P405	Direct	1,006,875.00	1,006,875.00	0.00	0.00
05/28/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.27	1,006,875.00 1.00	1,006,875.00	0.00	-1,006,875.00
06/03/2019	94975P405	Direct	508,971.43	508,971.43	0.00	0.00
06/03/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	508,971.43 1.00	508,971.43	0.00	-508,971.43
06/05/2019	94975P405	Direct	800,000.00	800,000.00	0.00	0.00
06/05/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	800,000.00 1.00	800,000.00	0.00	-800,000.00
06/10/2019	94975P405	Direct	17,500.00	17,500.00	0.00	0.00
06/10/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	17,500.00 1.00	17,500.00	0.00	-17,500.00
06/14/2019	94975P405	Direct	7,425.00	7,425.00	0.00	0.00
06/14/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	7,425.00 1.00	7,425.00	0.00	-7,425.00
06/17/2019	94975P405	Direct	18,549.20	18,549.20	0.00	0.00
06/17/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	18,549.20 1.00	18,549.20	0.00	-18,549.20
06/17/2019	94975P405	Direct	568,813.34	568,813.34	0.00	0.00
06/17/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	568,813.34 1.00	568,813.34	0.00	-568,813.34
06/18/2019	94975P405	Direct	59,837.22	59,837.22	0.00	0.00
06/18/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	59,837.22 1.00	59,837.22	0.00	-59,837.22
06/19/2019	94975P405	Direct	63,159.81	63,159.81	0.00	0.00
06/19/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	63,159.81 1.00	63,159.81	0.00	-63,159.81
06/20/2019	94975P405	Direct	30.51	30.51	0.00	0.00
06/20/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	30.51 1.00	30.51	0.00	-30.51

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Trading Activity

Base Currency: USD

01 April 2019 to 30 June 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
06/20/2019	94975P405	Direct	71,535.44	71,535.44	0.00	0.00
06/20/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	71,535.44 1.00	71,535.44	0.00	-71,535.44
06/20/2019	94975P405	Direct	52,436.08	52,436.08	0.00	0.00
06/20/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	52,436.08 1.00	52,436.08	0.00	-52,436.08
06/21/2019	94975P405	Direct	60,045.12	60,045.12	0.00	0.00
06/21/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	60,045.12 1.00	60,045.12	0.00	-60,045.12
06/24/2019	94975P405	Direct	4,725.35	4,725.35	0.00	0.00
06/24/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	4,725.35 1.00	4,725.35	0.00	-4,725.35
---	---	---	30,338,026.37	14,223,026.37	0.00	0.00
---	---	11/14/2019 1.71	29,360,137.45 ---	29,293,062.21	26,816.60	-29,319,878.81

Maturity

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
06/01/2019	010831DL6	Maturity	-500,000.00	0.00	0.00	0.00
06/01/2019	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	06/01/2019 2.48	-500,000.00 100.00	-500,000.00	0.00	500,000.00
04/01/2019	06051GFE4	Maturity	-740,000.00	0.00	0.00	0.00
04/01/2019	BANK OF AMERICA CORP	04/01/2019 3.67	-740,000.00 100.00	-740,000.00	0.00	740,000.00
05/15/2019	06406HCU1	Maturity	-250,000.00	0.00	0.00	0.00
05/15/2019	BANK OF NEW YORK MELLON CORP	05/15/2019 2.20	-250,000.00 100.00	-250,000.00	0.00	250,000.00
05/10/2019	07330NAL9	Maturity	-450,000.00	0.00	0.00	0.00
05/10/2019	BRANCH BANKING AND TRUST CO	05/10/2019 1.45	-450,000.00 100.00	-450,000.00	0.00	450,000.00
04/15/2019	14041NFC0	Maturity	-600,000.00	0.00	0.00	0.00
04/15/2019	COMET 161 A	04/15/2019 2.92	0.00 100.00	0.00	0.00	0.00
06/17/2019	14041NFE6	Maturity	-250,000.00	0.00	0.00	0.00
06/17/2019	COMET 163 A	06/17/2019 1.34	0.00 100.00	0.00	0.00	0.00
05/18/2019	14912L6R7	Maturity	-700,000.00	0.00	0.00	0.00
05/18/2019	CATERPILLAR FINANCIAL SERVICES CORP	05/18/2019 1.35	-700,000.00 100.00	-700,000.00	0.00	700,000.00
06/17/2019	161571HC1	Maturity	-300,000.00	0.00	0.00	0.00
06/17/2019	CHAIT 162 A	06/17/2019 1.37	0.00 100.00	0.00	0.00	0.00
04/17/2019	24422ERR2	Maturity	-700,000.00	0.00	0.00	0.00
04/17/2019	JOHN DEERE CAPITAL CORP	04/17/2019 2.25	-700,000.00 100.00	-700,000.00	0.00	700,000.00

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Trading Activity

Base Currency: USD

01 April 2019 to 30 June 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
05/28/2019	3130ABF92	Maturity	-1,000,000.00	0.00	0.00	0.00
05/28/2019	FEDERAL HOME LOAN BANKS	05/28/2019 1.38	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
04/16/2019	313312EK2	Maturity	-1,000,000.00	0.00	0.00	0.00
04/16/2019	FEDERAL FARM CREDIT BANKS	04/16/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
04/09/2019	313384EC9	Maturity	-1,000,000.00	0.00	0.00	0.00
04/09/2019	FEDERAL HOME LOAN BANKS	04/09/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
05/16/2019	313384FR5	Maturity	-2,000,000.00	0.00	0.00	0.00
05/16/2019	FEDERAL HOME LOAN BANKS	05/16/2019 0.00	-2,000,000.00 100.00	-2,000,000.00	0.00	2,000,000.00
05/20/2019	313384FV6	Maturity	-1,000,000.00	0.00	0.00	0.00
05/20/2019	FEDERAL HOME LOAN BANKS	05/20/2019 0.00	-1,000,000.00 100.00	-1,000,000.00	0.00	1,000,000.00
04/26/2019	459058FC2	Maturity	-300,000.00	0.00	0.00	0.00
04/26/2019	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	04/26/2019 1.25	-300,000.00 100.00	-300,000.00	0.00	300,000.00
04/26/2019	459058FC2	Maturity	-500,000.00	0.00	0.00	0.00
04/26/2019	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	04/26/2019 1.25	-500,000.00 100.00	-500,000.00	0.00	500,000.00
04/03/2019	48306BR31	Maturity	-800,000.00	0.00	0.00	0.00
04/03/2019	Kaiser Foundation Hospitals	04/03/2019 0.00	-800,000.00 100.00	-800,000.00	0.00	800,000.00
06/05/2019	48306BT54	Maturity	-800,000.00	0.00	0.00	0.00
06/05/2019	Kaiser Foundation Hospitals	06/05/2019 0.00	-800,000.00 100.00	-800,000.00	0.00	800,000.00
04/01/2019	57636QAA2	Maturity	-500,000.00	0.00	0.00	0.00
04/01/2019	MASTERCARD INC	04/01/2019 2.00	-500,000.00 100.00	-500,000.00	0.00	500,000.00
05/01/2019	79766DKL2	Maturity	-750,000.00	0.00	0.00	0.00
05/01/2019	SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	05/01/2019 1.72	-750,000.00 100.00	-750,000.00	0.00	750,000.00
---	---	Maturity	-14,140,000.00	0.00	0.00	0.00
---	---	05/03/2019 0.95	-12,990,000.00 100.00	-12,990,000.00	0.00	12,990,000.00

Principal Paydown

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
04/20/2019	055657AC4	Direct	0.00	0.00	0.00	0.00
04/20/2019	BMWLT 171 A3	05/20/2020 1.98	-48,096.91 ---	-48,096.91	0.00	48,096.91
05/20/2019	055657AC4	Direct	0.00	0.00	0.00	0.00
05/20/2019	BMWLT 171 A3	05/20/2020 1.98	-53,346.89 ---	-53,346.89	0.00	53,346.89

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Trading Activity

Base Currency: USD

01 April 2019 to 30 June 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
06/20/2019	055657AC4	Direct	0.00	0.00	0.00	0.00
06/20/2019	BMWLT 171 A3	05/20/2020 1.98	-53,385.51 ---	-53,385.51	0.00	53,385.51
04/20/2019	05584PAB3	Direct	0.00	0.00	0.00	0.00
04/20/2019	BMWLT 172 A2A	02/20/2020 1.80	-32,182.75 ---	-32,182.75	0.00	32,182.75
05/20/2019	05584PAB3	Direct	0.00	0.00	0.00	0.00
05/20/2019	BMWLT 172 A2A	02/20/2020 1.80	-33,827.14 ---	-33,827.14	0.00	33,827.14
06/20/2019	05584PAB3	Direct	0.00	0.00	0.01	0.00
06/20/2019	BMWLT 172 A2A	02/20/2020 1.80	-20,336.89 ---	-20,336.90	0.00	20,336.90
04/15/2019	14041NFC0	Direct	0.00	0.00	0.00	0.00
04/15/2019	COMET 161 A	04/15/2019 2.92	-600,000.00 ---	-600,000.00	0.00	600,000.00
06/15/2019	14041NFE6	Direct	0.00	0.00	0.00	0.00
06/15/2019	COMET 163 A	06/17/2019 1.34	-250,000.00 ---	-250,000.00	0.00	250,000.00
06/15/2019	161571HC1	Direct	0.00	0.00	0.00	0.00
06/15/2019	CHAIT 162 A	06/17/2019 1.37	-300,000.00 ---	-300,000.00	0.00	300,000.00
04/18/2019	438124AC3	Direct	0.00	0.00	0.00	0.00
04/18/2019	HAROT 163 A3	05/18/2020 1.16	-18,602.06 ---	-18,602.06	0.00	18,602.06
05/18/2019	438124AC3	Direct	0.00	0.00	0.01	0.00
05/18/2019	HAROT 163 A3	05/18/2020 1.16	-17,025.67 ---	-17,025.68	0.00	17,025.68
06/18/2019	438124AC3	Direct	0.00	0.00	-0.01	0.00
06/18/2019	HAROT 163 A3	05/18/2020 1.16	-61,021.67 ---	-61,021.66	0.00	61,021.66
04/21/2019	43815HAB3	Direct	0.00	0.00	0.00	0.00
04/21/2019	HAROT 183 A2	12/21/2020 2.67	-63,870.67 ---	-63,870.67	0.00	63,870.67
05/21/2019	43815HAB3	Direct	0.00	0.00	0.00	0.00
05/21/2019	HAROT 183 A2	12/21/2020 2.67	-61,919.69 ---	-61,919.69	0.00	61,919.69
06/21/2019	43815HAB3	Direct	0.00	0.00	0.00	0.00
06/21/2019	HAROT 183 A2	12/21/2020 2.67	-58,858.81 ---	-58,858.81	0.00	58,858.81
04/15/2019	47788CAB8	Direct	0.00	0.00	0.00	0.00
04/15/2019	JDOT 2018 A2	10/15/2020 2.42	-13,255.02 ---	-13,255.02	0.00	13,255.02
05/15/2019	47788CAB8	Direct	0.00	0.00	0.00	0.00
05/15/2019	JDOT 2018 A2	10/15/2020 2.42	-16,581.35 ---	-16,581.35	0.00	16,581.35
06/15/2019	47788CAB8	Direct	0.00	0.00	0.00	0.00
06/15/2019	JDOT 2018 A2	10/15/2020 2.42	-12,235.86 ---	-12,235.86	0.00	12,235.86

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Trading Activity

Base Currency: USD

01 April 2019 to 30 June 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
04/15/2019	58772RAB0	Direct	0.00	0.00	0.00	0.00
04/15/2019	MBART 181 A2A	04/15/2021 2.71	-45,578.09	-45,578.09	0.00	45,578.09
05/15/2019	58772RAB0	Direct	0.00	0.00	0.00	0.00
05/15/2019	MBART 181 A2A	04/15/2021 2.71	-48,068.24	-48,068.24	0.00	48,068.24
06/15/2019	58772RAB0	Direct	0.00	0.00	0.00	0.00
06/15/2019	MBART 181 A2A	04/15/2021 2.71	-46,561.36	-46,561.36	0.00	46,561.36
04/15/2019	89237WAD9	Direct	0.00	0.00	0.00	0.00
04/15/2019	TAOT 16C A3	08/17/2020 1.14	-18,213.80	-18,213.80	0.00	18,213.80
05/15/2019	89237WAD9	Direct	0.00	0.00	0.00	0.00
05/15/2019	TAOT 16C A3	08/17/2020 1.14	-17,444.06	-17,444.06	0.00	17,444.06
06/15/2019	89237WAD9	Direct	0.00	0.00	0.00	0.00
06/15/2019	TAOT 16C A3	08/17/2020 1.14	-16,592.80	-16,592.80	0.00	16,592.80
04/20/2019	92868LAB7	Direct	0.00	0.00	0.00	0.00
04/20/2019	VALET 181 A2A	07/20/2021 2.81	-52,405.72	-52,405.72	0.00	52,405.72
05/20/2019	92868LAB7	Direct	0.00	0.00	0.00	0.00
05/20/2019	VALET 181 A2A	07/20/2021 2.81	-54,081.40	-54,081.40	0.00	54,081.40
06/20/2019	92868LAB7	Direct	0.00	0.00	0.00	0.00
06/20/2019	VALET 181 A2A	07/20/2021 2.81	-51,087.26	-51,087.26	0.00	51,087.26
---	---	Direct	0.00	0.00	-0.01	0.00
---	---	01/10/2020 2.20	-2,064,579.64	-2,064,579.63	0.00	2,064,579.63

Sell

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
04/03/2019	94975P405	Direct	-796,472.00	-796,472.00	0.00	0.00
04/03/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	-796,472.00 1.00	-796,472.00	0.00	796,472.00
04/12/2019	94975P405	Direct	-703,855.25	-703,855.25	0.00	0.00
04/12/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	-703,855.25 1.00	-703,855.25	0.00	703,855.25
04/16/2019	94975P405	Direct	-378,836.91	-378,836.91	0.00	0.00
04/16/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	-378,836.91 1.00	-378,836.91	0.00	378,836.91
04/17/2019	94975P405	Direct	-8,750.00	-8,750.00	0.00	0.00
04/17/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.40	-8,750.00 1.00	-8,750.00	0.00	8,750.00

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Trading Activity

Base Currency: USD

01 April 2019 to 30 June 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
04/17/2019 04/17/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.40	-989,422.08 -989,422.08 1.00	-989,422.08 -989,422.08	0.00 0.00	0.00 989,422.08
04/18/2019 04/18/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.40	-990,333.33 -990,333.33 1.00	-990,333.33 -990,333.33	0.00 0.00	0.00 990,333.33
04/22/2019 04/22/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.40	-651,960.62 -651,960.62 1.00	-651,960.62 -651,960.62	0.00 0.00	0.00 651,960.62
04/26/2019 04/26/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.40	-292,058.12 -292,058.12 1.00	-292,058.12 -292,058.12	0.00 0.00	0.00 292,058.12
04/30/2019 04/30/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.40	-489,857.11 -489,857.11 1.00	-489,857.11 -489,857.11	0.00 0.00	0.00 489,857.11
05/03/2019 05/03/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.27	-503,502.04 -503,502.04 1.00	-503,502.04 -503,502.04	0.00 0.00	0.00 503,502.04
05/14/2019 05/14/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.27	-502,915.17 -502,915.17 1.00	-502,915.17 -502,915.17	0.00 0.00	0.00 502,915.17
05/17/2019 05/17/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.27	-993,800.00 -993,800.00 1.00	-993,800.00 -993,800.00	0.00 0.00	0.00 993,800.00
05/22/2019 05/22/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.27	-52.50 -52.50 1.00	-52.50 -52.50	0.00 0.00	0.00 52.50
05/23/2019 05/23/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.27	-989,990.00 -989,990.00 1.00	-989,990.00 -989,990.00	0.00 0.00	0.00 989,990.00
05/24/2019 05/24/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.27	-1,500,374.51 -1,500,374.51 1.00	-1,500,374.51 -1,500,374.51	0.00 0.00	0.00 1,500,374.51
05/29/2019 05/29/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.27	-502,415.61 -502,415.61 1.00	-502,415.61 -502,415.61	0.00 0.00	0.00 502,415.61
05/30/2019 05/30/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.27	-649,945.01 -649,945.01 1.00	-649,945.01 -649,945.01	0.00 0.00	0.00 649,945.01
05/31/2019 05/31/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.27	-994,616.53 -994,616.53 1.00	-994,616.53 -994,616.53	0.00 0.00	0.00 994,616.53
06/05/2019 06/05/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.30	-794,729.78 -794,729.78 1.00	-794,729.78 -794,729.78	0.00 0.00	0.00 794,729.78
06/06/2019 06/06/2019	94975P405 WELLS FRGO GOVERNMENT CL I MMF	Direct 06/30/2019 2.30	-496,645.83 -496,645.83 1.00	-496,645.83 -496,645.83	0.00 0.00	0.00 496,645.83

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Trading Activity

Base Currency: USD

01 April 2019 to 30 June 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
06/06/2019	94975P405	Direct	-112,000.93	-112,000.93	0.00	0.00
06/06/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	-112,000.93 1.00	-112,000.93	0.00	112,000.93
06/20/2019	94975P405	Direct	-93.17	-93.17	0.00	0.00
06/20/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	-93.17 1.00	-93.17	0.00	93.17
06/24/2019	94975P405	Direct	-249,883.33	-249,883.33	0.00	0.00
06/24/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	-249,883.33 1.00	-249,883.33	0.00	249,883.33
06/24/2019	94975P405	Direct	-748,967.50	-748,967.50	0.00	0.00
06/24/2019	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.30	-748,967.50 1.00	-748,967.50	0.00	748,967.50
---	94975P405	Direct	-14,341,477.33	-14,341,477.33	0.00	0.00
---	WELLS FRGO GOVERNMENT CL I MMF	06/30/2019 2.32	-14,341,477.33 1.00	-14,341,477.33	0.00	14,341,477.33

Summary

Trade Date, Settle Date	Identifier, Description	Broker/Dealer, Final Maturity, Coupon Rate	Base Original Units, Base Current Units, Price	Purchased Cost, Base Principal	Base Net Total Realized Gain, Base Accrued Interest	Base Commission, Base Amount
---	---	---	1,856,549.04	-118,450.96	-0.01	0.00
---	---	08/31/2019 1.71	-35,919.51 ---	-102,994.75	26,816.60	76,178.15

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

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

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 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
06/28/2019 06/28/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	---	593.75
06/28/2019 06/28/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	---	593.75

Settled

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
06/01/2019 06/01/2019	Coupon	0.00	010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	2.48	06/01/2019	---	6,212.50
06/01/2019 06/01/2019	Maturity	-500,000.00	010831DL6 ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	2.48	06/01/2019	100.00	500,000.00
04/15/2019 04/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
05/15/2019 05/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
06/15/2019 06/15/2019	Coupon	0.00	02587AAJ3 AMXCA 171 A	1.93	02/18/2020	---	804.17
05/21/2019 05/21/2019	Coupon	0.00	02665WCL3 AMERICAN HONDA FINANCE CORP	2.67	02/21/2020	---	4,830.41
05/13/2019 05/13/2019	Coupon	0.00	037833DH0 APPLE INC	1.80	11/13/2019	---	4,500.00
04/15/2019 04/15/2019	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
05/15/2019 05/15/2019	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
06/15/2019 06/15/2019	Coupon	0.00	05522RCW6 BACCT 171 A	1.95	03/16/2020	---	1,218.75
04/20/2019 04/20/2019	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	417.32
04/20/2019 04/20/2019	Principal Paydown	-48,096.91	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	48,096.91
05/20/2019 05/20/2019	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	337.96
05/20/2019 05/20/2019	Principal Paydown	-53,346.89	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	53,346.89
06/20/2019 06/20/2019	Coupon	0.00	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	249.94
06/20/2019 06/20/2019	Principal Paydown	-53,385.51	055657AC4 BMWLT 171 A3	1.98	05/20/2020	---	53,385.51

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
04/20/2019 04/20/2019	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	129.52
04/20/2019 04/20/2019	Principal Paydown	-32,182.75	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	32,182.75
05/20/2019 05/20/2019	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	81.25
05/20/2019 05/20/2019	Principal Paydown	-33,827.14	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	33,827.14
06/20/2019 06/20/2019	Coupon	0.00	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	30.51
06/20/2019 06/20/2019	Principal Paydown	-20,336.89	05584PAB3 BMWLT 172 A2A	1.80	02/20/2020	---	20,336.90
05/20/2019 05/24/2019	Buy	500,000.00	06050TML3 BANK OF AMERICA NA	2.87	05/24/2021	100.00	-500,000.00
04/01/2019 04/01/2019	Coupon	0.00	06051GFE4 BANK OF AMERICA CORP	3.67	04/01/2019	---	6,708.57
04/01/2019 04/01/2019	Maturity	-740,000.00	06051GFE4 BANK OF AMERICA CORP	3.67	04/01/2019	100.00	740,000.00
05/15/2019 05/15/2019	Coupon	0.00	06406HCU1 BANK OF NEW YORK MELLON CORP	2.20	05/15/2019	---	2,750.00
05/15/2019 05/15/2019	Maturity	-250,000.00	06406HCU1 BANK OF NEW YORK MELLON CORP	2.20	05/15/2019	100.00	250,000.00
05/10/2019 05/10/2019	Coupon	0.00	07330NAL9 BRANCH BANKING AND TRUST CO	1.45	05/10/2019	---	3,262.50
05/10/2019 05/10/2019	Maturity	-450,000.00	07330NAL9 BRANCH BANKING AND TRUST CO	1.45	05/10/2019	100.00	450,000.00
06/10/2019 06/10/2019	Coupon	0.00	09247XAE1 BLACKROCK INC	5.00	12/10/2019	---	17,500.00
04/15/2019 04/15/2019	Coupon	0.00	14041NFC0 COMET 161 A	2.92	04/15/2019	---	1,515.77
04/15/2019 04/15/2019	Principal Paydown	-600,000.00	14041NFC0 COMET 161 A	2.92	04/15/2019	---	600,000.00
04/15/2019 04/15/2019	Maturity	0.00	14041NFC0 COMET 161 A	2.92	04/15/2019	100.00	0.00
04/15/2019 04/15/2019	Coupon	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	279.17
05/15/2019 05/15/2019	Coupon	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	279.17
06/15/2019 06/15/2019	Coupon	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	279.17
06/15/2019 06/15/2019	Principal Paydown	-250,000.00	14041NFE6 COMET 163 A	1.34	06/17/2019	---	250,000.00
06/17/2019 06/17/2019	Maturity	0.00	14041NFE6 COMET 163 A	1.34	06/17/2019	100.00	0.00
04/15/2019 04/15/2019	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
05/15/2019 05/15/2019	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33
06/15/2019 06/15/2019	Coupon	0.00	14041NFF3 COMET 164 A	1.33	08/15/2019	---	443.33
05/21/2019 05/30/2019	Buy	650,000.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	99.99	-649,945.01
06/15/2019 06/15/2019	Coupon	0.00	14042WAB6 COPAR 191 A2	2.58	04/15/2022	---	698.75
05/18/2019 05/18/2019	Coupon	0.00	14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	1.35	05/18/2019	---	4,725.00
05/18/2019 05/18/2019	Maturity	-700,000.00	14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	1.35	05/18/2019	100.00	700,000.00
05/24/2019 05/29/2019	Buy	500,000.00	14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	2.95	05/15/2020	100.37	-502,415.61
04/15/2019 04/15/2019	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
05/15/2019 05/15/2019	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
06/15/2019 06/15/2019	Coupon	0.00	161571FK5 CHAIT 124 A	1.58	08/15/2019	---	625.42
04/15/2019 04/15/2019	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
05/15/2019 05/15/2019	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
06/15/2019 06/15/2019	Coupon	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	342.50
06/15/2019 06/15/2019	Principal Paydown	-300,000.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	---	300,000.00
06/17/2019 06/17/2019	Maturity	0.00	161571HC1 CHAIT 162 A	1.37	06/17/2019	100.00	0.00
05/19/2019 05/19/2019	Coupon	0.00	17305EFW0 CCCIT 16A1 A1	1.75	11/19/2019	---	3,937.50
05/01/2019 05/01/2019	Coupon	0.00	17325FAN8 CITIBANK NA	3.05	05/01/2020	---	10,675.00
04/17/2019 04/17/2019	Coupon	0.00	24422ERR2 JOHN DEERE CAPITAL CORP	2.25	04/17/2019	---	7,875.00
04/17/2019 04/17/2019	Maturity	-700,000.00	24422ERR2 JOHN DEERE CAPITAL CORP	2.25	04/17/2019	100.00	700,000.00
04/17/2019 04/22/2019	Buy	700,000.00	24422ETZ2 JOHN DEERE CAPITAL CORP	2.35	01/08/2021	99.49	-701,182.22
05/28/2019 05/28/2019	Coupon	0.00	3130ABF92 FEDERAL HOME LOAN BANKS	1.38	05/28/2019	---	6,875.00
05/28/2019 05/28/2019	Maturity	-1,000,000.00	3130ABF92 FEDERAL HOME LOAN BANKS	1.38	05/28/2019	100.00	1,000,000.00

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
04/30/2019 04/30/2019	Coupon	0.00	3130ACLX0 FEDERAL HOME LOAN BANKS	1.63	10/30/2019	---	4,062.50
04/16/2019 04/16/2019	Maturity	-1,000,000.00	313312EK2 FEDERAL FARM CREDIT BANKS	0.00	04/16/2019	100.00	1,000,000.00
04/09/2019 04/09/2019	Maturity	-1,000,000.00	313384EC9 FEDERAL HOME LOAN BANKS	0.00	04/09/2019	100.00	1,000,000.00
05/16/2019 05/16/2019	Maturity	-2,000,000.00	313384FR5 FEDERAL HOME LOAN BANKS	0.00	05/16/2019	100.00	2,000,000.00
05/20/2019 05/20/2019	Maturity	-1,000,000.00	313384FV6 FEDERAL HOME LOAN BANKS	0.00	05/20/2019	100.00	1,000,000.00
05/31/2019 05/31/2019	Buy	1,000,000.00	313384KT5 FEDERAL HOME LOAN BANKS	0.00	08/22/2019	99.46	-994,616.53
04/18/2019 04/18/2019	Buy	1,000,000.00	313384LN7 FEDERAL HOME LOAN BANKS	0.00	09/10/2019	99.03	-990,333.33
06/06/2019 06/06/2019	Buy	500,000.00	313384LX5 FEDERAL HOME LOAN BANKS	0.00	09/19/2019	99.33	-496,645.83
04/17/2019 04/17/2019	Buy	1,000,000.00	313384MB2 FEDERAL HOME LOAN BANKS	0.00	09/23/2019	98.94	-989,422.08
05/23/2019 05/23/2019	Buy	1,000,000.00	313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	0.00	10/24/2019	99.00	-989,990.00
04/22/2019 04/22/2019	Coupon	0.00	3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	1.24	10/22/2019	---	3,100.00
05/11/2019 05/11/2019	Coupon	0.00	369550BA5 GENERAL DYNAMICS CORP	2.88	05/11/2020	---	10,781.25
05/13/2019 05/13/2019	Coupon	0.00	40428HPN6 HSBC USA INC (NEW)	2.38	11/13/2019	---	5,937.50
04/18/2019 04/18/2019	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	74.21
04/18/2019 04/18/2019	Principal Paydown	-18,602.06	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	18,602.06
05/18/2019 05/18/2019	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	56.23
05/18/2019 05/18/2019	Principal Paydown	-17,025.67	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	17,025.68
06/04/2019 06/06/2019	Buy	112,111.08	438124AC3 HAROT 163 A3	1.16	05/18/2020	99.84	-112,000.93
06/18/2019 06/18/2019	Coupon	0.00	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	148.14
06/18/2019 06/18/2019	Principal Paydown	-61,021.67	438124AC3 HAROT 163 A3	1.16	05/18/2020	---	61,021.66
04/21/2019 04/21/2019	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	1,466.19
04/21/2019 04/21/2019	Principal Paydown	-63,870.67	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	63,870.67

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
05/21/2019 05/21/2019	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	1,324.08
05/21/2019 05/21/2019	Principal Paydown	-61,919.69	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	61,919.69
06/21/2019 06/21/2019	Coupon	0.00	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	1,186.31
06/21/2019 06/21/2019	Principal Paydown	-58,858.81	43815HAB3 HAROT 183 A2	2.67	12/21/2020	---	58,858.81
04/30/2019 04/30/2019	Coupon	0.00	438516BP0 HONEYWELL INTERNATIONAL INC	2.62	10/30/2019	---	3,488.13
04/15/2019 04/15/2019	Coupon	0.00	4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1.75	10/15/2019	---	8,750.00
04/26/2019 04/26/2019	Maturity	-300,000.00	459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.25	04/26/2019	100.00	300,000.00
04/26/2019 04/26/2019	Maturity	-500,000.00	459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.25	04/26/2019	100.00	500,000.00
04/26/2019 04/26/2019	Coupon	0.00	459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1.25	04/26/2019	---	5,000.00
04/22/2019 04/22/2019	Coupon	0.00	45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.64	07/19/2019	---	3,340.00
05/22/2019 05/24/2019	Buy	1,000,000.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.47	03/18/2020	100.01	-1,000,374.51
06/18/2019 06/18/2019	Coupon	0.00	45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.41	03/18/2020	---	1,990.23
04/15/2019 04/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	191.78
04/15/2019 04/15/2019	Principal Paydown	-13,255.02	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	13,255.02
05/15/2019 05/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	165.05
05/15/2019 05/15/2019	Principal Paydown	-16,581.35	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	16,581.35
06/15/2019 06/15/2019	Coupon	0.00	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	131.61
06/15/2019 06/15/2019	Principal Paydown	-12,235.86	47788CAB8 JDOT 2018 A2	2.42	10/15/2020	---	12,235.86
05/10/2019 05/14/2019	Buy	500,000.00	48125LRK0 JPMORGAN CHASE BANK NA	2.60	02/01/2021	99.84	-502,915.17
04/03/2019 04/03/2019	Maturity	-800,000.00	48306BR31 Kaiser Foundation Hospitals	0.00	04/03/2019	100.00	800,000.00

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
04/03/2019 04/03/2019	Buy	800,000.00	48306BT54 Kaiser Foundation Hospitals	0.00	06/05/2019	99.56	-796,472.00
06/05/2019 06/05/2019	Maturity	-800,000.00	48306BT54 Kaiser Foundation Hospitals	0.00	06/05/2019	100.00	800,000.00
06/05/2019 06/05/2019	Buy	800,000.00	48306BWB7 Kaiser Foundation Hospitals	0.00	09/11/2019	99.34	-794,729.78
06/24/2019 06/24/2019	Buy	750,000.00	53127UUF5 Liberty Street Funding LLC	0.00	07/15/2019	99.86	-748,967.50
04/01/2019 04/01/2019	Coupon	0.00	57636QAA2 MASTERCARD INC	2.00	04/01/2019	---	5,000.00
04/01/2019 04/01/2019	Maturity	-500,000.00	57636QAA2 MASTERCARD INC	2.00	04/01/2019	100.00	500,000.00
04/15/2019 04/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	1,119.87
04/15/2019 04/15/2019	Principal Paydown	-45,578.09	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	45,578.09
05/15/2019 05/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	1,016.94
05/15/2019 05/15/2019	Principal Paydown	-48,068.24	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	48,068.24
06/15/2019 06/15/2019	Coupon	0.00	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	908.39
06/15/2019 06/15/2019	Principal Paydown	-46,561.36	58772RAB0 MBART 181 A2A	2.71	04/15/2021	---	46,561.36
04/10/2019 04/12/2019	Buy	700,000.00	637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	2.35	06/15/2020	99.79	-703,855.25
06/15/2019 06/15/2019	Coupon	0.00	637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	2.35	06/15/2020	---	8,225.00
06/24/2019 06/24/2019	Buy	250,000.00	63763QU13 National Securities Clearing Corporation	0.00	07/01/2019	99.95	-249,883.33
04/15/2019 04/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	1,093.75
05/15/2019 05/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	1,093.75
06/15/2019 06/15/2019	Coupon	0.00	65478GAD2 NAROT 17B A3	1.75	10/15/2021	---	1,093.75
05/20/2019 05/20/2019	Coupon	0.00	69353RFD5 PNC BANK NA	2.88	05/19/2020	---	5,172.90
05/01/2019 05/01/2019	Coupon	0.00	78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	2.71	11/01/2019	---	6,780.00
05/01/2019 05/01/2019	Coupon	0.00	79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	1.72	05/01/2019	---	6,453.75

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
05/01/2019 05/01/2019	Maturity	-750,000.00	79766DKL2 SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	1.72	05/01/2019	100.00	750,000.00
04/12/2019 04/16/2019	Buy	700,000.00	857477AS2 STATE STREET CORP	2.55	08/18/2020	99.92	-702,336.83
05/16/2019 05/17/2019	Buy	1,000,000.00	88602UVF4 Thunder Bay Funding, LLC	0.00	08/15/2019	99.38	-993,800.00
04/15/2019 04/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	104.60
04/15/2019 04/15/2019	Principal Paydown	-18,213.80	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	18,213.80
05/15/2019 05/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	87.30
05/15/2019 05/15/2019	Principal Paydown	-17,444.06	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	17,444.06
06/15/2019 06/15/2019	Coupon	0.00	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	70.73
06/15/2019 06/15/2019	Principal Paydown	-16,592.80	89237WAD9 TAOT 16C A3	1.14	08/17/2020	---	16,592.80
04/17/2019 04/17/2019	Coupon	0.00	90331HNK5 US BANK NA	2.71	01/17/2020	---	5,072.27
05/02/2019 05/03/2019	Buy	500,000.00	9128286D7 UNITED STATES TREASURY	2.50	02/28/2021	100.27	-503,502.04
05/15/2019 05/15/2019	Coupon	0.00	912828U32 UNITED STATES TREASURY	1.00	11/15/2019	---	5,000.00
06/15/2019 06/15/2019	Coupon	0.00	912828U73 UNITED STATES TREASURY	1.38	12/15/2019	---	6,875.00
04/29/2019 04/30/2019	Buy	500,000.00	912828XM7 UNITED STATES TREASURY	1.63	07/31/2020	99.08	-497,407.74
04/22/2019 04/22/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.73	04/20/2023	---	2,000.35
05/20/2019 05/20/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.68	04/20/2023	---	1,697.04
06/20/2019 06/20/2019	Coupon	0.00	92348XAB1 VZOT 18A A1B	2.62	04/20/2023	---	1,846.66
04/12/2019 04/16/2019	Buy	675,000.00	92826CAB8 VISA INC	2.20	12/14/2020	99.41	-676,056.75
06/14/2019 06/14/2019	Coupon	0.00	92826CAB8 VISA INC	2.20	12/14/2020	---	7,425.00
04/20/2019 04/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,598.17
04/20/2019 04/20/2019	Principal Paydown	-52,405.72	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	52,405.72
05/20/2019 05/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,475.46

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
05/20/2019 05/20/2019	Principal Paydown	-54,081.40	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	54,081.40
06/20/2019 06/20/2019	Coupon	0.00	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	1,348.82
06/20/2019 06/20/2019	Principal Paydown	-51,087.26	92868LAB7 VALET 181 A2A	2.81	07/20/2021	---	51,087.26
06/24/2019 06/24/2019	Coupon	0.00	931142EF6 WALMART INC	2.38	06/23/2020	---	4,725.35
04/01/2019 04/01/2019	Buy	1,251,849.22	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-1,251,849.22
04/01/2019 04/01/2019	Buy	733.60	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-733.60
04/03/2019 04/03/2019	Buy	800,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-800,000.00
04/03/2019 04/03/2019	Sell	-796,472.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	796,472.00
04/09/2019 04/09/2019	Buy	1,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-1,000,000.00
04/12/2019 04/12/2019	Sell	-703,855.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	703,855.25
04/15/2019 04/15/2019	Buy	614,350.36	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-614,350.36
04/15/2019 04/15/2019	Buy	18,597.57	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-18,597.57
04/15/2019 04/15/2019	Buy	61,031.42	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-61,031.42
04/16/2019 04/16/2019	Sell	-378,836.91	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	378,836.91
04/17/2019 04/17/2019	Sell	-8,750.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	8,750.00
04/17/2019 04/17/2019	Sell	-989,422.08	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	989,422.08
04/17/2019 04/17/2019	Buy	716,625.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-716,625.00
04/17/2019 04/17/2019	Buy	5,072.27	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-5,072.27
04/18/2019 04/18/2019	Buy	18,676.27	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-18,676.27
04/18/2019 04/18/2019	Sell	-990,333.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	990,333.33
04/22/2019 04/22/2019	Sell	-651,960.62	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	651,960.62
04/22/2019 04/22/2019	Buy	32,312.27	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-32,312.27
04/22/2019 04/22/2019	Buy	54,003.89	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-54,003.89

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
04/23/2019 04/23/2019	Buy	65,336.86	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-65,336.86
04/24/2019 04/24/2019	Buy	3,340.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-3,340.00
04/26/2019 04/26/2019	Buy	800,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-800,000.00
04/26/2019 04/26/2019	Sell	-292,058.12	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	292,058.12
04/26/2019 04/26/2019	Buy	5,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	-5,000.00
04/30/2019 04/30/2019	Sell	-489,857.11	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	1.00	489,857.11
04/30/2019 04/30/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.40	06/30/2019	---	2,298.19
05/01/2019 05/01/2019	Buy	776,206.94	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-776,206.94
05/03/2019 05/03/2019	Sell	-503,502.04	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	503,502.04
05/10/2019 05/10/2019	Buy	453,262.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-453,262.50
05/13/2019 05/13/2019	Buy	5,937.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-5,937.50
05/13/2019 05/13/2019	Buy	15,281.25	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-15,281.25
05/14/2019 05/14/2019	Sell	-502,915.17	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	502,915.17
05/15/2019 05/15/2019	Buy	17,531.36	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-17,531.36
05/15/2019 05/15/2019	Buy	310,105.19	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-310,105.19
05/15/2019 05/15/2019	Buy	18,283.48	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-18,283.48
05/16/2019 05/16/2019	Buy	2,000,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-2,000,000.00
05/17/2019 05/17/2019	Sell	-993,800.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	993,800.00
05/20/2019 05/20/2019	Buy	52.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-52.50
05/20/2019 05/20/2019	Buy	1,850,439.84	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-1,850,439.84
05/20/2019 05/20/2019	Buy	3,937.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-3,937.50
05/20/2019 05/20/2019	Buy	17,081.90	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-17,081.90
05/21/2019 05/21/2019	Buy	4,830.41	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-4,830.41

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
05/21/2019 05/21/2019	Buy	63,243.77	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-63,243.77
05/22/2019 05/22/2019	Sell	-52.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	52.50
05/23/2019 05/23/2019	Sell	-989,990.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	989,990.00
05/24/2019 05/24/2019	Sell	-1,500,374.51	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	1,500,374.51
05/28/2019 05/28/2019	Buy	1,006,875.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	-1,006,875.00
05/29/2019 05/29/2019	Sell	-502,415.61	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	502,415.61
05/30/2019 05/30/2019	Sell	-649,945.01	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	649,945.01
05/31/2019 05/31/2019	Sell	-994,616.53	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	1.00	994,616.53
05/31/2019 05/31/2019	Money Market Funds	0.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.27	06/30/2019	---	2,758.93
06/03/2019 06/03/2019	Buy	508,971.43	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-508,971.43
06/05/2019 06/05/2019	Sell	-794,729.78	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	794,729.78
06/05/2019 06/05/2019	Buy	800,000.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-800,000.00
06/06/2019 06/06/2019	Sell	-496,645.83	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	496,645.83
06/06/2019 06/06/2019	Sell	-112,000.93	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	112,000.93
06/10/2019 06/10/2019	Buy	17,500.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-17,500.00
06/14/2019 06/14/2019	Buy	7,425.00	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-7,425.00
06/17/2019 06/17/2019	Buy	18,549.20	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-18,549.20
06/17/2019 06/17/2019	Buy	568,813.34	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-568,813.34
06/18/2019 06/18/2019	Buy	59,837.22	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-59,837.22
06/19/2019 06/19/2019	Buy	63,159.81	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-63,159.81
06/20/2019 06/20/2019	Buy	30.51	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-30.51
06/20/2019 06/20/2019	Buy	71,535.44	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-71,535.44
06/20/2019 06/20/2019	Buy	52,436.08	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-52,436.08

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Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
06/20/2019 06/20/2019	Sell	-93.17	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	93.17
06/21/2019 06/21/2019	Buy	60,045.12	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-60,045.12
06/24/2019 06/24/2019	Sell	-249,883.33	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	249,883.33
06/24/2019 06/24/2019	Sell	-748,967.50	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	748,967.50
06/24/2019 06/24/2019	Buy	4,725.35	94975P405 WELLS FRGO GOVERNMENT CL I MMF	2.30	06/30/2019	1.00	-4,725.35
04/22/2019 04/22/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	06/30/2019	---	-4,392.98
04/26/2019 04/26/2019	Cash Transfer	0.00	CCYUSD US DOLLAR	0.00	06/30/2019	---	-292,058.12
05/20/2019 05/20/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	06/30/2019	---	-4,305.21
06/20/2019 06/20/2019	Management Fee	0.00	CCYUSD US DOLLAR	0.00	06/30/2019	---	-4,283.56
---	---	-35,919.51	---	---	08/31/2019	---	-874.02
---	---	---	---	---	---	---	---

Summary

Entry Date, Settle Date	Transaction Type	Base Current Units	Identifier, Description	Coupon Rate	Final Maturity	Price	Base Amount
---	---	-35,919.51	---	---	08/31/2019	---	-280.27
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* Grouped by: Status. * Groups Sorted by: Status. * Showing transactions with Entry Date within selected date range. * Weighted by: Absolute Value of Base Principal. * MMF transactions are expanded.

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

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MMF Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 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	Ticker	Description	Base Amount
06/28/2019	06/28/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	593.75
06/28/2019	06/28/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	593.75

Settled

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
04/01/2019	04/01/2019	Buy	1,251,849.22	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,251,849.22
04/01/2019	04/01/2019	Buy	733.60	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-733.60
04/03/2019	04/03/2019	Buy	800,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-800,000.00
04/03/2019	04/03/2019	Sell	-796,472.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	796,472.00
04/09/2019	04/09/2019	Buy	1,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,000,000.00
04/12/2019	04/12/2019	Sell	-703,855.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	703,855.25
04/15/2019	04/15/2019	Buy	614,350.36	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-614,350.36
04/15/2019	04/15/2019	Buy	18,597.57	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-18,597.57
04/15/2019	04/15/2019	Buy	61,031.42	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-61,031.42
04/16/2019	04/16/2019	Sell	-378,836.91	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	378,836.91
04/17/2019	04/17/2019	Sell	-8,750.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	8,750.00
04/17/2019	04/17/2019	Sell	-989,422.08	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	989,422.08
04/17/2019	04/17/2019	Buy	716,625.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-716,625.00
04/17/2019	04/17/2019	Buy	5,072.27	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,072.27
04/18/2019	04/18/2019	Buy	18,676.27	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-18,676.27
04/18/2019	04/18/2019	Sell	-990,333.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	990,333.33
04/22/2019	04/22/2019	Sell	-651,960.62	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	651,960.62
04/22/2019	04/22/2019	Buy	32,312.27	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-32,312.27
04/22/2019	04/22/2019	Buy	54,003.89	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-54,003.89
04/23/2019	04/23/2019	Buy	65,336.86	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-65,336.86
04/24/2019	04/24/2019	Buy	3,340.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,340.00
04/26/2019	04/26/2019	Buy	800,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-800,000.00
04/26/2019	04/26/2019	Sell	-292,058.12	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	292,058.12
04/26/2019	04/26/2019	Buy	5,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,000.00
04/30/2019	04/30/2019	Sell	-489,857.11	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	489,857.11
04/30/2019	04/30/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	2,298.19
05/01/2019	05/01/2019	Buy	776,206.94	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-776,206.94
05/03/2019	05/03/2019	Sell	-503,502.04	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	503,502.04
05/10/2019	05/10/2019	Buy	453,262.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-453,262.50
05/13/2019	05/13/2019	Buy	5,937.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-5,937.50
05/13/2019	05/13/2019	Buy	15,281.25	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-15,281.25

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MMF Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
05/14/2019	05/14/2019	Sell	-502,915.17	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	502,915.17
05/15/2019	05/15/2019	Buy	17,531.36	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-17,531.36
05/15/2019	05/15/2019	Buy	310,105.19	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-310,105.19
05/15/2019	05/15/2019	Buy	18,283.48	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-18,283.48
05/16/2019	05/16/2019	Buy	2,000,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-2,000,000.00
05/17/2019	05/17/2019	Sell	-993,800.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	993,800.00
05/20/2019	05/20/2019	Buy	52.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-52.50
05/20/2019	05/20/2019	Buy	1,850,439.84	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,850,439.84
05/20/2019	05/20/2019	Buy	3,937.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-3,937.50
05/20/2019	05/20/2019	Buy	17,081.90	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-17,081.90
05/21/2019	05/21/2019	Buy	4,830.41	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,830.41
05/21/2019	05/21/2019	Buy	63,243.77	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-63,243.77
05/22/2019	05/22/2019	Sell	-52.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	52.50
05/23/2019	05/23/2019	Sell	-989,990.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	989,990.00
05/24/2019	05/24/2019	Sell	-1,500,374.51	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	1,500,374.51
05/28/2019	05/28/2019	Buy	1,006,875.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-1,006,875.00
05/29/2019	05/29/2019	Sell	-502,415.61	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	502,415.61
05/30/2019	05/30/2019	Sell	-649,945.01	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	649,945.01
05/31/2019	05/31/2019	Sell	-994,616.53	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	994,616.53
05/31/2019	05/31/2019	Money Market Funds	0.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	2,758.93
06/03/2019	06/03/2019	Buy	508,971.43	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-508,971.43
06/05/2019	06/05/2019	Sell	-794,729.78	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	794,729.78
06/05/2019	06/05/2019	Buy	800,000.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-800,000.00
06/06/2019	06/06/2019	Sell	-496,645.83	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	496,645.83
06/06/2019	06/06/2019	Sell	-112,000.93	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	112,000.93
06/10/2019	06/10/2019	Buy	17,500.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-17,500.00
06/14/2019	06/14/2019	Buy	7,425.00	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-7,425.00
06/17/2019	06/17/2019	Buy	18,549.20	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-18,549.20
06/17/2019	06/17/2019	Buy	568,813.34	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-568,813.34
06/18/2019	06/18/2019	Buy	59,837.22	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-59,837.22
06/19/2019	06/19/2019	Buy	63,159.81	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-63,159.81
06/20/2019	06/20/2019	Buy	30.51	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-30.51
06/20/2019	06/20/2019	Buy	71,535.44	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-71,535.44
06/20/2019	06/20/2019	Buy	52,436.08	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-52,436.08
06/20/2019	06/20/2019	Sell	-93.17	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	93.17
06/21/2019	06/21/2019	Buy	60,045.12	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-60,045.12
06/24/2019	06/24/2019	Sell	-249,883.33	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	249,883.33
06/24/2019	06/24/2019	Sell	-748,967.50	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	748,967.50
06/24/2019	06/24/2019	Buy	4,725.35	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	-4,725.35
---	---	---	-118,450.96	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	123,508.08

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MMF Transaction Detail

Base Currency: USD

01 April 2019 to 30 June 2019

WC-Contra Costa County

Account: XXX235

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

Investment Strategy: Short Duration Fixed Income



Summary

Entry Date	Settle Date	Transaction Type	Base Current Units	Identifier	Ticker	Description	Base Amount
---	---	---	-118,450.96	94975P405	GVIXX	WELLS FRGO GOVERNMENT CL I MMF	124,101.83

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

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

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Roll Forward

Base Currency: USD

01 April 2019 to 30 June 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
89237WAD9	109,737.81	0.00	-52,250.66	99.60	-0.01	0.00
TAOT 16C A3	0.00	0.00	0.00	-26.47	227.67	57,787.94
438124AC3	0.00	0.00	-44,640.01	105.85	0.00	0.00
HAROT 163 A3	111,935.91	0.00	0.00	28.26	-5.92	67,424.09
43815HAB3	659,623.20	0.00	-184,649.17	-32.92	0.00	0.00
HAROT 183 A2	0.00	0.00	0.00	-136.95	455.06	475,259.22
58772RAB0	496,633.98	0.00	-140,207.69	4.58	0.00	0.00
MBART 181 A2A	0.00	0.00	0.00	-168.87	214.71	356,476.71
055657AC4	252,669.84	0.00	-154,829.31	433.40	0.00	0.00
BMWLT 171 A3	0.00	0.00	0.00	-93.67	-76.72	98,103.53
94975P405	127,190.06	-14,341,477.33	0.00	0.00	0.00	0.00
WELLS FRGO GOVERNMENT CL I MMF	14,223,026.37	0.00	0.00	0.00	0.00	8,739.10
CCYUSD	1.05	0.00	0.00	0.00	0.00	0.23
Cash	0.00	0.00	0.00	0.00	0.00	1.28
CCYUSD	874.25	0.00	0.00	0.00	0.00	-280.47
Receivable	0.00	0.00	0.00	0.00	0.00	593.78
14041NFC0	600,915.83	0.00	-600,000.00	-83.18	0.00	0.00
COMET 161 A	0.00	0.00	0.00	-831.23	-1.42	0.00
9128282K5	998,607.01	0.00	0.00	312.86	0.00	0.00
UNITED STATES TREASURY	0.00	0.00	0.00	3,456.49	2,633.14	1,005,009.50
459058FC2	502,225.47	0.00	0.00	114.29	0.00	0.00
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.00	-500,000.00	0.00	-2,690.97	351.21	0.00
79766DKL2	754,905.63	0.00	0.00	0.00	0.00	0.00
SAN FRANCISCO CALIF CITY & CNTY ARPTS COMMN INTL A	0.00	-750,000.00	0.00	-5,378.13	472.50	0.00
797669XS2	752,833.13	0.00	0.00	0.00	0.00	0.00
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	0.00	0.00	0.00	3,770.63	937.50	757,541.25
90331HNK5	704,412.03	0.00	0.00	0.00	0.00	0.00
US BANK NA	0.00	0.00	0.00	-214.07	219.10	704,417.06
06406HCU1	251,911.78	0.00	0.00	-1.49	0.00	0.00
BANK OF NEW YORK MELLON CORP	0.00	-250,000.00	0.00	-2,077.78	167.49	0.00
161571HC1	299,394.30	0.00	-300,000.00	505.45	0.00	0.00
CHAIT 162 A	0.00	0.00	0.00	-182.67	282.92	0.00
798170AB2	150,277.00	0.00	0.00	74.09	0.00	0.00
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	0.00	0.00	0.00	786.75	174.91	151,312.75
24422ERR2	707,050.40	0.00	0.00	69.05	0.00	0.00
JOHN DEERE CAPITAL CORP	0.00	-700,000.00	0.00	-7,175.00	55.55	0.00
010831DL6	504,106.67	0.00	0.00	0.00	0.00	0.00
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV	0.00	-500,000.00	0.00	-4,141.67	35.00	0.00

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Roll Forward

Base Currency: USD

01 April 2019 to 30 June 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
14912L6R7 CATERPILLAR FINANCIAL SERVICES CORP	702,279.55 0.00	0.00 -700,000.00	0.00 0.00	1,070.08 -3,491.25	0.00 141.62	0.00 0.00
3130ABF92 FEDERAL HOME LOAN BANKS	1,003,012.92 0.00	0.00 -1,000,000.00	0.00 0.00	1,302.46 -4,697.92	0.00 382.54	0.00 0.00
313312EK2 FEDERAL FARM CREDIT BANKS	998,992.00 0.00	0.00 -1,000,000.00	0.00 0.00	895.83 0.00	0.00 112.17	0.00 0.00
161571FK5 CHAIT 124 A	473,502.81 0.00	0.00 0.00	0.00 0.00	1,265.48 0.00	0.00 76.58	0.00 474,844.88
17305EFW0 CCCIT 16A1 A1	450,392.11 0.00	0.00 0.00	0.00 0.00	1,104.63 -1,968.75	0.00 485.85	0.00 450,013.84
65478GAD2 NAROT 17B A3	446,775.70 0.00	0.00 0.00	0.00 0.00	712.19 0.00	0.00 1,482.82	0.00 448,970.71
57636QAA2 MASTERCARD INC	505,000.00 0.00	0.00 -500,000.00	0.00 0.00	0.00 -5,000.00	0.00 0.00	0.00 0.00
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	505,655.00 0.00	0.00 0.00	0.00 0.00	0.00 -3,390.00	0.00 505.00	0.00 502,770.00
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	499,088.47 0.00	0.00 0.00	0.00 0.00	1,380.34 1,562.50	0.00 312.16	0.00 502,343.47
084670BL1 BERKSHIRE HATHAWAY INC	700,441.47 0.00	0.00 0.00	0.00 0.00	747.66 3,675.00	0.00 480.84	0.00 705,344.97
17305EFS9 CCCIT 14A6 A6	401,255.56 0.00	0.00 0.00	0.00 0.00	530.65 2,150.00	0.00 -13.37	0.00 403,922.84
14041NFE6 COMET 163 A	249,457.96 0.00	0.00 0.00	-250,000.00 0.00	697.83 -148.89	0.00 -6.90	0.00 0.00
02587AAJ3 AMXCA 171 A	497,387.19 0.00	0.00 0.00	0.00 0.00	1,070.89 0.00	0.00 948.31	0.00 499,406.39
09247XAE1 BLACKROCK INC	721,883.87 0.00	0.00 0.00	0.00 0.00	-3,711.97 -8,750.00	0.00 982.67	0.00 710,404.57
931142EF6 WALMART INC	700,305.79 0.00	0.00 0.00	0.00 0.00	0.00 -65.42	0.00 35.00	0.00 700,275.37
544351MK2 LOS ANGELES CALIF	757,015.00 0.00	0.00 0.00	0.00 0.00	-2,643.05 7,500.00	0.00 123.05	0.00 761,995.00
07330NAL9 BRANCH BANKING AND TRUST CO	451,979.63 0.00	0.00 -450,000.00	0.00 0.00	577.76 -2,555.63	0.00 -1.76	0.00 0.00
459058FC2 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	301,335.28 0.00	0.00 -300,000.00	0.00 0.00	253.13 -1,614.58	0.00 26.18	0.00 0.00
369550BA5 GENERAL DYNAMICS CORP	253,622.64 0.00	0.00 0.00	0.00 0.00	57.16 -1,796.88	0.00 355.09	0.00 252,238.01
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	1,004,167.44 0.00	0.00 0.00	0.00 0.00	2,294.68 -4,375.00	0.00 -72.68	0.00 1,002,014.44
3130ACLX0 FEDERAL HOME LOAN BANKS	500,934.49 0.00	0.00 0.00	0.00 0.00	1,329.10 -2,031.25	0.00 181.90	0.00 500,414.24

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Roll Forward

Base Currency: USD

01 April 2019 to 30 June 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
14041NFF3 COMET 164 A	398,357.72 0.00	0.00 0.00	0.00 0.00	1,387.20 0.00	0.00 -45.68	0.00 399,699.24
313312LV0 FEDERAL FARM CREDIT BANKS	988,686.00 0.00	0.00 0.00	0.00 0.00	6,496.39 0.00	0.00 137.61	0.00 995,320.00
02665WCL3 AMERICAN HONDA FINANCE CORP	702,617.20 0.00	0.00 0.00	0.00 0.00	-123.37 13.38	0.00 103.77	0.00 702,610.98
92348XAB1 VZOT 18A A1B	800,566.76 0.00	0.00 0.00	0.00 0.00	0.00 -85.45	0.00 -558.24	0.00 799,923.07
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	660,434.23 0.00	0.00 0.00	0.00 0.00	-3,935.75 8,612.50	0.00 158.60	0.00 665,269.58
40428HPN6 HSBC USA INC (NEW)	503,286.08 0.00	0.00 0.00	0.00 0.00	783.42 -2,968.75	0.00 345.08	0.00 501,445.83
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	499,688.33 0.00	0.00 0.00	0.00 0.00	1,817.53 -1,550.00	0.00 75.47	0.00 500,031.33
313312NG1 FEDERAL FARM CREDIT BANKS	493,200.00 0.00	0.00 0.00	0.00 0.00	3,324.03 0.00	0.00 132.97	0.00 496,657.00
166764AR1 CHEVRON CORP	198,984.64 0.00	0.00 0.00	0.00 0.00	505.76 980.50	0.00 413.64	0.00 200,884.54
65478GAD2 NAROT 17B A3	297,850.46 0.00	0.00 0.00	0.00 0.00	516.52 0.00	0.00 946.82	0.00 299,313.80
05531FAS2 BB&T CORP	250,789.81 0.00	0.00 0.00	0.00 0.00	407.47 1,531.25	0.00 162.53	0.00 252,891.06
313312NS5 FEDERAL FARM CREDIT BANKS	985,793.00 0.00	0.00 0.00	0.00 0.00	6,774.44 0.00	0.00 257.56	0.00 992,825.00
313384FV6 FEDERAL HOME LOAN BANKS	996,706.00 0.00	0.00 -1,000,000.00	0.00 0.00	3,334.72 0.00	0.00 -40.72	0.00 0.00
912828U73 UNITED STATES TREASURY	996,619.90 0.00	0.00 0.00	0.00 0.00	3,387.19 -3,440.80	0.00 870.81	0.00 997,437.09
037833DH0 APPLE INC	501,859.50 0.00	0.00 0.00	0.00 0.00	1,395.07 -2,250.00	0.00 -500.57	0.00 500,504.00
313384LA5 FEDERAL HOME LOAN BANKS	989,958.00 0.00	0.00 0.00	0.00 0.00	6,622.78 0.00	0.00 -202.78	0.00 996,378.00
313312QL7 FEDERAL FARM CREDIT BANKS	983,076.00 0.00	0.00 0.00	0.00 0.00	6,749.17 0.00	0.00 686.83	0.00 990,512.00
06051GFE4 BANK OF AMERICA CORP	746,708.57 0.00	0.00 -740,000.00	0.00 0.00	0.00 -6,708.57	0.00 0.00	0.00 0.00
45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	502,486.96 0.00	0.00 0.00	0.00 0.00	71.84 -162.44	0.00 -25.84	0.00 502,370.52
912828U32 UNITED STATES TREASURY	994,761.53 0.00	0.00 0.00	0.00 0.00	3,848.95 -2,507.36	0.00 955.05	0.00 997,058.17

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Roll Forward

Base Currency: USD

01 April 2019 to 30 June 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
313384FR5 FEDERAL HOME LOAN BANKS	1,993,950.00 0.00	0.00 -2,000,000.00	0.00 0.00	6,025.00 0.00	0.00 25.00	0.00 0.00
67983UUR2 Old Line Funding, LLC	991,746.56 0.00	0.00 0.00	0.00 0.00	6,850.28 0.00	0.00 -347.34	0.00 998,249.50
459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	497,501.53 0.00	0.00 0.00	0.00 0.00	2,179.33 1,093.75	0.00 -67.33	0.00 500,707.28
313384EC9 FEDERAL HOME LOAN BANKS	999,462.00 0.00	0.00 -1,000,000.00	0.00 0.00	533.33 0.00	0.00 4.67	0.00 0.00
69353RFD5 PNC BANK NA	683,675.74 0.00	0.00 0.00	0.00 0.00	-261.37 -72.03	0.00 1,163.73	0.00 684,506.07
48306BR31 Kaiser Foundation Hospitals	799,709.45 0.00	0.00 -800,000.00	0.00 0.00	111.11 0.00	0.00 179.44	0.00 0.00
05522RCW6 BACCT 171 A	746,045.22 0.00	0.00 0.00	0.00 0.00	1,350.41 0.00	0.00 1,739.07	0.00 749,134.70
438516BP0 HONEYWELL INTERNATIONAL INC	502,447.17 0.00	0.00 0.00	0.00 0.00	-90.41 -105.69	0.00 85.41	0.00 502,336.48
369550BA5 GENERAL DYNAMICS CORP	507,245.28 0.00	0.00 0.00	0.00 0.00	-266.24 -3,593.75	0.00 1,090.73	0.00 504,476.03
17325FAN8 CITIBANK NA	711,219.13 0.00	0.00 0.00	0.00 0.00	-431.47 -5,337.50	0.00 1,897.27	0.00 707,347.43
313370US5 FEDERAL HOME LOAN BANKS	1,008,212.22 0.00	0.00 0.00	0.00 0.00	-894.88 7,187.50	0.00 5,315.88	0.00 1,019,820.72
69371RM78 PACCAR INC	702,274.22 0.00	0.00 0.00	0.00 0.00	-25.28 4,375.00	0.00 3,127.68	0.00 709,751.62
48306BT54 Kaiser Foundation Hospitals	0.00 796,472.00	0.00 -800,000.00	0.00 0.00	3,528.00 0.00	0.00 0.00	0.00 0.00
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	0.00 698,509.00	0.00 0.00	0.00 0.00	277.40 731.11	0.00 1,627.30	0.00 701,144.81
92826CAB8 VISA INC	0.00 671,024.25	0.00 0.00	0.00 0.00	496.97 701.25	0.00 4,537.86	0.00 676,760.32
857477AS2 STATE STREET CORP	0.00 699,461.00	0.00 0.00	0.00 0.00	83.60 6,594.58	0.00 3,566.20	0.00 709,705.38
24422ETZ2 JOHN DEERE CAPITAL CORP	0.00 696,430.00	0.00 0.00	0.00 0.00	398.56 7,905.14	0.00 5,260.94	0.00 709,994.64
313384MB2 FEDERAL HOME LOAN BANKS	0.00 989,422.08	0.00 0.00	0.00 0.00	4,989.58 0.00	0.00 548.34	0.00 994,960.00
313384LN7 FEDERAL HOME LOAN BANKS	0.00 990,333.33	0.00 0.00	0.00 0.00	4,933.34 0.00	0.00 473.33	0.00 995,740.00
912828XM7 UNITED STATES TREASURY	0.00 495,410.16	0.00 0.00	0.00 0.00	621.33 3,389.16	0.00 2,308.51	0.00 501,729.16
9128286D7 UNITED STATES TREASURY	0.00 501,328.13	0.00 0.00	0.00 0.00	-117.48 4,177.99	0.00 4,355.85	0.00 509,744.49

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Roll Forward

Base Currency: USD

01 April 2019 to 30 June 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
48125LRK0	0.00	0.00	0.00	61.81	0.00	0.00
JPMORGAN CHASE BANK NA	499,190.00	0.00	0.00	5,425.00	1,297.69	505,974.50
88602UVF4	0.00	0.00	0.00	3,100.00	0.00	0.00
Thunder Bay Funding, LLC	993,800.00	0.00	0.00	0.00	-14.67	996,885.33
06050TML3	0.00	0.00	0.00	0.00	0.00	0.00
BANK OF AMERICA NA	500,000.00	0.00	0.00	1,517.23	336.50	501,853.73
14042WAB6	0.00	0.00	0.00	2.69	0.00	0.00
COPAR 191 A2	649,945.01	0.00	0.00	745.33	2,504.23	653,197.26
45905UV43	0.00	0.00	0.00	-12.71	0.00	0.00
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,000,100.00	0.00	0.00	870.91	-157.29	1,000,800.91
313396NJ8	0.00	0.00	0.00	2,535.00	0.00	0.00
FEDERAL HOME LOAN MORTGAGE CORP	989,990.00	0.00	0.00	0.00	671.00	993,196.00
14913Q2J7	0.00	0.00	0.00	-172.69	0.00	0.00
CATERPILLAR FINANCIAL SERVICES CORP	501,842.00	0.00	0.00	1,884.72	1,110.69	504,664.72
313384KT5	0.00	0.00	0.00	2,010.69	0.00	0.00
FEDERAL HOME LOAN BANKS	994,616.53	0.00	0.00	0.00	180.78	996,808.00
48306BWB7	0.00	0.00	0.00	1,398.22	0.00	0.00
Kaiser Foundation Hospitals, Inc.	794,729.78	0.00	0.00	0.00	-428.00	795,700.00
313384LX5	0.00	0.00	0.00	798.61	0.00	0.00
FEDERAL HOME LOAN BANKS	496,645.83	0.00	0.00	0.00	155.56	497,600.00
53127UUF5	0.00	0.00	0.00	344.17	0.00	0.00
Liberty Street Funding LLC	748,967.50	0.00	0.00	0.00	-171.23	749,140.44
63763QU13	0.00	0.00	0.00	116.67	0.00	0.00
National Securities Clearing Corporation	249,883.33	0.00	0.00	0.00	-48.98	249,951.02
438124AC3	76,551.06	0.00	-52,009.39	105.27	0.00	0.00
HAROT 163 A3	0.00	0.00	0.00	-21.79	117.63	24,742.79
92868LAB7	683,529.70	0.00	-157,574.38	1.35	0.00	0.00
VALET 181 A2A	0.00	0.00	0.00	-135.30	837.55	526,658.93
47788CAB8	95,117.44	0.00	-42,072.23	1.01	0.00	0.00
JDOT 2018 A2	0.00	0.00	0.00	-45.25	76.88	53,077.85
05584PAB3	86,310.79	0.00	-86,346.79	0.65	0.01	0.00
BMWLT 172 A2A	0.00	0.00	0.00	-47.49	82.84	0.00
---	44,575,282.52	-14,341,477.33	-2,064,579.63	94,481.68	-0.01	-280.24
---	29,293,062.21	-12,990,000.00	0.00	-11,369.27	59,996.35	44,615,116.28

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

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Shock Analysis

Base Currency: USD

01 April 2019 to 30 June 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
02587AAJ3 AMXCA 171 A	ABS	498,977.50	2.82 2.56	0.78	500,913.58 502,849.74 506,722.33	497,041.51 495,105.61 491,234.07
02665WCL3 AMERICAN HONDA FINANCE CORP	CORP	700,480.90	2.66 2.19	0.14	700,957.24 701,433.62 702,386.49	700,004.59 699,528.32 698,575.87
037833DH0 APPLE INC	CORP	499,304.00	2.94 2.17	0.37	500,237.72 501,171.47 503,039.09	498,370.32 497,436.68 495,569.51
05522RCW6 BACCT 171 A	ABS	748,484.70	2.70 2.25	0.70	751,108.21 753,731.88 758,979.65	745,861.34 743,238.12 737,992.14
05531FAS2 BB&T CORP	CORP	250,066.75	3.12 2.38	0.47	250,660.48 251,253.85 252,439.53	249,472.66 248,878.22 247,688.27
055657AC4 BMWLT 171 A3	ABS	98,044.19	2.77 2.45	0.10	98,094.68 98,145.18 98,246.18	97,993.70 97,943.21 97,842.24
06050TML3 BANK OF AMERICA NA	CORP	500,336.50	2.88 2.13	0.12	500,626.87 500,917.59 501,500.08	500,046.48 499,756.81 499,178.52
084670BL1 BERKSHIRE HATHAWAY INC	CORP	699,750.80	2.54 2.36	0.13	700,195.15 700,639.52 701,528.31	699,306.47 698,862.15 697,973.57
09247XAE1 BLACKROCK INC	CORP	708,362.90	2.81 2.31	0.45	709,946.13 711,529.42 714,696.23	706,779.74 705,196.66 702,030.70
14041NFF3 COMET 164 A	ABS	399,462.80	2.78 2.37	0.13	399,720.46 399,978.13 400,493.49	399,205.15 398,947.51 398,432.27
14042WAB6 COPAR 191 A2	ABS	652,451.93	2.60 2.20	0.95	655,567.51 658,683.34 664,915.72	649,336.59 646,221.50 639,992.06
14913Q2J7 CATERPILLAR FINANCIAL SERVICES CORP	CORP	502,780.00	2.56 2.31	0.86	504,952.09 507,124.32 511,469.24	500,608.07 498,436.28 494,093.17
161571FK5 CHAIT 124 A	ABS	474,511.32	2.68 2.38	0.13	474,817.39 475,123.46 475,735.65	474,205.27 473,899.22 473,287.18
166764AR1 CHEVRON CORP	CORP	199,599.00	3.00 2.26	0.63	200,224.62 200,850.01 202,100.06	198,973.14 198,347.04 197,094.11
17305EFS9 CCCIT 14A6 A6	ABS	399,957.28	2.67 2.37	0.05	400,051.27 400,145.26 400,333.24	399,863.29 399,769.30 399,581.32
17305EFW0 CCCIT 16A1 A1	ABS	449,095.09	2.75 2.27	0.39	449,964.11 450,833.16 452,571.36	448,226.11 447,357.16 445,619.37

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Shock Analysis

Base Currency: USD

01 April 2019 to 30 June 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
17325FAN8 CITIBANK NA	CORP	703,789.10	2.79 2.33	0.75	706,428.33 709,067.59 714,346.22	701,149.91 698,510.75 693,232.55
22546QAC1 CREDIT SUISSE FIRST BOSTON NEW YORK BRANCH	CORP	652,063.75	2.82 2.97	0.12	652,468.04 652,872.34 653,681.00	651,659.48 651,255.22 650,446.76
24422ETZ2 JOHN DEERE CAPITAL CORP	CORP	702,089.50	2.66 2.15	1.48	707,288.74 712,488.50 722,889.60	696,890.79 691,692.61 681,297.82
3130ACLX0 FEDERAL HOME LOAN BANKS	AGCY BOND	499,037.50	2.71 2.19	0.34	499,875.90 500,714.34 502,391.33	498,199.14 497,360.81 495,684.27
313312LV0 FEDERAL FARM CREDIT BANKS	AGCY DISC	995,320.00	2.62 2.09	0.22	996,414.88 997,509.80 999,699.81	994,225.17 993,130.40 990,940.99
313312NG1 FEDERAL FARM CREDIT BANKS	AGCY DISC	496,657.00	2.68 2.09	0.32	497,439.25 498,221.52 499,786.14	495,874.78 495,092.58 493,528.26
313312NS5 FEDERAL FARM CREDIT BANKS	AGCY DISC	992,825.00	2.73 2.12	0.34	994,522.77 996,220.61 999,616.52	991,127.31 989,429.69 986,034.67
313312QL7 FEDERAL FARM CREDIT BANKS	AGCY DISC	990,512.00	2.73 2.05	0.46	992,770.42 995,028.93 999,546.26	988,253.68 985,995.46 981,479.32
313370US5 FEDERAL HOME LOAN BANKS	AGCY BOND	1,011,036.00	2.51 1.94	1.17	1,016,971.03 1,022,906.57 1,034,078.63	1,005,101.47 999,167.45 987,300.92
313384KT5 FEDERAL HOME LOAN BANKS	AGCY DISC	996,808.00	2.36 2.10	0.15	997,550.63 998,293.29 999,778.69	996,065.39 995,322.81 993,837.71
313384LA5 FEDERAL HOME LOAN BANKS	AGCY DISC	996,378.00	2.66 2.11	0.17	997,214.97 998,051.96 999,726.03	995,541.05 994,704.13 993,030.37
313384LN7 FEDERAL HOME LOAN BANKS	AGCY DISC	995,740.00	2.43 2.08	0.20	996,740.73 997,741.49 999,743.07	994,739.29 993,738.61 991,737.32
313384LX5 FEDERAL HOME LOAN BANKS	AGCY DISC	497,600.00	2.32 2.09	0.23	498,159.81 498,719.65 499,839.40	497,040.21 496,480.45 495,361.00
313384MB2 FEDERAL HOME LOAN BANKS	AGCY DISC	994,960.00	2.42 2.10	0.24	996,134.08 997,308.20 999,656.61	993,785.97 992,611.99 990,264.19
313396NJ8 FEDERAL HOME LOAN MORTGAGE CORP	AGCY DISC	993,196.00	2.37 2.09	0.32	994,785.15 996,374.38 999,553.05	991,606.92 990,017.92 986,840.14
3133EFLA3 FEDERAL FARM CREDIT BANKS FUNDING CORP	AGCY BOND	498,843.00	2.73 1.97	0.32	499,628.69 500,414.41 501,940.34	498,057.33 497,271.69 495,700.49

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Shock Analysis

Base Currency: USD

01 April 2019 to 30 June 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
3134G9Q75 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	499,652.50	2.38 2.13	0.08	499,842.37 500,032.24 500,411.97	499,462.63 499,272.76 498,893.03
369550BA5 GENERAL DYNAMICS CORP	CORP	753,719.25	2.76 2.29	0.85	756,933.98 760,148.93 766,579.51	750,504.75 747,290.48 740,862.61
40428HPN6 HSBC USA INC (NEW)	CORP	499,862.50	3.02 2.44	0.37	500,794.76 501,727.06 503,591.77	498,930.28 497,998.09 496,133.83
438124AC3 HAROT 163 A3	ABS	92,128.24	2.20 2.52	0.08	92,166.02 92,203.79 92,279.35	92,090.47 92,052.70 91,977.17
43815HAB3 HAROT 183 A2	ABS	474,907.44	2.66 2.30	0.33	475,681.55 476,455.71 478,004.12	474,133.36 473,359.31 471,811.33
438516BP0 HONEYWELL INTERNATIONAL INC	CORP	500,078.00	2.60 2.29	0.08	500,283.04 500,488.09 500,898.23	499,872.97 499,667.96 499,257.97
4581X0CH9 INTER-AMERICAN DEVELOPMENT BANK	SUPRANATIONAL	998,320.00	2.69 2.31	0.29	999,792.55 1,001,265.14 1,004,210.49	996,847.50 995,375.06 992,430.31
459058FK4 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	499,054.50	2.63 2.32	0.13	499,378.89 499,703.30 500,352.14	498,730.12 498,405.75 497,757.06
45905UK60 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	500,002.00	2.54 2.45	0.06	500,144.50 500,287.00 500,572.00	499,859.50 499,717.00 499,432.00
45905UV43 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	SUPRANATIONAL	999,930.00	2.44 2.01	0.04	1,000,149.98 1,000,369.97 1,000,809.94	999,710.02 999,490.03 999,050.06
47788CAB8 JDOT 2018 A2	ABS	53,020.82	2.44 2.48	0.16	53,063.50 53,106.18 53,191.55	52,978.14 52,935.46 52,850.10
48125LRK0 JPMORGAN CHASE BANK NA	CORP	500,549.50	2.70 2.39	0.69	502,284.92 504,017.38 507,473.40	498,811.11 497,069.75 493,578.15
48306BWB7 Kaiser Foundation Hospitals, Inc.	CP	795,700.00	2.44 2.67	0.20	796,507.65 797,315.31 798,930.70	794,892.37 794,084.77 792,469.62
53127UUF5 Liberty Street Funding LLC	CP	749,140.44	2.38 2.43	0.05	749,312.74 749,485.04 749,829.65	748,968.14 748,795.84 748,451.23
544351MK2 LOS ANGELES CALIF	MUNI	751,995.00	2.55 2.48	0.18	752,668.04 753,341.11 754,687.29	751,321.97 750,648.97 749,303.01
58772RAB0 MBART 181 A2A	ABS	356,048.32	2.73 2.40	0.32	356,625.13 357,201.97 358,355.72	355,471.53 354,894.77 353,741.34

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Shock Analysis

Base Currency: USD

01 April 2019 to 30 June 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
637432MU6 NATIONAL RURAL UTILITIES COOP FINANCE CORP	CORP	700,413.70	2.53 2.28	0.89	703,540.70 706,666.99 712,917.49	697,286.00 694,157.60 687,898.71
63763QU13 National Securities Clearing Corporation	CP	249,951.02	2.42 2.35	0.01	249,961.02 249,971.02 249,991.01	249,941.02 249,931.02 249,911.03
65478GAD2 NAROT 17B A3	ABS	747,701.18	3.27 2.31	0.55	749,757.42 751,813.79 755,926.93	745,645.06 743,589.08 739,477.51
67983UUR2 Old Line Funding, LLC	CP	998,249.50	2.73 2.34	0.07	998,613.86 998,978.22 999,706.94	997,885.14 997,520.78 996,792.06
69353RFD5 PNC BANK NA	CORP	682,221.56	2.77 2.03	0.13	682,648.01 683,074.58 683,928.07	681,795.23 681,369.02 680,516.96
69371RM78 PACCAR INC	CORP	703,091.90	2.48 2.10	1.10	706,959.06 710,826.54 718,562.45	699,225.05 695,358.52 687,626.41
78607QAT2 SACRAMENTO CALIF SUBN WTR DIST REV	MUNI	500,510.00	2.71 2.42	0.34	501,370.90 502,231.83 503,953.81	499,649.14 498,788.32 497,066.79
797669XS2 SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	MUNI	750,000.00	2.01 2.00	0.01	750,041.25 750,082.50 750,165.00	749,958.75 749,917.50 749,835.00
798170AB2 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	MUNI	150,001.50	2.30 2.10	0.10	150,072.75 150,144.01 150,286.53	149,930.25 149,859.01 149,716.53
857477AS2 STATE STREET CORP	CORP	703,110.80	2.61 2.15	1.11	707,013.22 710,915.96 718,722.39	699,208.69 695,306.90 687,504.27
88602UVF4 Thunder Bay Funding, LLC	CP	996,885.33	2.50 2.39	0.13	997,533.32 998,181.33 999,477.43	996,237.37 995,589.43 994,293.63
89237WAD9 TAOT 16C A3	ABS	57,758.62	1.52 2.36	0.14	57,799.92 57,841.22 57,923.82	57,717.33 57,676.03 57,593.44
90331HNK5 US BANK NA	CORP	700,460.60	2.77 2.18	0.04	700,597.22 700,733.92 701,007.52	700,324.05 700,187.56 699,914.80
9128282K5 UNITED STATES TREASURY	US GOV	999,274.00	1.50 2.16	0.09	999,718.69 1,000,163.40 1,001,052.91	998,829.34 998,384.70 997,495.49
9128286D7 UNITED STATES TREASURY	US GOV	505,566.50	2.35 1.82	1.62	509,669.39 513,772.73 520,486.74	501,464.05 497,362.04 489,159.35
912828U32 UNITED STATES TREASURY	US GOV	995,781.00	2.57 2.12	0.38	997,673.02 999,565.12 1,003,349.53	993,889.05 991,997.18 988,213.66

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Shock Analysis

Base Currency: USD

01 April 2019 to 30 June 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
912828U73 UNITED STATES TREASURY	US GOV	996,836.00	2.76 2.06	0.46	999,133.76 1,001,431.61 1,006,027.63	994,538.34 992,240.79 987,645.97
912828XM7 UNITED STATES TREASURY	US GOV	498,340.00	2.37 1.93	1.07	501,003.73 503,667.68 508,639.17	495,676.48 493,013.17 487,687.19
92348XAB1 VZOT 18A A1B	ABS	799,281.92	2.64 2.14	0.06	799,529.70 799,777.47 800,273.03	799,034.14 798,786.37 798,290.81
92826CAB8 VISA INC	CORP	676,059.07	2.56 2.08	1.38	680,720.51 685,381.96 694,704.92	671,397.66 666,736.25 657,413.50
92868LAB7 VALET 181 A2A	ABS	526,208.23	2.83 2.27	0.44	527,368.55 528,528.94 530,849.91	525,047.97 523,887.78 521,567.60
931142EF6 WALMART INC	CORP	699,951.00	2.42 2.05	0.22	700,720.97 701,491.00 703,031.20	699,181.08 698,411.21 696,871.64
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	8,739.10	2.18 2.18	0.00	8,739.10 8,739.10 8,739.10	8,739.10 8,739.10 8,739.10
CCYUSD Cash	CASH	1.28	0.00 0.00	0.00	1.28 1.28 1.28	1.28 1.28 1.28
CCYUSD Receivable	CASH	593.78	0.00 0.00	0.00	593.78 593.78 593.78	593.78 593.78 593.78
---	---	44,469,616.61	2.59 2.22	0.40	44,558,841.68 44,648,067.76 44,823,925.80	44,380,392.55 44,291,169.50 44,112,726.43

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

*The shock analysis includes a yield floor of 0.

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06/01/2019 through 06/30/2019

SUMMARY OF INVESTMENTS

Fund	Account Number	Total Shares Owned	Net Asset Value per Share on Jun 30 (\$)	Value on Jun 30 (\$)	Average Cost Amount (\$)	Cumulative Unrealized Gain/(Loss) (\$)
CONTRA COSTA COUNTY	20100000410					
CalTRUST Liquidity Fund	20100000410	102,610,805.750	1.00	102,610,805.75	102,610,805.75	0.00
Portfolios Total value as of 06/30/2019				102,610,805.75		

DETAIL OF TRANSACTION ACTIVITY

Activity Description	Activity Date	Amount (\$)	Amount in Shares	Balance in Shares	Price per Share (\$)	Balance (\$)	Average Cost Amt (\$)	Realized Gain/(Loss) (\$)
CalTRUST Liquidity Fund								
CONTRA COSTA COUNTY							Account Number: 20100000410	
Beginning Balance	06/01/2019			127,610,805.750	1.00	127,610,805.75		
Redemption	06/04/2019	10,000,000.00	10,000,000.000	117,610,805.750	1.00	117,610,805.75	10,000,000.00	0.00
Redemption	06/07/2019	10,000,000.00	10,000,000.000	107,610,805.750	1.00	107,610,805.75	10,000,000.00	0.00
Redemption	06/11/2019	10,000,000.00	10,000,000.000	97,610,805.750	1.00	97,610,805.75	10,000,000.00	0.00
Purchase	06/12/2019	10,000,000.00	10,000,000.000	107,610,805.750	1.00	107,610,805.75	0.00	0.00
Redemption	06/14/2019	5,000,000.00	5,000,000.000	102,610,805.750	1.00	102,610,805.75	5,000,000.00	0.00
Accrual Income Div Cash	06/28/2019	199,473.44	0.000	102,610,805.750	1.00	102,610,805.75	0.00	0.00
Unrealized Gain/(Loss)						0.00		
Closing Balance as of	Jun 30			102,610,805.750	1.00	102,610,805.75		

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



	CalTRUST Liquidity	BofAML 3-Month US Treasury Bill Index		CalTRUST Liquidity Return	BofAML 3-Month US Treasury Bill Index
Net Assets	\$358,040,503.01	N/A	One Month	0.19%	0.21%
NAV per Share	\$1.00	N/A	Three Month	0.62%	0.63%
30 Day SEC Yield	2.38%	N/A	Six Month	1.23%	1.24%
Period Net Total Return	0.19%	0.20%	One Year*	2.31%	2.31%
Effective Duration	0.12 yrs	0.23 yrs	Two Year*	NA	NA
Weighted Average Maturity	61 days	N/A	Three Year*	NA	NA
Weighted Average Life	66 days	N/A	Five Year*	NA	NA
			Ten Year*	NA	NA
			Since Inception*	2.40%	2.31%
			*Annualized		
Portfolio Sector Breakdown ■ BOND - 7.88% ■ CERTIFICATE OF DEPOSIT - 19.06% ■ COMMERCIAL PAPER - 21.35% ■ MONEY MARKET FUNDS - 4.54% ■ REPURCHASE AGREEMENTS - 47.17%				CalTRUST Historical Liquidity 30 day SEC Yield	
			6/19	2.38%	
			5/19	2.47%	
			4/19	2.48%	
			3/19	2.53%	
			2/19	2.51%	
			1/19	2.50%	
			12/18	2.40%	
			11/18	2.26%	
			10/18	2.14%	
			9/18	1.96%	
			8/18	1.94%	
			7/18	1.83%	
Rated AAAM by S&P Global Ratings					

**Account**

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Fund

- Yield and NAV History
- Holdings
- Assets by Fund

Transactions

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

User Maintenance

- Change Password

Account Number: 20100000410
Account Name: CONTRA COSTA COUNTY

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Holdings

Data

Fund : CalTRUST Liquidity Fund ▼
As Of Date : 6/30/2019

Options

Requery
Export

Holdings

CUSIP	Description	Fitch Rating 6/30/2019	Moody's 6/30/2019	Mat. Date	Years	Shares	Price	Value
00084CZL9	ABN AMRO FDG USA LLC CP 0			12/20/2019	0.5	5,000,000.00	98.8151	\$4,940,755.56
02665WCW9	HNDA FLOAT 05/13/20			05/13/2020	0.1	3,000,000.00	100.0000	\$3,000,000.00
05253JAN1	ANZ 1.6 07/15/19	AA-	Aa3	07/15/2019	0.0	2,500,000.00	99.9489	\$2,498,723.06
06370RQX0	BANK OF MONTREAL CHICAGO			12/10/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
06371EEP8	BMO FLOAT 07/11/19			07/11/2019	0.0	2,500,000.00	100.0086	\$2,500,214.99
06417G3C0	BNS FLOAT 09/20/19			09/20/2019	0.2	3,000,000.00	100.0000	\$3,000,000.00
06742TNN2	BACR 2.58 09/10/2019			09/10/2019	0.2	1,500,000.00	100.0000	\$1,500,000.00
07644DGY8	BEDFDG 0 08/02/19			08/02/2019	0.0	2,500,000.00	100.0000	\$2,500,000.00
09248U700	BLACKROCK LIQ FDS FEDFUND			0	0.0	16,250,635.28	100.0000	\$16,250,635.28
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
16115WUN5	CHARTA LLC 0% CP			07/22/2019	0.1	3,000,000.00	99.8373	\$2,995,117.50
17325FAE8	C 2.1 06/12/20	A+	A1	06/12/2020	0.9	4,000,000.00	99.8810	\$3,995,240.71
19121BXR5	COCA COLA CO 0% CP			10/25/2019	0.3	2,250,000.00	99.1687	\$2,231,295.00
20271RAK6	CBAAU 2.3 03/12/20	AA-	Aa3	03/12/2020	0.7	4,776,000.00	99.7278	\$4,762,997.58
22549LUC7	CREDIT SUISSE AG			11/04/2019	0.3	2,000,000.00	100.0000	\$2,000,000.00
22549LVZ5	CREDIT SUISSE AG			05/01/2020	0.8	2,000,000.00	100.0000	\$2,000,000.00
22845AJX9	CPSERA 2.64 08/05/19			08/05/2019	0.0	4,000,000.00	100.0000	\$4,000,000.00
23341VUL3	DNBNO FLOAT 10/16/19			10/16/2019	0.0	1,000,000.00	100.0000	\$1,000,000.00
25214T5X9	DEXIA CREDIT LOCAL CP			09/23/2019	0.2	3,000,000.00	99.3560	\$2,980,680.00
44988GAB4	INGFDL 0 12/02/19 CP			12/02/2019	0.0	4,000,000.00	100.0000	\$4,000,000.00
51500VFF1	HESLAN CD 2.4 07/05/2019			07/05/2019	0.0	5,000,000.00	100.0000	\$5,000,000.00
52952MUF5	LEXINGTON PARKER CAP 0 CP			07/15/2019	0.0	4,500,000.00	99.9036	\$4,495,660.00
53127UW63	LIBERTY STR FDG CORP 0% C			09/06/2019	0.2	6,000,000.00	99.5478	\$5,972,865.00

CUSIP	Description	Fitch Rating 6/30/2019	Moody's 6/30/2019	Mat. Date	Years	Shares	Price	Value
55379WP91	MUFG FLOAT 05/29/20			05/29/2020	0.1	2,000,000.00	100.0000	\$2,000,000.00
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	0.1	5,000,000.00	99.6306	\$4,981,527.78
59157UZ29	METLIFE SHORT TERM FDG			12/02/2019	0.4	4,500,000.00	98.9477	\$4,452,645.00
60700A7C2	MIZUHO BANK LTD NY BRA CD			07/30/2019	0.1	4,000,000.00	100.0000	\$4,000,000.00
60710A5K4	MIZUHO FLOAT 11/08/19			11/08/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
60710A5Z1	MIZUHO FLOAT 11/18/19			11/18/2019	0.0	5,000,000.00	100.0000	\$5,000,000.00
6117P5U39	MONT BLANC CAP CORP CP			07/03/2019	0.0	6,000,000.00	99.9862	\$5,999,170.00
6117P5X44	MONT BLANC CAP CORP 0% CP			10/04/2019	0.3	2,000,000.00	99.3535	\$1,987,069.44
62479LAM7	MUFG BK LTD N Y BRH DISC			01/21/2020	0.6	3,000,000.00	98.5323	\$2,955,970.00
62479LBM6	MUFG BK LTD N Y BHR DISC			02/21/2020	0.6	5,000,000.00	98.3681	\$4,918,402.78
63254AAQ1	NAB 1 3/8 07/12/19		Aa3	07/12/2019	0.0	7,000,000.00	99.9602	\$6,997,217.38
63763QZ42	NATL SEC CLEARING CORP			12/04/2019	0.4	2,000,000.00	99.0250	\$1,980,500.00
63873NR37	NATIXIS NEW YORK BRANCH			04/03/2020	0.8	3,000,000.00	100.0000	\$3,000,000.00
63873NZ38	KNFP FLOAT 06/05/20 CORP			06/05/2020	0.0	2,000,000.00	100.0000	\$2,000,000.00
64105HW32	NESTLE CAP CORP 0% CP			09/03/2019	0.2	4,000,000.00	99.5342	\$3,981,368.89
67983UUR2	OLD LINE FUNDING LLC			07/25/2019	0.1	3,000,000.00	99.8187	\$2,994,560.00
69033MFL6	OCBCSP FLOAT 11/07/19			11/07/2019	0.1	2,000,000.00	100.0000	\$2,000,000.00
69033MGE1	OVERSEA CHINESE BKG LTD C			07/15/2019	0.0	4,500,000.00	99.9991	\$4,499,959.25
78012UFB6	RY FLOAT 08/16/19			08/16/2019	0.0	700,000.00	100.0000	\$700,000.00
83050F5M9	SKANDINAVISKA ENSKILDA CD			07/15/2019	0.0	4,500,000.00	100.0051	\$4,500,230.02
83050PAB5	SKANDINAVISKA ENSKILDA CD			10/11/2019	0.0	1,000,000.00	100.0000	\$1,000,000.00
85325T3A1	STANDARD CHARTERED BANK			10/23/2019	0.3	2,500,000.00	100.0000	\$2,500,000.00
86564FVS9	SUMITOMO MITSUI TRUST BAN			10/04/2019	0.3	1,500,000.00	100.0000	\$1,500,000.00
86564FWT6	SUMITR FLOAT 05/18/20			05/18/2020	0.1	2,000,000.00	100.0000	\$2,000,000.00
86565BYG0	SUMITOMO MITSUI BANKING C			11/12/2019	0.0	2,000,000.00	100.0000	\$2,000,000.00
86565BYT2	SUMIBK FLOAT 10/18/19			10/18/2019	0.0	4,500,000.00	100.0000	\$4,500,000.00
86958J2S7	SHBASS FLOAT 12/19/19			12/19/2019	0.2	3,000,000.00	100.0000	\$3,000,000.00
86958JC98	SHBASS FLOAT 10/21/19			10/21/2019	0.1	2,000,000.00	100.0415	\$2,000,829.15
89114MQ26	TD FLOAT 06/10/20			06/10/2020	0.0	3,500,000.00	100.0000	\$3,500,000.00
89233AW54	TOYOTA MOTOR CREDIT CORP			01/07/2020	0.0	2,500,000.00	100.0000	\$2,500,000.00
90261XHF2	UBS 0 08/14/19	AA-	Aa3	08/14/2019	0.1	2,000,000.00	100.0816	\$2,001,631.88

CUSIP	Description	Fitch Rating 6/30/2019	Moodys 6/30/2019	Mat. Date	Years	Shares	Price	Value
90261XHK1	UBS 2.35 03/26/20	AA-	Aa3	03/26/2020	0.7	3,000,000.00	99.7444	\$2,992,332.49
92646LUV0	VICTORY RECEIVABLES CORP			07/29/2019	0.1	2,600,000.00	99.8094	\$2,595,045.56
BOFAREP 07/01/2019	BOFA 2.50 01-JUL- 2019			07/01/2019	0.0	60,000,000.00	100.0000	\$60,000,000.00
CITREP 07/01/2019	CGI 2.51 01-JUL- 2019			07/01/2019	0.0	64,000,000.00	100.0000	\$64,000,000.00
MIZREP 07/01/2019	MIZ 2.51 01-JUL- 2019			07/01/2019	0.0	45,000,000.00	100.0000	\$45,000,000.00

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

June 30, 2019**FY 2018-2019**

FUND	BALANCE @	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	TJ/Date	BALANCE @
NUMBER	03/31/19	06/04/19						06/30/19
100300	1,769,666.58	-167,227.06						1,602,439.52
TOTALS	1,769,666.58	-167,227.06	0.00	0.00	0.00	0.00	0.00	1,602,439.52

* East Bay Regional Communications System Authority

EXHIBITS

CONTRA COSTA COUNTY Portfolio Summary Report AS OF JUNE 30, 2019

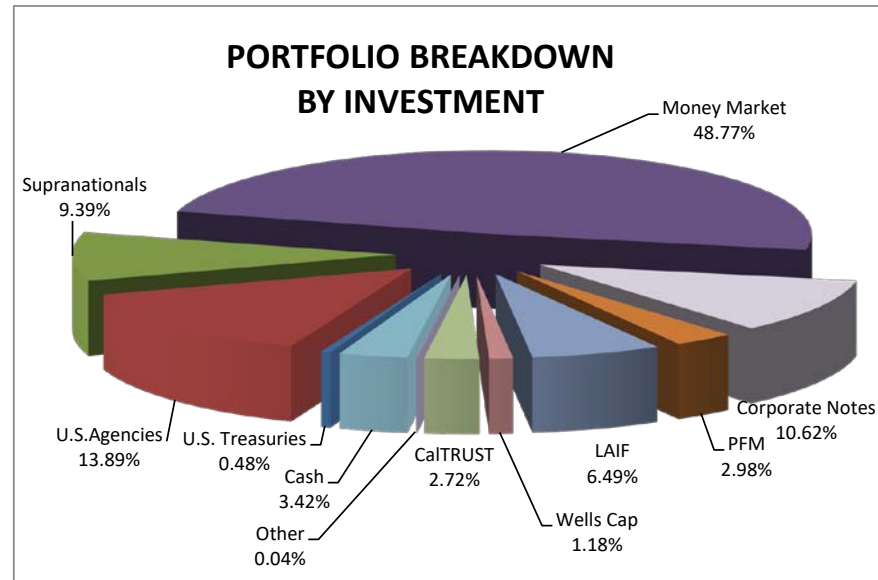
Exhibit I

Portfolio Characteristics

Par	\$3,767,187,803.15
Cost	\$3,750,955,179.05
Market Value	\$3,767,036,507.72
Weighted Yield to Maturity	2.41%
Weighted Average Days to Maturity	174
Weighted Duration	0.46 yr

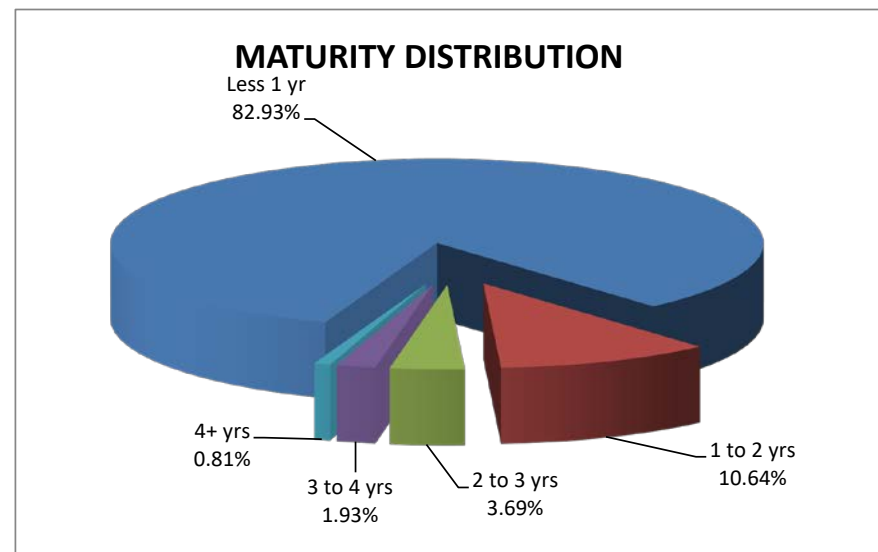
Portfolio Breakdown by Investment

Investments	Par Value	Percent of Total
U.S. Treasuries	\$18,230,000.00	0.48%
U.S.Agencies	523,350,000.00	13.89%
Supranationals	353,779,000.00	9.39%
Money Market	1,837,159,397.22	48.77%
Corporate Notes	400,145,000.00	10.62%
PFM	112,437,095.19	2.98%
LAIF	244,502,765.20	6.49%
Wells Cap	44,495,451.48	1.18%
CalTRUST	102,610,805.75	2.72%
Other	1,602,439.52	0.04%
Cash	128,875,848.79	3.42%
TOTAL*	\$3,767,187,803.15	100.00%



Maturity Distribution

Time	Par Value	Percent of Total
Less 1 yr	\$3,124,212,232.28	82.93%
1 to 2 yrs	400,951,636.73	10.64%
2 to 3 yrs	138,835,393.22	3.69%
3 to 4 yrs	72,713,000.00	1.93%
4+ yrs	30,475,540.92	0.81%
TOTAL*	\$3,767,187,803.15	100.00%



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

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

**CONTRA COSTA COUNTY INVESTMENT POOL
PERFORMANCE SUMMARY
AS OF JUNE 30, 2019**

	<u>PAR</u> (<u>\$</u>)	³ <u>PERCENT OF</u> <u>PORTFOLIO</u> (<u>%</u>)	<u>YTM</u> (<u>%</u>)	<u>WEIGHTED</u> <u>AVERAGE DAYS TO</u> <u>MATURITY AT</u> <u>END-OF-QUARTER</u> (<u>day</u>)	<u>DURATION</u> (<u>year</u>)	
A. Investments Managed by Treasurer's Office¹	\$3,132,663,397.22	83.19%	2.4161%	182	0.49	²
B. Investments Managed by Outside Contractors³						
1. PFM	\$112,437,095.19	2.99%	2.2838%	662	1.52	²
2. Local Agency Investment Fund	\$244,502,765.20	6.49%	2.4400%	1	N/A	
3. Wells Capital Management	\$44,495,451.48	1.18%	2.2200%	245	0.40	⁴
4. CalTRUST Short-Term Fund	\$0.00	0.00%	0.0000%	⁵ 1	0.00	
5. CalTRUST Liquidity Fund	\$102,610,805.75	2.72%	2.3800%	⁵ 0	0.00	
C. Cash	\$128,875,848.79	3.42%	2.39%	⁶ 0	0.00	

³Yield to Maturity on Portfolio at End-of-Quarter = 2.41%

³Weighted Average Days to Maturity on Portfolio at End-of-Quarter = 174

³Weighted 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	As of June 30, 2019	As of March 31, 2019	CHANGE IN VALUE	
	PAR VALUE	PAR VALUE	FROM PREV. QTR.	% CHANGE
A. Investments Managed by Treasurer's Office				
1. U.S. Treasuries (STRIPS, Bills, Notes)	\$18,230,000.00	\$128,480,000.00	(\$110,250,000.00)	-85.81%
2. U.S. Agencies				
Federal Home Loan Banks	254,786,000.00	286,313,000.00	(31,527,000.00)	-11.01%
Federal National Mortgage Association	42,805,000.00	37,303,000.00	5,502,000.00	14.75%
Federal Farm Credit Banks	125,978,000.00	175,122,000.00	(49,144,000.00)	-28.06%
Federal Home Loan Mortgage Corporation	99,781,000.00	128,032,000.00	(28,251,000.00)	-22.07%
Subtotal	523,350,000.00	626,770,000.00	(103,420,000.00)	-16.50%
3. Supranationals	353,779,000.00	327,379,000.00	26,400,000.00	7.46%
4. Money Market Instruments				
Commercial Paper	1,015,500,000.00	1,057,489,000.00	(41,989,000.00)	-3.97%
Negotiable Certificates of Deposit	821,656,000.00	665,940,000.00	155,716,000.00	23.38%
Time Deposit	3,397.22	3,397.22	0.00	0.00%
Subtotal	1,837,159,397.22	1,723,432,397.22	113,727,000.00	6.60%
5. Corporate Notes	400,145,000.00	319,981,000.00	80,164,000.00	25.05%
TOTAL (Section A)	3,132,663,397.22	3,126,042,397.22	6,621,000.00	0.21%
B. Investments Managed by Outside Contractors				
1. PFM	112,437,095.19	127,188,084.78	(14,750,989.59)	-11.60%
2. Local Agency Investment Fund	244,502,765.20	209,835,760.85	34,667,004.35	16.52%
3. Wells Capital Management	44,495,451.48	44,531,651.23	(36,199.75)	-0.08%
4. CalTRUST (Short Term Fund)	-	45,611,144.84	(45,611,144.84)	-100.00%
5. CalTRUST (Liquidity Fund)	102,610,805.75	95,007,249.29	7,603,556.46	8.00%
6. Other				
a. EBRCS Bond	1,602,439.52	1,769,666.58	(167,227.06)	-9.45%
TOTAL (Section B)	505,648,557.14	523,943,557.57	(18,295,000.43)	-3.49%
C. Cash	128,875,848.79	74,125,139.40	54,750,709.39	73.86%
* GRAND TOTAL (FOR A , B, & C)	<u>\$3,767,187,803.15</u>	<u>\$3,724,111,094.19</u>	<u>\$43,076,708.96</u>	<u>1.16%</u>

* 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%	2.3203%
	Yield to Maturity	2.0983%	2.4912%	2.4951%	2.4161%
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

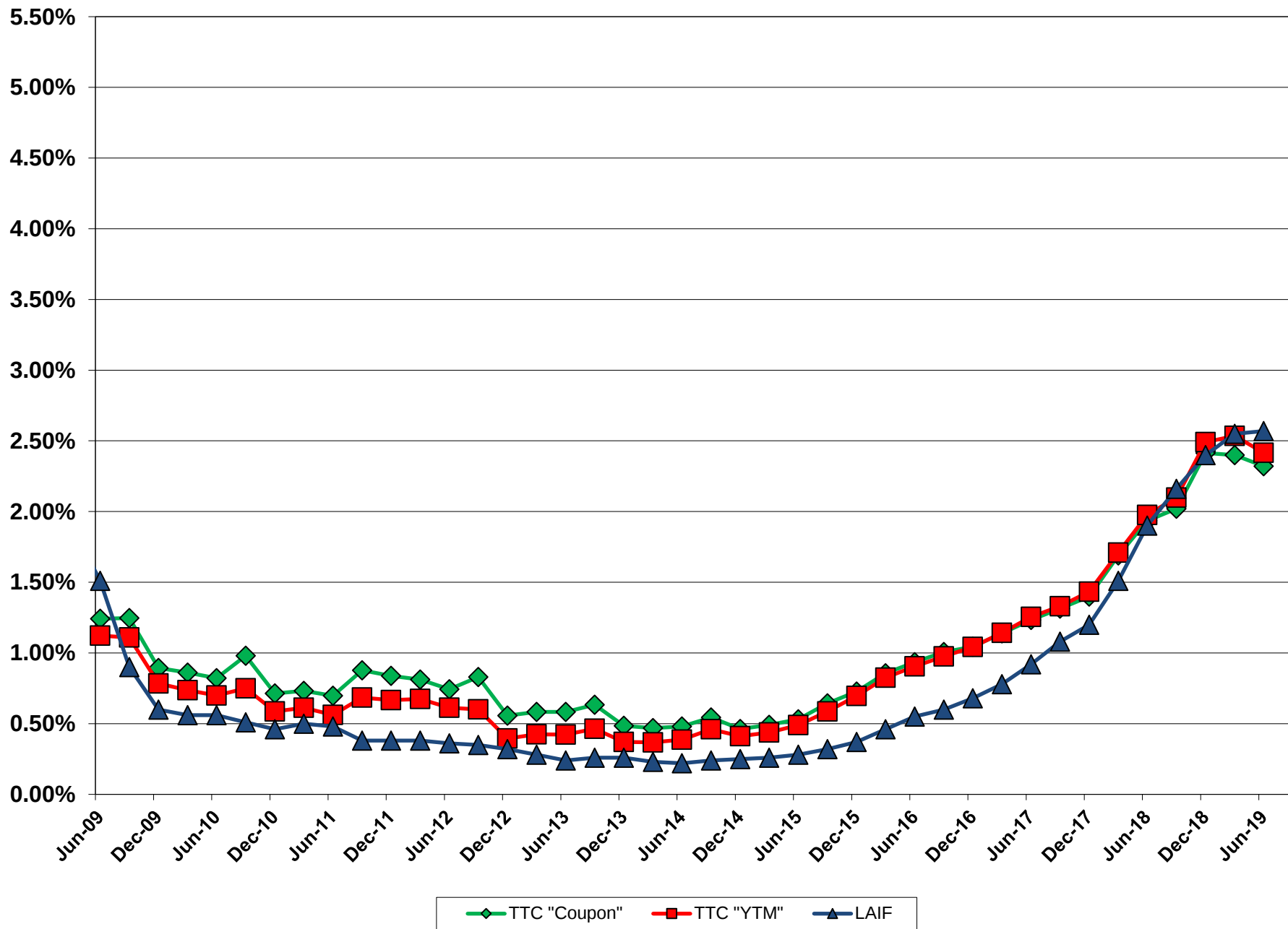
Exhibit IV (a)

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

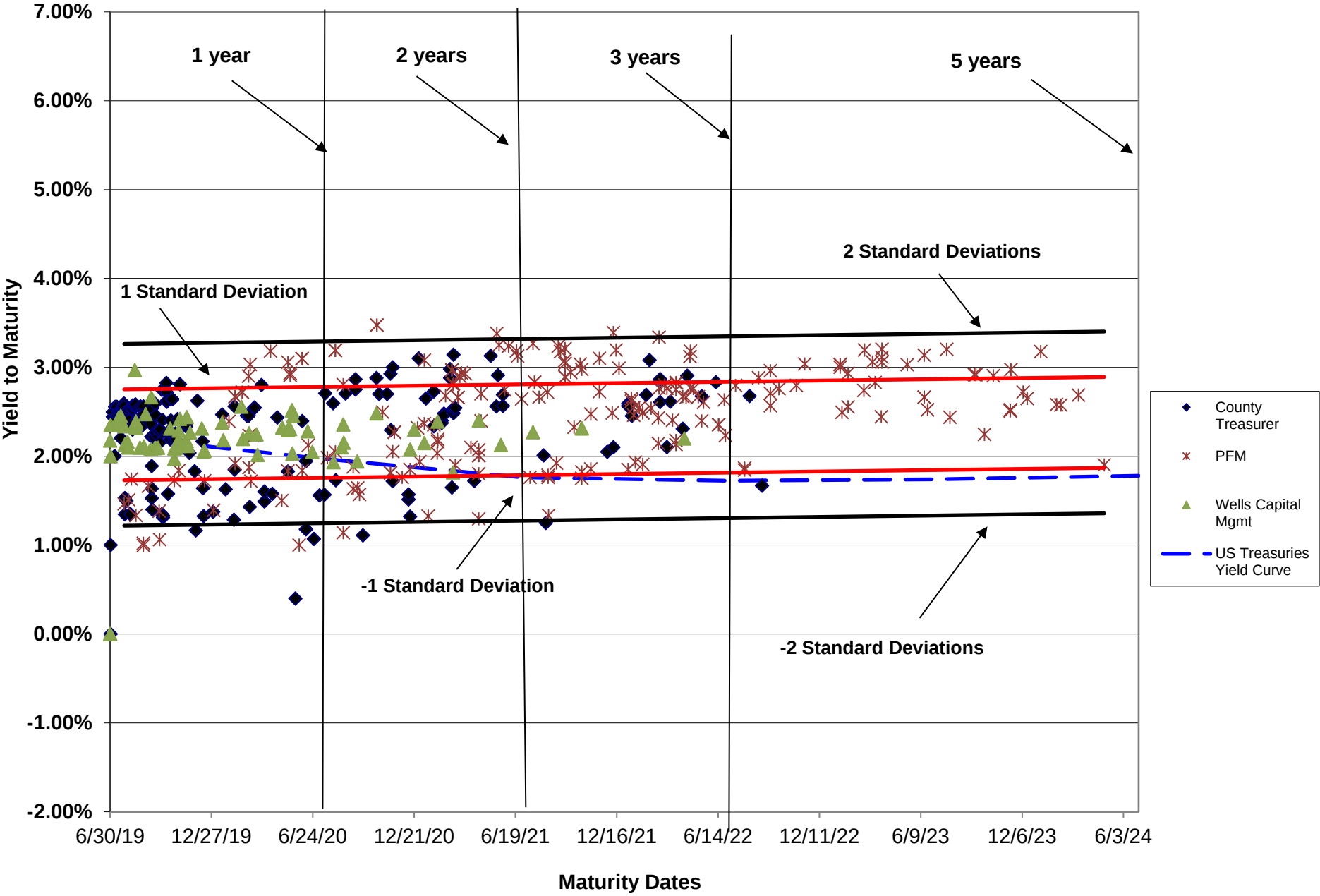
		Quarter Ending			
		September	December	March	June
2018/19	Apportionment Rate	2.16%	2.40%	2.55%	2.57%
2017/18	Apportionment Rate	1.08%	1.20%	1.51%	1.90%
2016/17	Apportionment Rate	0.60%	0.68%	0.78%	0.92%
2015/16	Apportionment Rate	0.32%	0.37%	0.46%	0.55%
2014/15	Apportionment Rate	0.24%	0.25%	0.26%	0.28%
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 June 30, 2019



Risk Assessment
as of June 30, 2019



Risk Assessment

(Securities Greater Than or Less Than Two Standard Deviations)

As of June 30, 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>
3133EGJC0	GOV FFCB NOTES	10,000,000.00	9,985,200.00	9,965,300.00	0.95%	7/1/2019	1.00%
459058EV1	SUP INTL BK RECON &	5,000,000.00	4,984,200.00	4,995,800.00	1.25%	7/26/2019	1.35%
084664CK5	CCCSIG CORP BERKSHIR	375,000.00	374,636.25	374,557.50	1.30%	8/15/2019	1.33%
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%
3136AQDQ0	CCCCD MBS FNMA SRS 2	208.45	210.54	210.54	1.65%	9/25/2019	1.38%
3130A9EP2	CCCCD GOV FHLB GLOBA	1,900,000.00	1,896,466.00	1,894,490.00	1.00%	9/26/2019	1.06%
3130AA2H0	GOV FHLB NOTES	20,000,000.00	19,976,400.00	19,834,400.00	1.13%	11/29/2019	1.17%
912828G95	CCCCD GOV US TREASUR	3,275,000.00	3,297,771.48	3,267,205.50	1.63%	12/31/2019	1.39%
3136G1C98	RM GOV FNMA NOTES	4,000,000.00	4,020,000.00	3,984,520.00	1.42%	2/5/2020	1.29%
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%
86565BPC9	CCCCD YCD SUMITOMO B	110,000.00	109,850.40	109,850.40	3.39%	10/16/2020	3.48%
86565BPC9	CCCSIG YCD SUMITOMO	750,000.00	748,980.00	748,980.00	3.39%	10/16/2020	3.48%
025816BU2	CCCSIG CORP AMERICAN	785,000.00	784,866.55	799,820.80	3.38%	5/17/2021	3.38%
02665WCP4	CCCSIG CORP AMERICAN	300,000.00	299,856.00	307,734.00	3.38%	12/10/2021	3.39%

CONTRA COSTA COUNTY INVESTMENT POOL

AVERAGE INFORMATION
April 1, 2019 through June 30, 2019

	AVERAGE DAILY BALANCE (PAR)	PERCENT OF PORTFOLIO	AVERAGE YTM	AVERAGE DAYS TO MATURITY AS A PERCENT OF PORTFOLIO	AVERAGE DAYS TO MATURITY FOR THE QUARTER
A. Investments Managed by Treasurer's Office¹	\$3,360,412,099.29	84.77%	2.4397%	159.93	189
B. Investments Managed by Outside Contractors²					
1. PFM	\$117,761,847.28	2.97%	2.2150%	18.98	639
2. Local Agency Investment Fund ³	\$241,925,180.82	6.10%	2.4407%	0.06	1
3. Wells Capital Management	\$44,419,894.11	1.12%	2.3833%	2.88	257
4. CalTRUST Short Term Fund ³	\$15,775,997.63	0.40%	2.5900%	0.00	1
5. CalTRUST Liquidity Fund ⁴	\$98,123,717.99	2.48%	2.4433%	0.00	0
C. Cash⁵	\$85,840,313.43	2.17%	0.7932%	0.00	0
Total	<u><u>\$3,964,259,050.54</u></u>	100.00%			
* Weighted Average YTM of Portfolio =			<u><u>2.40%</u></u>	<u><u>182</u></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 four banks, WFB, BofA, Bank of the West, and Mechanics.

**CONTRA COSTA COUNTY INVESTMENT POOL
SUMMARY OF POOL RATES AND BENCHMARKS
AS OF JUNE 30, 2019**

<u>Pool Rates:</u>	<u>YTM as of 6/30/19</u>	<u>Quarterly Ave.</u>	<u>Quarterly Average DTM</u>	
Total County Portfolio (w/ Cash)	2.41%	2.40%	195	*1
Investments Managed by Treasurer's Office	2.42%	2.44%	189	
PFM	2.28%	2.22%	639	
Wells Capital Management	2.22%	2.38%	257	
CalTRUST Short Term Fund	n/a *4	2.59% *5	316	*2
CalTRUST Liquidity Fund	2.40%	2.44%	59	*3
	<u>Quarterly Apportionment Rate</u>	<u>PMIA Ave. Effective Yield</u>		
Local Agency Investment Fund (LAIF)	2.57%	2.44%	173	*2
<u>Benchmarks:</u>	<u>6/30/19</u>	<u>4/1/19 - 6/30/19</u>		
		<u>High</u>	<u>Ave.</u>	<u>Low</u>
Federal Fund Rates Index	2.3700%	2.4500%	2.3836%	2.2600%
Six Month Treasury Bill	2.0688%	2.3900%	2.2897%	2.0450%
Six Month LIBOR	2.2005%	2.6691%	2.5019%	2.1828%
Vanguard Prime Money Mkt Fund	0.6000%			

*1. Cash is included in the calculation.

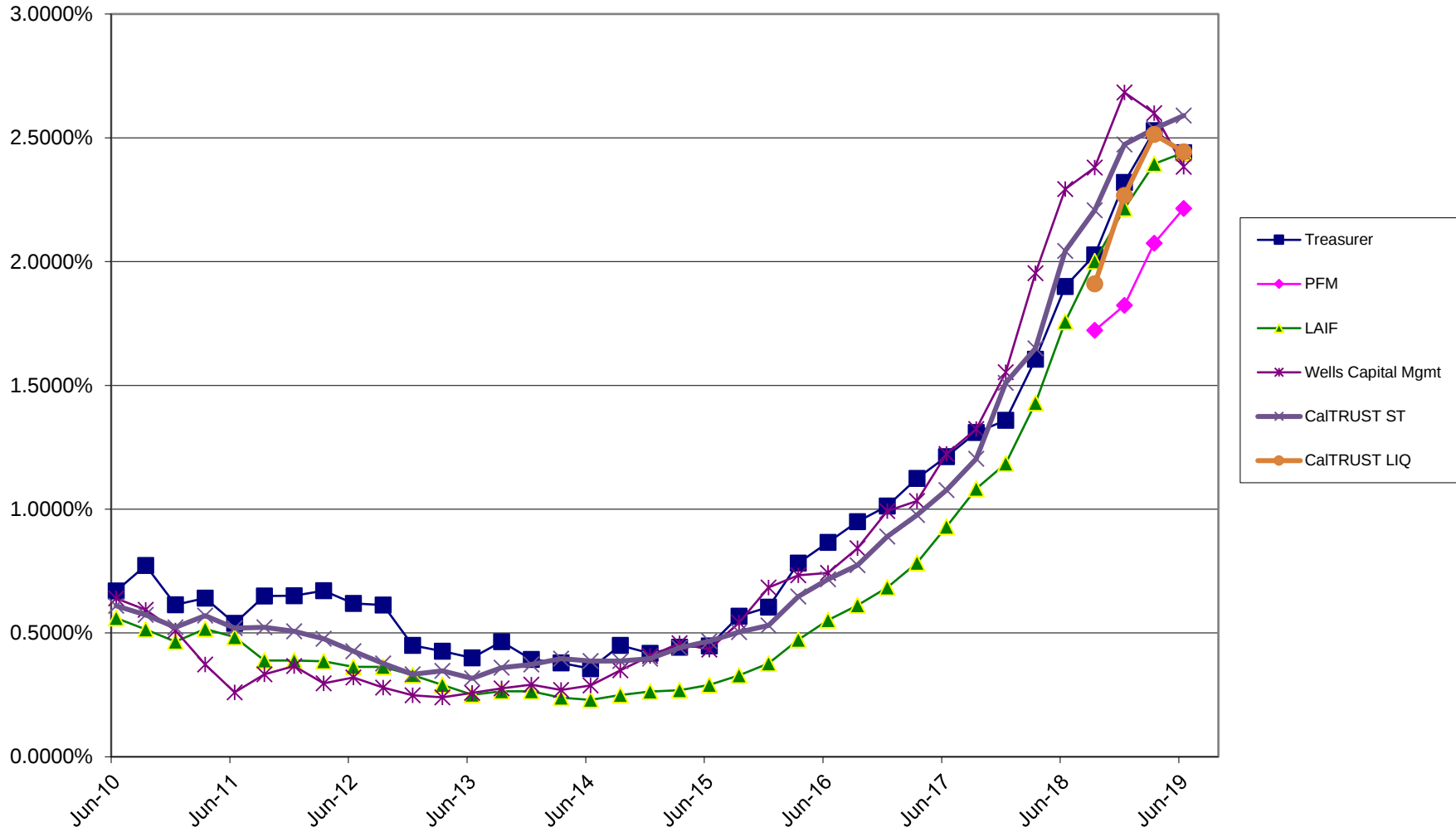
*2. Average days to maturity with a one day call of principal provision.

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

*4. No investment in the CalTRUST Short-Term fund as of 6/30/19.

*5. Average yield of April and May.

Contra Costa County Investment Pool
Average Quarterly YTM
 as of June 30, 2019



**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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>
CCCSIG CORP BERKSHIR	084664CK5	8/15/2019	1.30%	375,000.00	374,557.50	374,636.25	Make-whole call +10 bps	6911
CCCSIG CORP PFIZER	717081EB5	12/15/2019	1.70%	580,000.00	578,608.00	579,887.04	Make-whole call +10 bps	6911
CORP MICROSOFT CORP	594918BV5	2/6/2020	1.85%	10,000,000.00	9,978,600.00	10,000,000.00	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CK4	2/7/2020	1.90%	600,000.00	598,734.00	599,706.00	Make-whole call +7.5 bps	6911
CCSCD CORP AMERICAN	0258M0EE5	3/3/2020	2.20%	170,000.00	169,821.50	169,823.20	Call on and anytime after 2/1/20	7903
CCCSIG CORP CHEVRON	166764BP4	3/3/2020	1.99%	1,075,000.00	1,073,613.25	1,078,569.00	Make-whole call +10 bps	6911
CORP MICROSOFT CORP	594918BP8	8/8/2021	1.55%	8,549,000.00	8,476,248.01	8,389,048.21	Make-whole call +10 bps	8177
CCCSIG CORP APPLE IN	037833CS7	5/11/2020	1.80%	530,000.00	528,712.10	529,459.40	Make-whole call +10 bps	6911
CORP APPLE INC	037833CS7	5/11/2020	1.80%	10,000,000.00	9,975,700.00	9,991,300.00	Make-whole call +10 bps	8177
CCCSIG CORP WALT DIS	25468PDU7	6/5/2020	1.80%	850,000.00	846,753.00	849,014.00	Make-whole call +6 bps	6911
CCCSIG CORP AMERI HO	02665WBT7	7/20/2020	1.95%	505,000.00	503,353.70	504,489.95	Make-whole call +10 bps	6911
CCCSIG ABS JOHN DEER	47788BAD6	10/15/2021	1.82%	182,367.99	182,354.65	182,354.65	10% collateral call	6911
CCSCD CORP GOLDMAN S	38141GWG5	12/27/2020	2.60%	225,000.00	225,216.00	227,045.25	Make-whole call +20 bps	7903
CCCSIG CORP EXXON MO	30231GAG7	3/6/2020	1.91%	400,000.00	399,324.00	401,916.00	Make-whole call +5 bps	6911
CCCSIG ABS NAROT 201	65478GAD2	10/15/2021	1.75%	500,000.00	499,972.05	499,972.05	5% collateral call	6911
CCCSIG CORP VISA INC	92826CAB8	12/14/2020	2.20%	210,000.00	210,329.70	212,310.00	Make-whole call +10 bps	6911
CCSCD CORP CITIGRP I	172967LC3	12/8/2021	2.90%	250,000.00	252,592.50	254,137.50	Make-whole call +20 bps	7903
CCCSIG CORP CATERPIL	14913Q2A6	9/4/2020	1.85%	635,000.00	632,764.80	634,466.60	Make-whole call +10 bps	6911
CCSCD CORP BANK OF N	06406FAA1	4/15/2021	2.50%	125,000.00	125,687.50	126,846.25	Call on and anytime after 3/15/21	7903
CCCSIG CORP IBM CRED	44932HAA1	9/6/2019	1.63%	700,000.00	699,055.00	699,468.00	Make-whole call +7 bps	6911
CCCSIG CORP BOFA CAL	06051GGS2	10/1/2021	2.33%	545,000.00	544,340.55	545,000.00	Make-whole call +15 bps	6911
CCCSIG CORP PEPSICO	713448DX3	4/15/2021	2.00%	375,000.00	374,898.75	374,925.00	Make-whole call +10 bps	6911
CCSCD CORP PEPSICO I	713448DX3	4/15/2021	2.00%	70,000.00	69,981.10	69,986.00	Make-whole call +10 bps	7903
CCCSIG ABS CARMAX 20	14314RAH5	4/15/2021	1.80%	45,375.13	45,371.80	45,371.79	10% collateral call	6911
CCCSIG CORP BB&T MTN	05531FAZ6	2/1/2021	2.15%	215,000.00	214,621.60	214,901.10	Call on and anytime after 1/1/2021	6911
CCCSIG CORP HONEYWEL	438516BQ8	10/30/2019	1.80%	240,000.00	239,577.60	239,812.80	Make-whole call +5 bps	6911
CCSCD CORP BANK OF A	06051GFW4	4/19/2021	2.63%	110,000.00	110,685.30	110,823.90	Make-whole call +25 bps	7903
CCSCD CORP BB T MTN	05531FAZ6	2/1/2021	2.15%	110,000.00	109,806.40	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	474,211.50	474,249.50	Make-whole call +10 bps	6911
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	10,005,100.00	10,000,000.00	Quarterly; First 2/22/18; Last 11/22/20	8177
CCCSIG ABS CCCIT 201	17305EGK5	1/20/2023	2.49%	350,000.00	349,951.56	349,951.56	5% cleanup call	6911
CCSCD 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
CCSCD 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	16,864,491.00	16,695,991.00	Make-whole call +7.5bps	8177
CCCSIG BANK OF NY ME	06406HDD8	8/17/2020	2.60%	500,000.00	502,590.00	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
CCSCD CORP CICO SYS	17275RBD3	2/28/2021	2.20%	130,000.00	130,074.10	127,758.80	Make-whole call +15bps	7903
CCCSIG CORP UNILEVER	904764AZ0	3/22/2021	2.75%	650,000.00	656,597.50	646,678.50	Make-whole call +10bps	6911
CCSCD CORP HOME DEPO	437076AZ5	4/1/2023	2.70%	100,000.00	102,209.00	98,100.00	Make-whole call +15 bps	7903
CCSCD MBS FHMS K721	3137BM6P6	8/25/2022	3.09%	100,000.00	100,851.56	100,851.56	1% cleanup call	6911
CORP MICROSOFT CORP	594918BA1	2/12/2022	2.38%	10,000,000.00	10,101,100.00	9,748,700.00	Make-whole call +10 bps	8177
CORP MICROSOFT CORP	594918BG8	11/3/2020	2.00%	8,000,000.00	7,996,800.00	7,865,520.00	Make-whole call +7.5 bps	8177
CCCSIG CORP HERSHEY	427866AY4	5/15/2020	2.90%	350,000.00	351,788.50	349,769.00	Make-whole call +10 bps	6911
CCCSIG CORP GENERAL	369550BA5	5/11/2020	2.88%	460,000.00	462,281.60	458,371.60	Make-whole call +10 bps	6911
CCCSIG ABS HART 2018	44891KAD7	7/15/2022	2.79%	130,000.00	129,980.42	129,980.42	5% collateral call	6911
CCCSIG CORP AMERICAN	025816BU2	5/17/2021	3.38%	785,000.00	799,820.80	784,866.55	Callable on and anytime after 4/17/21	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 BBT CORP	05531FBD4	9/3/2021	3.20%	150,000.00	152,683.50	149,821.50	Callable on and anytime after 8/3/21	6911
CORP WALMART INC	931142DY6	10/9/2019	1.75%	15,000,000.00	14,974,500.00	14,835,345.00	Make-whole call +5 bps	8177
CORP WALMART INC	931142DY6	10/9/2019	1.75%	5,000,000.00	4,991,500.00	4,945,460.00	Make-whole call +5 bps	8177
CORP APPLE INC	037833BS8	2/23/2021	2.25%	20,000,000.00	20,071,400.00	19,679,400.00	Make-whole call +15 bps	8801
CCSCD ABS ALLYA 2018	02007JAC1	1/17/2023	3.00%	110,000.00	109,992.48	109,992.48	10% collateral call	7903
CCCSIG CORP WALMART	931142EJ8	6/23/2021	3.13%	595,000.00	607,982.90	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
CCSCD ABS NAROT 201	65479GAD1	3/15/2023	3.06%	65,000.00	64,997.89	64,997.89	5% collateral call	7903
CCSCD 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	10,353,828.36	10,082,433.60	Make-whole call +7.5 bps	8177

**CONTRA COSTA COUNTY
TREASURER'S INVESTMENT PORTFOLIO
STRUCTURED SECURITIES
June 30, 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>
CCCSIG CORP BERKSHIR	084664CK5	8/15/2019	1.30%	375,000.00	374,557.50	374,636.25	Make-whole call +10 bps	6911
CCCSIG CORP CATERPIL	14913Q2N8	9/7/2021	3.15%	100,000.00	101,989.00	99,923.00	Make-whole call +10 bps	6911
CCCSIG CORP UNILEVER	904764BF3	3/7/2022	3.00%	100,000.00	102,249.00	99,516.00	Make-whole call +10 bps	6911
CCCSIG CORP PFIZER I	717081EM1	9/15/2021	3.00%	250,000.00	255,002.50	249,662.50	Make-whole call +5 bps	6911
CORP JOHNSON AND JOH	478160CD4	3/3/2022	2.25%	10,000,000.00	10,067,900.00	9,796,500.00	Make-whole call +7.5 bps	8177
CCCSIG CORP 3M COMPA	88579YBA8	9/14/2021	3.00%	185,000.00	188,507.60	184,620.75	Make-whole call +5 bps	6911
CORP APPLE INC	037833BS8	2/23/2021	2.25%	10,000,000.00	10,035,700.00	9,830,320.00	Make-whole call +15 bps	8177
CCCSIG ABS FORDL 201	345311AD2	12/15/2021	3.19%	240,000.00	239,979.72	239,979.72	5% deal call	6911
CCCSIG CORP AMERICAN	02665WCP4	12/10/2021	3.38%	300,000.00	307,734.00	299,856.00	Make-whole call	6911
CORP WALMART INC	931142DY6	10/9/2019	1.75%	20,000,000.00	19,966,000.00	19,810,100.00	Make-whole call +5bps	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	12,640,000.00	12,675,012.80	12,374,185.60	Make-whole call +15bps	8177
CCCSIG ABS BMWLT 201	05586CAC8	7/20/2021	3.26%	150,000.00	149,979.15	149,979.15	5% deal call	6911
CORP ORACLE CORP	68389XAX3	10/8/2019	2.25%	20,000,000.00	20,001,400.00	19,894,160.00	Make-whole call +10bps	8177
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 HOME DEP	437076BV3	3/1/2022	3.25%	225,000.00	232,206.75	224,383.50	Make-whole call +10bps	6911
CORP APPLE INC	037833AR1	5/6/2021	2.85%	15,000,000.00	15,219,450.00	14,902,740.00	Make-whole call +10bps	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
CCCSIG MBS FHMS KP05	3137FKK39	7/25/2023	3.20%	199,101.40	199,100.81	199,100.80	1% cleanup call	6911
CORP WALMART INC	931142DY6	10/9/2019	1.75%	15,530,000.00	15,503,599.00	15,437,627.56	Make-whole call +5bps	8177
CCCCD CORP TOYOTA MO	89236TF59	1/8/2024	3.35%	145,000.00	151,639.55	146,432.64	Make-whole call +15bps	7903
CORP MICROSOFT CORP	594918BV5	2/6/2020	1.85%	15,074,000.00	15,041,741.64	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	249,032.70	244,884.85	Make-whole call +5bps	6911
CORP MICROSOFT CORP	594918BW3	2/6/2022	2.40%	15,000,000.00	15,157,500.00	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	173,002.20	169,989.80	Make-whole call +5bps	6911
CORP MICROSOFT CORP	594918BN3	8/8/2019	1.10%	9,854,000.00	9,842,273.74	9,804,844.96	Make-whole call +7.5bps	8177
CCCSIG CORP MERCK AN	589331AT4	9/15/2022	2.40%	300,000.00	302,763.00	296,934.00	Make-whole call +12.5bps	6911
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	325,000.00	328,107.00	323,248.25	Make-whole call +20bps	6911
CCCSIG CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	800,000.00	816,472.00	800,000.00	One time call: 4/1/22	6911
CORP TOYOTA MOTOR CR	89236TCF0	3/12/2020	2.15%	20,000,000.00	19,990,200.00	19,945,465.56	Make-whole call +10bps	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	14,000,000.00	14,038,780.00	13,959,191.56	Make-whole call +15bps; Callable on and after 2/1/21	8177
CORP ORACLE CORP	68389XBL8	9/15/2023	2.40%	20,000,000.00	20,027,600.00	19,728,466.67	Make-whole call +20bps; Callable on and after 7/15/23	8177
CCCCD CORP PFIZER IN	717081ES8	3/15/2024	2.95%	120,000.00	123,711.60	121,678.17	Make-whole call +8bps; Callable on and after 2/15/24	7903
CCCCD CORP JPMORGAN	46647PBB1	4/1/2023	3.21%	110,000.00	112,264.90	110,725.89	Float quarterly: LIBOR +69.5bps on and after 4/1/22	7903
CCCCD MBS FHMS K720	3137BLUR7	6/25/2022	2.72%	100,000.00	100,250.00	100,250.00	1% cleanup call	7903
CORP CHEVRON CORP	166764AB6	12/5/2022	2.36%	10,000,000.00	10,046,700.00	9,883,000.00	Make-whole call +12bps; Callable on and after 9/5/22	8177
CORP WALMART INC	931142DU4	12/15/2022	2.35%	10,000,000.00	10,112,200.00	9,889,400.00	Make-whole call +10bps; Callable on and after 11/15/22	8177
CORP CHEVRON CORP	166764BG4	5/16/2021	2.10%	10,000,000.00	10,008,800.00	9,907,160.00	Make-whole call +15bps; Callable on and after 4/15/21	8177
CORP EXXON MOBIL COR	30231GAV4	3/1/2021	2.22%	7,984,000.00	8,006,115.68	7,960,427.24	Make-whole call +15bps; Callable on and after 2/1/21	8177
CORP CHEVRON CORP	166764BN9	3/3/2022	2.50%	7,500,000.00	7,576,425.00	7,499,127.92	Make-whole call +10bps; Callable on and after 2/3/22	8177
CORP CITIBANK NA	17325FAJ7	10/20/2020	2.13%	5,680,000.00	5,670,230.40	5,634,418.79	Callable on and after 9/20/20	8177
CORP ORACLE CORP	68389XAP0	10/15/2022	2.50%	10,000,000.00	10,070,600.00	9,928,244.44	Make-whole call +12.5bps	8177
CCCSIG CORP BOEING C	097023CG8	5/1/2022	2.70%	125,000.00	126,798.75	124,778.75	Make-whole call +10bps	6911
CCCSIG ABS FITAT 201	31680YAD9	12/15/2023	2.64%	150,000.00	149,967.03	149,967.03	10% collateral call	6911
CCCCD MBS FHMS K718	3137BHXH8	1/25/2022	2.79%	100,000.00	100,625.00	100,625.00	1% cleanup call	7903
CCCSIG CORP VISA INC	92826CAG7	9/15/2022	2.15%	250,000.00	251,047.50	247,732.71	Make-whole call +10bps; Callable on and after 8/15/22	6911
CCCCD ABS HAROT 2019	43815MAC0	6/21/2023	2.52%	100,000.00	99,996.27	99,996.27	10% collateral call	7903
CCCCD ABS COPAR 2019	14042WAC4	11/15/2023	2.51%	100,000.00	99,979.74	99,979.74	10% collateral call	7903
CCCSIG CORP GOLDMAN	38141GWC4	4/26/2022	3.00%	400,000.00	403,824.00	403,882.67	Make-whole call +20bps; Callable on 4/26/21 and 10/26/21	6911
				\$ 405,946,845	\$ 406,960,088	\$ 402,284,247		

**CONTRA COSTA COUNTY
WELLS CAP MANAGEMENT
STRUCTURED SECURITIES
June 30, 2019**

Exhibit VI (a)

<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	499,406.39	492,539.06	5% collateral call
AMERICAN HONDA FINANCE CORP	02665WCL3	2/21/2020	700,000.00	702,610.98	700,686.00	Float quarterly: LIBOR +15bps
APPLE INC	037833DH0	11/13/2019	500,000.00	500,504.00	494,665.00	Make-whole call +5bps
BACCT 171 A	05522RCW6	3/16/2020	750,000.00	749,134.70	744,316.41	5% collateral call
BB&T CORP	05531FAS2	1/15/2020	250,000.00	252,891.06	248,092.50	Callable on and anytime after 12/15/19
BMWLT 171 A3	055657AC4	5/20/2020	98,091.05	98,103.53	97,485.64	5% deal call
BERKSHIRE HATHAWAY INC	084670BL1	8/14/2019	700,000.00	705,344.97	696,311.00	Make-whole call +10bps
BLACKROCK INC	09247XAE1	12/10/2019	700,000.00	710,404.57	722,435.00	Make-whole call +25bps
CHAIT 124 A	161571FK5	8/15/2019	475,000.00	474,844.88	468,283.20	10% collateral call
CHEVRON CORP	166764AR1	3/3/2020	200,000.00	200,884.54	197,310.00	Make-whole call +7.5bps
CCCIT 14A6 A6	17305EFS9	7/15/2019	400,000.00	403,922.84	397,562.50	5% collateral call
CCCIT 16A1 A1	17305EFW0	11/19/2019	450,000.00	450,013.85	443,056.64	5% collateral call
CITIBANK NA	17325FAN8	5/1/2020	700,000.00	707,347.43	701,925.00	Make-whole call +10bps
FEDERAL HOME LOAN BANKS	3130ACLX0	10/30/2019	500,000.00	500,414.24	494,187.00	One time call on 10/30/18
FEDERAL HOME LOAN MORTGAGE CORP	3134G9Q75	7/26/2019	500,000.00	502,343.47	493,250.00	Quarterly; First 10/26/16, Last 4/26/19
GENERAL DYNAMICS CORP	369550BA5	5/11/2020	250,000.00	252,238.01	249,620.00	Make-whole call +10bps
HAROT 163 A3	438124AC3	5/18/2020	24,760.03	24,742.79	24,603.34	10% collateral call
HAROT 183 A2	43815HAB3	12/21/2020	474,314.69	475,259.22	474,370.27	10% collateral call
HONEYWELL INTERNATIONAL INC	438516BP0	10/30/2019	500,000.00	502,336.48	500,228.50	Float quarterly: LIBOR +4bps
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	45905UK60	7/19/2019	500,000.00	502,370.52	499,850.00	Float quarterly: LIBOR -12bps
JDOT 2018 A2	47788CAB8	10/15/2020	53,025.06	53,077.85	53,022.74	10% collateral call
NAROT 17B A3	65478GAD2	10/15/2021	450,000.00	448,970.71	442,212.89	5% collateral call
PNC BANK NA	69353RFD5	5/19/2020	680,000.00	684,506.07	681,258.00	Float quarterly: LIBOR +36bps
SAN FRANCISCO CALIF BAY AREA RAPID TRAN DIST SALES	797669XS2	7/1/2019	750,000.00	757,541.25	750,000.00	Make-whole call +5bps
TAOT 16C A3	89237WAD9	8/17/2020	57,859.25	57,787.94	57,615.16	5% collateral call
BANK OF AMERICA NA	06050TML3	5/24/2021	500,000.00	501,853.73	500,000.00	Float quarterly: LIBOR +35bps
COPAR 191 A2	14042WAB6	4/15/2022	650,000.00	653,197.26	649,945.01	10% collateral call
CATERPILLAR FINANCIAL SERVICES CORP	14913Q2J7	5/15/2020	500,000.00	504,664.72	501,842.00	Make-whole call +7bps
JPMORGAN CHASE BANK NA	48125LRK0	2/1/2021	500,000.00	505,974.50	499,190.00	Float quarterly: LIBOR +28bps on and after 2/1/20
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	45905UV43	3/18/2020	1,000,000.00	1,000,800.91	1,000,100.00	Float monthly: LIBOR +3bps
NATIONAL RURAL UTILITIES COOP FINANCE CORP	637432MU6	6/15/2020	700,000.00	701,144.81	698,509.00	Make-whole call +15bps
VISA INC	92826CAB8	12/14/2020	675,000.00	676,760.33	671,024.25	Make-whole call +10bps
US BANK NA	90331HNK5	1/17/2020	700,000.00	704,417.06	700,000.00	Float quarterly: LIBOR +12.5bps
VZOT 18A A1B	92348XAB1	4/20/2023	800,000.00	799,923.07	800,000.00	10% collateral call
			<u>\$17,188,050.07</u>	<u>\$17,265,738.65</u>	<u>\$17,145,496.11</u>	

**CONTRA COSTA COUNTY
CALTRUST LIQUIDITY FUND
STRUCTURED SECURITIES
June 30, 2019**

<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>MATURITY DATE</u>	<u>PAR</u> (\$)	<u>MARKET</u> (\$)	<u>PROVISIONS</u>
HNDA FLOAT 05/13/20	02665WCW9	5/13/2020	3,000,000.00	3,000,000.00	Float Quarterly: LIBOR +9bps
BANK OF MONTREAL CHICAGO	06370RQX0	12/10/2019	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +40bps
BMO FLOAT 07/11/19	06371EEP8	7/11/2019	2,500,000.00	2,500,214.99	Float Quarterly: LIBOR +33bps
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
CM FLOAT 07/25/19	13606BH58	7/25/2019	600,000.00	600,000.00	Float Monthly: LIBOR +30bps
C 2.1 06/12/20	17325FAE8	6/12/2020	4,000,000.00	3,995,240.71	Callable on and anytime after 5/20/20
DNBNO FLOAT 10/16/19	23341VUL3	10/16/2019	1,000,000.00	1,000,000.00	Float Quarterly: LIBOR flat
INGFDL 0 12/02/19 CP	44988GAB4	12/2/2019	4,000,000.00	4,000,000.00	Float Monthly: LIBOR +18bps
MUFG FLOAT 05/29/20	55379WP91	5/29/2020	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +26bps
MUFG FLOAT 02/24/20	55379WZM1	2/24/2020	1,200,000.00	1,200,000.00	Float Quarterly: LIBOR +18bps
MIZUHO BANK LTD NY BRA CD	60700A7C2	7/30/2019	4,000,000.00	4,000,000.00	Float Quarterly: LIBOR +1bps
MIZUHO FLOAT 11/08/19	60710A5K4	11/8/2019	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +14bps
MIZUHO FLOAT 11/18/19	60710A5Z1	11/18/2019	5,000,000.00	5,000,000.00	Float Monthly: LIBOR +15bps
KNFP FLOAT 06/05/20 CORP	63873NZ38	6/5/2020	2,000,000.00	2,000,000.00	Float O/N SOFR +30bps
OCBCSP FLOAT 11/07/19	69033MFL6	11/7/2019	2,000,000.00	2,000,000.00	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 CD	83050PAB5	10/11/2019	1,000,000.00	1,000,000.00	Float Quarterly: LIBOR Flat
SUMITR FLOAT 05/18/20	86564FWT6	5/18/2020	2,000,000.00	2,000,000.00	Float Quarterly: LIBOR +20bps
SUMITOMO MITSUI BANKING C	86565BYG0	11/12/2019	2,000,000.00	2,000,000.00	Float Monthly: LIBOR +14bps
SUMIBK FLOAT 10/18/19	86565BYT2	10/18/2019	4,500,000.00	4,500,000.00	Float Quarterly: LIBOR +4bps
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	2,000,829.15	Float Quarterly: LIBOR +27bps
TD FLOAT 06/10/20	89114MQ26	6/10/2020	3,500,000.00	3,500,000.00	Float Monthly: LIBOR +20bps
TOYOTA MOTOR CREDIT CORP	89233AW54	1/7/2020	2,500,000.00	2,500,000.00	Float Quarterly: LIBOR +3bps
CPSERA 2.64 08/05/19	22845AJX9	1/7/2020	2,500,000.00	2,500,000.00	One time call: 7/1/19
UBS 0 08/14/19	90261XHF2	8/14/2019	2,000,000.00	2,001,631.88	Float Quarterly: LIBOR +64bps
			66,500,000.00	66,497,916.73	

Contra Costa County invests approximately \$102.6 million in the CalTRUST Liquidity Fund which had assets of \$358.7 million as of 6/30/19. The above data represents the information at the Liquidity Fund level, not at the Contra Costa County account level.



Exhibit VII
State of California
Pooled Money Investment Account

Portfolio as of 06-30-19

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	\$ 4,550	\$ 6,450	\$ 3,200	\$ 5,050	\$ 4,000	\$ 2,100	\$ 3,600	\$ 4,300	\$ 6,150	\$ 12,550			
REPO													
TDs	\$ 927	\$ 860	\$ 714	\$ 956	\$ 700	\$ 698							
AGENCY	\$ 6,208	\$ 1,235	\$ 5,525	\$ 3,200	\$ 2,950	\$ 350		\$ 340	\$ 1,050	\$ 2,470	\$ 733	\$ 50	
CP	\$ 2,000	\$ 800	\$ 1,500	\$ 850	\$ 750	\$ 250		\$ 650					
CDs + BNs	\$ 5,150	\$ 1,450	\$ 2,850	\$ 4,650	\$ 1,425	\$ 500		\$ 2,150	\$ 400				
CORP BND													
TOTAL													
\$ 106,291	\$ 18,835	\$ 10,795	\$ 13,789	\$ 14,706	\$ 9,825	\$ 3,898	\$ 3,600	\$ 7,440	\$ 7,600	\$ 15,020	\$ 733	\$ 50	\$ -
PERCENT	17.7%	10.2%	13.0%	13.8%	9.2%	3.7%	3.4%	7.0%	7.2%	14.1%	0.7%	0.0%	0.0%

Notes:

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



State of California Pooled Money Investment Account Market Valuation 6/30/2019

		Carrying Cost Plus			Accrued Interest
Description		Accrued Interest	Purch.	Amortized Cost	
1*	United States Treasury:				
	Bills	\$ 23,918,024,321.09	\$ 24,115,845,160.16	\$ 24,142,790,000.00	NA
	Notes	\$ 27,621,433,111.61	\$ 27,606,428,208.13	\$ 27,725,679,500.00	\$ 112,016,945.00
1*	Federal Agency:				
	SBA	\$ 658,202,155.36	\$ 658,202,155.36	\$ 656,508,632.63	\$ 1,513,884.88
	MBS-REMICs	\$ 21,840,826.04	\$ 21,840,826.04	\$ 22,510,770.11	\$ 102,118.93
	Debentures	\$ 2,529,170,529.05	\$ 2,528,402,612.39	\$ 2,540,481,800.00	\$ 12,002,880.70
	Debentures FR	\$ -	\$ -	\$ -	\$ -
	Debentures CL	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,819,000.00	\$ 672,542.00
	Discount Notes	\$ 18,590,094,499.95	\$ 18,690,188,861.19	\$ 18,695,685,000.00	NA
1*	Supranational Debentures	\$ 538,905,703.78	\$ 538,905,703.78	\$ 543,312,900.00	\$ 2,578,584.50
1*	Supranational Debentures FR	\$ 200,251,812.61	\$ 200,251,812.61	\$ 200,385,641.07	\$ 887,652.30
2*	CDs and YCDs FR	\$ 500,000,000.00	\$ 500,000,000.00	\$ 500,000,000.00	\$ 1,600,616.08
2*	Bank Notes	\$ 600,000,000.00	\$ 600,000,000.00	\$ 600,272,961.97	\$ 5,545,041.68
2*	CDs and YCDs	\$ 17,475,000,000.00	\$ 17,475,000,000.00	\$ 17,485,383,524.93	\$ 95,083,513.93
2*	Commercial Paper	\$ 6,738,624,722.19	\$ 6,765,082,125.03	\$ 6,767,140,361.11	NA
1*	Corporate:				
	Bonds FR	\$ -	\$ -	\$ -	\$ -
	Bonds	\$ -	\$ -	\$ -	\$ -
1*	Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1*	Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
	Time Deposits	\$ 4,854,740,000.00	\$ 4,854,740,000.00	\$ 4,854,740,000.00	NA
	AB 55 & GF Loans	\$ 778,773,000.00	\$ 778,773,000.00	\$ 778,773,000.00	NA
	TOTAL	\$ 105,325,060,681.68	\$ 105,633,660,464.69	\$ 105,814,483,091.82	\$ 232,003,780.00

Fair Value Including Accrued Interest

\$ 106,046,486,871.82

* 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 (1.001711790). 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 \$20,034,235.80 or \$20,000,000.00 x 1.001711790.

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



DISCLOSURE STATEMENT

Portfolio Holdings: Structured Notes and Asset-Backed Securities

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

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

Following are the State of California Treasurer's holdings in each category as of June 30, 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	\$ 200.000 million
b. LIBOR Agency Floater	\$ 200.000 million
c. 3 month LIBOR Corporate Floater	\$ 0.000 million
d. 3 month LIBOR Bank Floater	\$ 500.000 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. \$900.000 million As of: 06/30/19

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	\$ 658.202 million
b. Agency MBS-REMIC'S	<u>\$ 21.841 million</u>
(Medium term sub-total)	\$ 680.043 million
c. Commercial Paper (Short term sub-total)	\$ 297.139 million

U.S. \$977.182 million As of: 06/30/19

Total Portfolio As of: 06/30/19

\$105,739,564,676.14

Structured notes and Medium-term Asset-backed securities as a percent of portfolio: 1.49%

Short-term Asset-Backed Commercial Paper (ABCP) as a percent of portfolio: 0.28% *

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

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

Portfolio Stress Test¹

as of June 30, 2019

Par Value	3,132,663,397.22	Book Price	99.498
Book Value	3,116,932,670.89	Average Days to Maturity	182
Market Value	3,131,417,729.40	Coupon	2.3203%
Market Price	99.960	YTM	2.4161%

Yield Change	Market Value	Market Price	Gain/Loss ²
(bps)	(\$)	(\$)	(bps)
-50	3,139,126,427.13	100.206	71.16
-25	3,135,261,639.00	100.083	58.80
-10	3,132,952,799.22	100.009	51.36
0	3,131,417,729.44	99.960	46.43
10	3,129,885,971.85	99.911	41.51
25	3,127,594,521.20	99.838	34.17
50	3,123,791,838.94	99.717	22.01

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 71.16 bps. If the yield were to go up by 50 bps, the market value of the portfolio would increase by 22.01 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.